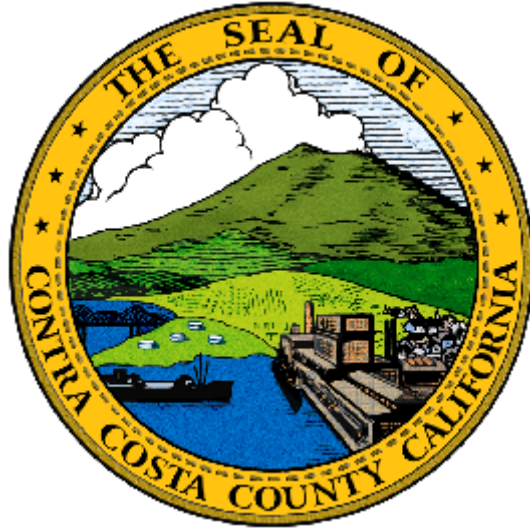




CONTRA COSTA COUNTY
TREASURER'S QUARTERLY INVESTMENT REPORT
AS OF SEPTEMBER 30, 2019

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*No investment in the CalTRUST Short Term fund currently.

EXECUTIVE SUMMARY

- The Treasurer's investment portfolio is in compliance with Government Code 53600 et. seq..
- The Treasurer's investment portfolio is in compliance with the Treasurer's current investment policy.
- The Treasurer's investment portfolio has no securities lending, reverse repurchase agreements or derivatives.
- As of 9/30/19, the fair value of the Treasurer's investment portfolio was 1.0053% of the cost. More than 81 percent of the portfolio or over \$2.43 billion will mature in less than a year. Historical activities combined with future cash flow projections indicate that the County is able to meet its cash flow needs for the next six months.
- Treasurer's Investment Portfolio Characteristics

Par	\$2,987,049,501.07
Cost	\$2,974,164,435.68
Market Value	\$2,989,942,424.20
Weighted Yield to Maturity	2.25%
Weighted Average Days to Maturity	183 days
Weighted Duration	0.48 year

Notes:

1. All reporting information is unaudited but due diligence was utilized in its preparation.
2. There may be slight differences between the investment pool summary pages and the attached statements and exhibits from time to time. The variances are largely due to the timing difference in recording and/or posting transactions, interests, security values, etc.
3. All securities and amounts reported are denominated in U.S. Dollars.

CONTRA COSTA COUNTY INVESTMENT POOL
As of September 30, 2019

<u>TYPE</u>	<u>PAR VALUE</u>	<u>COST</u>	<u>FAIR VALUE</u>	<u>PERCENT OF TOTAL COST</u>
A. Investments Managed by Treasurer's Office				
1. U.S. Treasuries (STRIPS, Bills, Notes)	\$2,670,000.00	\$2,625,773.80	\$2,629,171.20	0.09%
2. U.S. Agencies				
Federal Home Loan Banks	182,832,000.00	181,995,187.57	183,440,650.29	6.12%
Federal National Mortgage Association	42,639,000.00	42,362,525.04	43,013,520.67	1.42%
Federal Farm Credit Banks	109,682,000.00	109,572,829.89	110,155,595.54	3.68%
Federal Home Loan Mortgage Corporation	74,231,000.00	72,919,774.39	74,152,848.34	2.45%
Subtotal	409,384,000.00	406,850,316.89	410,762,614.84	13.68%
3. Supranationals - International Government	226,400,000.00	225,386,618.00	227,029,484.00	7.58%
4. Money Market Instruments				
Commercial Paper	874,496,000.00	869,436,652.60	872,065,882.83	29.23%
Negotiable Certificates of Deposit	513,010,000.00	513,010,000.00	513,071,349.50	17.25%
Time Deposit	3,397.22	3,397.22	3,362.36	0.00%
Subtotal	1,387,509,397.22	1,382,450,049.82	1,385,140,594.69	46.48%
5. Corporate Notes	385,291,000.00	381,307,091.36	387,229,591.19	12.82%
TOTAL (Section A.)¹	2,411,254,397.22	2,398,619,849.87	2,412,791,455.92	80.65%
B. Investments Managed by Outside Contractors				
1. PFM	103,361,749.55	103,248,006.45	104,133,974.01	3.47%
2. Local Agency Investment Fund (LAIF)	228,542,891.27	228,542,891.27	228,918,345.42 ²	7.68%
3. Wells Capital Management	44,385,207.72	44,248,432.78	44,593,393.54 ³	1.49%
4. CalTRUST (Short-Term Fund)	-	-	-	0.00%
5. CalTRUST (Liquidity Fund)	102,610,805.75	102,610,805.75	102,610,805.75	3.45%
6. Other				
a. EBRCS Bond	1,602,439.52	1,602,439.52	1,602,439.52	0.05%
TOTAL (Section B.)	480,503,093.81	480,252,575.77	481,858,958.24	16.15%
C. Cash	95,292,010.04	95,292,010.04	95,292,010.04	3.20%
⁴GRAND TOTAL (FOR A , B, & C)	\$2,987,049,501.07	\$2,974,164,435.68	\$2,989,942,424.20	100.00%

Notes:

1. Excludes funds managed by PFM retained by Contra Costa School Insurance Group and Community College District
2. Estimated Fair Value
3. Base Market Value plus Accrued Interest
4. Does not include the Futuris Public Entity Trust of the Contra Costa Community College District Retirement Board of Authority

CONTRA COSTA COUNTY INVESTMENT POOL
As of September 30, 2019

CONTRA COSTA COUNTY INVESTMENT POOL - EARNING STATISTICS

	Fiscal Year To Date	Quarter To Date
Average Daily Balance (\$)	2,996,202,560.10	2,996,202,560.10
Net Earnings (\$)	17,816,054.91	17,816,054.91
Earned Income Yield	2.33%	2.33%

CONTRA COSTA COUNTY INVESTMENT POOL - PORTFOLIO STATISTICS

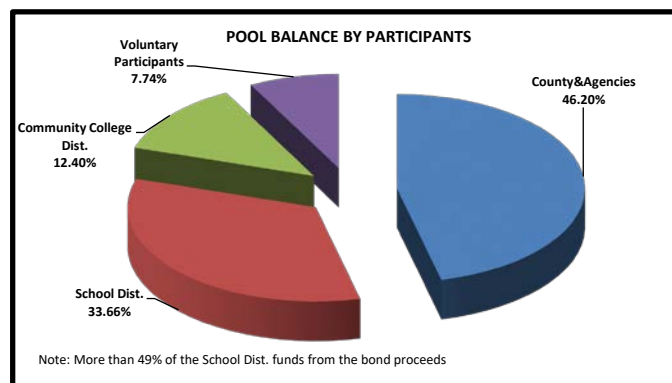
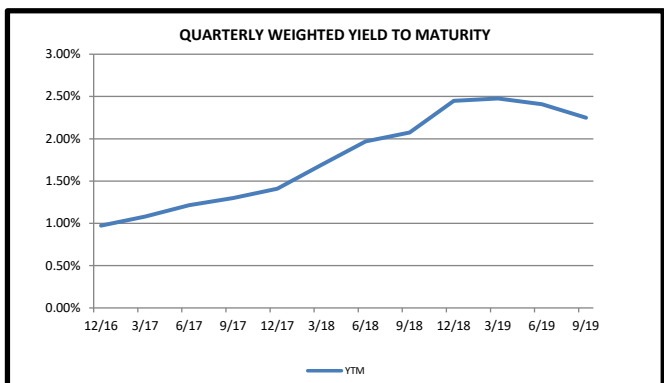
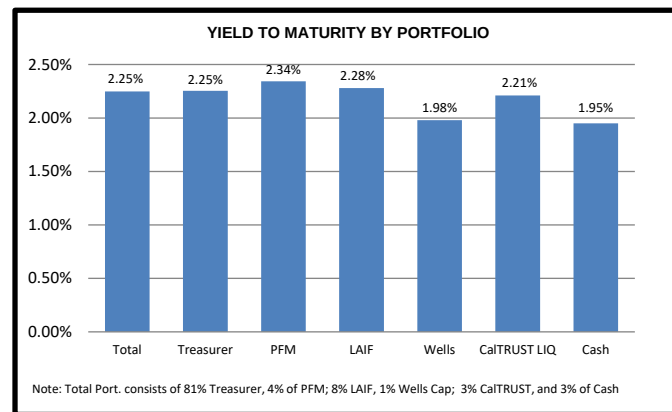
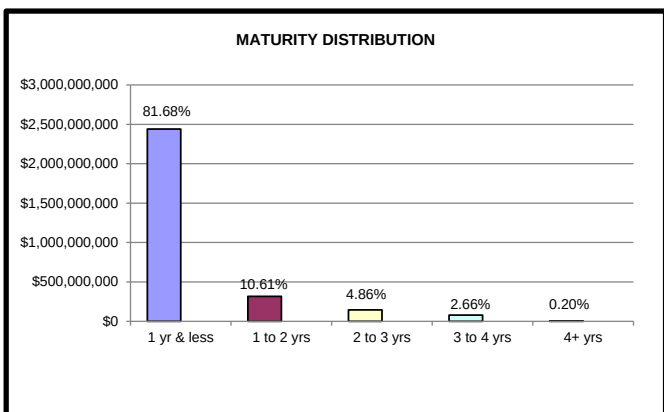
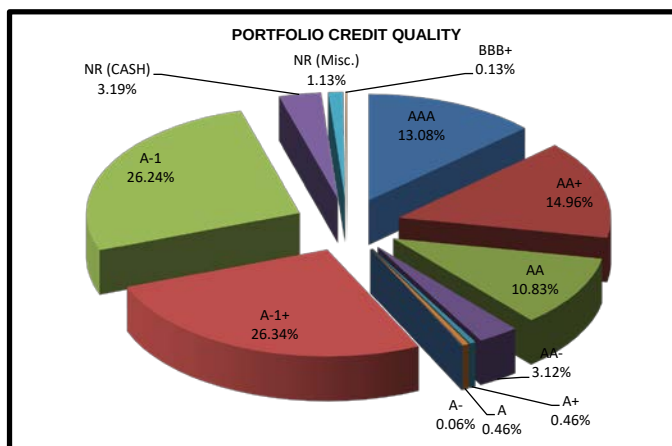
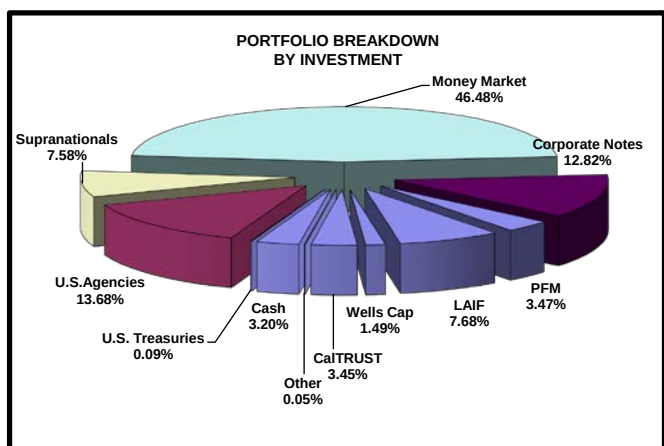
Investment Type	Par Value (\$)	Fair Value (\$)	YTM (%)	WAM (days)	Percentage of Portfolio
U.S. Treasury	2,670,000.00	2,629,171.20	1.76	393	0.09%
Agencies	409,384,000.00	410,762,614.84	2.19	331	13.74%
Commercial Paper	874,496,000.00	872,065,882.83	2.13	48	29.17%
NCD/YCD	513,010,000.00	513,071,349.50	2.14	53	17.16%
Corporate Notes	385,291,000.00	387,229,591.19	2.66	498	12.95%
Time Deposit	3,397.22	3,362.36	0.40	237	0.00%
Supranationals	226,400,000.00	227,029,484.00	2.39	271	7.59%
PFM	103,361,749.55	104,133,974.01	2.34	720	3.48%
LAIF	228,542,891.27	228,918,345.42	2.34	1	7.66%
CalTRUST (Short Term)	-	-	0.00	1	0.00%
CalTRUST (Liquidity)	102,610,805.75	102,610,805.75	2.21	0	3.43%
Wells Cap	44,385,207.72	44,593,393.54	1.98	277	1.49%
Misc. ¹	1,602,439.52	1,602,439.52	0.00	N/A	0.05%
Cash	95,292,010.04	95,292,010.04	1.95	0	3.19%
Total Fund³	<u>2,987,049,501.07</u>	<u>2,989,942,424.20</u>	<u>2.25</u>	<u>183</u>	<u>100.00%</u>

1. East Bay Regional Communications System Authority.

2. Average Earning Allowance for this quarter.

3. Excludes the Futuris Public Entity Trust of the CCCCD Retirement Board of Authority.

**CONTRA COSTA COUNTY
INVESTMENT POOL
AT A GLANCE**
As of September 30, 2019

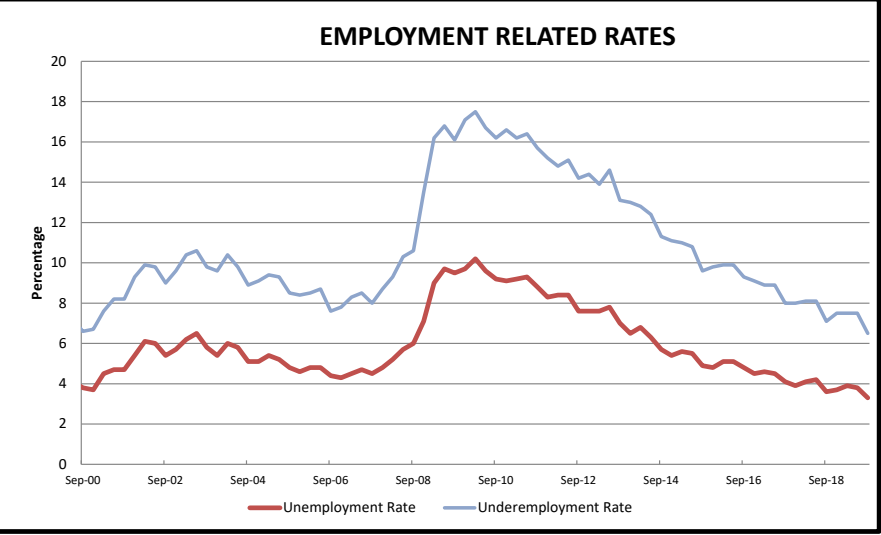
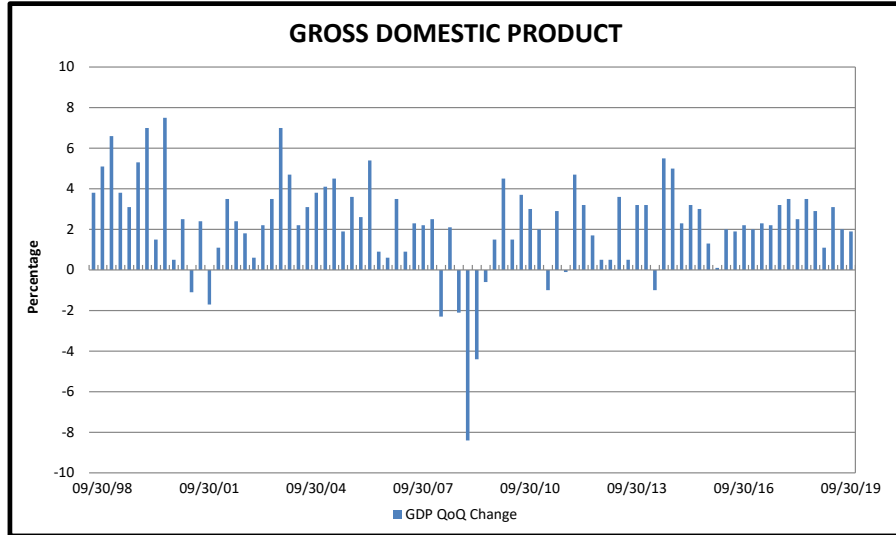
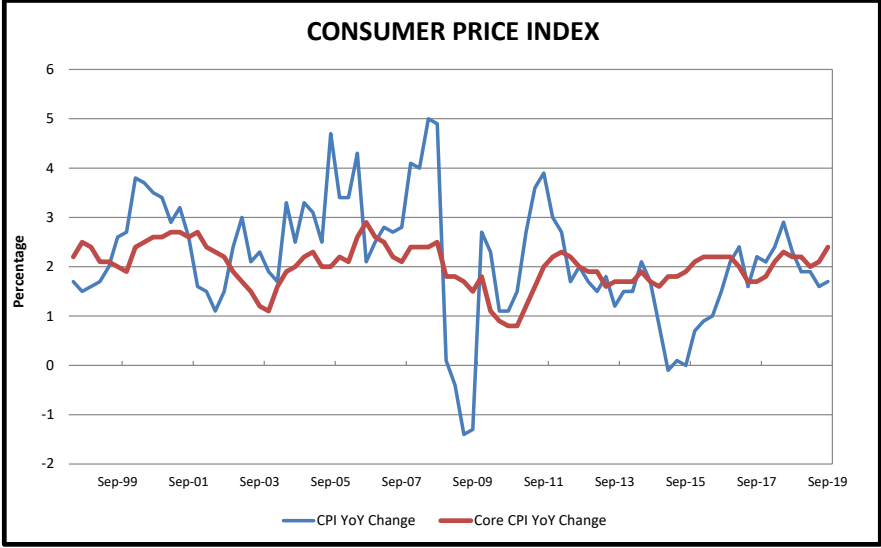
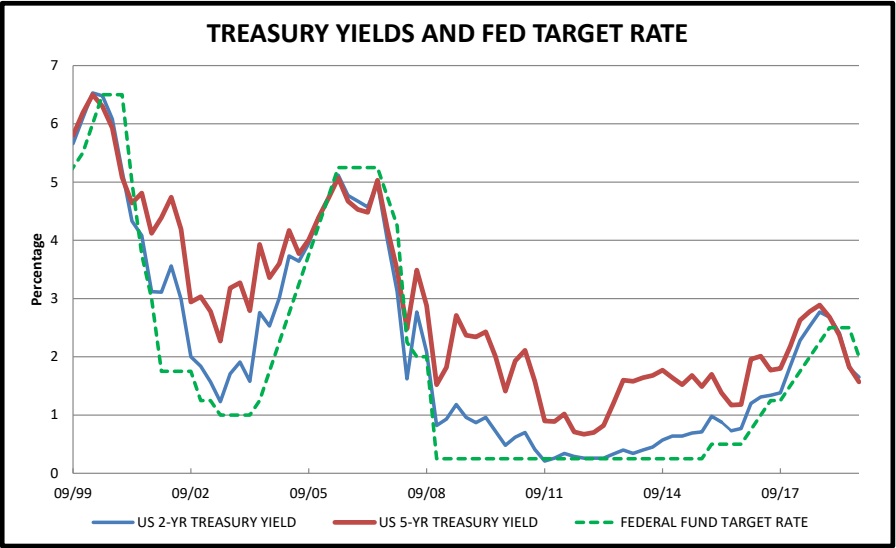


NOTES TO INVESTMENT PORTFOLIO SUMMARY AND AT A GLANCE AS OF SEPTEMBER 30, 2019

1. All report information is unaudited but due diligence was utilized in its preparation.
2. There may be slight differences between the portfolio summary page and the attached exhibits and statements for investments managed by outside contractors or trustees. The variance is due to the timing difference in recording transactions associated with outside contracted parties during interim periods and later transmitted to the appropriate county agency and/or the Treasurer's Office. In general, the Treasurer's records reflect booked costs at the beginning of a period.
3. All securities and amounts included in the portfolio are denominated in United States Dollars.
4. The Contra Costa County investment portfolio maintains Standard & Poor's highest credit quality rating of AAAf and lowest volatility of S1+. The portfolio consists of a large portion of short-term investments with credit rating of A-1/P-1 or better. The majority of the long-term investments in the portfolio are rated AA or better.
5. In accordance with Contra Costa County's Investment Policy, the Treasurer's Office has constructed a portfolio that safeguards the principal, meets the liquidity needs and achieves a return. As a result, more than 81% of the portfolio will mature in less than a year with a weighted average maturity of 183 days.

MAJOR MARKET AND ECONOMIC DATA

AS OF SEPTEMBER 30, 2019



Note:
All data provided by Bloomberg.

SECTION III

APPENDIX

A. INVESTMENT PORTFOLIO DETAIL - MANAGED BY TREASURER'S OFFICE



Inventory by Market Value

Page 6

As Of Date: 09/30/2019

Date Basis: Settlement

Run: 10/03/2019 10:38:19 AM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
Inv Type: 1 SUPRANATIONALS								
83435	SUPRA INTL BK RECON	459058FS7	11/29/2016	1.126000	10,000,000.00	9,985,700.00	38,784.96	123,800.00
			11/27/2019	1.832388	9,861,900.00	99.857000	IDC-FIS	0.00
83686	SUP INTL BK RECON &	459058FA6	04/07/2017	1.376000	20,000,000.00	19,934,000.00	764.44	65,400.00
			03/30/2020	1.602582	19,868,600.00	99.670000	IDC-FIS	0.00
84187	SUP INTL BK RECON A	45905US96	02/08/2018	2.400000	10,000,000.00	10,000,000.00	35,333.33	0.00
			02/08/2021	2.400000	10,000,000.00	100.000000	BOOK	0.00
84206	SUPRA IFC	45950KCM0	01/26/2018	2.250000	20,000,000.00	20,114,200.00	82,500.00	164,200.00
			01/25/2021	2.336839	19,950,000.00	100.571000	IDC-FIS	0.00
84507	SUPRA IFC NOTE	45950KCM0	06/26/2018	2.250000	20,000,000.00	20,114,200.00	82,500.00	351,600.00
			01/25/2021	2.729079	19,762,600.00	100.571000	IDC-FIS	0.00
84589	SUPRA INTL FINANCE	45950VMJ2	09/06/2018	2.750000	30,000,000.00	30,200,400.00	52,708.26	200,400.00
			09/08/2020	2.750000	30,000,000.00	100.668000	IDC-FIS	0.00
84623	SUPRA INTL FINANCE	45950VMJ2	09/20/2018	2.750000	20,000,000.00	20,133,600.00	35,138.85	177,640.00
			09/08/2020	2.865525	19,955,960.00	100.668000	IDC-FIS	0.00
84693	SUPRA INTL FINANCE	45950VMQ6	11/13/2018	3.000000	30,000,000.00	30,316,500.00	345,000.00	316,500.00
			11/13/2020	3.000000	30,000,000.00	101.055000	IDC-FIS	0.00
			Subtotal	2.378784	160,000,000.00	160,798,600.00	672,729.84	1,399,540.00
				2.535459	159,399,060.00	100.499125		0.00

Inv Type: 5 SUPRANATIONALS DISC

85081	PW SUPRA IBRD DISC	459052PD2	06/03/2019	2.340000	4,300,000.00	4,290,583.00	33,540.00	2,322.00
			11/12/2019	2.364902	4,254,721.00	99.781000	IDC-FIS	0.00
85082	PW SUPRA IBRD DISC	459052PD2	06/03/2019	2.340000	1,100,000.00	1,097,591.00	8,580.00	594.00
			11/12/2019	2.364902	1,088,417.00	99.781000	IDC-FIS	0.00
85083	PW SUPRA IBRD DISC	459052PD2	06/03/2019	2.340000	1,000,000.00	997,810.00	7,800.00	540.00
			11/12/2019	2.364902	989,470.00	99.781000	IDC-FIS	0.00
85187	SUPRA IBRD DISC	459052PK6	08/08/2019	2.010000	30,000,000.00	29,924,700.00	90,450.00	5,100.00
			11/18/2019	2.021513	29,829,150.00	99.749000	IDC-FIS	0.00
85188	SUPRA IBRD DISC	459052PN0	08/09/2019	2.010000	30,000,000.00	29,920,200.00	88,775.00	5,625.00
			11/21/2019	2.021740	29,825,800.00	99.734000	IDC-FIS	0.00
			Subtotal	2.041669	66,400,000.00	66,230,884.00	229,145.00	14,181.00
				2.054570	65,987,558.00	99.745307		0.00



Inventory by Market Value

As Of Date: 09/30/2019

Date Basis: Settlement

Run: 10/03/2019 10:38:19 AM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
Inv Type: 11 TREASURY BILLS								
85230	RM GOV TREASURY BIL	912796TJ8	09/13/2019	1.740000	2,500,000.00	2,459,025.00	2,175.00	712.50
			09/10/2020	1.771073	2,456,137.50	98.361000	IDC-FIS	0.00
			Subtotal	1.740000	2,500,000.00	2,459,025.00	2,175.00	712.50
				1.771073	2,456,137.50	98.361000		0.00

Inv Type: 12 TREASURY NOTES

83893	WT GOV US TREASURY	9128282S8	09/11/2017	1.625000	170,000.00	170,146.20	235.27	509.90
			08/31/2022	1.670000	169,636.30	100.086000	IDC-FIS	0.00
			Subtotal	1.625000	170,000.00	170,146.20	235.27	509.90
				1.670000	169,636.30	100.086000		0.00

Inv Type: 22 FEDERAL HOME LOAN BANKS

82929	KFPD GOV FHLB NOTES	313381CA1	01/27/2016	1.375000	250,000.00	248,775.00	1,050.35	397.50
			12/11/2020	1.513574	248,377.50	99.510000	IDC-FIS	0.00
82930	KFPD GOV FHLB NOTES	313381C94	01/27/2016	1.250000	250,000.00	249,650.00	937.50	367.50
			12/13/2019	1.326075	249,282.50	99.860000	IDC-FIS	0.00
82931	KFPD GOV FHLB NOTES	3130A3UQ5	01/25/2016	1.875000	250,000.00	250,105.00	1,432.29	0.00
			12/11/2020	1.570027	253,565.00	100.042000	IDC-FIS	-3,460.00
83167	RM GOV FHLB NOTES	3133834H1	06/10/2016	1.375000	1,865,000.00	1,858,714.95	7,764.36	0.00
			06/12/2020	1.180179	1,879,174.00	99.663000	IDC-FIS	-20,459.05
83168	RM GOV FHLB NOTES	3133834H1	06/10/2016	1.375000	5,265,000.00	5,247,256.95	21,919.29	0.00
			06/12/2020	1.180179	5,305,014.00	99.663000	IDC-FIS	-57,757.05
83434	GOV FHLB NOTES	3130AA2H0	11/29/2016	1.125000	20,000,000.00	19,976,400.00	76,250.00	0.00
			11/29/2019	1.165139	19,976,400.00	99.882000	IDC-FIS	0.00
83629	WT GOV FHLB NOTES	3130AABG2	03/08/2017	1.875000	170,000.00	170,691.90	1,080.21	2,028.10
			11/29/2021	2.050128	168,663.80	100.407000	IDC-FIS	0.00
83728	RM GOV FHLB NOTES	3130AB5A0	04/27/2017	1.750000	5,000,000.00	5,002,200.00	42,291.67	0.00
			04/07/2021	1.723000	5,005,108.25	100.044000	IDC-FIS	-2,908.25
83924	GOV FHLB NOTES	3130ACLS1	10/11/2017	1.550000	20,000,000.00	19,989,200.00	146,388.89	0.00
			10/11/2019	1.577535	19,989,200.00	99.946000	BOOK	0.00
84066	RM GOV FHLB NOTES	3130AAB49	12/08/2017	1.875000	4,500,000.00	4,518,990.00	26,015.63	57,865.50
			12/10/2021	2.100994	4,461,124.50	100.422000	IDC-FIS	0.00
84190	RM GOV FHLB NOTES	3130ADME9	02/08/2018	2.375000	3,500,000.00	3,528,420.00	12,237.85	28,420.00



Inventory by Market Value

Page 8

As Of Date: 09/30/2019

Date Basis: Settlement

Run: 10/03/2019 10:38:19 AM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
			02/08/2021	2.375000	3,500,000.00	100.812000	IDC-FIS	0.00
84420	WT GOV FHLB NOTE	3130AE3Q1	05/21/2018	2.735000	165,000.00	169,588.65	2,018.20	5,630.79
			04/20/2022	2.906513	163,957.86	102.781000	IDC-FIS	0.00
84459	RM GOV FHLB NOTE	3130AEEQ9	06/01/2018	2.650000	2,500,000.00	2,566,250.00	24,843.75	68,567.50
			05/16/2022	2.675015	2,497,682.50	102.650000	IDC-FIS	0.00
84460	RM GOV FHLB NOTE	3130AEEP1	06/01/2018	2.550000	2,500,000.00	2,536,000.00	21,781.25	37,070.00
			05/28/2021	2.565000	2,498,930.00	101.440000	IDC-FIS	0.00
84480	RM FHLB NOTE	3130AEEP1	06/08/2018	2.550000	5,000,000.00	5,072,000.00	43,562.50	92,230.00
			05/28/2021	2.692494	4,979,770.00	101.440000	IDC-FIS	0.00
84489	RM FHLB NOTE	3130AEBM1	06/08/2018	2.750000	5,000,000.00	5,145,750.00	42,395.66	161,425.00
			06/10/2022	2.832511	4,984,325.00	102.915000	IDC-FIS	0.00
84581	GOV FHLB NOTES	3130AEU65	08/29/2018	2.625000	20,000,000.00	20,141,000.00	58,333.33	172,160.00
			08/21/2020	2.706385	19,968,840.00	100.705000	IDC-FIS	0.00
84637	GOV FHLB NOTES	3130AF2D8	10/01/2018	2.860000	20,000,000.00	20,202,600.00	263,755.56	211,040.00
			10/15/2020	2.881030	19,991,560.00	101.013000	IDC-FIS	0.00
84712	RM GOV FHLB NOTES	3130ABCV6	11/27/2018	1.690000	5,000,000.00	4,995,550.00	30,983.33	140,650.00
			05/19/2021	2.912372	4,854,900.00	99.911000	IDC-FIS	0.00
84713	RM GOV FHLB NOTES	3130AEV80	11/27/2018	2.750000	5,000,000.00	5,156,350.00	9,548.61	195,655.00
			09/06/2022	2.965325	4,960,695.00	103.127000	IDC-FIS	0.00
84835	RM GOV FHLB NOTES	3130A3KM5	01/16/2019	2.500000	2,000,000.00	2,050,500.00	15,555.56	59,328.00
			12/09/2022	2.619519	1,991,172.00	102.525000	IDC-FIS	0.00
85034	CLT GOV FHLB NOTES	3130AGBN4	04/26/2019	2.375000	250,000.00	250,690.00	2,622.39	838.75
			04/22/2020	2.435975	249,917.22	100.276000	IDC-FIS	0.00
85182	RM GOV FHLB NOTES	313379Q69	08/06/2019	2.125000	980,000.00	992,416.60	6,421.04	0.00
			06/10/2022	1.617030	997,015.30	101.267000	IDC-FIS	-1,359.26
85183	RM GOV FHLB NOTES	313379Q69	08/06/2019	2.125000	2,920,000.00	2,956,996.40	19,132.09	0.00
			06/10/2022	1.617030	2,970,698.67	101.267000	IDC-FIS	-4,050.04
			Subtotal	2.084858	132,365,000.00	133,276,095.45	878,321.31	1,233,673.64
				2.155736	132,145,373.10	100.688321		-89,993.65

Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSO

82436	WT GOV FNMA NOTES	3135G0A78	03/16/2015	1.625000	170,000.00	169,852.10	537.15	0.00
			01/21/2020	1.627650	169,977.90	99.913000	IDC-FIS	-125.80
83000	RM GOV FNMA NOTES	3136G1C98	03/28/2016	1.420000	4,000,000.00	3,993,040.00	8,835.56	0.00
			02/05/2020	1.286438	4,020,000.00	99.826000	IDC-FIS	-26,960.00
83210	RM GOV FNMA NOTES	3136G16D6	07/12/2016	1.350000	2,465,000.00	2,455,559.05	8,781.56	0.00



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			06/26/2020	1.070378	2,491,622.00	99.617000	IDC-FIS	-36,062.95
83474	RM GOV FNMA NOTES	3136G04H1	12/07/2016	1.700000	4,998,000.00	4,988,503.80	32,570.30	0.00
			11/13/2020	1.720219	4,994,151.54	99.810000	IDC-FIS	-5,647.74
83810	RM GOV FNMA NOTES	3135G0J20	06/29/2017	1.375000	4,000,000.00	3,978,440.00	5,347.22	17,080.00
			02/26/2021	1.648008	3,961,360.00	99.461000	IDC-FIS	0.00
84217	GOV FNMA NOTES	3135G0S38	03/01/2018	2.000000	5,000,000.00	5,035,800.00	23,888.89	143,215.00
			01/05/2022	2.590321	4,892,585.00	100.716000	IDC-FIS	0.00
84248	RM GOV FNMA NOTES	3135G0S38	03/07/2018	2.000000	5,000,000.00	5,035,800.00	23,888.89	138,165.00
			01/05/2022	2.564557	4,897,635.00	100.716000	IDC-FIS	0.00
84836	KFPD GOV FNMA NOTES	3135G0T60	01/16/2019	1.500000	504,000.00	502,629.12	1,281.00	6,919.92
			07/30/2020	2.597150	495,709.20	99.728000	IDC-FIS	0.00
84892	RM GOV FNMA NOTES	3135G0T94	02/28/2019	2.375000	6,000,000.00	6,149,100.00	28,500.00	186,402.00
			01/19/2023	2.543456	5,962,698.00	102.485000	IDC-FIS	0.00
84909	RM GOV FNMA NOTES	3135G0T94	03/08/2019	2.375000	5,000,000.00	5,124,250.00	23,750.00	141,765.00
			01/19/2023	2.470220	4,982,485.00	102.485000	IDC-FIS	0.00
85023	RM GOV FNMA NOTES	3135G0T29	04/15/2019	1.500000	252,000.00	251,571.60	346.50	1,632.20
			02/28/2020	2.455755	249,939.40	99.830000	IDC-FIS	0.00
85033	RM GOV FNMA NOTES	3135G0V59	04/30/2019	2.250000	5,000,000.00	5,079,900.00	52,812.50	88,450.00
			04/12/2022	2.310093	4,997,075.00	101.598000	IDC-FIS	0.00
85058	KFPD GOV FNMA NOTE	3136G12H1	04/25/2019	1.400000	250,000.00	249,075.00	1,127.78	1,788.00
			06/05/2020	2.394907	247,287.00	99.630000	IDC-FIS	0.00
		Subtotal		1.925489	42,639,000.00	43,013,520.67	211,667.35	725,417.12
				2.124023	42,362,525.04	100.878352		-68,796.49

Inv Type: 27 FEDERAL FARM CREDIT BANKS

82683	WT GOV FFCB NOTES	3133EE5Z9	09/11/2015	1.750000	170,000.00	169,915.00	471.04	0.00
			08/04/2020	1.730194	170,156.40	99.950000	IDC-FIS	-241.40
82946	WT GOV FFCB NOTES	3133EC6Z2	02/12/2016	1.400000	155,000.00	154,190.90	644.97	0.00
			12/14/2020	1.320066	155,578.15	99.478000	IDC-FIS	-1,387.25
82986	RM GOV FFCB NOTES	3133EFK63	03/15/2016	1.250000	4,061,000.00	4,051,091.16	3,807.19	18,233.89
			03/04/2020	1.430176	4,032,857.27	99.756000	IDC-FIS	0.00
83007	RM GOV FFCB NOTES	3133EFV20	03/30/2016	1.490000	4,000,000.00	3,993,280.00	165.56	0.00
			03/30/2020	1.490000	4,000,000.00	99.832000	IDC-FIS	-6,720.00
83344	RM GOV FFCB NOTES	3133EGUT0	09/28/2016	1.170000	4,690,000.00	4,661,578.60	1,524.26	0.00
			09/21/2020	1.110242	4,700,880.80	99.394000	IDC-FIS	-39,302.20
83725	GOV FFCB NOTES	3133EHFL2	04/26/2017	1.550000	10,000,000.00	9,985,300.00	72,333.33	0.00



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			04/13/2020	1.578010	9,991,900.00	99.853000	IDC-FIS	-6,600.00
83813	GOV FFCB NOTES	3133EHQB2	07/06/2017	1.550000	10,000,000.00	9,980,000.00	36,597.22	0.00
			07/06/2020	1.560960	9,996,800.00	99.800000	IDC-FIS	-16,800.00
84191	RM GOV FFCB NOTES	3133EH6X6	02/08/2018	2.200000	3,500,000.00	3,540,215.00	16,897.22	73,468.50
			01/12/2022	2.455479	3,466,746.50	101.149000	IDC-FIS	0.00
84218	GOV FFCB NOTES	3133EJCE7	03/01/2018	2.350000	5,000,000.00	5,035,350.00	15,993.06	53,795.00
			02/12/2021	2.480332	4,981,555.00	100.707000	IDC-FIS	0.00
84249	RM GOV FFCB NOTES	3133EJCE7	03/07/2018	2.350000	5,000,000.00	5,035,350.00	15,993.06	51,495.00
			02/12/2021	2.464582	4,983,855.00	100.707000	IDC-FIS	0.00
84289	RM GOV FFCB NOTES	3133EJHC6	03/29/2018	2.600000	5,000,000.00	5,112,950.00	3,611.11	115,350.00
			03/21/2022	2.612688	4,997,600.00	102.259000	IDC-FIS	0.00
84547	KFPD GOV FFCB BOND	3133EJUM9	07/25/2018	2.600000	500,000.00	503,075.00	2,708.33	4,111.50
			07/16/2020	2.708286	498,963.50	100.615000	IDC-FIS	0.00
84636	GOV FFCB NOTES	3133EJB81	09/27/2018	2.730000	18,000,000.00	18,081,360.00	8,190.00	100,530.00
			03/25/2020	2.803194	17,980,830.00	100.452000	IDC-FIS	0.00
84849	KFPD GOV FFCB NOTES	3133EJ4Q9	01/22/2019	2.550000	250,000.00	252,255.00	1,416.67	2,727.75
			01/11/2021	2.648926	249,527.25	100.902000	IDC-FIS	0.00
84918	GOV FFCB NOTES	3133EKCW4	03/13/2019	2.510000	28,500,000.00	28,586,925.00	35,767.50	96,957.00
			03/13/2020	2.545874	28,489,968.00	100.305000	IDC-FIS	0.00
85077	RM GOV FFCB NOTE	3133EFN29	05/30/2019	1.650000	3,000,000.00	2,998,890.00	2,200.00	35,637.00
			03/15/2022	2.103694	2,963,253.00	99.963000	IDC-FIS	0.00
85078	RM GOV FFCB NOTE	3133EKKT2	05/30/2019	2.250000	2,900,000.00	2,960,088.00	9,606.25	44,715.10
			02/08/2023	2.100114	2,915,372.90	102.072000	IDC-FIS	0.00
85102	RM GOV FFCB NOTES	3133EKP5	06/14/2019	2.125000	4,956,000.00	5,053,781.88	7,606.09	56,795.76
			09/05/2023	1.920504	4,996,986.12	101.973000	IDC-FIS	0.00
			Subtotal	2.159633	109,682,000.00	110,155,595.54	235,532.86	653,816.50
				2.207922	109,572,829.89	100.431790		-71,050.85

Inv Type: 28 FHLMC DISCOUNT NOTES

84721	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	250,000.00	249,778.06	5,464.59	82.64
			10/18/2019	2.640946	244,230.83	99.911222	IDC-FIS	0.00
84722	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	2,300,000.00	2,297,958.11	50,274.16	760.28
			10/18/2019	2.640944	2,246,923.67	99.911222	IDC-FIS	0.00
84723	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	20,000,000.00	19,982,244.44	437,166.66	6,611.11
			10/18/2019	2.640944	19,538,466.67	99.911222	IDC-FIS	0.00
84724	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	150,000.00	149,866.83	3,278.76	49.58



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			10/18/2019	2.640952	146,538.49	99.911222	IDC-FIS	0.00
84725	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	250,000.00	249,778.06	5,464.59	82.64
			10/18/2019	2.640946	244,230.83	99.911222	IDC-FIS	0.00
84726	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	400,000.00	399,644.89	8,743.34	132.22
			10/18/2019	2.640945	390,769.33	99.911222	IDC-FIS	0.00
84727	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	300,000.00	299,733.67	6,557.50	99.17
			10/18/2019	2.640944	293,077.00	99.911222	IDC-FIS	0.00
84728	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	4,100,000.00	4,096,360.11	89,619.16	1,355.28
			10/18/2019	2.640944	4,005,385.67	99.911222	IDC-FIS	0.00
84729	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	450,000.00	449,600.50	9,836.25	148.75
			10/18/2019	2.640944	439,615.50	99.911222	IDC-FIS	0.00
84730	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	4,800,000.00	4,795,738.67	104,920.00	1,586.67
			10/18/2019	2.640944	4,689,232.00	99.911222	IDC-FIS	0.00
84731	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	150,000.00	149,866.83	3,278.75	49.58
			10/18/2019	2.640944	146,538.50	99.911222	IDC-FIS	0.00
84732	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	2,000,000.00	1,998,224.44	43,716.66	661.11
			10/18/2019	2.640944	1,953,846.67	99.911222	IDC-FIS	0.00
84733	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	150,000.00	149,866.83	3,278.75	49.58
			10/18/2019	2.640944	146,538.50	99.911222	IDC-FIS	0.00
84734	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	800,000.00	799,289.78	17,486.66	264.45
			10/18/2019	2.640944	781,538.67	99.911222	IDC-FIS	0.00
84735	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	7,100,000.00	7,093,696.78	155,194.16	2,346.95
			10/18/2019	2.640944	6,936,155.67	99.911222	IDC-FIS	0.00
84736	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	200,000.00	199,822.44	4,371.66	66.11
			10/18/2019	2.640942	195,384.67	99.911222	IDC-FIS	0.00
84737	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	2,000,000.00	1,998,224.44	43,716.66	661.11
			10/18/2019	2.640944	1,953,846.67	99.911222	IDC-FIS	0.00
84738	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	600,000.00	599,467.33	13,115.00	198.33
			10/18/2019	2.640944	586,154.00	99.911222	IDC-FIS	0.00
84739	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	700,000.00	699,378.56	15,300.84	231.39
			10/18/2019	2.640945	683,846.33	99.911222	IDC-FIS	0.00
84740	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	400,000.00	399,644.89	8,743.34	132.22
			10/18/2019	2.640945	390,769.33	99.911222	IDC-FIS	0.00
84741	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	350,000.00	349,689.28	7,650.41	115.70
			10/18/2019	2.640943	341,923.17	99.911222	IDC-FIS	0.00
84742	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	1,200,000.00	1,198,934.67	26,230.00	396.67
			10/18/2019	2.640944	1,172,308.00	99.911222	IDC-FIS	0.00



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84743	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	500,000.00	499,556.11	10,929.16	165.28
			10/18/2019	2.640943	488,461.67	99.911222	IDC-FIS	0.00
84744	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	1,100,000.00	1,099,023.44	24,044.16	363.61
			10/18/2019	2.640944	1,074,615.67	99.911222	IDC-FIS	0.00
84745	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	850,000.00	849,245.39	18,579.59	280.97
			10/18/2019	2.640945	830,384.83	99.911222	IDC-FIS	0.00
84746	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	300,000.00	299,733.67	6,557.50	99.17
			10/18/2019	2.640944	293,077.00	99.911222	IDC-FIS	0.00
84747	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	1,300,000.00	1,298,845.89	28,415.84	429.72
			10/18/2019	2.640944	1,270,000.33	99.911222	IDC-FIS	0.00
84748	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	150,000.00	149,866.83	3,278.75	49.58
			10/18/2019	2.640944	146,538.50	99.911222	IDC-FIS	0.00
84749	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	350,000.00	349,689.28	7,650.41	115.70
			10/18/2019	2.640943	341,923.17	99.911222	IDC-FIS	0.00
85076	CCCSD GOV FHLMC DIS	313396PD9	05/28/2019	2.310000	5,000,000.00	4,989,033.33	40,425.00	2,508.33
			11/12/2019	2.335173	4,946,100.00	99.780667	IDC-FIS	0.00
85195	PW GOV FHLMC DISC	313396SY0	08/15/2019	1.830000	450,000.00	446,891.13	1,075.13	0.00
			02/11/2020	1.846899	445,882.50	99.309139	IDC-FIS	-66.50
			Subtotal	2.550890	58,650,000.00	58,588,694.68	1,204,363.44	20,093.90
				2.608408	57,364,303.84	99.895473		-66.50

Inv Type: 29 FHLMC NOTES

82762	RM GOV FHLMC NOTES	3137EADM8	10/26/2015	1.250000	6,000,000.00	5,999,820.00	37,291.67	13,620.00
			10/02/2019	1.310124	5,986,200.00	99.997000	IDC-FIS	0.00
82927	KFPD GOV FHLMC NOTE	3137EADM8	01/25/2016	1.250000	250,000.00	249,992.50	1,553.82	712.50
			10/02/2019	1.330187	249,280.00	99.997000	IDC-FIS	0.00
83039	GOV FHLMC NOTES	3134G8W21	04/08/2016	1.375000	5,000,000.00	4,993,400.00	17,378.49	0.00
			12/30/2019	1.375000	5,000,000.00	99.868000	IDC-FIS	-6,600.00
83345	WLT GOV FHLMC NOTES	3137EAEC9	09/28/2016	1.125000	173,000.00	171,211.18	264.91	0.00
			08/12/2021	1.250127	171,979.30	98.966000	IDC-FIS	-768.12
83809	RM GOV FHLMC NOTES	3134GBTQ5	06/29/2017	1.500000	4,000,000.00	3,988,600.00	12,666.66	0.00
			07/15/2020	1.567587	3,992,000.00	99.715000	IDC-FIS	-3,400.00
84250	WT GOV FHLMC NOTES	3134GBA69	03/07/2018	2.375000	158,000.00	161,129.98	542.03	5,118.73
			08/09/2022	2.678470	156,011.25	101.981000	IDC-FIS	0.00
			Subtotal	1.364237	15,581,000.00	15,564,153.66	69,697.58	19,451.23
				1.410432	15,555,470.55	99.891879		-10,768.12



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Inv Type: 43 FHLB DISCOUNT NOTES

84812	PW GOV FHLB DISC	313384PZ6	12/19/2018	2.560000	512,000.00	510,342.26	10,412.94	599.61
			12/02/2019	2.624958	499,329.71	99.676222	IDC-FIS	0.00
84940	AUHSD GOV FHLB DISC	313384TU3	03/21/2019	2.400000	377,000.00	374,035.84	4,875.87	881.24
			03/02/2020	2.456836	368,278.73	99.213750	IDC-FIS	0.00
84941	AUHSD GOV FHLB DISC	313384TU3	03/21/2019	2.400000	6,959,000.00	6,904,284.86	90,003.06	16,266.66
			03/02/2020	2.456835	6,798,015.14	99.213750	IDC-FIS	0.00
84960	CCCSD GOV FHLB DISC	313384MK2	04/03/2019	2.380000	5,000,000.00	5,000,000.00	59,830.56	0.00
			10/01/2019	2.408824	4,940,169.44	100.000000	IDC-FIS	0.00
85022	PW GOV FHLB DISC	313384NA3	04/18/2019	2.375000	1,000,000.00	999,216.67	10,951.39	206.25
			10/16/2019	2.403702	988,059.03	99.921667	IDC-FIS	0.00
85055	PW GOV FHLB DISC	313384NN5	05/01/2019	2.390000	1,500,000.00	1,497,885.00	15,236.25	573.75
			10/28/2019	2.418906	1,482,075.00	99.859000	IDC-FIS	0.00
85101	CCCSD GOV FHLB DISC	313384QJ1	06/13/2019	2.145000	5,000,000.00	4,981,461.11	32,770.84	2,613.19
			12/11/2019	2.168385	4,946,077.08	99.629222	IDC-FIS	0.00
85105	CCCSD GOV FHLB DISC	313384PK9	06/21/2019	2.020000	5,000,000.00	4,987,466.67	28,616.66	933.34
			11/18/2019	2.037146	4,957,916.67	99.749333	IDC-FIS	0.00
85117	AUHSD GOV FHLB DISC	313384YA1	06/25/2019	1.910000	1,500,000.00	1,481,193.75	7,799.17	1,487.50
			06/12/2020	1.946455	1,471,907.08	98.746250	IDC-FIS	0.00
85118	AUHSD GOV FHLB DISC	313384YA1	06/25/2019	1.910000	530,000.00	523,355.13	2,755.70	525.59
			06/12/2020	1.946454	520,073.84	98.746250	IDC-FIS	0.00
85125	RM GOV FHLB DISC	313384RG6	07/05/2019	2.040000	1,000,000.00	995,143.33	4,986.67	413.33
			01/02/2020	2.061141	989,743.33	99.514333	IDC-FIS	0.00
85140	PW GOV FHLB DISC	313384SC4	07/18/2019	1.910000	1,000,000.00	994,098.89	3,979.16	94.17
			01/22/2020	1.929242	990,025.56	99.409889	IDC-FIS	0.00
85142	PW GOV FHLB DISC	313384NG0	07/18/2019	2.050000	350,000.00	349,616.17	1,494.79	34.71
			10/22/2019	2.061265	348,086.67	99.890333	IDC-FIS	0.00
85184	RM GOV FHLB DISC	313384A82	08/06/2019	1.750000	296,000.00	291,527.44	805.78	0.00
			08/05/2020	1.781610	290,748.06	98.489000	IDC-FIS	-26.40
85186	PW GOV FHLB DISC	313384NS4	08/06/2019	2.000000	900,000.00	898,543.00	2,800.00	93.00
			11/01/2019	2.009714	895,650.00	99.838111	IDC-FIS	0.00
85237	CCCSD GOV FHLB DISC	313384UN7	09/18/2019	1.850000	4,000,000.00	3,964,850.00	2,672.22	0.00
			03/20/2020	1.867660	3,962,177.78	99.121250	IDC-FIS	0.00
85238	CCCSD GOV FHLB DISC	313384UN7	09/18/2019	1.850000	5,000,000.00	4,956,062.50	3,340.28	0.00
			03/20/2020	1.867660	4,952,722.22	99.121250	IDC-FIS	0.00
85239	CCCSD GOV FHLB DISC	313384UL1	09/18/2019	1.860000	4,000,000.00	3,965,261.11	2,686.67	187.77



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			03/18/2020	1.877656	3,962,386.67	99.131528	IDC-FIS	0.00
85240	CCCSD GOV FHLB DISC	313384UL1	09/18/2019	1.860000	5,000,000.00	4,956,576.39	3,358.33	234.73
			03/18/2020	1.877656	4,952,983.33	99.131528	IDC-FIS	0.00
85249	PW GOV FHLB DISC	313384NK1	09/27/2019	1.820000	543,000.00	542,319.44	109.81	0.00
			10/25/2019	1.822588	542,231.35	99.874667	IDC-FIS	-21.72
85250	PW GOV FHLB DISC	313384UL1	09/27/2019	1.840000	1,000,000.00	991,315.28	204.44	0.00
			03/18/2020	1.856414	991,157.78	99.131528	IDC-FIS	-46.94
			Subtotal	2.073473	50,467,000.00	50,164,554.84	289,690.59	25,144.84
				2.099971	49,849,814.47	99.400707		-95.06

Inv Type: 71 COMMERCIAL PAPER DISCOUNT

85113	CP EXXON MOBIL CORP	30229BXA0	06/24/2019	2.250000	30,000,000.00	29,984,250.00	185,625.00	1,125.00
			10/10/2019	2.265291	29,797,500.00	99.947500	IDC-FIS	0.00
85116	CP EXXON MOBIL CORP	30229BXH5	06/25/2019	2.240000	30,000,000.00	29,972,000.00	182,933.33	1,866.67
			10/17/2019	2.256003	29,787,200.00	99.906667	IDC-FIS	0.00
85120	CP MUFG BANK	62479MXQ1	06/26/2019	2.240000	30,000,000.00	29,959,750.00	181,066.67	2,683.33
			10/24/2019	2.256851	29,776,000.00	99.865833	IDC-FIS	0.00
85129	CP MUFG BANK	62479MX40	07/09/2019	2.310000	25,000,000.00	24,995,625.00	134,750.00	437.50
			10/04/2019	2.322968	24,860,437.50	99.982500	IDC-FIS	0.00
85131	CP TOYOTA MOTOR CRE	89233HXR0	07/11/2019	2.220000	30,000,000.00	29,958,000.00	151,700.00	2,400.00
			10/25/2019	2.234607	29,803,900.00	99.860000	IDC-FIS	0.00
85132	CP CREDIT SUISSE	2254EBXW6	07/11/2019	2.210000	30,000,000.00	29,949,250.00	151,016.74	2,658.36
			10/30/2019	2.225164	29,795,574.90	99.830833	IDC-FIS	0.00
85133	CP CREDIT SUISSE	2254EBXV8	07/11/2019	2.190000	30,000,000.00	29,951,000.00	149,650.07	2,100.03
			10/29/2019	2.204755	29,799,249.90	99.836667	IDC-FIS	0.00
85135	CP STANDARD CHARTER	85324UYC1	07/12/2019	2.240000	25,000,000.00	24,938,750.00	126,000.00	4,083.33
			11/12/2019	2.257276	24,808,666.67	99.755000	IDC-FIS	0.00
85137	CP CREDIT SUISSE	2254EBXU0	07/15/2019	2.220000	30,000,000.00	29,952,750.00	144,300.00	2,700.00
			10/28/2019	2.234468	29,805,750.00	99.842500	IDC-FIS	0.00
85138	CP CREDIT SUISSE	2254EBY70	07/15/2019	2.220100	30,000,000.00	29,935,250.00	144,300.68	3,700.32
			11/07/2019	2.235867	29,787,249.00	99.784167	IDC-FIS	0.00
85153	CP CREDIT AGRICOLE	22533UXJ7	07/24/2019	2.200000	30,000,000.00	29,970,250.00	126,500.11	1,416.69
			10/18/2019	2.211625	29,842,333.20	99.900833	IDC-FIS	0.00
85157	CP TOYOTA MOTOR CRE	89233HYD0	07/26/2019	2.160000	30,000,000.00	29,924,750.00	120,600.00	2,150.00
			11/13/2019	2.174351	29,802,000.00	99.749167	IDC-FIS	0.00
85159	CP SOCIETE GENERALE	83369CY65	08/01/2019	2.200000	30,000,000.00	29,937,000.00	111,833.33	3,000.00



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			11/06/2019	2.213119	29,822,166.67	99.790000	IDC-FIS	0.00
85179	HR CP TOYOTA MOTOR	89233HY40	08/06/2019	2.110000	2,501,000.00	2,496,039.68	8,208.84	23.62
			11/04/2019	2.121190	2,487,807.22	99.801667	IDC-FIS	0.00
85180	HR CP TOYOTA MOTOR	89233HY40	08/06/2019	2.110000	1,644,000.00	1,640,739.40	5,395.97	15.53
			11/04/2019	2.121189	1,635,327.90	99.801667	IDC-FIS	0.00
85181	HR CP TOYOTA MOTOR	89233HY40	08/06/2019	2.110000	7,801,000.00	7,785,528.02	25,604.61	73.68
			11/04/2019	2.121189	7,759,849.73	99.801667	IDC-FIS	0.00
85193	CP MUFG BANK LTD NY	62479MZB2	08/16/2019	2.040000	25,000,000.00	24,895,965.28	65,166.67	0.00
			12/11/2019	2.053615	24,834,250.00	99.583861	IDC-FIS	-3,451.39
85197	CP MUFG BANK LTD NY	62479MZ48	08/15/2019	2.060000	30,000,000.00	29,887,466.67	80,683.38	0.00
			12/04/2019	2.073169	29,809,449.90	99.624889	IDC-FIS	-2,666.61
85198	CP MUFG BANK LTD NY	62479MYS6	08/14/2019	2.120000	30,000,000.00	29,902,000.00	84,800.00	933.33
			11/26/2019	2.133064	29,816,266.67	99.673333	IDC-FIS	0.00
85202	CP TOYOTA MOTOR CRE	89233HZA5	08/19/2019	2.010000	30,000,000.00	29,876,916.67	72,025.00	0.00
			12/10/2019	2.022762	29,810,725.00	99.589722	IDC-FIS	-5,833.33
85204	CP MUFG LTD	62479MZD8	08/26/2019	2.050000	30,000,000.00	29,871,641.67	61,499.96	0.00
			12/13/2019	2.062802	29,813,791.80	99.572139	IDC-FIS	-3,650.09
85207	CP CREDIT SUISSE NY	2254EBZD6	08/27/2019	2.020000	30,000,000.00	29,871,641.67	58,916.67	0.00
			12/13/2019	2.032316	29,818,200.00	99.572139	IDC-FIS	-5,475.00
85220	CP CREDIT SUISSE	2254EBZD6	09/09/2019	2.030021	30,000,000.00	29,871,641.67	37,217.05	0.00
			12/13/2019	2.040954	29,839,290.00	99.572139	IDC-FIS	-4,865.38
85221	CP MUFG BANK LTD	62479MZD8	09/09/2019	2.080000	30,000,000.00	29,871,641.67	38,133.33	0.00
			12/13/2019	2.091480	29,835,333.33	99.572139	IDC-FIS	-1,824.99
85222	CP CREDIT AGRICOLE	22533UZA4	09/10/2019	2.070000	30,000,000.00	29,876,916.67	36,225.00	0.00
			12/10/2019	2.080888	29,843,025.00	99.589722	IDC-FIS	-2,333.33
85223	CP MUFG BANK LTD	62479MZC0	09/10/2019	2.080000	30,000,000.00	29,873,400.00	36,400.00	0.00
			12/12/2019	2.091237	29,838,800.00	99.578000	IDC-FIS	-1,800.00
85224	CP EXXON MOBIL CORP	30229BX28	09/12/2019	2.030000	30,000,000.00	29,998,250.00	32,141.66	0.00
			10/02/2019	2.032292	29,966,166.67	99.994167	IDC-FIS	-58.33
85226	CP NORDEA BANK ABP	65558KZB3	09/12/2019	2.025000	30,000,000.00	29,875,158.33	32,062.50	0.00
			12/11/2019	2.035304	29,848,125.00	99.583861	IDC-FIS	-5,029.17
85232	CP CREDIT SUISSE	2254EBZJ3	09/16/2019	2.060000	20,000,000.00	19,908,566.67	17,166.68	0.00
			12/18/2019	2.071023	19,893,566.60	99.542833	IDC-FIS	-2,166.61
85233	SO CP CHEVRON CORP	16677KXG3	09/16/2019	2.000000	3,400,000.00	3,397,025.00	2,833.34	0.00
			10/16/2019	2.003344	3,394,333.32	99.912500	IDC-FIS	-141.66
85234	SO CP CHEVRON CORP	16677KXG3	09/16/2019	2.000000	2,500,000.00	2,497,812.50	2,083.34	0.00
			10/16/2019	2.003345	2,495,833.32	99.912500	IDC-FIS	-104.16



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85235	SO CP CHEVRON CORP	16677KXG3	09/16/2019	2.000000	750,000.00	749,343.75	625.00	0.00
			10/16/2019	2.003339	748,750.00	99.912500	IDC-FIS	-31.25
85236	SO CP CHEVRON CORP	16677KXG3	09/16/2019	2.000000	10,900,000.00	10,890,462.50	9,083.35	0.00
			10/16/2019	2.003343	10,881,833.30	99.912500	IDC-FIS	-454.15
85241	CP TOYOTA MOTOR CRE	89233HZK3	09/23/2019	2.010000	30,000,000.00	29,861,091.67	13,400.00	0.00
			12/19/2019	2.019811	29,854,275.00	99.536972	IDC-FIS	-6,583.33
85242	CP TOYOTA MOTOR CRE	89233HZD9	09/23/2019	2.010000	30,000,000.00	29,871,641.67	13,400.00	0.00
			12/13/2019	2.019132	29,864,325.00	99.572139	IDC-FIS	-6,083.33
85243	CP TOYOTA MOTOR CRE	89233HZG2	09/23/2019	2.010000	30,000,000.00	29,866,366.67	13,400.00	0.00
			12/16/2019	2.019471	29,859,300.00	99.554556	IDC-FIS	-6,333.33
			Subtotal	2.121045	874,496,000.00	872,065,882.83	2,656,748.28	31,367.39
				2.133459	869,436,652.60	99.722112		-58,885.44

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84682	PW NCD MUFU UNION B	62478TQ28	11/02/2018	2.810000	1,610,000.00	1,611,053.77	41,847.93	1,053.77
			11/01/2019	2.810000	1,610,000.00	100.065452	IDC-FIS	0.00
85115	YCD NORDEA BANK	65558TJU0	06/25/2019	2.190000	30,000,000.00	30,001,974.34	178,850.00	1,974.34
			10/15/2019	2.190000	30,000,000.00	100.006581	IDC-FIS	0.00
85119	YCD NORDEA BANK	65558TJV8	06/26/2019	2.190000	30,000,000.00	30,002,765.30	177,025.00	2,765.30
			10/21/2019	2.190000	30,000,000.00	100.009218	IDC-FIS	0.00
85123	YCD NORDEA BANK	65558TJX4	06/28/2019	2.190000	30,000,000.00	30,003,296.40	173,375.00	3,296.40
			10/25/2019	2.190000	30,000,000.00	100.010988	IDC-FIS	0.00
85139	YCD SOCIETE GENERAL	83369Y5V4	07/15/2019	2.180000	25,000,000.00	25,003,756.94	118,083.33	3,756.94
			11/05/2019	2.180000	25,000,000.00	100.015028	IDC-FIS	0.00
85148	YCD STANDARD CHARTE	85325T5K7	07/25/2019	2.230000	30,000,000.00	30,009,379.30	126,366.67	9,379.30
			11/25/2019	2.230000	30,000,000.00	100.031264	IDC-FIS	0.00
85150	YCD TORONTO DOMINIO	89114M3C9	07/24/2019	2.200000	30,000,000.00	30,003,284.87	126,500.00	3,284.87
			10/23/2019	2.200000	30,000,000.00	100.010950	IDC-FIS	0.00
85155	YCD TORONTO DOMINIO	89114M3G0	07/26/2019	2.200000	30,000,000.00	30,008,136.98	122,833.33	8,136.98
			11/26/2019	2.200000	30,000,000.00	100.027123	IDC-FIS	0.00
85156	YCD TORONTO DOMINIO	89114M3F2	07/26/2019	2.200000	30,000,000.00	30,005,573.02	122,833.33	5,573.02
			11/08/2019	2.200000	30,000,000.00	100.018577	IDC-FIS	0.00
85160	PW YCD TORONTO DOMI	89114M4A2	08/02/2019	2.200000	4,350,000.00	4,350,666.64	15,950.00	666.64
			11/01/2019	2.200000	4,350,000.00	100.015325	IDC-FIS	0.00
85161	PW YCD TORONTO DOMI	89114M4A2	08/02/2019	2.200000	2,000,000.00	2,000,306.50	7,333.33	306.50
			11/01/2019	2.200000	2,000,000.00	100.015325	IDC-FIS	0.00



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85162	PW YCD TORONTO DOMI	89114M4A2	08/02/2019	2.200000	5,000,000.00	5,000,766.25	18,333.33	766.25
			11/01/2019	2.200000	5,000,000.00	100.015325	IDC-FIS	0.00
85163	PW YCD TORONTO DOMI	89114M4A2	08/02/2019	2.200000	5,000,000.00	5,000,766.25	18,333.33	766.25
			11/01/2019	2.200000	5,000,000.00	100.015325	IDC-FIS	0.00
85165	PW YCD TORONTO DOMI	89114M4C8	08/05/2019	2.200000	5,350,000.00	5,350,898.53	18,635.83	898.53
			11/04/2019	2.200000	5,350,000.00	100.016795	IDC-FIS	0.00
85166	PW YCD TORONTO DOMI	89114M4C8	08/05/2019	2.200000	5,380,000.00	5,380,903.57	18,740.33	903.57
			11/04/2019	2.200000	5,380,000.00	100.016795	IDC-FIS	0.00
85167	PW YCD TORONTO DOMI	89114M4C8	08/05/2019	2.200000	500,000.00	500,083.97	1,741.67	83.97
			11/04/2019	2.200000	500,000.00	100.016795	IDC-FIS	0.00
85168	PW YCD TORONTO DOMI	89114M4C8	08/05/2019	2.200000	400,000.00	400,067.18	1,393.33	67.18
			11/04/2019	2.200000	400,000.00	100.016795	IDC-FIS	0.00
85169	PW YCD TORONTO DOMI	89114M4C8	08/05/2019	2.200000	1,900,000.00	1,900,319.10	6,618.33	319.10
			11/04/2019	2.200000	1,900,000.00	100.016795	IDC-FIS	0.00
85170	PW YCD TORONTO DOMI	89114M4C8	08/05/2019	2.200000	2,350,000.00	2,350,394.68	8,185.83	394.68
			11/04/2019	2.200000	2,350,000.00	100.016795	IDC-FIS	0.00
85171	PW YCD TORONTO DOMI	89114M4C8	08/05/2019	2.200000	400,000.00	400,067.18	1,393.33	67.18
			11/04/2019	2.200000	400,000.00	100.016795	IDC-FIS	0.00
85172	PW YCD TORONTO DOMI	89114M4C8	08/05/2019	2.200000	3,370,000.00	3,370,565.99	11,738.83	565.99
			11/04/2019	2.200000	3,370,000.00	100.016795	IDC-FIS	0.00
85173	PW YCD TORONTO DOMI	89114M4C8	08/05/2019	2.200000	900,000.00	900,151.15	3,135.00	151.15
			11/04/2019	2.200000	900,000.00	100.016795	IDC-FIS	0.00
85174	PW YCD TORONTO DOMI	89114M4C8	08/05/2019	2.200000	2,600,000.00	2,600,436.67	9,056.67	436.67
			11/04/2019	2.200000	2,600,000.00	100.016795	IDC-FIS	0.00
85175	PW YCD TORONTO DOMI	89114M4C8	08/05/2019	2.200000	4,000,000.00	4,000,671.80	13,933.33	671.80
			11/04/2019	2.200000	4,000,000.00	100.016795	IDC-FIS	0.00
85176	PW YCD TORONTO DOMI	89114M4C8	08/05/2019	2.200000	21,500,000.00	21,503,610.91	74,891.67	3,610.91
			11/04/2019	2.200000	21,500,000.00	100.016795	IDC-FIS	0.00
85177	PW YCD TORONTO DOMI	89114M4C8	08/05/2019	2.200000	1,000,000.00	1,000,167.95	3,483.33	167.95
			11/04/2019	2.200000	1,000,000.00	100.016795	IDC-FIS	0.00
85178	PW YCD TORONTO DOMI	89114M4C8	08/05/2019	2.200000	400,000.00	400,067.18	1,393.33	67.18
			11/04/2019	2.200000	400,000.00	100.016795	IDC-FIS	0.00
85208	YCD CREDIT AGRICOLE	22535CHA2	08/28/2019	2.010000	30,000,000.00	29,999,157.32	56,950.00	0.00
			12/13/2019	2.010000	30,000,000.00	99.997191	IDC-FIS	-842.68
85225	YCD NORDEA BANK AB	65558TLW3	09/12/2019	2.040000	30,000,000.00	30,001,086.87	32,300.00	1,086.87
			12/12/2019	2.040000	30,000,000.00	100.003623	IDC-FIS	0.00
85229	YCD NORDEA BANK ABP	65558TLV5	09/11/2019	2.040000	30,000,000.00	30,001,094.67	34,000.00	1,094.67



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Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
			12/13/2019	2.040000	30,000,000.00	100.003649	IDC-FIS	0.00
85245	YCD BANK OF MONTREA	06370R4F3	09/26/2019	2.070000	30,000,000.00	30,003,573.87	8,625.00	3,573.87
			12/26/2019	2.070000	30,000,000.00	100.011913	IDC-FIS	0.00
85246	YCD BANK OF MONTREA	06370R4F3	09/26/2019	2.070000	30,000,000.00	30,003,573.87	8,625.00	3,573.87
			12/26/2019	2.070000	30,000,000.00	100.011913	IDC-FIS	0.00
85247	YCD BANK OF MONTREA	06370R4M8	09/27/2019	2.070000	30,000,000.00	30,003,459.30	6,900.00	3,459.30
			12/23/2019	2.070000	30,000,000.00	100.011531	IDC-FIS	0.00
85248	YCD NORDEA BANK	65558TML6	09/27/2019	2.010000	30,000,000.00	29,999,271.18	6,700.00	0.00
			12/24/2019	2.010000	30,000,000.00	99.997571	IDC-FIS	-728.82
			Subtotal	2.137198	513,010,000.00	513,071,349.50	1,576,105.39	62,921.00
				2.137198	513,010,000.00	100.011959		-1,571.50

Inv Type: 75 CORPORATE NOTES

82975	CORP WELLS FARGO &	949746RS2	03/07/2016	2.500000	5,000,000.00	5,023,500.00	9,375.00	33,750.00
			03/04/2021	2.543964	4,989,750.00	100.470000	IDC-FIS	0.00
83592	CORP MICROSOFT CORP	594918BV5	02/06/2017	1.850000	10,000,000.00	9,995,200.00	28,263.89	0.00
			02/06/2020	1.850000	10,000,000.00	99.952000	IDC-FIS	-4,800.00
83732	CORP MICROSOFT CORP	594918BP8	05/04/2017	1.550000	8,549,000.00	8,513,179.69	19,508.34	124,131.48
			08/08/2021	2.010124	8,389,048.21	99.581000	IDC-FIS	0.00
83742	CORP APPLE INC	037833CS7	05/12/2017	1.800000	10,000,000.00	9,993,400.00	70,000.00	2,100.00
			05/11/2020	1.829955	9,991,300.00	99.934000	IDC-FIS	0.00
84184	CORP WELLS FARGO BA	94988J5L7	02/06/2018	2.400000	10,000,000.00	10,008,800.00	50,666.67	21,900.00
			01/15/2020	2.469417	9,986,900.00	100.088000	IDC-FIS	0.00
84189	CORP JOHNSON & JOHN	478160CH5	02/12/2018	1.950000	16,850,000.00	16,857,582.50	128,691.88	161,591.50
			11/10/2020	2.295016	16,695,991.00	100.045000	IDC-FIS	0.00
84370	CORP MICROSOFT CORP	594918BA1	04/26/2018	2.375000	10,000,000.00	10,137,300.00	32,326.39	388,600.00
			02/12/2022	3.081219	9,748,700.00	101.373000	IDC-FIS	0.00
84387	CORP MICROSOFT CORP	594918BG8	05/03/2018	2.000000	8,000,000.00	8,013,280.00	65,777.78	147,760.00
			11/03/2020	2.699874	7,865,520.00	100.166000	IDC-FIS	0.00
84499	CORP WALMART INC	931142DY6	06/22/2018	1.750000	15,000,000.00	14,998,500.00	125,416.67	163,155.00
			10/09/2019	2.615066	14,835,345.00	99.990000	IDC-FIS	0.00
84504	CORP WALMART INC	931142DY6	06/25/2018	1.750000	5,000,000.00	4,999,500.00	41,805.56	54,040.00
			10/09/2019	2.615073	4,945,460.00	99.990000	IDC-FIS	0.00
84508	CORP APPLE INC	037833BS8	06/26/2018	2.250000	20,000,000.00	20,091,000.00	47,500.00	411,600.00
			02/23/2021	2.880031	19,679,400.00	100.455000	IDC-FIS	0.00
84528	CORP TOYOTA MOTOR C	89236TDZ5	07/03/2018	2.000000	8,200,000.00	8,158,098.00	911.11	172,446.00



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Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
			12/29/2020	3.100913	7,985,652.00	99.489000	IDC-FIS	0.00
84590	CORP JOHNSON AND JO	478160CD4	09/05/2018	2.250000	10,284,000.00	10,404,734.16	17,997.00	322,300.56
			03/03/2022	2.844617	10,082,433.60	101.174000	IDC-FIS	0.00
84596	CORP JOHNSON AND JO	478160CD4	09/07/2018	2.250000	10,000,000.00	10,117,400.00	17,500.00	320,900.00
			03/03/2022	2.867054	9,796,500.00	101.174000	IDC-FIS	0.00
84622	CORP APPLE INC	037833BS8	09/20/2018	2.250000	10,000,000.00	10,045,500.00	23,750.00	215,180.00
			02/23/2021	2.980040	9,830,320.00	100.455000	IDC-FIS	0.00
84646	CORP WALMART INC	931142DY6	10/09/2018	1.750000	20,000,000.00	19,998,000.00	167,222.22	187,900.00
			10/09/2019	2.718905	19,810,100.00	99.990000	IDC-FIS	0.00
84649	CORP EXXON MOBIL CO	30231GAV4	10/11/2018	2.222000	12,640,000.00	12,706,233.60	23,405.07	332,048.00
			03/01/2021	3.142000	12,374,185.60	100.524000	IDC-FIS	0.00
84677	CORP ORACLE CORP	68389XAX3	11/01/2018	2.250000	20,000,000.00	20,000,400.00	216,250.00	106,240.00
			10/08/2019	2.826041	19,894,160.00	100.002000	IDC-FIS	0.00
84761	CORP APPLE INC	037833AR1	12/06/2018	2.850000	15,000,000.00	15,234,600.00	172,187.50	331,860.00
			05/06/2021	3.130008	14,902,740.00	101.564000	IDC-FIS	0.00
84857	CORP WALMART INC	931142DY6	01/31/2019	1.750000	15,530,000.00	15,528,447.00	129,848.06	90,819.44
			10/09/2019	2.624925	15,437,627.56	99.990000	IDC-FIS	0.00
84865	CORP MICROSOFT CORP	594918BV5	02/06/2019	1.850000	15,074,000.00	15,066,764.48	42,604.99	97,981.00
			02/06/2020	2.561438	14,968,783.48	99.952000	IDC-FIS	0.00
84889	CORP MICROSOFT CORP	594918BW3	02/25/2019	2.400000	15,000,000.00	15,209,400.00	55,000.00	331,950.00
			02/06/2022	2.689934	14,877,450.00	101.396000	IDC-FIS	0.00
84957	CORP TOYOTA MOTOR C	89236TCF0	03/29/2019	2.150000	20,000,000.00	20,021,000.00	22,694.44	95,840.00
			03/12/2020	2.549412	19,925,160.00	100.105000	IDC-FIS	0.00
84961	CORP EXXON MOBIL CO	30231GAV4	04/03/2019	2.222000	14,000,000.00	14,073,360.00	25,923.33	141,820.00
			03/01/2021	2.485042	13,931,540.00	100.524000	IDC-FIS	0.00
84964	CORP ORACLE CORP	68389XBL8	04/02/2019	2.400000	20,000,000.00	20,247,000.00	21,333.33	541,200.00
			09/15/2023	2.753116	19,705,800.00	101.235000	IDC-FIS	0.00
85009	CORP CHEVRON CORP	166764AB6	04/18/2019	2.355000	10,000,000.00	10,136,000.00	75,883.33	253,000.00
			12/05/2022	2.695009	9,883,000.00	101.360000	IDC-FIS	0.00
85010	CORP WALMART INC	931142DU4	04/17/2019	2.350000	10,000,000.00	10,141,000.00	69,194.44	251,600.00
			12/15/2022	2.668610	9,889,400.00	101.410000	IDC-FIS	0.00
85013	CORP CHEVRON CORP	166764BG4	04/16/2019	2.100000	10,000,000.00	10,038,600.00	78,750.00	131,440.00
			05/16/2021	2.560006	9,907,160.00	100.386000	IDC-FIS	0.00
85014	CORP EXXON MOBIL CO	30231GAV4	04/16/2019	2.222000	7,984,000.00	8,025,836.16	14,783.71	87,584.48
			03/01/2021	2.536136	7,938,251.68	100.524000	IDC-FIS	0.00
85015	CORP CHEVRON CORP	166764BN9	04/16/2019	2.498000	7,500,000.00	7,612,050.00	14,571.67	135,300.00
			03/03/2022	2.609881	7,476,750.00	101.494000	IDC-FIS	0.00



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Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
85026	CORP CITIBANK NA	17325FAJ7	04/25/2019	2.125000	5,680,000.00	5,685,225.60	53,979.72	52,483.20
			10/20/2020	2.699794	5,634,418.79	100.092000	IDC-FIS	0.00
85027	CORP ORACLE CORP	68389XAP0	04/25/2019	2.500000	10,000,000.00	10,148,700.00	115,277.77	227,400.00
			10/15/2022	2.739017	9,928,244.44	101.487000	IDC-FIS	0.00
			Subtotal	2.151582	385,291,000.00	387,229,591.19	1,978,399.87	5,935,920.66
				2.660392	381,307,091.36	100.503150		-4,800.00

Inv Type: 99 MONEY MARKET ACCOUNTS

83381	AUHSD MM DREYFUS TR	X9USDDRE0	08/08/2016	.000000	0.00	0.00	0.00	0.00
			10/01/2019	.000000	0.00	.000000	BOOK	0.00
			Subtotal	.000000	0.00	0.00	0.00	0.00
				.000000	0.00	.000000		0.00

Inv Type: 1000 TD WITH CALC CODE OF CSC-00

83754	CCCCD CD BERTA KAMM	121101042	05/24/2017	.400000	3,397.22	3,362.36	32.46	0.00
			05/24/2020	.400000	3,397.22	98.973924	IDC-FIS	-34.86
			Subtotal	.400000	3,397.22	3,362.36	32.46	0.00
				.400000	3,397.22	98.973867		-34.86

Grand Total			Count 232	2.144570	2,411,254,397.22	2,412,791,455.92	10,004,844.24	10,122,749.68
				2.252599	2,398,619,849.87	100.063745		-306,062.47



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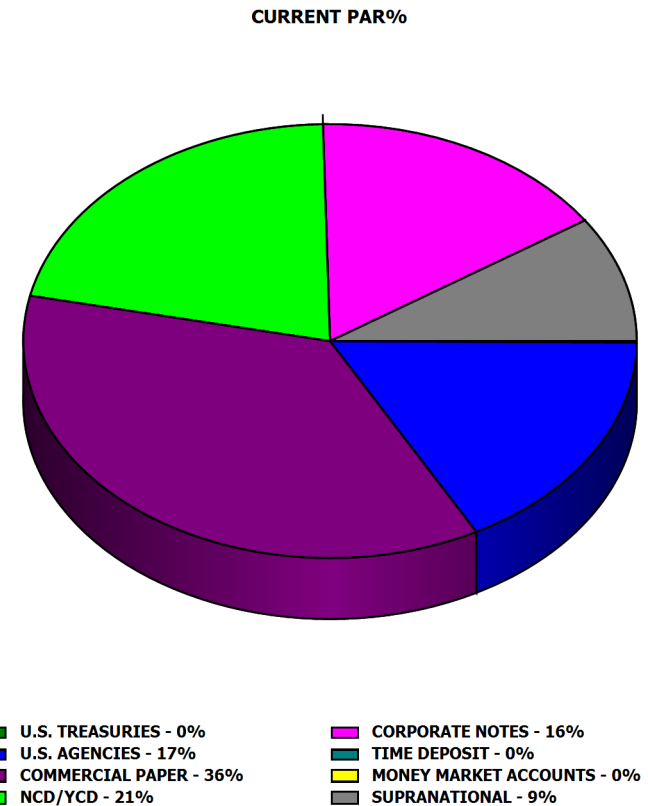
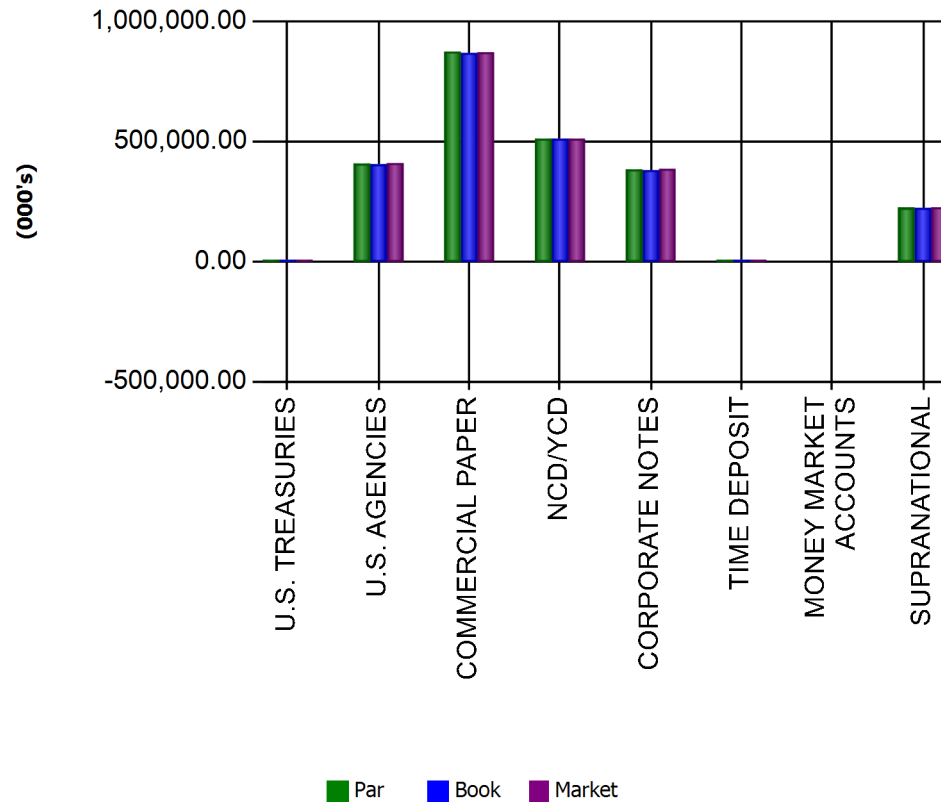
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Contra Costa County

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
U.S. TREASURIES	2,670.00	2,625.77	2,629.17	100.13 %	1.22	1.76 %
U.S. AGENCIES	409,384.00	406,850.32	410,762.61	100.96 %	2,436.83	2.19 %
COMMERCIAL PAPER	874,496.00	869,436.65	872,065.88	100.30 %	-27.52	2.13 %
NCD/YCD	513,010.00	513,010.00	513,071.35	100.01 %	61.35	2.14 %
CORPORATE NOTES	385,291.00	381,307.09	387,229.59	101.55 %	5,931.12	2.66 %
TIME DEPOSIT	3.40	3.40	3.36	98.97 %	-0.03	0.40 %
MONEY MARKET ACCOUNTS	0.00	0.00	0.00	0.00 %	0.00	0.00 %
SUPRANATIONAL	226,400.00	225,386.62	227,029.48	100.73 %	1,413.72	2.39 %
Totals(000's)	2,411,254.40	2,398,619.85	2,412,791.46	100.59 %	9,816.69	2.25 %

Asset Allocation





601 Riverside Avenue, Jacksonville, FL 32204
Tel. 877.482.8786 | Fax. 904.357.1105 | fisglobal.com

October 17, 2019

Ms Belinda Zhu
Assistant County Treasurer
Contra Costa County
625 Court Street, Room 100
Martinez, CA 94533

Via email

Dear Belinda:

Per your request, I am confirming for you the source of the FIS/APS 2 market pricing data for September 30, 2019.

Monthly you request pricing from three (3) pricing files that we provide, **RAPID**, **PRICES** and **MARKET**. The data within these three files is obtained from Interactive Data Corporation/ICE. The content of the **PRICES** file consists of prices for overnight repos, TDs, CDs, CPs, B/As and government discount issues other than Treasury Bills. The content of the **RAPID** file consists of prices for U.S. government issues (such as FFCBs and GNMAAs) and Treasuries. The **MARKET** file consists of Corporate Bonds, Notes and Equity prices.

If you need further information, please do not hesitate to contact me at 805-509-0917.

Sincerely,

Karen Tanaka
FIS/APS2

Empowering the Financial World

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

B.1. PFM



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Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
Inv Type: 1 SUPRANATIONALS								
83896	CCCSIG SUPRA INTL B	45905UP32	09/19/2017	1.562000	800,000.00	798,240.00	671.35	160.00
			09/12/2020	1.644801	798,080.00	99.780000	IDC-FIS	0.00
83919	CCCCD SUPRA INTL AM	4581X0CD8	10/10/2017	2.125000	100,000.00	100,309.00	838.19	0.00
			11/09/2020	1.814044	100,354.80	100.309000	IDC-FIS	-45.80
84157	CCCCD SUPRA INTL FI	45950KCM0	01/25/2018	2.250000	90,000.00	90,513.90	371.25	778.50
			01/25/2021	2.352073	89,735.40	100.571000	IDC-FIS	0.00
84266	CCCSIG SUP IFC	45950VLQ7	03/16/2018	2.636000	850,000.00	856,307.00	1,379.75	6,944.50
			03/09/2021	2.662227	849,362.50	100.742000	IDC-FIS	0.00
84267	CCCCD SUP IFC	45950VLQ7	03/16/2018	2.636000	170,000.00	171,261.40	275.21	1,388.90
			03/09/2021	2.662227	169,872.50	100.742000	IDC-FIS	0.00
84365	CCCSIG SUPRA IADB	4581X0DB1	04/19/2018	2.625000	975,000.00	987,616.50	11,517.19	14,761.50
			04/19/2021	2.701839	972,855.00	101.294000	IDC-FIS	0.00
84546	CCCCD SUPRA IBRD	459058GH0	07/25/2018	2.750000	725,000.00	738,419.75	3,765.97	15,116.25
			07/23/2021	2.834778	723,303.50	101.851000	IDC-FIS	0.00
84548	CCCCD SUPRA IBRD	459058GH0	07/25/2018	2.750000	160,000.00	162,961.60	831.11	3,336.00
			07/23/2021	2.832094	159,625.60	101.851000	IDC-FIS	0.00
			Subtotal	2.415171	3,870,000.00	3,905,629.15	19,650.02	42,485.65
				2.472104	3,863,189.30	100.920650		-45.80

Inv Type: 12 TREASURY NOTES

83343	CCCCD GOV US TREASU	912828VF4	09/28/2016	1.375000	1,790,000.00	1,783,914.00	8,271.41	0.00
			05/31/2020	1.001277	1,814,053.13	99.660000	IDC-FIS	-30,139.13
83469	CCCCD GOV US TREAS	912828D72	12/05/2016	2.000000	50,000.00	50,308.50	85.16	234.53
			08/31/2021	1.921700	50,073.97	100.617000	IDC-FIS	0.00
83479	CCCCD GOV US TREASU	912828K58	12/09/2016	1.375000	5,000,000.00	4,985,350.00	28,770.38	6,053.12
			04/30/2020	1.500519	4,979,296.88	99.707000	IDC-FIS	0.00
83480	CCCCD GOV US TREASU	912828G95	12/09/2016	1.625000	3,275,000.00	3,272,183.50	13,449.30	0.00
			12/31/2019	1.391995	3,297,771.48	99.914000	IDC-FIS	-25,587.98
83641	CCCCD GOV US TREASU	912828J43	03/17/2017	1.750000	90,000.00	90,284.40	134.13	1,587.87
			02/28/2022	2.144211	88,696.53	100.316000	IDC-FIS	0.00
83820	CCCCD GOV US TREASU	912828V72	07/12/2017	1.875000	220,000.00	221,221.00	694.97	1,538.97
			01/31/2022	1.908201	219,682.03	100.555000	IDC-FIS	0.00
84046	CCCCD GOV US TREASU	912828W89	12/06/2017	1.875000	390,000.00	392,652.00	20.00	5,488.91
			03/31/2022	2.130845	387,163.09	100.680000	IDC-FIS	0.00



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Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
84121	CCCCD GOV US TREASU	912828W89	01/04/2018	1.875000	220,000.00	221,496.00	11.27	4,185.84
			03/31/2022	2.178392	217,310.16	100.680000	IDC-FIS	0.00
84391	CCCCD GOV US TREASU	9128283C2	05/04/2018	2.000000	230,000.00	232,831.30	1,925.00	10,503.96
			10/31/2022	2.795864	222,327.34	101.231000	IDC-FIS	0.00
84423	CCCSIG GOV US TREAS	912828WN6	05/22/2018	2.000000	820,000.00	823,813.00	5,511.48	21,430.19
			05/31/2021	2.744936	802,382.81	100.465000	IDC-FIS	0.00
84473	CCCSIG GOV US TREAS	912828WR7	06/06/2018	2.125000	1,780,000.00	1,793,207.60	9,559.04	40,255.26
			06/30/2021	2.643910	1,752,952.34	100.742000	IDC-FIS	0.00
84474	CCCCD GOV US TREASU	912828L57	06/06/2018	1.750000	105,000.00	105,520.80	-1.13	3,556.70
			09/30/2022	2.759560	101,964.10	100.496000	IDC-FIS	0.00
84519	CCCCD GOV US TREASU	912828P79	07/05/2018	1.500000	195,000.00	194,489.10	249.11	10,000.82
			02/28/2023	2.741166	184,488.28	99.738000	IDC-FIS	0.00
84531	CCCSIG GOV US TREAS	912828WY2	07/06/2018	2.250000	1,300,000.00	1,313,156.00	4,927.99	28,999.75
			07/31/2021	2.665911	1,284,156.25	101.012000	IDC-FIS	0.00
84561	CCCCD US TREASURY N	912828W89	08/03/2018	1.875000	115,000.00	115,782.00	5.88	4,555.44
			03/31/2022	2.824938	111,226.56	100.680000	IDC-FIS	0.00
84580	CCCSIG GOV US TREAS	9128283X6	08/30/2018	2.250000	985,000.00	991,422.20	2,830.54	12,213.35
			02/15/2021	2.679261	979,208.85	100.652000	IDC-FIS	0.00
84586	CCCCD GOV US TREASU	912828W89	09/06/2018	1.875000	280,000.00	281,904.00	14.34	10,161.81
			03/31/2022	2.748783	271,742.19	100.680000	IDC-FIS	0.00
84591	CCCSIG GOV US TREAS	9128284W7	09/07/2018	2.750000	450,000.00	458,806.50	1,580.50	8,437.36
			08/15/2021	2.720393	450,369.14	101.957000	IDC-FIS	0.00
84621	CCCSIG GOV US TREAS	9128285A4	09/20/2018	2.750000	1,135,000.00	1,159,254.95	1,371.98	28,865.89
			09/15/2021	2.892892	1,130,389.06	102.137000	IDC-FIS	0.00
84626	CCCSIG GOV US TREAS	9128285A4	09/21/2018	2.750000	2,000,000.00	2,042,740.00	2,417.58	50,786.87
			09/15/2021	2.891621	1,991,953.13	102.137000	IDC-FIS	0.00
84644	CCCCD GOV US TREASU	912828P38	10/04/2018	1.750000	100,000.00	100,527.00	294.84	5,300.44
			01/31/2023	2.933296	95,226.56	100.527000	IDC-FIS	0.00
84690	CCCSIG GOV US TREAS	9128285F3	11/07/2018	2.875000	200,000.00	204,882.00	2,655.05	5,452.31
			10/15/2021	2.976704	199,429.69	102.441000	IDC-FIS	0.00
84774	CCCSIG GOV US TREAS	9128285L0	12/11/2018	2.875000	2,050,000.00	2,102,049.50	22,261.71	43,807.14
			11/15/2021	2.726485	2,058,242.36	102.539000	IDC-FIS	0.00
84832	CCCSIG GOV US TREAS	912828V72	01/09/2019	1.875000	5,150,000.00	5,178,582.50	16,268.68	121,523.91
			01/31/2022	2.491027	5,057,058.59	100.555000	IDC-FIS	0.00
84860	CCCCD GOV US TREASU	912828P38	01/31/2019	1.750000	160,000.00	160,843.20	471.74	5,718.20
			01/31/2023	2.556177	155,125.00	100.527000	IDC-FIS	0.00
84864	CCCSIG GOV US TREAS	9128285V8	01/31/2019	2.500000	3,350,000.00	3,414,923.00	17,751.36	69,633.94



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			01/15/2022	2.549468	3,345,289.06	101.938000	IDC-FIS	0.00
84871	CCCSIG GOV US TREAS	9128285V8	02/11/2019	2.500000	1,725,000.00	1,758,430.50	9,140.63	31,611.16
			01/15/2022	2.462067	1,726,819.34	101.938000	IDC-FIS	0.00
84874	CCCSIG US TREASURY	912828V72	02/13/2019	1.875000	435,000.00	437,414.25	1,374.14	9,992.77
			01/31/2022	2.488218	427,421.48	100.555000	IDC-FIS	0.00
84875	CCCCD GOV US TREASU	912828S92	02/12/2019	1.250000	165,000.00	163,008.45	347.58	6,264.90
			07/31/2023	2.439129	156,743.55	98.793000	IDC-FIS	0.00
84876	CCCCD GOV US TREASU	912828Q29	02/12/2019	1.500000	165,000.00	164,620.50	6.76	5,698.43
			03/31/2023	2.443063	158,922.07	99.770000	IDC-FIS	0.00
84906	CCCSIG GOV US TREAS	9128286C9	03/06/2019	2.500000	225,000.00	229,545.00	718.41	4,761.54
			02/15/2022	2.539871	224,783.46	102.020000	IDC-FIS	0.00
84927	CCCSIG GOV US TREAS	912828W55	03/18/2019	1.875000	325,000.00	326,904.50	518.96	7,020.71
			02/28/2022	2.430857	319,883.79	100.586000	IDC-FIS	0.00
85056	CCCCD GOV US TREASU	9128285D8	05/03/2019	2.875000	230,000.00	241,552.90	18.07	5,506.42
			09/30/2023	2.245234	236,046.48	105.023000	IDC-FIS	0.00
85089	CCCSIG GOV US TREAS	9128282P4	06/05/2019	1.875000	3,800,000.00	3,828,348.00	12,004.08	24,785.50
			07/31/2022	1.843971	3,803,562.50	100.746000	IDC-FIS	0.00
85090	CCCSIG GOV US TREAS	9128282P4	06/05/2019	1.875000	1,775,000.00	1,788,241.50	5,607.16	12,825.48
			07/31/2022	1.867010	1,775,416.02	100.746000	IDC-FIS	0.00
85091	CCCCD GOV US TREASU	912828X70	06/05/2019	2.000000	140,000.00	142,662.80	1,171.74	2,041.53
			04/30/2024	1.902590	140,895.18	101.902000	IDC-FIS	0.00
85126	CCCSIG GOV US TREAS	9128282P4	07/03/2019	1.875000	1,750,000.00	1,763,055.00	5,528.19	7,449.53
			07/31/2022	1.767416	1,755,605.47	100.746000	IDC-FIS	0.00
85127	CCCCD GOV US TREASU	9128282D1	07/03/2019	1.375000	290,000.00	287,891.70	339.59	2,219.04
			08/31/2023	1.748274	285,672.66	99.273000	IDC-FIS	0.00
85128	CCCCD GOV US TREASU	912828XX3	07/03/2019	2.000000	280,000.00	285,434.80	1,415.22	2,547.30
			06/30/2024	1.783149	282,933.15	101.941000	IDC-FIS	0.00
85130	CCCSIG GOV US TREAS	912828XR6	07/09/2019	1.750000	2,250,000.00	2,258,437.50	13,232.59	13,183.59
			05/31/2022	1.824938	2,249,449.61	100.375000	IDC-FIS	0.00
85164	CCCSIG GOV US TREAS	912828D72	08/05/2019	2.000000	1,100,000.00	1,106,787.00	1,873.63	814.34
			08/31/2021	1.731657	1,105,972.66	100.617000	IDC-FIS	0.00
85185	CCCCD GOV US TREASU	9128282N9	08/06/2019	2.125000	153,000.00	156,903.03	547.77	1,458.62
			07/31/2024	1.788463	155,497.42	102.551000	IDC-FIS	0.00
85213	CCCSIG GOV US TREAS	912828D56	09/05/2019	2.375000	115,000.00	119,286.05	348.83	0.00
			08/15/2024	1.340843	120,825.00	103.727000	IDC-FIS	-1,383.09
Subtotal				1.998776	46,363,000.00	46,750,667.53	195,725.66	638,473.44
				2.135976	46,174,028.42	100.836157		-57,110.20



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Inv Type: 22 FEDERAL HOME LOAN BANKS								
84688	CCCSIG GOV FHLB	3130AF5B9	11/06/2018	3.000000	1,075,000.00	1,103,498.25	15,139.58	29,680.75
			10/12/2021	3.039012	1,073,817.50	102.651000	IDC-FIS	0.00
84861	CCCCD GOV FHLB NOTE	3130A0F70	01/31/2019	3.375000	100,000.00	106,992.00	1,059.39	4,044.61
			12/08/2023	2.722000	102,947.39	106.992000	IDC-FIS	0.00
84908	CCCCD GOV US TREASU	912828WE6	03/08/2019	2.750000	275,000.00	287,848.00	2,843.83	10,065.77
			11/15/2023	2.519294	277,782.23	104.672000	IDC-FIS	0.00
	Subtotal			2.978797	1,450,000.00	1,498,338.25	19,042.80	43,791.13
				2.917322	1,454,547.12	103.333672		0.00

Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSO

83812	CCCCD GOV FNMA NOTE	3135G0S38	06/29/2017	2.000000	300,000.00	302,148.00	1,433.33	231.00
			01/05/2022	1.851838	301,917.00	100.716000	IDC-FIS	0.00
84766	CCCCD GOV FNMA NOTE	3135G0U43	12/06/2018	2.875000	340,000.00	356,316.60	515.90	17,003.40
			09/12/2023	2.920145	339,313.20	104.799000	IDC-FIS	0.00
84833	CCCCD GOV FNMA NOTE	3135G0U92	01/11/2019	2.625000	150,000.00	153,204.00	875.00	3,312.00
			01/11/2022	2.650125	149,892.00	102.136000	IDC-FIS	0.00
84834	CCCSIG GOV FNMA NOT	3135G0U92	01/11/2019	2.625000	850,000.00	868,156.00	4,958.33	18,768.00
			01/11/2022	2.650125	849,388.00	102.136000	IDC-FIS	0.00
84859	CCCSIG GOV FNMA NOT	3135G0U92	01/31/2019	2.625000	1,000,000.00	1,021,360.00	5,833.33	21,100.00
			01/11/2022	2.615469	1,000,260.00	102.136000	IDC-FIS	0.00
84868	CCCCD GOV FNMA NOTE	3135G0V34	02/08/2019	2.500000	75,000.00	77,827.50	291.67	3,106.50
			02/05/2024	2.579933	74,721.00	103.770000	IDC-FIS	0.00
84877	CCCCD GOV FNMA NOTE	3130AFW94	02/15/2019	2.500000	300,000.00	311,367.00	1,000.00	12,429.00
			02/13/2024	2.576010	298,938.00	103.789000	IDC-FIS	0.00
	Subtotal			2.575048	3,015,000.00	3,090,379.10	14,907.56	75,949.90
				2.579976	3,014,429.20	102.500136		0.00

Inv Type: 26 AGENCY MBS FXD-M 30/360

84321	CCCCD MBS FHMS K721	3137BM6P6	04/09/2018	3.090000	100,000.00	100,851.56	257.50	0.00
			08/25/2022	2.882712	100,851.56	100.851560	BOOK	0.00
84376	CCCCD MBS FNMA 2018	3136B1XP4	04/30/2018	3.560000	70,573.25	71,977.04	209.37	0.00
			09/25/2021	2.944966	71,977.04	101.989125	BOOK	0.00
84856	CCCSIG MBS FHMS KP0	3137FKK39	12/17/2018	3.203000	190,764.68	190,764.10	509.18	0.00



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			07/25/2023	3.203060	190,764.10	99.999696	BOOK	0.00
84985	CCCCD MBS FHMS K720	3137BLUR7	04/05/2019	2.716000	100,000.00	100,250.00	226.34	0.00
			06/25/2022	2.634991	100,250.00	100.250000	BOOK	0.00
85065	CCCCD MBS FHMS K718	3137BHYX8	05/21/2019	2.791000	100,000.00	100,625.00	232.59	0.00
			01/25/2022	2.549287	100,625.00	100.625000	BOOK	0.00
85080	CCCSIG ABS FHMS K01	3137ASNJ9	06/03/2019	2.272000	350,000.00	348,728.52	662.67	0.00
			03/25/2022	2.405785	348,728.52	99.636720	BOOK	0.00
85199	CCCSIG MBS FHMS K02	3137B1BS0	08/15/2019	2.510000	500,000.00	509,218.75	1,045.83	0.00
			11/25/2022	1.929072	509,218.75	101.843750	BOOK	0.00
85217	CCCSIG MBS FNA 2013	3136AEGQ4	09/09/2019	2.280000	269,698.22	273,231.54	512.43	0.00
			12/27/2022	1.870309	273,368.19	101.310101	BOOK	0.00
85218	CCCSIG MBS FHMS K02	3137AWQH1	09/09/2019	2.307000	375,000.00	380,537.11	720.94	0.00
			08/25/2022	1.794607	380,729.36	101.476563	BOOK	0.00
85219	CCCCD MBS FHMS K023	3137AWQH1	09/09/2019	2.307000	100,000.00	101,476.56	192.25	0.00
			08/25/2022	1.794608	101,527.83	101.476560	BOOK	0.00
85231	CCCSIG MBS FNA 2013	3136ABPW7	09/13/2019	2.365000	321,260.64	323,732.84	633.11	0.00
			08/25/2022	2.095519	323,986.06	100.769531	BOOK	0.00
		Subtotal	2.519771	2,477,296.79	2,501,393.02	5,202.21		0.00
			2.202756	2,502,026.41	100.972682			0.00

Inv Type: 49 CORP ABS FXD-M 30/360

83825	CCCSIG ABS JOHN DEE	47788BAD6	07/18/2017	1.820000	147,131.26	147,120.50	119.01	0.00
			10/15/2021	1.823435	147,120.50	99.992687	BOOK	0.00
84207	CCCSIG JDOT 2018 CO	47788CAC6	02/28/2018	2.660000	190,000.00	189,986.34	224.62	0.00
			04/18/2022	2.663481	189,986.34	99.992811	BOOK	0.00
		Subtotal	2.293406	337,131.26	337,106.84	343.63		0.00
			2.296867	337,106.84	99.992757			0.00

Inv Type: 50 AUTO ABS FXD-M 30/360

83091	CCCSIG ABS CORP NIS	65478VAD9	04/27/2016	1.320000	24,574.88	24,571.07	14.41	0.00
			01/15/2021	1.326574	24,571.07	99.984496	BOOK	0.00
83281	CCCSIG ABS TOYOTA A	89237WAD9	08/10/2016	1.140000	8,591.49	8,591.26	4.35	0.00
			08/17/2020	1.141339	8,591.26	99.997323	BOOK	0.00
83333	CCCSIG ABS HYUNDAI	44891EAC3	09/21/2016	1.290000	110,944.97	110,930.04	63.61	0.00
			04/15/2021	1.295868	110,930.04	99.986543	BOOK	0.00



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83658	CCCSIG ABS ALLY AUT	02007HAC5	03/29/2017	1.780000	29,045.40	29,043.42	22.98	0.00
			08/16/2021	1.785395	29,043.42	99.993183	BOOK	0.00
83659	CCCSIG ABS HYUNDAI	44931PAD8	03/29/2017	1.760000	179,972.12	179,957.56	140.78	0.00
			08/16/2021	1.763698	179,957.56	99.991910	BOOK	0.00
83855	CCCSIG ABS NAROT 20	65478GAD2	08/23/2017	1.750000	393,086.35	393,064.38	305.73	0.00
			10/15/2021	1.752684	393,064.38	99.994411	BOOK	0.00
83939	CCCSIG ABS CARMAX 2	14314RAH5	10/25/2017	1.800000	2,592.97	2,592.78	2.07	0.00
			04/15/2021	1.804194	2,592.78	99.992672	BOOK	0.00
83973	CCCSIG ABS TAOT 201	89238KAD4	11/15/2017	1.930000	225,000.00	224,979.26	193.12	0.00
			01/18/2022	1.934403	224,979.26	99.990782	BOOK	0.00
84175	CCCCD ABS ALLYA 201	02007MAE0	01/31/2018	2.350000	101,350.57	101,338.85	105.88	0.00
			06/15/2022	2.355239	101,338.85	99.988436	BOOK	0.00
84176	CCCSIG ABS ALLYA 20	02007MAE0	01/31/2018	2.350000	244,162.75	244,134.53	255.10	0.00
			06/15/2022	2.355236	244,134.53	99.988442	BOOK	0.00
84177	CCCCD ABS TAOT 2018	89238BAD4	01/31/2018	2.350000	100,000.00	99,998.85	104.44	0.00
			05/16/2022	2.396566	99,998.85	99.998850	BOOK	0.00
84405	CCCSIG ABS HART 201	44891KAD7	04/18/2018	2.790000	130,000.00	129,980.42	161.20	0.00
			07/15/2022	2.797121	129,980.42	99.984938	BOOK	0.00
84409	CCCCD ABS TOYOTA 20	89238TAD5	05/16/2018	2.960000	100,000.00	99,998.51	131.56	0.00
			09/15/2022	2.960687	99,998.51	99.998510	BOOK	0.00
84422	CCCSIG ABS FORDO 20	34528FAD0	05/22/2018	3.030000	225,000.00	224,963.62	303.00	0.00
			11/15/2022	3.037269	224,963.62	99.983831	BOOK	0.00
84510	CCCCD ABS ALLYA 201	02007JAC1	06/27/2018	3.000000	110,000.00	109,992.48	146.67	0.00
			01/17/2023	3.003013	109,992.48	99.993164	BOOK	0.00
84535	CCCSIG ABS GMCAR 20	36255JAD6	07/18/2018	3.020000	250,000.00	249,941.70	314.58	0.00
			05/16/2023	3.029757	249,941.70	99.976680	BOOK	0.00
84540	CCCSIG ABS CARMX 20	14313FAD1	07/25/2018	3.130000	200,000.00	199,972.74	278.22	0.00
			06/15/2023	3.135636	199,972.74	99.986370	BOOK	0.00
84541	CCCSIG ABS MBART 20	58772RAD6	07/25/2018	3.030000	410,000.00	409,984.26	552.13	0.00
			01/17/2023	3.031706	409,984.26	99.996161	BOOK	0.00
84542	CCCCD ABS NAROT 201	65479GAD1	07/25/2018	3.060000	65,000.00	64,997.89	88.40	0.00
			03/15/2023	3.061387	64,997.89	99.996754	BOOK	0.00
84544	CCCCD ABS MBART 201	58772RAD6	07/25/2018	3.030000	70,000.00	69,997.31	94.27	0.00
			01/17/2023	3.031708	69,997.31	99.996157	BOOK	0.00
84628	CCCSIG ABS FORDL 20	34531LAD2	09/21/2018	3.190000	240,000.00	239,979.72	340.27	0.00
			12/15/2021	3.195186	239,979.72	99.991550	BOOK	0.00
84632	CCCSIG ABS GMALT 20	36256GAD1	09/26/2018	3.180000	175,000.00	174,986.18	170.04	0.00



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			06/21/2021	3.185694	174,986.18	99.992103	BOOK	0.00
84654	CCCSIG ABS BMWLT 20	05586CAC8	10/17/2018	3.260000	150,000.00	149,979.15	149.42	0.00
			07/20/2021	3.270188	149,979.15	99.986100	BOOK	0.00
84698	CCCSIG ABS MBALT 20	58769LAC6	11/20/2018	3.210000	500,000.00	499,988.80	713.33	0.00
			09/15/2021	3.211543	499,988.80	99.997760	BOOK	0.00
84837	CCCSIG ABS GMCAR 20	36256XAD4	01/16/2019	2.970000	225,000.00	224,975.09	222.76	0.00
			11/16/2023	2.974624	224,975.09	99.988929	BOOK	0.00
84855	CCCSIG ABS MBALT 20	58772TAC4	01/30/2019	3.100000	155,000.00	154,995.46	213.56	0.00
			11/15/2021	3.102041	154,995.46	99.997071	BOOK	0.00
84872	CCCSIG ABS NAROT 20	65479KAD2	02/13/2019	2.900000	550,000.00	549,916.68	708.89	0.00
			10/16/2023	2.906625	549,916.68	99.984851	BOOK	0.00
84873	CCCSIG ABS ALLYA 20	02004WAC5	02/13/2019	2.910000	325,000.00	324,960.74	420.33	0.00
			09/15/2023	2.915375	324,960.74	99.987920	BOOK	0.00
84885	CCCSIG ABS GMALT 20	36256UAD0	02/21/2019	2.980000	225,000.00	224,964.68	204.88	0.00
			12/20/2021	2.990955	224,964.68	99.984302	BOOK	0.00
84890	CCCSIG ABS FORDL 20	34532FAD4	02/25/2019	2.900000	265,000.00	264,979.28	341.56	0.00
			05/15/2020	2.912229	264,979.28	99.992181	BOOK	0.00
84897	CCCCD ABS HARROT 20	43814WAC9	02/27/2019	2.830000	100,000.00	99,997.32	102.19	0.00
			03/20/2023	2.831301	99,997.32	99.997320	BOOK	0.00
84994	CCCCD ABS HART 2019	44932NAD2	04/10/2019	2.660000	50,000.00	49,993.42	59.11	0.00
			06/15/2023	2.666383	49,993.42	99.986840	BOOK	0.00
84995	CCCSIG ABS HART 201	44932NAD2	04/10/2019	2.660000	175,000.00	174,976.97	206.90	0.00
			06/15/2023	2.666383	174,976.97	99.986840	BOOK	0.00
85007	CCCSIG ABS NALT 201	65479PAD1	04/15/2019	2.760000	75,000.00	74,994.56	92.00	0.00
			03/15/2022	2.764911	74,994.56	99.992747	BOOK	0.00
85059	CCCSIG ABS FITAT 20	31680YAD9	05/08/2019	2.640000	150,000.00	149,967.03	176.00	0.00
			12/15/2023	2.649699	149,967.03	99.978020	BOOK	0.00
85074	CCCCD ABS HAROT 201	43815MAC0	05/29/2019	2.520000	100,000.00	99,996.27	70.00	0.00
			06/21/2023	2.521823	99,996.27	99.996270	BOOK	0.00
85079	CCCCD ABS NAROT 201	65479HAC1	05/28/2019	2.500000	100,000.00	99,977.39	111.11	0.00
			11/15/2023	2.510204	99,977.39	99.977390	BOOK	0.00
85088	CCCCD ABS COPAR 201	14042WAC4	05/30/2019	2.510000	100,000.00	99,979.74	111.56	0.00
			11/15/2023	2.519163	99,979.74	99.979740	BOOK	0.00
85149	CCCSIG ABS NALT 201	65478LAD1	07/24/2019	2.270000	220,000.00	219,987.50	221.96	0.00
			07/15/2022	2.273769	219,987.50	99.994318	BOOK	0.00
85200	CCCSIG ABS TAOT 201	89238UAD2	08/14/2019	1.910000	275,000.00	274,997.75	218.85	0.00
			09/15/2023	1.910409	274,997.75	99.999182	BOOK	0.00



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85203	CCCSIG ABS GMALT 20	38013TAD3	08/14/2019	2.030000	175,000.00	174,980.70	108.55	0.00
			06/20/2022	2.116569	174,980.70	99.988971	BOOK	0.00
			Subtotal	2.680728	7,309,321.50	7,308,605.36	8,245.77	0.00
				2.688417	7,308,605.36	99.990202		0.00

Inv Type: 53 CREDIT ABS FXD-SA 30/360

84172	CCCSIG ABS CCCIT 20	17305EGK5	01/31/2018	2.490000	350,000.00	349,951.56	1,718.79	0.00
			01/20/2023	2.495080	349,951.56	99.986160	BOOK	0.00
85214	CCCSIG ABS COMET 20	14041NFU0	09/05/2019	1.720000	825,000.00	824,792.27	1,024.83	0.00
			08/15/2024	1.760138	824,792.27	99.974821	BOOK	0.00
			Subtotal	1.949380	1,175,000.00	1,174,743.83	2,743.62	0.00
				1.979074	1,174,743.83	99.978198		0.00

Inv Type: 72 NEGOTIABLE CERT OF DEPOSIT

83976	CCCSIG YCD SWEDBANK	87019U6D6	11/17/2017	2.270000	800,000.00	800,000.00	6,961.33	0.00
			11/16/2020	2.270000	800,000.00	100.000000	BOOK	0.00
83977	CCCCD YCD SWEDBANK	87019U6D6	11/17/2017	2.270000	225,000.00	225,000.00	1,957.88	0.00
			11/16/2020	2.270000	225,000.00	100.000000	BOOK	0.00
84188	CCCCD CREDIT SUISSE	22549LFR1	02/08/2018	2.670000	110,000.00	110,220.94	4,895.00	220.94
			02/07/2020	2.670000	110,000.00	100.200851	IDC-FIS	0.00
84192	CCCSIG CREDIT SUISS	22549LFR1	02/08/2018	2.670000	755,000.00	756,516.42	33,597.50	1,516.42
			02/07/2020	2.670000	755,000.00	100.200851	IDC-FIS	0.00
84246	CCCSIG YCD UBS AG S	90275DHG8	03/06/2018	2.900000	1,200,000.00	1,204,456.27	2,706.67	4,456.27
			03/02/2020	2.900000	1,200,000.00	100.371356	IDC-FIS	0.00
84328	CCCSIG YCD CANADIAN	13606BVF0	04/10/2018	2.983999	800,000.00	804,355.58	5,503.82	4,355.58
			04/10/2020	2.983999	800,000.00	100.544447	IDC-FIS	0.00
84965	CCCSIG YCD CREDIT A	22535CDV0	04/04/2019	2.830000	800,000.00	800,000.00	11,320.00	0.00
			04/01/2022	2.830000	800,000.00	100.000000	BOOK	0.00
			Subtotal	2.722281	4,690,000.00	4,700,549.21	66,942.20	10,549.21
				2.722281	4,690,000.00	100.224930		0.00

Inv Type: 74 CERT OF DEPOSIT MEDIUM TERM

84559	CCCCD YCD BANK OF M	06370REU9	08/03/2018	3.190000	175,000.00	172,149.59	883.90	0.00
			08/03/2020	3.190000	175,000.00	98.371194	IDC-FIS	-2,850.41



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84560	CCCSIG YCD BANK OF	06370REU9	08/03/2018	3.190000	775,000.00	762,376.76	3,914.40	0.00
			08/03/2020	3.190000	775,000.00	98.371194	IDC-FIS	-12,623.24
84655	CCCSIG YCD SUMITOMO	86565BPC9	10/18/2018	3.390000	750,000.00	748,980.00	11,865.00	0.00
			10/16/2020	3.476115	748,980.00	99.864000	BOOK	0.00
84656	CCCCD YCD SUMITOMO	86565BPC9	10/18/2018	3.390000	110,000.00	109,850.40	1,740.20	0.00
			10/16/2020	3.476115	109,850.40	99.864000	BOOK	0.00
84893	CCCSIG YCD MUFG BAN	55379WZT6	02/28/2019	2.970000	800,000.00	800,000.00	14,190.00	0.00
			02/26/2021	2.970000	800,000.00	100.000000	BOOK	0.00
84894	CCCCD YCD MUFG BANK	55379WZT6	02/28/2019	2.970000	115,000.00	115,000.00	2,039.81	0.00
			02/26/2021	2.970000	115,000.00	100.000000	BOOK	0.00
85209	CCCSIG YCD NORDEA B	65558TLL7	08/29/2019	1.850000	825,000.00	825,000.00	1,399.06	0.00
			08/26/2022	1.850000	825,000.00	100.000000	BOOK	0.00
85210	CCCCD YCD NORDEA BA	65558TLL7	08/29/2019	1.850000	170,000.00	170,000.00	288.29	0.00
			08/26/2022	1.850000	170,000.00	100.000000	BOOK	0.00
85215	CCCCD YCD SKANDINAV	83050PDR7	09/03/2019	1.860000	170,000.00	170,000.00	245.93	0.00
			08/26/2022	1.860000	170,000.00	100.000000	BOOK	0.00
85216	CCCSIG YCD SKANDINA	83050PDR7	09/03/2019	1.860000	825,000.00	825,000.00	1,193.50	0.00
			08/26/2022	1.860000	825,000.00	100.000000	BOOK	0.00
Subtotal			2.620148		4,715,000.00	4,698,356.75	37,760.09	0.00
			2.635838		4,713,830.40	99.647015		-15,473.65

Inv Type: 75 CORPORATE NOTES

83177	CCCCD CORP JP MORG	48127HAA7	06/22/2016	2.200000	1,100,000.00	1,100,022.00	10,688.33	0.00
			10/22/2019	1.726909	1,116,775.00	100.002000	IDC-FIS	-16,753.00
83307	CCCCD CORP WELLS FA	949746RS2	09/02/2016	2.500000	240,000.00	241,128.00	450.00	0.00
			03/04/2021	1.900017	246,189.60	100.470000	IDC-FIS	-5,061.60
83589	CCCCD CORP MORGAN S	61747YDW2	02/03/2017	2.650000	240,000.00	240,360.00	1,130.67	0.00
			01/27/2020	2.393173	241,764.00	100.150000	IDC-FIS	-1,404.00
83668	CCCSIG CORP CHEVRON	166764BP4	04/05/2017	1.991000	725,000.00	725,043.50	1,122.69	0.00
			03/03/2020	1.873043	725,432.57	100.006000	IDC-FIS	-389.07
83739	CCCSIG CORP APPLE I	037833CS7	05/11/2017	1.800000	530,000.00	529,650.20	3,710.00	190.80
			05/11/2020	1.835100	529,459.40	99.934000	IDC-FIS	0.00
83793	CCCSIG CORP WALT DI	25468PDU7	06/06/2017	1.800000	625,000.00	624,381.25	3,625.00	0.00
			06/05/2020	1.839965	624,818.15	99.901000	IDC-FIS	-436.90
83824	CCCSIG CORP AMERI H	02665WBT7	07/20/2017	1.950000	505,000.00	504,712.15	1,942.15	222.20
			07/20/2020	1.984846	504,489.95	99.943000	IDC-FIS	0.00



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83839	CCCSIG CORP MORGAN	61761JB32	08/03/2017	2.800000	750,000.00	753,787.50	6,125.00	0.00
			06/16/2020	2.122846	764,055.00	100.505000	IDC-FIS	-10,267.50
83842	CCCCD CORP GOLDMAN	38141GWW5	08/04/2017	2.600000	225,000.00	225,272.25	1,527.50	0.00
			12/27/2020	2.319822	227,045.25	100.121000	IDC-FIS	-1,773.00
83851	CCCSIG CORP EXXON M	30231GAG7	08/17/2017	1.912000	400,000.00	399,812.00	531.11	0.00
			03/06/2020	1.719253	401,916.00	99.953000	IDC-FIS	-2,104.00
83863	CCCSIG CORP VISA IN	92826CAB8	08/30/2017	2.200000	210,000.00	210,779.10	1,373.17	0.00
			12/14/2020	1.853307	212,310.00	100.371000	IDC-FIS	-1,530.90
83879	CCCCD CORP CITIGRP	172967LC3	08/31/2017	2.900000	250,000.00	253,687.50	2,275.69	0.00
			12/08/2021	2.488448	254,137.50	101.475000	IDC-FIS	-450.00
83885	CCCSIG CORP CATERPI	14913Q2A6	09/07/2017	1.850000	295,000.00	294,604.70	409.31	0.00
			09/04/2020	1.879031	294,917.01	99.866000	IDC-FIS	-312.31
83890	CCCCD CORP BANK OF	06406FAA1	09/07/2017	2.500000	125,000.00	125,957.50	1,440.97	0.00
			04/15/2021	2.072430	126,846.25	100.766000	IDC-FIS	-888.75
83894	CCCSIG CORP BOFA CA	06051GGS2	09/18/2017	2.328000	545,000.00	545,610.40	6,343.80	610.40
			10/01/2021	2.328000	545,000.00	100.112000	IDC-FIS	0.00
83921	CCCSIG CORP PEPSICO	713448DX3	10/10/2017	2.000000	375,000.00	376,162.50	3,458.33	1,237.50
			04/15/2021	2.005881	374,925.00	100.310000	IDC-FIS	0.00
83922	CCCCD CORP PEPSICO	713448DX3	10/10/2017	2.000000	70,000.00	70,217.00	645.56	231.00
			04/15/2021	2.005881	69,986.00	100.310000	IDC-FIS	0.00
83940	CCCSIG CORP BB&T MT	05531FAZ6	10/26/2017	2.150000	215,000.00	215,354.75	770.43	453.65
			02/01/2021	2.165131	214,901.10	100.165000	IDC-FIS	0.00
83952	CCCCD CORP BANK OF	06051GFW4	11/03/2017	2.625000	110,000.00	110,982.30	1,299.38	158.40
			04/19/2021	2.398027	110,823.90	100.893000	IDC-FIS	0.00
83964	CCCCD CORP BB T MTN	05531FAZ6	11/06/2017	2.150000	110,000.00	110,181.50	394.16	316.80
			02/01/2021	2.189947	109,864.70	100.165000	IDC-FIS	0.00
83971	CCCSIG CORP UNITED	911312BP0	11/14/2017	2.050000	475,000.00	475,365.75	4,868.75	1,116.25
			04/01/2021	2.098958	474,249.50	100.077000	IDC-FIS	0.00
84087	CCCSIG CORP CITIGRO	172967KB6	12/11/2017	2.650000	600,000.00	603,672.00	6,845.83	1,164.00
			10/26/2020	2.497862	602,508.00	100.612000	IDC-FIS	0.00
84126	CCCSIG CORP JOHN DE	24422ETZ2	01/08/2018	2.350000	305,000.00	306,775.10	1,652.51	1,933.70
			01/08/2021	2.368059	304,841.40	100.582000	IDC-FIS	0.00
84200	CCCSIG BANK OF NY M	06406HDD8	02/21/2018	2.600000	500,000.00	502,365.00	1,588.89	4,820.00
			08/17/2020	2.805542	497,545.00	100.473000	IDC-FIS	0.00
84202	CCCSIG CORP PACCAR	69371RN93	02/27/2018	2.800000	500,000.00	506,035.00	1,166.67	6,280.00
			03/01/2021	2.817011	499,755.00	101.207000	IDC-FIS	0.00
84225	CCCCD CORP CICS SY	17275RBD3	03/05/2018	2.200000	130,000.00	130,673.40	262.17	2,914.60



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			02/28/2021	2.806895	127,758.80	100.518000	IDC-FIS	0.00
84247	CCCSIG NATIONAL RUR	63743HER9	02/26/2018	2.900000	330,000.00	334,134.90	425.33	4,501.20
			03/15/2021	2.937862	329,633.70	101.253000	IDC-FIS	0.00
84255	CCCSIG CORP JOHN DE	24422EUD9	03/13/2018	2.875000	400,000.00	405,184.00	606.94	5,456.00
			03/12/2021	2.898871	399,728.00	101.296000	IDC-FIS	0.00
84277	CCCSIG CORP UNILEVE	904764AZ0	03/22/2018	2.750000	650,000.00	657,462.00	446.88	10,783.50
			03/22/2021	2.929170	646,678.50	101.148000	IDC-FIS	0.00
84290	CCCSIG CORP HSBC US	40428HPR7	03/29/2018	2.350000	400,000.00	400,532.00	678.89	5,628.00
			03/05/2020	3.032909	394,904.00	100.133000	IDC-FIS	0.00
84307	CCCCD CORP NATL RUR	637432NM3	04/05/2018	2.400000	115,000.00	116,121.25	1,196.00	4,266.50
			04/25/2022	3.122993	111,854.75	100.975000	IDC-FIS	0.00
84308	CCCCD CORP CATERPIL	14912L5Q0	04/05/2018	2.625000	60,000.00	61,234.80	131.25	2,777.40
			03/01/2023	3.195058	58,457.40	102.058000	IDC-FIS	0.00
84309	CCCCD CORP HOME DEP	437076AZ5	04/05/2018	2.700000	100,000.00	102,932.00	1,350.00	4,832.00
			04/01/2023	3.114098	98,100.00	102.932000	IDC-FIS	0.00
84399	CCCSIG CORP HERSHEY	427866AY4	05/10/2018	2.900000	350,000.00	351,694.00	3,834.44	1,925.00
			05/15/2020	2.933837	349,769.00	100.484000	IDC-FIS	0.00
84402	CCCSIG CORP GENERAL	369550BA5	05/11/2018	2.875000	460,000.00	462,396.60	5,143.06	4,025.00
			05/11/2020	3.058819	458,371.60	100.521000	IDC-FIS	0.00
84411	CCCSIG CORP AMERICA	025816BU2	05/17/2018	3.375000	785,000.00	800,692.15	9,861.56	15,825.60
			05/17/2021	3.381007	784,866.55	101.999000	IDC-FIS	0.00
84421	CCCSIG CORP CHARLES	808513AW5	05/22/2018	3.250000	500,000.00	510,315.00	5,868.06	10,330.00
			05/21/2021	3.251084	499,985.00	102.063000	IDC-FIS	0.00
84470	CCCSIG CORP BBT COR	05531FBD4	06/05/2018	3.200000	150,000.00	153,105.00	373.33	3,283.50
			09/03/2021	3.235931	149,821.50	102.070000	IDC-FIS	0.00
84511	CCCSIG CORP WALMART	931142EJ8	06/27/2018	3.125000	595,000.00	608,429.15	5,061.63	13,458.90
			06/23/2021	3.126857	594,970.25	102.257000	IDC-FIS	0.00
84592	CCCSIG CORP CATERPI	14913Q2N8	09/07/2018	3.150000	100,000.00	102,069.00	210.00	2,146.00
			09/07/2021	3.177112	99,923.00	102.069000	IDC-FIS	0.00
84593	CCCSIG CORP UNILEVE	904764BF3	09/07/2018	3.000000	100,000.00	102,519.00	200.00	3,003.00
			03/07/2022	3.147126	99,516.00	102.519000	IDC-FIS	0.00
84594	CCCSIG CORP PFIZER	717081EM1	09/07/2018	3.000000	250,000.00	255,062.50	333.33	5,400.00
			09/15/2021	3.046915	249,662.50	102.025000	IDC-FIS	0.00
84618	CCCSIG CORP 3M COMP	88579YBA8	09/14/2018	3.000000	185,000.00	188,361.45	262.08	3,740.70
			09/14/2021	3.072054	184,620.75	101.817000	IDC-FIS	0.00
84645	CCCSIG CORP AMERICA	02665WCP4	10/10/2018	3.375000	300,000.00	308,412.00	3,121.88	8,556.00
			12/10/2021	3.392166	299,856.00	102.804000	IDC-FIS	0.00



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84757	CCCSIG CORP HOME DE	437076BV3	12/06/2018	3.250000	225,000.00	232,679.25	609.38	8,295.75
			03/01/2022	3.341128	224,383.50	103.413000	IDC-FIS	0.00
84830	CCCSIG CORP TOYOTA	89236TFQ3	01/08/2019	3.050000	235,000.00	238,529.70	1,652.51	3,670.70
			01/08/2021	3.081164	234,859.00	101.502000	IDC-FIS	0.00
84863	CCCCD CORP TOYOTA M	89236TFS9	01/31/2019	3.350000	145,000.00	152,830.00	1,119.92	6,707.70
			01/08/2024	3.179008	146,122.30	105.400000	IDC-FIS	0.00
84887	CCCSIG CORP 3M COMP	88579YBF7	02/22/2019	2.750000	245,000.00	251,007.40	561.46	6,122.55
			03/01/2022	2.766133	244,884.85	102.452000	IDC-FIS	0.00
84915	CCCSIG CORP PFIZER	717081ER0	03/11/2019	2.800000	170,000.00	173,247.00	264.44	3,257.20
			03/11/2022	2.802099	169,989.80	101.910000	IDC-FIS	0.00
84923	CCCSIG CORP MERCK A	589331AT4	03/15/2019	2.400000	300,000.00	304,674.00	320.00	7,740.00
			09/15/2022	2.708028	296,934.00	101.558000	IDC-FIS	0.00
84926	CCCSIG CORP GOLDMAN	38141GWC4	03/18/2019	3.000000	325,000.00	328,532.75	4,197.92	5,284.50
			04/26/2022	3.182983	323,248.25	101.087000	IDC-FIS	0.00
84932	CCCSIG CORP JPMORGA	46647PBB1	03/22/2019	3.207000	800,000.00	819,496.00	13,469.40	19,496.00
			04/01/2023	3.207000	800,000.00	102.437000	IDC-FIS	0.00
84968	CCCCD CORP PFIZER I	717081ES8	04/04/2019	2.950000	120,000.00	124,678.80	157.34	3,226.80
			03/15/2024	2.686880	121,452.00	103.899000	IDC-FIS	0.00
84969	CCCCD CORP JPMORGAN	46647PBB1	04/04/2019	3.207000	110,000.00	112,680.70	1,852.04	2,072.40
			04/01/2023	3.058406	110,725.89	102.437000	IDC-FIS	0.00
85003	CCCSIG CORP TOYOTA	89236TFX8	04/12/2019	2.650000	600,000.00	610,458.00	7,464.17	10,836.00
			04/12/2022	2.671993	599,622.00	101.743000	IDC-FIS	0.00
85057	CCCSIG CORP BOEING	097023CG8	05/02/2019	2.700000	125,000.00	127,448.75	1,396.88	2,670.00
			05/01/2022	2.761957	124,778.75	101.959000	IDC-FIS	0.00
85060	CCCSIG CORP PACCAR	69371RP83	05/10/2019	2.650000	100,000.00	101,562.00	1,037.92	1,616.00
			05/10/2022	2.668850	99,946.00	101.562000	IDC-FIS	0.00
85073	CCCSIG CORP VISA IN	92826CAG7	05/24/2019	2.150000	250,000.00	252,560.00	238.89	5,857.50
			09/15/2022	2.567904	246,702.50	101.024000	IDC-FIS	0.00
85099	CCCSIG CORP MORGAN	61744YAH1	06/07/2019	2.750000	400,000.00	405,808.00	4,033.33	4,184.00
			05/19/2022	2.605838	402,174.00	101.452000	IDC-FIS	0.00
85100	CCCSIG CORP GOLDMAN	38141GWC4	06/07/2019	3.000000	400,000.00	404,348.00	5,166.67	1,832.00
			04/26/2022	2.771065	403,882.67	101.087000	IDC-FIS	0.00
85121	CCCSIG CORP AMERICA	02665WCY5	06/27/2019	2.200000	500,000.00	501,845.00	2,872.22	2,305.00
			06/27/2022	2.231876	499,540.00	100.369000	IDC-FIS	0.00
85136	CCCCD CORP WALMART	931142EL3	07/12/2019	2.850000	190,000.00	197,446.10	1,248.46	1,516.20
			07/08/2024	2.186228	195,990.07	103.919000	IDC-FIS	0.00
85143	CCCCD CORP US BANCO	91159HHV5	07/22/2019	3.375000	190,000.00	199,845.80	997.50	1,362.30



Inventory by Market Value

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As Of Date: 09/30/2019

Date Basis: Settlement

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Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
			02/05/2024	2.331824	198,483.50	105.182000	IDC-FIS	0.00
85154	CCCSIG CORP US BANC	91159HHC7	07/26/2019	3.000000	300,000.00	307,197.00	400.00	1,236.00
			03/15/2022	2.219159	305,961.00	102.399000	IDC-FIS	0.00
85158	CCCSIG CORP BOEING	097023CL7	07/31/2019	2.300000	225,000.00	225,978.75	876.88	987.75
			02/07/2020	2.308128	224,991.00	100.435000	IDC-FIS	0.00
85189	CCCSIG CORP BURLING	12189LAF8	08/13/2019	3.450000	300,000.00	307,494.00	460.00	15.00
			09/15/2021	2.221338	307,479.00	102.498000	IDC-FIS	0.00
85190	CCCSIG CORP NORTHER	665859AN4	08/13/2019	2.375000	300,000.00	303,192.00	1,167.71	0.00
			08/02/2022	1.952099	303,859.71	101.064000	IDC-FIS	-450.00
85192	CCCSIG CORP HONEYWE	438516BT2	08/08/2019	2.150000	170,000.00	171,417.80	538.10	1,589.50
			08/08/2022	2.184966	169,828.30	100.834000	IDC-FIS	0.00
85205	CCCSIG CORP 3M COMP	88579YBL4	08/26/2019	1.750000	400,000.00	398,688.00	680.56	212.00
			02/14/2023	1.864079	398,476.00	99.672000	IDC-FIS	0.00
85206	CCCSIG CORP BANK OF	06406RAK3	08/23/2019	1.950000	375,000.00	375,202.50	771.88	322.50
			08/23/2022	1.961036	374,880.00	100.054000	IDC-FIS	0.00
85211	CCCSIG CORP CATERPI	14913Q3A5	09/06/2019	1.900000	340,000.00	339,439.00	448.61	0.00
			09/06/2022	1.947926	339,527.40	99.835000	IDC-FIS	-88.40
85212	CCCSIG CORP THE WAL	254687FJ0	09/06/2019	1.650000	225,000.00	224,493.75	257.81	0.00
			09/01/2022	1.724903	224,511.75	99.775000	IDC-FIS	-18.00
85227	CCCSIG CORP JOHN DE	24422EVA4	09/12/2019	1.950000	75,000.00	75,039.00	77.19	135.75
			06/13/2022	1.998849	74,903.25	100.052000	IDC-FIS	0.00
85228	CCCSIG CORP APPLE I	037833DL1	09/11/2019	1.700000	200,000.00	199,688.00	188.89	0.00
			09/11/2022	1.705837	199,966.00	99.844000	IDC-FIS	-278.00
85244	CCCSIG CORP PACCAR	69371RQ33	09/26/2019	2.000000	225,000.00	225,301.50	62.50	576.00
			09/26/2022	2.042132	224,725.50	100.134000	IDC-FIS	0.00
			Subtotal	2.557780	24,550,000.00	24,796,057.70	159,343.31	234,714.70
				2.488949	24,605,860.57	101.002272		-42,205.43

Inv Type: 78 NEGOTIABLE CD 30/360 EUR

83844	CCCSIG YCD WESTPAC	96121T4A3	08/07/2017	2.050000	1,460,000.00	1,434,974.38	4,489.50	0.00
			08/03/2020	2.050000	1,460,000.00	98.285917	IDC-FIS	-25,025.62
			Subtotal	2.050000	1,460,000.00	1,434,974.38	4,489.50	0.00
				2.050000	1,460,000.00	98.285916		-25,025.62



Inventory by Market Value

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As Of Date: 09/30/2019

Date Basis: Settlement

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Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
Inv Type: 79 YCD/NCD 30/360								
84476	CCCCSIG YCD BANK OF	06417GU22	06/07/2018	3.080000	800,000.00	789,198.22	7,939.56	0.00
			06/05/2020	3.099862	799,696.00	98.649778	IDC-FIS	-10,497.78
84477	CCCCD YCD BANK OF N	06417GU22	06/07/2018	3.080000	150,000.00	147,974.67	1,488.66	0.00
			06/05/2020	3.099862	149,943.00	98.649778	IDC-FIS	-1,968.33
84486	CCCSIG ROYAL BANK O	78012UEE1	06/08/2018	3.240000	1,000,000.00	1,000,000.00	10,260.00	0.00
			06/07/2021	3.240000	1,000,000.00	100.000000	BOOK	0.00
			Subtotal	3.162066	1,950,000.00	1,937,172.89	19,688.22	0.00
				3.171741	1,949,639.00	99.342199		-12,466.11
Grand Total			Count 213	2.323432	103,361,749.55	104,133,974.01	554,084.59	1,045,964.03
				2.363904	103,248,006.45	100.747109		-152,326.81



Inventory by Market Value

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As Of Date: 09/30/2019

Date Basis: Settlement

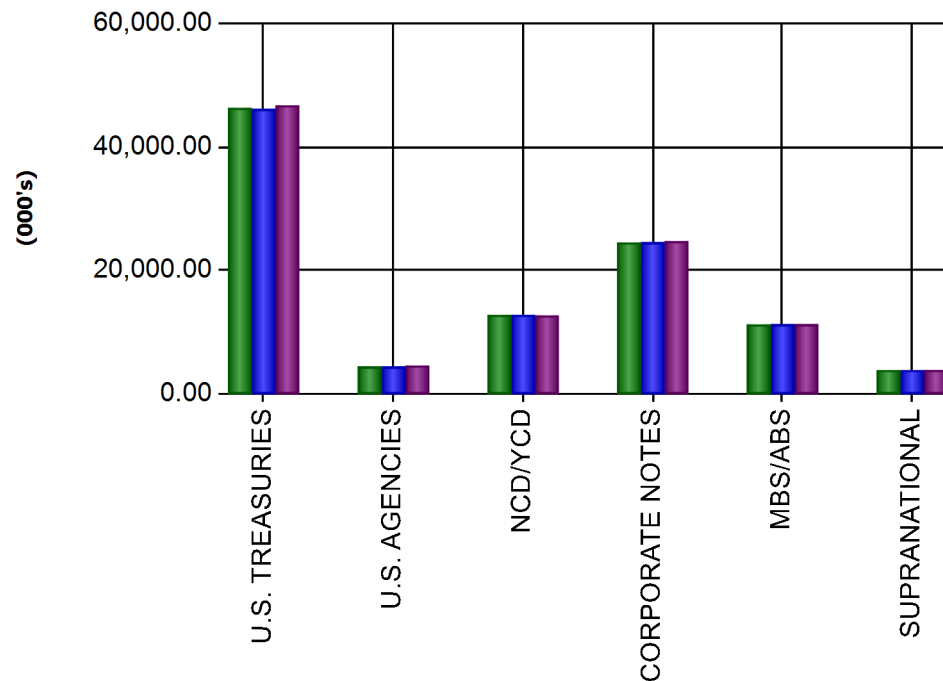
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Reporting Currency: Local

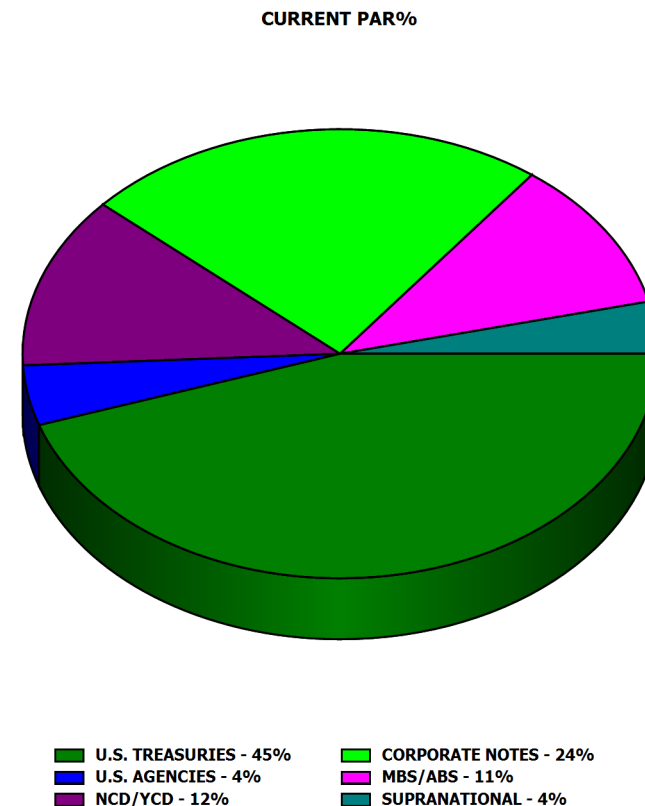
Contra Costa County

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
U.S. TREASURIES	46,363.00	46,174.03	46,750.67	101.25 %	581.36	2.14 %
U.S. AGENCIES	4,465.00	4,468.98	4,588.72	102.68 %	119.74	2.69 %
NCD/YCD	12,815.00	12,813.47	12,771.05	99.67 %	-42.42	2.68 %
CORPORATE NOTES	24,550.00	24,605.86	24,796.06	100.77 %	192.51	2.49 %
MBS/ABS	11,298.75	11,322.48	11,321.85	99.99 %	0.00	2.50 %
SUPRANATIONAL	3,870.00	3,863.19	3,905.63	101.10 %	42.44	2.47 %
Totals(000's)	103,361.75	103,248.01	104,133.97	100.86 %	893.64	2.36 %

Asset Allocation



Par Book Market



SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

B.2. STATE OF CALIFORNIA LOCAL AGENCY INVESTMENT FUND (LAIF)

**CONTRA COSTA COUNTY
AS OF SEPTEMBER 30, 2019**

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CALIFORNIA STATE LOCAL AGENCY INVESTMENT ACCOUNTS	STATE CONTROLLER ACCOUNT NUMBER	ACCOUNT BALANCE	ESTIMATED FAIR VALUE
ACALANES UNION HIGH SCHOOL	75-07-010	996,115.52	997,751.96
ANTIOCH UNIFIED SCHOOL DISTRICT	75-07-005	867,563.87	868,989.12
BRENTWOOD UNION SCHOOL DISTRICT	75-07-013	8,156,313.42	8,169,712.75
BYRON UNION SCHOOL DISTRICT	75-07-017	173,801.95	174,087.47
CANYON ELEMENTARY SCHOOL DISTRICT	75-07-018	202,059.01	202,390.96
CENTRAL CONTRA COSTA SANITARY DISTRICT	70-07-001	45,900,000.00	45,975,405.30
CONTRA COSTA COMMUNITY COLLEGE	75-07-001	646,565.99	647,628.18
CONTRA COSTA COUNTY	99-07-000	65,000,000.00	65,106,783.11
CONTRA COSTA COUNTY OFFICE OF EDUCATION	75-07-007	1,346,171.71	1,348,383.22
CONTRA COSTA COUNTY SCHOOL INSURANCE GROUP	35-07-001	2,343,477.36	2,347,327.26
CROCKETT COMMUNITY SERVICES DISTRICT	16-07-004	4,398,450.93	4,405,676.78
DELTA DIABLO SANITATION DISTRICT	70-07-003	76,223.63	76,348.85
EAST CONTRA COSTA REG FEE & FINANCING AUTH	40-07-006	1,059,846.72	1,061,587.85
KENSINGTON FIRE PROTECTION DISTRICT	17-07-011	4,401,498.70	4,408,729.56
KENSINGTON POLICE PROTECTION & COMMUNITY SERVICES DISTRICT	16-07-003	2,400,115.46	2,404,058.41
LAFAYETTE SCHOOL DISTRICT	75-07-012	5,110,156.39	5,118,551.44
MARTINEZ UNIFIED SCHOOL DISTRICT	75-07-011	23,409,586.54	23,448,044.21
MORAGA ORINDA FIRE DISTRICT	17-07-003	27,189.58	27,234.25
MORAGA SCHOOL DISTRICT	75-07-016	2,807.46	2,812.07
MT DIABLO UNIFIED SCHOOL DISTRICT	75-07-008	3,602,098.20	3,608,015.79
MT VIEW SANITARY DISTRICT	70-07-008	7,279,290.28	7,291,248.82
OAKLEY UNION SCHOOL DISTRICT	75-07-009	259,595.23	260,021.70
ORINDA UNION SCHOOL DISTRICT	75-07-015	3,241,543.77	3,246,869.03
PITTSBURG UNIFIED SCHOOL DISTRICT	75-07-002	36,919.71	36,980.36
RECLAMATION DISTRICT 799	60-07-001	86,267.40	86,409.12
RECLAMATION DISTRICT 800	60-07-003	2,988,818.00	2,993,728.08
RECLAMATION DISTRICT 2026	60-07-005	250,000.00	250,410.70
REDEVELOPMENT AGENCY	65-07-015	0.00	-
RODEO -HERCULES FIRE PROTECTION DISTRICT	17-07-001	1,111,140.14	1,112,965.54
SAN RAMON VALLEY UNIFIED SCHOOL DISTRICT	75-07-004	251,536.39	251,949.62
WEST CONTRA COSTA UNIFIED SCHOOL DISTRICT	75-07-014	42,917,737.91	42,988,243.90
	TOTAL	<u>228,542,891.27</u>	<u>228,918,345.42</u>

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

ASSET MANAGEMENT FUNDS

- B.3. WELLS CAPITAL MANAGEMENT**
- B.4. CalTRUST (SHORT TERM)***
- B.5. CalTRUST (LIQUIDITY)**

*No investments in the CalTRUST Short Term fund currently

WFAM GAAP Monthly Report

30 September 2019

WC-Contra Costa County

Investment Strategy: Short Duration Fixed Income

The information contained in this report represents estimated trade date investment calculations. Certain calculations may not be available for all time periods. Please refer to your custody statement for official portfolio holdings and transactions. Note that certain accounting methods may cause differences between this investment report and your custody statement.

Wells Fargo Asset Management is a trade name used by the asset management businesses of Wells Fargo & Company.

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Risk Summary

US Dollar

01 July 2019 to 30 September 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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Balance Sheet

Book Value + Accrued	44,530,540.08
Net Unrealized Gain/Loss	62,853.46
Market Value + Accrued	44,593,393.54

Cash and Fixed Income Summary

Risk Metric	Value
Cash	1,530.47
MMFund	546,992.24
Fixed Income	44,044,870.83
Duration	0.44
Convexity	0.00
WAL	0.56
Years to Final Maturity	0.76
Years to Effective Maturity	0.54
Yield	1.98
Book Yield	2.33
Avg Credit Rating	AA+/Aa1/AA+

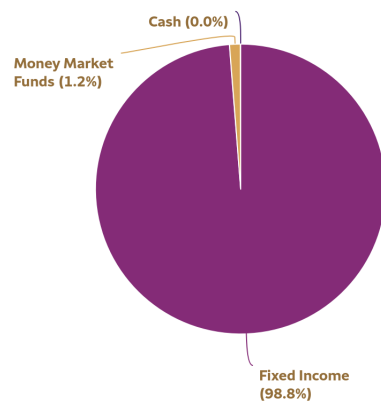
Issuer Concentration

Issuer Concentration	% of Base Market Value + Accrued
Other	59.70%
United States	11.31%
Farm Credit System	8.96%
Citigroup Inc.	4.64%
Federal National Mortgage Association	4.48%
International Bank for Reconstruction and Development	4.48%
Federal Home Loan Banks	3.40%
JPMorgan Chase & Co.	3.03%

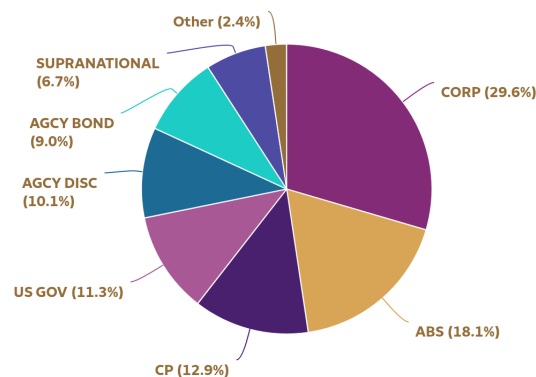
---	100.00%
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Footnotes: 1,2

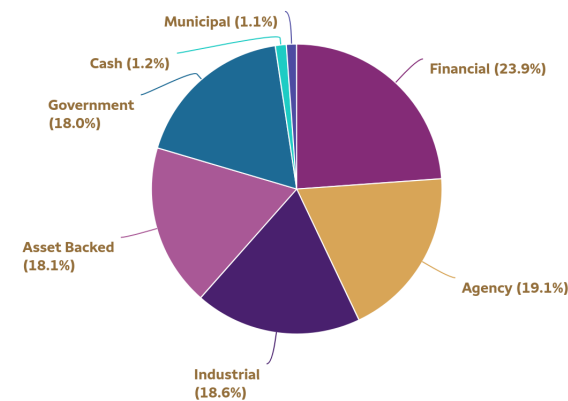
Asset Class



Security Type



Market Sector



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Risk Summary

US Dollar

01 July 2019 to 30 September 2019

WC-Contra Costa County

Account: XXX235

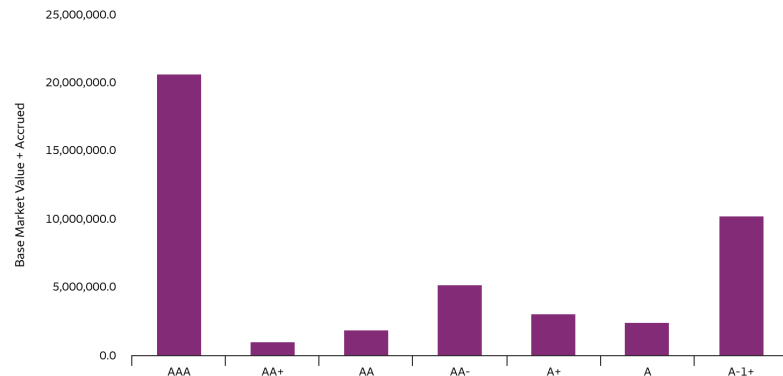
Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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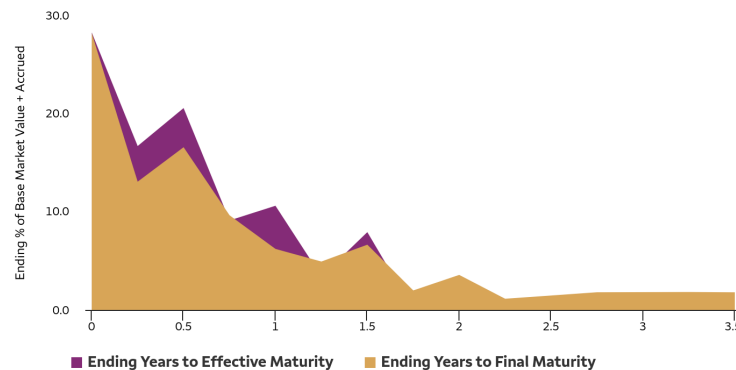
Credit Rating



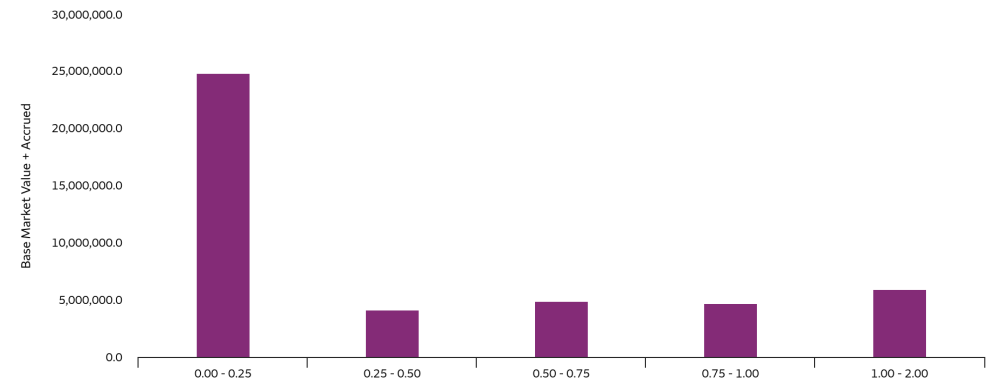
Credit Duration Heat Map

Rating	0 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5 - 7	7 - 10	10 - 15	15 - 30
AAA	61.80%	7.51%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AA	14.03%	4.26%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
A	10.81%	1.59%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BBB	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BB	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
B	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CCC	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CC	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
C	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
NA	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%

Time To Maturity



Duration



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Risk Summary

US Dollar

01 July 2019 to 30 September 2019

WC-Contra Costa County

Account: XXX235

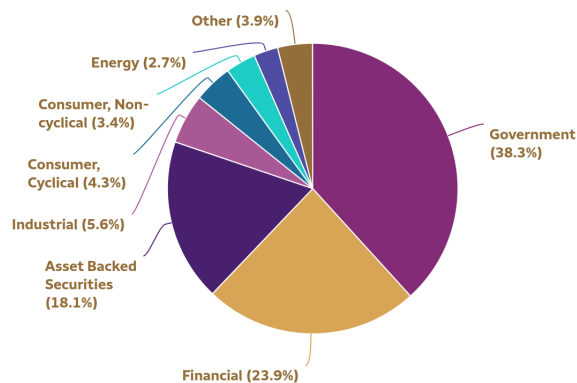
Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

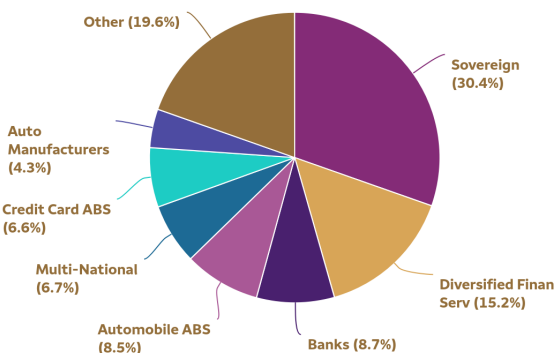


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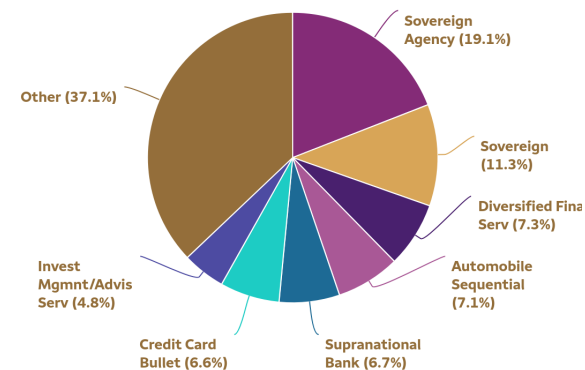
Base Exposure - Industry Sector



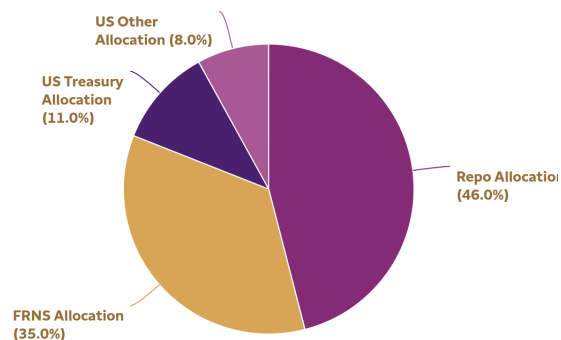
Base Exposure - Industry Group



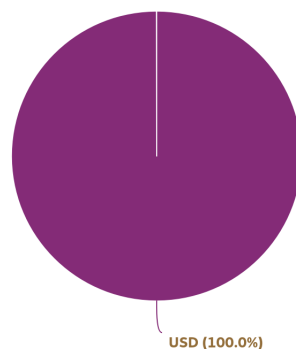
Base Exposure - Industry Subgroup



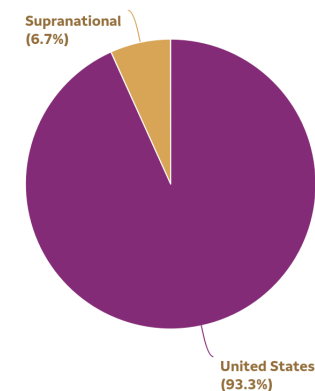
MMF Asset Allocation



Currency



Country



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Risk Summary

US Dollar
01 July 2019 to 30 September 2019

WC-Contra Costa County
Account: XXX235
Investment Strategy: Short Duration Fixed Income
Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

1: * Grouped by: Issuer Concentration. 2: * Groups Sorted by: % of Base Market Value + Accrued.

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Performance Summary Gross of Fees

US Dollar

01 July 2019 to 30 September 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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Period	Period Begin	Period End	Total Return, Gross of Fees	Weighted Average Index Return	Excess Total Return, Gross of Fees
Month to Date	09/01/2019	09/30/2019	0.15%	0.17%	-0.03%
Quarter to Date	07/01/2019	09/30/2019	0.59%	0.63%	-0.04%
Year to Date	01/01/2019	09/30/2019	2.15%	2.02%	0.13%
Prior Month	08/01/2019	08/31/2019	0.28%	0.26%	0.02%
Prior Quarter	04/01/2019	06/30/2019	0.78%	0.72%	0.05%
Prior Year	01/01/2018	12/31/2018	2.02%	1.92%	0.10%
Trailing Month	09/01/2019	09/30/2019	0.15%	0.17%	-0.03%
Trailing Quarter	07/01/2019	09/30/2019	0.59%	0.63%	-0.04%
Trailing Year	10/01/2018	09/30/2019	2.77%	2.64%	0.12%

Account	Index	Index Start Date	Index End Date
WC-Contra Costa County	ML 6 Month T-Bill	01/01/1980	11/30/2004
WC-Contra Costa County	ICE BofAML US 6-Month Treasury Bill Index	12/01/2004	---

Gross of Fees (includes trading).

The information contained in this report represents estimated trade date investment calculations. Certain calculations may not be available for all time periods. Please refer to your custody statement for official portfolio holdings and transactions. Note that certain accounting methods may cause differences between this investment report and your custody statement.

Performance Summary Gross of Fees

US Dollar

01 July 2019 to 30 September 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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Returns are actual and have not been annualized.

No Tax Adjustment.

Note that data will not exist prior to the performance inception date of: 04/01/2001.

Historical data exists for the options shown below, only available on historical data boundaries:

Begin Date, End Date	Return Type, Fee Options	Tax Options
04/01/2001 01/31/2011	Total Return Gross of Fees, Net of Fees	Gross Down Method, Gross Up Method, No Tax Adjustment
04/01/2001 01/31/2011	Income Return Gross of Fees	No Tax Adjustment
04/01/2001 01/31/2011	Price Return Gross of Fees	No Tax Adjustment
01/01/2008 01/31/2011	Book Return Gross of Fees, Net of Fees	Gross Down Method, Gross Up Method, No Tax Adjustment

Reported Index Return is always Total Return.

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Performance Summary Net of Fees

US Dollar

01 July 2019 to 30 September 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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Period	Period Begin	Period End	Total Return, Net of Fees	Weighted Average Index Return	Excess Total Return, Net of Fees
Month to Date	09/01/2019	09/30/2019	0.14%	0.17%	-0.04%
Quarter to Date	07/01/2019	09/30/2019	0.56%	0.63%	-0.06%
Year to Date	01/01/2019	09/30/2019	2.06%	2.02%	0.04%
Prior Month	08/01/2019	08/31/2019	0.27%	0.26%	0.01%
Prior Quarter	04/01/2019	06/30/2019	0.75%	0.72%	0.02%
Prior Year	01/01/2018	12/31/2018	1.90%	1.92%	-0.02%
Trailing Month	09/01/2019	09/30/2019	0.14%	0.17%	-0.04%
Trailing Quarter	07/01/2019	09/30/2019	0.56%	0.63%	-0.06%
Trailing Year	10/01/2018	09/30/2019	2.65%	2.64%	0.00%

Account	Index	Index Start Date	Index End Date
WC-Contra Costa County	ML 6 Month T-Bill	01/01/1980	11/30/2004
WC-Contra Costa County	ICE BofAML US 6-Month Treasury Bill Index	12/01/2004	---

Net of Fees (includes management and trading).

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Performance Summary Net of Fees

US Dollar

01 July 2019 to 30 September 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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Returns are actual and have not been annualized.

No Tax Adjustment.

Note that data will not exist prior to the performance inception date of: 04/01/2001.

Historical data exists for the options shown below, only available on historical data boundaries:

Begin Date, End Date	Return Type, Fee Options	Tax Options
04/01/2001 01/31/2011	Total Return Gross of Fees, Net of Fees	Gross Down Method, Gross Up Method, No Tax Adjustment
04/01/2001 01/31/2011	Income Return Gross of Fees	No Tax Adjustment
04/01/2001 01/31/2011	Price Return Gross of Fees	No Tax Adjustment
01/01/2008 01/31/2011	Book Return Gross of Fees, Net of Fees	Gross Down Method, Gross Up Method, No Tax Adjustment

Reported Index Return is always Total Return.

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GAAP FX Financials

US Dollar

01 July 2019 to 30 September 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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Balance Sheet		WC-Contra Costa County	
As of:		06/30/2019	09/30/2019
Book Value		44,391,290.20	44,381,459.61
Accrued Balance		145,499.67	149,080.47
Book Value + Accrued		44,536,789.87	44,530,540.08
Net FX Unrealized Accrued Gain/Loss		0.00	0.00
Net FX Unrealized Security Gain/Loss		0.00	0.00
Net Market Unrealized Gain/Loss		78,326.41	62,853.46
Market Value + Accrued		44,615,116.28	44,593,393.54

Income Statement		WC-Contra Costa County	
		Begin Date	07/01/2019
		End Date	09/30/2019
Net Amortization/Accretion Income			90,927.63
Interest Income		187,838.46	
Dividend Income		0.00	
Foreign Tax Withheld Expense		0.00	
Misc Income		0.00	
Market Allowance Expense		0.00	
FX Allowance Expense		0.00	
Income Subtotal			187,838.46
Net FX Realized Gain/Loss		0.00	
Net Market Realized Gain/Loss		-0.99	
Net Total Holding Gain/Loss		0.00	
Total Impairment Loss		0.00	
Net Total Gain/Loss			-0.99
Expense		-13,119.37	
Net Income			265,645.73
Transfers In/Out			-271,895.53
Change in FX Unrealized Gain/Loss			0.00
Change in Market Unrealized Gain/Loss			-15,472.95

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GAAP FX Financials

US Dollar

01 July 2019 to 30 September 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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Statement of Cash Flows		WC-Contra Costa County
	Begin Date	07/01/2019
	End Date	09/30/2019
Net Income		265,645.73
Amortization/Accretion on MS	-75,286.38	
Change in Accrued on MS	31,788.68	
Net Gain/Loss on MS	0.99	
Change in Unrealized G/L on CE	-207.44	
Subtotal		-43,704.15
Purchase of MS	-11,026,036.10	
Purchased Accrued of MS	-37,790.31	
Sales of MS	2,399,387.30	
Sold Accrued of MS	2,420.83	
Maturities of MS	12,550,000.00	
Net Purchases/Sales		3,887,981.72
Transfers of Cash & CE	-271,895.53	
Total Change in Cash & CE		3,838,027.77
Beginning Cash & CE		2,005,233.62
Ending Cash & CE		5,843,261.39

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Income Detail

US Dollar

01 July 2019 to 30 September 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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Identifier, Description	Ending Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/ Accretion Income	Net Realized Gain/ Loss	Base Expense, Base Net Income
02665WCL3 AMERICAN HONDA FINANCE CORP	700,000.00 2.30	02/21/2020 02/21/2020	0.00 10/03/2018	4,484.42 -124.73	0.00	0.00 4,359.70
02587AAJ3 AMXCA 171 A	500,000.00 1.93	02/18/2020 02/18/2020	0.00 05/25/2018	2,412.51 1,082.66	0.00	0.00 3,495.17
037833DH0 APPLE INC	500,000.00 1.80	11/13/2019 11/13/2019	0.00 11/30/2018	2,250.00 1,410.40	0.00	0.00 3,660.40
05522RCW6 BACCT 171 A	750,000.00 1.95	03/15/2020 03/16/2020	0.00 02/27/2019	3,656.25 1,365.25	0.00	0.00 5,021.50
06050TML3 BANK OF AMERICA NA	500,000.00 2.48	05/24/2020 05/24/2021	0.00 05/24/2019	3,482.49 0.00	0.00	0.00 3,482.49
06406FAA1 BANK OF NEW YORK MELLON CORP	700,000.00 2.50	03/15/2021 04/15/2021	0.00 08/27/2019	1,652.77 -395.64	0.00	0.00 1,257.14
05531FAS2 BB&T CORP	250,000.00 2.45	12/15/2019 01/15/2020	0.00 11/15/2018	1,531.25 411.95	0.00	0.00 1,943.20
084670BL1 BERKSHIRE HATHAWAY INC	0.00 2.10	08/14/2019 08/14/2019	0.00 05/22/2018	1,551.66 317.49	-0.99	0.00 1,868.17
09247XAE1 BLACKROCK INC	700,000.00 5.00	12/10/2019 12/10/2019	0.00 06/08/2018	8,750.00 -3,752.76	0.00	0.00 4,997.24
055657AC4 BMWLT 171 A3	0.00 1.98	08/20/2019 05/20/2020	0.00 06/08/2018	183.49 69.11	-0.01	0.00 252.60
05588CAB8 BMWOT 19A A2	800,000.00 2.05	08/30/2020 05/25/2022	0.00 09/18/2019	592.22 0.34	0.00	0.00 592.56
CCYUSD Cash	-3.94 0.00	09/30/2019 09/30/2019	-271,895.53 ---	0.00 0.00	0.00	-13,119.37 -13,119.37
14913Q2J7 CATERPILLAR FINANCIAL SERVICES CORP	500,000.00 2.95	05/15/2020 05/15/2020	0.00 05/29/2019	3,687.50 -481.43	0.00	0.00 3,206.07
17305EFS9 CCCIT 14A6 A6	0.00 2.15	07/15/2019 07/15/2019	0.00 05/23/2018	334.44 81.64	0.00	0.00 416.08
17305EFW0 CCCIT 16A1 A1	450,000.00 1.75	11/19/2019 11/19/2019	0.00 04/26/2018	1,968.75 1,116.76	0.00	0.00 3,085.51
17305EGB5 CCCIT 17A3 A3	400,000.00 1.92	04/06/2020 04/07/2020	0.00 07/29/2019	1,322.67 205.53	0.00	0.00 1,528.20
161571FK5 CHAIT 124 A	0.00 1.58	08/15/2019 08/15/2019	0.00 04/19/2018	917.28 625.79	0.00	0.00 1,543.07
161571GX6 CHAIT 154 A	850,000.00 1.84	04/14/2020 04/15/2020	0.00 08/21/2019	1,737.77 137.28	0.00	0.00 1,875.05
166764AR1 CHEVRON CORP	200,000.00 1.96	02/03/2020 03/03/2020	0.00 11/05/2018	980.50 511.32	0.00	0.00 1,491.82
17325FAN8 CITIBANK NA	700,000.00 3.05	04/01/2020 05/01/2020	0.00 03/22/2019	5,337.50 -436.21	0.00	0.00 4,901.29
14041NFF3 COMET 164 A	0.00 1.33	08/15/2019 08/15/2019	0.00 09/21/2018	650.22 685.98	0.00	0.00 1,336.19
14042WAB6 COPAR 191 A2	650,000.00 2.58	06/18/2020 04/15/2022	0.00 05/30/2019	4,192.50 7.72	0.00	0.00 4,200.22

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Income Detail

US Dollar

01 July 2019 to 30 September 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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Identifier, Description	Ending Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/ Accretion Income	Net Realized Gain/ Loss	Base Expense, Base Net Income
12619UW64	0.00	09/06/2019	0.00	0.00	0.00	0.00
CRC Funding, LLC	0.00	09/06/2019	08/26/2019	323.89		323.89
12619UYC9	500,000.00	11/12/2019	0.00	0.00	0.00	0.00
CRC Funding, LLC	0.00	11/12/2019	09/06/2019	736.11		736.11
22546QAC1	0.00	08/13/2019	0.00	4,019.17	0.00	0.00
CREDIT SUISSE FIRST BOSTON NEW YORK BRANCH	5.30	08/13/2019	10/05/2018	-1,859.75		2,159.42
30229BX36	1,000,000.00	10/03/2019	0.00	0.00	0.00	0.00
Exxon Mobil Corporation	0.00	10/03/2019	09/19/2019	683.33		683.33
313312LV0	0.00	09/17/2019	0.00	0.00	0.00	0.00
FEDERAL FARM CREDIT BANKS	0.00	09/17/2019	09/25/2018	5,568.33		5,568.33
313312NG1	500,000.00	10/22/2019	0.00	0.00	0.00	0.00
FEDERAL FARM CREDIT BANKS	0.00	10/22/2019	10/23/2018	3,360.56		3,360.56
313312NS5	1,000,000.00	11/01/2019	0.00	0.00	0.00	0.00
FEDERAL FARM CREDIT BANKS	0.00	11/01/2019	11/13/2018	6,848.89		6,848.89
313312QL7	1,000,000.00	12/13/2019	0.00	0.00	0.00	0.00
FEDERAL FARM CREDIT BANKS	0.00	12/13/2019	12/14/2018	6,823.33		6,823.33
3133EFLA3	500,000.00	10/22/2019	0.00	1,550.00	0.00	0.00
FEDERAL FARM CREDIT BANKS FUNDING CORP	1.24	10/22/2019	10/18/2018	1,837.51		3,387.51
3133EKR73	1,000,000.00	09/23/2021	0.00	479.75	0.00	0.00
FEDERAL FARM CREDIT BANKS FUNDING CORP	2.16	09/23/2021	09/23/2019	0.00		479.75
3130ACLX0	500,000.00	10/30/2019	0.00	2,031.25	0.00	0.00
FEDERAL HOME LOAN BANKS	1.63	10/30/2019	09/27/2018	1,343.71		3,374.96
313384LA5	0.00	08/29/2019	0.00	0.00	0.00	0.00
FEDERAL HOME LOAN BANKS	0.00	08/29/2019	12/06/2018	4,293.89		4,293.89
313370US5	1,000,000.00	09/11/2020	0.00	1,517.36	0.00	0.00
FEDERAL HOME LOAN BANKS	2.88	09/11/2020	03/22/2019	-186.84		1,330.52
313370US5	0.00	09/11/2020	0.00	5,670.14	0.00	0.00
FEDERAL HOME LOAN BANKS	2.88	09/11/2020	03/22/2019	-717.87		4,952.27
313384MB2	0.00	09/23/2019	0.00	0.00	0.00	0.00
FEDERAL HOME LOAN BANKS	0.00	09/23/2019	04/17/2019	5,588.34		5,588.34
313384LN7	0.00	09/10/2019	0.00	0.00	0.00	0.00
FEDERAL HOME LOAN BANKS	0.00	09/10/2019	04/18/2019	4,733.34		4,733.34
313384KT5	0.00	08/22/2019	0.00	0.00	0.00	0.00
FEDERAL HOME LOAN BANKS	0.00	08/22/2019	05/31/2019	3,372.78		3,372.78
313384LX5	0.00	09/19/2019	0.00	0.00	0.00	0.00
FEDERAL HOME LOAN BANKS	0.00	09/19/2019	06/06/2019	2,555.56		2,555.56
313384LW7	0.00	09/18/2019	0.00	0.00	0.00	0.00
FEDERAL HOME LOAN BANKS	0.00	09/18/2019	09/17/2019	125.00		125.00
3134G9Q75	0.00	07/26/2019	0.00	434.03	0.00	0.00
FEDERAL HOME LOAN MORTGAGE CORP	1.25	07/26/2019	05/07/2018	379.21		813.24
313396NJ8	1,000,000.00	10/24/2019	0.00	0.00	0.00	0.00
FEDERAL HOME LOAN MORTGAGE CORP	0.00	10/24/2019	05/23/2019	5,980.00		5,980.00
3135G0D75	1,000,000.00	06/22/2020	0.00	3,666.67	0.00	0.00
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.50	06/22/2020	07/03/2019	1,211.83		4,878.50

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Income Detail

US Dollar

01 July 2019 to 30 September 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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Identifier, Description	Ending Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/ Accretion Income	Net Realized Gain/ Loss	Base Expense, Base Net Income
313588NZ4 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00 0.00	11/08/2019 11/08/2019	0.00 08/20/2019	0.00 2,251.67	0.00	0.00 2,251.67
369550BA5 GENERAL DYNAMICS CORP	250,000.00 2.88	05/11/2020 05/11/2020	0.00 09/14/2018	1,796.88 57.79	0.00	0.00 1,854.66
369550BA5 GENERAL DYNAMICS CORP	500,000.00 2.88	05/11/2020 05/11/2020	0.00 03/21/2019	3,593.75 -269.16	0.00	0.00 3,324.59
38346MW34 Gotham Funding Corporation	0.00 0.00	09/03/2019 09/03/2019	0.00 07/31/2019	0.00 1,593.75	0.00	0.00 1,593.75
38346MX17 Gotham Funding Corporation	1,000,000.00 0.00	10/01/2019 10/01/2019	0.00 09/03/2019	0.00 1,648.89	0.00	0.00 1,648.89
438124AC3 HAROT 163 A3	0.00 1.16	08/18/2019 05/18/2020	0.00 01/25/2018	22.93 13.19	0.00	0.00 36.12
438124AC3 HAROT 163 A3	0.00 1.16	08/18/2019 05/18/2020	0.00 06/06/2019	62.48 69.32	0.00	0.00 131.80
43815HAB3 HAROT 183 A2	302,353.92 2.67	12/15/2019 12/21/2020	0.00 02/28/2019	2,656.95 -22.17	0.01	0.00 2,634.79
438516BP0 HONEYWELL INTERNATIONAL INC	500,000.00 2.31	10/30/2019 10/30/2019	0.00 03/14/2019	3,073.91 -91.40	0.00	0.00 2,982.51
40428HPN6 HSBC USA INC (NEW)	500,000.00 2.38	11/13/2019 11/13/2019	0.00 10/10/2018	2,968.75 792.03	0.00	0.00 3,760.78
4581X0CH9 INTER-AMERICAN DEVELOPMENT BANK	1,000,000.00 1.75	10/15/2019 10/15/2019	0.00 09/17/2018	4,375.00 2,319.90	0.00	0.00 6,694.90
45905UK60 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	0.00 2.47	07/19/2019 07/19/2019	0.00 01/10/2019	616.48 14.21	0.00	0.00 630.69
459058FK4 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	0.00 0.88	08/15/2019 08/15/2019	0.00 02/01/2019	537.22 1,077.69	0.00	0.00 1,614.92
45905UV43 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1,000,000.00 2.07	03/18/2020 03/18/2020	0.00 05/24/2019	5,796.70 -30.77	0.00	0.00 5,765.93
459058FA6 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1,000,000.00 1.38	03/30/2020 03/30/2020	0.00 09/20/2019	415.41 183.96	0.00	0.00 599.38
47788CAB8 JDOT 2018 A2	16,054.25 2.42	10/14/2019 10/15/2020	0.00 02/28/2018	208.05 0.46	0.00	0.00 208.50
24422ETZ2 JOHN DEERE CAPITAL CORP	700,000.00 2.35	01/08/2021 01/08/2021	0.00 04/22/2019	4,112.50 523.83	0.00	0.00 4,636.33
48125LRK0 JPMORGAN CHASE BANK NA	500,000.00 2.60	02/01/2020 02/01/2021	0.00 05/14/2019	3,255.00 118.47	0.00	0.00 3,373.47
48306BWB7 Kaiser Foundation Hospitals, Inc.	0.00 0.00	09/11/2019 09/11/2019	0.00 06/05/2019	0.00 3,872.00	0.00	0.00 3,872.00
48306BXG5 Kaiser Foundation Hospitals, Inc.	800,000.00 0.00	10/16/2019 10/16/2019	0.00 09/11/2019	0.00 906.67	0.00	0.00 906.67

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Income Detail

US Dollar

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WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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Identifier, Description	Ending Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/ Accretion Income	Net Realized Gain/ Loss	Base Expense, Base Net Income
53127UUF5	0.00	07/15/2019	0.00	0.00	0.00	0.00
Liberty Street Funding LLC	0.00	07/15/2019	06/24/2019	688.33		688.33
53127UYC8	750,000.00	11/12/2019	0.00	0.00	0.00	0.00
Liberty Street Funding LLC	0.00	11/12/2019	07/15/2019	3,591.25		3,591.25
544351MK2	0.00	09/01/2019	0.00	5,000.00	0.00	0.00
LOS ANGELES CALIF	4.00	09/01/2019	07/12/2018	-1,800.76		3,199.24
58772TAC4	500,000.00	10/07/2020	0.00	2,669.45	0.00	0.00
MBALT 19A A3	3.10	11/15/2021	07/29/2019	-590.83		2,078.62
58772RAB0	229,343.62	12/19/2019	0.00	1,974.08	0.00	0.00
MBART 181 A2A	2.71	04/15/2021	07/25/2018	3.36		1,977.44
65478GAD2	353,777.72	03/15/2020	0.00	1,756.44	0.00	0.00
NAROT 17B A3	1.75	10/15/2021	04/26/2018	1,509.89		3,266.33
65478GAD2	235,851.81	03/15/2020	0.00	1,170.96	0.00	0.00
NAROT 17B A3	1.75	10/15/2021	11/08/2018	1,095.06		2,266.02
637432MU6	700,000.00	05/15/2020	0.00	4,112.50	0.00	0.00
NATIONAL RURAL UTILITIES COOP FINANCE CORP	2.35	06/15/2020	04/12/2019	319.00		4,431.50
63763QU13	0.00	07/01/2019	0.00	0.00	0.00	0.00
National Securities Clearing Corporation	0.00	07/01/2019	06/24/2019	0.00		0.00
63763QW45	0.00	09/04/2019	0.00	0.00	0.00	0.00
National Securities Clearing Corporation	0.00	09/04/2019	08/05/2019	530.00		530.00
63763QZ59	700,000.00	12/05/2019	0.00	0.00	0.00	0.00
National Securities Clearing Corporation	0.00	12/05/2019	09/04/2019	1,050.00		1,050.00
67983UUR2	0.00	07/25/2019	0.00	0.00	0.00	0.00
Old Line Funding, LLC	0.00	07/25/2019	01/25/2019	1,806.67		1,806.67
69371RM78	700,000.00	08/14/2020	0.00	2,236.11	0.00	0.00
PACCAR INC	2.50	08/14/2020	03/29/2019	-13.06		2,223.06
69371RM78	0.00	08/14/2020	0.00	2,138.89	0.00	0.00
PACCAR INC	2.50	08/14/2020	03/29/2019	-12.50		2,126.39
69353RFD5	680,000.00	04/19/2020	0.00	4,682.61	0.00	0.00
PNC BANK NA	2.48	05/19/2020	02/06/2019	-264.24		4,418.37
CCYUSD	1,534.41	09/30/2019	0.00	0.00	0.00	0.00
Receivable	0.00	09/30/2019	---	0.00		0.00
78607QAT2	500,000.00	11/01/2019	0.00	3,390.00	0.00	0.00
SACRAMENTO CALIF SUBN WTR DIST REV	2.71	11/01/2019	05/30/2018	0.00		3,390.00
797669XS2	0.00	07/01/2019	0.00	0.00	0.00	0.00
SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALES	2.01	07/01/2019	12/28/2017	0.00		0.00
857477AS2	700,000.00	08/18/2020	0.00	2,082.50	0.00	0.00
STATE STREET CORP	2.55	08/18/2020	04/16/2019	47.30		2,129.80
857477AS2	0.00	08/18/2020	0.00	2,380.00	0.00	0.00
STATE STREET CORP	2.55	08/18/2020	04/16/2019	53.90		2,433.90
798170AB2	0.00	08/01/2019	0.00	262.25	0.00	0.00
SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENCY OF TH	2.10	08/01/2019	01/29/2018	25.24		287.49

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Income Detail

US Dollar

01 July 2019 to 30 September 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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Identifier, Description	Ending Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/ Accretion Income	Net Realized Gain/ Loss	Base Expense, Base Net Income
89237WAD9	13,217.66	10/14/2019	0.00	30.23	0.00	0.00
TAOT 16C A3	1.14	08/17/2020	09/13/2017	7.82		38.04
89237WAD9	0.00	10/14/2019	0.00	69.32	0.00	0.00
TAOT 16C A3	1.14	08/17/2020	09/13/2017	25.11		94.44
89231AAD3	800,000.00	01/25/2021	0.00	4,160.88	0.00	0.00
TAOT 18C A3	3.02	12/15/2022	07/29/2019	-839.06		3,321.82
88602UXH8	1,000,000.00	10/17/2019	0.00	0.00	0.00	0.00
Thunder Bay Funding LLC	0.00	10/17/2019	08/15/2019	2,780.83		2,780.83
88602UVF4	0.00	08/15/2019	0.00	0.00	0.00	0.00
Thunder Bay Funding, LLC	0.00	08/15/2019	05/17/2019	3,100.00		3,100.00
89236TCZ6	500,000.00	04/08/2021	0.00	818.06	0.00	0.00
TOYOTA MOTOR CREDIT CORP	1.90	04/08/2021	08/30/2019	-49.34		768.72
9128282K5	0.00	07/31/2019	0.00	1,139.50	0.00	0.00
UNITED STATES TREASURY	1.38	07/31/2019	10/10/2017	103.14		1,242.64
912828U73	1,000,000.00	12/15/2019	0.00	3,456.28	0.00	0.00
UNITED STATES TREASURY	1.38	12/15/2019	11/28/2018	3,424.41		6,880.70
912828U32	1,000,000.00	11/15/2019	0.00	2,500.00	0.00	0.00
UNITED STATES TREASURY	1.00	11/15/2019	01/17/2019	3,891.25		6,391.25
912828XM7	500,000.00	07/31/2020	0.00	1,346.81	0.00	0.00
UNITED STATES TREASURY	1.63	07/31/2020	04/30/2019	611.31		1,958.12
912828XM7	0.00	07/31/2020	0.00	695.42	0.00	0.00
UNITED STATES TREASURY	1.63	07/31/2020	04/30/2019	310.67		1,006.09
912828D7	500,000.00	02/28/2021	0.00	3,136.57	0.00	0.00
UNITED STATES TREASURY	2.50	02/28/2021	05/03/2019	-183.19		2,953.38
912828C57	1,000,000.00	03/31/2021	0.00	4,364.76	0.00	0.00
UNITED STATES TREASURY	2.25	03/31/2021	07/22/2019	-776.38		3,588.37
912828G1	1,000,000.00	10/31/2020	0.00	2,500.00	0.00	0.00
UNITED STATES TREASURY	2.88	10/31/2020	08/30/2019	-990.07		1,509.93
90331HNK5	700,000.00	12/17/2019	0.00	4,432.46	0.00	0.00
US BANK NA	2.43	01/17/2020	01/23/2018	0.00		4,432.46
92868LAB7	381,086.04	02/01/2020	0.00	3,232.31	-0.01	0.00
VALET 181 A2A	2.81	07/20/2021	07/03/2018	0.99		3,233.30
92826CAB8	675,000.00	11/14/2020	0.00	3,712.50	0.00	0.00
VISA INC	2.20	12/14/2020	04/16/2019	601.59		4,314.09
92348XAB1	800,000.00	04/26/2021	0.00	5,062.59	0.00	0.00
VZOT 18A A1B	2.28	04/20/2023	10/10/2018	0.00		5,062.59
931142EF6	700,000.00	06/23/2020	0.00	4,280.83	0.00	0.00
WALMART INC	2.20	06/23/2020	06/27/2018	0.00		4,280.83
94975P405	546,992.24	09/30/2019	0.00	4,507.56	0.00	0.00
WELLS FRGO GOVERNMENT CL I MMF	2.04	09/30/2019	---	0.00		4,507.56
---	44,385,207.72	04/14/2020	-271,895.53	187,838.46	-0.99	-13,119.37
---	1.74	07/04/2020	---	90,927.63		265,645.73

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Income Detail

US Dollar
01 July 2019 to 30 September 2019

WC-Contra Costa County
Account: XXX235
Investment Strategy: Short Duration Fixed Income
Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index



* Weighted by: Ending Base Market Value + Accrued. * Holdings Displayed by: Lot.

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Balance Sheet Classification

US Dollar

01 July 2019 to 30 September 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
94975P405 WELLS FRGO GOVERNMENT CL I MMF	546,992.24 1.0000	09/30/2019 2.04	09/30/2019	AAA Cash	1.75 1.75	546,992.24 546,992.24 0.00	546,992.24 0.00 546,992.24
CCYUSD Cash	-3.94 1.0000	09/30/2019 0.00	09/30/2019	AAA Cash	0.00 0.00	-3.94 -3.94 0.00	-3.94 0.00 -3.94
CCYUSD Receivable	1,534.41 1.0000	09/30/2019 0.00	09/30/2019	AAA Cash	0.00 0.00	1,534.41 1,534.41 0.00	1,534.41 0.00 1,534.41
38346MX17 Gotham Funding Corporation	1,000,000.00 99.9945	10/01/2019 0.00	10/01/2019	A-1+ Financial	0.00 1.98	998,351.11 1,000,000.00 -55.19	999,944.81 0.00 999,944.81
88602UXH8 Thunder Bay Funding LLC	1,000,000.00 99.9037	10/17/2019 0.00	10/17/2019	A-1+ Financial	2.15 2.04	996,272.50 999,053.33 -16.19	999,037.14 0.00 999,037.14
313588NZ4 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00 99.8016	11/08/2019 0.00	11/08/2019	A-1+ Agency	1.94 1.83	995,711.11 997,962.78 52.78	998,015.56 0.00 998,015.56
30229BX36 Exxon Mobil Corporation	1,000,000.00 99.9813	10/03/2019 0.00	10/03/2019	A-1+ Industrial	2.06 2.24	999,202.78 999,886.11 -73.19	999,812.92 0.00 999,812.92
12619UYC9 CRC Funding, LLC	500,000.00 99.7512	11/12/2019 0.00	11/12/2019	A-1+ Financial	2.14 2.14	498,027.22 498,763.33 -7.35	498,755.98 0.00 498,755.98
48306BXG5 Kaiser Foundation Hospitals, Inc.	800,000.00 99.8965	10/16/2019 0.00	10/16/2019	A-1+ Industrial	2.05 2.33	798,413.33 799,320.00 -147.73	799,172.26 0.00 799,172.26
---	5,848,522.71	10/16/2019	10/16/2019	AAA	1.68	5,834,500.76	5,843,261.39
---	90.6167	0.19		---	2.05	5,843,508.26 -246.87	0.00 5,843,261.39

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Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
09247XAE1 BLACKROCK INC	700,000.00 100.5440	12/10/2019 5.00	12/10/2019	AA- Financial	2.81 2.16	722,435.00 702,855.36 952.64	703,808.00 10,791.67 714,599.67
313370US5 FEDERAL HOME LOAN BANKS	1,000,000.00 100.9466	09/11/2020 2.88	09/11/2020	AAA Agency	2.51 1.86	1,005,300.42 1,003,402.50 6,063.99	1,009,466.49 1,597.22 1,011,063.71

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Balance Sheet Classification

US Dollar

01 July 2019 to 30 September 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
637432MU6 NATIONAL RURAL UTILITIES COOP FINANCE CORP	700,000.00 100.1569	06/15/2020 2.35	05/15/2020	A+ Financial	2.53 2.10	698,509.00 699,105.40 1,993.07	701,098.47 4,843.61 705,942.08
40428HPN6 HSBC USA INC (NEW)	500,000.00 100.0223	11/13/2019 2.38	11/13/2019	AA- Financial	3.02 2.17	496,565.00 499,629.81 481.51	500,111.32 4,552.08 504,663.40
05531FAS2 BB&T CORP	250,000.00 100.0644	01/15/2020 2.45	12/15/2019	A+ Financial	3.12 2.10	248,092.50 249,525.36 635.52	250,160.89 1,293.06 251,453.94
166764AR1 CHEVRON CORP	200,000.00 100.0182	03/03/2020 1.96	02/03/2020	AA Industrial	3.00 1.91	197,310.00 199,144.09 892.33	200,036.42 305.04 200,341.46
3135G0D75 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00 99.7213	06/22/2020 1.50	06/22/2020	AAA Agency	2.00 1.89	995,220.00 996,431.83 781.09	997,212.92 4,125.00 1,001,337.92
161571GX6 CHAIT 154 A	850,000.00 99.8927	04/15/2020 1.84	04/14/2020	AAA Asset Backed	1.99 2.05	849,203.13 849,340.41 -252.12	849,088.29 695.11 849,783.40
912828XM7 UNITED STATES TREASURY	500,000.00 99.8086	07/31/2020 1.63	07/31/2020	AAA Government	2.37 1.86	495,410.16 496,953.47 2,089.53	499,043.00 1,368.89 500,411.89
69371RM78 PACCAR INC	700,000.00 100.5263	08/14/2020 2.50	08/14/2020	A+ Industrial	2.48 1.89	700,140.00 700,088.33 3,596.03	703,684.36 2,284.72 705,969.08
857477AS2 STATE STREET CORP	700,000.00 100.4724	08/18/2020 2.55	08/18/2020	AA- Financial	2.61 2.01	699,461.00 699,645.80 3,660.74	703,306.54 2,132.08 705,438.62
3133EFLA3 FEDERAL FARM CREDIT BANKS FUNDING CORP	500,000.00 99.9647	10/22/2019 1.24	10/22/2019	AAA Agency	2.73 1.81	492,630.00 499,580.57 243.03	499,823.59 2,738.33 502,561.93
459058FA6 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1,000,000.00 99.6696	03/30/2020 1.38	03/30/2020	AAA Government	1.99 2.04	996,789.00 996,972.96 -277.46	996,695.50 38.19 996,733.69
89237WAD9 TAOT 16C A3	13,217.66 99.9586	08/17/2020 1.14	10/14/2019	AAA Asset Backed	1.34 2.14	13,161.90 13,216.64 -4.44	13,212.19 6.70 13,218.89
912828U32 UNITED STATES TREASURY	1,000,000.00 99.8710	11/15/2019 1.00	11/15/2019	AAA Government	2.57 2.03	987,226.56 998,096.67 613.33	998,710.00 3,777.17 1,002,487.17
17305EFW0 CCCIT 16A1 A1	450,000.00 99.9500	11/19/2019 1.75	11/19/2019	AAA Asset Backed	2.74 2.11	443,056.64 449,405.20 369.75	449,774.96 2,887.50 452,662.46
912828U73 UNITED STATES TREASURY	1,000,000.00 99.8945	12/15/2019 1.38	12/15/2019	AAA Government	2.76 1.88	985,781.25 997,208.36 1,736.64	998,945.00 4,057.38 1,003,002.38

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Balance Sheet Classification

US Dollar

01 July 2019 to 30 September 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
02587AAJ3 AMXCA 171 A	500,000.00 99.9208	02/18/2020 1.93	02/18/2020	AAA Asset Backed	2.82 2.56	492,539.06 498,352.47 1,251.48	499,603.95 428.89 500,032.84
05522RCW6 BACCT 171 A	750,000.00 99.9398	03/16/2020 1.95	03/15/2020	AAA Asset Backed	2.69 2.09	744,316.41 747,521.78 2,026.35	749,548.13 650.00 750,198.13
17305EGB5 CCCIT 17A3 A3	400,000.00 99.9340	04/07/2020 1.92	04/06/2020	AAA Asset Backed	2.22 2.05	399,187.50 399,393.03 342.85	399,735.88 3,712.00 403,447.88
69353RFD5 PNC BANK NA	680,000.00 100.1389	05/19/2020 2.48	04/19/2020	A+ Financial	2.37 2.06	681,258.00 680,577.30 367.50	680,944.81 2,017.36 682,962.16
3130ACLX0 FEDERAL HOME LOAN BANKS	500,000.00 99.9820	10/30/2019 1.63	10/30/2019	AAA Agency	2.71 1.83	494,187.00 499,576.44 333.72	499,910.16 3,407.99 503,318.14
438516BP0 HONEYWELL INTERNATIONAL INC	500,000.00 100.0101	10/30/2019 2.31	10/30/2019	A Industrial	2.27 2.18	500,228.50 500,028.81 21.71	500,050.52 2,017.53 502,068.05
037833DH0 APPLE INC	500,000.00 99.9720	11/13/2019 1.80	11/13/2019	AA+ Industrial	2.94 2.02	494,665.00 499,340.79 519.00	499,859.79 3,450.00 503,309.79
4581X0CH9 INTER-AMERICAN DEVELOPMENT BANK	1,000,000.00 99.9898	10/15/2019 1.75	10/15/2019	AAA Government	2.69 1.98	990,090.00 999,646.97 250.71	999,897.68 8,069.44 1,007,967.12
90331HNK5 US BANK NA	700,000.00 100.0284	01/17/2020 2.43	12/17/2019	AA- Financial	2.48 2.12	700,000.00 700,000.00 198.57	700,198.57 3,588.41 703,786.98
17325FAN8 CITIBANK NA	700,000.00 100.5066	05/01/2020 3.05	04/01/2020	AA- Financial	2.79 2.03	701,925.00 701,009.91 2,535.95	703,545.86 8,895.83 712,441.70
78607QAT2 SACRAMENTO CALIF SUBN WTR DIST REV	500,000.00 100.0470	11/01/2019 2.71	11/01/2019	AA+ Municipal	2.71 2.16	500,000.00 500,000.00 235.00	500,235.00 5,650.00 505,885.00
369550BA5 GENERAL DYNAMICS CORP	250,000.00 100.5209	05/11/2020 2.88	05/11/2020	A+ Industrial	2.97 2.02	249,620.00 249,859.93 1,442.31	251,302.24 2,795.14 254,097.38
369550BA5 GENERAL DYNAMICS CORP	500,000.00 100.5209	05/11/2020 2.88	05/11/2020	A+ Industrial	2.65 2.02	501,220.00 500,652.42 1,952.07	502,604.49 5,590.28 508,194.77
14913Q2J7 CATERPILLAR FINANCIAL SERVICES CORP	500,000.00 100.5695	05/15/2020 2.95	05/15/2020	A Industrial	2.56 2.03	501,842.00 501,187.88 1,659.44	502,847.32 5,572.22 508,419.54
931142EF6 WALMART INC	700,000.00 100.0040	06/23/2020 2.20	06/23/2020	AA Industrial	2.23 1.94	700,000.00 700,000.00 28.12	700,028.12 342.05 700,370.17

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Balance Sheet Classification

US Dollar

01 July 2019 to 30 September 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
45905UV43 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1,000,000.00 99.9950	03/18/2020 2.07	03/18/2020	AAA Government	2.08 1.87	1,000,100.00 1,000,056.52 -106.52	999,950.00 747.82 1,000,697.82
02665WCL3 AMERICAN HONDA FINANCE CORP	700,000.00 100.0464	02/21/2020 2.30	02/21/2020	A Industrial	2.28 2.08	700,686.00 700,193.87 130.94	700,324.81 1,834.81 702,159.61
313312NG1 FEDERAL FARM CREDIT BANKS	500,000.00 99.8903	10/22/2019 0.00	10/22/2019	A-1+ Agency	2.68 1.80	486,703.89 499,232.92 218.75	499,451.66 0.00 499,451.66
313312NS5 FEDERAL FARM CREDIT BANKS	1,000,000.00 99.8381	11/01/2019 0.00	11/01/2019	A-1+ Agency	2.73 1.88	973,721.11 997,692.22 688.89	998,381.11 0.00 998,381.11
313312QL7 FEDERAL FARM CREDIT BANKS	1,000,000.00 99.6208	12/13/2019 0.00	12/13/2019	A-1+ Agency	2.73 1.85	973,003.33 994,585.83 1,622.23	996,208.06 0.00 996,208.06
313396NJ8 FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00 99.8799	10/24/2019 0.00	10/24/2019	A-1+ Agency	2.37 1.80	989,990.00 998,505.00 293.89	998,798.89 0.00 998,798.89
53127UYC8 Liberty Street Funding LLC	750,000.00 99.7512	11/12/2019 0.00	11/12/2019	A-1+ Financial	2.23 2.14	744,475.00 748,066.25 67.73	748,133.98 0.00 748,133.98
63763QZ59 National Securities Clearing Corporation	700,000.00 99.6179	12/05/2019 0.00	12/05/2019	A-1+ Financial	2.02 2.12	696,422.22 697,472.22 -146.69	697,325.53 0.00 697,325.53
---	26,393,217.66	02/19/2020	02/15/2020	AA+	2.50	26,242,471.58	26,403,064.49
---	100.0389	1.76		---	2.00	26,363,555.35 39,509.14	106,263.53 26,509,328.02

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Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
912828C57 UNITED STATES TREASURY	1,000,000.00 100.7344	03/31/2021 2.25	03/31/2021	AAA Government	1.84 1.75	1,006,757.81 1,005,981.43 1,362.57	1,007,344.00 61.48 1,007,405.48
92826CAB8 VISA INC	675,000.00 100.3712	12/14/2020 2.20	11/14/2020	AA- Industrial	2.56 1.85	671,024.25 672,122.81 5,382.82	677,505.63 4,413.75 681,919.38
06406FAA1 BANK OF NEW YORK MELLON CORP	700,000.00 100.7661	04/15/2021 2.50	03/15/2021	AA- Financial	1.90 1.97	706,398.00 706,002.36 -639.37	705,362.99 8,069.44 713,432.44
89236TCZ6 TOYOTA MOTOR CREDIT CORP	500,000.00 100.0269	04/08/2021 1.90	04/08/2021	AA- Industrial	1.78 1.88	500,905.00 500,855.66 -721.40	500,134.27 4,565.28 504,699.54

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Balance Sheet Classification

US Dollar

01 July 2019 to 30 September 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
65478GAD2 NAROT 17B A3	353,777.72 99.8668	10/15/2021 1.75	03/15/2020	AAA Asset Backed	3.20 2.05	347,655.70 350,873.60 2,432.84	353,306.45 275.16 353,581.61
65478GAD2 NAROT 17B A3	235,851.81 99.8668	10/15/2021 1.75	03/15/2020	AAA Asset Backed	3.33 2.05	232,286.39 233,745.58 1,792.05	235,537.63 183.44 235,721.07
24422ETZ2 JOHN DEERE CAPITAL CORP	700,000.00 100.5815	01/08/2021 2.35	01/08/2021	A Industrial	2.66 1.88	696,430.00 697,352.39 6,718.17	704,070.56 3,792.64 707,863.20
48125LRK0 JPMORGAN CHASE BANK NA	500,000.00 100.1658	02/01/2021 2.60	02/01/2020	AA Financial	2.70 2.07	499,190.00 499,370.29 1,458.60	500,828.89 2,170.00 502,998.89
47788CAB8 JDOT 2018 A2	16,054.25 100.0075	10/15/2020 2.42	10/14/2019	AAA Asset Backed	2.44 2.25	16,053.55 16,054.20 1.25	16,055.45 17.27 16,072.72
92868LAB7 VALET 181 A2A	381,086.04 100.2015	07/20/2021 2.81	02/01/2020	AAA Asset Backed	2.83 2.22	381,082.92 381,084.82 769.11	381,853.93 327.20 382,181.13
58772RAB0 MBART 181 A2A	229,343.62 100.1157	04/15/2021 2.71	12/19/2019	AAA Asset Backed	2.73 2.19	229,335.89 229,341.48 267.42	229,608.90 276.23 229,885.13
89231AAD3 TAOT 18C A3	800,000.00 101.3741	12/15/2022 3.02	01/25/2021	AAA Asset Backed	2.10 1.97	812,218.75 811,379.69 -387.05	810,992.64 1,073.78 812,066.42
43815HAB3 HAROT 183 A2	302,353.92 100.1308	12/21/2020 2.67	12/15/2019	AAA Asset Backed	2.66 2.06	302,389.35 302,369.66 379.64	302,749.30 224.25 302,973.55
92348XAB1 VZOT 18A A1B	800,000.00 99.8628	04/20/2023 2.28	04/26/2021	AAA Asset Backed	2.30 1.85	800,000.00 800,000.00 -1,097.44	798,902.56 558.37 799,460.93
9128285G1 UNITED STATES TREASURY	1,000,000.00 101.1250	10/31/2020 2.88	10/31/2020	AAA Government	1.72 1.82	1,013,242.19 1,012,252.12 -1,002.12	1,011,250.00 12,031.25 1,023,281.25
58772TAC4 MBALT 19A A3	500,000.00 101.0462	11/15/2021 3.10	10/07/2020	AAA Asset Backed	2.14 2.07	505,234.38 504,643.55 587.65	505,231.20 688.89 505,920.09
9128286D7 UNITED STATES TREASURY	500,000.00 101.0234	02/28/2021 2.50	02/28/2021	AAA Government	2.35 1.76	501,328.13 501,027.46 4,089.54	505,117.00 1,064.56 506,181.56
06050TML3 BANK OF AMERICA NA	500,000.00 100.0904	05/24/2021 2.48	05/24/2020	AA Financial	2.48 1.96	500,000.00 500,000.00 452.00	500,452.00 1,206.65 501,658.65
14042WAB6 COPAR 191 A2	650,000.00 100.3780	04/15/2022 2.58	06/18/2020	AAA Asset Backed	2.60 2.06	649,945.01 649,955.42 2,501.77	652,457.19 745.33 653,202.53

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Balance Sheet Classification

US Dollar

01 July 2019 to 30 September 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
05588CAB8 BMWOT 19A A2	800,000.00 100.0186	05/25/2022 2.05	08/30/2020	AAA Asset Backed	2.06 2.04	799,983.12 799,983.46 165.34	800,148.80 592.22 800,741.02
3133EKR73 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 99.9078	09/23/2021 2.16	09/23/2021	AAA Agency	2.19 1.67	1,000,000.00 1,000,000.00 -922.21	999,077.79 479.75 999,557.54
---	12,143,467.35	08/27/2021	11/17/2020	AA+	2.28	12,171,460.44	12,197,987.19
---	100.4520	2.44		---	1.92	12,174,395.99 23,591.20	42,816.94 12,240,804.13

Summary

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
---	44,385,207.72	07/04/2020	04/14/2020	AA+	2.33	44,248,432.78	44,444,313.07
---	98.9177	1.74		---	1.98	44,381,459.61 62,853.46	149,080.47 44,593,393.54

* Grouped by: BS Class 2. * Groups Sorted by: BS Class 2. * Weighted by: Base Market Value + Accrued, except Book Yield by Base Book Value + Accrued. * Holdings Displayed by: Lot.

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Trading Activity

US Dollar

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WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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* Does not Lock Down.

Buy

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
09/10/2019 09/18/2019	05588CAB8 BMWOT 19A A2	BARCLAYS CAPITAL INC. 05/25/2022 2.05	800,000.00 800,000.00 100.00	0.00 799,983.12	0.00 0.00	0.00 -799,983.12
08/23/2019 08/27/2019	06406FAA1 BANK OF NEW YORK MELLON CORP	KEYBANC CAPITAL MARKETS INC 04/15/2021 2.50	700,000.00 700,000.00 100.91	0.00 706,398.00	0.00 6,416.67	0.00 -712,814.67
08/23/2019 08/26/2019	12619UW64 CRC Funding, LLC	J.P. Morgan Securities Inc. (AU) 09/06/2019 0.00	500,000.00 500,000.00 99.94	0.00 499,676.11	0.00 0.00	0.00 -499,676.11
09/06/2019 09/06/2019	12619UYC9 CRC Funding, LLC	J.P. Morgan Securities Inc. (AU) 11/12/2019 0.00	500,000.00 500,000.00 99.61	0.00 498,027.22	0.00 0.00	0.00 -498,027.22
08/19/2019 08/21/2019	161571GX6 CHAIT 154 A	TORONTO DOMINION BK 04/15/2020 1.84	850,000.00 850,000.00 99.91	0.00 849,203.13	0.00 260.67	0.00 -849,463.80
07/25/2019 07/29/2019	17305EGB5 CCCIT 17A3 A3	TORONTO DOMINION BK 04/07/2020 1.92	400,000.00 400,000.00 99.80	0.00 399,187.50	0.00 2,389.33	0.00 -401,576.83
09/19/2019 09/19/2019	30229BX36 Exxon Mobil Corporation	CITIGROUP GLOBAL MARKET 10/03/2019 0.00	1,000,000.00 1,000,000.00 99.92	0.00 999,202.78	0.00 0.00	0.00 -999,202.78
09/17/2019 09/17/2019	313384LW7 FEDERAL HOME LOAN BANKS	APX Asset 09/18/2019 0.00	1,000,000.00 1,000,000.00 99.99	0.00 999,875.00	0.00 0.00	0.00 -999,875.00
09/17/2019 09/23/2019	3133EKR73 FEDERAL FARM CREDIT BANKS FUNDING CORP	APX Asset 09/23/2021 2.16	1,000,000.00 1,000,000.00 100.00	0.00 1,000,000.00	0.00 0.00	0.00 -1,000,000.00
08/19/2019 08/20/2019	313588NZ4 FEDERAL NATIONAL MORTGAGE ASSOCIATION	APX Asset 11/08/2019 0.00	1,000,000.00 1,000,000.00 99.57	0.00 995,711.11	0.00 0.00	0.00 -995,711.11
07/02/2019 07/03/2019	3135G0D75 FEDERAL NATIONAL MORTGAGE ASSOCIATION	KEYBANC CAPITAL MARKETS INC 06/22/2020 1.50	1,000,000.00 1,000,000.00 99.52	0.00 995,220.00	0.00 458.33	0.00 -995,678.33
07/31/2019 07/31/2019	38346MW34 Gotham Funding Corporation	J.P. Morgan Securities Inc. (AU) 09/03/2019 0.00	750,000.00 750,000.00 99.79	0.00 748,406.25	0.00 0.00	0.00 -748,406.25
09/03/2019 09/03/2019	38346MX17 Gotham Funding Corporation	J.P. Morgan Securities Inc. (AU) 10/01/2019 0.00	1,000,000.00 1,000,000.00 99.84	0.00 998,351.11	0.00 0.00	0.00 -998,351.11
09/18/2019 09/20/2019	459058FA6 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	CastleOak Securities LP 03/30/2020 1.38	1,000,000.00 1,000,000.00 99.68	0.00 996,789.00	0.00 6,497.78	0.00 -1,003,286.78

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Trading Activity

US Dollar

01 July 2019 to 30 September 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
09/11/2019	48306BXG5	J.P. Morgan Securities Inc. (AU)	800,000.00	0.00	0.00	0.00
09/11/2019	Kaiser Foundation Hospitals, Inc.	10/16/2019	800,000.00	798,413.33	0.00	-798,413.33
		0.00	99.80			
07/15/2019	53127UYC8	Bank of America	750,000.00	0.00	0.00	0.00
07/15/2019	Liberty Street Funding LLC	11/12/2019	750,000.00	744,475.00	0.00	-744,475.00
		0.00	99.26			
07/25/2019	58772TAC4	J.P. Morgan Securities Inc. (AU)	500,000.00	0.00	0.00	0.00
07/29/2019	MBALT 19A A3	11/15/2021	500,000.00	505,234.38	602.78	-505,837.16
		3.10	101.05			
08/05/2019	63763QW45	RBC CAPITAL MARKETS	300,000.00	0.00	0.00	0.00
08/05/2019	National Securities Clearing Corporation	09/04/2019	300,000.00	299,470.00	0.00	-299,470.00
		0.00	99.82			
09/04/2019	63763QZ59	Dain Rauscher	700,000.00	0.00	0.00	0.00
09/04/2019	National Securities Clearing Corporation	12/05/2019	700,000.00	696,422.22	0.00	-696,422.22
		0.00	99.49			
08/15/2019	88602UXH8	J.P. Morgan Securities Inc. (AU)	1,000,000.00	0.00	0.00	0.00
08/15/2019	Thunder Bay Funding LLC	10/17/2019	1,000,000.00	996,272.50	0.00	-996,272.50
		0.00	99.63			
07/25/2019	89231AAD3	J.P. Morgan Securities Inc. (AU)	800,000.00	0.00	0.00	0.00
07/29/2019	TAOT 18C A3	12/15/2022	800,000.00	812,218.75	939.56	-813,158.31
		3.02	101.53			
08/28/2019	89236TCZ6	Piper Jaffray Inc	500,000.00	0.00	0.00	0.00
08/30/2019	TOYOTA MOTOR CREDIT CORP	04/08/2021	500,000.00	500,905.00	3,747.22	-504,652.22
		1.90	100.18			
08/29/2019	9128285G1	Goldman Sachs & Co. (AU)	1,000,000.00	0.00	0.00	0.00
08/30/2019	UNITED STATES TREASURY	10/31/2020	1,000,000.00	1,013,242.19	9,531.25	-1,022,773.44
		2.88	101.32			
07/19/2019	912828C57	BARCLAYS CAPITAL INC.	1,000,000.00	0.00	0.00	0.00
07/22/2019	UNITED STATES TREASURY	03/31/2021	1,000,000.00	1,006,757.81	6,946.72	-1,013,704.53
		2.25	100.68			
07/01/2019	94975P405	Direct	1,008,135.00	1,008,135.00	0.00	0.00
07/01/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019	1,008,135.00	1,008,135.00	0.00	-1,008,135.00
		2.24	1.00			
07/08/2019	94975P405	Direct	8,225.00	8,225.00	0.00	0.00
07/08/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019	8,225.00	8,225.00	0.00	-8,225.00
		2.24	1.00			
07/15/2019	94975P405	Direct	812,078.51	812,078.51	0.00	0.00
07/15/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019	812,078.51	812,078.51	0.00	-812,078.51
		2.24	1.00			
07/16/2019	94975P405	Direct	400,443.33	400,443.33	0.00	0.00
07/16/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019	400,443.33	400,443.33	0.00	-400,443.33
		2.24	1.00			
07/17/2019	94975P405	Direct	4,800.50	4,800.50	0.00	0.00
07/17/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019	4,800.50	4,800.50	0.00	-4,800.50
		2.24	1.00			
07/19/2019	94975P405	Direct	558,249.24	558,249.24	0.00	0.00
07/19/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019	558,249.24	558,249.24	0.00	-558,249.24
		2.24	1.00			

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Trading Activity

US Dollar

01 July 2019 to 30 September 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
07/19/2019	94975P405	Direct	2,985.00	2,985.00	0.00	0.00
07/19/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 2.24	2,985.00 1.00	2,985.00	0.00	-2,985.00
07/22/2019	94975P405	Direct	59,721.94	59,721.94	0.00	0.00
07/22/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 2.24	59,721.94 1.00	59,721.94	0.00	-59,721.94
07/22/2019	94975P405	Direct	49,168.87	49,168.87	0.00	0.00
07/22/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 2.24	49,168.87 1.00	49,168.87	0.00	-49,168.87
07/23/2019	94975P405	Direct	46,270.77	46,270.77	0.00	0.00
07/23/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 2.24	46,270.77 1.00	46,270.77	0.00	-46,270.77
07/25/2019	94975P405	Direct	1,000,000.00	1,000,000.00	0.00	0.00
07/25/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 2.24	1,000,000.00 1.00	1,000,000.00	0.00	-1,000,000.00
07/26/2019	94975P405	Direct	503,125.00	503,125.00	0.00	0.00
07/26/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 2.24	503,125.00 1.00	503,125.00	0.00	-503,125.00
07/30/2019	94975P405	Direct	34,619.84	34,619.84	0.00	0.00
07/30/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 2.24	34,619.84 1.00	34,619.84	0.00	-34,619.84
07/31/2019	94975P405	Direct	6,875.00	6,875.00	0.00	0.00
07/31/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 2.24	6,875.00 1.00	6,875.00	0.00	-6,875.00
07/31/2019	94975P405	Direct	1,000,000.00	1,000,000.00	0.00	0.00
07/31/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 2.24	1,000,000.00 1.00	1,000,000.00	0.00	-1,000,000.00
08/01/2019	94975P405	Direct	159,009.36	159,009.36	0.00	0.00
08/01/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 1.99	159,009.36 1.00	159,009.36	0.00	-159,009.36
08/13/2019	94975P405	Direct	17,225.00	17,225.00	0.00	0.00
08/13/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 1.99	17,225.00 1.00	17,225.00	0.00	-17,225.00
08/13/2019	94975P405	Direct	650,000.00	650,000.00	0.00	0.00
08/13/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 1.99	650,000.00 1.00	650,000.00	0.00	-650,000.00
08/14/2019	94975P405	Direct	463,475.00	463,475.00	0.00	0.00
08/14/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 1.99	463,475.00 1.00	463,475.00	0.00	-463,475.00
08/15/2019	94975P405	Direct	2,439,918.80	2,439,918.80	0.00	0.00
08/15/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 1.99	2,439,918.80 1.00	2,439,918.80	0.00	-2,439,918.80
08/15/2019	94975P405	Direct	15,720.35	15,720.35	0.00	0.00
08/15/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 1.99	15,720.35 1.00	15,720.35	0.00	-15,720.35
08/15/2019	94975P405	Direct	58,292.92	58,292.92	0.00	0.00
08/15/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 1.99	58,292.92 1.00	58,292.92	0.00	-58,292.92

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Trading Activity

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Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
08/16/2019	94975P405	Direct	1,844.17	1,844.17	0.00	0.00
08/16/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 1.99	1,844.17 1.00	1,844.17	0.00	-1,844.17
08/19/2019	94975P405	Direct	49,955.77	49,955.77	0.00	0.00
08/19/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 1.99	49,955.77 1.00	49,955.77	0.00	-49,955.77
08/20/2019	94975P405	Direct	80.99	80.99	0.00	0.00
08/20/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 1.99	80.99 1.00	80.99	0.00	-80.99
08/20/2019	94975P405	Direct	52,716.38	52,716.38	0.00	0.00
08/20/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 1.99	52,716.38 1.00	52,716.38	0.00	-52,716.38
08/21/2019	94975P405	Direct	4,779.70	4,779.70	0.00	0.00
08/21/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 1.99	4,779.70 1.00	4,779.70	0.00	-4,779.70
08/22/2019	94975P405	Direct	1,058,814.09	1,058,814.09	0.00	0.00
08/22/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 1.99	1,058,814.09 1.00	1,058,814.09	0.00	-1,058,814.09
08/27/2019	94975P405	Direct	3,793.07	3,793.07	0.00	0.00
08/27/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 1.99	3,793.07 1.00	3,793.07	0.00	-3,793.07
08/29/2019	94975P405	Direct	1,000,000.00	1,000,000.00	0.00	0.00
08/29/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 1.99	1,000,000.00 1.00	1,000,000.00	0.00	-1,000,000.00
09/03/2019	94975P405	Direct	1,525,258.32	1,525,258.32	0.00	0.00
09/03/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 2.04	1,525,258.32 1.00	1,525,258.32	0.00	-1,525,258.32
09/04/2019	94975P405	Direct	300,000.00	300,000.00	0.00	0.00
09/04/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 2.04	300,000.00 1.00	300,000.00	0.00	-300,000.00
09/06/2019	94975P405	Direct	500,000.00	500,000.00	0.00	0.00
09/06/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 2.04	500,000.00 1.00	500,000.00	0.00	-500,000.00
09/10/2019	94975P405	Direct	1,000,000.00	1,000,000.00	0.00	0.00
09/10/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 2.04	1,000,000.00 1.00	1,000,000.00	0.00	-1,000,000.00
09/11/2019	94975P405	Direct	814,375.00	814,375.00	0.00	0.00
09/11/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 2.04	814,375.00 1.00	814,375.00	0.00	-814,375.00
09/16/2019	94975P405	Direct	43,900.52	43,900.52	0.00	0.00
09/16/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 2.04	43,900.52 1.00	43,900.52	0.00	-43,900.52
09/16/2019	94975P405	Direct	72,278.97	72,278.97	0.00	0.00
09/16/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 2.04	72,278.97 1.00	72,278.97	0.00	-72,278.97
09/17/2019	94975P405	Direct	1,014,339.17	1,014,339.17	0.00	0.00
09/17/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 2.04	1,014,339.17 1.00	1,014,339.17	0.00	-1,014,339.17

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Trading Activity

US Dollar

01 July 2019 to 30 September 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
09/18/2019	94975P405	Direct	200,016.88	200,016.88	0.00	0.00
09/18/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 2.04	200,016.88 1.00	200,016.88	0.00	-200,016.88
09/19/2019	94975P405	Direct	501,840.00	501,840.00	0.00	0.00
09/19/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 2.04	501,840.00 1.00	501,840.00	0.00	-501,840.00
09/20/2019	94975P405	Direct	48,202.80	48,202.80	0.00	0.00
09/20/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 2.04	48,202.80 1.00	48,202.80	0.00	-48,202.80
09/23/2019	94975P405	Direct	4,263.15	4,263.15	0.00	0.00
09/23/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 2.04	4,263.15 1.00	4,263.15	0.00	-4,263.15
09/24/2019	94975P405	Direct	58,074.39	58,074.39	0.00	0.00
09/24/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 2.04	58,074.39 1.00	58,074.39	0.00	-58,074.39
09/30/2019	94975P405	Direct	6,880.00	6,880.00	0.00	0.00
09/30/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 2.04	6,880.00 1.00	6,880.00	0.00	-6,880.00
09/30/2019	94975P405	Direct	11,250.00	11,250.00	0.00	0.00
09/30/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 2.04	11,250.00 1.00	11,250.00	0.00	-11,250.00
---	---	---	36,421,002.80	17,571,002.80	0.00	0.00
---	---	02/22/2020 1.58	36,421,002.80 ---	36,430,444.31	37,790.31	-36,468,234.62

Maturity

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
08/14/2019	084670BL1	Maturity	-450,000.00	0.00	0.00	0.00
08/14/2019	BERKSHIRE HATHAWAY INC	08/14/2019 2.10	-450,000.00 100.00	-450,000.00	0.00	450,000.00
09/06/2019	12619UW64	Maturity	-500,000.00	0.00	0.00	0.00
09/06/2019	CRC Funding, LLC	09/06/2019 0.00	-500,000.00 100.00	-500,000.00	0.00	500,000.00
08/15/2019	14041NFF3	Maturity	-400,000.00	0.00	0.00	0.00
08/15/2019	COMET 164 A	08/15/2019 1.33	0.00 100.00	0.00	0.00	0.00
08/15/2019	161571FK5	Maturity	-475,000.00	0.00	0.00	0.00
08/15/2019	CHAIT 124 A	08/15/2019 1.58	0.00 100.00	0.00	0.00	0.00
07/15/2019	17305EFS9	Maturity	-400,000.00	0.00	0.00	0.00
07/15/2019	CCCIT 14A6 A6	07/15/2019 2.15	0.00 100.00	0.00	0.00	0.00

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US Dollar

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WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
08/13/2019 08/13/2019	22546QAC1 CREDIT SUISSE FIRST BOSTON NEW YORK BRANCH	Maturity 08/13/2019 5.30	-650,000.00 -650,000.00 100.00	0.00 -650,000.00	0.00 0.00	0.00 650,000.00
09/17/2019 09/17/2019	313312LV0 FEDERAL FARM CREDIT BANKS	Maturity 09/17/2019 0.00	-1,000,000.00 -1,000,000.00 100.00	0.00 -1,000,000.00	0.00 0.00	0.00 1,000,000.00
08/22/2019 08/22/2019	313384KT5 FEDERAL HOME LOAN BANKS	Maturity 08/22/2019 0.00	-1,000,000.00 -1,000,000.00 100.00	0.00 -1,000,000.00	0.00 0.00	0.00 1,000,000.00
08/29/2019 08/29/2019	313384LA5 FEDERAL HOME LOAN BANKS	Maturity 08/29/2019 0.00	-1,000,000.00 -1,000,000.00 100.00	0.00 -1,000,000.00	0.00 0.00	0.00 1,000,000.00
09/10/2019 09/10/2019	313384LN7 FEDERAL HOME LOAN BANKS	Maturity 09/10/2019 0.00	-1,000,000.00 -1,000,000.00 100.00	0.00 -1,000,000.00	0.00 0.00	0.00 1,000,000.00
09/18/2019 09/18/2019	313384LW7 FEDERAL HOME LOAN BANKS	Maturity 09/18/2019 0.00	-1,000,000.00 -1,000,000.00 100.00	0.00 -1,000,000.00	0.00 0.00	0.00 1,000,000.00
09/19/2019 09/19/2019	313384LX5 FEDERAL HOME LOAN BANKS	Maturity 09/19/2019 0.00	-500,000.00 -500,000.00 100.00	0.00 -500,000.00	0.00 0.00	0.00 500,000.00
09/23/2019 09/23/2019	313384MB2 FEDERAL HOME LOAN BANKS	Maturity 09/23/2019 0.00	-1,000,000.00 -1,000,000.00 100.00	0.00 -1,000,000.00	0.00 0.00	0.00 1,000,000.00
07/26/2019 07/26/2019	3134G9Q75 FEDERAL HOME LOAN MORTGAGE CORP	Maturity 07/26/2019 1.25	-500,000.00 -500,000.00 100.00	0.00 -500,000.00	0.00 0.00	0.00 500,000.00
09/03/2019 09/03/2019	38346MW34 Gotham Funding Corporation	Maturity 09/03/2019 0.00	-750,000.00 -750,000.00 100.00	0.00 -750,000.00	0.00 0.00	0.00 750,000.00
08/15/2019 08/15/2019	459058FK4 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	Maturity 08/15/2019 0.88	-500,000.00 -500,000.00 100.00	0.00 -500,000.00	0.00 0.00	0.00 500,000.00
07/19/2019 07/19/2019	45905UK60 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	Maturity 07/19/2019 2.47	-500,000.00 -500,000.00 100.00	0.00 -500,000.00	0.00 0.00	0.00 500,000.00
09/11/2019 09/11/2019	48306BWB7 Kaiser Foundation Hospitals, Inc.	Maturity 09/11/2019 0.00	-800,000.00 -800,000.00 100.00	0.00 -800,000.00	0.00 0.00	0.00 800,000.00
07/15/2019 07/15/2019	53127UUF5 Liberty Street Funding LLC	Maturity 07/15/2019 0.00	-750,000.00 -750,000.00 100.00	0.00 -750,000.00	0.00 0.00	0.00 750,000.00
09/01/2019 09/01/2019	544351MK2 LOS ANGELES CALIF	Maturity 09/01/2019 4.00	-750,000.00 -750,000.00 100.00	0.00 -750,000.00	0.00 0.00	0.00 750,000.00
07/01/2019 07/01/2019	63763QU13 National Securities Clearing Corporation	Maturity 07/01/2019 0.00	-250,000.00 -250,000.00 100.00	0.00 -250,000.00	0.00 0.00	0.00 250,000.00

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Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
09/04/2019	63763QW45	Maturity	-300,000.00	0.00	0.00	0.00
09/04/2019	National Securities Clearing Corporation	09/04/2019 0.00	-300,000.00 100.00	-300,000.00	0.00	300,000.00
07/25/2019	67983UUR2	Maturity	-1,000,000.00	0.00	0.00	0.00
07/25/2019	Old Line Funding, LLC	07/25/2019 0.00	-1,000,000.00 100.00	-1,000,000.00	0.00	1,000,000.00
07/01/2019	797669XS2	Maturity	-750,000.00	0.00	0.00	0.00
07/01/2019	SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALES	07/01/2019 2.01	-750,000.00 100.00	-750,000.00	0.00	750,000.00
08/01/2019	798170AB2	Maturity	-150,000.00	0.00	0.00	0.00
08/01/2019	SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENCY OF TH	08/01/2019 2.10	-150,000.00 100.00	-150,000.00	0.00	150,000.00
08/15/2019	88602UVF4	Maturity	-1,000,000.00	0.00	0.00	0.00
08/15/2019	Thunder Bay Funding, LLC	08/15/2019 0.00	-1,000,000.00 100.00	-1,000,000.00	0.00	1,000,000.00
07/31/2019	9128282K5	Maturity	-1,000,000.00	0.00	0.00	0.00
07/31/2019	UNITED STATES TREASURY	07/31/2019 1.38	-1,000,000.00 100.00	-1,000,000.00	0.00	1,000,000.00
---	---	Maturity	-18,375,000.00	0.00	0.00	0.00
---	---	08/21/2019 0.75	-17,100,000.00 100.00	-17,100,000.00	0.00	17,100,000.00

Principal Paydown

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
07/20/2019	055657AC4	Direct	0.00	0.00	0.00	0.00
07/20/2019	BMWLT 171 A3	05/20/2020 1.98	-49,007.02 ---	-49,007.02	0.00	49,007.02
08/20/2019	055657AC4	Direct	0.00	0.00	0.00	0.00
08/20/2019	BMWLT 171 A3	05/20/2020 1.98	-49,084.02 ---	-49,084.02	0.00	49,084.02
08/15/2019	14041NFF3	Direct	0.00	0.00	0.00	0.00
08/15/2019	COMET 164 A	08/15/2019 1.33	-400,000.00 ---	-400,000.00	0.00	400,000.00
08/15/2019	161571FK5	Direct	0.00	0.00	0.00	0.00
08/15/2019	CHAIT 124 A	08/15/2019 1.58	-475,000.00 ---	-475,000.00	0.00	475,000.00
07/15/2019	17305EFS9	Direct	0.00	0.00	0.00	0.00
07/15/2019	CCCIT 14A6 A6	07/15/2019 2.15	-400,000.00 ---	-400,000.00	0.00	400,000.00
07/18/2019	438124AC3	Direct	0.00	0.00	0.00	0.00
07/18/2019	HAROT 163 A3	05/18/2020 1.16	-56,150.08 ---	-56,150.08	0.00	56,150.08

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Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
08/18/2019	438124AC3	Direct	0.00	0.00	-0.01	0.00
08/18/2019	HAROT 163 A3	05/18/2020 1.16	-36,081.03 ---	-36,081.02	0.00	36,081.02
07/21/2019	43815HAB3	Direct	0.00	0.00	0.00	0.00
07/21/2019	HAROT 183 A2	12/21/2020 2.67	-56,801.43 ---	-56,801.43	0.00	56,801.43
08/21/2019	43815HAB3	Direct	0.00	0.00	0.00	0.00
08/21/2019	HAROT 183 A2	12/21/2020 2.67	-57,885.13 ---	-57,885.13	0.00	57,885.13
09/21/2019	43815HAB3	Direct	0.00	0.00	0.01	0.00
09/21/2019	HAROT 183 A2	12/21/2020 2.67	-57,274.21 ---	-57,274.22	0.00	57,274.22
07/15/2019	47788CAB8	Direct	0.00	0.00	0.00	0.00
07/15/2019	JDOT 2018 A2	10/15/2020 2.42	-11,030.86 ---	-11,030.86	0.00	11,030.86
08/15/2019	47788CAB8	Direct	0.00	0.00	0.00	0.00
08/15/2019	JDOT 2018 A2	10/15/2020 2.42	-14,132.08 ---	-14,132.08	0.00	14,132.08
09/15/2019	47788CAB8	Direct	0.00	0.00	0.00	0.00
09/15/2019	JDOT 2018 A2	10/15/2020 2.42	-11,807.87 ---	-11,807.87	0.00	11,807.87
07/15/2019	58772RAB0	Direct	0.00	0.00	0.00	0.00
07/15/2019	MBART 181 A2A	04/15/2021 2.71	-41,076.22 ---	-41,076.22	0.00	41,076.22
08/15/2019	58772RAB0	Direct	0.00	0.00	0.00	0.00
08/15/2019	MBART 181 A2A	04/15/2021 2.71	-43,365.68 ---	-43,365.68	0.00	43,365.68
09/15/2019	58772RAB0	Direct	0.00	0.00	0.00	0.00
09/15/2019	MBART 181 A2A	04/15/2021 2.71	-41,890.48 ---	-41,890.48	0.00	41,890.48
07/15/2019	65478GAD2	Direct	0.00	0.00	0.00	0.00
07/15/2019	NAROT 17B A3	10/15/2021 1.75	-49,576.41 ---	-49,576.41	0.00	49,576.41
08/15/2019	65478GAD2	Direct	0.00	0.00	0.00	0.00
08/15/2019	NAROT 17B A3	10/15/2021 1.75	-57,947.35 ---	-57,947.35	0.00	57,947.35
09/15/2019	65478GAD2	Direct	0.00	0.00	0.00	0.00
09/15/2019	NAROT 17B A3	10/15/2021 1.75	-52,846.71 ---	-52,846.71	0.00	52,846.71
07/15/2019	89237WAD9	Direct	0.00	0.00	0.00	0.00
07/15/2019	TAOT 16C A3	08/17/2020 1.14	-14,649.28 ---	-14,649.28	0.00	14,649.28
08/15/2019	89237WAD9	Direct	0.00	0.00	0.00	0.00
08/15/2019	TAOT 16C A3	08/17/2020 1.14	-15,679.30 ---	-15,679.30	0.00	15,679.30
09/15/2019	89237WAD9	Direct	0.00	0.00	0.00	0.00
09/15/2019	TAOT 16C A3	08/17/2020 1.14	-14,313.01 ---	-14,313.01	0.00	14,313.01

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Trading Activity

US Dollar

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Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
07/20/2019	92868LAB7	Direct	0.00	0.00	0.00	0.00
07/20/2019	VALET 181 A2A	07/20/2021 2.81	-45,041.58 ---	-45,041.58	0.00	45,041.58
08/20/2019	92868LAB7	Direct	0.00	0.00	-0.01	0.00
08/20/2019	VALET 181 A2A	07/20/2021 2.81	-51,592.66 ---	-51,592.65	0.00	51,592.65
09/20/2019	92868LAB7	Direct	0.00	0.00	0.00	0.00
09/20/2019	VALET 181 A2A	07/20/2021 2.81	-47,199.90 ---	-47,199.90	0.00	47,199.90
---	---	Direct	0.00	0.00	-0.01	0.00
---	---	03/17/2020 1.89	-2,149,432.31 ---	-2,149,432.30	0.00	2,149,432.30

Sell

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
07/30/2019	084670BL1	TORONTO DOMINION BK	-250,000.00	0.00	-0.99	0.00
07/30/2019	BERKSHIRE HATHAWAY INC	08/14/2019 2.10	-250,000.00 99.98	-249,955.00	-2,420.83	252,375.83
07/03/2019	94975P405	Direct	-995,678.33	-995,678.33	0.00	0.00
07/03/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 2.24	-995,678.33 1.00	-995,678.33	0.00	995,678.33
07/15/2019	94975P405	Direct	-676,753.51	-676,753.51	0.00	0.00
07/15/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 2.24	-676,753.51 1.00	-676,753.51	0.00	676,753.51
07/22/2019	94975P405	Direct	-1,018,113.44	-1,018,113.44	0.00	0.00
07/22/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 2.24	-1,018,113.44 1.00	-1,018,113.44	0.00	1,018,113.44
07/29/2019	94975P405	Direct	-50,824.68	-50,824.68	0.00	0.00
07/29/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 2.24	-50,824.68 1.00	-50,824.68	0.00	50,824.68
07/29/2019	94975P405	Direct	-1,720,572.30	-1,720,572.30	0.00	0.00
07/29/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 2.24	-1,720,572.30 1.00	-1,720,572.30	0.00	1,720,572.30
07/31/2019	94975P405	Direct	-744,343.75	-744,343.75	0.00	0.00
07/31/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 2.24	-744,343.75 1.00	-744,343.75	0.00	744,343.75
08/05/2019	94975P405	Direct	-299,470.00	-299,470.00	0.00	0.00
08/05/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 1.99	-299,470.00 1.00	-299,470.00	0.00	299,470.00
08/15/2019	94975P405	Direct	-994,082.50	-994,082.50	0.00	0.00
08/15/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 1.99	-994,082.50 1.00	-994,082.50	0.00	994,082.50

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Trading Activity

US Dollar

01 July 2019 to 30 September 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
08/20/2019	94975P405	Direct	-942,903.70	-942,903.70	0.00	0.00
08/20/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 1.99	-942,903.70 1.00	-942,903.70	0.00	942,903.70
08/21/2019	94975P405	Direct	-853,861.10	-853,861.10	0.00	0.00
08/21/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 1.99	-853,861.10 1.00	-853,861.10	0.00	853,861.10
08/26/2019	94975P405	Direct	-499,676.11	-499,676.11	0.00	0.00
08/26/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 1.99	-499,676.11 1.00	-499,676.11	0.00	499,676.11
08/27/2019	94975P405	Direct	-712,814.67	-712,814.67	0.00	0.00
08/27/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 1.99	-712,814.67 1.00	-712,814.67	0.00	712,814.67
08/30/2019	94975P405	Direct	-1,527,425.66	-1,527,425.66	0.00	0.00
08/30/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 1.99	-1,527,425.66 1.00	-1,527,425.66	0.00	1,527,425.66
09/03/2019	94975P405	Direct	-998,351.11	-998,351.11	0.00	0.00
09/03/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 2.04	-998,351.11 1.00	-998,351.11	0.00	998,351.11
09/04/2019	94975P405	Direct	-696,422.22	-696,422.22	0.00	0.00
09/04/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 2.04	-696,422.22 1.00	-696,422.22	0.00	696,422.22
09/06/2019	94975P405	Direct	-498,027.22	-498,027.22	0.00	0.00
09/06/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 2.04	-498,027.22 1.00	-498,027.22	0.00	498,027.22
09/11/2019	94975P405	Direct	-798,413.33	-798,413.33	0.00	0.00
09/11/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 2.04	-798,413.33 1.00	-798,413.33	0.00	798,413.33
09/17/2019	94975P405	Direct	-999,875.00	-999,875.00	0.00	0.00
09/17/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 2.04	-999,875.00 1.00	-999,875.00	0.00	999,875.00
09/19/2019	94975P405	Direct	-999,202.78	-999,202.78	0.00	0.00
09/19/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 2.04	-999,202.78 1.00	-999,202.78	0.00	999,202.78
09/20/2019	94975P405	Direct	-1,005,938.25	-1,005,938.25	0.00	0.00
09/20/2019	WELLS FRGO GOVERNMENT CL I MMF	09/30/2019 2.04	-1,005,938.25 1.00	-1,005,938.25	0.00	1,005,938.25
---	---	---	-17,282,749.66	-17,032,749.66	-0.99	0.00
---	---	09/29/2019 2.08	-17,282,749.66 ---	-17,282,704.66	-2,420.83	17,285,125.49

Summary

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
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Trading Activity

US Dollar

01 July 2019 to 30 September 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
---	---	---	763,253.14	538,253.14	-0.99	0.00
---	---	12/07/2019 1.51	-111,179.17 ---	-101,692.65	35,369.48	66,323.17

* Grouped by: Transaction Type. * Groups Sorted by: Transaction Type. * Showing transactions with Trade Date within selected date range. * Weighted by: Absolute Value of Base Principal. * MMF transactions are expanded.

* The Transaction Detail/Trading Activity reports provide our most up-to-date transactional details. As such, these reports are subject to change even after the other reports on the website have been locked down. While these reports can be useful tools in understanding recent activity, due to their dynamic nature we do not recommend using them for booking journal entries or reconciliation.

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Transaction Detail

US Dollar

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WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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* Does not Lock Down.

Receivable

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
09/30/2019 09/30/2019	Money Market Funds	0.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.04	09/30/2019	---	1,534.41
09/30/2019 09/30/2019	Money Market Funds	0.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.04	09/30/2019	---	1,534.41

Settled

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
07/15/2019 07/15/2019	Coupon	0.00	02587AAJ3 AMXCA 171 A	1.93	02/18/2020	---	804.17
08/15/2019 08/15/2019	Coupon	0.00	02587AAJ3 AMXCA 171 A	1.93	02/18/2020	---	804.17
09/15/2019 09/15/2019	Coupon	0.00	02587AAJ3 AMXCA 171 A	1.93	02/18/2020	---	804.17
08/21/2019 08/21/2019	Coupon	0.00	02665WCL3 AMERICAN HONDA FINANCE CORP	2.30	02/21/2020	---	4,779.70
07/15/2019 07/15/2019	Coupon	0.00	05522RCW6 BACCT 171 A	1.95	03/16/2020	---	1,218.75
08/15/2019 08/15/2019	Coupon	0.00	05522RCW6 BACCT 171 A	1.95	03/16/2020	---	1,218.75
09/15/2019 09/15/2019	Coupon	0.00	05522RCW6 BACCT 171 A	1.95	03/16/2020	---	1,218.75
07/15/2019 07/15/2019	Coupon	0.00	05531FAS2 BB&T CORP	2.45	01/15/2020	---	3,062.50
07/20/2019 07/20/2019	Coupon	0.00	055657AC4 BMWLT 171 A3	1.98	05/20/2020	---	161.85
07/20/2019 07/20/2019	Principal Paydown	-49,007.02	055657AC4 BMWLT 171 A3	1.98	05/20/2020	---	49,007.02
08/20/2019 08/20/2019	Coupon	0.00	055657AC4 BMWLT 171 A3	1.98	05/20/2020	---	80.99
08/20/2019 08/20/2019	Principal Paydown	-49,084.02	055657AC4 BMWLT 171 A3	1.98	05/20/2020	---	49,084.02
09/10/2019 09/18/2019	Buy	800,000.00	05588CAB8 BMWOT 19A A2	2.05	05/25/2022	100.00	-799,983.12
08/26/2019 08/26/2019	Coupon	0.00	06050TML3 BANK OF AMERICA NA	2.87	05/24/2021	---	3,793.07
08/23/2019 08/27/2019	Buy	700,000.00	06406FAA1 BANK OF NEW YORK MELLON CORP	2.50	04/15/2021	100.91	-712,814.67
07/30/2019 07/30/2019	Sell	-250,000.00	08467OBL1 BERKSHIRE HATHAWAY INC	2.10	08/14/2019	99.98	252,375.83
08/14/2019 08/14/2019	Coupon	0.00	08467OBL1 BERKSHIRE HATHAWAY INC	2.10	08/14/2019	---	4,725.00

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Transaction Detail

US Dollar

01 July 2019 to 30 September 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
08/14/2019 08/14/2019	Maturity	-450,000.00	084670BL1 BERKSHIRE HATHAWAY INC	2.10	08/14/2019	100.00	450,000.00
08/23/2019 08/26/2019	Buy	500,000.00	12619UW64 CRC Funding, LLC	0.00	09/06/2019	99.94	-499,676.11
09/06/2019 09/06/2019	Maturity	-500,000.00	12619UW64 CRC Funding, LLC	0.00	09/06/2019	100.00	500,000.00
09/06/2019 09/06/2019	Buy	500,000.00	12619UYC9 CRC Funding, LLC	0.00	11/12/2019	99.61	-498,027.22
07/15/2019 07/15/2019	Coupon	0.00	14041NFF3 COMET 164 A	1.33	08/15/2019	---	443.33
08/15/2019 08/15/2019	Coupon	0.00	14041NFF3 COMET 164 A	1.33	08/15/2019	---	443.33
08/15/2019 08/15/2019	Maturity	0.00	14041NFF3 COMET 164 A	1.33	08/15/2019	100.00	0.00
08/15/2019 08/15/2019	Principal Paydown	-400,000.00	14041NFF3 COMET 164 A	1.33	08/15/2019	---	400,000.00
07/15/2019 07/15/2019	Coupon	0.00	14042WAB6 COPAR 191 A2	2.58	04/15/2022	---	1,397.50
08/15/2019 08/15/2019	Coupon	0.00	14042WAB6 COPAR 191 A2	2.58	04/15/2022	---	1,397.50
09/15/2019 09/15/2019	Coupon	0.00	14042WAB6 COPAR 191 A2	2.58	04/15/2022	---	1,397.50
07/15/2019 07/15/2019	Coupon	0.00	161571FK5 CHAIT 124 A	1.58	08/15/2019	---	625.42
08/15/2019 08/15/2019	Coupon	0.00	161571FK5 CHAIT 124 A	1.58	08/15/2019	---	625.42
08/15/2019 08/15/2019	Principal Paydown	-475,000.00	161571FK5 CHAIT 124 A	1.58	08/15/2019	---	475,000.00
08/15/2019 08/15/2019	Maturity	0.00	161571FK5 CHAIT 124 A	1.58	08/15/2019	100.00	0.00
08/19/2019 08/21/2019	Buy	850,000.00	161571GX6 CHAIT 154 A	1.84	04/15/2020	99.91	-849,463.80
09/15/2019 09/15/2019	Coupon	0.00	161571GX6 CHAIT 154 A	1.84	04/15/2020	---	1,303.33
09/03/2019 09/03/2019	Coupon	0.00	166764AR1 CHEVRON CORP	1.96	03/03/2020	---	1,961.00
07/15/2019 07/15/2019	Coupon	0.00	17305EFS9 CCCIT 14A6 A6	2.15	07/15/2019	---	4,300.00
07/15/2019 07/15/2019	Maturity	0.00	17305EFS9 CCCIT 14A6 A6	2.15	07/15/2019	100.00	0.00
07/15/2019 07/15/2019	Principal Paydown	-400,000.00	17305EFS9 CCCIT 14A6 A6	2.15	07/15/2019	---	400,000.00
07/25/2019 07/29/2019	Buy	400,000.00	17305EGB5 CCCIT 17A3 A3	1.92	04/07/2020	99.80	-401,576.83

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Transaction Detail

US Dollar

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WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
08/13/2019 08/13/2019	Coupon	0.00	22546QAC1 CREDIT SUISSE FIRST BOSTON NEW YORK BRANCH	5.30	08/13/2019	---	17,225.00
08/13/2019 08/13/2019	Maturity	-650,000.00	22546QAC1 CREDIT SUISSE FIRST BOSTON NEW YORK BRANCH	5.30	08/13/2019	100.00	650,000.00
07/08/2019 07/08/2019	Coupon	0.00	24422ETZ2 JOHN DEERE CAPITAL CORP	2.35	01/08/2021	---	8,225.00
09/19/2019 09/19/2019	Buy	1,000,000.00	30229BX36 Exxon Mobil Corporation	0.00	10/03/2019	99.92	-999,202.78
09/17/2019 09/17/2019	Maturity	-1,000,000.00	313312LV0 FEDERAL FARM CREDIT BANKS	0.00	09/17/2019	100.00	1,000,000.00
09/11/2019 09/11/2019	Coupon	0.00	313370US5 FEDERAL HOME LOAN BANKS	2.88	09/11/2020	---	14,375.00
08/22/2019 08/22/2019	Maturity	-1,000,000.00	313384KT5 FEDERAL HOME LOAN BANKS	0.00	08/22/2019	100.00	1,000,000.00
08/29/2019 08/29/2019	Maturity	-1,000,000.00	313384LA5 FEDERAL HOME LOAN BANKS	0.00	08/29/2019	100.00	1,000,000.00
09/10/2019 09/10/2019	Maturity	-1,000,000.00	313384LN7 FEDERAL HOME LOAN BANKS	0.00	09/10/2019	100.00	1,000,000.00
09/17/2019 09/17/2019	Buy	1,000,000.00	313384LW7 FEDERAL HOME LOAN BANKS	0.00	09/18/2019	99.99	-999,875.00
09/18/2019 09/18/2019	Maturity	-1,000,000.00	313384LW7 FEDERAL HOME LOAN BANKS	0.00	09/18/2019	100.00	1,000,000.00
09/19/2019 09/19/2019	Maturity	-500,000.00	313384LX5 FEDERAL HOME LOAN BANKS	0.00	09/19/2019	100.00	500,000.00
09/23/2019 09/23/2019	Maturity	-1,000,000.00	313384MB2 FEDERAL HOME LOAN BANKS	0.00	09/23/2019	100.00	1,000,000.00
09/17/2019 09/23/2019	Buy	1,000,000.00	3133EKR73 FEDERAL FARM CREDIT BANKS FUNDING CORP	2.16	09/23/2021	100.00	-1,000,000.00
07/26/2019 07/26/2019	Coupon	0.00	3134G9Q75 FEDERAL HOME LOAN MORTGAGE CORP	1.25	07/26/2019	---	3,125.00
07/26/2019 07/26/2019	Maturity	-500,000.00	3134G9Q75 FEDERAL HOME LOAN MORTGAGE CORP	1.25	07/26/2019	100.00	500,000.00
08/19/2019 08/20/2019	Buy	1,000,000.00	313588NZ4 FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	11/08/2019	99.57	-995,711.11
07/02/2019 07/03/2019	Buy	1,000,000.00	3135G0D75 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.50	06/22/2020	99.52	-995,678.33
07/31/2019 07/31/2019	Buy	750,000.00	38346MW34 Gotham Funding Corporation	0.00	09/03/2019	99.79	-748,406.25
09/03/2019 09/03/2019	Maturity	-750,000.00	38346MW34 Gotham Funding Corporation	0.00	09/03/2019	100.00	750,000.00
09/03/2019 09/03/2019	Buy	1,000,000.00	38346MX17 Gotham Funding Corporation	0.00	10/01/2019	99.84	-998,351.11

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Transaction Detail

US Dollar

01 July 2019 to 30 September 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
07/18/2019 07/18/2019	Coupon	0.00	438124AC3 HAROT 163 A3	1.16	05/18/2020	---	89.16
07/18/2019 07/18/2019	Principal Paydown	-56,150.08	438124AC3 HAROT 163 A3	1.16	05/18/2020	---	56,150.08
08/18/2019 08/18/2019	Coupon	0.00	438124AC3 HAROT 163 A3	1.16	05/18/2020	---	34.88
08/18/2019 08/18/2019	Principal Paydown	-36,081.03	438124AC3 HAROT 163 A3	1.16	05/18/2020	---	36,081.02
07/21/2019 07/21/2019	Coupon	0.00	43815HAB3 HAROT 183 A2	2.67	12/21/2020	---	1,055.35
07/21/2019 07/21/2019	Principal Paydown	-56,801.43	43815HAB3 HAROT 183 A2	2.67	12/21/2020	---	56,801.43
08/21/2019 08/21/2019	Coupon	0.00	43815HAB3 HAROT 183 A2	2.67	12/21/2020	---	928.97
08/21/2019 08/21/2019	Principal Paydown	-57,885.13	43815HAB3 HAROT 183 A2	2.67	12/21/2020	---	57,885.13
09/21/2019 09/21/2019	Coupon	0.00	43815HAB3 HAROT 183 A2	2.67	12/21/2020	---	800.17
09/21/2019 09/21/2019	Principal Paydown	-57,274.21	43815HAB3 HAROT 183 A2	2.67	12/21/2020	---	57,274.22
07/30/2019 07/30/2019	Coupon	0.00	438516BP0 HONEYWELL INTERNATIONAL INC	2.31	10/30/2019	---	3,314.86
09/18/2019 09/20/2019	Buy	1,000,000.00	459058FA6 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1.38	03/30/2020	99.68	-1,003,286.78
09/30/2019 09/30/2019	Coupon	0.00	459058FA6 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1.38	03/30/2020	---	6,880.00
08/15/2019 08/15/2019	Coupon	0.00	459058FK4 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	0.88	08/15/2019	---	2,190.00
08/15/2019 08/15/2019	Maturity	-500,000.00	459058FK4 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	0.88	08/15/2019	100.00	500,000.00
07/19/2019 07/19/2019	Coupon	0.00	45905UK60 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	2.47	07/19/2019	---	2,985.00
07/19/2019 07/19/2019	Maturity	-500,000.00	45905UK60 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	2.47	07/19/2019	100.00	500,000.00
07/18/2019 07/18/2019	Coupon	0.00	45905UV43 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	2.33	03/18/2020	---	2,009.79
08/19/2019 08/19/2019	Coupon	0.00	45905UV43 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	2.21	03/18/2020	---	2,070.00

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Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
09/18/2019 09/18/2019	Coupon	0.00	45905UV43 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	2.07	03/18/2020	---	1,840.00
07/15/2019 07/15/2019	Coupon	0.00	47788CAB8 JDOT 2018 A2	2.42	10/15/2020	---	106.93
07/15/2019 07/15/2019	Principal Paydown	-11,030.86	47788CAB8 JDOT 2018 A2	2.42	10/15/2020	---	11,030.86
08/15/2019 08/15/2019	Coupon	0.00	47788CAB8 JDOT 2018 A2	2.42	10/15/2020	---	84.69
08/15/2019 08/15/2019	Principal Paydown	-14,132.08	47788CAB8 JDOT 2018 A2	2.42	10/15/2020	---	14,132.08
09/15/2019 09/15/2019	Coupon	0.00	47788CAB8 JDOT 2018 A2	2.42	10/15/2020	---	56.19
09/15/2019 09/15/2019	Principal Paydown	-11,807.87	47788CAB8 JDOT 2018 A2	2.42	10/15/2020	---	11,807.87
08/01/2019 08/01/2019	Coupon	0.00	48125LRK0 JPMORGAN CHASE BANK NA	2.60	02/01/2021	---	6,510.00
09/11/2019 09/11/2019	Maturity	-800,000.00	48306BWB7 Kaiser Foundation Hospitals, Inc.	0.00	09/11/2019	100.00	800,000.00
09/11/2019 09/11/2019	Buy	800,000.00	48306BXG5 Kaiser Foundation Hospitals, Inc.	0.00	10/16/2019	99.80	-798,413.33
07/15/2019 07/15/2019	Maturity	-750,000.00	53127UUF5 Liberty Street Funding LLC	0.00	07/15/2019	100.00	750,000.00
07/15/2019 07/15/2019	Buy	750,000.00	53127UYC8 Liberty Street Funding LLC	0.00	11/12/2019	99.26	-744,475.00
09/01/2019 09/01/2019	Coupon	0.00	544351MK2 LOS ANGELES CALIF	4.00	09/01/2019	---	15,000.00
09/01/2019 09/01/2019	Maturity	-750,000.00	544351MK2 LOS ANGELES CALIF	4.00	09/01/2019	100.00	750,000.00
07/15/2019 07/15/2019	Coupon	0.00	58772RAB0 MBART 181 A2A	2.71	04/15/2021	---	803.23
07/15/2019 07/15/2019	Principal Paydown	-41,076.22	58772RAB0 MBART 181 A2A	2.71	04/15/2021	---	41,076.22
08/15/2019 08/15/2019	Coupon	0.00	58772RAB0 MBART 181 A2A	2.71	04/15/2021	---	710.47
08/15/2019 08/15/2019	Principal Paydown	-43,365.68	58772RAB0 MBART 181 A2A	2.71	04/15/2021	---	43,365.68
09/15/2019 09/15/2019	Coupon	0.00	58772RAB0 MBART 181 A2A	2.71	04/15/2021	---	612.54
09/15/2019 09/15/2019	Principal Paydown	-41,890.48	58772RAB0 MBART 181 A2A	2.71	04/15/2021	---	41,890.48
07/25/2019 07/29/2019	Buy	500,000.00	58772TAC4 MBALT 19A A3	3.10	11/15/2021	101.05	-505,837.16
08/15/2019 08/15/2019	Coupon	0.00	58772TAC4 MBALT 19A A3	3.10	11/15/2021	---	1,291.67

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Transaction Detail

US Dollar

01 July 2019 to 30 September 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
09/15/2019 09/15/2019	Coupon	0.00	58772TAC4 MBALT 19A A3	3.10	11/15/2021	---	1,291.67
07/01/2019 07/01/2019	Maturity	-250,000.00	63763QU13 National Securities Clearing Corporation	0.00	07/01/2019	100.00	250,000.00
08/05/2019 08/05/2019	Buy	300,000.00	63763QW45 National Securities Clearing Corporation	0.00	09/04/2019	99.82	-299,470.00
09/04/2019 09/04/2019	Maturity	-300,000.00	63763QW45 National Securities Clearing Corporation	0.00	09/04/2019	100.00	300,000.00
09/04/2019 09/04/2019	Buy	700,000.00	63763QZ59 National Securities Clearing Corporation	0.00	12/05/2019	99.49	-696,422.22
07/15/2019 07/15/2019	Principal Paydown	-49,576.41	65478GAD2 NAROT 17B A3	1.75	10/15/2021	---	49,576.41
07/15/2019 07/15/2019	Coupon	0.00	65478GAD2 NAROT 17B A3	1.75	10/15/2021	---	1,093.75
08/15/2019 08/15/2019	Coupon	0.00	65478GAD2 NAROT 17B A3	1.75	10/15/2021	---	1,021.45
08/15/2019 08/15/2019	Principal Paydown	-57,947.35	65478GAD2 NAROT 17B A3	1.75	10/15/2021	---	57,947.35
09/15/2019 09/15/2019	Coupon	0.00	65478GAD2 NAROT 17B A3	1.75	10/15/2021	---	936.94
09/15/2019 09/15/2019	Principal Paydown	-52,846.71	65478GAD2 NAROT 17B A3	1.75	10/15/2021	---	52,846.71
07/25/2019 07/25/2019	Maturity	-1,000,000.00	67983UUR2 Old Line Funding, LLC	0.00	07/25/2019	100.00	1,000,000.00
08/19/2019 08/19/2019	Coupon	0.00	69353RFD5 PNC BANK NA	2.48	05/19/2020	---	4,949.76
08/14/2019 08/14/2019	Coupon	0.00	69371RM78 PACCAR INC	2.50	08/14/2020	---	8,750.00
07/01/2019 07/01/2019	Coupon	0.00	797669XS2 SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALES	2.01	07/01/2019	---	7,541.25
07/01/2019 07/01/2019	Maturity	-750,000.00	797669XS2 SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALES	2.01	07/01/2019	100.00	750,000.00
08/01/2019 08/01/2019	Coupon	0.00	798170AB2 SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENCY OF TH	2.10	08/01/2019	---	1,573.50
08/01/2019 08/01/2019	Maturity	-150,000.00	798170AB2 SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENCY OF TH	2.10	08/01/2019	100.00	150,000.00
08/18/2019 08/18/2019	Coupon	0.00	857477AS2 STATE STREET CORP	2.55	08/18/2020	---	8,925.00
08/15/2019 08/15/2019	Maturity	-1,000,000.00	88602UVF4 Thunder Bay Funding, LLC	0.00	08/15/2019	100.00	1,000,000.00
08/15/2019 08/15/2019	Buy	1,000,000.00	88602UXH8 Thunder Bay Funding LLC	0.00	10/17/2019	99.63	-996,272.50

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Transaction Detail

US Dollar

01 July 2019 to 30 September 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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07/25/2019 07/29/2019	Buy	800,000.00	89231AAD3 TAOT 18C A3	3.02	12/15/2022	101.53	-813,158.31
08/15/2019 08/15/2019	Coupon	0.00	89231AAD3 TAOT 18C A3	3.02	12/15/2022	---	2,013.33
09/15/2019 09/15/2019	Coupon	0.00	89231AAD3 TAOT 18C A3	3.02	12/15/2022	---	2,013.33
08/28/2019 08/30/2019	Buy	500,000.00	89236TCZ6 TOYOTA MOTOR CREDIT CORP	1.90	04/08/2021	100.18	-504,652.22
07/15/2019 07/15/2019	Coupon	0.00	89237WAD9 TAOT 16C A3	1.14	08/17/2020	---	54.97
07/15/2019 07/15/2019	Principal Paydown	-14,649.28	89237WAD9 TAOT 16C A3	1.14	08/17/2020	---	14,649.28
08/15/2019 08/15/2019	Coupon	0.00	89237WAD9 TAOT 16C A3	1.14	08/17/2020	---	41.05
08/15/2019 08/15/2019	Principal Paydown	-15,679.30	89237WAD9 TAOT 16C A3	1.14	08/17/2020	---	15,679.30
09/15/2019 09/15/2019	Coupon	0.00	89237WAD9 TAOT 16C A3	1.14	08/17/2020	---	26.15
09/15/2019 09/15/2019	Principal Paydown	-14,313.01	89237WAD9 TAOT 16C A3	1.14	08/17/2020	---	14,313.01
07/17/2019 07/17/2019	Coupon	0.00	90331HNK5 US BANK NA	2.43	01/17/2020	---	4,800.50
07/31/2019 07/31/2019	Coupon	0.00	9128282K5 UNITED STATES TREASURY	1.38	07/31/2019	---	6,875.00
07/31/2019 07/31/2019	Maturity	-1,000,000.00	9128282K5 UNITED STATES TREASURY	1.38	07/31/2019	100.00	1,000,000.00
08/29/2019 08/30/2019	Buy	1,000,000.00	9128285G1 UNITED STATES TREASURY	2.88	10/31/2020	101.32	-1,022,773.44
08/31/2019 08/31/2019	Coupon	0.00	9128286D7 UNITED STATES TREASURY	2.50	02/28/2021	---	6,250.00
07/19/2019 07/22/2019	Buy	1,000,000.00	912828C57 UNITED STATES TREASURY	2.25	03/31/2021	100.68	-1,013,704.53
09/30/2019 09/30/2019	Coupon	0.00	912828C57 UNITED STATES TREASURY	2.25	03/31/2021	---	11,250.00
07/31/2019 07/31/2019	Coupon	0.00	912828XM7 UNITED STATES TREASURY	1.63	07/31/2020	---	4,062.50
07/22/2019 07/22/2019	Coupon	0.00	92348XAB1 VZOT 18A A1B	2.51	04/20/2023	---	1,865.16
08/20/2019 08/20/2019	Coupon	0.00	92348XAB1 VZOT 18A A1B	2.41	04/20/2023	---	1,618.52
09/20/2019 09/20/2019	Coupon	0.00	92348XAB1 VZOT 18A A1B	2.28	04/20/2023	---	1,661.69
07/20/2019 07/20/2019	Coupon	0.00	92868LAB7 VALET 181 A2A	2.81	07/20/2021	---	1,229.19
07/20/2019 07/20/2019	Principal Paydown	-45,041.58	92868LAB7 VALET 181 A2A	2.81	07/20/2021	---	45,041.58

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Transaction Detail

US Dollar

01 July 2019 to 30 September 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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08/20/2019 08/20/2019	Coupon	0.00	92868LAB7 VALET 181 A2A	2.81	07/20/2021	---	1,123.72
08/20/2019 08/20/2019	Principal Paydown	-51,592.66	92868LAB7 VALET 181 A2A	2.81	07/20/2021	---	51,592.65
09/20/2019 09/20/2019	Coupon	0.00	92868LAB7 VALET 181 A2A	2.81	07/20/2021	---	1,002.90
09/20/2019 09/20/2019	Principal Paydown	-47,199.90	92868LAB7 VALET 181 A2A	2.81	07/20/2021	---	47,199.90
09/23/2019 09/23/2019	Coupon	0.00	931142EF6 WALMART INC	2.20	06/23/2020	---	4,263.15
07/01/2019 07/01/2019	Buy	1,008,135.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.24	09/30/2019	1.00	-1,008,135.00
07/03/2019 07/03/2019	Sell	-995,678.33	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.24	09/30/2019	1.00	995,678.33
07/08/2019 07/08/2019	Buy	8,225.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.24	09/30/2019	1.00	-8,225.00
07/15/2019 07/15/2019	Buy	812,078.51	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.24	09/30/2019	1.00	-812,078.51
07/15/2019 07/15/2019	Sell	-676,753.51	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.24	09/30/2019	1.00	676,753.51
07/16/2019 07/16/2019	Buy	400,443.33	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.24	09/30/2019	1.00	-400,443.33
07/17/2019 07/17/2019	Buy	4,800.50	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.24	09/30/2019	1.00	-4,800.50
07/19/2019 07/19/2019	Buy	2,985.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.24	09/30/2019	1.00	-2,985.00
07/19/2019 07/19/2019	Buy	558,249.24	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.24	09/30/2019	1.00	-558,249.24
07/22/2019 07/22/2019	Sell	-1,018,113.44	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.24	09/30/2019	1.00	1,018,113.44
07/22/2019 07/22/2019	Buy	49,168.87	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.24	09/30/2019	1.00	-49,168.87
07/22/2019 07/22/2019	Buy	59,721.94	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.24	09/30/2019	1.00	-59,721.94
07/23/2019 07/23/2019	Buy	46,270.77	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.24	09/30/2019	1.00	-46,270.77
07/25/2019 07/25/2019	Buy	1,000,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.24	09/30/2019	1.00	-1,000,000.00
07/26/2019 07/26/2019	Buy	503,125.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.24	09/30/2019	1.00	-503,125.00
07/29/2019 07/29/2019	Sell	-50,824.68	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.24	09/30/2019	1.00	50,824.68
07/29/2019 07/29/2019	Sell	-1,720,572.30	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.24	09/30/2019	1.00	1,720,572.30
07/29/2019 07/29/2019	Money Market Funds	0.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.24	09/30/2019	---	925.86

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Transaction Detail

US Dollar

01 July 2019 to 30 September 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
07/30/2019 07/30/2019	Buy	34,619.84	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.24	09/30/2019	1.00	-34,619.84
07/31/2019 07/31/2019	Buy	6,875.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.24	09/30/2019	1.00	-6,875.00
07/31/2019 07/31/2019	Buy	1,000,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.24	09/30/2019	1.00	-1,000,000.00
07/31/2019 07/31/2019	Sell	-744,343.75	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.24	09/30/2019	1.00	744,343.75
08/01/2019 08/01/2019	Buy	159,009.36	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.99	09/30/2019	1.00	-159,009.36
08/05/2019 08/05/2019	Sell	-299,470.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.99	09/30/2019	1.00	299,470.00
08/13/2019 08/13/2019	Buy	17,225.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.99	09/30/2019	1.00	-17,225.00
08/13/2019 08/13/2019	Buy	650,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.99	09/30/2019	1.00	-650,000.00
08/14/2019 08/14/2019	Buy	463,475.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.99	09/30/2019	1.00	-463,475.00
08/15/2019 08/15/2019	Buy	2,439,918.80	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.99	09/30/2019	1.00	-2,439,918.80
08/15/2019 08/15/2019	Buy	15,720.35	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.99	09/30/2019	1.00	-15,720.35
08/15/2019 08/15/2019	Sell	-994,082.50	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.99	09/30/2019	1.00	994,082.50
08/15/2019 08/15/2019	Buy	58,292.92	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.99	09/30/2019	1.00	-58,292.92
08/16/2019 08/16/2019	Buy	1,844.17	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.99	09/30/2019	1.00	-1,844.17
08/19/2019 08/19/2019	Buy	49,955.77	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.99	09/30/2019	1.00	-49,955.77
08/20/2019 08/20/2019	Buy	80.99	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.99	09/30/2019	1.00	-80.99
08/20/2019 08/20/2019	Sell	-942,903.70	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.99	09/30/2019	1.00	942,903.70
08/20/2019 08/20/2019	Buy	52,716.38	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.99	09/30/2019	1.00	-52,716.38
08/21/2019 08/21/2019	Sell	-853,861.10	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.99	09/30/2019	1.00	853,861.10
08/21/2019 08/21/2019	Buy	4,779.70	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.99	09/30/2019	1.00	-4,779.70
08/22/2019 08/22/2019	Buy	1,058,814.09	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.99	09/30/2019	1.00	-1,058,814.09
08/26/2019 08/26/2019	Sell	-499,676.11	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.99	09/30/2019	1.00	499,676.11
08/27/2019 08/27/2019	Buy	3,793.07	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.99	09/30/2019	1.00	-3,793.07

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Transaction Detail

US Dollar

01 July 2019 to 30 September 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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08/27/2019 08/27/2019	Sell	-712,814.67	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.99	09/30/2019	1.00	712,814.67
08/29/2019 08/29/2019	Buy	1,000,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.99	09/30/2019	1.00	-1,000,000.00
08/30/2019 08/30/2019	Sell	-1,527,425.66	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.99	09/30/2019	1.00	1,527,425.66
08/30/2019 08/30/2019	Money Market Funds	0.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.99	09/30/2019	---	2,047.32
09/03/2019 09/03/2019	Buy	1,525,258.32	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.04	09/30/2019	1.00	-1,525,258.32
09/03/2019 09/03/2019	Sell	-998,351.11	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.04	09/30/2019	1.00	998,351.11
09/04/2019 09/04/2019	Buy	300,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.04	09/30/2019	1.00	-300,000.00
09/04/2019 09/04/2019	Sell	-696,422.22	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.04	09/30/2019	1.00	696,422.22
09/06/2019 09/06/2019	Buy	500,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.04	09/30/2019	1.00	-500,000.00
09/06/2019 09/06/2019	Sell	-498,027.22	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.04	09/30/2019	1.00	498,027.22
09/10/2019 09/10/2019	Buy	1,000,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.04	09/30/2019	1.00	-1,000,000.00
09/11/2019 09/11/2019	Sell	-798,413.33	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.04	09/30/2019	1.00	798,413.33
09/11/2019 09/11/2019	Buy	814,375.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.04	09/30/2019	1.00	-814,375.00
09/16/2019 09/16/2019	Buy	43,900.52	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.04	09/30/2019	1.00	-43,900.52
09/16/2019 09/16/2019	Buy	72,278.97	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.04	09/30/2019	1.00	-72,278.97
09/17/2019 09/17/2019	Sell	-999,875.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.04	09/30/2019	1.00	999,875.00
09/17/2019 09/17/2019	Buy	1,014,339.17	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.04	09/30/2019	1.00	-1,014,339.17
09/18/2019 09/18/2019	Buy	200,016.88	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.04	09/30/2019	1.00	-200,016.88
09/19/2019 09/19/2019	Buy	501,840.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.04	09/30/2019	1.00	-501,840.00
09/19/2019 09/19/2019	Sell	-999,202.78	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.04	09/30/2019	1.00	999,202.78
09/20/2019 09/20/2019	Sell	-1,005,938.25	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.04	09/30/2019	1.00	1,005,938.25
09/20/2019 09/20/2019	Buy	48,202.80	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.04	09/30/2019	1.00	-48,202.80
09/23/2019 09/23/2019	Buy	4,263.15	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.04	09/30/2019	1.00	-4,263.15

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Transaction Detail

US Dollar

01 July 2019 to 30 September 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
09/24/2019 09/24/2019	Buy	58,074.39	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.04	09/30/2019	1.00	-58,074.39
09/30/2019 09/30/2019	Buy	6,880.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.04	09/30/2019	1.00	-6,880.00
09/30/2019 09/30/2019	Buy	11,250.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.04	09/30/2019	1.00	-11,250.00
07/22/2019 07/22/2019	Management Fee	0.00	CCYUSD US DOLLAR	0.00	09/30/2019	---	-4,408.91
07/29/2019 07/29/2019	Cash Transfer	0.00	CCYUSD US DOLLAR	0.00	09/30/2019	---	-271,895.53
08/21/2019 08/21/2019	Management Fee	0.00	CCYUSD US DOLLAR	0.00	09/30/2019	---	-4,397.30
09/20/2019 09/20/2019	Management Fee	0.00	CCYUSD US DOLLAR	0.00	09/30/2019	---	-4,313.16
---	---	-111,179.17	---	---	12/07/2019	---	-593.97
---	---		---				

Summary

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
---	---	-111,179.17	---	---	12/07/2019	---	940.44
---	---		---				

* Grouped by: Status. * Groups Sorted by: Status. * Showing transactions with Entry Date within selected date range. * Weighted by: Absolute Value of Base Principal. * MMF transactions are expanded.

* The Transaction Detail/Trading Activity reports provide our most up-to-date transactional details. As such, these reports are subject to change even after the other reports on the website have been locked down. While these reports can be useful tools in understanding recent activity, due to their dynamic nature we do not recommend using them for booking journal entries or reconciliation.

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MMF Transaction Detail

US Dollar

01 July 2019 to 30 September 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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* Does not Lock Down.

Receivable

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
09/30/2019	09/30/2019	Money Market Funds	0.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	1,534.41
09/30/2019	09/30/2019	Money Market Funds	0.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	1,534.41

Settled

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
07/01/2019	07/01/2019	Buy	1,008,135.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,008,135.00
07/03/2019	07/03/2019	Sell	-995,678.33	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	995,678.33
07/08/2019	07/08/2019	Buy	8,225.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-8,225.00
07/15/2019	07/15/2019	Buy	812,078.51	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-812,078.51
07/15/2019	07/15/2019	Sell	-676,753.51	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	676,753.51
07/16/2019	07/16/2019	Buy	400,443.33	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-400,443.33
07/17/2019	07/17/2019	Buy	4,800.50	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-4,800.50
07/19/2019	07/19/2019	Buy	2,985.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-2,985.00
07/19/2019	07/19/2019	Buy	558,249.24	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-558,249.24
07/22/2019	07/22/2019	Sell	-1,018,113.44	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	1,018,113.44
07/22/2019	07/22/2019	Buy	49,168.87	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-49,168.87
07/22/2019	07/22/2019	Buy	59,721.94	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-59,721.94
07/23/2019	07/23/2019	Buy	46,270.77	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-46,270.77
07/25/2019	07/25/2019	Buy	1,000,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,000,000.00
07/26/2019	07/26/2019	Buy	503,125.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-503,125.00
07/29/2019	07/29/2019	Sell	-50,824.68	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	50,824.68
07/29/2019	07/29/2019	Sell	-1,720,572.30	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	1,720,572.30
07/29/2019	07/29/2019	Money Market Funds	0.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	925.86
07/30/2019	07/30/2019	Buy	34,619.84	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-34,619.84
07/31/2019	07/31/2019	Buy	6,875.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-6,875.00
07/31/2019	07/31/2019	Buy	1,000,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,000,000.00
07/31/2019	07/31/2019	Sell	-744,343.75	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	744,343.75
08/01/2019	08/01/2019	Buy	159,009.36	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-159,009.36
08/05/2019	08/05/2019	Sell	-299,470.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	299,470.00
08/13/2019	08/13/2019	Buy	17,225.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-17,225.00
08/13/2019	08/13/2019	Buy	650,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-650,000.00
08/14/2019	08/14/2019	Buy	463,475.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-463,475.00
08/15/2019	08/15/2019	Buy	2,439,918.80	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-2,439,918.80
08/15/2019	08/15/2019	Buy	15,720.35	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-15,720.35
08/15/2019	08/15/2019	Sell	-994,082.50	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	994,082.50
08/15/2019	08/15/2019	Buy	58,292.92	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-58,292.92
08/16/2019	08/16/2019	Buy	1,844.17	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,844.17

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MMF Transaction Detail

US Dollar

01 July 2019 to 30 September 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
08/19/2019	08/19/2019	Buy	49,955.77	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-49,955.77
08/20/2019	08/20/2019	Buy	80.99	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-80.99
08/20/2019	08/20/2019	Sell	-942,903.70	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	942,903.70
08/20/2019	08/20/2019	Buy	52,716.38	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-52,716.38
08/21/2019	08/21/2019	Sell	-853,861.10	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	853,861.10
08/21/2019	08/21/2019	Buy	4,779.70	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-4,779.70
08/22/2019	08/22/2019	Buy	1,058,814.09	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,058,814.09
08/26/2019	08/26/2019	Sell	-499,676.11	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	499,676.11
08/27/2019	08/27/2019	Buy	3,793.07	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-3,793.07
08/27/2019	08/27/2019	Sell	-712,814.67	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	712,814.67
08/29/2019	08/29/2019	Buy	1,000,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,000,000.00
08/30/2019	08/30/2019	Sell	-1,527,425.66	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	1,527,425.66
08/30/2019	08/30/2019	Money Market Funds	0.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	2,047.32
09/03/2019	09/03/2019	Buy	1,525,258.32	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,525,258.32
09/03/2019	09/03/2019	Sell	-998,351.11	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	998,351.11
09/04/2019	09/04/2019	Buy	300,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-300,000.00
09/04/2019	09/04/2019	Sell	-696,422.22	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	696,422.22
09/06/2019	09/06/2019	Buy	500,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-500,000.00
09/06/2019	09/06/2019	Sell	-498,027.22	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	498,027.22
09/10/2019	09/10/2019	Buy	1,000,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,000,000.00
09/11/2019	09/11/2019	Sell	-798,413.33	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	798,413.33
09/11/2019	09/11/2019	Buy	814,375.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-814,375.00
09/16/2019	09/16/2019	Buy	43,900.52	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-43,900.52
09/16/2019	09/16/2019	Buy	72,278.97	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-72,278.97
09/17/2019	09/17/2019	Sell	-999,875.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	999,875.00
09/17/2019	09/17/2019	Buy	1,014,339.17	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,014,339.17
09/18/2019	09/18/2019	Buy	200,016.88	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-200,016.88
09/19/2019	09/19/2019	Buy	501,840.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-501,840.00
09/19/2019	09/19/2019	Sell	-999,202.78	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	999,202.78
09/20/2019	09/20/2019	Sell	-1,005,938.25	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	1,005,938.25
09/20/2019	09/20/2019	Buy	48,202.80	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-48,202.80
09/23/2019	09/23/2019	Buy	4,263.15	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-4,263.15
09/24/2019	09/24/2019	Buy	58,074.39	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-58,074.39
09/30/2019	09/30/2019	Buy	6,880.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-6,880.00
09/30/2019	09/30/2019	Buy	11,250.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-11,250.00
---	---	---	538,253.14	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-535,279.96

Summary

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MMF Transaction Detail

US Dollar
01 July 2019 to 30 September 2019

WC-Contra Costa County
Account: XXX235
Investment Strategy: Short Duration Fixed Income
Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
---	---	---	538,253.14	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-533,745.55

* Grouped by: Status. * Groups Sorted by: Status. * Filtered By: Security Type = "MMFUND". * Showing transactions with Entry Date within selected date range. * Weighted by: Absolute Value of Base Principal. * MMF transactions are expanded.

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Roll Forward

US Dollar

01 July 2019 to 30 September 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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Identifier, Description	Beginning Market Value + Accrued, Base Purchases	Base Sales, Base Maturities and Redemptions	Base Paydowns, Base Net Transferred Value	Base Amortization/ Accretion, Change In Accrued Balance	Net Realized Gain/ Loss, Base Change In Net Unrealized Gain/Loss	Base Change In Cash, Payables/Receivables, Ending Market Value + Accrued
084670BL1 BERKSHIRE HATHAWAY INC	705,344.97 0.00	-249,955.00 -450,000.00	0.00 0.00	317.49 -5,594.17	-0.99 -112.31	0.00 0.00
92868LAB7 VALET 181 A2A	526,658.93 0.00	0.00 0.00	-143,834.13 0.00	0.99 -123.50	-0.01 -521.15	0.00 382,181.13
055657AC4 BMWLT 171 A3	98,103.53 0.00	0.00 0.00	-98,091.04 0.00	69.11 -59.35	-0.01 -22.25	0.00 0.00
65478GAD2 NAROT 17B A3	448,970.71 0.00	0.00 0.00	-96,222.28 0.00	1,509.89 -74.84	0.00 -601.86	0.00 353,581.61
65478GAD2 NAROT 17B A3	299,313.80 0.00	0.00 0.00	-64,148.19 0.00	1,095.06 -49.89	0.00 -489.71	0.00 235,721.07
89237WAD9 TAOT 16C A3	57,787.94 0.00	0.00 0.00	-44,641.59 0.00	32.93 -22.62	0.00 62.23	0.00 13,218.89
438124AC3 HAROT 163 A3	67,424.09 0.00	0.00 0.00	-67,471.07 0.00	69.32 -28.26	0.00 5.92	0.00 0.00
438124AC3 HAROT 163 A3	24,742.79 0.00	0.00 0.00	-24,760.03 0.00	13.19 -10.37	0.00 14.42	0.00 0.00
94975P405 WELLS FRGO GOVERNMENT CL I MMF	8,739.10 17,571,002.80	-17,032,749.66 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 546,992.24
CCYUSD Cash	1.28 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 0.00	-5.22 -3.94
CCYUSD Receivable	593.78 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 0.00	940.63 1,534.41
9128282K5 UNITED STATES TREASURY	1,005,009.50 0.00	0.00 -1,000,000.00	0.00 0.00	103.14 -5,735.50	0.00 622.86	0.00 0.00
797669XS2 SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALES	757,541.25 0.00	0.00 -750,000.00	0.00 0.00	0.00 -7,541.25	0.00 0.00	0.00 0.00
90331HNK5 US BANK NA	704,417.06 0.00	0.00 0.00	0.00 0.00	0.00 -368.04	0.00 -262.03	0.00 703,786.98
798170AB2 SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENCY OF TH	151,312.75 0.00	0.00 -150,000.00	0.00 0.00	25.24 -1,311.25	0.00 -26.74	0.00 0.00
161571FK5 CHAIT 124 A	474,844.88 0.00	0.00 0.00	-475,000.00 0.00	625.79 -333.56	0.00 -137.11	0.00 0.00
17305EFW0 CCCIT 16A1 A1	450,013.84 0.00	0.00 0.00	0.00 0.00	1,116.76 1,968.75	0.00 -436.90	0.00 452,662.46
78607QAT2 SACRAMENTO CALIF SUBN WTR DIST REV	502,770.00 0.00	0.00 0.00	0.00 0.00	0.00 3,390.00	0.00 -275.00	0.00 505,885.00
3134G9Q75 FEDERAL HOME LOAN MORTGAGE CORP	502,343.47 0.00	0.00 -500,000.00	0.00 0.00	379.21 -2,690.97	0.00 -31.71	0.00 0.00
17305EFS9 CCCIT 14A6 A6	403,922.84 0.00	0.00 0.00	-400,000.00 0.00	81.64 -3,965.56	0.00 -38.92	0.00 0.00
02587AAJ3 AMXCA 171 A	499,406.39 0.00	0.00 0.00	0.00 0.00	1,082.66 0.00	0.00 -456.21	0.00 500,032.84

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Roll Forward

US Dollar

01 July 2019 to 30 September 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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Identifier, Description	Beginning Market Value + Accrued, Base Purchases	Base Sales, Base Maturities and Redemptions	Base Paydowns, Base Net Transferred Value	Base Amortization/ Accretion, Change In Accrued Balance	Net Realized Gain/ Loss, Base Change In Net Unrealized Gain/Loss	Base Change In Cash, Payables/Receivables, Ending Market Value + Accrued
09247XAE1 BLACKROCK INC	710,404.57 0.00	0.00 0.00	0.00 0.00	-3,752.76 8,750.00	0.00 -802.14	0.00 714,599.67
931142EF6 WALMART INC	700,275.37 0.00	0.00 0.00	0.00 0.00	0.00 17.68	0.00 77.12	0.00 700,370.17
544351MK2 LOS ANGELES CALIF	761,995.00 0.00	0.00 -750,000.00	0.00 0.00	-1,800.76 -10,000.00	0.00 -194.24	0.00 0.00
369550BA5 GENERAL DYNAMICS CORP	252,238.01 0.00	0.00 0.00	0.00 0.00	57.79 1,796.88	0.00 4.71	0.00 254,097.38
4581X0CH9 INTER-AMERICAN DEVELOPMENT BANK	1,002,014.44 0.00	0.00 0.00	0.00 0.00	2,319.90 4,375.00	0.00 -742.22	0.00 1,007,967.12
3130ACLX0 FEDERAL HOME LOAN BANKS	500,414.24 0.00	0.00 0.00	0.00 0.00	1,343.71 2,031.25	0.00 -471.05	0.00 503,318.14
14041NFF3 COMET 164 A	399,699.24 0.00	0.00 0.00	-400,000.00 0.00	685.98 -236.44	0.00 -148.78	0.00 0.00
313312LV0 FEDERAL FARM CREDIT BANKS	995,320.00 0.00	0.00 -1,000,000.00	0.00 0.00	5,568.33 0.00	0.00 -888.33	0.00 0.00
02665WCL3 AMERICAN HONDA FINANCE CORP	702,610.98 0.00	0.00 0.00	0.00 0.00	-124.73 -295.28	0.00 -31.37	0.00 702,159.61
92348XAB1 VZOT 18A A1B	799,923.07 0.00	0.00 0.00	0.00 0.00	0.00 -82.78	0.00 -379.36	0.00 799,460.93
22546QAC1 CREDIT SUISSE FIRST BOSTON NEW YORK BRANCH	665,269.58 0.00	0.00 -650,000.00	0.00 0.00	-1,859.75 -13,205.83	0.00 -204.00	0.00 0.00
40428HPN6 HSBC USA INC (NEW)	501,445.83 0.00	0.00 0.00	0.00 0.00	792.03 2,968.75	0.00 -543.21	0.00 504,663.40
3133EFLA3 FEDERAL FARM CREDIT BANKS FUNDING CORP	500,031.33 0.00	0.00 0.00	0.00 0.00	1,837.51 1,550.00	0.00 -856.91	0.00 502,561.93
313312NG1 FEDERAL FARM CREDIT BANKS	496,657.00 0.00	0.00 0.00	0.00 0.00	3,360.56 0.00	0.00 -565.89	0.00 499,451.66
166764AR1 CHEVRON CORP	200,884.54 0.00	0.00 0.00	0.00 0.00	511.32 -980.50	0.00 -73.91	0.00 200,341.46
05531FAS2 BB&T CORP	252,891.06 0.00	0.00 0.00	0.00 0.00	411.95 -1,531.25	0.00 -317.81	0.00 251,453.94
313312NS5 FEDERAL FARM CREDIT BANKS	992,825.00 0.00	0.00 0.00	0.00 0.00	6,848.89 0.00	0.00 -1,292.78	0.00 998,381.11
912828U73 UNITED STATES TREASURY	997,437.09 0.00	0.00 0.00	0.00 0.00	3,424.41 3,456.28	0.00 -1,315.41	0.00 1,003,002.38
037833DH0 APPLE INC	500,504.00 0.00	0.00 0.00	0.00 0.00	1,410.40 2,250.00	0.00 -854.61	0.00 503,309.79
313384LA5 FEDERAL HOME LOAN BANKS	996,378.00 0.00	0.00 -1,000,000.00	0.00 0.00	4,293.89 0.00	0.00 -671.89	0.00 0.00
313312QL7 FEDERAL FARM CREDIT BANKS	990,512.00 0.00	0.00 0.00	0.00 0.00	6,823.33 0.00	0.00 -1,127.27	0.00 996,208.06

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Roll Forward

US Dollar

01 July 2019 to 30 September 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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Identifier, Description	Beginning Market Value + Accrued, Base Purchases	Base Sales, Base Maturities and Redemptions	Base Paydowns, Base Net Transferred Value	Base Amortization/ Accretion, Change In Accrued Balance	Net Realized Gain/ Loss, Base Change In Net Unrealized Gain/Loss	Base Change In Cash, Payables/Receivables, Ending Market Value + Accrued
45905UK60 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	502,370.52 0.00	0.00 -500,000.00	0.00 0.00	14.21 -2,368.52	0.00 -16.21	0.00 0.00
912828U32 UNITED STATES TREASURY	997,058.17 0.00	0.00 0.00	0.00 0.00	3,891.25 2,500.00	0.00 -962.25	0.00 1,002,487.17
67983UUR2 Old Line Funding, LLC	998,249.50 0.00	0.00 -1,000,000.00	0.00 0.00	1,806.67 0.00	0.00 -56.17	0.00 0.00
69353RFD5 PNC BANK NA	684,506.07 0.00	0.00 0.00	0.00 0.00	-264.24 -267.15	0.00 -1,012.52	0.00 682,962.16
05522RCW6 BACCT 171 A	749,134.70 0.00	0.00 0.00	0.00 0.00	1,365.25 0.00	0.00 -301.82	0.00 750,198.13
438516BP0 HONEYWELL INTERNATIONAL INC	502,336.48 0.00	0.00 0.00	0.00 0.00	-91.40 -240.95	0.00 63.92	0.00 502,068.05
369550BA5 GENERAL DYNAMICS CORP	504,476.03 0.00	0.00 0.00	0.00 0.00	-269.16 3,593.75	0.00 394.15	0.00 508,194.77
17325FAN8 CITIBANK NA	707,347.43 0.00	0.00 0.00	0.00 0.00	-436.21 5,337.50	0.00 192.97	0.00 712,441.70
313370US5 FEDERAL HOME LOAN BANKS	1,019,820.72 0.00	0.00 0.00	0.00 0.00	-904.71 -7,187.50	0.00 -664.80	0.00 1,011,063.71
69371RM78 PACCAR INC	709,751.62 0.00	0.00 0.00	0.00 0.00	-25.56 -4,375.00	0.00 618.01	0.00 705,969.08
637432MU6 NATIONAL RURAL UTILITIES COOP FINANCE CORP	701,144.81 0.00	0.00 0.00	0.00 0.00	319.00 4,112.50	0.00 365.76	0.00 705,942.08
92826CAB8 VISA INC	676,760.32 0.00	0.00 0.00	0.00 0.00	601.59 3,712.50	0.00 844.97	0.00 681,919.38
857477AS2 STATE STREET CORP	709,705.38 0.00	0.00 0.00	0.00 0.00	101.20 -4,462.50	0.00 94.54	0.00 705,438.62
24422ETZ2 JOHN DEERE CAPITAL CORP	709,994.64 0.00	0.00 0.00	0.00 0.00	523.83 -4,112.50	0.00 1,457.24	0.00 707,863.20
313384MB2 FEDERAL HOME LOAN BANKS	994,960.00 0.00	0.00 -1,000,000.00	0.00 0.00	5,588.34 0.00	0.00 -548.34	0.00 0.00
313384LN7 FEDERAL HOME LOAN BANKS	995,740.00 0.00	0.00 -1,000,000.00	0.00 0.00	4,733.34 0.00	0.00 -473.33	0.00 0.00
912828XM7 UNITED STATES TREASURY	501,729.16 0.00	0.00 0.00	0.00 0.00	921.98 -2,020.27	0.00 -218.98	0.00 500,411.89
9128286D7 UNITED STATES TREASURY	509,744.49 0.00	0.00 0.00	0.00 0.00	-183.19 -3,113.43	0.00 -266.31	0.00 506,181.56
48125LRK0 JPMORGAN CHASE BANK NA	505,974.50 0.00	0.00 0.00	0.00 0.00	118.47 -3,255.00	0.00 160.91	0.00 502,998.89
88602UVF4 Thunder Bay Funding, LLC	996,885.33 0.00	0.00 -1,000,000.00	0.00 0.00	3,100.00 0.00	0.00 14.67	0.00 0.00
06050TML3 BANK OF AMERICA NA	501,853.73 0.00	0.00 0.00	0.00 0.00	0.00 -310.58	0.00 115.50	0.00 501,658.65

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Roll Forward

US Dollar

01 July 2019 to 30 September 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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Identifier, Description	Beginning Market Value + Accrued, Base Purchases	Base Sales, Base Maturities and Redemptions	Base Paydowns, Base Net Transferred Value	Base Amortization/ Accretion, Change In Accrued Balance	Net Realized Gain/ Loss, Base Change In Net Unrealized Gain/Loss	Base Change In Cash, Payables/Receivables, Ending Market Value + Accrued
14042WAB6 COPAR 191 A2	653,197.26 0.00	0.00 0.00	0.00 0.00	7.72 0.00	0.00 -2.46	0.00 653,202.53
45905UV43 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1,000,800.91 0.00	0.00 0.00	0.00 0.00	-30.77 -123.09	0.00 50.77	0.00 1,000,697.82
313396NJ8 FEDERAL HOME LOAN MORTGAGE CORP	993,196.00 0.00	0.00 0.00	0.00 0.00	5,980.00 0.00	0.00 -377.11	0.00 998,798.89
14913Q2J7 CATERPILLAR FINANCIAL SERVICES CORP	504,664.72 0.00	0.00 0.00	0.00 0.00	-481.43 3,687.50	0.00 548.75	0.00 508,419.54
313384KT5 FEDERAL HOME LOAN BANKS	996,808.00 0.00	0.00 -1,000,000.00	0.00 0.00	3,372.78 0.00	0.00 -180.78	0.00 0.00
48306BWB7 Kaiser Foundation Hospitals, Inc.	795,700.00 0.00	0.00 -800,000.00	0.00 0.00	3,872.00 0.00	0.00 428.00	0.00 0.00
313384LX5 FEDERAL HOME LOAN BANKS	497,600.00 0.00	0.00 -500,000.00	0.00 0.00	2,555.56 0.00	0.00 -155.56	0.00 0.00
53127UUF5 Liberty Street Funding LLC	749,140.44 0.00	0.00 -750,000.00	0.00 0.00	688.33 0.00	0.00 171.23	0.00 0.00
63763QU13 National Securities Clearing Corporation	249,951.02 0.00	0.00 -250,000.00	0.00 0.00	0.00 0.00	0.00 48.98	0.00 0.00
3135G0D75 FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00 995,220.00	0.00 0.00	0.00 0.00	1,211.83 4,125.00	0.00 781.09	0.00 1,001,337.92
53127UYC8 Liberty Street Funding LLC	0.00 744,475.00	0.00 0.00	0.00 0.00	3,591.25 0.00	0.00 67.73	0.00 748,133.98
912828C57 UNITED STATES TREASURY	0.00 1,006,757.81	0.00 0.00	0.00 0.00	-776.38 61.48	0.00 1,362.57	0.00 1,007,405.48
17305EGB5 CCCIT 17A3 A3	0.00 399,187.50	0.00 0.00	0.00 0.00	205.53 3,712.00	0.00 342.85	0.00 403,447.88
89231AAD3 TAOT 18C A3	0.00 812,218.75	0.00 0.00	0.00 0.00	-839.06 1,073.78	0.00 -387.05	0.00 812,066.42
58772TAC4 MBALT 19A A3	0.00 505,234.38	0.00 0.00	0.00 0.00	-590.83 688.89	0.00 587.65	0.00 505,920.09
38346MW34 Gotham Funding Corporation	0.00 748,406.25	0.00 -750,000.00	0.00 0.00	1,593.75 0.00	0.00 0.00	0.00 0.00
63763QW45 National Securities Clearing Corporation	0.00 299,470.00	0.00 -300,000.00	0.00 0.00	530.00 0.00	0.00 0.00	0.00 0.00
88602UXH8 Thunder Bay Funding LLC	0.00 996,272.50	0.00 0.00	0.00 0.00	2,780.83 0.00	0.00 -16.19	0.00 999,037.14
161571GX6 CHAIT 154 A	0.00 849,203.13	0.00 0.00	0.00 0.00	137.28 695.11	0.00 -252.12	0.00 849,783.40
313588NZ4 FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00 995,711.11	0.00 0.00	0.00 0.00	2,251.67 0.00	0.00 52.78	0.00 998,015.56
06406FAA1 BANK OF NEW YORK MELLON CORP	0.00 706,398.00	0.00 0.00	0.00 0.00	-395.64 8,069.44	0.00 -639.37	0.00 713,432.44

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Roll Forward

US Dollar

01 July 2019 to 30 September 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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Identifier, Description	Beginning Market Value + Accrued, Base Purchases	Base Sales, Base Maturities and Redemptions	Base Paydowns, Base Net Transferred Value	Base Amortization/ Accretion, Change In Accrued Balance	Net Realized Gain/ Loss, Base Change In Net Unrealized Gain/Loss	Base Change In Cash, Payables/Receivables, Ending Market Value + Accrued
12619UW64	0.00	0.00	0.00	323.89	0.00	0.00
CRC Funding, LLC	499,676.11	-500,000.00	0.00	0.00	0.00	0.00
89236TCZ6	0.00	0.00	0.00	-49.34	0.00	0.00
TOYOTA MOTOR CREDIT CORP	500,905.00	0.00	0.00	4,565.28	-721.40	504,699.54
9128285G1	0.00	0.00	0.00	-990.07	0.00	0.00
UNITED STATES TREASURY	1,013,242.19	0.00	0.00	12,031.25	-1,002.12	1,023,281.25
38346MX17	0.00	0.00	0.00	1,648.89	0.00	0.00
Gotham Funding Corporation	998,351.11	0.00	0.00	0.00	-55.19	999,944.81
63763QZ59	0.00	0.00	0.00	1,050.00	0.00	0.00
National Securities Clearing Corporation	696,422.22	0.00	0.00	0.00	-146.69	697,325.53
12619UYC9	0.00	0.00	0.00	736.11	0.00	0.00
CRC Funding, LLC	498,027.22	0.00	0.00	0.00	-7.35	498,755.98
05588CAB8	0.00	0.00	0.00	0.34	0.00	0.00
BMWOT 19A A2	799,983.12	0.00	0.00	592.22	165.34	800,741.02
48306BXG5	0.00	0.00	0.00	906.67	0.00	0.00
Kaiser Foundation Hospitals, Inc.	798,413.33	0.00	0.00	0.00	-147.73	799,172.26
3133EKR73	0.00	0.00	0.00	0.00	0.00	0.00
FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00	0.00	0.00	479.75	-922.21	999,557.54
313384LW7	0.00	0.00	0.00	125.00	0.00	0.00
FEDERAL HOME LOAN BANKS	999,875.00	-1,000,000.00	0.00	0.00	0.00	0.00
459058FA6	0.00	0.00	0.00	183.96	0.00	0.00
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	996,789.00	0.00	0.00	38.19	-277.46	996,733.69
30229BX36	0.00	0.00	0.00	683.33	0.00	0.00
Exxon Mobil Corporation	999,202.78	0.00	0.00	0.00	-73.19	999,812.92
47788CAB8	53,077.85	0.00	-36,970.81	0.46	0.00	0.00
JDOT 2018 A2	0.00	0.00	0.00	-39.76	4.99	16,072.72
459058FK4	500,707.28	0.00	0.00	1,077.69	0.00	0.00
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	0.00	-500,000.00	0.00	-1,652.78	-132.19	0.00
58772RAB0	356,476.71	0.00	-126,332.38	3.36	0.00	0.00
MBART 181 A2A	0.00	0.00	0.00	-152.16	-110.40	229,885.13
43815HAB3	475,259.22	0.00	-171,960.78	-22.17	0.01	0.00
HAROT 183 A2	0.00	0.00	0.00	-127.54	-175.19	302,973.55
---	44,615,116.28	-17,282,704.66	-2,149,432.30	90,927.63	-0.99	935.41
---	36,430,444.31	-17,100,000.00	0.00	3,580.80	-15,472.95	44,593,393.54

* Weighted by: Ending Base Market Value + Accrued. * Holdings Displayed by: Lot.

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Shock Analysis

US Dollar

01 July 2019 to 30 September 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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Identifier, Description	Security Type	Base Market Value	Book Yield, Yield	Duration	-50 Basis Point Shock, -100 Basis Point Shock, -200 Basis Point Shock	50 Basis Point Shock, 100 Basis Point Shock, 200 Basis Point Shock
02587AAJ3 AMXCA 171 A	ABS	499,603.95	2.82 2.56	0.78	501,542.43 503,480.95 507,358.10	497,665.51 495,727.10 491,850.40
02665WCL3 AMERICAN HONDA FINANCE CORP	CORP	700,324.81	2.28 2.08	0.14	700,801.05 701,277.32 702,229.97	699,848.60 699,372.44 698,420.20
037833DH0 APPLE INC	CORP	499,859.79	2.94 2.02	0.12	500,157.21 500,454.65 501,049.56	499,562.38 499,264.98 498,670.22
05522RCW6 BACCT 171 A	ABS	749,548.13	2.69 2.09	0.45	751,234.65 752,921.24 756,294.66	747,861.68 746,175.31 742,802.79
05531FAS2 BB&T CORP	CORP	250,160.89	3.12 2.10	0.22	250,437.12 250,712.95 251,263.45	249,884.26 249,607.24 249,052.02
05588CAB8 BMWOT 19A A2	ABS	800,148.80	2.06 2.04	0.90	803,741.60 807,334.66 814,521.55	796,556.26 792,963.98 785,780.21
06050TML3 BANK OF AMERICA NA	CORP	500,452.00	2.48 1.96	0.12	500,757.46 501,063.28 501,650.86	500,146.91 499,842.17 499,233.80
06406FAA1 BANK OF NEW YORK MELLON CORP	CORP	705,362.99	1.90 1.97	1.43	710,388.66 715,414.24 725,113.36	700,337.24 695,311.39 685,259.44
09247XAE1 BLACKROCK INC	CORP	703,808.00	2.81 2.16	0.19	704,483.66 705,159.35 706,510.76	703,132.35 702,456.72 701,105.52
12619UYC9 CRC Funding, LLC	CP	498,755.98	2.14 2.14	0.12	499,047.76 499,339.55 499,923.17	498,464.22 498,172.47 497,589.00
14042WAB6 COPAR 191 A2	ABS	652,457.19	2.60 2.06	0.71	654,760.44 657,063.84 661,671.06	650,154.09 647,851.14 643,245.67
14913Q2J7 CATERPILLAR FINANCIAL SERVICES CORP	CORP	502,847.32	2.56 2.03	0.61	504,381.05 505,914.86 508,982.76	501,313.68 499,780.13 496,713.29
161571GX6 CHAIT 154 A	ABS	849,088.29	1.99 2.05	0.53	851,355.41 853,622.63 858,157.40	846,821.28 844,554.37 840,020.88
166764AR1 CHEVRON CORP	CORP	200,036.42	3.00 1.91	0.36	200,401.40 200,766.23 201,426.16	199,671.27 199,305.96 198,574.87
17305EFW0 CCCIT 16A1 A1	ABS	449,774.96	2.74 2.11	0.14	450,080.81 450,386.67 450,998.43	449,469.11 449,163.28 448,551.66
17305EGB5 CCCIT 17A3 A3	ABS	399,735.88	2.22 2.05	0.51	400,755.23 401,774.63 403,813.59	398,716.58 397,697.33 395,658.97

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Shock Analysis

US Dollar

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WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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Management

Identifier, Description	Security Type	Base Market Value	Book Yield, Yield	Duration	-50 Basis Point Shock, -100 Basis Point Shock, -200 Basis Point Shock	50 Basis Point Shock, 100 Basis Point Shock, 200 Basis Point Shock
17325FAN8 CITIBANK NA	CORP	703,545.86	2.79 2.03	0.49	705,283.58 707,021.20 710,496.19	701,808.06 700,070.17 696,594.13
24422ETZ2 JOHN DEERE CAPITAL CORP	CORP	704,070.56	2.66 1.88	1.25	708,453.60 712,837.02 720,587.85	699,687.92 695,305.66 686,542.30
30229BX36 Exxon Mobil Corporation	CP	999,812.92	2.06 2.24	0.01	999,852.91 999,892.91 999,972.89	999,772.93 999,732.93 999,652.95
3130ACLX0 FEDERAL HOME LOAN BANKS	AGCY BOND	499,910.16	2.71 1.83	0.08	500,112.62 500,315.11 500,650.85	499,707.70 499,505.25 499,100.40
313312NG1 FEDERAL FARM CREDIT BANKS	AGCY DISC	499,451.66	2.68 1.80	0.06	499,601.50 499,751.34 499,990.17	499,301.83 499,151.99 498,852.32
313312NS5 FEDERAL FARM CREDIT BANKS	AGCY DISC	998,381.11	2.73 1.88	0.09	998,815.42 999,249.75 1,000,016.84	997,946.83 997,512.57 996,644.13
313312QL7 FEDERAL FARM CREDIT BANKS	AGCY DISC	996,208.06	2.73 1.85	0.20	997,209.26 998,210.49 999,916.64	995,206.88 994,205.73 992,203.50
313370US5 FEDERAL HOME LOAN BANKS	AGCY BOND	1,009,466.49	2.51 1.86	0.93	1,014,175.82 1,018,885.47 1,027,005.68	1,004,757.49 1,000,048.82 990,632.47
313396NJ8 FEDERAL HOME LOAN MORTGAGE CORP	AGCY DISC	998,798.89	2.37 1.80	0.07	999,123.50 999,448.11 999,970.08	998,474.28 998,149.67 997,500.45
3133EFLA3 FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY BOND	499,823.59	2.73 1.81	0.06	499,973.54 500,123.49 500,365.80	499,673.65 499,523.70 499,223.81
3133EKR73 FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY BOND	999,077.79	2.19 1.67	0.19	1,000,036.97 1,000,996.27 1,002,276.17	998,118.74 997,159.81 995,242.33
313588NZ4 FEDERAL NATIONAL MORTGAGE ASSOCIATION	AGCY DISC	998,015.56	1.94 1.83	0.11	998,544.52 999,073.51 999,956.97	997,486.62 996,957.71 995,899.97
3135G0D75 FEDERAL NATIONAL MORTGAGE ASSOCIATION	AGCY BOND	997,212.92	2.00 1.89	0.72	1,000,788.04 1,004,363.39 1,010,699.45	993,638.02 990,063.35 982,914.68
369550BA5 GENERAL DYNAMICS CORP	CORP	753,906.73	2.76 2.02	0.60	756,168.52 758,430.44 762,954.67	751,645.08 749,383.56 744,860.91
38346MX17 Gotham Funding Corporation	CP	999,944.81	0.00 1.98	0.00	999,959.81 999,974.81 1,000,004.21	999,929.81 999,914.81 999,884.81
40428HPN6 HSBC USA INC (NEW)	CORP	500,111.32	3.02 2.17	0.12	500,408.89 500,706.48 501,301.68	499,813.76 499,516.21 498,921.16

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Shock Analysis

US Dollar

01 July 2019 to 30 September 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

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Management

Identifier, Description	Security Type	Base Market Value	Book Yield, Yield	Duration	-50 Basis Point Shock, -100 Basis Point Shock, -200 Basis Point Shock	50 Basis Point Shock, 100 Basis Point Shock, 200 Basis Point Shock
43815HAB3 HAROT 183 A2	ABS	302,749.30	2.66 2.06	0.21	303,068.71 303,388.13 304,027.03	302,429.91 302,110.53 301,471.82
438516BP0 HONEYWELL INTERNATIONAL INC	CORP	500,050.52	2.27 2.18	0.08	500,253.05 500,455.59 500,860.70	499,848.01 499,645.50 499,240.54
4581X0CH9 INTER-AMERICAN DEVELOPMENT BANK	SUPRANATIONAL	999,897.68	2.69 1.98	0.04	1,000,102.66 1,000,307.64 1,000,708.99	999,692.70 999,487.72 999,077.76
459058FA6 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	SUPRANATIONAL	996,695.50	1.99 2.04	0.49	999,152.42 1,001,609.46 1,006,523.91	994,238.71 991,782.04 986,869.08
45905UV43 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	SUPRANATIONAL	999,950.00	2.08 1.87	0.04	1,000,159.99 1,000,369.98 1,000,734.10	999,740.01 999,530.02 999,110.04
47788CAB8 JDOT 2018 A2	ABS	16,055.45	2.44 2.25	0.04	16,058.74 16,062.03 16,068.62	16,052.16 16,048.87 16,042.29
48125LRK0 JPMORGAN CHASE BANK NA	CORP	500,828.89	2.70 2.07	0.39	501,801.33 502,770.45 504,698.69	499,853.11 498,874.00 496,905.79
48306BXG5 Kaiser Foundation Hospitals, Inc.	CP	799,172.26	2.05 2.33	0.04	799,344.09 799,515.91 799,859.55	799,000.44 798,828.62 798,484.98
53127UYC8 Liberty Street Funding LLC	CP	748,133.98	2.23 2.14	0.12	748,571.65 749,009.33 749,884.76	747,696.33 747,258.70 746,383.49
58772RAB0 MBART 181 A2A	ABS	229,608.90	2.73 2.19	0.22	229,859.18 230,109.47 230,610.09	229,358.63 229,108.38 228,607.90
58772TAC4 MBALT 19A A3	ABS	505,231.20	2.14 2.07	0.99	507,732.19 510,233.37 515,236.29	502,730.40 500,229.79 495,229.14
637432MU6 NATIONAL RURAL UTILITIES COOP FINANCE CORP	CORP	701,098.47	2.53 2.10	0.64	703,331.03 705,562.71 710,023.45	698,865.03 696,630.72 692,159.46
63763QZ59 National Securities Clearing Corporation	CP	697,325.53	2.02 2.12	0.18	697,949.65 698,573.78 699,822.10	696,701.43 696,077.35 694,829.24
65478GAD2 NAROT 17B A3	ABS	588,844.08	3.26 2.05	0.45	590,174.90 591,505.80 594,167.82	587,513.33 586,182.65 583,521.52
69353RFD5 PNC BANK NA	CORP	680,944.81	2.37 2.06	0.13	681,373.83 681,802.93 682,661.33	680,515.84 680,086.95 679,229.37
69371RM78 PACCAR INC	CORP	703,684.36	2.48 1.89	0.86	706,703.27 709,722.39 715,084.88	700,665.66 697,647.17 691,610.82

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Shock Analysis

US Dollar

01 July 2019 to 30 September 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

WELLS
FARGO

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Asset
Management

Identifier, Description	Security Type	Base Market Value	Book Yield, Yield	Duration	-50 Basis Point Shock, -100 Basis Point Shock, -200 Basis Point Shock	50 Basis Point Shock, 100 Basis Point Shock, 200 Basis Point Shock
78607QAT2 SACRAMENTO CALIF SUBN WTR DIST REV	MUNI	500,235.00	2.71 2.16	0.10	500,472.62 500,710.25 501,185.55	499,997.39 499,759.80 499,284.65
857477AS2 STATE STREET CORP	CORP	703,306.54	2.61 2.01	0.87	706,359.00 709,411.66 715,517.63	700,254.30 697,202.26 691,098.83
88602UXH8 Thunder Bay Funding LLC	CP	999,037.14	2.15 2.04	0.05	999,266.92 999,496.70 999,956.25	998,807.36 998,577.58 998,118.03
89231AAD3 TAOT 18C A3	ABS	810,992.64	2.10 1.97	1.28	816,191.35 821,390.54 831,499.16	805,794.42 800,596.69 790,202.68
89236TCZ6 TOYOTA MOTOR CREDIT CORP	CORP	500,134.27	1.78 1.88	1.48	503,832.95 507,532.00 514,058.05	496,435.96 492,738.03 485,343.29
89237WAD9 TAOT 16C A3	ABS	13,212.19	1.34 2.14	0.04	13,214.90 13,217.61 13,223.03	13,209.48 13,206.78 13,201.36
90331HNK5 US BANK NA	CORP	700,198.57	2.48 2.12	0.04	700,338.63 700,478.72 700,759.01	700,058.55 699,918.56 699,638.69
9128285G1 UNITED STATES TREASURY	US GOV	1,011,250.00	1.72 1.82	1.05	1,016,584.55 1,021,919.50 1,030,691.03	1,005,915.86 1,000,582.12 989,915.86
9128286D7 UNITED STATES TREASURY	US GOV	505,117.00	2.35 1.76	1.39	508,617.62 512,118.58 517,454.66	501,616.70 498,116.73 491,117.78
912828C57 UNITED STATES TREASURY	US GOV	1,007,344.00	1.84 1.75	1.47	1,014,743.31 1,022,143.34 1,033,274.38	999,945.42 992,547.58 977,754.08
912828U32 UNITED STATES TREASURY	US GOV	998,710.00	2.57 2.03	0.13	999,334.21 999,958.44 1,001,206.97	998,085.82 997,461.66 996,213.42
912828U73 UNITED STATES TREASURY	US GOV	998,945.00	2.76 1.88	0.21	999,973.93 1,001,002.88 1,002,809.77	997,916.10 996,887.22 994,829.55
912828XM7 UNITED STATES TREASURY	US GOV	499,043.00	2.37 1.86	0.82	501,094.14 503,145.41 506,657.51	496,992.00 494,941.14 490,839.83
92348XAB1 VZOT 18A A1B	ABS	798,902.56	2.30 1.85	0.11	799,349.95 799,797.33 800,561.47	798,455.17 798,007.79 797,113.02
92826CAB8 VISA INC	CORP	677,505.63	2.56 1.85	1.12	681,292.77 685,079.67 691,547.15	673,718.26 669,930.65 662,354.71
92868LAB7 VALET 181 A2A	ABS	381,853.93	2.83 2.22	0.33	382,489.73 383,125.56 384,397.31	381,218.16 380,582.41 379,311.01

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Shock Analysis

US Dollar

01 July 2019 to 30 September 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

WELLS
FARGO

Page 97
Asset
Management

Identifier, Description	Security Type	Base Market Value	Book Yield, Yield	Duration	-50 Basis Point Shock, -100 Basis Point Shock, -200 Basis Point Shock	50 Basis Point Shock, 100 Basis Point Shock, 200 Basis Point Shock
931142EF6 WALMART INC	CORP	700,028.12	2.23 1.94	0.22	700,787.68 701,547.29 702,981.57	699,268.61 698,509.16 696,990.42
94975P405 WELLS FRGO GOVERNMENT CL I MMF	MMFUND	546,992.24	1.75 1.75	0.00	546,992.26 546,992.32 546,992.49	546,992.26 546,992.32 546,992.57
CCYUSD Cash	CASH	-3.94	0.00 0.00	0.00	-3.94 -3.94 -3.94	-3.94 -3.94 -3.94
CCYUSD Receivable	CASH	1,534.41	0.00 0.00	0.00	1,534.41 1,534.41 1,534.41	1,534.41 1,534.41 1,534.41
---	---	44,444,313.07	2.33 1.98	0.44	44,540,938.07 44,637,564.05 44,814,406.76	44,347,689.03 44,251,065.97 44,057,822.76

* Weighted by: Ending Base Market Value + Accrued, except Book Yield by Base Book Value + Accrued.

*The shock analysis includes a yield floor of 0.

The information contained in this report represents estimated trade date investment calculations. Certain calculations may not be available for all time periods. Please refer to your custody statement for official portfolio holdings and transactions. Note that certain accounting methods may cause differences between this investment report and your custody statement.



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 Phone: 833-CALTRUST (225-8787)

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Investment Account Summary
 09/01/2019 through 09/30/2019

SUMMARY OF INVESTMENTS

Fund	Account Number	Total Shares Owned	Net Asset Value per Share on Sep 30 (\$)	Value on Sep 30 (\$)	Average Cost Amount (\$)	Cumulative Unrealized Gain/(Loss) (\$)
CONTRA COSTA COUNTY	20100000410					
CalTRUST Liquidity Fund	20100000410	102,610,805.750	1.00	102,610,805.75	102,610,805.75	0.00
Portfolios Total value as of 09/30/2019				102,610,805.75		

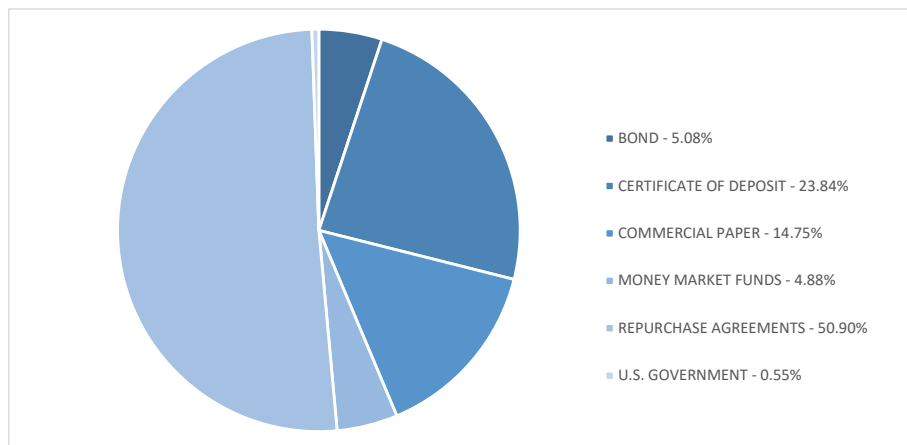
DETAIL OF TRANSACTION ACTIVITY

Activity Description	Activity Date	Amount (\$)	Amount in Shares	Balance in Shares	Price per Share (\$)	Balance (\$)	Average Cost Amt (\$)	Realized Gain/(Loss) (\$)
CalTRUST Liquidity Fund				CONTRA COSTA COUNTY				
								Account Number: 20100000410
Beginning Balance	09/01/2019			77,610,805.750	1.00	77,610,805.75		
Redemption	09/03/2019	5,000,000.00	5,000,000.000	72,610,805.750	1.00	72,610,805.75	5,000,000.00	0.00
Purchase	09/12/2019	25,000,000.00	25,000,000.000	97,610,805.750	1.00	97,610,805.75	0.00	0.00
Redemption	09/18/2019	25,000,000.00	25,000,000.000	72,610,805.750	1.00	72,610,805.75	25,000,000.00	0.00
Purchase	09/19/2019	15,000,000.00	15,000,000.000	87,610,805.750	1.00	87,610,805.75	0.00	0.00
Purchase	09/20/2019	15,000,000.00	15,000,000.000	102,610,805.750	1.00	102,610,805.75	0.00	0.00
Accrual Income Div Cash	09/30/2019	167,979.55	0.000	102,610,805.750	1.00	102,610,805.75	0.00	0.00
Unrealized Gain/(Loss)						0.00		
Closing Balance as of	Sep 30			102,610,805.750	1.00	102,610,805.75		

Please note that this information should not be construed as tax advice and it is recommended that you consult with a tax professional regarding your account.



	CalTRUST Liquidity	BofAML 3-Month US Treasury Bill Index		CalTRUST Liquidity Return	BofAML 3-Month US Treasury Bill Index
Net Assets	\$359,373,425.00	N/A	One Month	0.17%	0.17%
NAV per Share	\$1.00	N/A	Three Month	0.57%	0.57%
30 Day SEC Yield	2.21%	N/A	Six Month	1.20%	1.20%
Period Net Total Return	0.17%	0.17%	One Year*	2.41%	2.39%
Effective Duration	0.09 yrs	0.25 yrs	Two Year*	NA	NA
Weighted Average Maturity	31 days	N/A	Three Year*	NA	NA
Weighted Average Life	61 days	N/A	Five Year*	NA	NA
			Ten Year*	NA	NA
			Since Inception*	2.31%	2.31%
			*Annualized		
				CalTRUST Historical Liquidity 30 day SEC Yield	
			9/19	2.21%	
			8/19	2.17%	
			7/19	2.37%	
			6/19	2.38%	
			5/19	2.47%	
			4/19	2.48%	
			3/19	2.53%	
			2/19	2.51%	
			1/19	2.50%	
			12/18	2.40%	
			11/18	2.26%	
			10/18	2.14%	
				Rated AAAm by S&P Global Ratings	



**Account**

Select

Balance

Activity

General Information

Audit Documents

Statements

Bank Information

Fund

Yield and NAV History

Holdings

Assets by Fund

Transactions

Online Purchase

Online Redemption

Online Transfer

Transaction Request Form

Pending Trades

User Maintenance

Change Password

Account Number: 2010000410**Account Name:** CONTRA COSTA COUNTY

Log Out

CalTRUST Shareholder Summits Now Open for Registration at www.caltrust.org. Southern California - October 29, 2019 Northern California - October 30, 2019
Holdings

Data

Fund :

CalTRUST Liquidity Fund ▼

As Of Date :

9/30/2019

Options

Requery

Export

Holdings

CUSIP	Description	Fitch Rating 9/30/2019	Moodys 9/30/2019	Mat. Date	Years	Shares	Price	Value
00084CZL9	ABN AMRO FDG USA LLC CP 0			12/20/2019	0.2	5,000,000.00	99.4489	\$4,972,444.44
02665WCW9	HNDA FLOAT 05/13/20			05/13/2020	0.1	3,000,000.00	100.0000	\$3,000,000.00
06050TMQ2	BANK OF AMERICA NA			10/06/2020	0.0	1,000,000.00	100.0000	\$1,000,000.00
06370RQX0	BANK OF MONTREAL CHICAGO			12/10/2019	0.0	2,000,000.00	100.0000	\$2,000,000.00
06370RS26	BMO FLOAT 07/13/20			07/13/2020	0.0	3,000,000.00	100.0000	\$3,000,000.00
06417G3K2	BNS FLOAT 12/09/19			12/09/2019	0.0	2,000,000.00	100.0504	\$2,001,008.72
06417GU22	BNS 3.08 06/05/20			06/05/2020	0.7	2,500,000.00	100.7408	\$2,518,519.65
06417MAD7	BNS FLOAT 04/09/20			04/09/2020	0.0	3,000,000.00	100.0000	\$3,000,000.00
07644ABK9	BEDFORD ROW FDG CORP CP			02/19/2020	0.4	2,000,000.00	99.2167	\$1,984,333.33
09248U700	BLACKROCK LIQ FDS FEDFUND			0	0.0	17,539,335.66	100.0000	\$17,539,335.66
14913Q2Y4	CAT FLOAT 06/19/20			06/19/2020	0.2	1,500,000.00	99.9731	\$1,499,596.41
15963RBD4	CHARIOT FUNDING LLC			02/05/2020	0.0	4,500,000.00	100.0050	\$4,500,222.85
17305TJ86	CITIBANK N.A., NY BRANCH			12/03/2019	0.2	5,000,000.00	100.0000	\$5,000,000.00
17325FAE8	C 2.1 06/12/20	A+	A1	06/12/2020	0.6	4,000,000.00	99.9123	\$3,996,492.82
19121BXR5	COCA COLA CO 0% CP			10/25/2019	0.1	2,250,000.00	99.8280	\$2,246,130.00
20271RAK6	CBAU 2.3 03/12/20	AA-	Aa3	03/12/2020	0.4	4,776,000.00	99.8248	\$4,767,634.75
21684L4M1	RABOBK FLOAT 05/08/20			05/08/2020	0.0	2,500,000.00	100.0000	\$2,500,000.00
22549LUC7	CREDIT SUISSE AG			11/04/2019	0.1	2,000,000.00	100.0000	\$2,000,000.00
22549LVZ5	CREDIT SUISSE AG			05/01/2020	0.6	2,000,000.00	100.0000	\$2,000,000.00
22845ALM0	CPSERA CLCP 2.35 01/08/20			01/08/2020	0.2	4,000,000.00	100.0000	\$4,000,000.00
22845ALV0	PP9W6XZF M-MKT			02/03/2020	0.2	2,000,000.00	100.0000	\$2,000,000.00
23341VUL3	DNBNO FLOAT 10/16/19			10/16/2019	0.0	1,000,000.00	100.0000	\$1,000,000.00

CUSIP	Description	Fitch Rating 9/30/2019	Moodys 9/30/2019	Mat. Date	Years	Shares	Price	Value
44988GAB4	INGFDL 0 12/02/19 CP			12/02/2019	0.0	4,000,000.00	100.0000	\$4,000,000.00
48803MPC7	KELLS FUNDING LLC: CP			03/05/2020	0.4	3,000,000.00	99.1160	\$2,973,480.00
48803TMC5	KELLS FUNDING LLC CP			10/09/2019	0.0	3,000,000.00	99.9540	\$2,998,620.00
55379WP91	MUFG FLOAT 05/29/20			05/29/2020	0.1	2,000,000.00	100.0000	\$2,000,000.00
55379WZM1	MUFG FLOAT 02/24/20			02/24/2020	0.2	1,200,000.00	100.0000	\$1,200,000.00
59157TBM4	METLIFE SHORT TERM FDG CP			02/21/2020	0.4	2,000,000.00	99.2056	\$1,984,111.11
59157UZ29	METLIFE SHORT TERM FDG			12/02/2019	0.2	4,500,000.00	99.5763	\$4,480,935.00
60710A5K4	MIZUHO FLOAT 11/08/19			11/08/2019	0.0	2,000,000.00	100.0000	\$2,000,000.00
60710A5Z1	MIZUHO FLOAT 11/18/19			11/18/2019	0.0	5,000,000.00	100.0000	\$5,000,000.00
60710AAP7	MIZUHO NY CD 2.31 3/6/20			03/06/2020	0.4	2,000,000.00	100.0913	\$2,001,826.12
6117P5X44	MONT BLANC CAP CORP 0% CP			10/04/2019	0.0	2,000,000.00	99.9796	\$1,999,591.67
62479LAM7	MUFG BK LTD N Y BRH DISC			01/21/2020	0.3	3,000,000.00	99.1942	\$2,975,826.67
62479LBM6	MUFG BK LTD N Y BHR DISC			02/21/2020	0.4	5,000,000.00	99.0069	\$4,950,347.22
63763QZ42	NATL SEC CLEARING CORP			12/04/2019	0.2	2,000,000.00	99.6000	\$1,992,000.00
63873NR37	NATIXIS NEW YORK BRANCH			04/03/2020	0.5	3,000,000.00	100.0000	\$3,000,000.00
63873NZ38	KNFP FLOAT 06/05/20 CORP			06/05/2020	0.0	2,000,000.00	100.0000	\$2,000,000.00
69033MFL6	OCBCSP FLOAT 11/07/19			11/07/2019	0.1	2,000,000.00	100.0000	\$2,000,000.00
69033MJF5	OVERSEA CHINESE BANKING			10/15/2019	0.0	5,000,000.00	100.0000	\$5,000,000.00
76582KXR7	RIDGEFIELD FDG CO LLC CP			10/25/2019	0.1	2,000,000.00	99.8467	\$1,996,933.33
83050PAB5	SKANDINAVISKA ENSKILDA CD			10/11/2019	0.0	1,000,000.00	100.0000	\$1,000,000.00
83050PDC0	SKANDINAVISKA ENSKILDA CD			08/19/2020	0.1	3,000,000.00	100.0000	\$3,000,000.00
85325T3A1	STANDARD CHARTERED BANK			10/23/2019	0.1	2,500,000.00	100.0000	\$2,500,000.00
86564FVS9	SUMITOMO MITSUI TRUST BAN			10/04/2019	0.0	1,500,000.00	100.0000	\$1,500,000.00
86564FWT6	SUMITR FLOAT 05/18/20			05/18/2020	0.1	2,000,000.00	100.0000	\$2,000,000.00
86565BJ85	SUMIBK FLOAT 03/09/20			03/09/2020	0.0	2,000,000.00	100.0000	\$2,000,000.00
86565BM81	SUMIBK FLOAT 02/24/20			02/24/2020	0.1	1,500,000.00	100.0000	\$1,500,000.00
86565BYG0	SUMITOMO MITSUI BANKING C			11/12/2019	0.0	2,000,000.00	100.0000	\$2,000,000.00
86565BYT2	SUMIBK FLOAT 10/18/19			10/18/2019	0.0	4,500,000.00	100.0000	\$4,500,000.00
86958J2S7	SHBASS FLOAT 12/19/19			12/19/2019	0.2	3,000,000.00	100.0000	\$3,000,000.00
86958JC98	SHBASS FLOAT 10/21/19			10/21/2019	0.1	2,000,000.00	100.0074	\$2,000,148.20
88602TAT0				01/27/2020	0.3	1,000,000.00	99.2854	\$992,854.45

CUSIP	Description	Fitch Rating 9/30/2019	Moodys 9/30/2019	Mat. Date	Years	Shares	Price	Value
	THUNDER BAY FDG LLC 0% CP							
88602TB36	THUNDER BAY FDG LLC 0% CP			02/03/2020	0.3	1,000,000.00	99.2708	\$992,708.33
89114M2D8	TD FLOAT 07/10/20			07/10/2020	0.0	1,500,000.00	100.0000	\$1,500,000.00
89114M2P1	TD FLOAT 07/16/20			07/16/2020	0.0	2,500,000.00	100.0000	\$2,500,000.00
	TORONTO- DOMINION BANK CD							
89114M3K1	TORONTO- DOMINION BANK CD			07/29/2020	0.8	2,000,000.00	100.0000	\$2,000,000.00
89114MQ26	TD FLOAT 06/10/20			06/10/2020	0.0	3,500,000.00	100.0000	\$3,500,000.00
89114N5K7	TD FLOAT 9/28/2020			09/28/2020	0.2	1,500,000.00	100.0000	\$1,500,000.00
89233AW54	TOYOTA MOTOR CREDIT CORP			01/07/2020	0.0	2,500,000.00	100.0000	\$2,500,000.00
90261XHK1	UBS 2.35 03/26/20	AA-	Aa3	03/26/2020	0.5	3,000,000.00	99.8307	\$2,994,920.06
912796TK5	B 0 03/12/20			03/12/2020	0.4	1,000,000.00	99.1737	\$991,736.80
9128287G9	TF FLOAT 07/31/21			07/31/2021	0.0	1,000,000.00	99.9666	\$999,666.39
BOFAREP 09/30/2019	BOFA 1.81 30-SEP- 2019			09/30/2019	0.0	0.00	0.0000	\$0.00
BOFAREP 10/01/2019	BOFA 2.32 01-OCT- 2019			10/01/2019	0.0	40,000,000.00	100.0000	\$40,000,000.00
CITREP 09/30/2019	CGI 1.82 30-SEP- 2019			09/30/2019	0.0	0.00	0.0000	\$0.00
CITREP 10/01/2019	CGI 2.37 01-OCT- 2019			10/01/2019	0.0	60,000,000.00	100.0000	\$60,000,000.00
MIZREP 09/30/2019	MIZ 1.82 30-SEP- 2019			09/30/2019	0.0	0.00	0.0000	\$0.00
MIZREP 10/01/2019	MIZ 2.37 01-OCT- 2019			10/01/2019	0.0	20,000,000.00	100.0000	\$20,000,000.00
TDSREP 09/30/2019	TDS 1.82 30-SEP- 2019			09/30/2019	0.0	0.00	0.0000	\$0.00
TDSREP 10/01/2019	TDS 2.37 01-OCT- 2019			10/01/2019	0.0	63,000,000.00	100.0000	\$63,000,000.00
USD	US DOLLARS			0	0.0	0.00	1.0000	\$0.00

If you have any questions regarding your account please contact Shareholder Services at: 833-CAL-TRUST (833-225-8787)

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

B. 6. EAST BAY REGIONAL COMMUNICATIONS SYSTEM AUTHORITY (EBRCS)

EBRCS TRANSACTIONS*

For the Quarter Ending

September 30, 2019**FY 2019-2020**

FUND	BALANCE @	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	BALANCE @
NUMBER	06/30/19							09/30/19
100300	1,602,439.52							1,602,439.52
TOTALS	1,602,439.52	0.00	0.00	0.00	0.00	0.00	0.00	1,602,439.52

* East Bay Regional Communications System Authority

EXHIBITS

CONTRA COSTA COUNTY Portfolio Summary Report AS OF SEPTEMBER 30, 2019

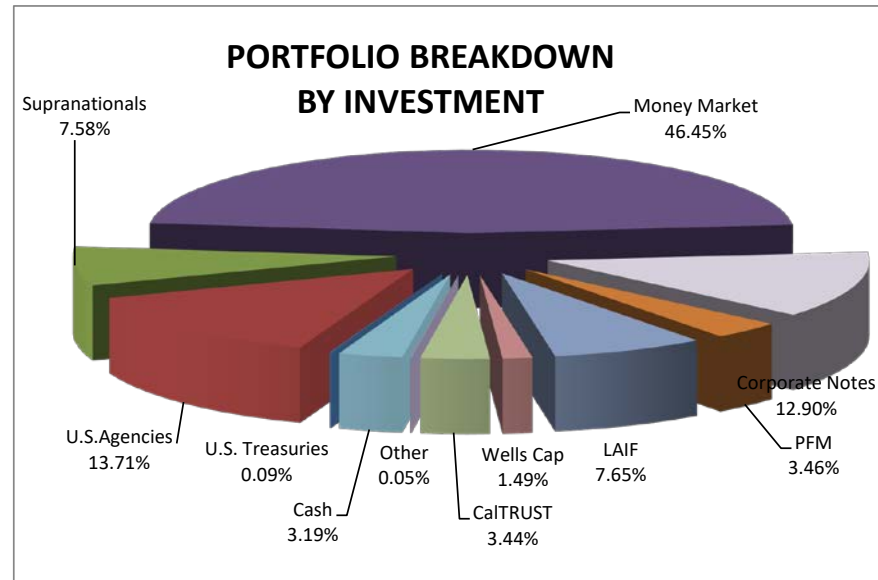
Exhibit I

Portfolio Characteristics

Par	\$2,987,049,501.07
Cost	\$2,974,164,435.68
Market Value	\$2,989,942,424.20
Weighted Yield to Maturity	2.25%
Weighted Average Days to Maturity	183
Weighted Duration	0.48 yr

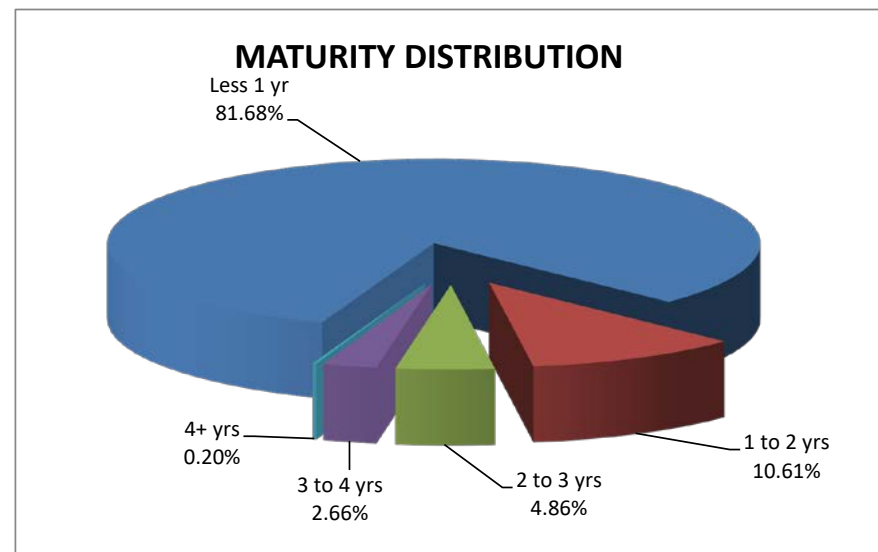
Portfolio Breakdown by Investment

Investments	Par Value	Percent of Total
U.S. Treasuries	\$2,670,000.00	0.09%
U.S.Agencies	409,384,000.00	13.71%
Supranationals	226,400,000.00	7.58%
Money Market	1,387,509,397.22	46.45%
Corporate Notes	385,291,000.00	12.90%
PFM	103,361,749.55	3.46%
LAIF	228,542,891.27	7.65%
Wells Cap	44,385,207.72	1.49%
CalTRUST	102,610,805.75	3.44%
Other	1,602,439.52	0.05%
Cash	95,292,010.04	3.19%
TOTAL*	\$2,987,049,501.07	100.00%



Maturity Distribution

Time	Par Value	Percent of Total
Less 1 yr	\$2,439,728,436.13	81.68%
1 to 2 yrs	316,885,541.42	10.61%
2 to 3 yrs	145,228,621.10	4.86%
3 to 4 yrs	79,341,462.90	2.66%
4+ yrs	5,865,439.52	0.20%
TOTAL*	\$2,987,049,501.07	100.00%



* Does not include the Futuris Public Entity Trust of the Contra Costa Community College District Retirement Board of Authority

** May or may not total to 100% due to rounding

**CONTRA COSTA COUNTY INVESTMENT POOL
PERFORMANCE SUMMARY
AS OF SEPTEMBER 30, 2019**

	<u>PAR</u>	³ <u>PERCENT OF</u>	<u>YTM</u>	<u>WEIGHTED AVERAGE DAYS TO MATURITY AT END-OF-QUARTER</u>	<u>DURATION</u>	
	(\$)	(%)	(%)	(day)	(year)	
A. Investments Managed by Treasurer's Office¹	\$2,411,254,397.22	80.77%	2.2540%	190	0.51	²
B. Investments Managed by Outside Contractors³						
1. PFM	\$103,361,749.55	3.46%	2.3430%	720	1.60	²
2. Local Agency Investment Fund	\$228,542,891.27	7.66%	2.3400%	1	0.00	
3. Wells Capital Management	\$44,385,207.72	1.49%	1.9800%	277	0.44	⁴
4. CalTRUST Short-Term Fund	\$0.00	0.00%	0.0000%	N/A	0.00	
5. CalTRUST Liquidity Fund	\$102,610,805.75	3.44%	2.2100%	⁵ 0	0.00	
C. Cash	\$95,292,010.04	3.19%	1.95%	⁶ 0	0.00	

³Yield to Maturity on Portfolio at End-of-Quarter = 2.25%

³Weighted Average Days to Maturity on Portfolio at End-of-Quarter = 183

³Weighted Duration (yr) at End-of-Quarter = 0.48

1. Excludes the funds managed by PFM.

2. Data is provided by FIS.

3. Excludes: Section B.6.a (EBRCS Bond) of the Investment Pool summary report and Futuris Public Entity Trust.

4. Data provided by Wells Capital Management.

5. 30 day SEC Yield.

6. Wells Fargo Bank Average Earnings Credit Rate on Investable Balance for the quarter.

LAIF and CalTRUST Short Term Fund are subject to a one day call of principal provision. CalTRUST Liquidity Fund provides a same day liquidity provision.

CONTRA COSTA COUNTY INVESTMENT POOL

TYPE	As of September 30, 2019	As of June 30, 2019	CHANGE IN VALUE	
	PAR VALUE	PAR VALUE	FROM PREV. QTR.	% CHANGE
A. Investments Managed by Treasurer's Office				
1. U.S. Treasuries (STRIPS, Bills, Notes)	\$2,670,000.00	\$18,230,000.00	(\$15,560,000.00)	-85.35%
2. U.S. Agencies				
Federal Home Loan Banks	182,832,000.00	254,786,000.00	(71,954,000.00)	-28.24%
Federal National Mortgage Association	42,639,000.00	42,805,000.00	(166,000.00)	-0.39%
Federal Farm Credit Banks	109,682,000.00	125,978,000.00	(16,296,000.00)	-12.94%
Federal Home Loan Mortgage Corporation	74,231,000.00	99,781,000.00	(25,550,000.00)	-25.61%
Subtotal	409,384,000.00	523,350,000.00	(113,966,000.00)	-21.78%
3. Supranationals	226,400,000.00	353,779,000.00	(127,379,000.00)	-56.26%
4. Money Market Instruments				
Commercial Paper	874,496,000.00	1,015,500,000.00	(141,004,000.00)	-13.89%
Negotiable Certificates of Deposit	513,010,000.00	821,656,000.00	(308,646,000.00)	-37.56%
Time Deposit	3,397.22	3,397.22	0.00	0.00%
Subtotal	1,387,509,397.22	1,837,159,397.22	(449,650,000.00)	-24.48%
5. Corporate Notes	385,291,000.00	400,145,000.00	(14,854,000.00)	-3.71%
TOTAL (Section A)	2,411,254,397.22	3,132,663,397.22	-721,409,000.00	-23.03%
B. Investments Managed by Outside Contractors				
1. PFM	103,361,749.55	112,437,095.19	(9,075,345.64)	-8.07%
2. Local Agency Investment Fund	228,542,891.27	244,502,765.20	(15,959,873.93)	-6.53%
3. Wells Capital Management	44,385,207.72	44,495,451.48	(110,243.76)	-0.25%
4. CalTRUST (Short Term Fund)	-	-	0.00	0.00%
5. CalTRUST (Liquidity Fund)	102,610,805.75	102,610,805.75	0.00	0.00%
6. Other				
a. EBRCS Bond	1,602,439.52	1,602,439.52	0.00	0.00%
TOTAL (Section B)	480,503,093.81	505,648,557.14	(25,145,463.33)	-4.97%
C. Cash	95,292,010.04	128,875,848.79	(33,583,838.75)	-26.06%
* GRAND TOTAL (FOR A , B, & C)	<u>\$2,987,049,501.07</u>	<u>\$3,767,187,803.15</u>	<u>(\$780,138,302.08)</u>	<u>-20.71%</u>

* Excludes the Futuris Public Entity Trust of the Contra Costa Community College District Retirement Board of Authority

CONTRA COSTA INVESTMENT POOL

Exhibit IV

INVESTMENTS MANAGED BY TREASURER'S OFFICE

QUARTERLY COUPON RATES, YIELD TO MATURITY

Fiscal Year		Quarter Ending			
		September	December	March	June
2019/20	Coupon Rate	2.1446%			
	Yield to Maturity	2.2526%			
2018/19	Coupon Rate	2.0195%	2.4143%	2.3996%	2.3203%
	Yield to Maturity	2.0983%	2.4912%	2.4951%	2.4161%
2017/18	Coupon Rate	1.3142%	1.3991%	1.6907%	1.9356%
	Yield to Maturity	1.3307%	1.4333%	1.7091%	1.9758%
2016/17	Coupon Rate	1.0063%	1.0436%	1.1392%	1.2330%
	Yield to Maturity	0.9760%	1.0418%	1.1420%	1.2552%
2015/16	Coupon Rate	0.6433%	0.7270%	0.8556%	0.9341%
	Yield to Maturity	0.5859%	0.6955%	0.8251%	0.9043%
2014/15	Coupon Rate	0.5437%	0.4624%	0.4912%	0.5309%
	Yield to Maturity	0.4605%	0.4185%	0.4379%	0.4894%
2013/14	Coupon Rate	0.6331%	0.4843%	0.4686%	0.4802%
	Yield to Maturity	0.4645%	0.3709%	0.3680%	0.3877%
2012/13	Coupon Rate	0.8304%	0.5568%	0.5829%	0.5838%
	Yield to Maturity	0.6012%	0.3947%	0.4243%	0.4229%
2011/12	Coupon Rate	0.8769%	0.8385%	0.8122%	0.7426%
	Yield to Maturity	0.6842%	0.6658%	0.6739%	0.6130%
2010/11	Coupon Rate	0.9802%	0.7132%	0.7326%	0.6982%
	Yield to Maturity	0.7494%	0.5866%	0.6133%	0.5612%
2009/10	Coupon Rate	1.2464%	0.8931%	0.8610%	0.8212%
	Yield to Maturity	1.1095%	0.7840%	0.7373%	0.6993%

Source: All data is calculated by Sungard.
Excludes funds managed by PFM beginning 9/2018

CONTRA COSTA INVESTMENT POOL

Exhibit IV (a)

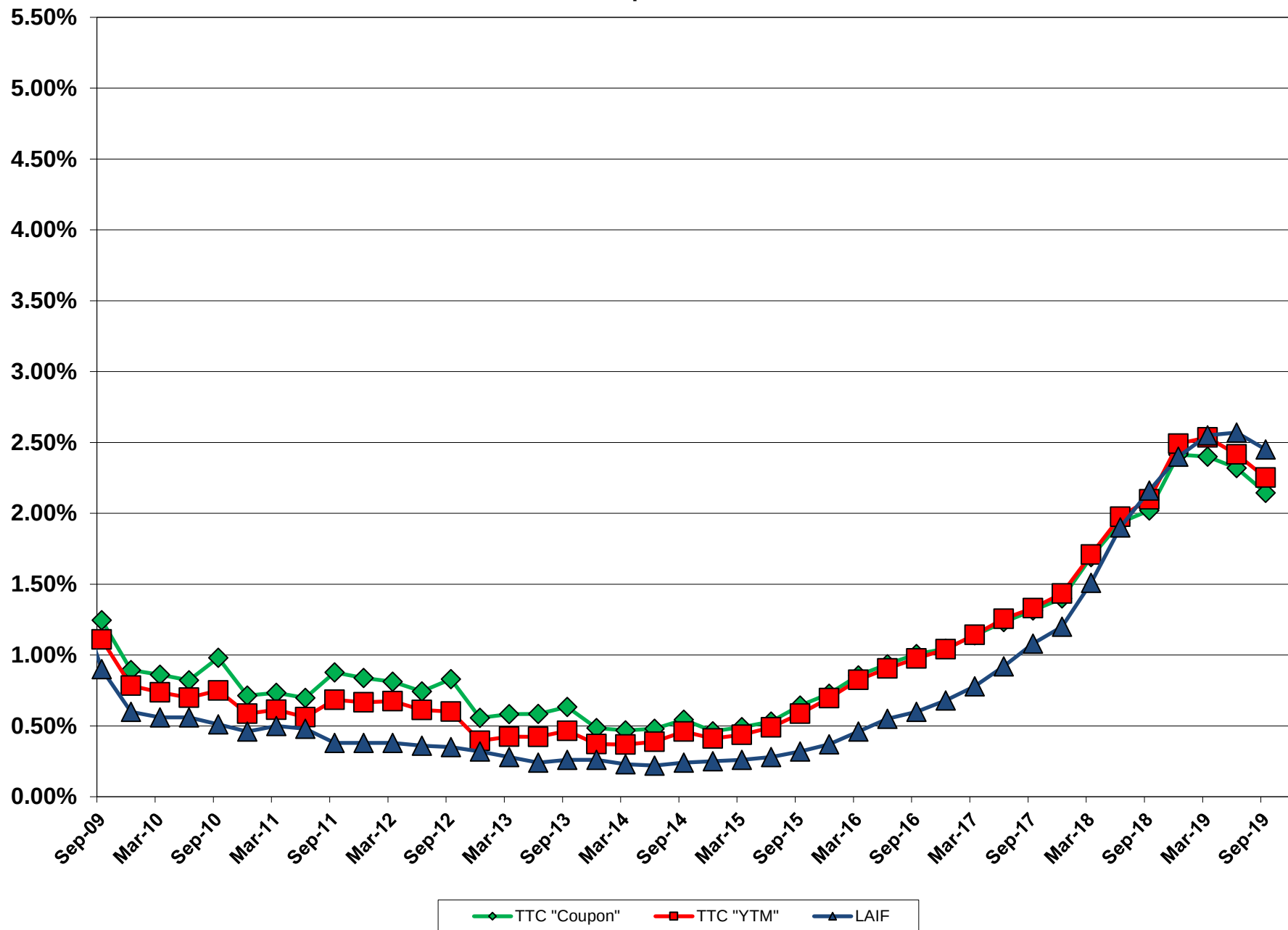
INVESTMENTS MANAGED BY OUTSIDE CONTRACTOR

LAIF QUARTERLY APPORTIONMENT RATES

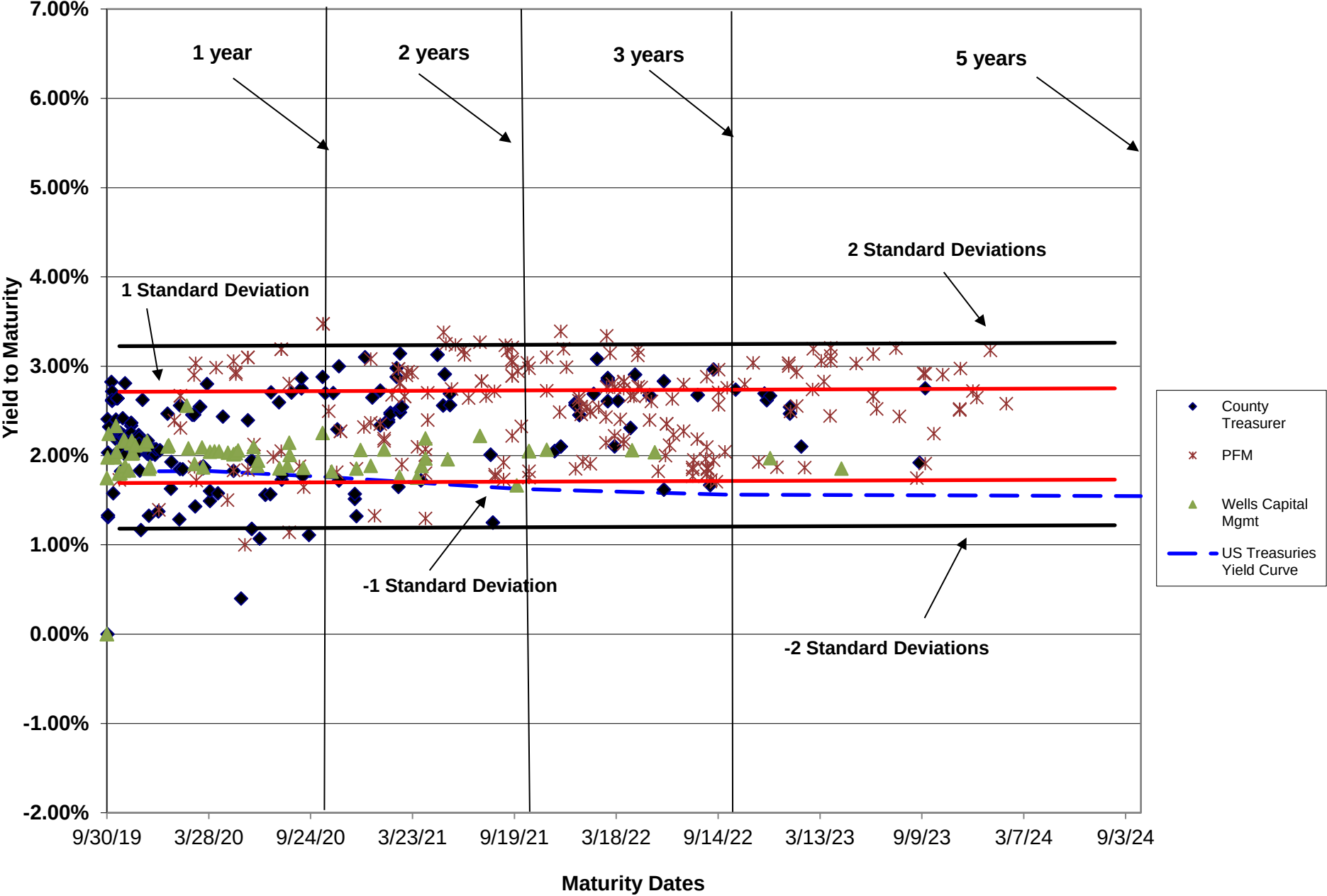
		Quarter Ending			
		September	December	March	June
2019/20	Apportionment Rate	2.45%			
2018/19	Apportionment Rate	2.16%	2.40%	2.55%	2.57%
2017/18	Apportionment Rate	1.08%	1.20%	1.51%	1.90%
2016/17	Apportionment Rate	0.60%	0.68%	0.78%	0.92%
2015/16	Apportionment Rate	0.32%	0.37%	0.46%	0.55%
2014/15	Apportionment Rate	0.24%	0.25%	0.26%	0.28%
2013/14	Apportionment Rate	0.26%	0.26%	0.23%	0.22%
2012/13	Apportionment Rate	0.35%	0.32%	0.28%	0.24%
2011/12	Apportionment Rate	0.38%	0.38%	0.38%	0.36%
2010/11	Apportionment Rate	0.51%	0.46%	0.50%	0.48%
2009/10	Apportionment Rate	0.90%	0.60%	0.56%	0.56%
2008/09	Apportionment Rate	2.77%	2.54%	1.91%	1.51%

Contra Costa County Investment Pool

as of September 30, 2019



Risk Assessment
as of September 30, 2019



Risk Assessment

(Securities Greater Than or Less Than Two Standard Deviations)

As of September 30, 2019

<u>CUSIP</u>	<u>DESCRIPTION</u>	<u>PAR</u>	<u>COST</u>	<u>MARKET</u>	<u>COUPON (%)</u>	<u>MATURITY DATE</u>	<u>YTM (%)</u>
121101042	CCCCD CD BERTA KAMM	3,397.22	3,397.22	3,362.36	0.40%	5/24/2020	0.40%
912828VF4	CCCCD GOV US TREASUR	1,790,000.00	1,814,053.13	1,783,914.00	1.38%	5/31/2020	1.00%
3136G16D6	RM GOV FNMA NOTES	2,465,000.00	2,491,622.00	2,455,559.05	1.35%	6/26/2020	1.07%
89237WAD9	CCCSIG ABS TOYOTA AU	8,591.49	8,591.26	8,591.26	1.14%	8/17/2020	1.14%
3133EGUT0	RM GOV FFCB NOTES	4,690,000.00	4,700,880.80	4,661,578.60	1.17%	9/21/2020	1.11%
86565BPC9	CCCSIG YCD SUMITOMO B	750,000.00	748,980.00	748,980.00	3.39%	10/16/2020	3.48%
86565BPC9	CCCCD YCD SUMITOMO	110,000.00	109,850.40	109,850.40	3.39%	10/16/2020	3.48%
025816BU2	CCCSIG CORP AMERICAN	785,000.00	784,866.55	800,692.15	3.38%	5/17/2021	3.38%
02665WCP4	CCCSIG CORP AMERICAN	300,000.00	299,856.00	308,412.00	3.38%	12/10/2021	3.39%
437076BV3	CCCSIG CORP HOME DEP	225,000.00	224,383.50	232,679.25	3.25%	3/1/2022	3.34%

CONTRA COSTA COUNTY INVESTMENT POOL

AVERAGE INFORMATION
July 1, 2019 through September 30, 2019

	AVERAGE DAILY BALANCE (PAR)	PERCENT OF PORTFOLIO	AVERAGE YTM	AVERAGE DAYS TO MATURITY AS A PERCENT OF PORTFOLIO	AVERAGE DAYS TO MATURITY FOR THE QUARTER
A. Investments Managed by Treasurer's Office¹	\$2,521,250,952.65	81.48%	2.2807%	167.84	206
B. Investments Managed by Outside Contractors²					
1. PFM	\$108,540,114.56	3.51%	2.2837%	24.33	694
2. Local Agency Investment Fund ³	\$229,462,670.14	7.42%	2.3333%	0.07	1
3. Wells Capital Management	\$44,338,017.02	1.43%	2.0667%	3.88	271
4. CalTRUST Short Term Fund	\$0.00	0.00%	0.0000%	n/a	n/a
5. CalTRUST Liquidity Fund ⁴	\$115,376,038.72	3.73%	2.2500%	0.00	0
C. Cash⁵	\$75,516,025.60	2.44%	0.3396%	0.00	0
Total	<u><u>\$3,094,483,818.71</u></u>	100.00%			
* Weighted Average YTM of Portfolio =			<u><u>2.23%</u></u>	<u><u>196</u></u>	

Notes:

1. Excludes the funds managed by PFM.
2. Excludes: Section B.6.a (EBRCS Bond) of the Investment Pool Summary and Futuris Public Entity Trust.
3. LAIF is subject to a one day call of principal provision
4. CalTRUST Liquidity Fund provides a same day liquidity provision.
5. The average of Investable Balances and the average of Earnings Allowance Rates of all four banks, WFB, BofA, Bank of the West, and Mechanics.

**CONTRA COSTA COUNTY INVESTMENT POOL
SUMMARY OF POOL RATES AND BENCHMARKS
AS OF SEPTEMBER 30, 2019**

<u>Pool Rates:</u>	YTM as of <u>9/30/19</u>	Quarterly <u>Ave.</u>	Quarterly Average <u>DTM</u>	
Total County Portfolio (w/ Cash)	2.25%	2.23%	212	*1
Investments Managed by Treasurer's Office	2.25%	2.28%	206	
PFM	2.34%	2.28%	694	
Wells Capital Management	1.98%	2.07%	271	
CalTRUST Short Term Fund	n/a *4	n/a *4	n/a	*4
CalTRUST Liquidity Fund	2.21%	2.25%	49	*3
	Quarterly Apportionment <u>Rate</u>	PMIA Ave. Effective <u>Yield</u>		
Local Agency Investment Fund (LAIF)	2.45%	2.33%	185	*2
<u>Benchmarks:</u>	<u>9/30/19</u>	7/1/19 - 9/30/19		
		<u>High</u>	<u>Ave.</u>	<u>Low</u>
Federal Fund Rates Index	1.9000%	2.4100%	2.1747%	1.8000%
Six Month Treasury Bill	1.7825%	2.0750%	1.9001%	1.7750%
Six Month LIBOR	2.0556%	2.2624%	2.1073%	1.9873%
Vanguard Prime Money Mkt Fund	0.5500%			

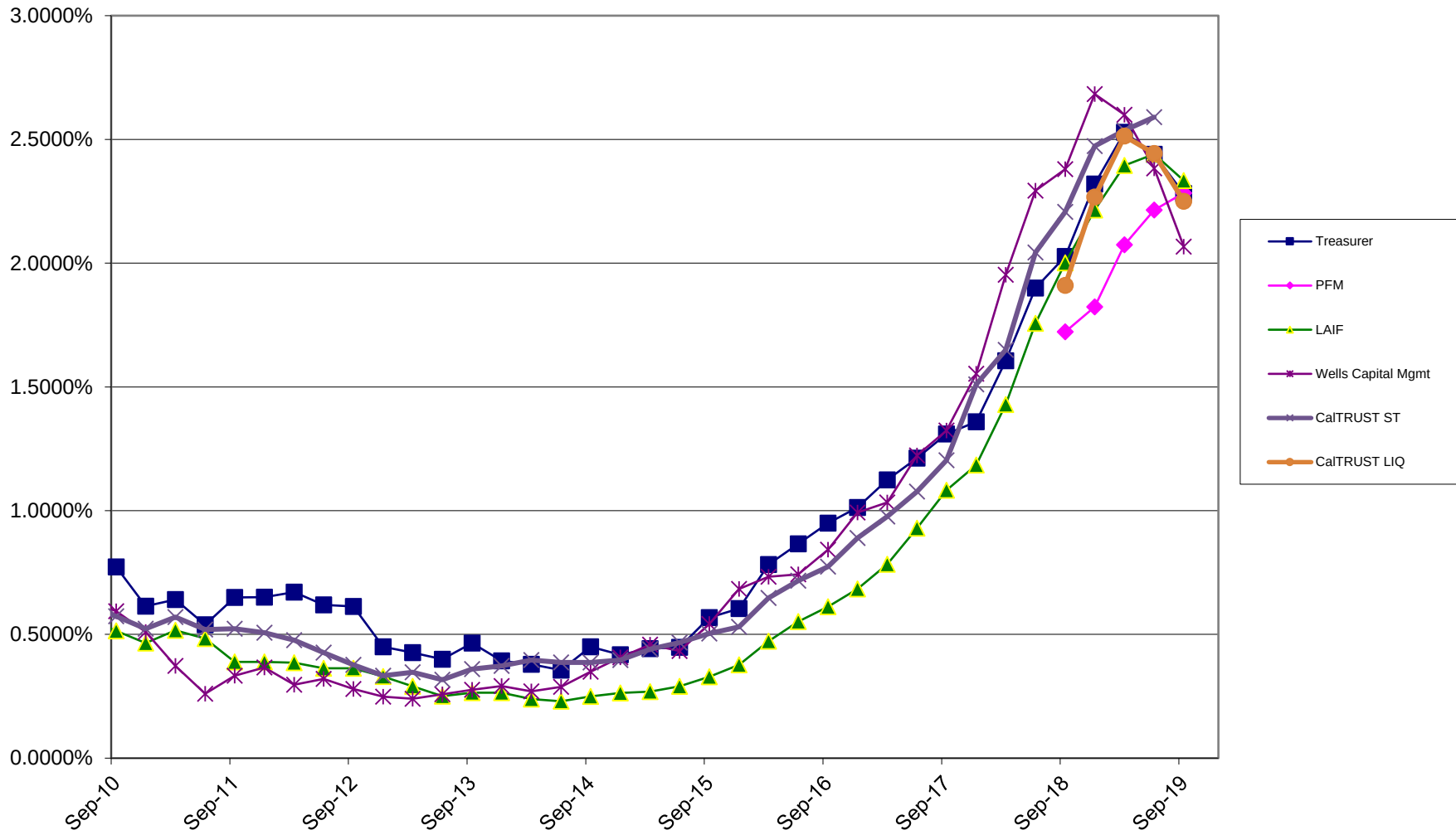
*1. Cash is included in the calculation.

*2. Average days to maturity with a one day call of principal provision.

*3. Average days to maturity with a same day liquidity provision.

*4. No investment in the CalTRUST Short-Term fund as of 9/30/19.

Contra Costa County Investment Pool
Average Quarterly YTM
as of September 30, 2019



**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
September 30, 2019**

Exhibit VI

<u>Description</u>	<u>CUSIP</u>	<u>Maturity Date</u>	<u>Coupon Rate</u>	<u>Par (\$)</u>	<u>Market (\$)</u>	<u>Cost (\$)</u>	<u>Provisions</u>	<u>Fund #</u>
CORP MICROSOFT CORP	594918BV5	2/6/2020	1.85%	10,000,000.00	9,995,200.00	10,000,000.00	Make-whole call +10 bps	8177
CCCSIG CORP CHEVRON	166764BP4	3/3/2020	1.99%	725,000.00	725,043.50	725,432.57	Make-whole call +10 bps	6911
CORP MICROSOFT CORP	594918BP8	8/8/2021	1.55%	8,549,000.00	8,513,179.69	8,389,048.21	Make-whole call +10 bps	8177
CCCSIG CORP APPLE IN	037833CS7	5/11/2020	1.80%	530,000.00	529,650.20	529,459.40	Make-whole call +10 bps	6911
CORP APPLE INC	037833CS7	5/11/2020	1.80%	10,000,000.00	9,993,400.00	9,991,300.00	Make-whole call +10 bps	8177
CCCSIG CORP WALT DIS	25468PDU7	6/5/2020	1.80%	625,000.00	624,381.25	624,818.15	Make-whole call +6 bps	6911
CCCSIG CORP AMERI HO	02665WBT7	7/20/2020	1.95%	505,000.00	504,712.15	504,489.95	Make-whole call +10 bps	6911
CCCSIG ABS JOHN DEER	47788BAD6	10/15/2021	1.82%	147,131.26	147,120.50	147,120.50	10% collateral call	6911
CCCCD CORP GOLDMAN S	38141GWG5	12/27/2020	2.60%	225,000.00	225,272.25	227,045.25	Make-whole call +20 bps	7903
CCCSIG CORP EXXON MO	30231GAG7	3/6/2020	1.91%	400,000.00	399,812.00	401,916.00	Make-whole call +5 bps	6911
CCCSIG ABS NAROT 201	65478GAD2	10/15/2021	1.75%	393,086.35	393,064.38	393,064.38	5% collateral call	6911
CCCSIG CORP VISA INC	92826CAB8	12/14/2020	2.20%	210,000.00	210,779.10	212,310.00	Make-whole call +10 bps	6911
CCCCD CORP CITIGRP I	172967LC3	12/8/2021	2.90%	250,000.00	253,687.50	254,137.50	Make-whole call +20 bps	7903
CCCSIG CORP CATERPIL	14913Q2A6	9/4/2020	1.85%	295,000.00	294,604.70	294,917.01	Make-whole call +10 bps	6911
CCCCD CORP BANK OF N	06406FAA1	4/15/2021	2.50%	125,000.00	125,957.50	126,846.25	Call on and anytime after 3/15/21	7903
CCCSIG CORP BOFA CAL	06051GGS2	10/1/2021	2.33%	545,000.00	545,610.40	545,000.00	Make-whole call +15 bps	6911
CCCSIG CORP PEPISCO	713448DX3	4/15/2021	2.00%	375,000.00	376,162.50	374,925.00	Make-whole call +10 bps	6911
CCCCD CORP PEPISCO I	713448DX3	4/15/2021	2.00%	70,000.00	70,217.00	69,986.00	Make-whole call +10 bps	7903
CCCSIG ABS CARMAX 20	14314RAH5	4/15/2021	1.80%	2,592.97	2,592.79	2,592.78	10% collateral call	6911
CCCSIG CORP BB&T MTN	05531FAZ6	2/1/2021	2.15%	215,000.00	215,354.75	214,901.10	Call on and anytime after 1/1/2021	6911
CCCCD CORP BANK OF A	06051GFW4	4/19/2021	2.63%	110,000.00	110,982.30	110,823.90	Make-whole call +25 bps	7903
CCCCD CORP BB T MTN	05531FAZ6	2/1/2021	2.15%	110,000.00	110,181.50	109,864.70	Call on and anytime after 1/1/2021	7903
CCCSIG CORP UNITED P	911312BP0	4/1/2021	2.05%	475,000.00	475,365.75	474,249.50	Make-whole call +10 bps	6911
CCCSIG ABS TAOT 2017	89238KAD4	1/18/2022	1.93%	225,000.00	224,979.26	224,979.26	5% collateral call	6911
CCCSIG ABS CCCIT 201	17305EGK5	1/20/2023	2.49%	350,000.00	349,951.56	349,951.56	5% cleanup call	6911
CCCCD ABS ALLYA 2018	02007MAE0	6/15/2022	2.35%	101,350.57	101,338.85	101,338.85	10% collateral call	7903
CCCSIG ABS ALLYA 201	02007MAE0	6/15/2022	2.35%	244,162.75	244,134.53	244,134.53	10% collateral call	6911
CCCCD ABS TAOT 2018	89238BAD4	5/16/2022	2.35%	100,000.00	99,998.85	99,998.85	5% collateral call	8177
CORP JOHNSON & JOHNS	478160CH5	11/10/2020	1.95%	16,850,000.00	16,857,582.50	16,695,991.00	Make-whole call +7.5bps	8177
CCCSIG BANK OF NY ME	06406HDD8	8/17/2020	2.60%	500,000.00	502,365.00	497,545.00	Callable on and anytime after 7/17/20	6911
CCCSIG JDOT 2018 COR	47788CAC6	4/18/2022	2.66%	190,000.00	189,986.34	189,986.34	10% collateral call	6911
CCCCD CORP CICS0 SYS	17275RBD3	2/28/2021	2.20%	130,000.00	130,673.40	127,758.80	Make-whole call +15bps	7903
CCCSIG CORP UNILEVER	904764AZ0	3/22/2021	2.75%	650,000.00	657,462.00	646,678.50	Make-whole call +10bps	6911
CCCCD CORP HOME DEPO	437076AZ5	4/1/2023	2.70%	100,000.00	102,932.00	98,100.00	Make-whole call +15 bps	7903
CCCCD MBS FHMS K721	31378M6P6	8/25/2022	3.09%	100,000.00	100,851.56	100,851.56	1% cleanup call	6911
CORP MICROSOFT CORP	594918BA1	2/12/2022	2.38%	10,000,000.00	10,137,300.00	9,748,700.00	Make-whole call +10 bps	8177
CORP MICROSOFT CORP	594918BG8	11/3/2020	2.00%	8,000,000.00	8,013,280.00	7,865,520.00	Make-whole call +7.5 bps	8177
CCCSIG CORP HERSHEY	427866AY4	5/15/2020	2.90%	350,000.00	351,694.00	349,769.00	Make-whole call +10 bps	6911
CCCSIG CORP GENERAL	369550BA5	5/11/2020	2.88%	460,000.00	462,396.60	458,371.60	Make-whole call +10 bps	6911
CCCSIG ABS HART 2018	44891KAD7	7/15/2022	2.79%	130,000.00	129,980.42	129,980.42	5% collateral call	6911
CCCSIG CORP AMERICAN	025816BU2	5/17/2021	3.38%	785,000.00	800,692.15	784,866.55	Callable on and anytime after 4/17/21	6911
CCCSIG ABS FORDO 201	34528FAD0	11/15/2022	3.03%	225,000.00	224,963.62	224,963.62	10% collateral call	6911
CCCSIG CORP BBT CORP	05531FBD4	9/3/2021	3.20%	150,000.00	153,105.00	149,821.50	Callable on and anytime after 8/3/21	6911
CORP WALMART INC	931142DY6	10/9/2019	1.75%	15,000,000.00	14,998,500.00	14,835,345.00	Make-whole call +5 bps	8177
CORP WALMART INC	931142DY6	10/9/2019	1.75%	5,000,000.00	4,999,500.00	4,945,460.00	Make-whole call +5 bps	8177
CORP APPLE INC	037833BS8	2/23/2021	2.25%	20,000,000.00	20,091,000.00	19,679,400.00	Make-whole call +15 bps	8801
CCCCD ABS ALLYA 2018	02007JAC1	1/17/2023	3.00%	110,000.00	109,992.48	109,992.48	10% collateral call	7903
CCCSIG CORP WALMART	931142EJ8	6/23/2021	3.13%	595,000.00	608,429.15	594,970.25	Make-whole call +10 bps	6911
CCCSIG ABS CARMX 201	14313FAD1	6/15/2023	3.13%	200,000.00	199,972.74	199,972.74	10% collateral call	6911
CCCSIG ABS MBART 201	58772RAD6	1/17/2023	3.03%	410,000.00	409,984.26	409,984.26	5% collateral call	6911
CCCCD ABS NAROT 201	65479GAD1	3/15/2023	3.06%	65,000.00	64,997.89	64,997.89	5% collateral call	7903
CCCCD ABS MBART 2018	58772RAD6	1/17/2023	3.03%	70,000.00	69,997.31	69,997.31	5% collateral call	7903
CORP JOHNSON AND JOH	478160CD4	3/3/2022	2.25%	10,284,000.00	10,404,734.16	10,082,433.60	Make-whole call +7.5 bps	8177
CCCSIG CORP CATERPIL	14913Q2N8	9/7/2021	3.15%	100,000.00	102,069.00	99,923.00	Make-whole call +10 bps	6911
CCCSIG CORP UNILEVER	904764BF3	3/7/2022	3.00%	100,000.00	102,519.00	99,516.00	Make-whole call +10 bps	6911
CCCSIG CORP PFIZER I	717081EM1	9/15/2021	3.00%	250,000.00	255,062.50	249,662.50	Make-whole call +5 bps	6911
CORP JOHNSON AND JOH	478160CD4	3/3/2022	2.25%	10,000,000.00	10,117,400.00	9,796,500.00	Make-whole call +7.5 bps	8177
CCCSIG CORP 3M COMPA	88579YBA8	9/14/2021	3.00%	185,000.00	188,361.45	184,620.75	Make-whole call +5 bps	6911
CORP APPLE INC	037833BS8	2/23/2021	2.25%	10,000,000.00	10,045,500.00	9,830,320.00	Make-whole call +15 bps	8177
CCCSIG ABS FORDL 201	34531LAD2	12/15/2021	3.19%	240,000.00	239,979.72	239,979.72	5% deal call	6911
CCCSIG CORP AMERICAN	02665WCP4	12/10/2021	3.38%	300,000.00	308,412.00	299,856.00	Make-whole call	6911
CORP WALMART INC	931142DY6	10/9/2019	1.75%	20,000,000.00	19,998,000.00	19,810,100.00	Make-whole call +5bps	8177
CORP EXXON MOBIL COR	30231GAV4	3/1/2021	2.22%	12,640,000.00	12,706,233.60	12,374,185.60	Make-whole call +15bps	8177

**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
September 30, 2019**

Exhibit VI

<u>Description</u>	<u>CUSIP</u>	<u>Maturity Date</u>	<u>Coupon Rate</u>	<u>Par (\$)</u>	<u>Market (\$)</u>	<u>Cost (\$)</u>	<u>Provisions</u>	<u>Fund #</u>
CORP MICROSOFT CORP	594918BV5	2/6/2020	1.85%	10,000,000.00	9,995,200.00	10,000,000.00	Make-whole call +10 bps	8177
CCCSIG ABS BMWLT 201	05586CAC3	7/20/2021	3.26%	150,000.00	149,979.15	149,979.15	5% deal call	6911
CORP ORACLE CORP	68389XAX3	10/8/2019	2.25%	20,000,000.00	20,000,400.00	19,894,160.00	Make-whole call +10bps	8177
CCCSIG ABS MBALT 201	58769LAC6	9/15/2021	3.21%	500,000.00	499,988.80	499,988.80	5% deal call	6911
CCCSIG CORP HOME DEP	437076BV3	3/1/2022	3.25%	225,000.00	232,679.25	224,383.50	Make-whole call +10bps	6911
CORP APPLE INC	037833AR1	5/6/2021	2.85%	15,000,000.00	15,234,600.00	14,902,740.00	Make-whole call +10bps	8177
CCCSIG ABS GMCAR 201	36256XAD4	11/16/2023	2.97%	225,000.00	224,975.09	224,975.09	10% collateral call	6911
CCCSIG ABS MBALT 201	58772TAC4	11/15/2021	3.10%	155,000.00	154,995.46	154,995.46	5% deal call	6911
CCCSIG MBS FHMS KP05	3137FKK39	7/25/2023	3.20%	190,764.68	190,764.12	190,764.10	1% cleanup call	6911
CORP WALMART INC	931142DY6	10/9/2019	1.75%	15,530,000.00	15,528,447.00	15,437,627.56	Make-whole call +5bps	8177
CCCCD CORP TOYOTA MO	89236TF59	1/8/2024	3.35%	145,000.00	152,830.00	146,122.30	Make-whole call +15bps	7903
CORP MICROSOFT CORP	594918BV5	2/6/2020	1.85%	15,074,000.00	15,066,764.48	14,968,783.48	Make-whole call +10bps	8177
CCCSIG ABS NAROT 201	65479KAD2	10/16/2023	2.90%	550,000.00	549,916.68	549,916.68	5% collateral call	6911
CCCSIG ABS ALLYA 201	02004WAC5	9/15/2023	2.91%	325,000.00	324,960.74	324,960.74	10% collateral call	6911
CCCSIG ABS GMALT 201	36256UAD0	12/20/2021	2.98%	225,000.00	224,964.68	224,964.68	10% collateral call	6911
CCCSIG CORP 3M COMPA	88579YBF7	3/1/2022	2.75%	245,000.00	251,007.40	244,884.85	Make-whole call +5bps	6911
CORP MICROSOFT CORP	594918BW3	2/6/2022	2.40%	15,000,000.00	15,209,400.00	14,877,450.00	Make-whole call +10bps	8177
CCCSIG ABS FORDL 201	34532FAD4	5/15/2020	2.90%	265,000.00	264,979.28	264,979.28	5% deal call	6911
CCCCD ABS HARROT 201	43814WAC9	3/20/2023	2.83%	100,000.00	99,997.32	99,997.32	10% collateral call	7903
CCCSIG CORP PFIZER I	717081ER0	3/11/2022	2.80%	170,000.00	173,247.00	169,989.80	Make-whole call +5bps	6911
CCCSIG CORP MERCK AN	589331AT4	9/15/2022	2.40%	300,000.00	304,674.00	296,934.00	Make-whole call +12.5bps	6911
CCCSIG CORP GOLDMAN	38141GWC4	4/26/2022	3.00%	325,000.00	328,532.75	323,248.25	Make-whole call +20bps	6911
CCCSIG CORP JPMORGAN	46647PBB1	4/1/2023	3.21%	800,000.00	819,496.00	800,000.00	One time call: 4/1/22	6911
CORP TOYOTA MOTOR CR	89236TCF0	3/12/2020	2.15%	20,000,000.00	20,021,000.00	19,925,160.00	Make-whole call +10bps	8177
CORP EXXON MOBIL COR	30231GAV4	3/1/2021	2.22%	14,000,000.00	14,073,360.00	13,931,540.00	Make-whole call +15bps; Callable on and after 2/1/21	8177
CORP ORACLE CORP	68389XBL8	9/15/2023	2.40%	20,000,000.00	20,247,000.00	19,705,800.00	Make-whole call +20bps; Callable on and after 7/15/23	8177
CCCCD CORP PFIZER IN	717081ES8	3/15/2024	2.95%	120,000.00	124,678.80	121,452.00	Make-whole call +8bps; Callable on and after 2/15/24	7903
CCCCD CORP JPMORGAN	46647PBB1	4/1/2023	3.21%	110,000.00	112,680.70	110,725.89	Float quarterly: LIBOR +69.5bps on and after 4/1/22	7903
CCCCD MBS FHMS K720	3137BLUR7	6/25/2022	2.72%	100,000.00	100,250.00	100,250.00	1% cleanup call	7903
CORP CHEVRON CORP	166764AB6	12/5/2022	2.36%	10,000,000.00	10,136,000.00	9,883,000.00	Make-whole call +12bps; Callable on and after 9/5/22	8177
CORP WALMART INC	931142DU4	12/15/2022	2.35%	10,000,000.00	10,141,000.00	9,889,400.00	Make-whole call +10bps; Callable on and after 11/15/22	8177
CORP CHEVRON CORP	166764BG4	5/16/2021	2.10%	10,000,000.00	10,038,600.00	9,907,160.00	Make-whole call +15bps; Callable on and after 4/15/21	8177
CORP EXXON MOBIL COR	30231GAV4	3/1/2021	2.22%	7,984,000.00	8,025,836.16	7,938,251.68	Make-whole call +15bps; Callable on and after 2/1/21	8177
CORP CHEVRON CORP	166764BN9	3/3/2022	2.50%	7,500,000.00	7,612,050.00	7,476,750.00	Make-whole call +10bps; Callable on and after 2/3/22	8177
CORP CITIBANK NA	17325FAJ7	10/20/2020	2.13%	5,680,000.00	5,685,225.60	5,634,418.79	Callable on and after 9/20/20	8177
CORP ORACLE CORP	68389XAP0	10/15/2022	2.50%	10,000,000.00	10,148,700.00	9,928,244.44	Make-whole call +12.5bps	8177
CCCSIG CORP BOEING C	097023CG8	5/1/2022	2.70%	125,000.00	127,448.75	124,778.75	Make-whole call +10bps	6911
CCCSIG ABS FITAT 201	31680YAD9	12/15/2023	2.64%	150,000.00	149,967.03	149,967.03	10% collateral call	6911
CCCCD MBS FHMS K718	3137BHX8Y	1/25/2022	2.79%	100,000.00	100,625.00	100,625.00	1% cleanup call	7903
CCCSIG CORP VISA INC	92826CAG7	9/15/2022	2.15%	250,000.00	252,560.00	246,702.50	Make-whole call +10bps; Callable on and after 8/15/22	6911
CCCCD ABS HAROT 2019	43815MAC0	6/21/2023	2.52%	100,000.00	99,996.27	99,996.27	10% collateral call	7903
CCCCD ABS COPAR 2019	14042WAC4	11/15/2023	2.51%	100,000.00	99,979.74	99,979.74	10% collateral call	7903
CCCSIG CORP GOLDMAN	38141GWC4	4/26/2022	3.00%	400,000.00	404,348.00	403,882.67	Make-whole call +20bps; Callable on 4/26/21 and 10/26/21	6911
CCCCD CORP WALMART I	931142EL3	7/8/2024	2.85%	190,000.00	197,446.10	195,990.07	Make-whole call +10bps; Callable on and after 6/8/24	7903
CCCCD CORP US BANCOR	91159HHV5	2/5/2024	3.38%	190,000.00	199,845.80	198,483.50	Call on and after 1/5/24	7903
CCCSIG ABS NALT 2019	65478LAD1	7/15/2022	2.27%	220,000.00	219,987.50	219,987.50	10% collateral call	6911
CCCSIG CORP US BANCO	91159HHC7	3/15/2022	3.00%	300,000.00	307,197.00	305,961.00	Call on and after 2/15/22	6911
CCCSIG CORP BOEING C	097023CL7	2/7/2020	2.30%	225,000.00	225,978.75	224,991.00	Make-whole call +10bps	6911
CCCSIG CORP BURLINGT	12189LAF8	9/15/2021	3.45%	300,000.00	307,494.00	307,479.00	Make-whole call +20bps; Callable on and after 6/15/21	6911
CCCSIG CORP HONEYWEL	438516BT2	8/8/2022	2.15%	170,000.00	171,417.80	169,828.30	Make-whole call +6bps; Callable on and after 7/8/22	6911
CCCSIG MBS FHMS K026	3137B1BS0	11/25/2022	2.51%	500,000.00	509,218.75	509,218.75	1% collateral call	6911
CCCSIG ABS TAOT 2019	89238UAD2	9/15/2023	1.91%	275,000.00	274,997.75	274,997.75	5% collateral call	6911
CCCSIG ABS GMALT 201	38013TAD3	6/20/2022	2.03%	175,000.00	174,980.70	174,980.70	10% deal call	6911
CCCSIG CORP 3M COMPA	88579YBL4	2/14/2023	1.75%	400,000.00	398,688.00	398,476.00	Make-whole call +10bps; Callable on and after 1/14/23	6911
CCCSIG CORP CATERPIL	14913Q3A5	9/6/2022	1.90%	340,000.00	339,439.00	339,527.40	Make-whole call +10bps	6911
CCCSIG CORP THE WALT	254687FJ0	9/1/2022	1.65%	225,000.00	224,493.75	224,511.75	Make-whole call +7bps	6911
CCCSIG ABS COMET 201	14041NFU0	8/15/2024	1.72%	825,000.00	824,792.27	824,792.27	5% collateral call	6911
CCCSIG MBS FHMS K023	3137AWQH1	8/25/2022	2.31%	375,000.00	380,537.11	380,729.36	1% collateral call	6911
CCCCD MBS FHMS K023	3137AWQH1	8/25/2022	2.31%	100,000.00	101,476.56	101,527.83	1% collateral call	7903
CCCSIG CORP APPLE IN	037833DL1	9/11/2022	1.70%	200,000.00	199,688.00	199,966.00	Make-whole call +10bps	6911
				\$ 387,300,088.58	\$ 389,445,228.70	\$ 383,592,150.17		

Note:

6911 - CCCSIG; 7913 - CCCCCD; 8177 - County Treasurer

**CONTRA COSTA COUNTY
WELLS CAP MANAGEMENT
STRUCTURED SECURITIES
September 30, 2019**

<u>DESCRIPTION</u>	<u>CUSIP</u>	<u>MATURITY DATE</u>	<u>PAR</u> (\$)	<u>MARKET</u> (\$)	<u>COST</u> (\$)	<u>PROVISIONS</u>
AMXCA 171 A	02587AAJ3	2/18/2020	500,000.00	500,032.84	492,539.06	5% collateral call
AMERICAN HONDA FINANCE CORP	02665WCL3	2/21/2020	700,000.00	702,159.61	700,686.00	Float quarterly: LIBOR +15bps
APPLE INC	037833DH0	11/13/2019	500,000.00	503,309.79	494,665.00	Make-whole call +5bps
BACCT 171 A	05522RCW6	3/16/2020	750,000.00	750,198.13	744,316.41	5% collateral call
BB&T CORP	05531FAS2	1/15/2020	250,000.00	251,453.94	248,092.50	Callable on and anytime after 12/15/19
BMWOT 19A A2	05588CAB8	5/25/2022	800,000.00	800,741.02	799,983.12	5% collateral call
BANK OF AMERICA NA	06050TML3	5/24/2021	500,000.00	501,658.65	500,000.00	Float quarterly: LIBOR +35bps
BANK OF NEW YORK MELLON CORP	06406FAA1	4/15/2021	700,000.00	713,432.44	706,398.00	Make-whole call; Callable on and after 3/15/21
BLACKROCK INC	09247XAE1	12/10/2019	700,000.00	714,599.67	722,435.00	Make-whole call +25bps
COPAR 191 A2	14042WAB6	4/15/2022	650,000.00	653,202.53	649,945.01	10% collateral call
CATERPILLAR FINANCIAL SERVICES CORP	14913Q2J7	5/15/2020	500,000.00	508,419.54	501,842.00	Make-whole call +7bps
CHAIT 154 A	161571GX6	4/15/2020	850,000.00	849,783.40	849,203.13	10% collateral call
CHEVRON CORP	166764AR1	3/3/2020	200,000.00	200,341.46	197,310.00	Make-whole call +7.5bps
CCCIT 16A1 A1	17305EFW0	11/19/2019	450,000.00	452,662.46	443,056.64	5% collateral call
CCCIT 17A3 A3	17305EGB5	4/7/2020	400,000.00	403,447.88	399,187.50	5% collateral call
CITIBANK NA	17325FAN8	5/1/2020	700,000.00	712,441.70	701,925.00	Make-whole call +10bps
FEDERAL HOME LOAN BANKS	3130ACLX0	10/30/2019	500,000.00	503,318.14	494,187.00	One time call on 10/30/18
GENERAL DYNAMICS CORP	369550BA5	5/11/2020	250,000.00	254,097.38	249,620.00	Make-whole call +10bps
HAROT 183 A2	43815HAB3	12/21/2020	302,353.92	302,973.55	302,389.35	10% collateral call
HONEYWELL INTERNATIONAL INC	438516BP0	10/30/2019	500,000.00	502,068.05	500,228.50	Float quarterly: LIBOR +4bps
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	45905UV43	3/18/2020	1,000,000.00	1,000,697.82	1,000,100.00	Float monthly: LIBOR +3bps
JDOT 2018 A2	47788CAB8	10/15/2020	16,054.25	16,072.72	16,053.55	10% collateral call
JPMORGAN CHASE BANK NA	48125LRK0	2/1/2021	500,000.00	502,998.89	499,190.00	Float quarterly: LIBOR +28bps on and after 2/1/20
MBALT 19A A3	58772TAC4	11/15/2021	500,000.00	505,920.09	505,234.38	5% deal call
NATIONAL RURAL UTILITIES COOP FINANCE CORP	637432MU6	6/15/2020	700,000.00	705,942.08	698,509.00	Make-whole call +15bps
NAROT 17B A3	65478GAD2	10/15/2021	353,777.72	353,581.61	347,655.70	5% collateral call
PNC BANK NA	69353RFD5	5/19/2020	680,000.00	682,962.16	681,258.00	Float quarterly: LIBOR +36bps
TAOT 18C A3	89231AAD3	12/15/2022	800,000.00	812,066.42	812,218.75	5% collateral call
TOYOTA MOTOR CREDIT CORP	89236TCZ6	4/8/2021	500,000.00	504,699.54	500,905.00	Make-whole call +15bps
TAOT 16C A3	89237WAD9	8/17/2020	13,217.66	13,218.89	13,161.90	5% collateral call
US BANK NA	90331HMK5	1/17/2020	700,000.00	703,786.98	700,000.00	Float quarterly: LIBOR +12.5bps
VZOT 18A A1B	92348XAB1	4/20/2023	800,000.00	799,460.93	800,000.00	10% collateral call
VISA INC	92826CAB8	12/14/2020	675,000.00	681,919.38	671,024.25	Make-whole call +10bps
			17,940,403.54	18,063,669.69	17,943,319.74	

**CONTRA COSTA COUNTY
CALTRUST LIQUIDITY FUND
STRUCTURED SECURITIES
September 30, 2019**

<u>DESCRIPTION</u>	<u>CUSIP</u>	<u>MATURITY DATE</u>	<u>PAR</u>	<u>MARKET</u>	<u>PROVISIONS</u>
			(\$)	(\$)	
HNDA FLOAT 05/13/20	02665WCW9	5/13/2020	3,000,000.00	3,000,000.00	Float Quarterly: LIBOR +9bps
BANK OF MONTREAL CHICAGO	06370RQX0	12/10/2019	2,000,000.00	2,000,000.00	Float Monthly: LIBOR +40bps
BMO FLOAT 07/13/20	06370RS26	7/13/2020	3,000,000.00	3,000,000.00	Float FEDL01 +31bps
BNS FLOAT 12/09/19	06417G3K2	12/9/2019	2,000,000.00	2,001,008.72	Float Monthly: LIBOR +38bps
BNS FLOAT 04/09/20	06417MAD7	4/9/2020	3,000,000.00	3,000,000.00	Float Monthly: LIBOR +16bps
CAT FLOAT 06/19/20	14913Q2Y4	6/19/2020	1,500,000.00	1,499,596.41	Float Quarterly: LIBOR +10bps
CHARIOT FUNDING LLC	15963RBD4	2/5/2020	4,500,000.00	4,500,222.85	Float Monthly: LIBOR +19bps
C 2.1 06/12/20	17325FAE8	6/12/2020	4,000,000.00	3,996,492.82	Callable on and anytime after 5/20/20
RABOBK FLOAT 05/08/20	21684L4M1	5/8/2020	2,500,000.00	2,500,000.00	Float Monthly: LIBOR +18bps
CPSERA CLCP 2.35 01/08/20	22845ALM0	1/8/2020	4,000,000.00	4,000,000.00	Callable: 12/4/19-1/6/20
PP9W6XZF M-MKT	22845ALV0	2/3/2020	2,000,000.00	2,000,000.00	Callable: 12/30/19-1/30/20
DNBNO FLOAT 10/16/19	23341VUL3	10/16/2019	1,000,000.00	1,000,000.00	Float Quarterly: LIBOR flat
INGFDL 0 12/02/19 CP	44988GAB4	12/2/2019	4,000,000.00	4,000,000.00	Float Monthly: LIBOR +18bps
MUFG FLOAT 05/29/20	55379WP91	5/29/2020	2,000,000.00	2,000,000.00	Float Monthly: LIBOR +26bps
MUFG FLOAT 02/24/20	55379WZM1	2/24/2020	1,200,000.00	1,200,000.00	Float Quarterly: LIBOR +18bps
MIZUHO FLOAT 11/08/19	60710A5K4	11/8/2019	2,000,000.00	2,000,000.00	Float Monthly: LIBOR +14bps
MIZUHO FLOAT 11/18/19	60710A5Z1	11/18/2019	5,000,000.00	5,000,000.00	Float Monthly: LIBOR +15bps
KNFP FLOAT 06/05/20 CORP	63873NZ38	6/5/2020	2,000,000.00	2,000,000.00	Float O/N SOFR +30bps
OCBCSP FLOAT 11/07/19	69033MFL6	11/7/2019	2,000,000.00	2,000,000.00	Float Quarterly: LIBOR Flat
SKANDINAVISKA ENSKILDA CD	83050PAB5	10/11/2019	1,000,000.00	1,000,000.00	Float Quarterly: LIBOR Flat
SKANDINAVISKA ENSKILDA CD	83050PDC0	8/19/2020	3,000,000.00	3,000,000.00	Float Monthly: LIBOR +25bps
SUMITR FLOAT 05/18/20	86564FWT6	5/18/2020	2,000,000.00	2,000,000.00	Float Quarterly: LIBOR +20bps
SUMIBK FLOAT 03/09/20	86565BJ85	3/9/2020	2,000,000.00	2,000,000.00	Float Monthly: LIBOR +19bps
SUMIBK FLOAT 02/24/20	86565BM81	2/24/2020	1,500,000.00	1,500,000.00	Float Monthly: LIBOR +19bps
SUMITOMO MITSUI BANKING C	86565BYG0	11/12/2019	2,000,000.00	2,000,000.00	Float Monthly: LIBOR +14bps
SUMIBK FLOAT 10/18/19	86565BYT2	10/18/2019	4,500,000.00	4,500,000.00	Float Quarterly: LIBOR +4bps
SHBASS FLOAT 12/19/19	86958J2S7	12/19/2019	3,000,000.00	3,000,000.00	Float Quarterly: LIBOR +21bps
SHBASS FLOAT 10/21/19	86958JC98	10/21/2019	2,000,000.00	2,000,148.20	Float Quarterly: LIBOR +27bps
TD FLOAT 07/10/20	89114M2D8	7/10/2020	1,500,000.00	1,500,000.00	Float FEDL01 +31bps
TD FLOAT 07/16/20	89114M2P1	7/16/2020	2,500,000.00	2,500,000.00	Float FEDL01 +31bps
TD FLOAT 06/10/20	89114MQ26	6/10/2020	3,500,000.00	3,500,000.00	Float Monthly: LIBOR +20bps
TD FLOAT 9/28/2020	89114N5K7	9/28/2020	1,500,000.00	1,500,000.00	Float Quarterly: LIBOR +19bps



Pooled Money Investment Account

Portfolio as of 09-30-19

PAR VALUES MATURING BY DATE AND TYPE

Maturities in Millions of Dollars

ITEM	1 day to 30 days	31 days to 60 days	61 days to 90 days	91 days to 120 days	121 days to 150 days	151 days to 180 days	181 days to 210 days	211 days to 270 days	271 days to 1 year	1 year to 2 years	2 years to 3 years	3 years to 4 years	4 years to 5 year/out
TREASURY	\$ 4,550	\$ 4,000	\$ 2,100	\$ 4,750	\$ 4,450	\$ 2,950	\$ 400	\$ 3,650	\$ 10,050	\$ 12,050	\$ 600		
REPO													
TDs	\$ 1,593	\$ 1,175	\$ 1,178	\$ 361	\$ 278	\$ 250							
AGENCY	\$ 4,370	\$ 4,900	\$ 1,950	\$ 100	\$ 350	\$ 1,590	\$ 1,175	\$ 425	\$ 827	\$ 2,226	\$ 450	\$ 50	
CP	\$ 2,400	\$ 1,850	\$ 1,395	\$ 150	\$ 300	\$ 1,100	\$ 250						
CDs + BNs	\$ 7,050	\$ 3,175	\$ 2,000	\$ 200	\$ 400	\$ 3,250	\$ 1,200	\$ 200	\$ 550				
CORP BND													
TOTAL													
\$ 98,268	\$ 19,963	\$ 15,100	\$ 8,623	\$ 5,561	\$ 5,778	\$ 9,140	\$ 3,025	\$ 4,275	\$ 11,427	\$ 14,276	\$ 1,050	\$ 50	\$ -
PERCENT	20.3%	15.4%	8.8%	5.7%	5.9%	9.3%	3.1%	4.4%	11.6%	14.5%	1.1%	0.1%	0.0%

Notes:

1. SBA Floating Rate Securities are represented at coupon change date.
2. Mortgages are represented at current book value.
3. Figures are rounded to the nearest million.
4. Does not include AB55 and General Fund loans.

 State of California Pooled Money Investment Account Market Valuation 9/30/2019				
Description	Carrying Cost Plus Accrued Interest Purch.	Amortized Cost	Fair Value	Accrued Interest
1* United States Treasury:				
Bills	\$ 19,962,799,548.19	\$ 20,149,631,218.46	\$ 20,170,090,000.00	NA
Notes	\$ 29,230,407,269.94	\$ 29,224,407,968.98	\$ 29,342,840,500.00	\$ 124,119,915.50
1* Federal Agency:				
SBA	\$ 620,381,235.24	\$ 620,381,235.24	\$ 617,521,687.16	\$ 1,426,589.91
MBS-REMICs	\$ 20,423,873.00	\$ 20,423,873.00	\$ 21,069,725.56	\$ 95,454.83
Debentures	\$ 2,293,822,254.52	\$ 2,293,719,546.19	\$ 2,306,791,550.00	\$ 9,880,630.25
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 450,000,000.00	\$ 450,000,000.00	\$ 450,819,500.00	\$ 1,309,916.50
Discount Notes	\$ 13,081,447,402.81	\$ 13,155,472,340.33	\$ 13,157,427,000.00	NA
1* Supranational Debentures	\$ 539,155,502.87	\$ 539,155,502.87	\$ 543,537,100.00	\$ 2,598,084.50
1* Supranational Debentures FR	\$ 200,220,716.29	\$ 200,220,716.29	\$ 200,322,832.09	\$ 789,345.53
2* CDs and YCDs FR	\$ 400,000,000.00	\$ 400,000,000.00	\$ 400,000,000.00	\$ 965,740.06
2* Bank Notes	\$ 650,000,000.00	\$ 650,000,000.00	\$ 649,844,510.98	\$ 4,031,486.11
2* CDs and YCDs	\$ 16,975,000,000.00	\$ 16,975,000,000.00	\$ 16,978,243,253.92	\$ 122,495,097.25
2* Commercial Paper	\$ 7,386,012,069.47	\$ 7,418,124,113.81	\$ 7,418,575,176.70	NA
1* Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -	\$ -
1* Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
1* Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 4,833,740,000.00	\$ 4,833,740,000.00	\$ 4,833,740,000.00	NA
AB 55 & GF Loans	\$ 795,980,000.00	\$ 795,980,000.00	\$ 795,980,000.00	NA
TOTAL	\$ 97,439,389,872.33	\$ 97,726,256,515.17	\$ 97,886,802,836.41	\$ 267,712,260.44

Fair Value Including Accrued Interest

\$ 98,154,515,096.85

* Governmental Accounting Standards Board (GASB) Statement #72

Repurchase Agreements, Time Deposits, AB 55 & General Fund loans, and Reverse Repurchase agreements are carried at portfolio book value (carrying cost).

The value of each participating dollar equals the fair value divided by the amortized cost (1.001642817).
As an example: if an agency has an account balance of \$20,000,000.00, then the agency would report its participation in the LAIF valued at \$20,032,856.33 or \$20,000,000.00 x 1.001642817.

All investments are in U.S. Dollars according to State of California.



DISCLOSURE STATEMENT

Portfolio Holdings: Structured Notes and Asset-Backed Securities

The Treasury Investment Division has received a number of inquiries concerning our various portfolio holdings. Questions involving structured notes, derivative products*, and asset-backed securities are the most notable.

In an effort to clarify the information provided in our monthly statements, we would like to share with you our investment positions in structured notes and asset-backed securities.

Following are the State of California Treasurer's holdings in each category as of September 30, 2019

*** The Pooled Money Investment Account Portfolio has not invested in, nor will it invest in, Derivative Products as defined in FASB 133.**

1. Structured Notes

Structured notes are debt securities (other than asset-backed securities) whose cash flow characteristics (coupon rate, redemption amount, or stated maturity) depend upon one or more indices and/or that have embedded forwards or options. They are issued by corporations and by government-sponsored enterprises such as the Federal National Mortgage Association and the Federal Home Loan Bank System or an international agency such as the World Bank.

Securities Accountability

Structured Notes

	Amount
a. Callable Agency	\$300.000 million
b. LIBOR Agency Floater	\$200.000 million
c. 3 month LIBOR Corporate Floater	\$0.000 million
d. 3 month LIBOR Bank Floater	\$400.000 million
e. 2 year CMT Corporate Floater	\$0.000 million
f. 3 month T-Bill Agency Floater	\$0.000 million
g. 3 month T-Bill Corporate Floater	\$0.000 million

U.S. \$900.000 million As of: 09/30/19

2. Asset-Backed Securities

Asset-backed securities entitle the purchaser to receive a share of the cash flows from a pool of assets such as principal and interest repayments from a pool of mortgages (such as CMOs), small business loans, or credit card receivables (such as ABCP).

Asset-Backed Securities

	Amount
a. Small Business Administration Pools	\$620.381 million
b. Agency MBS-REMIC'S	<u>\$20.424 million</u>
(Medium term sub-total)	\$640.805 million
c. Commercial Paper (Short term sub-total)	\$542.575 million

U.S. \$1,183.380 million As of: 09/30/19

Total Portfolio As of: 09/30/19 \$97,439,389,872.33

Structured notes and Medium-term Asset-backed securities as a percent of portfolio:
1.58%

Short-term Asset-Backed Commercial Paper (ABCP) as a percent of portfolio:
0.56% *

Total Medium-term and Short-term Structured notes and Asset-backed securities
as a percent of portfolio:
2.14%

****ABCP purchased by the Pooled Money Investment Account (PMIA) does not include Structured Investment Vehicles (SIVs) nor do any of the approved ABCP programs include SIVs as underlying assets.***

Portfolio Stress Test¹

as of September 30, 2019

Par Value	2,411,254,397.22	Book Price	99.476
Book Value	2,398,619,849.87	Average Days to Maturity	190
Market Value	2,412,791,455.92	Coupon	2.1446%
Market Price	100.064	YTM	2.2540%

Yield Change	Market Value	Market Price	Gain/Loss ²
(bps)	(\$)	(\$)	(bps)
-50	2,419,038,718.36	100.323	85.15
-25	2,415,906,967.14	100.193	72.08
-10	2,414,035,720.10	100.115	64.24
0	2,412,791,455.88	100.064	59.11
10	2,411,549,768.80	100.012	53.88
25	2,409,692,051.94	99.935	46.14
50	2,406,608,624.09	99.807	33.27

Note: Stress Testing is a form of testing that is used to determine the stability of a given system or entity. It reveals how well a portfolio is positioned in the event the forecasts prove true. The stress test conducted on the portfolio managed by the Treasurer's Office identifies the sensitivity of our portfolio to the change in interest rate. The test result shows if the yield were to go down by 50 bps, the market value of the portfolio would increase by 85.15 bps. If the yield were to go up by 50 bps, the market value of the portfolio would increase by 33.27 bps.

1. The stress test is conducted on the portfolio managed by the Treasurer's Office. Portfolios managed by external investment managers are excluded. All data is provided by FIS.

2. Gain/Loss is calculated based on the book value/price.