

CONTRA COSTA COUNTY  
TREASURER'S QUARTERLY INVESTMENT REPORT  
AS OF DECEMBER 31, 2019

## TABLE OF CONTENTS

	<u>Page</u>
<b>I. Executive Summary</b>	1
<b>II. Contra Costa County Investment Pool Summary</b>	2
<b>III. Appendix</b>	
A. Investment Portfolio Detail—Managed by Treasurer’s Office	
1. Portfolio Statement	6
2. Market Valuation Sources	24
B. Investment Portfolio Detail – Managed by Outside Contracted Parties	
1. PFM	25
2. State of California Local Agency Investment Fund	36
3. Wells Capital Management	37
4. CalTRUST Liquidity	95
5. US Bank	100
6. Other	
a. East Bay Regional Communications System Authority (EBRCS)	105

## 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 12/31/19, the fair value of the Treasurer's investment portfolio was 1.0036% of the cost. More than 81 percent of the portfolio or over \$3.10 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	\$3,793,643,291.38
Cost	\$3,781,249,025.66
Market Value	\$3,794,745,338.01
Weighted Yield to Maturity	1.94%
Weighted Average Days to Maturity	221 days
Weighted Duration	0.58 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 December 31, 2019

<u>TYPE</u>	<u>PAR VALUE</u>	<u>COST</u>	<u>FAIR VALUE</u>	<u>PERCENT OF TOTAL COST</u>
<b>A. Investments Managed by Treasurer's Office</b>				
1. U.S. Treasuries (STRIPS, Bills, Notes)	\$93,093,000.00	\$92,072,543.84	\$92,310,322.16	2.43%
2. U.S. Agencies				
Federal Home Loan Banks	334,570,000.00	333,537,761.35	335,078,082.63	8.82%
Federal National Mortgage Association	102,639,000.00	102,256,850.04	102,874,106.88	2.70%
Federal Farm Credit Banks	134,682,000.00	134,544,579.89	135,156,753.92	3.56%
Federal Home Loan Mortgage Corporation	151,281,000.00	151,178,875.55	150,909,986.89	4.00%
Subtotal	723,172,000.00	721,518,066.83	724,018,930.32	19.08%
3. Supranationals - International Government	315,000,000.00	314,344,015.56	315,733,850.00	8.31%
4. Money Market Instruments				
Commercial Paper	1,049,912,000.00	1,044,420,466.83	1,046,619,052.75	27.62%
Negotiable Certificates of Deposit	760,000,000.00	760,000,000.00	760,117,146.99	20.10%
Time Deposit	3,397.22	3,397.22	3,377.81	0.00%
Subtotal	1,809,915,397.22	1,804,423,864.05	1,806,739,577.55	47.72%
5. Corporate Notes	329,761,000.00	326,372,977.97	332,005,622.96	8.63%
<b>TOTAL (Section A.)<sup>1</sup></b>	<b>3,270,941,397.22</b>	<b>3,258,731,468.25</b>	<b>3,270,808,302.99</b>	<b>86.18%</b>
<b>B. Investments Managed by Outside Contractors</b>				
1. PFM	88,351,075.92	88,211,812.31	88,981,707.51	2.33%
2. Local Agency Investment Fund (LAIF)	257,611,444.13	257,611,444.13	258,067,493.15 <sup>2</sup>	6.81%
3. Wells Capital Management	44,400,996.10	44,355,922.96	44,549,456.35 <sup>3</sup>	1.17%
4. CalTRUST (Liquidity Fund)	122,610,805.75	122,610,805.75	122,610,805.75	3.24%
5. US Bank (Federated Tax Free Cash Fund)	5,400,000.00	5,400,000.00	5,400,000.00	0.14%
6. Other				
a. EBRCB Bond	1,602,439.52	1,602,439.52	1,602,439.52	0.04%
<b>TOTAL (Section B.)</b>	<b>519,976,761.42</b>	<b>519,792,424.67</b>	<b>521,211,902.28</b>	<b>13.75%</b>
<b>C. Cash</b>	<b>2,725,132.74</b>	<b>2,725,132.74</b>	<b>2,725,132.74</b>	<b>0.07%</b>
<b><sup>4</sup>GRAND TOTAL (FOR A , B, &amp; C)</b>	<b>\$3,793,643,291.38</b>	<b>\$3,781,249,025.66</b>	<b>\$3,794,745,338.01</b>	<b>100.00%</b>

## 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 December 31, 2019**

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**CONTRA COSTA COUNTY INVESTMENT POOL - EARNING STATISTICS**

	<b>Fiscal Year To Date</b>	<b>Quarter To Date</b>
Average Daily Balance (\$)	3,097,396,672.55	3,198,590,785.00
Net Earnings (\$)	34,811,718.43	16,995,663.52
Earned Income Yield	2.20%	2.08%

**CONTRA COSTA COUNTY INVESTMENT POOL - PORTFOLIO STATISTICS**

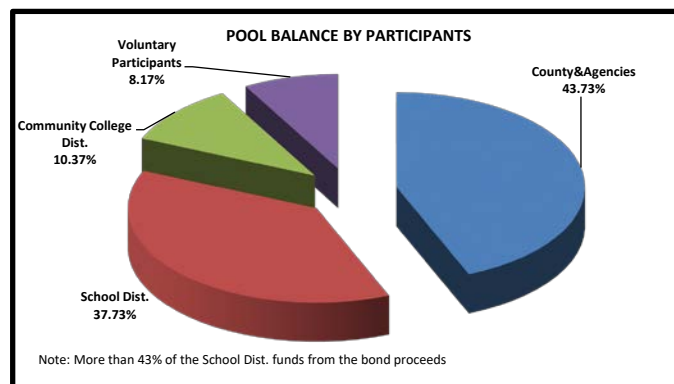
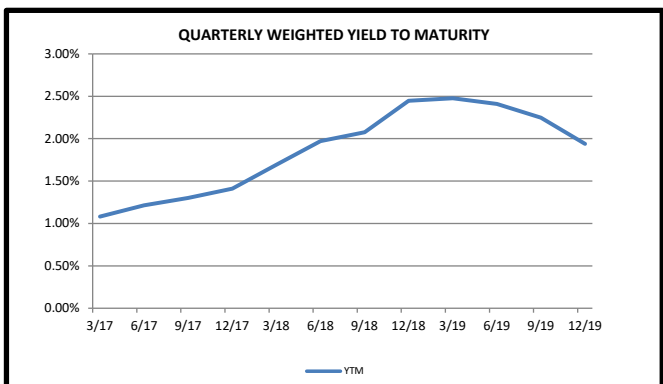
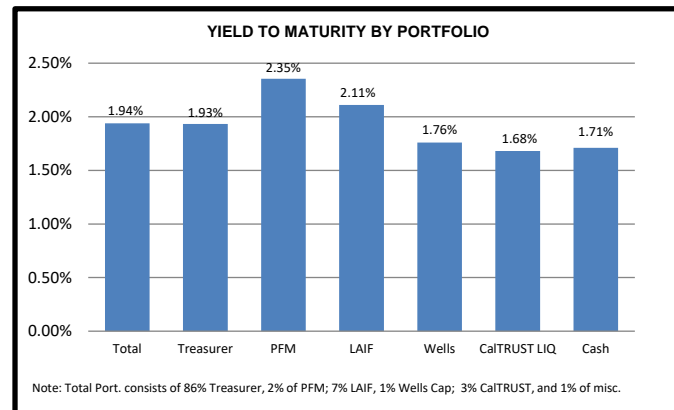
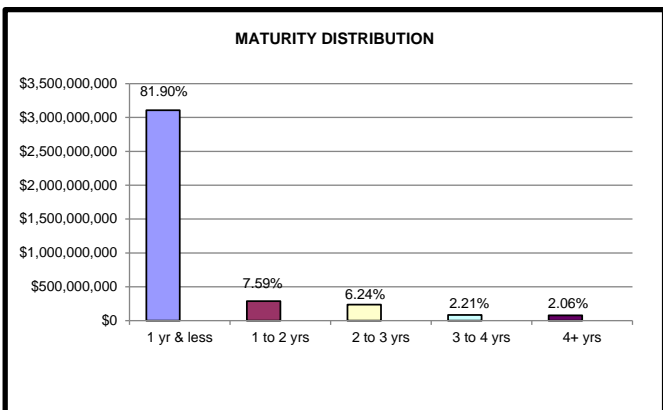
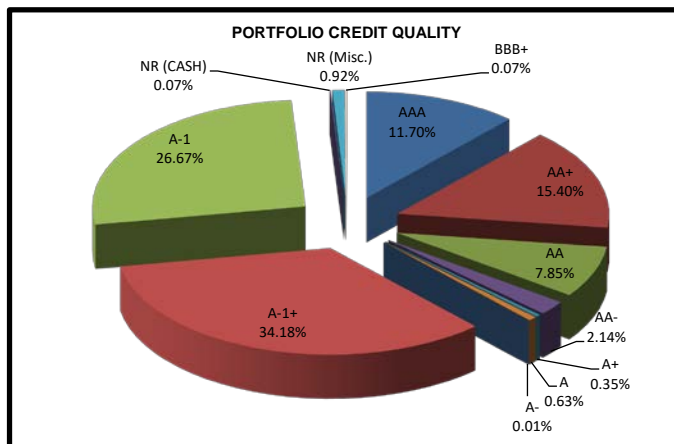
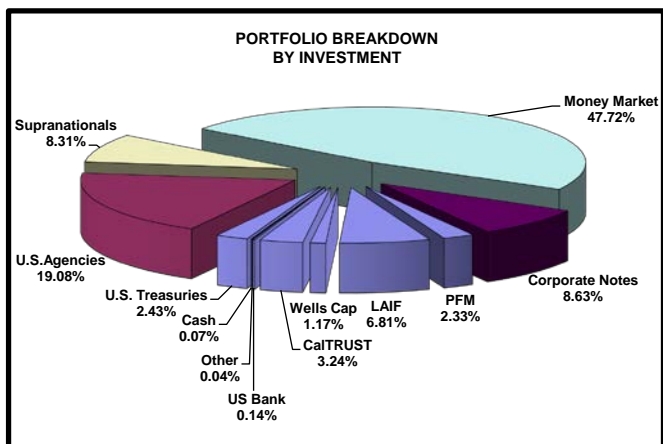
Investment Type	Par Value (\$)	Fair Value (\$)	YTM  (%)	WAM  (days)	Percentage of Portfolio
U.S. Treasury	93,093,000.00	92,310,322.16	1.53	203	2.43%
Agencies	723,172,000.00	724,018,930.32	1.88	454	19.08%
Commercial Paper	1,049,912,000.00	1,046,619,052.75	1.81	64	27.58%
NCD/YCD	760,000,000.00	760,117,146.99	1.86	74	20.03%
Corporate Notes	329,761,000.00	332,005,622.96	2.61	569	8.75%
Time Deposit	3,397.22	3,377.81	0.40	145	0.00%
Supranationals	315,000,000.00	315,733,850.00	2.09	341	8.32%
PFM	88,351,075.92	88,981,707.51	2.30	681	2.34%
LAIF	257,611,444.13	258,067,493.15	2.04	1	6.80%
CalTRUST (Liquidity)	122,610,805.75	122,610,805.75	1.68	0	3.23%
Wells Cap	44,400,996.10	44,549,456.35	1.76	299	1.17%
US Bank (Federated Tax Free)	5,400,000.00	5,400,000.00	N/A	N/A	0.14%
Misc. <sup>1</sup>	1,602,439.52	1,602,439.52	N/A	N/A	0.04%
Cash	2,725,132.74	2,725,132.74	1.71	0	0.07%
<b>Total Fund<sup>3</sup></b>	<b><u>3,793,643,291.38</u></b>	<b><u>3,794,745,338.01</u></b>	<b><u>1.94</u></b>	<b><u>221</u></b>	<b><u>100.00%</u></b>

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 December 31, 2019*

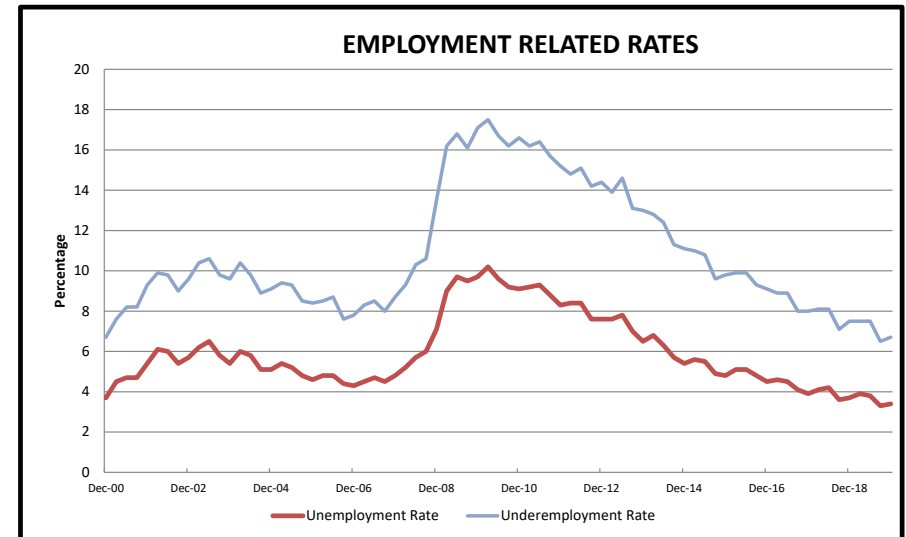
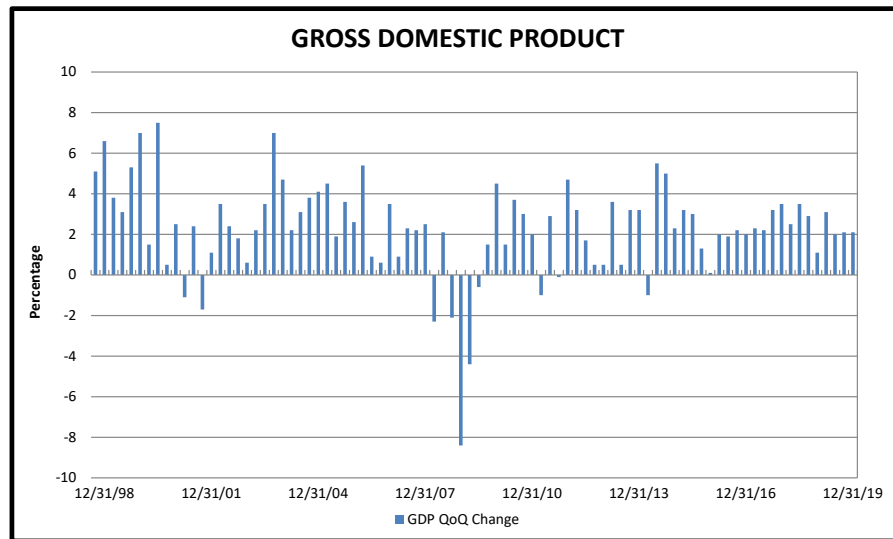
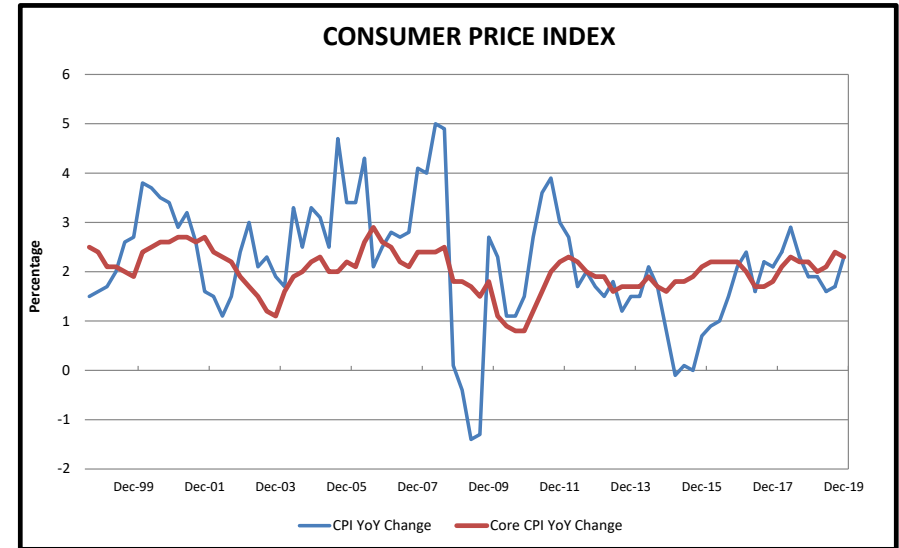
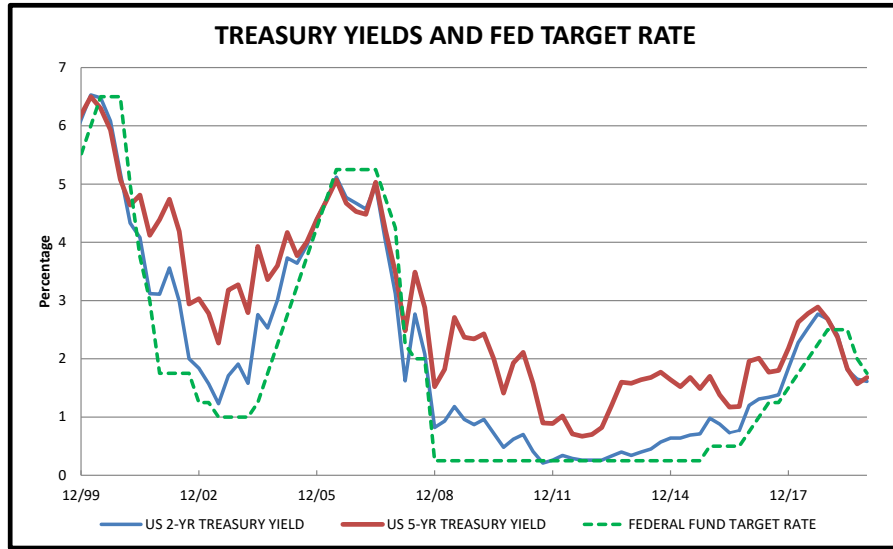


**NOTES TO INVESTMENT PORTFOLIO SUMMARY AND AT A GLANCE AS OF DECEMBER 31, 2019**

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 AA+ 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 221 days.

### MAJOR MARKET AND ECONOMIC DATA

AS OF DECEMBER 31, 2019



Note:  
All data provided by Bloomberg.

## **SECTION III**

### **APPENDIX**

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





# Inventory by Market Value

As Of Date: 12/31/2019

Date Basis: Settlement

Run: 01/10/2020 01:48:42 PM

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
<b>Inv Type: 1 SUPRANATIONALS</b>								
83686	SUP INTL BK RECON &	459058FA6	04/07/2017	1.376000	20,000,000.00	19,980,800.00	69,564.44	112,200.00
			03/30/2020	1.602582	19,868,600.00	99.904000	IDC-FIS	0.00
84187	SUP INTL BK RECON A	45905US96	02/08/2018	2.400000	10,000,000.00	10,000,000.00	95,333.33	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	20,119,800.00	195,000.00	169,800.00
			01/25/2021	2.336839	19,950,000.00	100.599000	IDC-FIS	0.00
84507	SUPRA IFC NOTE	45950KCM0	06/26/2018	2.250000	20,000,000.00	20,119,800.00	195,000.00	357,200.00
			01/25/2021	2.729079	19,762,600.00	100.599000	IDC-FIS	0.00
84589	SUPRA INTL FINANCE	45950VMJ2	09/06/2018	2.750000	30,000,000.00	30,161,700.00	258,958.26	161,700.00
			09/08/2020	2.750000	30,000,000.00	100.539000	IDC-FIS	0.00
84623	SUPRA INTL FINANCE	45950VMJ2	09/20/2018	2.750000	20,000,000.00	20,107,800.00	172,638.85	151,840.00
			09/08/2020	2.865525	19,955,960.00	100.539000	IDC-FIS	0.00
84693	SUPRA INTL FINANCE	45950VMQ6	11/13/2018	3.000000	30,000,000.00	30,272,700.00	120,000.00	272,700.00
			11/13/2020	3.000000	30,000,000.00	100.909000	IDC-FIS	0.00
85279	SUPRA IBRD CALLABLE	459058HG1	10/18/2019	2.200000	20,000,000.00	20,021,200.00	119,777.78	21,200.00
			09/23/2024	2.200000	20,030,555.56	100.106000	IDC-FIS	0.00
85425	SUPRA IBRD	45905U4Y7	12/17/2019	1.750000	25,000,000.00	25,032,250.00	17,013.89	32,250.00
			12/17/2022	1.750000	25,000,000.00	100.129000	IDC-FIS	0.00
			<b>Subtotal</b>	2.343085	195,000,000.00	195,816,050.00	1,243,286.55	1,278,890.00
				2.435636	194,567,715.56	100.418487		0.00

## Inv Type: 5 SUPRANATIONALS DISC

85395	SUPRA IFC DISC	459516SC5	12/05/2019	1.580000	30,000,000.00	29,974,800.00	35,550.00	2,450.00
			01/22/2020	1.583336	29,936,800.00	99.916000	IDC-FIS	0.00
85398	SUPRA IBRD DISC	459052SX5	12/06/2019	1.560000	30,000,000.00	29,950,500.00	33,800.00	2,500.00
			02/10/2020	1.564474	29,914,200.00	99.835000	IDC-FIS	0.00
85400	SUPRA IFC DISC	459516RH5	12/06/2019	1.510000	30,000,000.00	29,998,800.00	32,716.66	1,316.67
			01/03/2020	1.511775	29,964,766.67	99.996000	IDC-FIS	0.00
85402	SUPRA IBRD DISC	459052RM0	12/06/2019	1.480000	30,000,000.00	29,993,700.00	32,066.67	1,100.00
			01/07/2020	1.481950	29,960,533.33	99.979000	IDC-FIS	0.00
			<b>Subtotal</b>	1.532479	120,000,000.00	119,917,800.00	134,133.33	7,366.67
				1.535362	119,776,300.00	99.931500		0.00



# Inventory by Market Value

As Of Date: 12/31/2019

Date Basis: Settlement

Run: 01/10/2020 01:48:42 PM

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
85230	RM GOV TREASURY BIL	912796TJ8	09/13/2019	1.740000	2,500,000.00	2,473,400.00	13,291.67	3,970.83
			09/10/2020	1.771073	2,456,137.50	98.936000	IDC-FIS	0.00
85264	AUHSD GOV US TREASU	912796TJ8	10/02/2019	1.630000	110,000.00	108,829.60	453.23	89.68
			09/10/2020	1.655789	108,286.69	98.936000	IDC-FIS	0.00
85265	AUHSD GOV US TREASU	912796TJ8	10/02/2019	1.630000	2,600,000.00	2,572,336.00	10,712.72	2,119.73
			09/10/2020	1.655790	2,559,503.55	98.936000	IDC-FIS	0.00
85282	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	20,000,000.00	19,764,800.00	60,600.00	1,308.33
			10/08/2020	1.537845	19,702,891.67	98.824000	IDC-FIS	0.00
85283	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	200,000.00	197,648.00	606.00	13.08
			10/08/2020	1.537844	197,028.92	98.824000	IDC-FIS	0.00
85284	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	300,000.00	296,472.00	909.00	19.63
			10/08/2020	1.537847	295,543.37	98.824000	IDC-FIS	0.00
85285	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	500,000.00	494,120.00	1,515.00	32.71
			10/08/2020	1.537846	492,572.29	98.824000	IDC-FIS	0.00
85286	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	350,000.00	345,884.00	1,060.50	22.90
			10/08/2020	1.537847	344,800.60	98.824000	IDC-FIS	0.00
85287	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	5,500,000.00	5,435,320.00	16,665.00	359.79
			10/08/2020	1.537845	5,418,295.21	98.824000	IDC-FIS	0.00
85288	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	450,000.00	444,708.00	1,363.50	29.44
			10/08/2020	1.537846	443,315.06	98.824000	IDC-FIS	0.00
85289	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	5,000,000.00	4,941,200.00	15,150.00	327.08
			10/08/2020	1.537845	4,925,722.92	98.824000	IDC-FIS	0.00
85290	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	150,000.00	148,236.00	454.50	9.81
			10/08/2020	1.537844	147,771.69	98.824000	IDC-FIS	0.00
85291	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	2,000,000.00	1,976,480.00	6,060.00	130.83
			10/08/2020	1.537845	1,970,289.17	98.824000	IDC-FIS	0.00
85292	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	150,000.00	148,236.00	454.50	9.81
			10/08/2020	1.537844	147,771.69	98.824000	IDC-FIS	0.00
85293	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	1,000,000.00	988,240.00	3,030.00	65.42
			10/08/2020	1.537846	985,144.58	98.824000	IDC-FIS	0.00
85294	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	7,100,000.00	7,016,504.00	21,513.00	464.46
			10/08/2020	1.537845	6,994,526.54	98.824000	IDC-FIS	0.00
85295	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	200,000.00	197,648.00	606.00	13.08
			10/08/2020	1.537844	197,028.92	98.824000	IDC-FIS	0.00
85296	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	2,000,000.00	1,976,480.00	6,060.00	130.83



## Inventory by Market Value

As Of Date: 12/31/2019

Date Basis: Settlement

Run: 01/10/2020 01:48:42 PM

Reporting Currency: Local

### Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Value Market Price		Unrealized Loss	
			10/08/2020	1.537845	1,970,289.17	98.824000	IDC-FIS	0.00	
85297	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	600,000.00	592,944.00	1,818.00	39.25	
			10/08/2020	1.537845	591,086.75	98.824000	IDC-FIS	0.00	
85298	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	800,000.00	790,592.00	2,424.00	52.33	
			10/08/2020	1.537845	788,115.67	98.824000	IDC-FIS	0.00	
85299	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	400,000.00	395,296.00	1,212.00	26.17	
			10/08/2020	1.537846	394,057.83	98.824000	IDC-FIS	0.00	
85300	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	250,000.00	247,060.00	757.50	16.35	
			10/08/2020	1.537844	246,286.15	98.824000	IDC-FIS	0.00	
85301	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	1,300,000.00	1,284,712.00	3,939.00	85.04	
			10/08/2020	1.537845	1,280,687.96	98.824000	IDC-FIS	0.00	
85302	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	1,000,000.00	988,240.00	3,030.00	65.42	
			10/08/2020	1.537846	985,144.58	98.824000	IDC-FIS	0.00	
85303	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	900,000.00	889,416.00	2,727.00	58.88	
			10/08/2020	1.537846	886,630.12	98.824000	IDC-FIS	0.00	
85304	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	200,000.00	197,648.00	606.00	13.08	
			10/08/2020	1.537844	197,028.92	98.824000	IDC-FIS	0.00	
85305	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	1,500,000.00	1,482,360.00	4,545.00	98.13	
			10/08/2020	1.537846	1,477,716.87	98.824000	IDC-FIS	0.00	
85306	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	150,000.00	148,236.00	454.50	9.81	
			10/08/2020	1.537844	147,771.69	98.824000	IDC-FIS	0.00	
85307	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	250,000.00	247,060.00	757.50	16.35	
			10/08/2020	1.537844	246,286.15	98.824000	IDC-FIS	0.00	
85308	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	2,400,000.00	2,371,776.00	7,272.00	157.00	
			10/08/2020	1.537845	2,364,347.00	98.824000	IDC-FIS	0.00	
85309	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	350,000.00	345,884.00	1,060.50	22.90	
			10/08/2020	1.537847	344,800.60	98.824000	IDC-FIS	0.00	
85332	PW GOV US TREASURY	912796TN9	11/04/2019	1.500000	1,622,000.00	1,613,808.90	3,919.83	0.00	
			04/30/2020	1.511208	1,609,970.17	99.495000	IDC-FIS	-81.10	
85333	PW GOV US TREASURY	912796TN9	11/04/2019	1.480000	900,000.00	889,416.00	2,146.00	0.00	
			10/08/2020	1.500918	887,457.00	98.824000	IDC-FIS	-187.00	
85351	HR GOV US TREASURY	912796TE9	11/05/2019	1.515000	2,501,000.00	2,497,373.55	5,999.27	162.57	
			02/06/2020	1.520953	2,491,211.71	99.855000	IDC-FIS	0.00	
85352	HR GOV US TREASURY	912796TE9	11/05/2019	1.515000	1,850,000.00	1,847,317.50	4,437.69	120.25	
			02/06/2020	1.520953	1,842,759.56	99.855000	IDC-FIS	0.00	
85353	HR GOV US TREASURY	912796TE9	11/05/2019	1.515000	2,001,000.00	1,998,098.55	4,799.90	130.06	
			02/06/2020	1.520952	1,993,168.59	99.855000	IDC-FIS	0.00	



# Inventory by Market Value

As Of Date: 12/31/2019

Date Basis: Settlement

Run: 01/10/2020 01:48:42 PM

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
85359	PW GOV US TREASURY	912796TT6	11/13/2019	1.530000	4,300,000.00	4,277,081.00	8,954.75	290.25
			05/07/2020	1.541531	4,267,836.00	99.467000	IDC-FIS	0.00
85360	PW GOV US TREASURY	912796TT6	11/13/2019	1.530000	1,100,000.00	1,094,137.00	2,290.75	74.25
			05/07/2020	1.541531	1,091,772.00	99.467000	IDC-FIS	0.00
85361	PW GOV US TREASURY	912796TT6	11/13/2019	1.530000	1,000,000.00	994,670.00	2,082.50	67.50
			05/07/2020	1.541531	992,520.00	99.467000	IDC-FIS	0.00
85435	SO GOV US TREASURY	912796WQ8	12/31/2019	1.450000	3,403,708.38	3,400,100.45	137.09	93.61
			01/28/2020	1.451638	3,399,869.75	99.894000	IDC-FIS	0.00
85436	SO GOV US TREASURY	912796WQ8	12/31/2019	1.450000	2,803,053.96	2,800,082.72	112.90	77.08
			01/28/2020	1.451636	2,799,892.74	99.894000	IDC-FIS	0.00
85437	SO GOV US TREASURY	912796WQ8	12/31/2019	1.450000	820,894.37	820,024.22	33.06	22.57
			01/28/2020	1.451627	819,968.59	99.894000	IDC-FIS	0.00
85438	SO GOV US TREASURY	912796WQ8	12/31/2019	1.450000	10,411,343.29	10,400,307.27	419.35	286.32
			01/28/2020	1.451638	10,399,601.60	99.894000	IDC-FIS	0.00
			<b>Subtotal</b>	1.512467	92,923,000.00	92,140,182.76	226,440.71	11,102.61
				1.529431	91,902,907.54	99.157564		-268.10

### Inv Type: 12 TREASURY NOTES

83893	WT GOV US TREASURY	9128282S8	09/11/2017	1.625000	170,000.00	170,139.40	933.48	503.10
			08/31/2022	1.670000	169,636.30	100.082000	IDC-FIS	0.00
			<b>Subtotal</b>	1.625000	170,000.00	170,139.40	933.48	503.10
				1.670000	169,636.30	100.082000		0.00

### Inv Type: 22 FEDERAL HOME LOAN BANKS

82929	KFPD GOV FHLB NOTES	313381CA1	01/27/2016	1.375000	250,000.00	249,345.00	190.97	967.50
			12/11/2020	1.513574	248,377.50	99.738000	IDC-FIS	0.00
82931	KFPD GOV FHLB NOTES	3130A3UQ5	01/25/2016	1.875000	250,000.00	250,532.50	260.42	0.00
			12/11/2020	1.570027	253,565.00	100.213000	IDC-FIS	-3,032.50
83167	RM GOV FHLB NOTES	3133834H1	06/10/2016	1.375000	1,865,000.00	1,862,631.45	1,353.42	0.00
			06/12/2020	1.180179	1,879,174.00	99.873000	IDC-FIS	-16,542.55
83168	RM GOV FHLB NOTES	3133834H1	06/10/2016	1.375000	5,265,000.00	5,258,313.45	3,820.86	0.00
			06/12/2020	1.180179	5,305,014.00	99.873000	IDC-FIS	-46,700.55
83629	WT GOV FHLB NOTES	3130AABG2	03/08/2017	1.875000	170,000.00	170,912.90	283.33	2,249.10
			11/29/2021	2.050128	168,663.80	100.537000	IDC-FIS	0.00
83728	RM GOV FHLB NOTES	3130AB5A0	04/27/2017	1.750000	5,000,000.00	5,007,200.00	20,416.67	2,091.75



## Inventory by Market Value

As Of Date: 12/31/2019

Date Basis: Settlement

Run: 01/10/2020 01:48:42 PM

Reporting Currency: Local

### Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price			Unrealized Gain	Unrealized Loss
			04/07/2021	1.723000		5,005,108.25	100.144000	IDC-FIS		0.00
84066	RM GOV FHLB NOTES	3130AAB49	12/08/2017	1.875000		4,500,000.00	4,522,005.00	4,921.88		60,880.50
			12/10/2021	2.100994		4,461,124.50	100.489000	IDC-FIS		0.00
84190	RM GOV FHLB NOTES	3130ADME9	02/08/2018	2.375000		3,500,000.00	3,527,405.00	33,019.10		27,405.00
			02/08/2021	2.375000		3,500,000.00	100.783000	IDC-FIS		0.00
84420	WT GOV FHLB NOTE	3130AE3Q1	05/21/2018	2.735000		165,000.00	169,189.35	890.01		5,231.49
			04/20/2022	2.906513		163,957.86	102.539000	IDC-FIS		0.00
84459	RM GOV FHLB NOTE	3130AEEQ9	06/01/2018	2.650000		2,500,000.00	2,560,475.00	8,281.25		62,792.50
			05/16/2022	2.675015		2,497,682.50	102.419000	IDC-FIS		0.00
84460	RM GOV FHLB NOTE	3130AEEP1	06/01/2018	2.550000		2,500,000.00	2,533,100.00	5,843.75		34,170.00
			05/28/2021	2.565000		2,498,930.00	101.324000	IDC-FIS		0.00
84480	RM FHLB NOTE	3130AEEP1	06/08/2018	2.550000		5,000,000.00	5,066,200.00	11,687.50		86,430.00
			05/28/2021	2.692494		4,979,770.00	101.324000	IDC-FIS		0.00
84489	RM FHLB NOTE	3130AEBM1	06/08/2018	2.750000		5,000,000.00	5,137,200.00	8,020.66		152,875.00
			06/10/2022	2.832511		4,984,325.00	102.744000	IDC-FIS		0.00
84581	GOV FHLB NOTES	3130AEU65	08/29/2018	2.625000		20,000,000.00	20,123,400.00	189,583.33		154,560.00
			08/21/2020	2.706385		19,968,840.00	100.617000	IDC-FIS		0.00
84637	GOV FHLB NOTES	3130AF2D8	10/01/2018	2.860000		20,000,000.00	20,186,200.00	120,755.56		194,640.00
			10/15/2020	2.881030		19,991,560.00	100.931000	IDC-FIS		0.00
84712	RM GOV FHLB NOTES	3130ABCV6	11/27/2018	1.690000		5,000,000.00	5,001,250.00	9,858.33		146,350.00
			05/19/2021	2.912372		4,854,900.00	100.025000	IDC-FIS		0.00
84713	RM GOV FHLB NOTES	3130AEV80	11/27/2018	2.750000		5,000,000.00	5,141,750.00	43,923.61		181,055.00
			09/06/2022	2.965325		4,960,695.00	102.835000	IDC-FIS		0.00
84835	RM GOV FHLB NOTES	3130A3KM5	01/16/2019	2.500000		2,000,000.00	2,049,660.00	3,055.56		58,488.00
			12/09/2022	2.619519		1,991,172.00	102.483000	IDC-FIS		0.00
85034	CLT GOV FHLB NOTES	3130AGBN4	04/26/2019	2.375000		250,000.00	250,542.50	1,138.02		691.25
			04/22/2020	2.435975		249,851.25	100.217000	IDC-FIS		0.00
85182	RM GOV FHLB NOTES	313379Q69	08/06/2019	2.125000		980,000.00	991,289.60	1,214.79		0.00
			06/10/2022	1.617030		993,775.86	101.152000	IDC-FIS		-2,486.26
85183	RM GOV FHLB NOTES	313379Q69	08/06/2019	2.125000		2,920,000.00	2,953,638.40	3,619.59		0.00
			06/10/2022	1.617030		2,961,046.44	101.152000	IDC-FIS		-7,408.04
85251	RM GOV FHLB NOTE	3130AH7J6	10/01/2019	1.750000		375,000.00	375,225.00	1,640.63		378.75
			10/01/2020	1.791552		374,846.25	100.060000	IDC-FIS		0.00
85253	RM GOV FHLB NOTES	3135G0N82	10/03/2019	1.250000		2,000,000.00	1,989,440.00	9,305.55		0.00
			08/17/2021	1.513388		1,993,510.44	99.472000	IDC-FIS		-876.00
85254	RM GOV FHLB NOTES	3130AH7J6	10/03/2019	1.750000		2,000,000.00	2,001,200.00	8,750.00		1,228.00
			10/01/2020	1.751384		2,000,166.44	100.060000	IDC-FIS		0.00



## Inventory by Market Value

As Of Date: 12/31/2019

Date Basis: Settlement

Run: 01/10/2020 01:48:42 PM

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
85255	RM GOV FHLB NOTES	3130AH6Q1	10/03/2019	1.560000	2,000,000.00	1,998,400.00	8,233.34	0.00
			07/06/2022	1.483037	2,004,768.67	99.920000	IDC-FIS	-5,762.00
85430	GOV FHLB NOTES	3130AHSN4	12/23/2019	1.625000	24,000,000.00	23,972,880.00	8,666.67	0.00
			12/23/2020	1.645000	23,995,200.00	99.887000	IDC-FIS	-22,320.00
			<b>Subtotal</b>	2.211833	122,490,000.00	123,349,385.15	508,734.80	1,172,483.84
				2.284372	122,286,024.76	100.701596		-105,127.90

### Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSO

82436	WT GOV FNMA NOTES	3135G0A78	03/16/2015	1.625000	170,000.00	170,005.10	1,227.78	27.20
			01/21/2020	1.627650	169,977.90	100.003000	IDC-FIS	0.00
83000	RM GOV FNMA NOTES	3136G1C98	03/28/2016	1.420000	4,000,000.00	3,999,280.00	23,035.56	0.00
			02/05/2020	1.286438	4,020,000.00	99.982000	IDC-FIS	-20,720.00
83210	RM GOV FNMA NOTES	3136G16D6	07/12/2016	1.350000	2,465,000.00	2,461,549.00	462.19	0.00
			06/26/2020	1.070378	2,491,622.00	99.860000	IDC-FIS	-30,073.00
83474	RM GOV FNMA NOTES	3136G04H1	12/07/2016	1.700000	4,998,000.00	4,999,549.38	11,328.80	5,397.84
			11/13/2020	1.720219	4,994,151.54	100.031000	IDC-FIS	0.00
83810	RM GOV FNMA NOTES	3135G0J20	06/29/2017	1.375000	4,000,000.00	3,989,960.00	19,097.22	28,600.00
			02/26/2021	1.648008	3,961,360.00	99.749000	IDC-FIS	0.00
84217	GOV FNMA NOTES	3135G0S38	03/01/2018	2.000000	5,000,000.00	5,038,550.00	48,888.89	145,965.00
			01/05/2022	2.590321	4,892,585.00	100.771000	IDC-FIS	0.00
84248	RM GOV FNMA NOTES	3135G0S38	03/07/2018	2.000000	5,000,000.00	5,038,550.00	48,888.89	140,915.00
			01/05/2022	2.564557	4,897,635.00	100.771000	IDC-FIS	0.00
84836	KFPD GOV FNMA NOTES	3135G0T60	01/16/2019	1.500000	504,000.00	503,531.28	3,171.00	7,822.08
			07/30/2020	2.597150	495,709.20	99.907000	IDC-FIS	0.00
84892	RM GOV FNMA NOTES	3135G0T94	02/28/2019	2.375000	6,000,000.00	6,135,480.00	64,125.00	172,782.00
			01/19/2023	2.543456	5,962,698.00	102.258000	IDC-FIS	0.00
84909	RM GOV FNMA NOTES	3135G0T94	03/08/2019	2.375000	5,000,000.00	5,112,900.00	53,437.50	130,415.00
			01/19/2023	2.470220	4,982,485.00	102.258000	IDC-FIS	0.00
85023	RM GOV FNMA NOTES	3135G0T29	04/15/2019	1.500000	252,000.00	251,952.12	1,291.50	2,012.72
			02/28/2020	2.455755	249,939.40	99.981000	IDC-FIS	0.00
85033	RM GOV FNMA NOTES	3135G0V59	04/30/2019	2.250000	5,000,000.00	5,074,800.00	24,687.50	83,350.00
			04/12/2022	2.310093	4,991,450.00	101.496000	IDC-FIS	0.00
85058	KFPD GOV FNMA NOTE	3136G12H1	04/25/2019	1.400000	250,000.00	249,800.00	252.78	2,513.00
			06/05/2020	2.394907	247,287.00	99.920000	IDC-FIS	0.00
85280	GOV FNMA NOTES	3135G0W66	10/18/2019	1.625000	20,000,000.00	19,908,800.00	65,902.78	0.00
			10/15/2024	1.660850	19,965,800.00	99.544000	IDC-FIS	-57,000.00



## Inventory by Market Value

As Of Date: 12/31/2019

Date Basis: Settlement

Run: 01/10/2020 01:48:42 PM

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
85281	GOV FNMA NOTES	3135G0W66	10/18/2019	1.625000	10,000,000.00	9,954,400.00	32,951.39	0.00
			10/15/2024	1.660850	9,982,900.00	99,544000	IDC-FIS	-28,500.00
			<b>Subtotal</b>	1.801002	72,639,000.00	72,889,106.88	398,748.78	719,799.84
				1.932164	72,305,600.04	100.344315		-136,293.00

### Inv Type: 27 FEDERAL FARM CREDIT BANKS

82683	WT GOV FFCB NOTES	3133EE5Z9	09/11/2015	1.750000	170,000.00	170,214.20	1,214.79	57.80
			08/04/2020	1.730194	170,156.40	100.126000	IDC-FIS	0.00
82946	WT GOV FFCB NOTES	3133EC6Z2	02/12/2016	1.400000	155,000.00	154,765.95	102.47	0.00
			12/14/2020	1.320066	155,578.15	99.849000	IDC-FIS	-812.20
82986	RM GOV FFCB NOTES	3133EFK63	03/15/2016	1.250000	4,061,000.00	4,058,441.57	16,497.81	25,584.30
			03/04/2020	1.430176	4,032,857.27	99.937000	IDC-FIS	0.00
83007	RM GOV FFCB NOTES	3133EFV20	03/30/2016	1.490000	4,000,000.00	3,996,760.00	15,065.56	0.00
			03/30/2020	1.490000	4,000,000.00	99.919000	IDC-FIS	-3,240.00
83344	RM GOV FFCB NOTES	3133EGUT0	09/28/2016	1.170000	4,690,000.00	4,674,710.60	15,242.51	0.00
			09/21/2020	1.110242	4,700,880.80	99.674000	IDC-FIS	-26,170.20
83725	GOV FFCB NOTES	3133EHFL2	04/26/2017	1.550000	10,000,000.00	9,996,400.00	33,583.33	4,500.00
			04/13/2020	1.578010	9,991,900.00	99.964000	IDC-FIS	0.00
83813	GOV FFCB NOTES	3133EHQB2	07/06/2017	1.550000	10,000,000.00	10,000,100.00	75,347.22	3,300.00
			07/06/2020	1.560960	9,996,800.00	100.001000	IDC-FIS	0.00
84191	RM GOV FFCB NOTES	3133EH6X6	02/08/2018	2.200000	3,500,000.00	3,542,315.00	36,147.22	75,568.50
			01/12/2022	2.455479	3,466,746.50	101.209000	IDC-FIS	0.00
84218	GOV FFCB NOTES	3133EJCE7	03/01/2018	2.350000	5,000,000.00	5,043,050.00	45,368.06	61,495.00
			02/12/2021	2.480332	4,981,555.00	100.861000	IDC-FIS	0.00
84249	RM GOV FFCB NOTES	3133EJCE7	03/07/2018	2.350000	5,000,000.00	5,043,050.00	45,368.06	59,195.00
			02/12/2021	2.464582	4,983,855.00	100.861000	IDC-FIS	0.00
84289	RM GOV FFCB NOTES	3133EJHC6	03/29/2018	2.600000	5,000,000.00	5,108,950.00	36,111.11	111,350.00
			03/21/2022	2.612688	4,997,600.00	102.179000	IDC-FIS	0.00
84547	KFPD GOV FFCB BOND	3133EJUM9	07/25/2018	2.600000	500,000.00	502,855.00	5,958.33	3,891.50
			07/16/2020	2.708286	498,963.50	100.571000	IDC-FIS	0.00
84636	GOV FFCB NOTES	3133EJB81	09/27/2018	2.730000	18,000,000.00	18,055,440.00	131,040.00	74,610.00
			03/25/2020	2.803194	17,980,830.00	100.308000	IDC-FIS	0.00
84849	KFPD GOV FFCB NOTES	3133EJ4Q9	01/22/2019	2.550000	250,000.00	252,490.00	3,010.42	2,962.75
			01/11/2021	2.648926	249,527.25	100.996000	IDC-FIS	0.00
84918	GOV FFCB NOTES	3133EKCW4	03/13/2019	2.510000	28,500,000.00	28,565,265.00	214,605.00	75,297.00
			03/13/2020	2.545874	28,489,968.00	100.229000	IDC-FIS	0.00



## Inventory by Market Value

As Of Date: 12/31/2019

Date Basis: Settlement

Run: 01/10/2020 01:48:42 PM

Reporting Currency: Local

### Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price		Unrealized Loss	
85077	RM GOV FFCB NOTE	3133EFN29	05/30/2019	1.650000	3,000,000.00	3,003,480.00	14,575.00	40,227.00	
			03/15/2022	2.103694	2,963,253.00	100.116000	IDC-FIS	0.00	
85078	RM GOV FFCB NOTE	3133EKK2	05/30/2019	2.250000	2,900,000.00	2,954,230.00	25,918.75	38,857.10	
			02/08/2023	2.100114	2,915,372.90	101.870000	IDC-FIS	0.00	
85102	RM GOV FFCB NOTES	3133EKP5	06/14/2019	2.125000	4,956,000.00	5,041,986.60	33,934.84	45,000.48	
			09/05/2023	1.920504	4,996,986.12	101.735000	IDC-FIS	0.00	
85422	GOV FFCB NOTES	3133ELDU5	12/13/2019	1.580000	25,000,000.00	24,992,250.00	19,750.00	20,500.00	
			12/13/2021	1.637661	24,971,750.00	99.969000	IDC-FIS	0.00	
			<b>Subtotal</b>	2.052052	134,682,000.00	135,156,753.92	768,840.48	642,396.43	
				2.102081	134,544,579.89	100.352500		-30,222.40	

#### Inv Type: 28 FHLMC DISCOUNT NOTES

85195	PW GOV FHLMC DISC	313396SY0	08/15/2019	1.830000	450,000.00	449,226.13	3,179.63	164.00	
			02/11/2020	1.846899	445,882.50	99.828028	IDC-FIS	0.00	
85325	PW GOV FHLMC DISC	313396WD1	10/29/2019	1.520000	1,500,000.00	1,492,526.67	4,053.33	0.01	
			04/28/2020	1.531771	1,488,473.33	99.501778	IDC-FIS	0.00	
85399	GOV FHLMC DISC	313396SQ7	12/06/2019	1.535000	30,000,000.00	29,957,216.67	32,704.03	0.00	
			02/04/2020	1.513223	29,924,529.17	99.857389	IDC-FIS	-16.53	
			<b>Subtotal</b>	1.538428	31,950,000.00	31,898,969.47	39,936.99	164.01	
				1.518760	31,858,885.00	99.840280		-16.53	

#### Inv Type: 29 FHLMC NOTES

83345	WLT GOV FHLMC NOTES	3137EAEC9	09/28/2016	1.125000	173,000.00	171,723.26	751.47	0.00	
			08/12/2021	1.250127	171,979.30	99.262000	IDC-FIS	-256.04	
83809	RM GOV FHLMC NOTES	3134GBT05	06/29/2017	1.500000	4,000,000.00	3,995,760.00	27,666.66	3,760.00	
			07/15/2020	1.567587	3,992,000.00	99.894000	IDC-FIS	0.00	
84250	WT GOV FHLMC NOTES	3134GBA69	03/07/2018	2.375000	158,000.00	161,084.16	1,480.15	5,072.91	
			08/09/2022	2.678470	156,011.25	101.952000	IDC-FIS	0.00	
85263	GOV FHLMC NOTE	3134GUHJ2	10/10/2019	1.750000	20,000,000.00	19,798,800.00	78,750.00	0.00	
			07/10/2023	1.750000	20,000,000.00	98.994000	IDC-FIS	-201,200.00	
85266	GOV FHLMC NOTE	3134GUHC7	10/15/2019	1.750000	20,000,000.00	20,002,200.00	73,888.89	2,200.00	
			10/15/2021	1.750000	20,000,000.00	100.011000	IDC-FIS	0.00	
85272	GOV FHLMC CALLABLE	3134GUJN1	10/17/2019	2.100000	10,000,000.00	10,001,700.00	43,166.67	1,700.00	
			10/17/2022	2.100000	10,000,000.00	100.017000	IDC-FIS	0.00	
85273	GOV FHLMC CALLABLE	3134GUJN1	10/17/2019	2.100000	10,000,000.00	10,001,700.00	43,166.67	1,700.00	





## Inventory by Market Value

As Of Date: 12/31/2019

Date Basis: Settlement

Run: 01/10/2020 01:48:42 PM

Reporting Currency: Local

### Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain/Loss	
					Current Book	Market Price			Unrealized Gain	Unrealized Loss
			10/17/2022	2.100000	10,000,000.00	100.017000		IDC-FIS		0.00
85274	GOV FHLMC NOTE	3134GUJW1	10/17/2019	1.800000	20,000,000.00	19,885,400.00		74,000.00		0.00
			07/17/2023	1.800000	20,000,000.00	99.427000		IDC-FIS		-114,600.00
85320	GOV FHLMC CALLABLE	3134GUMN7	10/28/2019	1.800000	20,000,000.00	19,989,200.00		63,000.00		0.00
			10/28/2022	1.800000	20,000,000.00	99.946000		IDC-FIS		-10,800.00
85326	GOV FHLMC CALLABLE	3134GUML1	10/30/2019	2.050000	15,000,000.00	15,003,450.00		52,104.17		3,450.00
			10/30/2024	2.050000	15,000,000.00	100.023000		IDC-FIS		0.00
			<b>Subtotal</b>	1.854693	119,331,000.00	119,011,017.42		457,974.68		17,882.91
				1.857532	119,319,990.55	99.731853				-326,856.04

### Inv Type: 41 FNMA DISCOUNT NOTES

85401	GOV FNMA DISC	313588RU1	12/06/2019	1.500000	30,000,000.00	29,985,000.00		32,500.00		1,250.00
			01/14/2020	1.502441	29,951,250.00	99.950000		IDC-FIS		0.00
			<b>Subtotal</b>	1.500000	30,000,000.00	29,985,000.00		32,500.00		1,250.00
				1.502441	29,951,250.00	99.950000				0.00

### Inv Type: 43 FHLB DISCOUNT NOTES

84940	AUHSD GOV FHLB DISC	313384TU3	03/21/2019	2.400000	377,000.00	376,035.40		7,188.14		568.53
			03/02/2020	2.456836	368,278.73	99.744139		IDC-FIS		0.00
84941	AUHSD GOV FHLB DISC	313384TU3	03/21/2019	2.400000	6,959,000.00	6,941,194.63		132,684.93		10,494.56
			03/02/2020	2.456835	6,798,015.14	99.744139		IDC-FIS		0.00
85117	AUHSD GOV FHLB DISC	313384YA1	06/25/2019	1.910000	1,500,000.00	1,489,337.08		15,120.84		2,309.16
			06/12/2020	1.946455	1,471,907.08	99.289139		IDC-FIS		0.00
85118	AUHSD GOV FHLB DISC	313384YA1	06/25/2019	1.910000	530,000.00	526,232.44		5,342.69		815.91
			06/12/2020	1.946454	520,073.84	99.289139		IDC-FIS		0.00
85125	RM GOV FHLB DISC	313384RG6	07/05/2019	2.040000	1,000,000.00	999,958.06		10,200.00		14.73
			01/02/2020	2.061141	989,743.33	99.995806		IDC-FIS		0.00
85140	PW GOV FHLB DISC	313384SC4	07/18/2019	1.910000	1,000,000.00	999,119.17		8,860.27		233.34
			01/22/2020	1.929242	990,025.56	99.911917		IDC-FIS		0.00
85184	RM GOV FHLB DISC	313384A82	08/06/2019	1.750000	296,000.00	293,198.77		2,129.55		321.16
			08/05/2020	1.781610	290,748.06	99.053639		IDC-FIS		0.00
85237	CCCSO GOV FHLB DISC	313384UN7	09/18/2019	1.850000	4,000,000.00	3,986,745.56		21,583.33		2,984.45
			03/20/2020	1.867660	3,962,177.78	99.668639		IDC-FIS		0.00
85238	CCCSO GOV FHLB DISC	313384UN7	09/18/2019	1.850000	5,000,000.00	4,983,431.94		26,979.17		3,730.55
			03/20/2020	1.867660	4,952,722.22	99.668639		IDC-FIS		0.00



## Inventory by Market Value

As Of Date: 12/31/2019

Date Basis: Settlement

Run: 01/10/2020 01:48:42 PM

Reporting Currency: Local

### Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price			Unrealized Loss	Unrealized Gain
85239	CCCSD GOV FHLB DISC	313384UL1	09/18/2019	1.860000	4,000,000.00	3,987,081.11	21,700.00	IDC-FIS	2,994.44	0.00
			03/18/2020	1.877656	3,962,386.67	99.677028				
85240	CCCSD GOV FHLB DISC	313384UL1	09/18/2019	1.860000	5,000,000.00	4,983,851.39	27,125.00	IDC-FIS	3,743.06	0.00
			03/18/2020	1.877656	4,952,983.33	99.677028				
85250	PW GOV FHLB DISC	313384UL1	09/27/2019	1.840000	1,000,000.00	996,770.28	4,906.67	IDC-FIS	705.83	0.00
			03/18/2020	1.856414	991,157.78	99.677028				
85271	PW GOV FHLB DISC	313384SL4	10/17/2019	1.620000	1,000,000.00	998,783.61	3,420.00	IDC-FIS	88.61	0.00
			01/30/2020	1.627691	995,275.00	99.878361				
85311	PW GOV FHLB DISC	313384RX9	10/23/2019	1.640000	350,000.00	349,765.11	1,116.11	IDC-FIS	20.22	0.00
			01/17/2020	1.646448	348,628.78	99.932889				
85383	LUHSD GOV FHLB DISC	313384WG0	12/02/2019	1.550000	20,000,000.00	19,895,133.33	25,833.33	IDC-FIS	0.00	-672.22
			05/01/2020	1.560143	19,869,972.22	99.475667				
85389	PW GOV FHLB DISC	313384XP9	12/03/2019	1.550000	525,000.00	521,519.83	655.52	IDC-FIS	0.00	-44.34
			06/01/2020	1.562173	520,908.65	99.337111				
85404	GOV FHLB DISC	313384RM3	12/06/2019	1.500000	50,000,000.00	49,987,416.67	54,166.67	IDC-FIS	0.00	-83.33
			01/07/2020	1.502003	49,933,333.33	99.974833				
85405	GOV FHLB DISC	313384RW1	12/06/2019	1.540000	50,000,000.00	49,968,541.67	55,611.11	IDC-FIS	625.00	0.00
			01/16/2020	1.542706	49,912,305.56	99.937083				
85427	PW GOV FHLB DISC	313384SC4	12/19/2019	1.500000	543,000.00	542,521.71	294.13	IDC-FIS	0.00	-3.17
			01/22/2020	1.502128	542,230.75	99.911917				
85429	CCCSD GOV FHLB DISC	313384TY5	12/20/2019	1.580000	14,000,000.00	13,961,830.56	7,373.33	IDC-FIS	1,769.45	0.00
			03/06/2020	1.585358	13,952,687.78	99.727361				
85431	CCCSD GOV FHLB DISC	313384UN7	12/23/2019	1.585000	15,000,000.00	14,950,295.83	5,943.75	IDC-FIS	2,468.75	0.00
			03/20/2020	1.618000	14,941,883.33	99.668639				
85432	GOV FHLB DISC	313384RP6	12/27/2019	1.450000	30,000,000.00	29,989,933.33	6,041.67	IDC-FIS	0.00	-400.01
			01/09/2020	1.450759	29,984,291.67	99.966444				
			<b>Subtotal</b>		1.590023	212,080,000.00	211,728,697.48	444,276.21	33,887.75	-1,203.07
					1.599040	211,251,736.59	99.834354			

### Inv Type: 71 COMMERCIAL PAPER DISCOUNT

85260	CP CREDIT AGRICOLE	22533TA22	10/09/2019	1.850000	30,000,000.00	29,998,583.33	129,500.13	IDC-FIS	125.00	0.00
			01/02/2020	1.858118	29,868,958.20	99.995278				
85275	CP EXXON MOBIL CORP	30229AAA7	10/16/2019	1.830000	30,000,000.00	29,987,250.00	117,425.00	IDC-FIS	975.00	0.00
			01/10/2020	1.838035	29,868,850.00	99.957500				
85277	CP EXXON MOBIL	30229AAD1	10/18/2019	1.830000	25,000,000.00	24,985,833.33	95,312.50	IDC-FIS	1,083.33	0.00
			01/13/2020	1.838129	24,889,437.50	99.943333				



# Inventory by Market Value

As Of Date: 12/31/2019

Date Basis: Settlement

Run: 01/10/2020 01:48:42 PM

Reporting Currency: Local

## Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price			Unrealized Gain	Unrealized Loss
85310	CP CREDIT SUISSE NY	2254EABB8	10/18/2019	1.940000	30,000,000.00	29,941,916.67	121,249.98	8,199.99		
			02/11/2020	1.952203	29,812,466.70	99.806389	IDC-FIS	0.00		
85314	CP MUFG BANK	62479LA88	10/24/2019	1.820000	30,000,000.00	29,990,083.33	104,649.94	699.99		
			01/08/2020	1.827019	29,884,733.40	99.966944	IDC-FIS	0.00		
85321	CP WALT DISNEY	2546R2EU6	10/29/2019	1.820000	15,230,000.00	15,114,793.51	49,277.52	0.00		
			05/28/2020	1.839718	15,066,768.21	99.243556	IDC-FIS	-1,252.22		
85322	CP EXXON MOBIL CORP	30229AAT6	10/29/2019	1.770000	29,800,000.00	29,763,412.22	93,770.67	1,506.55		
			01/27/2020	1.777867	29,668,135.00	99.877222	IDC-FIS	0.00		
85327	CP WALT DISNEY COMP	2546R2BT2	10/31/2019	1.710000	30,000,000.00	29,919,250.00	88,350.00	475.00		
			02/27/2020	1.719721	29,830,425.00	99.730833	IDC-FIS	0.00		
85328	PW CP CREDIT AGRICO	22533TB39	11/04/2019	1.740000	3,800,000.00	3,794,078.33	10,652.83	139.42		
			02/03/2020	1.747714	3,783,286.08	99.844167	IDC-FIS	0.00		
85329	PW CP CREDIT AGRICO	22533TB39	11/04/2019	1.740000	2,000,000.00	1,996,883.33	5,606.75	73.38		
			02/03/2020	1.747714	1,991,203.20	99.844167	IDC-FIS	0.00		
85330	PW CP CREDIT AGRICO	22533TB39	11/04/2019	1.740000	5,000,000.00	4,992,208.33	14,016.88	183.45		
			02/03/2020	1.747714	4,978,008.00	99.844167	IDC-FIS	0.00		
85331	PW CP CREDIT AGRICO	22533TB39	11/04/2019	1.740000	5,000,000.00	4,992,208.33	14,016.88	183.45		
			02/03/2020	1.747714	4,978,008.00	99.844167	IDC-FIS	0.00		
85336	PW CP CREDIT SUISSE	2254EAB51	11/05/2019	1.870000	5,350,000.00	5,341,157.64	15,840.46	884.24		
			02/05/2020	1.878980	5,324,432.94	99.834722	IDC-FIS	0.00		
85337	PW CP CREDIT SUISSE	2254EAB51	11/05/2019	1.870000	5,400,000.00	5,391,075.00	15,988.51	892.50		
			02/05/2020	1.878980	5,374,193.99	99.834722	IDC-FIS	0.00		
85338	PW CP CREDIT SUISSE	2254EAB51	11/05/2019	1.870000	500,000.00	499,173.61	1,480.41	82.64		
			02/05/2020	1.878976	497,610.56	99.834722	IDC-FIS	0.00		
85339	PW CP CREDIT SUISSE	2254EAB51	11/05/2019	1.870000	400,000.00	399,338.89	1,184.34	66.11		
			02/05/2020	1.878984	398,088.44	99.834722	IDC-FIS	0.00		
85340	PW CP CREDIT SUISSE	2254EAB51	11/05/2019	1.870000	1,900,000.00	1,896,859.72	5,625.58	314.03		
			02/05/2020	1.878980	1,890,920.11	99.834722	IDC-FIS	0.00		
85341	PW CP CREDIT SUISSE	2254EAB51	11/05/2019	1.870000	2,350,000.00	2,346,115.97	6,957.96	388.40		
			02/05/2020	1.878980	2,338,769.61	99.834722	IDC-FIS	0.00		
85342	PW CP CREDIT SUISSE	2254EAB51	11/05/2019	1.870000	400,000.00	399,338.89	1,184.34	66.11		
			02/05/2020	1.878984	398,088.44	99.834722	IDC-FIS	0.00		
85343	PW CP CREDIT SUISSE	2254EAB51	11/05/2019	1.870000	3,400,000.00	3,394,380.56	10,066.84	561.95		
			02/05/2020	1.878980	3,383,751.77	99.834722	IDC-FIS	0.00		
85344	PW CP CREDIT SUISSE	2254EAB51	11/05/2019	1.870000	900,000.00	898,512.50	2,664.75	148.75		
			02/05/2020	1.878979	895,699.00	99.834722	IDC-FIS	0.00		
85346	PW CP CREDIT SUISSE	2254EAB51	11/05/2019	1.870000	2,600,000.00	2,595,702.78	7,698.17	429.72		



# Inventory by Market Value

As Of Date: 12/31/2019

Date Basis: Settlement

Run: 01/10/2020 01:48:42 PM

Reporting Currency: Local

## Contra Costa County

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			02/05/2020	1.878979	2,587,574.89	99.834722	IDC-FIS	0.00
85347	PW CP CREDIT SUISSE	2254EAB51	11/05/2019	1.870000	4,300,000.00	4,292,893.06	12,731.59	710.70
			02/05/2020	1.878980	4,279,450.77	99.834722	IDC-FIS	0.00
85348	PW CP CREDIT SUISSE	2254EAB51	11/05/2019	1.870000	21,500,000.00	21,464,465.28	63,657.93	3,553.48
			02/05/2020	1.878980	21,397,253.87	99.834722	IDC-FIS	0.00
85349	PW CP CREDIT SUISSE	2254EAB51	11/05/2019	1.870000	1,500,000.00	1,497,520.83	4,441.25	247.91
			02/05/2020	1.878979	1,492,831.67	99.834722	IDC-FIS	0.00
85350	PW CP CREDIT SUISSE	2254EAB51	11/05/2019	1.870000	400,000.00	399,338.89	1,184.34	66.11
			02/05/2020	1.878984	398,088.44	99.834722	IDC-FIS	0.00
85355	CP MUFG BANK	62479LAM7	11/06/2019	1.800000	30,000,000.00	29,971,666.67	84,000.00	1,666.67
			01/21/2020	1.806866	29,886,000.00	99.905556	IDC-FIS	0.00
85356	CP EXXON MOBIL CORP	30229AB32	11/08/2019	1.670000	30,000,000.00	29,953,250.00	75,150.00	0.00
			02/03/2020	1.676767	29,878,925.00	99.844167	IDC-FIS	-825.00
85357	CP BNP PARIBAS	09659BCA6	11/07/2019	1.800000	30,000,000.00	29,898,800.00	82,500.00	2,300.00
			03/10/2020	1.811230	29,814,000.00	99.662667	IDC-FIS	0.00
85358	CP BNP PARIBAS	09659BCB4	11/07/2019	1.810000	30,000,000.00	29,897,333.33	82,958.33	2,916.67
			03/11/2020	1.821447	29,811,458.33	99.657778	IDC-FIS	0.00
85362	CP CREDIT AGRICOLE	22533TC46	11/13/2019	1.800000	25,000,000.00	24,923,000.00	61,250.00	1,750.00
			03/04/2020	1.810137	24,860,000.00	99.692000	IDC-FIS	0.00
85365	CP CREDIT SUISSE	2254EACB7	11/18/2019	1.850000	25,000,000.00	24,914,444.44	56,527.75	4,374.94
			03/11/2020	1.860901	24,853,541.75	99.657778	IDC-FIS	0.00
85369	CP EXXON MOBIL CORP	30229ABC2	11/20/2019	1.620000	30,000,000.00	29,940,500.00	56,700.00	0.00
			02/12/2020	1.626147	29,886,600.00	99.801667	IDC-FIS	-2,800.00
85375	CP BNP PARIBAS	09659BCK4	11/21/2019	1.770000	25,000,000.00	24,904,666.67	50,395.80	541.62
			03/19/2020	1.780416	24,853,729.25	99.618667	IDC-FIS	0.00
85382	CP EXXON MOBIL	30229ACB3	12/02/2019	1.680000	30,000,000.00	29,897,333.33	42,000.03	0.00
			03/11/2020	1.687878	29,859,999.90	99.657778	IDC-FIS	-4,666.60
85384	CP EXXON MOBIL CORP	30229ABJ7	11/25/2019	1.650000	30,000,000.00	29,932,000.00	50,874.96	0.00
			02/18/2020	1.656452	29,883,125.10	99.773333	IDC-FIS	-2,000.06
85385	CP EXXON MOBIL CORP	30229ABK4	11/25/2019	1.670000	30,000,000.00	29,930,583.33	51,491.67	0.00
			02/19/2020	1.676689	29,880,316.67	99.768611	IDC-FIS	-1,225.01
85386	CP TOYOTA MOTOR CRE	89233GCQ7	11/25/2019	1.900000	30,000,000.00	29,878,266.67	58,583.33	9,683.34
			03/24/2020	1.912110	29,810,000.00	99.594222	IDC-FIS	0.00
85387	CP MUFG BANK	62479LCG8	12/03/2019	1.830000	30,000,000.00	29,890,000.00	44,225.03	4,375.07
			03/16/2020	1.839727	29,841,399.90	99.633333	IDC-FIS	0.00
85391	CP EXXON MOBILE	30229AD22	12/04/2019	1.690000	30,000,000.00	29,858,166.67	39,433.33	0.00
			04/02/2020	1.699574	29,831,000.00	99.527222	IDC-FIS	-12,266.66



## Inventory by Market Value

As Of Date: 12/31/2019

Date Basis: Settlement

Run: 01/10/2020 01:48:42 PM

Reporting Currency: Local

### Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain/Loss	
					Current Book	Market Price			Unrealized Gain	Unrealized Loss
85394	CP SOCIETE GENERALE	83369BDO6	12/05/2019	1.770000	30,000,000.00	29,824,250.00	39,825.00		0.00	
			04/24/2020	1.782356	29,792,025.00	99.414167	IDC-FIS		-7,600.00	
85403	CP WALT DISNEY COMP	2546R2DH6	12/06/2019	1.680000	36,450,000.00	36,249,575.63	44,226.02		0.00	
			04/17/2020	1.690493	36,223,766.88	99.450139	IDC-FIS		-18,417.27	
85406	CP EXXON MOBIL CORP	30229ACB3	12/06/2019	1.700000	31,000,000.00	30,893,911.11	38,061.11		0.00	
			03/11/2020	1.707742	30,859,466.67	99.657778	IDC-FIS		-3,616.67	
85409	CP TOYOTA MOTOR CRE	89233GDU7	12/09/2019	1.860000	30,000,000.00	29,818,083.33	35,650.00		983.33	
			04/28/2020	1.873650	29,781,450.00	99.393611	IDC-FIS		0.00	
85410	CP MUFG BNK	62479LC94	12/09/2019	1.860000	30,000,000.00	29,900,266.67	35,650.03		5,666.74	
			03/09/2020	1.868788	29,858,949.90	99.667556	IDC-FIS		0.00	
85411	CP MUFG BANK	62479LDE2	12/10/2019	1.850000	30,000,000.00	29,839,666.67	33,916.67		0.00	
			04/14/2020	1.862057	29,805,750.00	99.465556	IDC-FIS		0.00	
85417	CP MUFG BANK	62479LDF9	12/11/2019	1.850000	30,000,000.00	29,838,125.00	32,375.00		0.00	
			04/15/2020	1.862057	29,805,750.00	99.460417	IDC-FIS		0.00	
85420	CP MUFG BANK	62479LAA3	12/13/2019	1.960000	20,732,000.00	20,723,188.90	21,446.10		1,347.58	
			01/10/2020	1.962992	20,700,395.22	99.957500	IDC-FIS		0.00	
85424	CP CREDIT AGRICOLE	22533TC20	12/16/2019	1.740000	30,000,000.00	29,910,533.33	23,200.00		0.00	
			03/02/2020	1.746500	29,888,350.00	99.701778	IDC-FIS		-1,016.67	
85428	CP TOYOTA MOTOR CRE	89233GEJ1	12/19/2019	1.900000	30,000,000.00	29,788,400.00	20,583.33		6,900.00	
			05/18/2020	1.915264	29,760,916.67	99.294667	IDC-FIS		0.00	
85433	CP MUFG BANK	62479LCT0	12/27/2019	1.880000	30,000,000.00	29,873,866.67	7,833.33		8,599.94	
			03/27/2020	1.888976	29,857,433.40	99.579556	IDC-FIS		0.00	
85434	CP CREDIT SUISSE	2254EACR2	12/27/2019	1.900000	30,000,000.00	29,876,800.00	7,916.66		9,799.94	
			03/25/2020	1.908966	29,859,083.40	99.589333	IDC-FIS		0.00	
			<b>Subtotal</b>	1.795705	1,049,912,000.00	1,046,619,052.75	2,171,309.03		82,963.05	
				1.805174	1,044,420,466.83	99.686360			-55,686.16	

### Inv Type: 72 NEGOTIABLE CERT OF DEPOSIT

85278	YCD CREDIT AGRICOLE	22535CHV6	10/18/2019	1.890000	30,000,000.00	30,003,444.31	118,125.00		3,444.31	
			01/27/2020	1.890000	30,000,000.00	100.011481	IDC-FIS		0.00	
85312	YCD NORDEA BANK NY	65558TNS0	10/23/2019	1.850000	30,000,000.00	30,002,653.30	107,916.67		2,653.30	
			01/28/2020	1.850000	30,000,000.00	100.008844	IDC-FIS		0.00	
85313	YCD SOCIETE GENERAL	83369XCH9	10/24/2019	1.860000	30,000,000.00	30,000,619.43	106,950.00		619.43	
			01/06/2020	1.860000	30,000,000.00	100.002065	IDC-FIS		0.00	
85318	YCD STANDARD CHARTE	85325T7J8	10/25/2019	1.950000	30,000,000.00	30,009,946.90	110,500.00		9,946.90	
			02/25/2020	1.950000	30,000,000.00	100.033156	IDC-FIS		0.00	



## Inventory by Market Value

As Of Date: 12/31/2019

Date Basis: Settlement

Run: 01/10/2020 01:48:42 PM

Reporting Currency: Local

### Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price		Unrealized Loss	
85323	YCD NORDEA BANK	65558TPG4	10/29/2019	1.840000	30,000,000.00	30,002,086.18	98,133.33		2,086.18
			01/24/2020	1.840000	30,000,000.00	100.006954	IDC-FIS		0.00
85324	YCD NORDEA BANK	65558TPJ8	10/29/2019	1.840000	30,000,000.00	30,003,560.99	98,133.33		3,560.99
			02/10/2020	1.840000	30,000,000.00	100.011870	IDC-FIS		0.00
85366	YCD BNP PARIBAS	05586FNB9	11/18/2019	1.800000	25,000,000.00	25,003,531.10	55,000.00		3,531.10
			03/17/2020	1.800000	25,000,000.00	100.014124	IDC-FIS		0.00
85374	YCD BANK OF MONTREAL	06370R7J2	11/21/2019	1.740000	25,000,000.00	25,000,239.73	49,541.67		239.73
			02/21/2020	1.740000	25,000,000.00	100.000959	IDC-FIS		0.00
85377	YCD NORDEA BANK	65558TQR9	11/26/2019	1.800000	30,000,000.00	30,003,560.91	54,000.00		3,560.91
			03/04/2020	1.800000	30,000,000.00	100.011870	IDC-FIS		0.00
85378	YCD TORONTO DOMINION	89114NBK0	11/26/2019	1.840000	30,000,000.00	30,006,215.23	55,200.00		6,215.23
			03/10/2020	1.840000	30,000,000.00	100.020717	IDC-FIS		0.00
85380	YCD BANK OF MONTREAL	06367BAR0	11/27/2019	1.860000	30,000,000.00	30,006,750.49	54,250.00		6,750.49
			03/04/2020	1.860000	30,000,000.00	100.022502	IDC-FIS		0.00
85381	YCD BANK OF MONTREAL	06367BAT6	11/27/2019	1.860000	30,000,000.00	30,007,381.23	54,250.00		7,381.23
			03/10/2020	1.860000	30,000,000.00	100.024604	IDC-FIS		0.00
85388	YCD TORONTO DOMINION	89114NC29	12/03/2019	1.860000	30,000,000.00	30,007,517.94	44,950.00		7,517.94
			03/11/2020	1.860000	30,000,000.00	100.025060	IDC-FIS		0.00
85392	YCD TORONTO DOMINION	89114NCA1	12/04/2019	1.870000	30,000,000.00	30,004,622.26	43,633.33		4,622.26
			04/06/2020	1.870000	30,000,000.00	100.015408	IDC-FIS		0.00
85393	YCD TORONTO DOMINION	89114NCB9	12/04/2019	1.870000	25,000,000.00	25,004,009.92	36,361.11		4,009.92
			04/10/2020	1.870000	25,000,000.00	100.016040	IDC-FIS		0.00
85396	YCD TORONTO DOMINION	89114NCE3	12/05/2019	1.860000	30,000,000.00	30,004,101.16	41,850.00		4,101.16
			04/13/2020	1.860000	30,000,000.00	100.013671	IDC-FIS		0.00
85397	YCD TORONTO DOMINION	89114NCG8	12/05/2019	1.860000	30,000,000.00	30,004,649.99	41,850.00		4,649.99
			04/27/2020	1.860000	30,000,000.00	100.015500	IDC-FIS		0.00
85408	YCD TORONTO DOMINION	89114NCN3	12/09/2019	1.830000	30,000,000.00	30,005,620.12	35,075.00		5,620.12
			03/09/2020	1.830000	30,000,000.00	100.018734	IDC-FIS		0.00
85412	YCD TORONTO DOMINION	89114NCQ6	12/10/2019	1.860000	30,000,000.00	30,004,141.48	34,100.00		4,141.48
			04/13/2020	1.860000	30,000,000.00	100.013805	IDC-FIS		0.00
85413	YCD BANK OF MONTREAL	06367BCF4	12/10/2019	1.830000	25,000,000.00	25,001,322.94	27,958.33		1,322.94
			04/15/2020	1.830000	25,000,000.00	100.005292	IDC-FIS		0.00
85414	YCD NORDEA BANK	65558TRH0	12/11/2019	1.840000	30,000,000.00	30,002,473.38	32,200.00		2,473.38
			04/15/2020	1.840000	30,000,000.00	100.008245	IDC-FIS		0.00
85415	YCD TORONTO DOMINION	89114NCU7	12/11/2019	1.880000	30,000,000.00	30,005,984.45	32,900.00		5,984.45
			04/15/2020	1.880000	30,000,000.00	100.019948	IDC-FIS		0.00
85416	YCD BANK OF MONTREAL	06367BCN7	12/11/2019	1.830000	30,000,000.00	30,001,580.64	32,025.00		1,580.64



# Inventory by Market Value

As Of Date: 12/31/2019

Date Basis: Settlement

Run: 01/10/2020 01:48:42 PM

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
			04/14/2020	1.830000	30,000,000.00	100.005269	IDC-FIS	0.00
85418	YCD BANK OF MONTREA	06367BCX5	12/12/2019	1.900000	30,000,000.00	30,007,748.38	31,666.67	7,748.38
			04/15/2020	1.900000	30,000,000.00	100.025828	IDC-FIS	0.00
85419	YCD BANK OF MONTREA	06367BCW7	12/12/2019	1.900000	30,000,000.00	30,006,156.71	31,666.67	6,156.71
			02/13/2020	1.900000	30,000,000.00	100.020522	IDC-FIS	0.00
85423	YCD STANDARD CHARTE	85325V3B4	12/16/2019	1.890000	30,000,000.00	30,007,227.82	25,200.00	7,227.82
			04/20/2020	1.890000	30,000,000.00	100.024093	IDC-FIS	0.00
			<b>Subtotal</b>	1.855395	760,000,000.00	760,117,146.99	1,453,436.11	117,146.99
				1.855395	760,000,000.00	100.015414		0.00

### Inv Type: 75 CORPORATE NOTES

82975	CORP WELLS FARGO &	949746RS2	03/07/2016	2.500000	5,000,000.00	5,035,950.00	40,625.00	46,200.00
			03/04/2021	2.543964	4,989,750.00	100.719000	IDC-FIS	0.00
83592	CORP MICROSOFT CORP	594918BV5	02/06/2017	1.850000	10,000,000.00	9,999,600.00	74,513.89	0.00
			02/06/2020	1.850000	10,000,000.00	99.996000	IDC-FIS	-400.00
83732	CORP MICROSOFT CORP	594918BP8	05/04/2017	1.550000	8,549,000.00	8,537,715.32	52,635.72	148,667.11
			08/08/2021	2.010124	8,389,048.21	99.868000	IDC-FIS	0.00
83742	CORP APPLE INC	037833CS7	05/12/2017	1.800000	10,000,000.00	9,991,000.00	25,000.00	0.00
			05/11/2020	1.829955	9,991,300.00	99.910000	IDC-FIS	-300.00
84184	CORP WELLS FARGO BA	94988J5L7	02/06/2018	2.400000	10,000,000.00	10,001,500.00	110,666.67	14,600.00
			01/15/2020	2.469417	9,986,900.00	100.015000	IDC-FIS	0.00
84189	CORP JOHNSON & JOHN	478160CH5	02/12/2018	1.950000	16,850,000.00	16,879,993.00	46,548.13	184,002.00
			11/10/2020	2.295016	16,695,991.00	100.178000	IDC-FIS	0.00
84370	CORP MICROSOFT CORP	594918BA1	04/26/2018	2.375000	10,000,000.00	10,136,100.00	91,701.39	387,400.00
			02/12/2022	3.081219	9,748,700.00	101.361000	IDC-FIS	0.00
84387	CORP MICROSOFT CORP	594918BG8	05/03/2018	2.000000	8,000,000.00	8,016,960.00	25,777.78	151,440.00
			11/03/2020	2.699874	7,865,520.00	100.212000	IDC-FIS	0.00
84508	CORP APPLE INC	037833BS8	06/26/2018	2.250000	20,000,000.00	20,119,000.00	160,000.00	439,600.00
			02/23/2021	2.880031	19,679,400.00	100.595000	IDC-FIS	0.00
84528	CORP TOYOTA MOTOR C	89236TDZ5	07/03/2018	2.000000	8,200,000.00	8,144,240.00	911.11	158,588.00
			12/29/2020	3.100913	7,985,652.00	99.320000	IDC-FIS	0.00
84590	CORP JOHNSON AND JO	478160CD4	09/05/2018	2.250000	10,284,000.00	10,397,638.20	75,844.50	315,204.60
			03/03/2022	2.844617	10,082,433.60	101.105000	IDC-FIS	0.00
84596	CORP JOHNSON AND JO	478160CD4	09/07/2018	2.250000	10,000,000.00	10,110,500.00	73,750.00	314,000.00
			03/03/2022	2.867054	9,796,500.00	101.105000	IDC-FIS	0.00
84622	CORP APPLE INC	037833BS8	09/20/2018	2.250000	10,000,000.00	10,059,500.00	80,000.00	229,180.00



# Inventory by Market Value

As Of Date: 12/31/2019

Date Basis: Settlement

Run: 01/10/2020 01:48:42 PM

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
			02/23/2021	2.980040	9,830,320.00	100.595000	IDC-FIS	0.00
84649	CORP EXXON MOBIL CO	30231GAV4	10/11/2018	2.222000	12,640,000.00	12,714,576.00	93,620.27	340,390.40
			03/01/2021	3.142000	12,374,185.60	100.590000	IDC-FIS	0.00
84761	CORP APPLE INC	037833AR1	12/06/2018	2.850000	15,000,000.00	15,231,450.00	65,312.50	328,710.00
			05/06/2021	3.130008	14,902,740.00	101.543000	IDC-FIS	0.00
84865	CORP MICROSOFT CORP	594918BV5	02/06/2019	1.850000	15,074,000.00	15,073,397.04	112,322.24	104,613.56
			02/06/2020	2.561438	14,968,783.48	99.996000	IDC-FIS	0.00
84889	CORP MICROSOFT CORP	594918BW3	02/25/2019	2.400000	15,000,000.00	15,212,100.00	145,000.00	334,650.00
			02/06/2022	2.689934	14,877,450.00	101.414000	IDC-FIS	0.00
84957	CORP TOYOTA MOTOR C	89236TCF0	03/29/2019	2.150000	20,000,000.00	20,005,200.00	130,194.44	80,040.00
			03/12/2020	2.549412	19,925,160.00	100.026000	IDC-FIS	0.00
84961	CORP EXXON MOBIL CO	30231GAV4	04/03/2019	2.222000	14,000,000.00	14,082,600.00	103,693.33	151,060.00
			03/01/2021	2.485042	13,931,540.00	100.590000	IDC-FIS	0.00
84964	CORP ORACLE CORP	68389XBL8	04/02/2019	2.400000	20,000,000.00	20,334,000.00	141,333.33	628,200.00
			09/15/2023	2.753116	19,705,800.00	101.670000	IDC-FIS	0.00
85009	CORP CHEVRON CORP	166764AB6	04/18/2019	2.355000	10,000,000.00	10,140,100.00	17,008.33	257,100.00
			12/05/2022	2.695009	9,883,000.00	101.401000	IDC-FIS	0.00
85010	CORP WALMART INC	931142DU4	04/17/2019	2.350000	10,000,000.00	10,175,000.00	10,444.44	285,600.00
			12/15/2022	2.668610	9,889,400.00	101.750000	IDC-FIS	0.00
85013	CORP CHEVRON CORP	166764BG4	04/16/2019	2.100000	10,000,000.00	10,063,200.00	26,250.00	156,040.00
			05/16/2021	2.560006	9,907,160.00	100.632000	IDC-FIS	0.00
85014	CORP EXXON MOBIL CO	30231GAV4	04/16/2019	2.222000	7,984,000.00	8,031,105.60	59,134.83	92,853.92
			03/01/2021	2.536136	7,938,251.68	100.590000	IDC-FIS	0.00
85015	CORP CHEVRON CORP	166764BN9	04/16/2019	2.498000	7,500,000.00	7,625,625.00	61,409.17	148,875.00
			03/03/2022	2.609881	7,476,750.00	101.675000	IDC-FIS	0.00
85026	CORP CITIBANK NA	17325FAJ7	04/25/2019	2.125000	5,680,000.00	5,686,872.80	23,804.72	54,130.40
			10/20/2020	2.699794	5,632,742.40	100.121000	IDC-FIS	0.00
85027	CORP ORACLE CORP	68389XAP0	04/25/2019	2.500000	10,000,000.00	10,185,500.00	52,777.78	264,200.00
			10/15/2022	2.739017	9,921,300.00	101.855000	IDC-FIS	0.00
85315	CORP BANK OF NEW YO	06406RAL1	10/24/2019	2.100000	5,500,000.00	5,507,205.00	21,495.83	8,745.00
			10/24/2024	2.105929	5,498,460.00	100.131000	IDC-FIS	0.00
85316	CORP BANK OF NEW YO	06406RAL1	10/24/2019	2.100000	4,500,000.00	4,505,895.00	17,587.50	7,155.00
			10/24/2024	2.105929	4,498,740.00	100.131000	IDC-FIS	0.00
85421	CORP TOYOTA MTR CRE	89236TGR0	12/13/2019	1.800000	10,000,000.00	10,002,100.00	9,000.00	2,100.00
			12/13/2021	1.800000	10,000,000.00	100.021000	IDC-FIS	0.00
			<b>Subtotal</b>	2.200933	329,761,000.00	332,005,622.96	1,948,362.90	5,633,344.99
				2.607820	326,372,977.97	100.680682		-700.00





# Inventory by Market Value

As Of Date: 12/31/2019

Date Basis: Settlement

Run: 01/10/2020 01:48:42 PM

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
<b>Inv Type: 99 MONEY MARKET ACCOUNTS</b>								
83381	AUHSD MM DREYFUS TR	X9USDDRE0	08/08/2016	.000000	0.00	0.00	0.00	0.00
			01/01/2020	.000000	0.00	.000000	BOOK	0.00
			<b>Subtotal</b>	.000000	0.00	0.00	0.00	0.00
				.000000	0.00	.000000		0.00
<hr/>								
<b>Inv Type: 1000 TD WITH CALC CODE OF CSC-00</b>								
83754	CCCCD CD BERTA KAMM	121101042	05/24/2017	.400000	3,397.22	3,377.81	35.94	0.00
			05/24/2020	.400000	3,397.22	99.428546	IDC-FIS	-19.41
			<b>Subtotal</b>	.400000	3,397.22	3,377.81	35.94	0.00
				.400000	3,397.22	99.428650		-19.41
<hr/>								
Grand Total			Count 263	1.875130	3,270,941,397.22	3,270,808,302.99	9,828,949.99	9,719,182.19
				1.933245	3,258,731,468.25	99.995931		-656,392.61



# Inventory by Market Value

As Of Date: 12/31/2019

Date Basis: Settlement

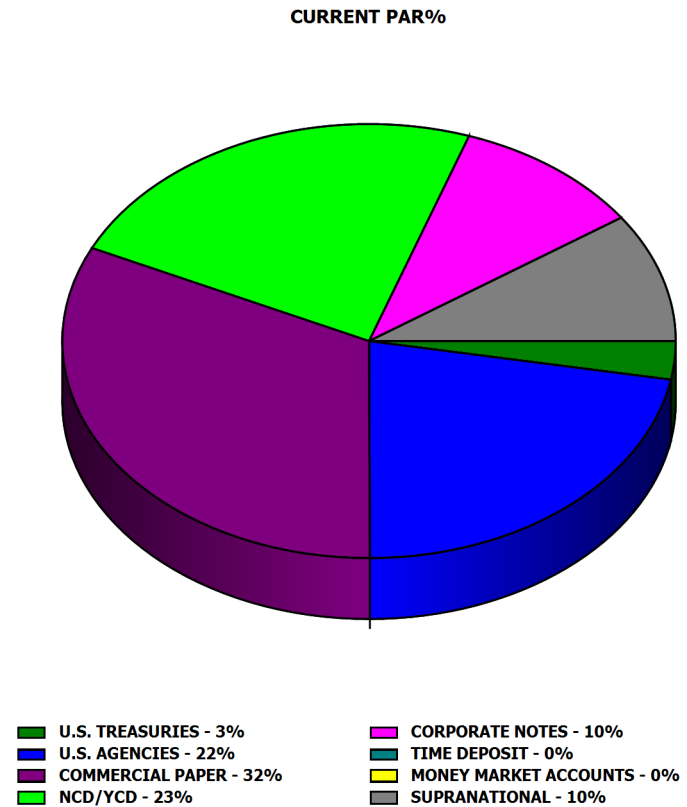
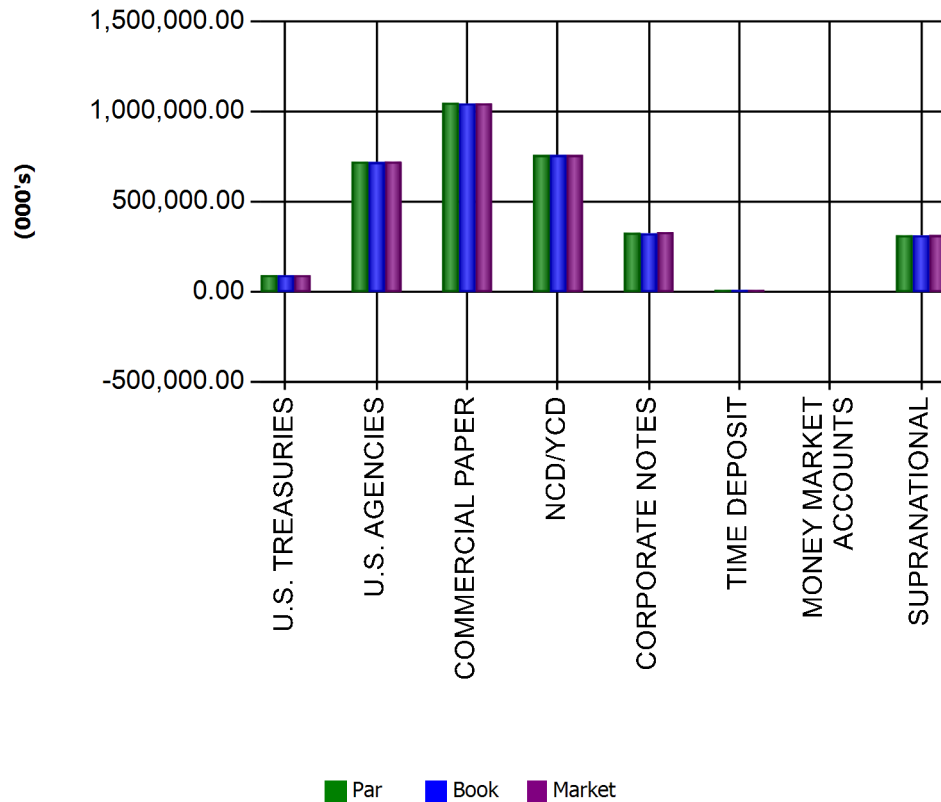
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Reporting Currency: Local

## Contra Costa County

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
U.S. TREASURIES	93,093.00	92,072.54	92,310.32	100.26 %	11.34	1.53 %
U.S. AGENCIES	723,172.00	721,518.07	724,018.93	100.35 %	1,988.15	1.88 %
COMMERCIAL PAPER	1,049,912.00	1,044,420.47	1,046,619.05	100.21 %	27.28	1.81 %
NCD/YCD	760,000.00	760,000.00	760,117.15	100.02 %	117.15	1.86 %
CORPORATE NOTES	329,761.00	326,372.98	332,005.62	101.73 %	5,632.64	2.61 %
TIME DEPOSIT	3.40	3.40	3.38	99.43 %	-0.02	0.40 %
MONEY MARKET ACCOUNTS	0.00	0.00	0.00	0.00 %	0.00	0.00 %
SUPRANATIONAL	315,000.00	314,344.02	315,733.85	100.44 %	1,286.26	2.09 %
<b>Totals(000's)</b>	<b>3,270,941.40</b>	<b>3,258,731.47</b>	<b>3,270,808.30</b>	<b>100.37 %</b>	<b>9,062.79</b>	<b>1.93 %</b>

### Asset Allocation



January 10, 2020

Ms. Belinda Zhu  
Assistant County Treasurer  
Contra Costa County  
625 Court Street, Room 100

Martinez, CA 94533

Dear Belinda,

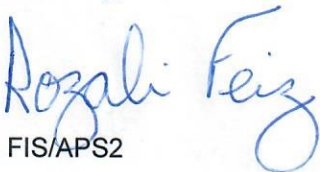
Per your request, this is a confirmation letter as to the source of the FIS/APS2 market pricing data for as of December 31, 2019.

Monthly, your request pricing from four pricing files maintained in FIS/APS2 library called: **MARKET, PRICES, RAPID, and MBPRCS**. The data within these four files are obtained from *Interactive Data Corporation/ICE*.

- 1) **MARKET** file consists of prices for Corporate Bonds, Treasury Bills, Treasury Notes/Bonds, Agency Bonds, and Equities.
- 2) **PRICES** file consists of prices for Commercial Papers (CPs), Certificate of Deposits (CDs), Bankers Acceptances (BAs), Overnight Repos (REPOS), and Time Deposits (TDs).
- 3) **RAPID** file consists of prices for some Agency Discount Notes not found in MARKET file.
- 4) **MBPRCS** file consists of prices for Agency Mortgage Backed Pools (MBS Pools). No prices are available for the Collateralized Mortgage Obligations (CMOs) or Asset Back Securities (ABSs) such as credit cards or auto loans.

If you need further information, please do not hesitate to contact me at 805-341-5354.

Sincerely,



FIS/APS2

Rozali Feiz

[Rozali.Feiz@Fisglobal.com](mailto:Rozali.Feiz@Fisglobal.com)

805-341-5354

## **SECTION III**

### **APPENDIX**

#### **B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES**

##### **B.1. PFM**



# Inventory by Market Value

As Of Date: 12/31/2019

Date Basis: Settlement

Run: 01/10/2020 01:49:40 PM

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
<b>Inv Type: 1 SUPRANATIONALS</b>								
83896	CCCSIG SUPRA INTL B	45905UP32	09/19/2017	1.562000	800,000.00	800,168.00	3,795.35	2,088.00
			09/12/2020	1.644801	798,080.00	100.021000	IDC-FIS	0.00
84266	CCCSIG SUP IFC	45950VLQ7	03/16/2018	2.636000	850,000.00	856,978.50	6,981.25	7,616.00
			03/09/2021	2.662227	849,362.50	100.821000	IDC-FIS	0.00
84365	CCCSIG SUPRA IADB	4581X0DB1	04/19/2018	2.625000	975,000.00	986,758.50	5,118.75	13,903.50
			04/19/2021	2.701839	972,855.00	101.206000	IDC-FIS	0.00
84546	CCCCD SUPRA IBRD	459058GH0	07/25/2018	2.750000	725,000.00	737,056.75	8,750.35	13,753.25
			07/23/2021	2.834778	723,303.50	101.663000	IDC-FIS	0.00
			<b>Subtotal</b>	2.401109	3,350,000.00	3,380,961.75	24,645.70	37,360.75
				2.468231	3,343,601.00	100.924231		0.00

## Inv Type: 12 TREASURY NOTES

83343	CCCCD GOV US TREASU	912828VF4	09/28/2016	1.375000	1,790,000.00	1,787,905.70	2,151.91	0.00
			05/31/2020	1.001277	1,814,053.13	99.883000	IDC-FIS	-26,147.43
83479	CCCCD GOV US TREASU	912828K58	12/09/2016	1.375000	5,000,000.00	4,995,300.00	11,710.16	16,003.12
			04/30/2020	1.500519	4,979,296.88	99.906000	IDC-FIS	0.00
84423	CCCSIG GOV US TREAS	912828WN6	05/22/2018	2.000000	770,000.00	774,242.70	1,346.45	12,356.99
			05/31/2021	2.744936	761,885.71	100.551000	IDC-FIS	0.00
84473	CCCSIG GOV US TREAS	912828WR7	06/06/2018	2.125000	1,780,000.00	1,794,044.20	103.91	41,091.86
			06/30/2021	2.643910	1,752,952.34	100.789000	IDC-FIS	0.00
84531	CCCSIG GOV US TREAS	912828WY2	07/06/2018	2.250000	1,300,000.00	1,313,104.00	12,240.49	28,947.75
			07/31/2021	2.665911	1,284,156.25	101.008000	IDC-FIS	0.00
84591	CCCSIG GOV US TREAS	9128284W7	09/07/2018	2.750000	450,000.00	458,208.00	4,674.25	7,838.86
			08/15/2021	2.720393	450,369.14	101.824000	IDC-FIS	0.00
84621	CCCSIG GOV US TREAS	9128285A4	09/20/2018	2.750000	1,135,000.00	1,156,769.30	9,260.85	26,380.24
			09/15/2021	2.892892	1,130,389.06	101.918000	IDC-FIS	0.00
84626	CCCSIG GOV US TREAS	9128285A4	09/21/2018	2.750000	2,000,000.00	2,038,360.00	16,318.68	46,406.87
			09/15/2021	2.891621	1,991,953.13	101.918000	IDC-FIS	0.00
84690	CCCSIG GOV US TREAS	9128285F3	11/07/2018	2.875000	200,000.00	204,484.00	1,225.41	5,054.31
			10/15/2021	2.976704	199,429.69	102.242000	IDC-FIS	0.00
84774	CCCSIG GOV US TREAS	9128285L0	12/11/2018	2.875000	2,050,000.00	2,098,359.50	7,610.05	40,117.14
			11/15/2021	2.726485	2,058,242.36	102.359000	IDC-FIS	0.00
84832	CCCSIG GOV US TREAS	912828V72	01/09/2019	1.875000	5,150,000.00	5,180,179.00	40,409.31	123,120.41
			01/31/2022	2.491027	5,057,058.59	100.586000	IDC-FIS	0.00



## Inventory by Market Value

As Of Date: 12/31/2019

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		Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price		Unrealized Loss	
84864	CCCSIG GOV US TREAS	9128285V8	01/31/2019	2.500000	3,350,000.00	3,410,601.50	38,688.86	65,312.44	
			01/15/2022	2.549468	3,345,289.06	101.809000	IDC-FIS	0.00	
84871	CCCSIG GOV US TREAS	9128285V8	02/11/2019	2.500000	1,725,000.00	1,756,205.25	19,921.88	29,385.91	
			01/15/2022	2.462067	1,726,819.34	101.809000	IDC-FIS	0.00	
84874	CCCSIG US TREASURY	912828V72	02/13/2019	1.875000	435,000.00	437,549.10	3,413.20	10,127.62	
			01/31/2022	2.488218	427,421.48	100.586000	IDC-FIS	0.00	
84906	CCCSIG GOV US TREAS	9128286C9	03/06/2019	2.500000	225,000.00	229,270.50	2,124.66	4,487.04	
			02/15/2022	2.539871	224,783.46	101.898000	IDC-FIS	0.00	
84927	CCCSIG GOV US TREAS	912828W55	03/18/2019	1.875000	325,000.00	326,992.25	2,059.14	7,108.46	
			02/28/2022	2.430857	319,883.79	100.613000	IDC-FIS	0.00	
85089	CCCSIG GOV US TREAS	9128282P4	06/05/2019	1.875000	3,800,000.00	3,826,866.00	29,816.58	23,303.50	
			07/31/2022	1.843971	3,803,562.50	100.707000	IDC-FIS	0.00	
85090	CCCSIG GOV US TREAS	9128282P4	06/05/2019	1.875000	1,775,000.00	1,787,549.25	13,927.47	12,133.23	
			07/31/2022	1.867010	1,775,416.02	100.707000	IDC-FIS	0.00	
85126	CCCSIG GOV US TREAS	9128282P4	07/03/2019	1.875000	1,750,000.00	1,762,372.50	13,731.32	6,767.03	
			07/31/2022	1.767416	1,755,605.47	100.707000	IDC-FIS	0.00	
85130	CCCSIG GOV US TREAS	912828XR6	07/09/2019	1.750000	2,250,000.00	2,258,797.50	3,442.62	13,543.59	
			05/31/2022	1.824938	2,245,253.91	100.391000	IDC-FIS	0.00	
85164	CCCSIG GOV US TREAS	912828D72	08/05/2019	2.000000	1,100,000.00	1,107,260.00	7,434.07	1,287.34	
			08/31/2021	1.731657	1,105,972.66	100.660000	IDC-FIS	0.00	
85252	CCCSIG GOV US TREAS	912828T34	10/04/2019	1.125000	475,000.00	471,176.25	1,357.84	0.00	
			09/30/2021	1.412763	472,386.53	99.195000	IDC-FIS	-1,151.88	
85334	CCCSIG GOV US TREAS	912828YK0	11/04/2019	1.375000	1,800,000.00	1,789,038.00	5,274.59	0.00	
			10/15/2022	1.506918	1,794,532.15	99.391000	IDC-FIS	-4,141.69	
85367	CCCSIG GOV US TREAS	912828YP9	11/12/2019	1.500000	700,000.00	699,041.00	1,788.46	1,337.87	
			10/31/2021	1.670163	698,049.28	99.863000	IDC-FIS	0.00	
85368	CCCSIG GOV US TREAS	912828TY6	11/12/2019	1.625000	775,000.00	775,573.50	1,626.12	2,056.90	
			11/15/2022	1.690511	773,516.60	100.074000	IDC-FIS	0.00	
85390	CCCSIG GOV US TREAS	912828YK0	12/04/2019	1.375000	850,000.00	844,823.50	2,490.78	1,264.91	
			10/15/2022	1.646832	845,155.24	99.391000	IDC-FIS	0.00	
			<b>Subtotal</b>		1.969431	42,960,000.00	43,284,072.50	254,149.06	525,433.39
					2.111733	42,793,433.77	100.754359		-31,441.00

**Inv Type: 22 FEDERAL HOME LOAN BANKS**

84688	CCCSIG GOV FHLB	3130AF5B9	11/06/2018	3.000000	1,075,000.00	1,101,294.50	7,077.08	27,477.00	
			10/12/2021	3.039012	1,073,817.50	102.446000	IDC-FIS	0.00	



# Inventory by Market Value

As Of Date: 12/31/2019

Date Basis: Settlement

Run: 01/10/2020 01:49:40 PM

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
<b>Subtotal</b>				3.000000	1,075,000.00	1,101,294.50	7,077.08	27,477.00
				3.039012	1,073,817.50	102.446000		0.00

### Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSO

84834	CCCSIG GOV FNMA NOT	3135G0U92	01/11/2019	2.625000	850,000.00	867,195.50	10,536.46	17,807.50
			01/11/2022	2.650125	849,388.00	102.023000	IDC-FIS	0.00
84859	CCCSIG GOV FNMA NOT	3135G0U92	01/31/2019	2.625000	1,000,000.00	1,020,230.00	12,395.83	19,970.00
			01/11/2022	2.615469	1,000,260.00	102.023000	IDC-FIS	0.00
<b>Subtotal</b>				2.625000	1,850,000.00	1,887,425.50	22,932.29	37,777.50
				2.631384	1,849,648.00	102.023000		0.00

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

84856	CCCSIG MBS FHMS KPO	3137FKK39	12/17/2018	3.203000	136,253.30	136,252.88	363.68	0.00
			07/25/2023	3.203060	136,252.88	99.999692	BOOK	0.00
85080	CCCSIG ABS FHMS K01	3137ASNJ9	06/03/2019	2.272000	348,786.36	347,519.28	660.37	0.00
			03/25/2022	2.405785	347,519.28	99.636717	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	247,684.23	250,929.14	470.60	0.00
			12/27/2022	1.870309	250,929.14	101.310100	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	380,537.11	101.476563	BOOK	0.00
85231	CCCSIG MBS FNA 2013	3136ABPW7	09/13/2019	2.364630	304,490.03	306,833.17	600.01	0.00
			08/25/2022	2.095151	306,833.17	100.769529	BOOK	0.00
85261	CCCSIG ABS VZOT 201	92348AAA3	10/08/2019	1.940000	350,000.00	349,973.02	207.47	0.00
			04/22/2024	1.941761	349,973.02	99.992291	BOOK	0.00
85379	CCCSIG MBS FHMS KJ2	3137FQ3V3	11/26/2019	2.092000	299,528.46	299,521.27	522.18	0.00
			07/25/2024	2.092542	299,521.27	99.997600	BOOK	0.00
<b>Subtotal</b>				2.319152	2,561,742.38	2,580,784.62	4,591.08	0.00
				2.075423	2,580,784.62	100.743332		0.00

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

83825	CCCSIG ABS JOHN DEE	47788BAD6	07/18/2017	1.820000	108,012.07	108,004.17	87.37	0.00
			10/15/2021	1.823435	108,004.17	99.992686	BOOK	0.00



# Inventory by Market Value

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Run: 01/10/2020 01:49:40 PM

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
84207	CCCSIG JDOT 2018 CO	47788CAC6	02/28/2018	2.660000	157,840.78	157,829.43	186.60	0.00
			04/18/2022	2.663481	157,829.43	99.992809	BOOK	0.00
			<b>Subtotal</b>	2.318721	265,852.85	265,833.60	273.97	0.00
				2.322183	265,833.60	99.992759		0.00

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

83091	CCCSIG ABS CORP NIS	65478VAD9	04/27/2016	1.320000	3,501.34	3,500.80	2.04	0.00
			01/15/2021	1.326574	3,500.80	99.984577	BOOK	0.00
83333	CCCSIG ABS HYUNDAI	44891EAC3	09/21/2016	1.290000	47,256.44	47,250.08	27.09	0.00
			04/15/2021	1.295868	47,250.08	99.986542	BOOK	0.00
83658	CCCSIG ABS ALLY AUT	02007HAC5	03/29/2017	1.780000	18,523.55	18,522.29	14.65	0.00
			08/16/2021	1.785395	18,522.29	99.993198	BOOK	0.00
83659	CCCSIG ABS HYUNDAI	44931PAD8	03/29/2017	1.760000	122,169.68	122,159.80	95.56	0.00
			08/16/2021	1.763698	122,159.80	99.991913	BOOK	0.00
83855	CCCSIG ABS NAROT 20	65478GAD2	08/23/2017	1.750000	297,756.85	297,740.21	231.59	0.00
			10/15/2021	1.752684	297,740.21	99.994412	BOOK	0.00
83973	CCCSIG ABS TAOT 201	89238KAD4	11/15/2017	1.930000	178,529.34	178,512.88	153.24	0.00
			01/18/2022	1.934403	178,512.88	99.990780	BOOK	0.00
84176	CCCSIG ABS ALLYA 20	02007MAE0	01/31/2018	2.350000	192,862.81	192,840.52	201.49	0.00
			06/15/2022	2.355236	192,840.52	99.988443	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
84422	CCCSIG ABS FORDO 20	34528FAD0	05/22/2018	3.030000	217,880.68	217,845.45	293.41	0.00
			11/15/2022	3.037269	217,845.45	99.983831	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
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
			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





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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
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
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
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	233.44	0.00
			09/15/2023	1.910404	274,997.75	99.999182	BOOK	0.00
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
85426	CCCSIG ABS COMET 20	14041NFU0	09/05/2019	1.720000	825,000.00	824,792.27	1,813.17	0.00
			08/15/2024	1.758204	824,792.27	99.974821	BOOK	0.00
			<b>Subtotal</b>	2.611759	6,773,480.69	6,772,673.71	8,662.26	0.00
				2.623239	6,772,673.71	99.988086		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	3,897.54	0.00
			01/20/2023	2.495080	349,951.56	99.986160	BOOK	0.00
			<b>Subtotal</b>	2.490000	350,000.00	349,951.56	3,897.54	0.00
				2.495080	349,951.56	99.986160		0.00



## Inventory by Market Value

As Of Date: 12/31/2019

Date Basis: Settlement

Run: 01/10/2020 01:49:40 PM

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
<b>Inv Type: 72 NEGOTIABLE CERT OF DEPOSIT</b>								
83976	CCCSIG YCD SWEDBANK	87019U6D6	11/17/2017	2.270000	800,000.00	803,085.23	2,219.56	3,085.23
			11/16/2020	2.270000	800,000.00	100.385653	IDC-FIS	0.00
84246	CCCSIG YCD UBS AG S	90275DHG8	03/06/2018	2.900000	1,200,000.00	1,202,376.65	11,600.00	2,376.65
			03/02/2020	2.900000	1,200,000.00	100.198054	IDC-FIS	0.00
84965	CCCSIG YCD CREDIT A	22535CDV0	04/04/2019	2.830000	800,000.00	800,000.00	17,105.78	0.00
			04/01/2022	2.830000	800,000.00	100.000000	BOOK	0.00
			<b>Subtotal</b>	2.700000	2,800,000.00	2,805,461.88	30,925.34	5,461.88
				2.700000	2,800,000.00	100.195067		0.00

### Inv Type: 74 CERT OF DEPOSIT MEDIUM TERM

84560	CCCSIG YCD BANK OF	06370REU9	08/03/2018	3.190000	775,000.00	766,576.18	10,232.37	0.00
			08/03/2020	3.190000	775,000.00	98.913056	IDC-FIS	-8,423.82
84655	CCCSIG YCD SUMITOMO	86565BPC9	10/18/2018	3.390000	750,000.00	738,981.88	5,438.14	0.00
			10/16/2020	3.476115	748,980.00	98.530917	IDC-FIS	-9,998.12
84893	CCCSIG YCD MUFG BAN	55379WZT6	02/28/2019	2.970000	800,000.00	800,000.00	20,262.00	0.00
			02/26/2021	2.970000	800,000.00	100.000000	BOOK	0.00
85209	CCCSIG YCD NORDEA B	65558TLL7	08/29/2019	1.850000	825,000.00	825,000.00	5,299.48	0.00
			08/26/2022	1.850000	825,000.00	100.000000	BOOK	0.00
85216	CCCSIG YCD SKANDINA	83050PDR7	09/03/2019	1.860000	825,000.00	825,000.00	5,115.00	0.00
			08/26/2022	1.860000	825,000.00	100.000000	BOOK	0.00
85407	CCCSIG YCD DNB NOR	23341VZT1	12/06/2019	2.040000	825,000.00	825,000.00	1,215.50	0.00
			12/02/2022	2.040000	825,000.00	100.000000	BOOK	0.00
			<b>Subtotal</b>	2.527838	4,800,000.00	4,780,558.06	47,562.49	0.00
				2.541278	4,798,980.00	99.594960		-18,421.94

### Inv Type: 75 CORPORATE NOTES

83793	CCCSIG CORP WALT DI	25468PDU7	06/06/2017	1.800000	625,000.00	624,931.25	812.50	113.10
			06/05/2020	1.839965	624,818.15	99.989000	IDC-FIS	0.00
83824	CCCSIG CORP AMERI H	02665WBT7	07/20/2017	1.950000	505,000.00	505,262.60	4,404.02	772.65
			07/20/2020	1.984846	504,489.95	100.052000	IDC-FIS	0.00
83839	CCCSIG CORP MORGAN	61761JB32	08/03/2017	2.800000	750,000.00	753,120.00	875.00	0.00
			06/16/2020	2.122846	764,055.00	100.416000	IDC-FIS	-10,935.00
83863	CCCSIG CORP VISA IN	92826CAB8	08/30/2017	2.200000	210,000.00	210,835.80	218.17	0.00



# Inventory by Market Value

As Of Date: 12/31/2019

Date Basis: Settlement

Run: 01/10/2020 01:49:40 PM

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
			12/14/2020	1.853307	212,310.00	100.398000	IDC-FIS	-1,474.20
83885	CCCSIG CORP CATERPI	14913Q2A6	09/07/2017	1.850000	295,000.00	294,867.25	1,773.69	0.00
			09/04/2020	1.879031	294,917.01	99.955000	IDC-FIS	-49.76
83894	CCCSIG CORP BOFA CA	06051GGS2	09/18/2017	2.328000	545,000.00	546,553.25	3,171.90	1,553.25
			10/01/2021	2.328000	545,000.00	100.285000	IDC-FIS	0.00
83921	CCCSIG CORP PEPSICO	713448DX3	10/10/2017	2.000000	375,000.00	376,068.75	1,583.33	1,143.75
			04/15/2021	2.005881	374,925.00	100.285000	IDC-FIS	0.00
83940	CCCSIG CORP BB&T MT	05531FAZ6	10/26/2017	2.150000	215,000.00	215,610.60	1,926.05	709.50
			02/01/2021	2.165131	214,901.10	100.284000	IDC-FIS	0.00
83971	CCCSIG CORP UNITED	911312BP0	11/14/2017	2.050000	475,000.00	476,273.00	2,434.38	2,023.50
			04/01/2021	2.098958	474,249.50	100.268000	IDC-FIS	0.00
84087	CCCSIG CORP CITIGRO	172967KB6	12/11/2017	2.650000	150,000.00	150,819.00	717.71	602.47
			10/26/2020	2.497862	150,216.53	100.546000	IDC-FIS	0.00
84126	CCCSIG CORP JOHN DE	24422ETZ2	01/08/2018	2.350000	305,000.00	306,647.00	3,444.38	1,805.60
			01/08/2021	2.368059	304,841.40	100.540000	IDC-FIS	0.00
84200	CCCSIG BANK OF NY M	06406HDD8	02/21/2018	2.600000	500,000.00	502,020.00	4,838.89	4,475.00
			08/17/2020	2.805542	497,545.00	100.404000	IDC-FIS	0.00
84202	CCCSIG CORP PACCAR	69371RN93	02/27/2018	2.800000	500,000.00	505,890.00	4,666.67	6,135.00
			03/01/2021	2.817011	499,755.00	101.178000	IDC-FIS	0.00
84247	CCCSIG NATIONAL RUR	63743HER9	02/26/2018	2.900000	330,000.00	333,715.80	2,817.83	4,082.10
			03/15/2021	2.937862	329,633.70	101.126000	IDC-FIS	0.00
84255	CCCSIG CORP JOHN DE	24422EUD9	03/13/2018	2.875000	400,000.00	404,944.00	3,481.94	5,216.00
			03/12/2021	2.898871	399,728.00	101.236000	IDC-FIS	0.00
84277	CCCSIG CORP UNILEVE	904764AZ0	03/22/2018	2.750000	650,000.00	657,800.00	4,915.63	11,121.50
			03/22/2021	2.929170	646,678.50	101.200000	IDC-FIS	0.00
84290	CCCSIG CORP HSBC US	40428HPR7	03/29/2018	2.350000	400,000.00	400,204.00	3,028.89	5,300.00
			03/05/2020	3.032909	394,904.00	100.051000	IDC-FIS	0.00
84399	CCCSIG CORP HERSHEY	427866AY4	05/10/2018	2.900000	350,000.00	351,176.00	1,296.94	1,407.00
			05/15/2020	2.933837	349,769.00	100.336000	IDC-FIS	0.00
84402	CCCSIG CORP GENERAL	369550BA5	05/11/2018	2.875000	460,000.00	461,596.20	1,836.81	3,224.60
			05/11/2020	3.058819	458,371.60	100.347000	IDC-FIS	0.00
84411	CCCSIG CORP AMERICA	025816BU2	05/17/2018	3.375000	785,000.00	800,009.20	3,238.13	15,142.65
			05/17/2021	3.381007	784,866.55	101.912000	IDC-FIS	0.00
84421	CCCSIG CORP CHARLES	808513AW5	05/22/2018	3.250000	500,000.00	509,755.00	1,805.56	9,770.00
			05/21/2021	3.251084	499,985.00	101.951000	IDC-FIS	0.00
84470	CCCSIG CORP BBT COR	05531FBD4	06/05/2018	3.200000	150,000.00	152,883.00	1,573.33	3,061.50
			09/03/2021	3.235931	149,821.50	101.922000	IDC-FIS	0.00



## Inventory by Market Value

As Of Date: 12/31/2019

Date Basis: Settlement

Run: 01/10/2020 01:49:40 PM

Reporting Currency: Local

### Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price		Unrealized Loss	
84511	CCCSIG CORP WALMART	931142EJ8	06/27/2018	3.125000	595,000.00	607,721.10	413.19	12,750.85	
			06/23/2021	3.126857	594,970.25	102.138000	IDC-FIS	0.00	
84592	CCCSIG CORP CATERPI	14913Q2N8	09/07/2018	3.150000	100,000.00	102,219.00	997.50	2,296.00	
			09/07/2021	3.177112	99,923.00	102.219000	IDC-FIS	0.00	
84593	CCCSIG CORP UNILEVE	904764BF3	09/07/2018	3.000000	100,000.00	102,427.00	950.00	2,911.00	
			03/07/2022	3.147126	99,516.00	102.427000	IDC-FIS	0.00	
84594	CCCSIG CORP PFIZER	717081EM1	09/07/2018	3.000000	250,000.00	255,297.50	2,208.33	5,635.00	
			09/15/2021	3.046915	249,662.50	102.119000	IDC-FIS	0.00	
84618	CCCSIG CORP 3M COMP	88579YBA8	09/14/2018	3.000000	185,000.00	188,226.40	1,649.58	3,605.65	
			09/14/2021	3.072054	184,620.75	101.744000	IDC-FIS	0.00	
84645	CCCSIG CORP AMERICA	02665WCP4	10/10/2018	3.375000	300,000.00	308,826.00	590.63	8,970.00	
			12/10/2021	3.392166	299,856.00	102.942000	IDC-FIS	0.00	
84757	CCCSIG CORP HOME DE	437076BV3	12/06/2018	3.250000	225,000.00	232,535.25	2,437.50	8,151.75	
			03/01/2022	3.341128	224,383.50	103.349000	IDC-FIS	0.00	
84830	CCCSIG CORP TOYOTA	89236TFQ3	01/08/2019	3.050000	235,000.00	237,843.50	3,444.38	2,984.50	
			01/08/2021	3.081164	234,859.00	101.210000	IDC-FIS	0.00	
84887	CCCSIG CORP 3M COMP	88579YBF7	02/22/2019	2.750000	245,000.00	249,444.30	2,245.83	4,559.45	
			03/01/2022	2.766133	244,884.85	101.814000	IDC-FIS	0.00	
84915	CCCSIG CORP PFIZER	717081ER0	03/11/2019	2.800000	170,000.00	173,587.00	1,454.44	3,597.20	
			03/11/2022	2.802099	169,989.80	102.110000	IDC-FIS	0.00	
84923	CCCSIG CORP MERCK A	589331AT4	03/15/2019	2.400000	300,000.00	304,680.00	2,120.00	7,746.00	
			09/15/2022	2.708028	296,934.00	101.560000	IDC-FIS	0.00	
84926	CCCSIG CORP GOLDMAN	38141GWC4	03/18/2019	3.000000	325,000.00	329,104.75	1,760.42	5,856.50	
			04/26/2022	3.182983	323,248.25	101.263000	IDC-FIS	0.00	
84932	CCCSIG CORP JPMORGA	46647PBB1	03/22/2019	3.207000	800,000.00	819,080.00	6,414.00	19,080.00	
			04/01/2023	3.207000	800,000.00	102.385000	IDC-FIS	0.00	
85003	CCCSIG CORP TOYOTA	89236TFX8	04/12/2019	2.650000	600,000.00	610,710.00	3,489.17	11,088.00	
			04/12/2022	2.671993	599,622.00	101.785000	IDC-FIS	0.00	
85057	CCCSIG CORP BOEING	097023CG8	05/02/2019	2.700000	125,000.00	126,961.25	562.50	2,182.50	
			05/01/2022	2.761957	124,778.75	101.569000	IDC-FIS	0.00	
85060	CCCSIG CORP PACCAR	69371RP83	05/10/2019	2.650000	100,000.00	101,865.00	375.42	1,919.00	
			05/10/2022	2.668850	99,946.00	101.865000	IDC-FIS	0.00	
85073	CCCSIG CORP VISA IN	92826CAG7	05/24/2019	2.150000	250,000.00	252,845.00	1,582.64	6,142.50	
			09/15/2022	2.567904	246,702.50	101.138000	IDC-FIS	0.00	
85099	CCCSIG CORP MORGAN	61744YAH1	06/07/2019	2.750000	400,000.00	407,388.00	1,283.33	5,764.00	
			05/19/2022	2.605838	401,624.00	101.847000	IDC-FIS	0.00	
85100	CCCSIG CORP GOLDMAN	38141GWC4	06/07/2019	3.000000	400,000.00	405,052.00	2,166.67	2,536.00	



# Inventory by Market Value

As Of Date: 12/31/2019

Date Basis: Settlement

Run: 01/10/2020 01:49:40 PM

Reporting Currency: Local

## Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price			Unrealized Loss	Unrealized Gain
			04/26/2022	2.771065	402,516.00		101.263000	IDC-FIS		0.00
85121	CCCSIG CORP AMERICA	02665WCY5	06/27/2019	2.200000	500,000.00		503,890.00	122.22		4,350.00
			06/27/2022	2.231876	499,540.00		100.778000	IDC-FIS		0.00
85154	CCCSIG CORP US BANC	91159HHC7	07/26/2019	3.000000	300,000.00		306,951.00	2,650.00		990.00
			03/15/2022	2.219159	305,961.00		102.317000	IDC-FIS		0.00
85158	CCCSIG CORP BOEING	097023CL7	07/31/2019	2.300000	225,000.00		226,273.50	2,170.63		1,282.50
			02/07/2020	2.308128	224,991.00		100.566000	IDC-FIS		0.00
85189	CCCSIG CORP BURLING	12189LAF8	08/13/2019	3.450000	300,000.00		306,840.00	3,047.50		0.00
			09/15/2021	2.221338	307,479.00		102.280000	IDC-FIS		-639.00
85190	CCCSIG CORP NORTHER	665859AN4	08/13/2019	2.375000	300,000.00		303,858.00	2,948.96		216.00
			08/02/2022	1.952099	303,859.71		101.286000	IDC-FIS		0.00
85192	CCCSIG CORP HONEYWE	438516BT2	08/08/2019	2.150000	170,000.00		171,565.70	1,451.85		1,737.40
			08/08/2022	2.184966	169,828.30		100.921000	IDC-FIS		0.00
85205	CCCSIG CORP 3M COMP	88579YBL4	08/26/2019	1.750000	400,000.00		397,820.00	2,430.56		0.00
			02/14/2023	1.864079	398,476.00		99.455000	IDC-FIS		-656.00
85206	CCCSIG CORP BANK OF	06406RAK3	08/23/2019	1.950000	375,000.00		375,828.75	2,600.00		948.75
			08/23/2022	1.961036	374,880.00		100.221000	IDC-FIS		0.00
85211	CCCSIG CORP CATERPI	14913Q3A5	09/06/2019	1.900000	340,000.00		340,686.80	2,063.61		1,159.40
			09/06/2022	1.947926	339,527.40		100.202000	IDC-FIS		0.00
85212	CCCSIG CORP THE WAL	254687FJ0	09/06/2019	1.650000	225,000.00		224,448.75	1,185.94		0.00
			09/01/2022	1.724903	224,511.75		99.755000	IDC-FIS		-63.00
85227	CCCSIG CORP JOHN DE	24422EVA4	09/12/2019	1.950000	75,000.00		75,159.75	73.13		256.50
			06/13/2022	1.998849	74,903.25		100.213000	IDC-FIS		0.00
85228	CCCSIG CORP APPLE I	037833DL1	09/11/2019	1.700000	200,000.00		199,860.00	1,038.89		0.00
			09/11/2022	1.705837	199,966.00		99.930000	IDC-FIS		-106.00
85244	CCCSIG CORP PACCAR	69371RQ33	09/26/2019	2.000000	225,000.00		226,278.00	1,187.50		1,552.50
			09/26/2022	2.042132	224,725.50		100.568000	IDC-FIS		0.00
85335	CCCSIG CORP CITIGRO	17308CC46	11/04/2019	2.312000	450,000.00		451,399.50	1,647.30		1,399.50
			11/04/2022	2.312000	450,000.00		100.311000	IDC-FIS		0.00
85354	CCCSIG CORP IBM COR	459200JX0	11/06/2019	2.850000	500,000.00		511,310.00	1,900.00		385.00
			05/13/2022	1.956851	510,925.00		102.262000	IDC-FIS		0.00
			<b>Subtotal</b>	2.610226	19,765,000.00		19,978,964.50	117,525.37		209,712.62
				2.570941	19,783,392.55		101.082542			-13,922.96

### Inv Type: 79 YCD/NCD 30/360

84476	CCCSIG YCD BANK OF	06417GU22	06/07/2018	3.080000	800,000.00		793,725.33	1,779.56		0.00
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# Inventory by Market Value

As Of Date: 12/31/2019

Date Basis: Settlement

Run: 01/10/2020 01:49:40 PM

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
84486	CCCSIG ROYAL BANK O	78012UEE1	06/05/2020	3.099862	799,696.00	99.215667	IDC-FIS	-5,970.67
			06/08/2018	3.240000	1,000,000.00	1,000,000.00	2,160.00	0.00
			06/07/2021	3.240000	1,000,000.00	100.000000	BOOK	0.00
			<b>Subtotal</b>					
				3.168904	1,800,000.00	1,793,725.33	3,939.56	0.00
				3.177730	1,799,696.00	99.651407		-5,970.67
<b>Grand Total</b>			Count 140	2.296503	88,351,075.92	88,981,707.51	526,181.74	843,223.14
				2.354572	88,211,812.31	100.713779		-69,756.57



# Inventory by Market Value

As Of Date: 12/31/2019

Date Basis: Settlement

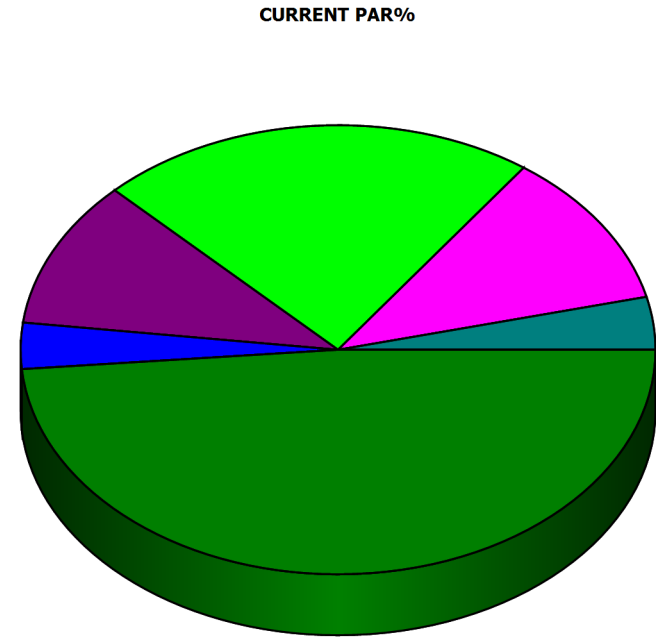
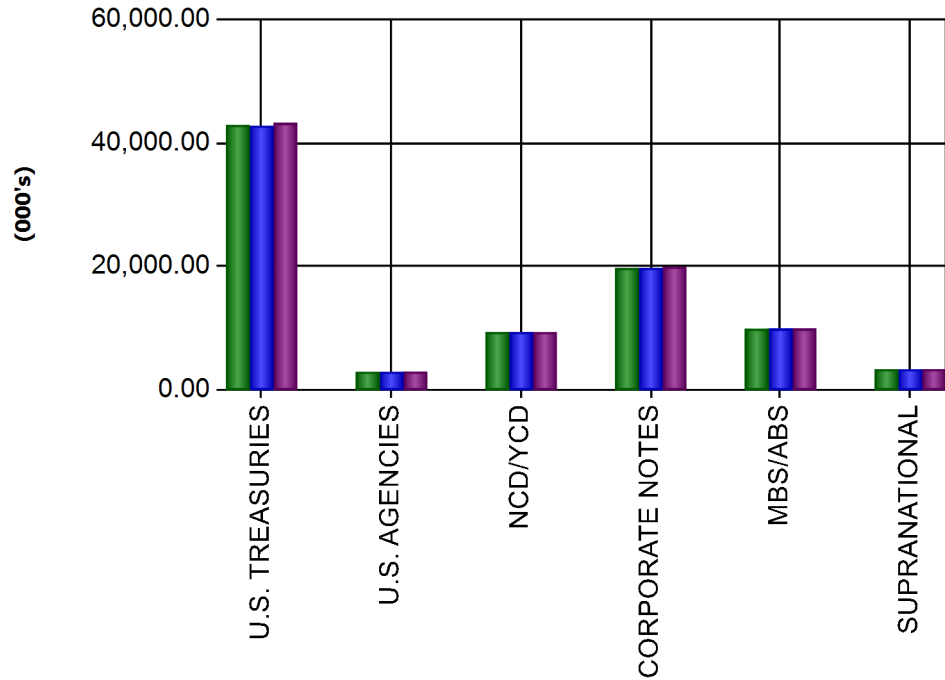
Run: 01/10/2020 01:49:40 PM

Reporting Currency: Local

## Contra Costa County

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
U.S. TREASURIES	42,960.00	42,793.43	43,284.07	101.15 %	493.99	2.11 %
U.S. AGENCIES	2,925.00	2,923.47	2,988.72	102.23 %	65.25	2.78 %
NCD/YCD	9,400.00	9,398.68	9,379.75	99.80 %	-18.93	2.71 %
CORPORATE NOTES	19,765.00	19,783.39	19,978.96	100.99 %	195.79	2.57 %
MBS/ABS	9,951.08	9,969.24	9,969.24	100.00 %	0.00	2.47 %
SUPRANATIONAL	3,350.00	3,343.60	3,380.96	101.12 %	37.36	2.47 %
<b>Totals(000's)</b>	<b>88,351.08</b>	<b>88,211.81</b>	<b>88,981.71</b>	<b>100.87 %</b>	<b>773.47</b>	<b>2.35 %</b>

## Asset Allocation



■ Par ■ Book ■ Market

■ U.S. TREASURIES - 49% ■ CORPORATE NOTES - 22%  
 ■ U.S. AGENCIES - 3% ■ MBS/ABS - 11%  
 ■ NCD/YCD - 11% ■ SUPRANATIONAL - 4%

## **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 DECEMBER 31, 2019**

CALIFORNIA STATE LOCAL AGENCY INVESTMENT ACCOUNTS	STATE CONTROLLER ACCOUNT NUMBER	ACCOUNT BALANCE	ESTIMATED FAIR VALUE
ACALANES UNION HIGH SCHOOL	75-07-010	1,002,251.30	1,004,025.58
ANTIOCH UNIFIED SCHOOL DISTRICT	75-07-005	872,907.81	874,453.12
BRENTWOOD UNION SCHOOL DISTRICT	75-07-013	8,206,553.91	8,221,081.96
BYRON UNION SCHOOL DISTRICT	75-07-017	174,872.52	175,182.10
CANYON ELEMENTARY SCHOOL DISTRICT	75-07-018	203,303.63	203,663.54
CENTRAL CONTRA COSTA SANITARY DISTRICT	70-07-001	65,000,000.00	65,115,069.37
CONTRA COSTA COMMUNITY COLLEGE	75-07-001	650,548.65	651,700.31
CONTRA COSTA COUNTY	99-07-000	65,000,000.00	65,115,069.37
CONTRA COSTA COUNTY OFFICE OF EDUCATION	75-07-007	1,354,463.73	1,356,861.53
CONTRA COSTA COUNTY SCHOOL INSURANCE GROUP	35-07-001	2,357,912.49	2,362,086.70
CROCKETT COMMUNITY SERVICES DISTRICT	16-07-004	4,961,414.04	4,970,197.22
DELTA DIABLO SANITATION DISTRICT	70-07-003	76,693.15	76,828.92
EAST CONTRA COSTA REG FEE & FINANCING AUTH	40-07-006	1,066,375.06	1,068,262.86
KENSINGTON FIRE PROTECTION DISTRICT	17-07-011	4,055,283.48	4,062,462.54
KENSINGTON POLICE PROTECTION & COMMUNITY SERVICES DISTRICT	16-07-003	1,018,044.16	1,019,846.40
LAFAYETTE SCHOOL DISTRICT	75-07-012	5,141,633.45	5,150,735.67
MARTINEZ UNIFIED SCHOOL DISTRICT	75-07-011	23,553,782.70	23,595,479.91
MORAGA ORINDA FIRE DISTRICT	17-07-003	8,400,908.74	8,415,780.85
MORAGA SCHOOL DISTRICT	75-07-016	2,824.75	2,829.75
MT DIABLO UNIFIED SCHOOL DISTRICT	75-07-008	3,624,286.06	3,630,702.13
MT VIEW SANITARY DISTRICT	70-07-008	8,834,821.20	8,850,461.47
OAKLEY UNION SCHOOL DISTRICT	75-07-009	261,194.26	261,656.65
ORINDA UNION SCHOOL DISTRICT	75-07-015	3,261,508.57	3,267,282.41
PITTSBURG UNIFIED SCHOOL DISTRICT	75-07-002	37,147.12	37,212.88
RECLAMATION DISTRICT 799	60-07-001	86,798.78	86,952.44
RECLAMATION DISTRICT 800	60-07-003	3,607,297.06	3,613,683.05
RECLAMATION DISTRICT 2026	60-07-005	250,335.09	250,778.26
REDEVELOPMENT AGENCY	65-07-015	0.04	0.04
RODEO -HERCULES FIRE PROTECTION DISTRICT	17-07-001	1,113,098.07	1,115,068.59
SAN RAMON VALLEY UNIFIED SCHOOL DISTRICT	75-07-004	253,085.78	253,533.82
WEST CONTRA COSTA UNIFIED SCHOOL DISTRICT	75-07-014	43,182,098.53	43,258,543.71
	TOTAL	<u>257,611,444.13</u>	<u>258,067,493.15</u>

## **SECTION III**

### **APPENDIX**

#### **B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES**

##### **ASSET MANAGEMENT FUNDS**

- B.3. WELLS CAPITAL MANAGEMENT**
- B.4. CalTRUST (LIQUIDITY)**
- B.5. US BANK**



## WFAM GAAP

31 December 2019

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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.

# Table of Contents

<u>Risk Summary (WC-Contra Costa County)</u>	1 - 4
<u>Performance Summary Gross of Fees (WC-Contra Costa County)</u>	5 - 6
<u>Performance Summary Net of Fees (WC-Contra Costa County)</u>	7 - 8
<u>GAAP FX Financials (WC-Contra Costa County)</u>	9 - 10
<u>Income Detail (WC-Contra Costa County)</u>	11 - 15
<u>Balance Sheet Classification (WC-Contra Costa County)</u>	16 - 21
<u>Trading Activity (WC-Contra Costa County)</u>	22 - 32
<u>Transaction Detail (WC-Contra Costa County)</u>	33 - 43
<u>MMF Transaction Detail (WC-Contra Costa County)</u>	44 - 46
<u>Roll Forward (WC-Contra Costa County)</u>	47 - 51
<u>Shock Analysis (WC-Contra Costa County)</u>	52 - 56

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.

# Risk Summary

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

WELLS  
FARGO

Page 39  
Asset  
Management

## Balance Sheet

Book Value + Accrued	44,497,240.52
Net Unrealized Gain/Loss	52,215.83
Market Value + Accrued	44,549,456.35

## Portfolio Characteristics

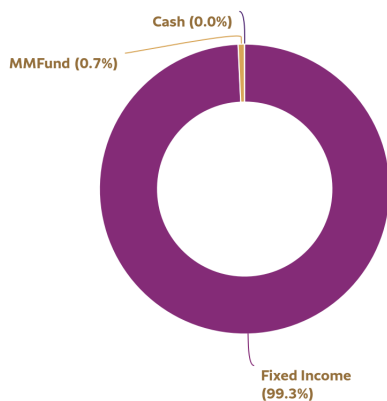
Risk Metric	Value
Cash	1,373.93
MMFund	322,984.10
Fixed Income	44,225,098.32
Duration	0.53
Convexity	0.01
WAL	0.63
Years to Final Maturity	0.82
Years to Effective Maturity	0.62
Yield	1.76
Book Yield	2.03
Avg Credit Rating	AA+/Aa1/AA+

## Issuer Concentration

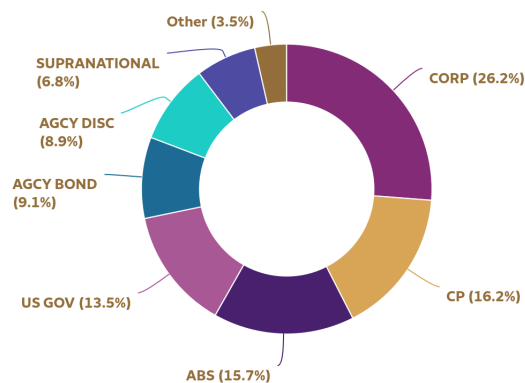
Issuer Concentration	% of Base Market Value + Accrued
Other	56.00%
United States	13.54%
Farm Credit System	8.92%
Federal Home Loan Banks	6.81%
International Bank for Reconstruction and Development	4.50%
JPMorgan Chase & Co.	3.61%
Citigroup Inc.	3.61%
---	100.00%

Footnotes: 1,2

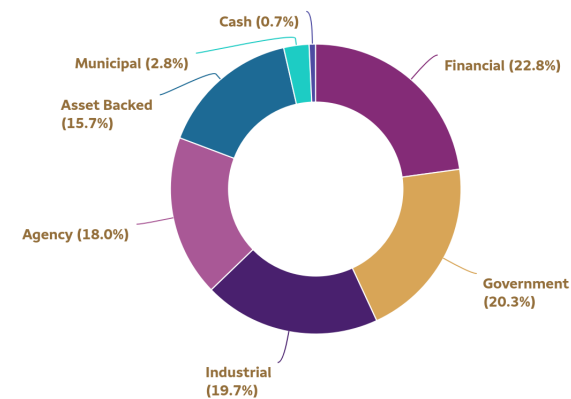
## Asset Class (%)



## Security Type (%)



## Market Sector (%)



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# Risk Summary

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

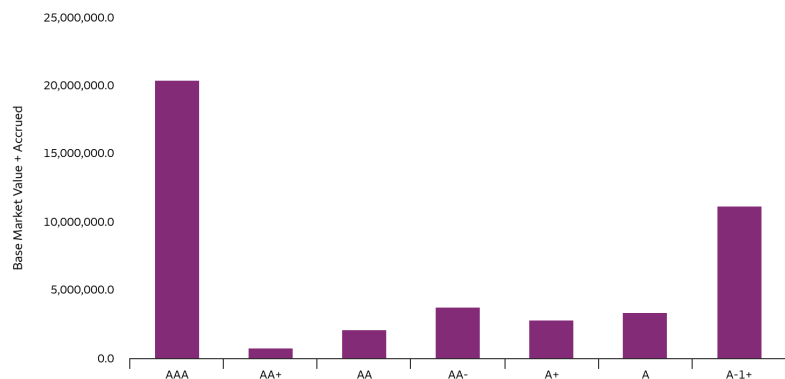
Investment Strategy: Short Duration Fixed Income

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

WELLS  
FARGO

Page 40  
Asset  
Management

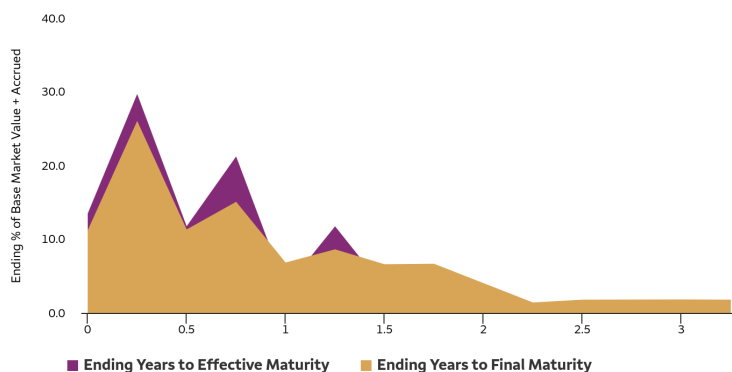
## Credit Rating



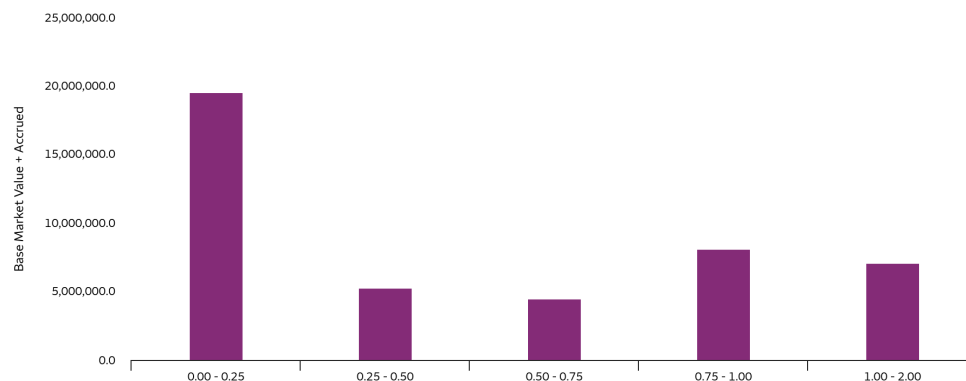
## Credit Duration Heat Map

Rating	0 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5 - 7	7 - 10	10 - 15	15 - 30
AAA	58.94%	12.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AA	11.24%	3.84%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
A	13.97%	0.00%	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



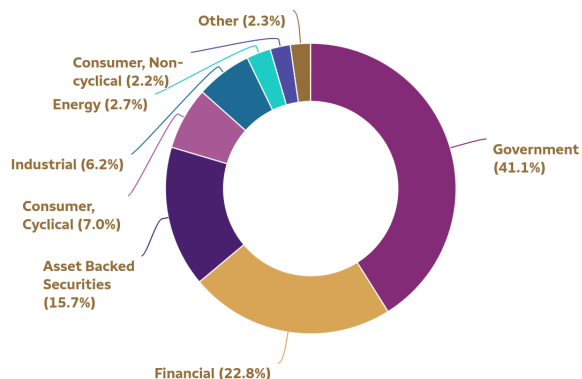
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# Risk Summary

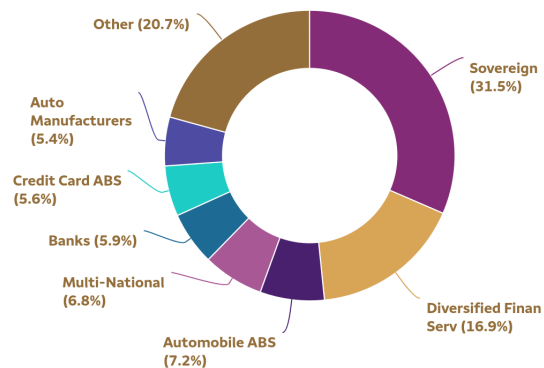
US Dollar  
01 October 2019 to 31 December 2019

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

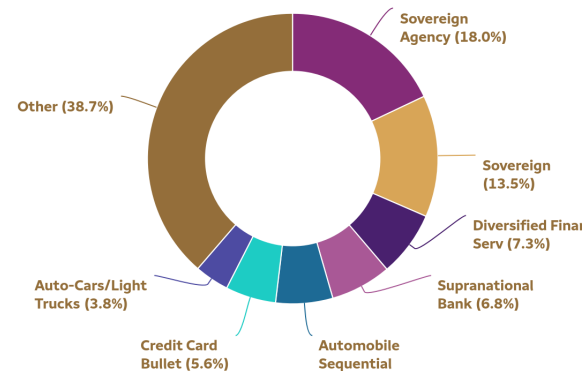
Industry Sector



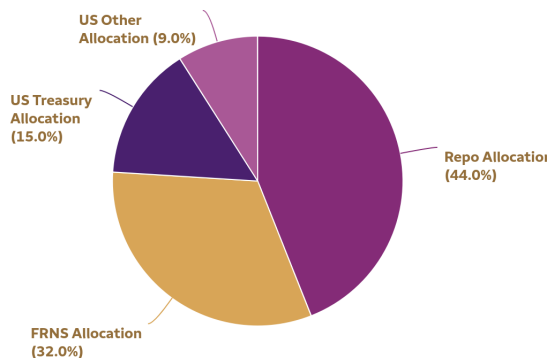
Industry Group



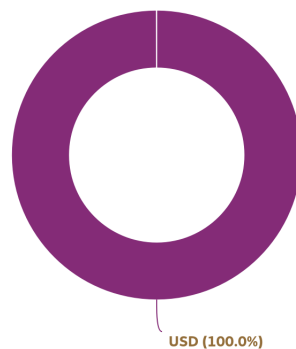
Industry Subgroup



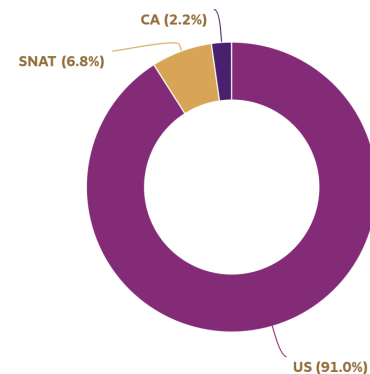
MMF Asset Allocation



Currency



Country



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# Risk Summary

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE BofA 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

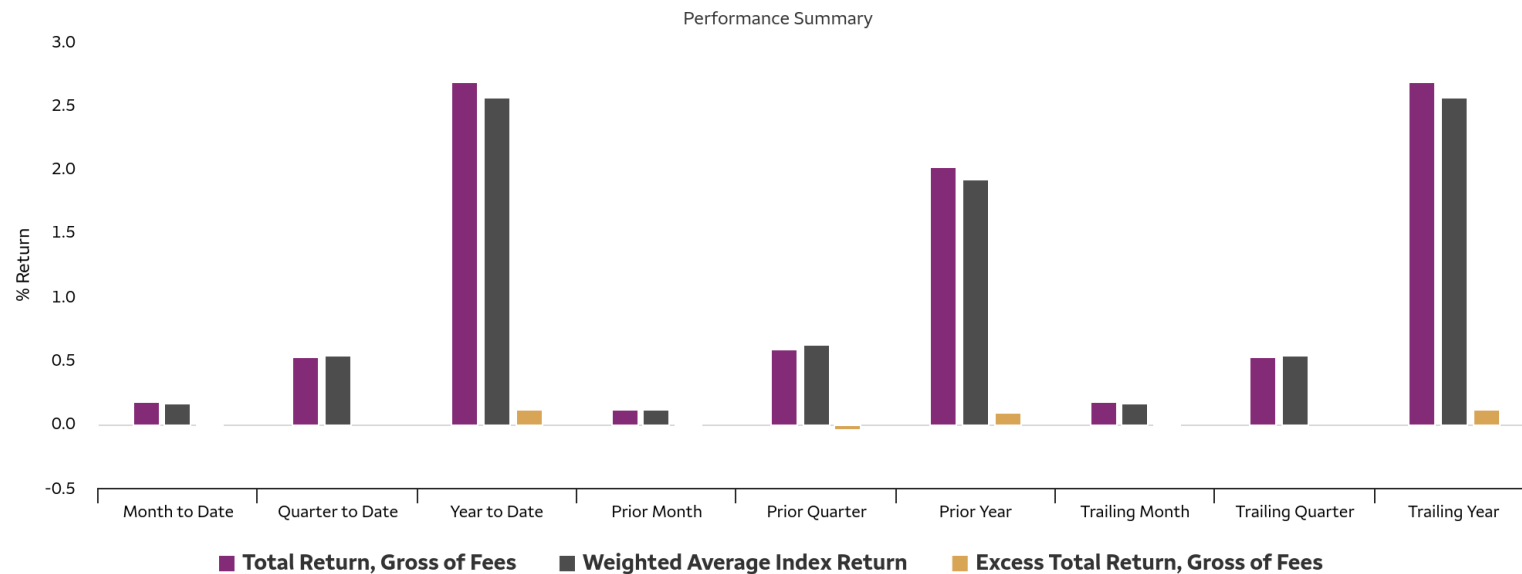
01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



Period	Period Begin	Period End	Total Return, Gross of Fees	Weighted Average Index Return	Excess Total Return, Gross of Fees
Month to Date	12/01/2019	12/31/2019	0.17%	0.16%	0.01%
Quarter to Date	10/01/2019	12/31/2019	0.53%	0.54%	-0.01%
Year to Date	01/01/2019	12/31/2019	2.69%	2.57%	0.12%
Prior Month	11/01/2019	11/30/2019	0.12%	0.12%	0.00%
Prior Quarter	07/01/2019	09/30/2019	0.59%	0.63%	-0.04%
Prior Year	01/01/2018	12/31/2018	2.02%	1.92%	0.10%
Trailing Month	12/01/2019	12/31/2019	0.17%	0.16%	0.01%
Trailing Quarter	10/01/2019	12/31/2019	0.53%	0.54%	-0.01%
Trailing Year	01/01/2019	12/31/2019	2.69%	2.57%	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 BofA US 6-Month Treasury Bill Index	12/01/2004	---

Gross of Fees (includes trading).

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# Performance Summary

## Gross of Fees

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



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 October 2019 to 31 December 2019

WC-Contra Costa County

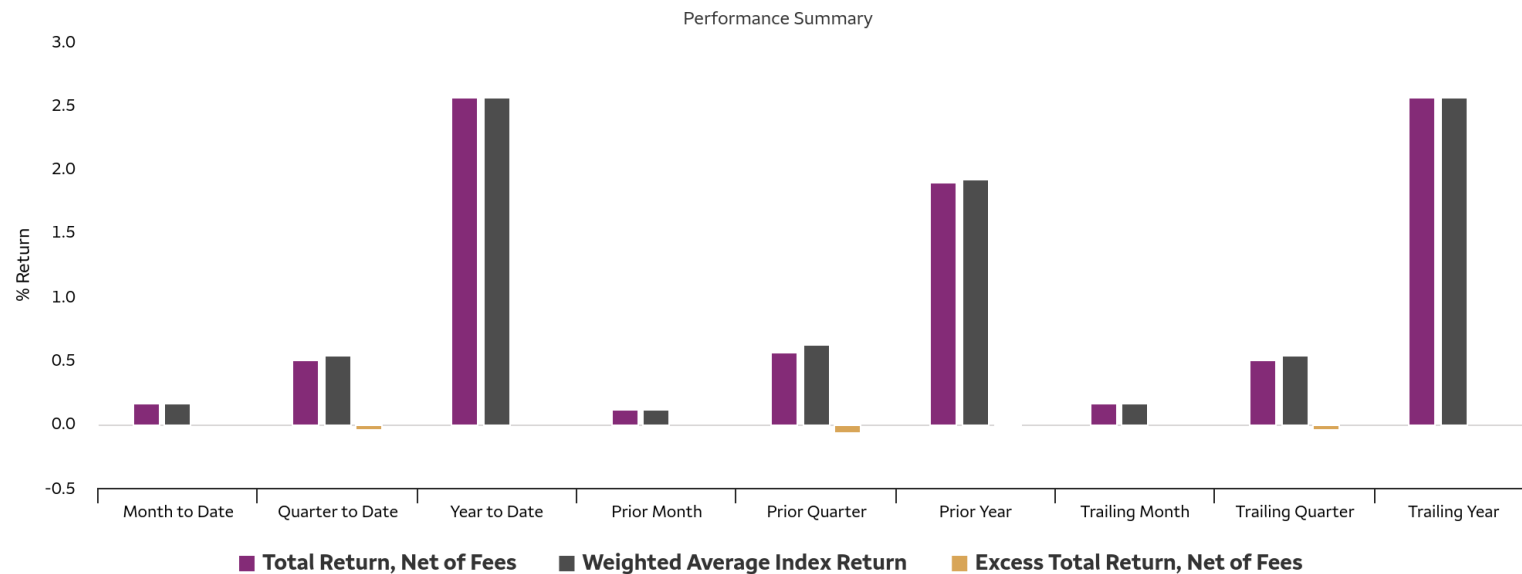
Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

WELLS  
FARGO

Page 45  
Asset  
Management



Period	Period Begin	Period End	Total Return, Net of Fees	Weighted Average Index Return	Excess Total Return, Net of Fees
Month to Date	12/01/2019	12/31/2019	0.16%	0.16%	0.00%
Quarter to Date	10/01/2019	12/31/2019	0.50%	0.54%	-0.04%
Year to Date	01/01/2019	12/31/2019	2.57%	2.57%	0.00%
Prior Month	11/01/2019	11/30/2019	0.11%	0.12%	0.00%
Prior Quarter	07/01/2019	09/30/2019	0.56%	0.63%	-0.06%
Prior Year	01/01/2018	12/31/2018	1.90%	1.92%	-0.02%
Trailing Month	12/01/2019	12/31/2019	0.16%	0.16%	0.00%
Trailing Quarter	10/01/2019	12/31/2019	0.50%	0.54%	-0.04%
Trailing Year	01/01/2019	12/31/2019	2.57%	2.57%	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 BofA US 6-Month Treasury Bill Index	12/01/2004	---

Net of Fees (includes management and 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 Net of Fees

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



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.

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.

# GAAP FX Financials

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

WELLS  
FARGO

Page 47  
Asset  
Management

Balance Sheet	As of:	WC-Contra Costa County	
		09/30/2019	12/31/2019
Book Value		44,381,459.61	44,385,487.71
Accrued Balance		149,080.47	111,752.82
<b>Book Value + Accrued</b>		<b>44,530,540.08</b>	<b>44,497,240.52</b>
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		62,853.46	52,215.83
<b>Market Value + Accrued</b>		<b>44,593,393.54</b>	<b>44,549,456.35</b>

Income Statement	Begin Date	WC-Contra Costa County	
		End Date	10/01/2019 12/31/2019
<b>Net Amortization/Accretion Income</b>			52,987.88
Interest Income		192,196.26	
Dividend Income		0.00	
Foreign Tax Withheld Expense		0.00	
Misc Income		0.00	
Market Allowance Expense		0.00	
FX Allowance Expense		0.00	
<b>Income Subtotal</b>			<b>192,196.26</b>
Net FX Realized Gain/Loss		0.00	
Net Market Realized Gain/Loss		138.80	
Net Total Holding Gain/Loss		0.00	
Total Impairment Loss		0.00	
<b>Net Total Gain/Loss</b>			<b>138.80</b>
Expense		-12,976.77	
<b>Net Income</b>			<b>232,346.18</b>
Transfers In/Out			-265,645.73
Change in FX Unrealized Gain/Loss			0.00
Change in Market Unrealized Gain/Loss			-10,637.63

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.

# GAAP FX Financials

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

WELLS  
FARGO

Page 48  
Asset  
Management

Statement of Cash Flows	WC-Contra Costa County	
	Begin Date	10/01/2019
	End Date	12/31/2019
<b>Net Income</b>		232,346.18
Amortization/Accretion on MS	-27,955.17	
Change in Accrued on MS	64,269.01	
Net Gain/Loss on MS	-138.80	
Change in Unrealized G/L on CE	243.87	
<b>Subtotal</b>		36,418.91
Purchase of MS	-12,165,805.10	
Purchased Accrued of MS	-26,941.36	
Sales of MS	1,060,046.94	
Sold Accrued of MS	0.00	
Maturities of MS	12,600,000.00	
<b>Net Purchases/Sales</b>		1,467,300.48
Transfers of Cash & CE		-265,645.73
<b>Total Change in Cash &amp; CE</b>		1,470,419.83
Beginning Cash & CE		5,843,261.39
<b>Ending Cash &amp; CE</b>		7,313,681.22

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# Income Detail

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

WELLS  
FARGO

Page 49  
Asset  
Management

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 2.04	02/21/2020 02/21/2020	0.00 10/03/2018	3,912.35 -124.73	0.00	0.00 3,787.62
02665JCG3 American Honda Finance Corporation	500,000.00 0.00	03/16/2020 03/16/2020	0.00 11/13/2019	0.00 1,184.17	0.00	0.00 1,184.17
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	0.00 1.80	11/13/2019 11/13/2019	0.00 11/30/2018	1,050.00 659.21	0.00	0.00 1,709.21
05522RCW6 BACCT 171 A	750,000.00 1.95	03/16/2020 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 2.26	05/24/2020 05/24/2021	0.00 05/24/2019	3,057.29 0.00	0.00	0.00 3,057.29
06406FAA1 BANK OF NEW YORK MELLON CORP	700,000.00 2.50	03/15/2021 04/15/2021	0.00 08/27/2019	4,375.00 -1,039.96	0.00	0.00 3,335.04
05531FAS2 BB&T CORP	0.00 2.45	01/15/2020 01/15/2020	0.00 11/15/2018	1,259.02 335.83	138.81	0.00 1,733.66
09247XAE1 BLACKROCK INC	0.00 5.00	12/10/2019 12/10/2019	0.00 06/08/2018	6,708.33 -2,855.36	0.00	0.00 3,852.97
05588CAB8 BMWOT 19A A2	800,000.00 2.05	08/27/2020 05/25/2022	0.00 09/18/2019	4,100.01 2.54	0.00	0.00 4,102.55
CCYUSD Cash	1.05 0.00	12/31/2019 12/31/2019	-265,645.73 ---	0.00 0.00	0.00	-12,976.77 -12,976.77
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
17305EFW0 CCCIT 16A1 A1	0.00 1.75	11/19/2019 11/19/2019	0.00 04/26/2018	1,050.00 594.80	0.00	0.00 1,644.80
17305EGB5 CCCIT 17A3 A3	400,000.00 1.92	04/07/2020 04/07/2020	0.00 07/29/2019	1,920.00 295.45	0.00	0.00 2,215.45
161571GX6 CHAIT 154 A	850,000.00 1.84	04/14/2020 04/15/2020	0.00 08/21/2019	3,909.99 308.03	0.00	0.00 4,218.02
808513AV7 CHARLES SCHWAB CORP	700,000.00 2.21	04/21/2021 05/21/2021	0.00 12/05/2019	1,162.68 -46.59	0.00	0.00 1,116.09
166764AR1 CHEVRON CORP	200,000.00 1.96	03/03/2020 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
14042WAB6 COPAR 191 A2	627,034.49 2.58	06/30/2020 04/15/2022	0.00 05/30/2019	4,166.17 9.03	0.00	0.00 4,175.19
12619TAF1 CRC Funding, LLC	500,000.00 0.00	01/15/2020 01/15/2020	0.00 11/12/2019	0.00 1,236.11	0.00	0.00 1,236.11
12619UYC9 CRC Funding, LLC	0.00 0.00	11/12/2019 11/12/2019	0.00 09/06/2019	0.00 1,236.67	0.00	0.00 1,236.67
30229BX36 Exxon Mobil Corporation	0.00 0.00	10/03/2019 10/03/2019	0.00 09/19/2019	0.00 113.89	0.00	0.00 113.89

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# Income Detail

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

WELLS  
FARGO

Page 50  
Asset  
Management

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
30229AA66 Exxon Mobil Corporation	1,000,000.00 0.00	01/06/2020 01/06/2020	0.00 11/12/2019	0.00 2,277.78	0.00	0.00 2,277.78
30229BYC5 Exxon Mobil Corporation	0.00 0.00	11/12/2019 11/12/2019	0.00 10/03/2019	0.00 2,144.44	0.00	0.00 2,144.44
313312NG1 FEDERAL FARM CREDIT BANKS	0.00 0.00	10/22/2019 10/22/2019	0.00 10/23/2018	0.00 767.08	0.00	0.00 767.08
313312QL7 FEDERAL FARM CREDIT BANKS	0.00 0.00	12/13/2019 12/13/2019	0.00 12/14/2018	0.00 5,414.17	0.00	0.00 5,414.17
313312N97 FEDERAL FARM CREDIT BANKS	1,000,000.00 0.00	11/10/2020 11/10/2020	0.00 11/13/2019	0.00 2,177.78	0.00	0.00 2,177.78
313312SD3 FEDERAL FARM CREDIT BANKS	1,000,000.00 0.00	01/23/2020 01/23/2020	0.00 11/15/2019	0.00 2,049.72	0.00	0.00 2,049.72
313312NS5 FEDERAL FARM CREDIT BANKS	0.00 0.00	11/01/2019 11/01/2019	0.00 11/13/2018	0.00 2,307.78	0.00	0.00 2,307.78
313312N30 FEDERAL FARM CREDIT BANKS	1,000,000.00 0.00	11/04/2020 11/04/2020	0.00 12/18/2019	0.00 622.22	0.00	0.00 622.22
3133EKR73 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 1.93	09/23/2021 09/23/2021	0.00 09/23/2019	5,459.36 0.00	0.00	0.00 5,459.36
3133EFLA3 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00 1.24	10/22/2019 10/22/2019	0.00 10/18/2018	361.67 419.43	0.00	0.00 781.10
313370US5 FEDERAL HOME LOAN BANKS	1,000,000.00 2.88	09/11/2020 09/11/2020	0.00 03/22/2019	7,187.50 -904.71	0.00	0.00 6,282.79
313384UN7 FEDERAL HOME LOAN BANKS	1,000,000.00 0.00	03/20/2020 03/20/2020	0.00 12/23/2019	0.00 396.25	0.00	0.00 396.25
313378JP7 FEDERAL HOME LOAN BANKS	1,000,000.00 2.38	09/10/2021 09/10/2021	0.00 10/28/2019	4,156.25 -1,241.00	0.00	0.00 2,915.25
3130ACLX0 FEDERAL HOME LOAN BANKS	0.00 1.63	10/30/2019 10/30/2019	0.00 09/27/2018	654.51 423.56	0.00	0.00 1,078.07
313396NJ8 FEDERAL HOME LOAN MORTGAGE CORP	0.00 0.00	10/24/2019 10/24/2019	0.00 05/23/2019	0.00 1,495.00	0.00	0.00 1,495.00
3135G0D75 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00 1.50	06/22/2020 06/22/2020	0.00 07/03/2019	3,750.00 1,238.76	0.00	0.00 4,988.76
313588NZ4 FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00 0.00	11/08/2019 11/08/2019	0.00 08/20/2019	0.00 2,037.22	0.00	0.00 2,037.22
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
376087FW7 GILROY CALIF UNI SCH DIST	500,000.00 1.72	08/01/2021 08/01/2021	0.00 10/31/2019	1,458.07 0.00	0.00	0.00 1,458.07
38346MX17 Gotham Funding Corporation	0.00 0.00	10/01/2019 10/01/2019	0.00 09/03/2019	0.00 0.00	0.00	0.00 0.00
38346MZ49 Gotham Funding Corporation	0.00 0.00	12/04/2019 12/04/2019	0.00 10/01/2019	0.00 3,804.44	0.00	0.00 3,804.44

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# Income Detail

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



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
38346LC20 Gotham Funding Corporation	1,000,000.00 0.00	03/02/2020 03/02/2020	0.00 12/04/2019	0.00 1,423.33	0.00	0.00 1,423.33
43815HAB3 HAROT 183 A2	0.00 2.67	02/12/2020 12/21/2020	0.00 02/28/2019	1,439.38 -11.88	0.01	0.00 1,427.50
43815HAB3 HAROT 183 A2	141,993.24 2.67	02/12/2020 12/21/2020	0.00 02/28/2019	94.78 -0.43	0.00	0.00 94.35
438516BP0 HONEYWELL INTERNATIONAL INC	0.00 2.31	10/30/2019 10/30/2019	0.00 03/14/2019	928.71 -28.81	0.00	0.00 899.90
40428HPN6 HSBC USA INC (NEW)	0.00 2.38	11/13/2019 11/13/2019	0.00 10/10/2018	1,385.42 370.19	0.00	0.00 1,755.60
4581XOCD8 INTER-AMERICAN DEVELOPMENT BANK	0.00 2.13	11/09/2020 11/09/2020	0.00 11/06/2019	236.11 -43.62	0.00	0.00 192.49
4581XOCD8 INTER-AMERICAN DEVELOPMENT BANK	1,000,000.00 2.13	11/09/2020 11/09/2020	0.00 11/06/2019	3,010.42 -567.07	0.00	0.00 2,443.35
4581XOCH9 INTER-AMERICAN DEVELOPMENT BANK	0.00 1.75	10/15/2019 10/15/2019	0.00 09/17/2018	680.56 353.03	0.00	0.00 1,033.58
45866FAC8 INTERCONTINENTAL EXCHANGE INC	750,000.00 2.75	11/01/2020 12/01/2020	0.00 12/16/2019	859.37 -269.91	0.00	0.00 589.46
45905UV43 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1,000,000.00 1.77	03/18/2020 03/18/2020	0.00 05/24/2019	4,802.41 -30.77	0.00	0.00 4,771.64
459058FA6 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1,000,000.00 1.38	03/30/2020 03/30/2020	0.00 09/20/2019	3,442.50 1,538.60	0.00	0.00 4,981.10
47788CAB8 JDOT 2018 A2	0.00 2.42	11/15/2019 10/15/2020	0.00 02/28/2018	15.12 0.05	0.00	0.00 15.17
47788CAB8 JDOT 2018 A2	0.00 2.42	11/15/2019 10/15/2020	0.00 02/28/2018	0.26 0.00	0.00	0.00 0.26
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
48125LRK0 JPMORGAN CHASE BANK NA	250,000.00 2.60	02/01/2020 02/01/2021	0.00 11/05/2019	1,012.67 -225.09	0.00	0.00 787.58
48306BXU4 Kaiser Foundation Hospitals, Inc.	0.00 0.00	10/28/2019 10/28/2019	0.00 10/16/2019	0.00 501.33	0.00	0.00 501.33
48306BXG5 Kaiser Foundation Hospitals, Inc.	0.00 0.00	10/16/2019 10/16/2019	0.00 09/11/2019	0.00 680.00	0.00	0.00 680.00
50000DAD8 Koch Industries, Inc.	800,000.00 0.00	01/13/2020 01/13/2020	0.00 11/22/2019	0.00 1,528.89	0.00	0.00 1,528.89
50000EYN8 Koch Industries, Inc.	0.00 0.00	11/22/2019 11/22/2019	0.00 10/28/2019	0.00 1,011.11	0.00	0.00 1,011.11
53127UYC8 Liberty Street Funding LLC	0.00 0.00	11/12/2019 11/12/2019	0.00 07/15/2019	0.00 1,933.75	0.00	0.00 1,933.75

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# Income Detail

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

WELLS  
FARGO

Page 52  
Asset  
Management

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
53127TCC5 Liberty Street Funding LLC	750,000.00 0.00	03/12/2020 03/12/2020	0.00 11/12/2019	0.00 1,937.50	0.00	0.00 1,937.50
58772TAC4 MBALT 19A A3	500,000.00 3.10	10/21/2020 11/15/2021	0.00 07/29/2019	3,875.01 -849.32	0.00	0.00 3,025.69
58772RAB0 MBART 181 A2A	111,068.73 2.71	02/09/2020 04/15/2021	0.00 07/25/2018	1,134.72 1.52	0.00	0.00 1,136.24
65478GAD2 NAROT 17B A3	267,981.16 1.75	06/05/2020 10/15/2021	0.00 04/26/2018	1,350.45 1,133.07	0.00	0.00 2,483.52
65478GAD2 NAROT 17B A3	178,654.11 1.75	06/05/2020 10/15/2021	0.00 11/08/2018	900.30 821.77	0.00	0.00 1,722.07
637432MU6 NATIONAL RURAL UTILITIES COOP FINANCE CORP	700,000.00 2.35	05/15/2020 06/15/2020	0.00 04/12/2019	4,112.50 319.00	0.00	0.00 4,431.50
63763PBA6 National Securities Clearing Corporation	700,000.00 0.00	02/10/2020 02/10/2020	0.00 12/05/2019	0.00 918.75	0.00	0.00 918.75
63763QZ59 National Securities Clearing Corporation	0.00 0.00	12/05/2019 12/05/2019	0.00 09/04/2019	0.00 2,527.78	0.00	0.00 2,527.78
69371RM78 PACCAR INC	700,000.00 2.50	08/14/2020 08/14/2020	0.00 03/29/2019	4,375.00 -25.56	0.00	0.00 4,349.44
71708EAG0 Pfizer Inc.	1,000,000.00 0.00	01/16/2020 01/16/2020	0.00 12/17/2019	0.00 741.66	0.00	0.00 741.66
69353RFD5 PNC BANK NA	680,000.00 2.26	04/19/2020 05/19/2020	0.00 02/06/2019	4,136.61 -264.24	0.00	0.00 3,872.37
CCYUSD Receivable	1,372.88 0.00	12/31/2019 12/31/2019	0.00 ---	0.00 0.00	0.00	0.00 0.00
78607QAT2 SACRAMENTO CALIF SUBN WTR DIST REV	0.00 2.71	11/01/2019 11/01/2019	0.00 05/30/2018	1,130.00 0.00	0.00	0.00 1,130.00
79672OMC1 SAN BERNARDINO CALIF CMNTY COLLEGE DIST	750,000.00 1.75	08/01/2020 08/01/2020	0.00 12/12/2019	694.29 0.00	0.00	0.00 694.29
857477AS2 STATE STREET CORP	700,000.00 2.55	08/18/2020 08/18/2020	0.00 04/16/2019	4,462.50 101.20	0.00	0.00 4,563.70
89237WAD9 TAOT 16C A3	0.00 1.14	11/15/2019 08/17/2020	0.00 09/13/2017	5.88 1.02	0.00	0.00 6.91
89231AAD3 TAOT 18C A3	800,000.00 3.02	02/05/2021 12/15/2022	0.00 07/29/2019	6,039.99 -1,084.38	0.00	0.00 4,955.61
88602UXH8 Thunder Bay Funding LLC	0.00 0.00	10/17/2019 10/17/2019	0.00 08/15/2019	0.00 946.67	0.00	0.00 946.67
88602UYR5 Thunder Bay Funding, LLC	0.00 0.00	11/25/2019 11/25/2019	0.00 10/18/2019	0.00 1,984.44	0.00	0.00 1,984.44
88602TC43 Thunder Bay Funding, LLC	1,000,000.00 0.00	03/04/2020 03/04/2020	0.00 11/25/2019	0.00 1,891.11	0.00	0.00 1,891.11
89236TCZ6 TOYOTA MOTOR CREDIT CORP	500,000.00 1.90	04/08/2021 04/08/2021	0.00 08/30/2019	2,375.00 -141.84	0.00	0.00 2,233.16
912828L99 UNITED STATES TREASURY	1,000,000.00 1.38	10/31/2020 10/31/2020	0.00 11/04/2019	2,190.93 375.52	0.00	0.00 2,566.45

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# Income Detail

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

WELLS  
FARGO

Page 53  
Asset  
Management

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
912828S27 UNITED STATES TREASURY	1,000,000.00 1.13	06/30/2021 06/30/2021	0.00 10/18/2019	2,293.14 1,028.46	0.00	0.00 3,321.59
9128285G1 UNITED STATES TREASURY	0.00 2.88	10/31/2020 10/31/2020	0.00 08/30/2019	2,422.73 -959.13	0.00	0.00 1,463.60
9128285G1 UNITED STATES TREASURY	1,000,000.00 2.88	10/31/2020 10/31/2020	0.00 08/30/2019	4,817.99 -1,887.32	0.00	0.00 2,930.67
912828XM7 UNITED STATES TREASURY	500,000.00 1.63	07/31/2020 07/31/2020	0.00 04/30/2019	2,031.25 921.98	0.00	0.00 2,953.23
912828Q78 UNITED STATES TREASURY	1,000,000.00 1.38	04/30/2021 04/30/2021	0.00 10/25/2019	2,566.21 465.92	0.00	0.00 3,032.14
912828U32 UNITED STATES TREASURY	0.00 1.00	11/15/2019 11/15/2019	0.00 01/17/2019	1,222.83 1,903.33	0.00	0.00 3,126.15
912828U73 UNITED STATES TREASURY	0.00 1.38	12/15/2019 12/15/2019	0.00 11/28/2018	2,817.62 2,791.64	0.00	0.00 5,609.26
9128286D7 UNITED STATES TREASURY	500,000.00 2.50	02/28/2021 02/28/2021	0.00 05/03/2019	3,159.34 -183.19	0.00	0.00 2,976.15
912828C57 UNITED STATES TREASURY	1,000,000.00 2.25	03/31/2021 03/31/2021	0.00 07/22/2019	5,655.74 -1,006.02	0.00	0.00 4,649.72
90331HNK5 US BANK NA	0.00 2.13	01/17/2020 01/17/2020	0.00 01/23/2018	3,278.47 0.00	0.00	0.00 3,278.47
92868LAB7 VALET 181 A2A	244,906.34 2.81	03/23/2020 07/20/2021	0.00 07/03/2018	2,234.41 0.68	0.00	0.00 2,235.10
92826CAB8 VISA INC	0.00 2.20	11/14/2020 12/14/2020	0.00 04/16/2019	3,052.50 490.43	0.00	0.00 3,542.93
92826CAB8 VISA INC	675,000.00 2.20	11/14/2020 12/14/2020	0.00 04/16/2019	660.00 111.16	0.00	0.00 771.16
92348XAB1 VZOT 18A A1B	800,000.00 2.00	04/30/2021 04/20/2023	0.00 10/10/2018	4,249.80 0.00	0.00	0.00 4,249.80
931142EF6 WALMART INC	700,000.00 1.97	06/23/2020 06/23/2020	0.00 06/27/2018	3,893.11 0.00	0.00	0.00 3,893.11
94975P405 WELLSFARGO:GOVT MMI	322,984.10 1.54	12/31/2019 12/31/2019	0.00 ---	4,619.64 0.00	0.00	0.00 4,619.64
---	44,400,996.10	08/15/2020	-265,645.73	192,196.26	138.80	-12,976.77
---	1.62	10/27/2020	---	52,987.88		232,346.18

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

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# Balance Sheet Classification

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

WELLS  
FARGO

Page 54  
Asset  
Management

CE

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 WELLSFARGO:GOVT MM I	322,984.10 1.0000	12/31/2019 1.54	12/31/2019	AAA Cash	1.50 1.50	322,984.10 322,984.10 0.00	322,984.10 0.00 322,984.10
CCYUSD Receivable	1,372.88 1.0000	12/31/2019 0.00	12/31/2019	AAA Cash	0.00 0.00	1,372.88 1,372.88 0.00	1,372.88 0.00 1,372.88
CCYUSD Cash	1.05 1.0000	12/31/2019 0.00	12/31/2019	AAA Cash	0.00 0.00	1.05 1.05 0.00	1.05 0.00 1.05
313384UN7 FEDERAL HOME LOAN BANKS	1,000,000.00 99.6620	03/20/2020 0.00	03/20/2020	A-1+ Agency	1.59 1.53	996,125.56 996,521.81 98.19	996,620.00 0.00 996,620.00
30229AA66 Exxon Mobil Corporation	1,000,000.00 99.9725	01/06/2020 0.00	01/06/2020	A-1+ Industrial	1.65 1.67	997,494.44 999,772.22 -47.39	999,724.83 0.00 999,724.83
63763PBA6 National Securities Clearing Corporation	700,000.00 99.8062	02/10/2020 0.00	02/10/2020	A-1+ Financial	1.76 1.75	697,720.14 698,638.89 4.24	698,643.13 0.00 698,643.13
50000DAD8 Koch Industries, Inc.	800,000.00 99.9444	01/13/2020 0.00	01/13/2020	A-1+ Industrial	1.73 1.54	798,012.44 799,541.33 14.07	799,555.40 0.00 799,555.40
12619TAF1 CRC Funding, LLC	500,000.00 99.9258	01/15/2020 0.00	01/15/2020	A-1+ Financial	1.79 1.78	498,417.78 499,653.89 -24.72	499,629.16 0.00 499,629.16
71708EAG0 Pfizer Inc.	1,000,000.00 99.9309	01/16/2020 0.00	01/16/2020	A-1+ Industrial	1.79 1.56	998,516.67 999,258.33 50.55	999,308.89 0.00 999,308.89
313312SD3 FEDERAL FARM CREDIT BANKS	1,000,000.00 99.9119	01/23/2020 0.00	01/23/2020	A-1+ Agency	1.58 1.38	996,990.83 999,040.55 78.62	999,119.17 0.00 999,119.17
38346LC20 Gotham Funding Corporation	1,000,000.00 99.6723	03/02/2020 0.00	03/02/2020	A-1+ Financial	1.84 1.91	995,475.83 996,899.16 -176.55	996,722.61 0.00 996,722.61
---	7,324,358.03	02/01/2020	02/01/2020	AAA	1.70	7,303,111.72	7,313,681.22
---	95.4638	0.07		---	1.62	7,313,684.23 -3.00	0.00 7,313,681.22

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# Balance Sheet Classification

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

WELLS  
FARGO

Page 55  
Asset  
Management

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
313370US5 FEDERAL HOME LOAN BANKS	1,000,000.00 100.7261	09/11/2020 2.88	09/11/2020	AAA Agency	2.51 1.81	1,005,300.42 1,002,497.79 4,762.86	1,007,260.65 8,784.72 1,016,045.37
637432MU6 NATIONAL RURAL UTILITIES COOP FINANCE CORP	700,000.00 100.1486	06/15/2020 2.35	05/15/2020	A+ Financial	2.53 1.93	698,509.00 699,424.40 1,615.52	701,039.93 731.11 701,771.04
166764AR1 CHEVRON CORP	200,000.00 99.9823	03/03/2020 1.96	03/03/2020	AA Industrial	3.00 2.02	197,310.00 199,655.41 309.11	199,964.53 1,285.54 201,250.07
3135G0D75 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00 99.9297	06/22/2020 1.50	06/22/2020	AAA Agency	2.00 1.64	995,220.00 997,670.59 1,626.52	999,297.11 375.00 999,672.11
161571GX6 CHAIT 154 A	850,000.00 99.9769	04/15/2020 1.84	04/14/2020	AAA Asset Backed	1.99 1.91	849,203.13 849,648.44 155.30	849,803.73 695.11 850,498.85
4581X0CD8 INTER-AMERICAN DEVELOPMENT BANK	1,000,000.00 100.3336	11/09/2020 2.13	11/09/2020	AAA Government	1.72 1.72	1,004,024.00 1,003,413.31 -77.13	1,003,336.18 3,069.44 1,006,405.62
912828XM7 UNITED STATES TREASURY	500,000.00 99.9961	07/31/2020 1.63	07/31/2020	AAA Government	2.37 1.63	495,410.16 497,875.45 2,105.05	499,980.50 3,400.14 503,380.64
69371RM78 PACCAR INC	700,000.00 100.3774	08/14/2020 2.50	08/14/2020	A+ Industrial	2.48 1.87	700,140.00 700,062.78 2,579.30	702,642.08 6,659.72 709,301.80
857477AS2 STATE STREET CORP	700,000.00 100.3985	08/18/2020 2.55	08/18/2020	AA- Financial	2.61 1.90	699,461.00 699,747.00 3,042.68	702,789.68 6,594.58 709,384.26
912828L99 UNITED STATES TREASURY	1,000,000.00 99.7695	10/31/2020 1.38	10/31/2020	AAA Government	1.61 1.65	997,656.25 998,031.77 -336.77	997,695.00 2,342.03 1,000,037.03
45866FAC8 INTERCONTINENTAL EXCHANGE INC	750,000.00 100.6750	12/01/2020 2.75	11/01/2020	A Financial	1.91 1.92	755,415.00 755,145.09 -82.59	755,062.50 1,718.75 756,781.25
92826CAB8 VISA INC	675,000.00 100.3983	12/14/2020 2.20	11/14/2020	AA- Industrial	2.56 1.72	671,024.25 672,724.41 4,963.94	677,688.35 701.25 678,389.60
459058FA6 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1,000,000.00 99.9041	03/30/2020 1.38	03/30/2020	AAA Government	1.99 1.75	996,789.00 998,511.57 529.22	999,040.79 3,475.69 1,002,516.48
02587AAJ3 AMXCA 171 A	500,000.00 99.9955	02/18/2020 1.93	02/18/2020	AAA Asset Backed	2.81 2.56	492,539.06 499,435.13 542.17	499,977.30 428.89 500,406.19
05522RCW6 BACCT 171 A	750,000.00 100.0100	03/16/2020 1.95	03/16/2020	AAA Asset Backed	2.69 1.88	744,316.41 748,887.03 1,187.97	750,075.00 650.00 750,725.00

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# Balance Sheet Classification

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

WELLS  
FARGO

Page 56  
Asset  
Management

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
17305EGB5 CCCIT 17A3 A3	400,000.00 99.9946	04/07/2020 1.92	04/07/2020	AAA Asset Backed	2.21 1.92	399,187.50 399,688.49 290.03	399,978.52 1,792.00 401,770.52
69353RFD5 PNC BANK NA	680,000.00 100.1044	05/19/2020 2.26	04/19/2020	A+ Financial	2.13 1.83	681,258.00 680,313.06 396.75	680,709.82 1,837.76 682,547.58
17325FAN8 CITIBANK NA	700,000.00 100.3009	05/01/2020 3.05	04/01/2020	AA- Financial	2.79 1.81	701,925.00 700,573.71 1,532.47	702,106.17 3,558.33 705,664.51
369550BA5 GENERAL DYNAMICS CORP	250,000.00 100.3467	05/11/2020 2.88	05/11/2020	A+ Industrial	2.97 1.89	249,620.00 249,917.72 948.95	250,866.67 998.26 251,864.93
369550BA5 GENERAL DYNAMICS CORP	500,000.00 100.3467	05/11/2020 2.88	05/11/2020	A+ Industrial	2.65 1.89	501,220.00 500,383.26 1,350.07	501,733.33 1,996.53 503,729.86
14913Q2J7 CATERPILLAR FINANCIAL SERVICES CORP	500,000.00 100.3808	05/15/2020 2.95	05/15/2020	A Industrial	2.56 1.90	501,842.00 500,706.45 1,197.69	501,904.14 1,884.72 503,788.86
931142EF6 WALMART INC	700,000.00 99.9952	06/23/2020 1.97	06/23/2020	AA Industrial	2.00 1.88	700,000.00 700,000.00 -33.78	699,966.22 344.36 700,310.57
45905UV43 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1,000,000.00 100.0011	03/18/2020 1.77	03/18/2020	AAA Government	1.78 1.74	1,000,100.00 1,000,025.75 -14.62	1,000,011.13 690.23 1,000,701.36
02665WCL3 AMERICAN HONDA FINANCE CORP	700,000.00 100.0282	02/21/2020 2.04	02/21/2020	A Industrial	2.01 1.84	700,686.00 700,069.14 128.22	700,197.36 1,630.02 701,827.39
43815HAB3 HAROT 183 A2	141,993.24 100.0847	12/21/2020 2.67	02/12/2020	AAA Asset Backed	2.66 1.90	142,009.88 141,996.68 116.83	142,113.51 105.31 142,218.82
9128285G1 UNITED STATES TREASURY	1,000,000.00 100.9961	10/31/2020 2.88	10/31/2020	AAA Government	1.72 1.66	1,013,242.19 1,009,405.67 555.33	1,009,961.00 4,896.98 1,014,857.98
02665JCG3 American Honda Finance Corporation	500,000.00 99.6335	03/16/2020 0.00	03/16/2020	A-1+ Industrial	1.75 1.74	497,003.33 498,187.50 -19.94	498,167.55 0.00 498,167.55
53127TCC5 Liberty Street Funding LLC	750,000.00 99.6324	03/12/2020 0.00	03/12/2020	A-1+ Financial	1.87 1.84	745,311.25 747,248.75 -5.75	747,243.00 0.00 747,243.00
313312N97 FEDERAL FARM CREDIT BANKS	1,000,000.00 98.6784	11/10/2020 0.00	11/10/2020	A-1+ Agency	1.62 1.53	983,866.67 986,044.45 739.99	986,784.44 0.00 986,784.44
796720MC1 SAN BERNARDINO CALIF CMNTY COLLEGE DIST	750,000.00 99.9730	08/01/2020 1.75	08/01/2020	AA+ Municipal	1.76 1.78	750,000.00 750,000.00 -202.50	749,797.50 694.29 750,491.79

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# Balance Sheet Classification

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

WELLS  
FARGO

Page 57  
Asset  
Management

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
88602TC43 Thunder Bay Funding, LLC	1,000,000.00 99.6816	03/04/2020 0.00	03/04/2020	A-1+ Financial	1.85 1.80	994,888.89 996,780.00 36.00	996,816.00 0.00 996,816.00
313312N30 FEDERAL FARM CREDIT BANKS	1,000,000.00 98.7038	11/04/2020 0.00	11/04/2020	A-1+ Agency	1.62 1.53	985,688.89 986,311.11 726.67	987,037.78 0.00 987,037.78
---	<b>22,896,993.24</b>	<b>07/05/2020</b>	<b>06/28/2020</b>	<b>AA+</b>	<b>2.11</b>	<b>22,850,167.28</b>	<b>22,901,047.47</b>
---	100.0213	1.77	---	---	1.79	22,870,381.90 30,665.56	61,340.79 22,962,388.26

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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	1,000,000.00 100.7617	03/31/2021 2.25	03/31/2021	AAA Government	1.84 1.63	1,006,757.81 1,004,975.41 2,641.59	1,007,617.00 5,717.21 1,013,334.21
313378JP7 FEDERAL HOME LOAN BANKS	1,000,000.00 101.2953	09/10/2021 2.38	09/10/2021	AAA Agency	1.66 1.59	1,013,040.00 1,011,799.00 1,153.77	1,012,952.77 7,322.92 1,020,275.69
06406FAA1 BANK OF NEW YORK MELLON CORP	700,000.00 100.6915	04/15/2021 2.50	03/15/2021	AA- Financial	1.90 1.91	706,398.00 704,962.41 -121.65	704,840.75 3,694.44 708,535.20
89236TCZ6 TOYOTA MOTOR CREDIT CORP	500,000.00 100.1383	04/08/2021 1.90	04/08/2021	AA- Industrial	1.78 1.78	500,905.00 500,713.82 -22.49	500,691.33 2,190.28 502,881.61
912828Q78 UNITED STATES TREASURY	1,000,000.00 99.6953	04/30/2021 1.38	04/30/2021	AAA Government	1.63 1.61	996,210.94 996,676.86 276.14	996,953.00 2,342.03 999,295.03
912828S27 UNITED STATES TREASURY	1,000,000.00 99.3008	06/30/2021 1.13	06/30/2021	AAA Government	1.63 1.60	991,484.38 992,512.84 495.16	993,008.00 30.91 993,038.91
65478GAD2 NAROT 17B A3	267,981.16 99.9101	10/15/2021 1.75	06/05/2020	AAA Asset Backed	3.24 1.97	263,343.83 266,210.12 1,530.02	267,740.14 208.43 267,948.57
65478GAD2 NAROT 17B A3	178,654.11 99.9101	10/15/2021 1.75	06/05/2020	AAA Asset Backed	3.37 1.97	175,953.36 177,369.65 1,123.78	178,493.43 138.95 178,632.38
24422ETZ2 JOHN DEERE CAPITAL CORP	700,000.00 100.5398	01/08/2021 2.35	01/08/2021	A Industrial	2.66 1.81	696,430.00 697,876.22 5,902.60	703,778.82 7,905.14 711,683.96
48125LRK0 JPMORGAN CHASE BANK NA	500,000.00 100.0528	02/01/2021 2.60	02/01/2020	AA Financial	2.70 1.78	499,190.00 499,488.76 775.27	500,264.03 5,425.00 505,689.03

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# Balance Sheet Classification

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

WELLS  
FARGO

Page 58  
Asset  
Management

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
48125LRK0 JPMORGAN CHASE BANK NA	250,000.00 100.0528	02/01/2021 2.60	02/01/2020	AA Financial	2.01 1.78	250,347.50 250,122.41 9.60	250,132.02 2,712.50 252,844.52
808513AV7 CHARLES SCHWAB CORP	700,000.00 100.0876	05/21/2021 2.21	04/21/2021	A Financial	2.15 1.96	700,868.00 700,821.41 -208.21	700,613.19 1,765.55 702,378.75
92868LAB7 VALET 181 A2A	244,906.34 100.1814	07/20/2021 2.81	03/23/2020	AAA Asset Backed	2.83 2.00	244,904.34 244,905.80 444.73	245,350.53 210.28 245,560.81
58772RAB0 MBART 181 A2A	111,068.73 100.0775	04/15/2021 2.71	02/09/2020	AAA Asset Backed	2.73 1.97	111,064.98 111,068.10 86.69	111,154.79 133.78 111,288.57
89231AAD3 TAOT 18C A3	800,000.00 101.4806	12/15/2022 3.02	02/05/2021	AAA Asset Backed	2.09 1.66	812,218.75 810,295.31 1,549.89	811,845.20 1,073.78 812,918.98
92348XAB1 VZOT 18A A1B	800,000.00 99.9605	04/20/2023 2.00	04/30/2021	AAA Asset Backed	2.03 1.87	800,000.00 800,000.00 -316.32	799,683.68 534.57 800,218.25
58772TAC4 MBALT 19A A3	500,000.00 100.9043	11/15/2021 3.10	10/21/2020	AAA Asset Backed	2.08 1.96	505,234.38 503,794.23 727.12	504,521.35 688.89 505,210.24
9128286D7 UNITED STATES TREASURY	500,000.00 100.9766	02/28/2021 2.50	02/28/2021	AAA Government	2.35 1.65	501,328.13 500,844.27 4,038.73	504,883.00 4,223.90 509,106.90
06050TML3 BANK OF AMERICA NA	500,000.00 100.0905	05/24/2021 2.26	05/24/2020	AA Financial	2.26 1.91	500,000.00 500,000.00 452.54	500,452.53 1,161.13 501,613.67
14042WAB6 COPAR 191 A2	627,034.49 100.2955	04/15/2022 2.58	06/30/2020	AAA Asset Backed	2.60 1.98	626,981.44 626,998.93 1,888.25	628,887.18 719.00 629,606.18
05588CAB8 BMWOT 19A A2	800,000.00 100.0695	05/25/2022 2.05	08/27/2020	AAA Asset Backed	2.06 1.94	799,983.12 799,986.00 569.84	800,555.84 273.33 800,829.17
3133EKR73 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 99.9451	09/23/2021 1.93	09/23/2021	AAA Agency	1.96 1.72	1,000,000.00 1,000,000.00 -548.75	999,451.25 481.94 999,933.19
376087FW7 GILROY CALIF UNI SCH DIST	500,000.00 99.8210	08/01/2021 1.72	08/01/2021	AA- Municipal	1.72 1.80	500,000.00 500,000.00 -895.00	499,105.00 1,458.07 500,563.07
---	14,179,644.83	09/15/2021	02/07/2021	AA+	2.07	14,202,643.96	14,222,974.85
---	100.3098	2.17	---	---	1.78	14,201,421.57 21,553.27	50,412.03 14,273,386.87

## Summary

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# Balance Sheet Classification

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



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
---	44,400,996.10	10/27/2020	08/15/2020	AA+	2.03	44,355,922.96	44,437,703.54
---	99.3655	1.62		---	1.76	44,385,487.71	111,752.82
						52,215.83	44,549,456.35

\* 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.

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.

# Trading Activity

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



\* 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
11/13/2019 11/13/2019	02665JCG3 American Honda Finance Corporation	APX Asset 03/16/2020 0.00	500,000.00 500,000.00 99.40	0.00 497,003.33	0.00 0.00	0.00 -497,003.33
11/12/2019 11/12/2019	12619TAF1 CRC Funding, LLC	CITIGROUP GLOBAL MARKET 01/15/2020 0.00	500,000.00 500,000.00 99.68	0.00 498,417.78	0.00 0.00	0.00 -498,417.78
11/12/2019 11/12/2019	30229AA66 Exxon Mobil Corporation	CITIGROUP GLOBAL MARKET 01/06/2020 0.00	1,000,000.00 1,000,000.00 99.75	0.00 997,494.44	0.00 0.00	0.00 -997,494.44
10/03/2019 10/03/2019	30229BYC5 Exxon Mobil Corporation	CITIGROUP GLOBAL MARKET 11/12/2019 0.00	1,000,000.00 1,000,000.00 99.79	0.00 997,855.56	0.00 0.00	0.00 -997,855.56
12/18/2019 12/18/2019	313312N30 FEDERAL FARM CREDIT BANKS	APX Asset 11/04/2020 0.00	1,000,000.00 1,000,000.00 98.57	0.00 985,688.89	0.00 0.00	0.00 -985,688.89
11/13/2019 11/13/2019	313312N97 FEDERAL FARM CREDIT BANKS	APX Asset 11/10/2020 0.00	1,000,000.00 1,000,000.00 98.39	0.00 983,866.67	0.00 0.00	0.00 -983,866.67
11/15/2019 11/15/2019	313312SD3 FEDERAL FARM CREDIT BANKS	APX Asset 01/23/2020 0.00	1,000,000.00 1,000,000.00 99.70	0.00 996,990.83	0.00 0.00	0.00 -996,990.83
10/25/2019 10/28/2019	313378JP7 FEDERAL HOME LOAN BANKS	KEYBANC CAPITAL MARKETS INC 09/10/2021 2.38	1,000,000.00 1,000,000.00 101.30	0.00 1,013,040.00	0.00 3,166.67	0.00 -1,016,206.67
12/23/2019 12/23/2019	313384UN7 FEDERAL HOME LOAN BANKS	FIRST TENNESSEE BANK N A BOND 03/20/2020 0.00	1,000,000.00 1,000,000.00 99.61	0.00 996,125.56	0.00 0.00	0.00 -996,125.56
10/09/2019 10/31/2019	376087FW7 GILROY CALIF UNI SCH DIST	RAYMOND JAMES & ASSOCIATES 08/01/2021 1.72	500,000.00 500,000.00 100.00	0.00 500,000.00	0.00 0.00	0.00 -500,000.00
12/04/2019 12/04/2019	38346LC20 Gotham Funding Corporation	CS First Boston (BR) 03/02/2020 0.00	1,000,000.00 1,000,000.00 99.55	0.00 995,475.83	0.00 0.00	0.00 -995,475.83
10/01/2019 10/01/2019	38346MZ49 Gotham Funding Corporation	MITSUBISHI UFJ SECURITIES 12/04/2019 0.00	1,000,000.00 1,000,000.00 99.62	0.00 996,195.56	0.00 0.00	0.00 -996,195.56
11/04/2019 11/06/2019	4581XOCD8 INTER-AMERICAN DEVELOPMENT BANK	CastleOak Securities LP 11/09/2020 2.13	1,000,000.00 1,000,000.00 100.40	0.00 1,004,024.00	0.00 10,447.92	0.00 -1,014,471.92
12/12/2019 12/16/2019	45866FAC8 INTERCONTINENTAL EXCHANGE INC	TORONTO DOMINION BK 12/01/2020 2.75	750,000.00 750,000.00 100.72	0.00 755,415.00	0.00 859.38	0.00 -756,274.38

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# Trading Activity

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



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
11/01/2019	48125LRK0	Piper Jaffray Inc	250,000.00	0.00	0.00	0.00
11/05/2019	JPMORGAN CHASE BANK NA	02/01/2021 2.60	250,000.00 100.14	250,347.50	1,699.83	-252,047.33
10/16/2019	48306BXU4	BARCLAYS CAPITAL INC.	800,000.00	0.00	0.00	0.00
10/16/2019	Kaiser Foundation Hospitals, Inc.	10/28/2019 0.00	800,000.00 99.94	799,498.67	0.00	-799,498.67
11/22/2019	50000DAD8	Bank of America	800,000.00	0.00	0.00	0.00
11/22/2019	Koch Industries, Inc.	01/13/2020 0.00	800,000.00 99.75	798,012.44	0.00	-798,012.44
10/28/2019	50000EYN8	APX Asset	800,000.00	0.00	0.00	0.00
10/28/2019	Koch Industries, Inc.	11/22/2019 0.00	800,000.00 99.87	798,988.89	0.00	-798,988.89
11/12/2019	53127TCC5	CITIGROUP GLOBAL MARKET	750,000.00	0.00	0.00	0.00
11/12/2019	Liberty Street Funding LLC	03/12/2020 0.00	750,000.00 99.37	745,311.25	0.00	-745,311.25
12/05/2019	63763PBA6	CITIGROUP GLOBAL MARKET	700,000.00	0.00	0.00	0.00
12/05/2019	National Securities Clearing Corporation	02/10/2020 0.00	700,000.00 99.67	697,720.14	0.00	-697,720.14
12/17/2019	71708EAG0	J.P. Morgan Securities Inc. (AU)	1,000,000.00	0.00	0.00	0.00
12/17/2019	Pfizer Inc.	01/16/2020 0.00	1,000,000.00 99.85	998,516.67	0.00	-998,516.67
11/21/2019	796720MC1	Piper Jaffray Inc	750,000.00	0.00	0.00	0.00
12/12/2019	SAN BERNARDINO CALIF CMNTY COLLEGE DIST	08/01/2020 1.75	750,000.00 100.00	750,000.00	0.00	-750,000.00
12/03/2019	808513AV7	APX Asset	700,000.00	0.00	0.00	0.00
12/05/2019	CHARLES SCHWAB CORP	05/21/2021 2.21	700,000.00 100.12	700,868.00	602.87	-701,470.87
11/25/2019	88602TC43	Goldman Sachs & Co. (AU)	1,000,000.00	0.00	0.00	0.00
11/25/2019	Thunder Bay Funding, LLC	03/04/2020 0.00	1,000,000.00 99.49	994,888.89	0.00	-994,888.89
10/17/2019	88602UYR5	CS First Boston (BR)	1,000,000.00	0.00	0.00	0.00
10/18/2019	Thunder Bay Funding, LLC	11/25/2019 0.00	1,000,000.00 99.80	998,015.56	0.00	-998,015.56
11/01/2019	912828L99	Bank of Montreal, Primary Broker	1,000,000.00	0.00	0.00	0.00
11/04/2019	UNITED STATES TREASURY	10/31/2020 1.38	1,000,000.00 99.77	997,656.25	151.10	-997,807.35
10/24/2019	912828Q78	Goldman Sachs & Co. (AU)	1,000,000.00	0.00	0.00	0.00
10/25/2019	UNITED STATES TREASURY	04/30/2021 1.38	1,000,000.00 99.62	996,210.94	6,650.82	-1,002,861.76
10/17/2019	912828S27	Goldman Sachs & Co. (AU)	1,000,000.00	0.00	0.00	0.00
10/18/2019	UNITED STATES TREASURY	06/30/2021 1.13	1,000,000.00 99.15	991,484.38	3,362.77	-994,847.15
10/01/2019	94975P405	Direct	1,001,534.41	1,001,534.41	0.00	0.00
10/01/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.65	1,001,534.41 1.00	1,001,534.41	0.00	-1,001,534.41
10/03/2019	94975P405	Direct	1,000,000.00	1,000,000.00	0.00	0.00
10/03/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.65	1,000,000.00 1.00	1,000,000.00	0.00	-1,000,000.00

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# Trading Activity

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



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
10/07/2019	94975P405	Direct	3,840.00	3,840.00	0.00	0.00
10/07/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.65	3,840.00 1.00	3,840.00	0.00	-3,840.00
10/08/2019	94975P405	Direct	4,750.00	4,750.00	0.00	0.00
10/08/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.65	4,750.00 1.00	4,750.00	0.00	-4,750.00
10/15/2019	94975P405	Direct	1,074,477.16	1,074,477.16	0.00	0.00
10/15/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.65	1,074,477.16 1.00	1,074,477.16	0.00	-1,074,477.16
10/15/2019	94975P405	Direct	804.17	804.17	0.00	0.00
10/15/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.65	804.17 1.00	804.17	0.00	-804.17
10/16/2019	94975P405	Direct	871,243.90	871,243.90	0.00	0.00
10/16/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.65	871,243.90 1.00	871,243.90	0.00	-871,243.90
10/17/2019	94975P405	Direct	4,343.87	4,343.87	0.00	0.00
10/17/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.65	4,343.87 1.00	4,343.87	0.00	-4,343.87
10/17/2019	94975P405	Direct	1,000,000.00	1,000,000.00	0.00	0.00
10/17/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.65	1,000,000.00 1.00	1,000,000.00	0.00	-1,000,000.00
10/22/2019	94975P405	Direct	1,105,108.87	1,105,108.87	0.00	0.00
10/22/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.65	1,105,108.87 1.00	1,105,108.87	0.00	-1,105,108.87
10/24/2019	94975P405	Direct	1,000,000.00	1,000,000.00	0.00	0.00
10/24/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.65	1,000,000.00 1.00	1,000,000.00	0.00	-1,000,000.00
10/25/2019	94975P405	Direct	1,685.56	1,685.56	0.00	0.00
10/25/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.65	1,685.56 1.00	1,685.56	0.00	-1,685.56
10/30/2019	94975P405	Direct	1,004,062.50	1,004,062.50	0.00	0.00
10/30/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.65	1,004,062.50 1.00	1,004,062.50	0.00	-1,004,062.50
11/01/2019	94975P405	Direct	1,518,931.20	1,518,931.20	0.00	0.00
11/01/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.52	1,518,931.20 1.00	1,518,931.20	0.00	-1,518,931.20
11/08/2019	94975P405	Direct	1,000,000.00	1,000,000.00	0.00	0.00
11/08/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.52	1,000,000.00 1.00	1,000,000.00	0.00	-1,000,000.00
11/12/2019	94975P405	Direct	10,625.00	10,625.00	0.00	0.00
11/12/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.52	10,625.00 1.00	10,625.00	0.00	-10,625.00
11/12/2019	94975P405	Direct	2,260,781.25	2,260,781.25	0.00	0.00
11/12/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.52	2,260,781.25 1.00	2,260,781.25	0.00	-2,260,781.25
11/13/2019	94975P405	Direct	1,004,500.00	1,004,500.00	0.00	0.00
11/13/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.52	1,004,500.00 1.00	1,004,500.00	0.00	-1,004,500.00

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# Trading Activity

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

WELLS  
FARGO

Page 63  
Asset  
Management

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
11/15/2019	94975P405	Direct	827.60	827.60	0.00	0.00
11/15/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.52	827.60 1.00	827.60	0.00	-827.60
11/15/2019	94975P405	Direct	1,111,772.46	1,111,772.46	0.00	0.00
11/15/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.52	1,111,772.46 1.00	1,111,772.46	0.00	-1,111,772.46
11/18/2019	94975P405	Direct	0.02	0.02	0.00	0.00
11/18/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.52	0.02 1.00	0.02	0.00	-0.02
11/19/2019	94975P405	Direct	9,893.71	9,893.71	0.00	0.00
11/19/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.52	9,893.71 1.00	9,893.71	0.00	-9,893.71
11/19/2019	94975P405	Direct	450,000.00	450,000.00	0.00	0.00
11/19/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.52	450,000.00 1.00	450,000.00	0.00	-450,000.00
11/20/2019	94975P405	Direct	47,801.99	47,801.99	0.00	0.00
11/20/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.52	47,801.99 1.00	47,801.99	0.00	-47,801.99
11/21/2019	94975P405	Direct	59,989.40	59,989.40	0.00	0.00
11/21/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.52	59,989.40 1.00	59,989.40	0.00	-59,989.40
11/22/2019	94975P405	Direct	800,000.00	800,000.00	0.00	0.00
11/22/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.52	800,000.00 1.00	800,000.00	0.00	-800,000.00
11/25/2019	94975P405	Direct	1,001,366.67	1,001,366.67	0.00	0.00
11/25/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.52	1,001,366.67 1.00	1,001,366.67	0.00	-1,001,366.67
12/02/2019	94975P405	Direct	1,770.56	1,770.56	0.00	0.00
12/02/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.54	1,770.56 1.00	1,770.56	0.00	-1,770.56
12/04/2019	94975P405	Direct	1,000,000.00	1,000,000.00	0.00	0.00
12/04/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.54	1,000,000.00 1.00	1,000,000.00	0.00	-1,000,000.00
12/10/2019	94975P405	Direct	717,500.00	717,500.00	0.00	0.00
12/10/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.54	717,500.00 1.00	717,500.00	0.00	-717,500.00
12/13/2019	94975P405	Direct	1,000,000.00	1,000,000.00	0.00	0.00
12/13/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.54	1,000,000.00 1.00	1,000,000.00	0.00	-1,000,000.00
12/16/2019	94975P405	Direct	376,254.60	376,254.60	0.00	0.00
12/16/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.54	376,254.60 1.00	376,254.60	0.00	-376,254.60
12/16/2019	94975P405	Direct	2,022.92	2,022.92	0.00	0.00
12/16/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.54	2,022.92 1.00	2,022.92	0.00	-2,022.92
12/16/2019	94975P405	Direct	252,552.08	252,552.08	0.00	0.00
12/16/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.54	252,552.08 1.00	252,552.08	0.00	-252,552.08

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# Trading Activity

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



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
12/17/2019	94975P405	Direct	702,523.01	702,523.01	0.00	0.00
12/17/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.54	702,523.01 1.00	702,523.01	0.00	-702,523.01
12/19/2019	94975P405	Direct	1,490.00	1,490.00	0.00	0.00
12/19/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.54	1,490.00 1.00	1,490.00	0.00	-1,490.00
12/20/2019	94975P405	Direct	43,782.08	43,782.08	0.00	0.00
12/20/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.54	43,782.08 1.00	43,782.08	0.00	-43,782.08
12/23/2019	94975P405	Direct	51,079.59	51,079.59	0.00	0.00
12/23/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.54	51,079.59 1.00	51,079.59	0.00	-51,079.59
12/23/2019	94975P405	Direct	11,390.80	11,390.80	0.00	0.00
12/23/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.54	11,390.80 1.00	11,390.80	0.00	-11,390.80
12/26/2019	94975P405	Direct	1,366.67	1,366.67	0.00	0.00
12/26/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.54	1,366.67 1.00	1,366.67	0.00	-1,366.67
12/31/2019	94975P405	Direct	5,625.00	5,625.00	0.00	0.00
12/31/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.54	5,625.00 1.00	5,625.00	0.00	-5,625.00
---	---	---	45,315,697.05	21,515,697.05	0.00	0.00
---	---	04/03/2020 1.08	45,315,697.05 ---	45,250,810.08	26,941.36	-45,277,751.44

## Call Redemption

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
12/15/2019	05531FAS2	Redemption	-250,000.00	0.00	138.81	0.00
12/15/2019	BB&T CORP	01/15/2020 2.45	-250,000.00 100.00	-250,000.00	0.00	250,000.00
12/17/2019	90331HMK5	Redemption	-700,000.00	0.00	0.00	0.00
12/17/2019	US BANK NA	01/17/2020 2.13	-700,000.00 100.00	-700,000.00	0.00	700,000.00
---	---	Redemption	-950,000.00	0.00	138.81	0.00
---	---	01/16/2020 2.21	-950,000.00 100.00	-950,000.00	0.00	950,000.00

## Maturity

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# Trading Activity

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

WELLS  
FARGO

Page 65  
Asset  
Management

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
11/13/2019	037833DH0	Maturity	-500,000.00	0.00	0.00	0.00
11/13/2019	APPLE INC	11/13/2019 1.80	-500,000.00 100.00	-500,000.00	0.00	500,000.00
12/10/2019	09247XAE1	Maturity	-700,000.00	0.00	0.00	0.00
12/10/2019	BLACKROCK INC	12/10/2019 5.00	-700,000.00 100.00	-700,000.00	0.00	700,000.00
11/12/2019	12619UYC9	Maturity	-500,000.00	0.00	0.00	0.00
11/12/2019	CRC Funding, LLC	11/12/2019 0.00	-500,000.00 100.00	-500,000.00	0.00	500,000.00
11/19/2019	17305EFW0	Maturity	-450,000.00	0.00	0.00	0.00
11/19/2019	CCCIT 16A1 A1	11/19/2019 1.75	0.00 100.00	0.00	0.00	0.00
10/03/2019	30229BX36	Maturity	-1,000,000.00	0.00	0.00	0.00
10/03/2019	Exxon Mobil Corporation	10/03/2019 0.00	-1,000,000.00 100.00	-1,000,000.00	0.00	1,000,000.00
11/12/2019	30229BYC5	Maturity	-1,000,000.00	0.00	0.00	0.00
11/12/2019	Exxon Mobil Corporation	11/12/2019 0.00	-1,000,000.00 100.00	-1,000,000.00	0.00	1,000,000.00
10/30/2019	3130ACLX0	Maturity	-500,000.00	0.00	0.00	0.00
10/30/2019	FEDERAL HOME LOAN BANKS	10/30/2019 1.63	-500,000.00 100.00	-500,000.00	0.00	500,000.00
10/22/2019	313312NG1	Maturity	-500,000.00	0.00	0.00	0.00
10/22/2019	FEDERAL FARM CREDIT BANKS	10/22/2019 0.00	-500,000.00 100.00	-500,000.00	0.00	500,000.00
11/01/2019	313312NS5	Maturity	-1,000,000.00	0.00	0.00	0.00
11/01/2019	FEDERAL FARM CREDIT BANKS	11/01/2019 0.00	-1,000,000.00 100.00	-1,000,000.00	0.00	1,000,000.00
12/13/2019	313312QL7	Maturity	-1,000,000.00	0.00	0.00	0.00
12/13/2019	FEDERAL FARM CREDIT BANKS	12/13/2019 0.00	-1,000,000.00 100.00	-1,000,000.00	0.00	1,000,000.00
10/24/2019	313396NJ8	Maturity	-1,000,000.00	0.00	0.00	0.00
10/24/2019	FEDERAL HOME LOAN MORTGAGE CORP	10/24/2019 0.00	-1,000,000.00 100.00	-1,000,000.00	0.00	1,000,000.00
10/22/2019	3133EFLA3	Maturity	-500,000.00	0.00	0.00	0.00
10/22/2019	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/22/2019 1.24	-500,000.00 100.00	-500,000.00	0.00	500,000.00
11/08/2019	313588NZ4	Maturity	-1,000,000.00	0.00	0.00	0.00
11/08/2019	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/08/2019 0.00	-1,000,000.00 100.00	-1,000,000.00	0.00	1,000,000.00
10/01/2019	38346MX17	Maturity	-1,000,000.00	0.00	0.00	0.00
10/01/2019	Gotham Funding Corporation	10/01/2019 0.00	-1,000,000.00 100.00	-1,000,000.00	0.00	1,000,000.00
12/04/2019	38346MZ49	Maturity	-1,000,000.00	0.00	0.00	0.00
12/04/2019	Gotham Funding Corporation	12/04/2019 0.00	-1,000,000.00 100.00	-1,000,000.00	0.00	1,000,000.00
11/13/2019	40428HPN6	Maturity	-500,000.00	0.00	0.00	0.00
11/13/2019	HSBC USA INC (NEW)	11/13/2019 2.38	-500,000.00 100.00	-500,000.00	0.00	500,000.00

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# Trading Activity

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



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
10/30/2019	438516BP0	Maturity	-500,000.00	0.00	0.00	0.00
10/30/2019	HONEYWELL INTERNATIONAL INC	10/30/2019 2.31	-500,000.00 100.00	-500,000.00	0.00	500,000.00
10/15/2019	4581X0CH9	Maturity	-1,000,000.00	0.00	0.00	0.00
10/15/2019	INTER-AMERICAN DEVELOPMENT BANK	10/15/2019 1.75	-1,000,000.00 100.00	-1,000,000.00	0.00	1,000,000.00
10/16/2019	48306BXG5	Maturity	-800,000.00	0.00	0.00	0.00
10/16/2019	Kaiser Foundation Hospitals, Inc.	10/16/2019 0.00	-800,000.00 100.00	-800,000.00	0.00	800,000.00
10/28/2019	48306BXU4	Maturity	-800,000.00	0.00	0.00	0.00
10/28/2019	Kaiser Foundation Hospitals, Inc.	10/28/2019 0.00	-800,000.00 100.00	-800,000.00	0.00	800,000.00
11/22/2019	50000EYN8	Maturity	-800,000.00	0.00	0.00	0.00
11/22/2019	Koch Industries, Inc.	11/22/2019 0.00	-800,000.00 100.00	-800,000.00	0.00	800,000.00
11/12/2019	53127UYC8	Maturity	-750,000.00	0.00	0.00	0.00
11/12/2019	Liberty Street Funding LLC	11/12/2019 0.00	-750,000.00 100.00	-750,000.00	0.00	750,000.00
12/05/2019	63763QZ59	Maturity	-700,000.00	0.00	0.00	0.00
12/05/2019	National Securities Clearing Corporation	12/05/2019 0.00	-700,000.00 100.00	-700,000.00	0.00	700,000.00
11/01/2019	78607QAT2	Maturity	-500,000.00	0.00	0.00	0.00
11/01/2019	SACRAMENTO CALIF SUBN WTR DIST REV	11/01/2019 2.71	-500,000.00 100.00	-500,000.00	0.00	500,000.00
10/17/2019	88602UXH8	Maturity	-1,000,000.00	0.00	0.00	0.00
10/17/2019	Thunder Bay Funding LLC	10/17/2019 0.00	-1,000,000.00 100.00	-1,000,000.00	0.00	1,000,000.00
11/25/2019	88602UYR5	Maturity	-1,000,000.00	0.00	0.00	0.00
11/25/2019	Thunder Bay Funding, LLC	11/25/2019 0.00	-1,000,000.00 100.00	-1,000,000.00	0.00	1,000,000.00
11/15/2019	912828U32	Maturity	-1,000,000.00	0.00	0.00	0.00
11/15/2019	UNITED STATES TREASURY	11/15/2019 1.00	-1,000,000.00 100.00	-1,000,000.00	0.00	1,000,000.00
12/15/2019	912828U73	Maturity	-1,000,000.00	0.00	0.00	0.00
12/15/2019	UNITED STATES TREASURY	12/15/2019 1.38	-1,000,000.00 100.00	-1,000,000.00	0.00	1,000,000.00
---	---	Maturity	-22,000,000.00	0.00	0.00	0.00
---	---	11/08/2019 0.63	-21,550,000.00 100.00	-21,550,000.00	0.00	21,550,000.00

## Principal Paydown

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# Trading Activity

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

WELLS  
FARGO

Page 67  
Asset  
Management

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
12/15/2019	14042WAB6	Direct	0.00	0.00	0.00	0.00
12/15/2019	COPAR 191 A2	04/15/2022 2.58	-22,965.51 ---	-22,965.51	0.00	22,965.51
11/19/2019	17305EFW0	Direct	0.00	0.00	0.00	0.00
11/19/2019	CCCIT 16A1 A1	11/19/2019 1.75	-450,000.00 ---	-450,000.00	0.00	450,000.00
10/21/2019	43815HAB3	Direct	0.00	0.00	0.00	0.00
10/21/2019	HAROT 183 A2	12/21/2020 2.67	-54,389.16 ---	-54,389.16	0.00	54,389.16
11/21/2019	43815HAB3	Direct	0.00	0.00	0.00	0.00
11/21/2019	HAROT 183 A2	12/21/2020 2.67	-55,320.55 ---	-55,320.55	0.00	55,320.55
12/21/2019	43815HAB3	Direct	0.00	0.00	0.00	0.00
12/21/2019	HAROT 183 A2	12/21/2020 2.67	-50,650.97 ---	-50,650.97	0.00	50,650.97
10/15/2019	47788CAB8	Direct	0.00	0.00	0.00	0.00
10/15/2019	JDOT 2018 A2	10/15/2020 2.42	-15,921.83 ---	-15,921.83	0.00	15,921.83
11/15/2019	47788CAB8	Direct	0.00	0.00	0.00	0.00
11/15/2019	JDOT 2018 A2	10/15/2020 2.42	-132.42 ---	-132.42	0.00	132.42
10/15/2019	58772RAB0	Direct	0.00	0.00	0.00	0.00
10/15/2019	MBART 181 A2A	04/15/2021 2.71	-40,345.95 ---	-40,345.95	0.00	40,345.95
11/15/2019	58772RAB0	Direct	0.00	0.00	0.00	0.00
11/15/2019	MBART 181 A2A	04/15/2021 2.71	-41,795.56 ---	-41,795.56	0.00	41,795.56
12/15/2019	58772RAB0	Direct	0.00	0.00	0.00	0.00
12/15/2019	MBART 181 A2A	04/15/2021 2.71	-36,133.38 ---	-36,133.38	0.00	36,133.38
10/15/2019	65478GAD2	Direct	0.00	0.00	0.00	0.00
10/15/2019	NAROT 17B A3	10/15/2021 1.75	-50,111.45 ---	-50,111.45	0.00	50,111.45
11/15/2019	65478GAD2	Direct	0.00	0.00	0.00	0.00
11/15/2019	NAROT 17B A3	10/15/2021 1.75	-49,031.27 ---	-49,031.27	0.00	49,031.27
12/15/2019	65478GAD2	Direct	0.00	0.00	0.00	0.00
12/15/2019	NAROT 17B A3	10/15/2021 1.75	-43,851.53 ---	-43,851.53	0.00	43,851.53
10/15/2019	89237WAD9	Direct	0.00	0.00	0.00	0.00
10/15/2019	TAOT 16C A3	08/17/2020 1.14	-13,194.50 ---	-13,194.50	0.00	13,194.50
11/15/2019	89237WAD9	Direct	0.00	0.00	0.00	0.00
11/15/2019	TAOT 16C A3	08/17/2020 1.14	-23.16 ---	-23.16	0.00	23.16
10/20/2019	92868LAB7	Direct	0.00	0.00	0.00	0.00
10/20/2019	VALET 181 A2A	07/20/2021 2.81	-46,054.59 ---	-46,054.59	0.00	46,054.59

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# Trading Activity

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

WELLS  
FARGO

Page 68  
Asset  
Management

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
11/20/2019	92868LAB7	Direct	0.00	0.00	0.00	0.00
11/20/2019	VALET 181 A2A	07/20/2021 2.81	-47,017.47	-47,017.47	0.00	47,017.47
12/20/2019	92868LAB7	Direct	0.00	0.00	0.00	0.00
12/20/2019	VALET 181 A2A	07/20/2021 2.81	-43,107.64	-43,107.64	0.00	43,107.64
---	---	Direct	0.00	0.00	0.00	0.00
---	---	10/01/2020 2.15	-1,060,046.94	-1,060,046.94	0.00	1,060,046.94

## 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
10/01/2019	94975P405	Direct	-996,195.56	-996,195.56	0.00	0.00
10/01/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.65	-996,195.56	-996,195.56	0.00	996,195.56
10/03/2019	94975P405	Direct	-997,855.56	-997,855.56	0.00	0.00
10/03/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.65	-997,855.56	-997,855.56	0.00	997,855.56
10/16/2019	94975P405	Direct	-799,498.67	-799,498.67	0.00	0.00
10/16/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.65	-799,498.67	-799,498.67	0.00	799,498.67
10/18/2019	94975P405	Direct	-1,992,862.71	-1,992,862.71	0.00	0.00
10/18/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.65	-1,992,862.71	-1,992,862.71	0.00	1,992,862.71
10/21/2019	94975P405	Direct	-1,046.22	-1,046.22	0.00	0.00
10/21/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.65	-1,046.22	-1,046.22	0.00	1,046.22
10/23/2019	94975P405	Direct	-265,645.73	-265,645.73	0.00	0.00
10/23/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.65	-265,645.73	-265,645.73	0.00	265,645.73
10/25/2019	94975P405	Direct	-1,002,861.76	-1,002,861.76	0.00	0.00
10/25/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.65	-1,002,861.76	-1,002,861.76	0.00	1,002,861.76
10/28/2019	94975P405	Direct	-798,988.89	-798,988.89	0.00	0.00
10/28/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.65	-798,988.89	-798,988.89	0.00	798,988.89
10/28/2019	94975P405	Direct	-216,206.67	-216,206.67	0.00	0.00
10/28/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.65	-216,206.67	-216,206.67	0.00	216,206.67
10/31/2019	94975P405	Direct	-475,803.76	-475,803.76	0.00	0.00
10/31/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.65	-475,803.76	-475,803.76	0.00	475,803.76

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# Trading Activity

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

WELLS  
FARGO

Page 69  
Asset  
Management

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
11/04/2019	94975P405	Direct	-997,807.35	-997,807.35	0.00	0.00
11/04/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.52	-997,807.35 1.00	-997,807.35	0.00	997,807.35
11/05/2019	94975P405	Direct	-252,047.33	-252,047.33	0.00	0.00
11/05/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.52	-252,047.33 1.00	-252,047.33	0.00	252,047.33
11/06/2019	94975P405	Direct	-1,014,471.92	-1,014,471.92	0.00	0.00
11/06/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.52	-1,014,471.92 1.00	-1,014,471.92	0.00	1,014,471.92
11/12/2019	94975P405	Direct	-745,311.25	-745,311.25	0.00	0.00
11/12/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.52	-745,311.25 1.00	-745,311.25	0.00	745,311.25
11/12/2019	94975P405	Direct	-1,495,912.22	-1,495,912.22	0.00	0.00
11/12/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.52	-1,495,912.22 1.00	-1,495,912.22	0.00	1,495,912.22
11/13/2019	94975P405	Direct	-1,474,932.50	-1,474,932.50	0.00	0.00
11/13/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.52	-1,474,932.50 1.00	-1,474,932.50	0.00	1,474,932.50
11/15/2019	94975P405	Direct	-996,990.83	-996,990.83	0.00	0.00
11/15/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.52	-996,990.83 1.00	-996,990.83	0.00	996,990.83
11/20/2019	94975P405	Direct	-2,949.65	-2,949.65	0.00	0.00
11/20/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.52	-2,949.65 1.00	-2,949.65	0.00	2,949.65
11/22/2019	94975P405	Direct	-798,012.44	-798,012.44	0.00	0.00
11/22/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.52	-798,012.44 1.00	-798,012.44	0.00	798,012.44
11/25/2019	94975P405	Direct	-991,786.08	-991,786.08	0.00	0.00
11/25/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.52	-991,786.08 1.00	-991,786.08	0.00	991,786.08
12/04/2019	94975P405	Direct	-995,475.83	-995,475.83	0.00	0.00
12/04/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.54	-995,475.83 1.00	-995,475.83	0.00	995,475.83
12/05/2019	94975P405	Direct	-1,470.87	-1,470.87	0.00	0.00
12/05/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.54	-1,470.87 1.00	-1,470.87	0.00	1,470.87
12/05/2019	94975P405	Direct	-697,720.14	-697,720.14	0.00	0.00
12/05/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.54	-697,720.14 1.00	-697,720.14	0.00	697,720.14
12/12/2019	94975P405	Direct	-750,000.00	-750,000.00	0.00	0.00
12/12/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.54	-750,000.00 1.00	-750,000.00	0.00	750,000.00
12/17/2019	94975P405	Direct	-998,516.67	-998,516.67	0.00	0.00
12/17/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.54	-998,516.67 1.00	-998,516.67	0.00	998,516.67
12/18/2019	94975P405	Direct	-985,688.89	-985,688.89	0.00	0.00
12/18/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.54	-985,688.89 1.00	-985,688.89	0.00	985,688.89

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# Trading Activity

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



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
12/20/2019	94975P405	Direct	-2,977.30	-2,977.30	0.00	0.00
12/20/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.54	-2,977.30 1.00	-2,977.30	0.00	2,977.30
12/23/2019	94975P405	Direct	-990,668.39	-990,668.39	0.00	0.00
12/23/2019	WELLSFARGO:GOVT MM I	12/31/2019 1.54	-990,668.39 1.00	-990,668.39	0.00	990,668.39
---	94975P405	Direct	-21,739,705.19	-21,739,705.19	0.00	0.00
---	WELLSFARGO:GOVT MM I	12/31/2019 1.57	-21,739,705.19 1.00	-21,739,705.19	0.00	21,739,705.19

## 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
---	---	---	625,991.86	-224,008.14	138.80	0.00
---	---	02/06/2020 1.11	15,944.92 ---	-48,942.05	26,941.36	22,000.69

\* 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

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



\* Does not Lock Down.

## Receivable

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
12/31/2019 12/31/2019	Money Market Funds	0.00	94975P405 WELLSFARGO:GOVT MM I	1.54	12/31/2019	---	1,374.04
<b>12/31/2019 12/31/2019</b>	<b>Money Market Funds</b>	<b>0.00</b>	<b>94975P405 WELLSFARGO:GOVT MM I</b>	<b>1.54</b>	<b>12/31/2019</b>	<b>---</b>	<b>1,374.04</b>

## Settled

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
10/15/2019 10/15/2019	Coupon	0.00	02587AAJ3 AMXCA 171 A	1.93	02/18/2020	---	804.17
11/15/2019 11/15/2019	Coupon	0.00	02587AAJ3 AMXCA 171 A	1.93	02/18/2020	---	804.17
12/15/2019 12/15/2019	Coupon	0.00	02587AAJ3 AMXCA 171 A	1.93	02/18/2020	---	804.17
11/13/2019 11/13/2019	Buy	500,000.00	02665JCG3 American Honda Finance Corporation	0.00	03/16/2020	99.40	-497,003.33
11/21/2019 11/21/2019	Coupon	0.00	02665WCL3 AMERICAN HONDA FINANCE CORP	2.04	02/21/2020	---	4,117.13
11/13/2019 11/13/2019	Coupon	0.00	037833DH0 APPLE INC	1.80	11/13/2019	---	4,500.00
11/13/2019 11/13/2019	Maturity	-500,000.00	037833DH0 APPLE INC	1.80	11/13/2019	100.00	500,000.00
10/15/2019 10/15/2019	Coupon	0.00	05522RCW6 BACCT 171 A	1.95	03/16/2020	---	1,218.75
11/15/2019 11/15/2019	Coupon	0.00	05522RCW6 BACCT 171 A	1.95	03/16/2020	---	1,218.75
12/15/2019 12/15/2019	Coupon	0.00	05522RCW6 BACCT 171 A	1.95	03/16/2020	---	1,218.75
12/15/2019 12/15/2019	Coupon	0.00	05531FAS2 BB&T CORP	2.45	01/15/2020	---	2,552.08
12/15/2019 12/15/2019	Call Redemption	-250,000.00	05531FAS2 BB&T CORP	2.45	01/15/2020	100.00	250,000.00
10/25/2019 10/25/2019	Coupon	0.00	05588CAB8 BMWOT 19A A2	2.05	05/25/2022	---	1,685.56
11/25/2019 11/25/2019	Coupon	0.00	05588CAB8 BMWOT 19A A2	2.05	05/25/2022	---	1,366.67
12/25/2019 12/25/2019	Coupon	0.00	05588CAB8 BMWOT 19A A2	2.05	05/25/2022	---	1,366.67
11/25/2019 11/25/2019	Coupon	0.00	06050TML3 BANK OF AMERICA NA	2.26	05/24/2021	---	3,102.81
10/15/2019 10/15/2019	Coupon	0.00	06406FAA1 BANK OF NEW YORK MELLON CORP	2.50	04/15/2021	---	8,750.00

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# Transaction Detail

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
12/10/2019 12/10/2019	Maturity	-700,000.00	09247XAE1 BLACKROCK INC	5.00	12/10/2019	100.00	700,000.00
12/10/2019 12/10/2019	Coupon	0.00	09247XAE1 BLACKROCK INC	5.00	12/10/2019	---	17,500.00
11/12/2019 11/12/2019	Buy	500,000.00	12619TAF1 CRC Funding, LLC	0.00	01/15/2020	99.68	-498,417.78
11/12/2019 11/12/2019	Maturity	-500,000.00	12619UYC9 CRC Funding, LLC	0.00	11/12/2019	100.00	500,000.00
10/15/2019 10/15/2019	Coupon	0.00	14042WAB6 COPAR 191 A2	2.58	04/15/2022	---	1,397.50
11/15/2019 11/15/2019	Coupon	0.00	14042WAB6 COPAR 191 A2	2.58	04/15/2022	---	1,397.50
12/15/2019 12/15/2019	Coupon	0.00	14042WAB6 COPAR 191 A2	2.58	04/15/2022	---	1,397.50
12/15/2019 12/15/2019	Principal Paydown	-22,965.51	14042WAB6 COPAR 191 A2	2.58	04/15/2022	---	22,965.51
11/15/2019 11/15/2019	Coupon	0.00	14913Q2J7 CATERPILLAR FINANCIAL SERVICES CORP	2.95	05/15/2020	---	7,375.00
10/15/2019 10/15/2019	Coupon	0.00	161571GX6 CHAIT 154 A	1.84	04/15/2020	---	1,303.33
11/15/2019 11/15/2019	Coupon	0.00	161571GX6 CHAIT 154 A	1.84	04/15/2020	---	1,303.33
12/15/2019 12/15/2019	Coupon	0.00	161571GX6 CHAIT 154 A	1.84	04/15/2020	---	1,303.33
11/19/2019 11/19/2019	Coupon	0.00	17305EFW0 CCCIT 16A1 A1	1.75	11/19/2019	---	3,937.50
11/19/2019 11/19/2019	Principal Paydown	-450,000.00	17305EFW0 CCCIT 16A1 A1	1.75	11/19/2019	---	450,000.00
11/19/2019 11/19/2019	Maturity	0.00	17305EFW0 CCCIT 16A1 A1	1.75	11/19/2019	100.00	0.00
10/07/2019 10/07/2019	Coupon	0.00	17305EGB5 CCCIT 17A3 A3	1.92	04/07/2020	---	3,840.00
11/01/2019 11/01/2019	Coupon	0.00	17325FAN8 CITIBANK NA	3.05	05/01/2020	---	10,675.00
11/12/2019 11/12/2019	Buy	1,000,000.00	30229AA66 Exxon Mobil Corporation	0.00	01/06/2020	99.75	-997,494.44
10/03/2019 10/03/2019	Maturity	-1,000,000.00	30229BX36 Exxon Mobil Corporation	0.00	10/03/2019	100.00	1,000,000.00
10/03/2019 10/03/2019	Buy	1,000,000.00	30229BYC5 Exxon Mobil Corporation	0.00	11/12/2019	99.79	-997,855.56
11/12/2019 11/12/2019	Maturity	-1,000,000.00	30229BYC5 Exxon Mobil Corporation	0.00	11/12/2019	100.00	1,000,000.00
10/30/2019 10/30/2019	Coupon	0.00	3130ACLX0 FEDERAL HOME LOAN BANKS	1.63	10/30/2019	---	4,062.50
10/30/2019 10/30/2019	Maturity	-500,000.00	3130ACLX0 FEDERAL HOME LOAN BANKS	1.63	10/30/2019	100.00	500,000.00

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# Transaction Detail

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
12/18/2019 12/18/2019	Buy	1,000,000.00	313312N30 FEDERAL FARM CREDIT BANKS	0.00	11/04/2020	98.57	-985,688.89
11/13/2019 11/13/2019	Buy	1,000,000.00	313312N97 FEDERAL FARM CREDIT BANKS	0.00	11/10/2020	98.39	-983,866.67
10/22/2019 10/22/2019	Maturity	-500,000.00	313312NG1 FEDERAL FARM CREDIT BANKS	0.00	10/22/2019	100.00	500,000.00
11/01/2019 11/01/2019	Maturity	-1,000,000.00	313312NS5 FEDERAL FARM CREDIT BANKS	0.00	11/01/2019	100.00	1,000,000.00
12/13/2019 12/13/2019	Maturity	-1,000,000.00	313312QL7 FEDERAL FARM CREDIT BANKS	0.00	12/13/2019	100.00	1,000,000.00
11/15/2019 11/15/2019	Buy	1,000,000.00	313312SD3 FEDERAL FARM CREDIT BANKS	0.00	01/23/2020	99.70	-996,990.83
10/25/2019 10/28/2019	Buy	1,000,000.00	313378JP7 FEDERAL HOME LOAN BANKS	2.38	09/10/2021	101.30	-1,016,206.67
12/23/2019 12/23/2019	Buy	1,000,000.00	313384UN7 FEDERAL HOME LOAN BANKS	0.00	03/20/2020	99.61	-996,125.56
10/24/2019 10/24/2019	Maturity	-1,000,000.00	313396NJ8 FEDERAL HOME LOAN MORTGAGE CORP	0.00	10/24/2019	100.00	1,000,000.00
10/22/2019 10/22/2019	Coupon	0.00	3133EFLA3 FEDERAL FARM CREDIT BANKS FUNDING CORP	1.24	10/22/2019	---	3,100.00
10/22/2019 10/22/2019	Maturity	-500,000.00	3133EFLA3 FEDERAL FARM CREDIT BANKS FUNDING CORP	1.24	10/22/2019	100.00	500,000.00
12/23/2019 12/23/2019	Coupon	0.00	3133EKR73 FEDERAL FARM CREDIT BANKS FUNDING CORP	1.93	09/23/2021	---	5,457.17
11/08/2019 11/08/2019	Maturity	-1,000,000.00	313588NZ4 FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	11/08/2019	100.00	1,000,000.00
12/22/2019 12/22/2019	Coupon	0.00	3135GOD75 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.50	06/22/2020	---	7,500.00
11/11/2019 11/11/2019	Coupon	0.00	369550BA5 GENERAL DYNAMICS CORP	2.88	05/11/2020	---	10,781.25
10/09/2019 10/31/2019	Buy	500,000.00	376087FW7 GILROY CALIF UNI SCH DIST	1.72	08/01/2021	100.00	-500,000.00
12/04/2019 12/04/2019	Buy	1,000,000.00	38346LC20 Gotham Funding Corporation	0.00	03/02/2020	99.55	-995,475.83
10/01/2019 10/01/2019	Maturity	-1,000,000.00	38346MX17 Gotham Funding Corporation	0.00	10/01/2019	100.00	1,000,000.00
10/01/2019 10/01/2019	Buy	1,000,000.00	38346MZ49 Gotham Funding Corporation	0.00	12/04/2019	99.62	-996,195.56
12/04/2019 12/04/2019	Maturity	-1,000,000.00	38346MZ49 Gotham Funding Corporation	0.00	12/04/2019	100.00	1,000,000.00
11/13/2019 11/13/2019	Coupon	0.00	40428HPN6 HSBC USA INC (NEW)	2.38	11/13/2019	---	5,937.50

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# Transaction Detail

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
11/13/2019 11/13/2019	Maturity	-500,000.00	40428HPN6 HSBC USA INC (NEW)	2.38	11/13/2019	100.00	500,000.00
10/21/2019 10/21/2019	Coupon	0.00	43815HAB3 HAROT 183 A2	2.67	12/21/2020	---	672.74
10/21/2019 10/21/2019	Principal Paydown	-54,389.16	43815HAB3 HAROT 183 A2	2.67	12/21/2020	---	54,389.16
11/21/2019 11/21/2019	Coupon	0.00	43815HAB3 HAROT 183 A2	2.67	12/21/2020	---	551.72
11/21/2019 11/21/2019	Principal Paydown	-55,320.55	43815HAB3 HAROT 183 A2	2.67	12/21/2020	---	55,320.55
12/21/2019 12/21/2019	Principal Paydown	-50,650.97	43815HAB3 HAROT 183 A2	2.67	12/21/2020	---	50,650.97
12/21/2019 12/21/2019	Coupon	0.00	43815HAB3 HAROT 183 A2	2.67	12/21/2020	---	428.63
10/30/2019 10/30/2019	Maturity	-500,000.00	438516BP0 HONEYWELL INTERNATIONAL INC	2.31	10/30/2019	100.00	500,000.00
10/30/2019 10/30/2019	Coupon	0.00	438516BP0 HONEYWELL INTERNATIONAL INC	2.31	10/30/2019	---	2,946.24
11/04/2019 11/06/2019	Buy	1,000,000.00	4581XOCD8 INTER-AMERICAN DEVELOPMENT BANK	2.13	11/09/2020	100.40	-1,014,471.92
11/09/2019 11/09/2019	Coupon	0.00	4581XOCD8 INTER-AMERICAN DEVELOPMENT BANK	2.13	11/09/2020	---	10,625.00
10/15/2019 10/15/2019	Coupon	0.00	4581XOCH9 INTER-AMERICAN DEVELOPMENT BANK	1.75	10/15/2019	---	8,750.00
10/15/2019 10/15/2019	Maturity	-1,000,000.00	4581XOCH9 INTER-AMERICAN DEVELOPMENT BANK	1.75	10/15/2019	100.00	1,000,000.00
12/12/2019 12/16/2019	Buy	750,000.00	45866FAC8 INTERCONTINENTAL EXCHANGE INC	2.75	12/01/2020	100.72	-756,274.38
10/18/2019 10/18/2019	Coupon	0.00	45905UV43 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1.91	03/18/2020	---	1,730.00
11/18/2019 11/18/2019	Coupon	0.00	45905UV43 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1.79	03/18/2020	---	1,640.00
12/18/2019 12/18/2019	Coupon	0.00	45905UV43 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1.77	03/18/2020	---	1,490.00
10/15/2019 10/15/2019	Coupon	0.00	47788CAB8 JDOT 2018 A2	2.42	10/15/2020	---	32.38
10/15/2019 10/15/2019	Principal Paydown	-15,921.83	47788CAB8 JDOT 2018 A2	2.42	10/15/2020	---	15,921.83
11/15/2019 11/15/2019	Coupon	0.00	47788CAB8 JDOT 2018 A2	2.42	10/15/2020	---	0.27
11/15/2019 11/15/2019	Principal Paydown	-132.42	47788CAB8 JDOT 2018 A2	2.42	10/15/2020	---	132.42

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# Transaction Detail

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
11/01/2019 11/05/2019	Buy	250,000.00	48125LRK0 JPMORGAN CHASE BANK NA	2.60	02/01/2021	100.14	-252,047.33
10/16/2019 10/16/2019	Maturity	-800,000.00	48306BXG5 Kaiser Foundation Hospitals, Inc.	0.00	10/16/2019	100.00	800,000.00
10/16/2019 10/16/2019	Buy	800,000.00	48306BXU4 Kaiser Foundation Hospitals, Inc.	0.00	10/28/2019	99.94	-799,498.67
10/28/2019 10/28/2019	Maturity	-800,000.00	48306BXU4 Kaiser Foundation Hospitals, Inc.	0.00	10/28/2019	100.00	800,000.00
11/22/2019 11/22/2019	Buy	800,000.00	50000DAD8 Koch Industries, Inc.	0.00	01/13/2020	99.75	-798,012.44
10/28/2019 10/28/2019	Buy	800,000.00	50000EYN8 Koch Industries, Inc.	0.00	11/22/2019	99.87	-798,988.89
11/22/2019 11/22/2019	Maturity	-800,000.00	50000EYN8 Koch Industries, Inc.	0.00	11/22/2019	100.00	800,000.00
11/12/2019 11/12/2019	Buy	750,000.00	53127TCC5 Liberty Street Funding LLC	0.00	03/12/2020	99.37	-745,311.25
11/12/2019 11/12/2019	Maturity	-750,000.00	53127UYC8 Liberty Street Funding LLC	0.00	11/12/2019	100.00	750,000.00
10/15/2019 10/15/2019	Coupon	0.00	58772RAB0 MBART 181 A2A	2.71	04/15/2021	---	517.93
10/15/2019 10/15/2019	Principal Paydown	-40,345.95	58772RAB0 MBART 181 A2A	2.71	04/15/2021	---	40,345.95
11/15/2019 11/15/2019	Coupon	0.00	58772RAB0 MBART 181 A2A	2.71	04/15/2021	---	426.82
11/15/2019 11/15/2019	Principal Paydown	-41,795.56	58772RAB0 MBART 181 A2A	2.71	04/15/2021	---	41,795.56
12/15/2019 12/15/2019	Coupon	0.00	58772RAB0 MBART 181 A2A	2.71	04/15/2021	---	332.43
12/15/2019 12/15/2019	Principal Paydown	-36,133.38	58772RAB0 MBART 181 A2A	2.71	04/15/2021	---	36,133.38
10/15/2019 10/15/2019	Coupon	0.00	58772TAC4 MBALT 19A A3	3.10	11/15/2021	---	1,291.67
11/15/2019 11/15/2019	Coupon	0.00	58772TAC4 MBALT 19A A3	3.10	11/15/2021	---	1,291.67
12/15/2019 12/15/2019	Coupon	0.00	58772TAC4 MBALT 19A A3	3.10	11/15/2021	---	1,291.67
12/15/2019 12/15/2019	Coupon	0.00	637432MU6 NATIONAL RURAL UTILITIES COOP FINANCE CORP	2.35	06/15/2020	---	8,225.00
12/05/2019 12/05/2019	Buy	700,000.00	63763PBA6 National Securities Clearing Corporation	0.00	02/10/2020	99.67	-697,720.14
12/05/2019 12/05/2019	Maturity	-700,000.00	63763QZ59 National Securities Clearing Corporation	0.00	12/05/2019	100.00	700,000.00
10/15/2019 10/15/2019	Principal Paydown	-50,111.45	65478GAD2 NAROT 17B A3	1.75	10/15/2021	---	50,111.45

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# Transaction Detail

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

WELLS  
FARGO

Page 76  
Asset  
Management

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
10/15/2019 10/15/2019	Coupon	0.00	65478GAD2 NAROT 17B A3	1.75	10/15/2021	---	859.88
11/15/2019 11/15/2019	Coupon	0.00	65478GAD2 NAROT 17B A3	1.75	10/15/2021	---	786.80
11/15/2019 11/15/2019	Principal Paydown	-49,031.27	65478GAD2 NAROT 17B A3	1.75	10/15/2021	---	49,031.27
12/15/2019 12/15/2019	Coupon	0.00	65478GAD2 NAROT 17B A3	1.75	10/15/2021	---	715.29
12/15/2019 12/15/2019	Principal Paydown	-43,851.53	65478GAD2 NAROT 17B A3	1.75	10/15/2021	---	43,851.53
11/19/2019 11/19/2019	Coupon	0.00	69353RFD5 PNC BANK NA	2.26	05/19/2020	---	4,316.21
12/17/2019 12/17/2019	Buy	1,000,000.00	71708EAG0 Pfizer Inc.	0.00	01/16/2020	99.85	-998,516.67
11/01/2019 11/01/2019	Coupon	0.00	78607QAT2 SACRAMENTO CALIF SUBN WTR DIST REV	2.71	11/01/2019	---	6,780.00
11/01/2019 11/01/2019	Maturity	-500,000.00	78607QAT2 SACRAMENTO CALIF SUBN WTR DIST REV	2.71	11/01/2019	100.00	500,000.00
11/21/2019 12/12/2019	Buy	750,000.00	79672OMC1 SAN BERNARDINO CALIF CMNTY COLLEGE DIST	1.75	08/01/2020	100.00	-750,000.00
12/03/2019 12/05/2019	Buy	700,000.00	808513AV7 CHARLES SCHWAB CORP	2.21	05/21/2021	100.12	-701,470.87
11/25/2019 11/25/2019	Buy	1,000,000.00	88602TC43 Thunder Bay Funding, LLC	0.00	03/04/2020	99.49	-994,888.89
10/17/2019 10/17/2019	Maturity	-1,000,000.00	88602UXH8 Thunder Bay Funding LLC	0.00	10/17/2019	100.00	1,000,000.00
10/17/2019 10/18/2019	Buy	1,000,000.00	88602UYR5 Thunder Bay Funding, LLC	0.00	11/25/2019	99.80	-998,015.56
11/25/2019 11/25/2019	Maturity	-1,000,000.00	88602UYR5 Thunder Bay Funding, LLC	0.00	11/25/2019	100.00	1,000,000.00
10/15/2019 10/15/2019	Coupon	0.00	89231AAD3 TAOT 18C A3	3.02	12/15/2022	---	2,013.33
11/15/2019 11/15/2019	Coupon	0.00	89231AAD3 TAOT 18C A3	3.02	12/15/2022	---	2,013.33
12/15/2019 12/15/2019	Coupon	0.00	89231AAD3 TAOT 18C A3	3.02	12/15/2022	---	2,013.33
10/08/2019 10/08/2019	Coupon	0.00	89236TCZ6 TOYOTA MOTOR CREDIT CORP	1.90	04/08/2021	---	4,750.00
10/15/2019 10/15/2019	Coupon	0.00	89237WAD9 TAOT 16C A3	1.14	08/17/2020	---	12.56
10/15/2019 10/15/2019	Principal Paydown	-13,194.50	89237WAD9 TAOT 16C A3	1.14	08/17/2020	---	13,194.50
11/15/2019 11/15/2019	Coupon	0.00	89237WAD9 TAOT 16C A3	1.14	08/17/2020	---	0.02

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# Transaction Detail

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
11/15/2019 11/15/2019	Principal Paydown	-23.16	89237WAD9 TAOT 16C A3	1.14	08/17/2020	---	23.16
10/17/2019 10/17/2019	Coupon	0.00	90331HNK5 US BANK NA	2.13	01/17/2020	---	4,343.87
12/17/2019 12/17/2019	Coupon	0.00	90331HNK5 US BANK NA	2.13	01/17/2020	---	2,523.01
12/17/2019 12/17/2019	Call Redemption	-700,000.00	90331HNK5 US BANK NA	2.13	01/17/2020	100.00	700,000.00
10/31/2019 10/31/2019	Coupon	0.00	9128285G1 UNITED STATES TREASURY	2.88	10/31/2020	---	14,375.00
11/01/2019 11/04/2019	Buy	1,000,000.00	912828L99 UNITED STATES TREASURY	1.38	10/31/2020	99.77	-997,807.35
10/24/2019 10/25/2019	Buy	1,000,000.00	912828Q78 UNITED STATES TREASURY	1.38	04/30/2021	99.62	-1,002,861.76
10/31/2019 10/31/2019	Coupon	0.00	912828Q78 UNITED STATES TREASURY	1.38	04/30/2021	---	6,875.00
10/17/2019 10/18/2019	Buy	1,000,000.00	912828S27 UNITED STATES TREASURY	1.13	06/30/2021	99.15	-994,847.15
12/31/2019 12/31/2019	Coupon	0.00	912828S27 UNITED STATES TREASURY	1.13	06/30/2021	---	5,625.00
11/15/2019 11/15/2019	Coupon	0.00	912828U32 UNITED STATES TREASURY	1.00	11/15/2019	---	5,000.00
11/15/2019 11/15/2019	Maturity	-1,000,000.00	912828U32 UNITED STATES TREASURY	1.00	11/15/2019	100.00	1,000,000.00
12/15/2019 12/15/2019	Coupon	0.00	912828U73 UNITED STATES TREASURY	1.38	12/15/2019	---	6,875.00
12/15/2019 12/15/2019	Maturity	-1,000,000.00	912828U73 UNITED STATES TREASURY	1.38	12/15/2019	100.00	1,000,000.00
10/21/2019 10/21/2019	Coupon	0.00	92348XAB1 VZOT 18A A1B	2.09	04/20/2023	---	1,573.59
11/20/2019 11/20/2019	Coupon	0.00	92348XAB1 VZOT 18A A1B	1.96	04/20/2023	---	1,390.92
12/20/2019 12/20/2019	Coupon	0.00	92348XAB1 VZOT 18A A1B	2.00	04/20/2023	---	1,309.09
12/14/2019 12/14/2019	Coupon	0.00	92826CAB8 VISA INC	2.20	12/14/2020	---	7,425.00
10/20/2019 10/20/2019	Coupon	0.00	92868LAB7 VALET 181 A2A	2.81	07/20/2021	---	892.38
10/20/2019 10/20/2019	Principal Paydown	-46,054.59	92868LAB7 VALET 181 A2A	2.81	07/20/2021	---	46,054.59
11/20/2019 11/20/2019	Coupon	0.00	92868LAB7 VALET 181 A2A	2.81	07/20/2021	---	784.53
11/20/2019 11/20/2019	Principal Paydown	-47,017.47	92868LAB7 VALET 181 A2A	2.81	07/20/2021	---	47,017.47
12/20/2019 12/20/2019	Coupon	0.00	92868LAB7 VALET 181 A2A	2.81	07/20/2021	---	674.43

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# Transaction Detail

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
12/20/2019 12/20/2019	Principal Paydown	-43,107.64	92868LAB7 VALET 181 A2A	2.81	07/20/2021	---	43,107.64
12/23/2019 12/23/2019	Coupon	0.00	931142EF6 WALMART INC	1.97	06/23/2020	---	3,890.80
10/01/2019 10/01/2019	Buy	1,001,534.41	94975P405 WELLSFARGO:GOVT MM I	1.65	12/31/2019	1.00	-1,001,534.41
10/01/2019 10/01/2019	Sell	-996,195.56	94975P405 WELLSFARGO:GOVT MM I	1.65	12/31/2019	1.00	996,195.56
10/03/2019 10/03/2019	Sell	-997,855.56	94975P405 WELLSFARGO:GOVT MM I	1.65	12/31/2019	1.00	997,855.56
10/03/2019 10/03/2019	Buy	1,000,000.00	94975P405 WELLSFARGO:GOVT MM I	1.65	12/31/2019	1.00	-1,000,000.00
10/07/2019 10/07/2019	Buy	3,840.00	94975P405 WELLSFARGO:GOVT MM I	1.65	12/31/2019	1.00	-3,840.00
10/08/2019 10/08/2019	Buy	4,750.00	94975P405 WELLSFARGO:GOVT MM I	1.65	12/31/2019	1.00	-4,750.00
10/15/2019 10/15/2019	Buy	804.17	94975P405 WELLSFARGO:GOVT MM I	1.65	12/31/2019	1.00	-804.17
10/15/2019 10/15/2019	Buy	1,074,477.16	94975P405 WELLSFARGO:GOVT MM I	1.65	12/31/2019	1.00	-1,074,477.16
10/16/2019 10/16/2019	Sell	-799,498.67	94975P405 WELLSFARGO:GOVT MM I	1.65	12/31/2019	1.00	799,498.67
10/16/2019 10/16/2019	Buy	871,243.90	94975P405 WELLSFARGO:GOVT MM I	1.65	12/31/2019	1.00	-871,243.90
10/17/2019 10/17/2019	Buy	1,000,000.00	94975P405 WELLSFARGO:GOVT MM I	1.65	12/31/2019	1.00	-1,000,000.00
10/17/2019 10/17/2019	Buy	4,343.87	94975P405 WELLSFARGO:GOVT MM I	1.65	12/31/2019	1.00	-4,343.87
10/18/2019 10/18/2019	Sell	-1,992,862.71	94975P405 WELLSFARGO:GOVT MM I	1.65	12/31/2019	1.00	1,992,862.71
10/21/2019 10/21/2019	Sell	-1,046.22	94975P405 WELLSFARGO:GOVT MM I	1.65	12/31/2019	1.00	1,046.22
10/22/2019 10/22/2019	Buy	1,105,108.87	94975P405 WELLSFARGO:GOVT MM I	1.65	12/31/2019	1.00	-1,105,108.87
10/23/2019 10/23/2019	Sell	-265,645.73	94975P405 WELLSFARGO:GOVT MM I	1.65	12/31/2019	1.00	265,645.73
10/24/2019 10/24/2019	Buy	1,000,000.00	94975P405 WELLSFARGO:GOVT MM I	1.65	12/31/2019	1.00	-1,000,000.00
10/25/2019 10/25/2019	Sell	-1,002,861.76	94975P405 WELLSFARGO:GOVT MM I	1.65	12/31/2019	1.00	1,002,861.76
10/25/2019 10/25/2019	Buy	1,685.56	94975P405 WELLSFARGO:GOVT MM I	1.65	12/31/2019	1.00	-1,685.56
10/28/2019 10/28/2019	Sell	-798,988.89	94975P405 WELLSFARGO:GOVT MM I	1.65	12/31/2019	1.00	798,988.89
10/28/2019 10/28/2019	Sell	-216,206.67	94975P405 WELLSFARGO:GOVT MM I	1.65	12/31/2019	1.00	216,206.67

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# Transaction Detail

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
10/30/2019 10/30/2019	Buy	1,004,062.50	94975P405 WELLSFARGO:GOVT MM I	1.65	12/31/2019	1.00	-1,004,062.50
10/31/2019 10/31/2019	Sell	-475,803.76	94975P405 WELLSFARGO:GOVT MM I	1.65	12/31/2019	1.00	475,803.76
10/31/2019 10/31/2019	Money Market Funds	0.00	94975P405 WELLSFARGO:GOVT MM I	1.65	12/31/2019	---	1,476.20
11/01/2019 11/01/2019	Buy	1,518,931.20	94975P405 WELLSFARGO:GOVT MM I	1.52	12/31/2019	1.00	-1,518,931.20
11/04/2019 11/04/2019	Sell	-997,807.35	94975P405 WELLSFARGO:GOVT MM I	1.52	12/31/2019	1.00	997,807.35
11/05/2019 11/05/2019	Sell	-252,047.33	94975P405 WELLSFARGO:GOVT MM I	1.52	12/31/2019	1.00	252,047.33
11/06/2019 11/06/2019	Sell	-1,014,471.92	94975P405 WELLSFARGO:GOVT MM I	1.52	12/31/2019	1.00	1,014,471.92
11/08/2019 11/08/2019	Buy	1,000,000.00	94975P405 WELLSFARGO:GOVT MM I	1.52	12/31/2019	1.00	-1,000,000.00
11/12/2019 11/12/2019	Buy	10,625.00	94975P405 WELLSFARGO:GOVT MM I	1.52	12/31/2019	1.00	-10,625.00
11/12/2019 11/12/2019	Sell	-745,311.25	94975P405 WELLSFARGO:GOVT MM I	1.52	12/31/2019	1.00	745,311.25
11/12/2019 11/12/2019	Buy	2,260,781.25	94975P405 WELLSFARGO:GOVT MM I	1.52	12/31/2019	1.00	-2,260,781.25
11/12/2019 11/12/2019	Sell	-1,495,912.22	94975P405 WELLSFARGO:GOVT MM I	1.52	12/31/2019	1.00	1,495,912.22
11/13/2019 11/13/2019	Sell	-1,474,932.50	94975P405 WELLSFARGO:GOVT MM I	1.52	12/31/2019	1.00	1,474,932.50
11/13/2019 11/13/2019	Buy	1,004,500.00	94975P405 WELLSFARGO:GOVT MM I	1.52	12/31/2019	1.00	-1,004,500.00
11/15/2019 11/15/2019	Buy	827.60	94975P405 WELLSFARGO:GOVT MM I	1.52	12/31/2019	1.00	-827.60
11/15/2019 11/15/2019	Sell	-996,990.83	94975P405 WELLSFARGO:GOVT MM I	1.52	12/31/2019	1.00	996,990.83
11/15/2019 11/15/2019	Buy	1,111,772.46	94975P405 WELLSFARGO:GOVT MM I	1.52	12/31/2019	1.00	-1,111,772.46
11/18/2019 11/18/2019	Buy	0.02	94975P405 WELLSFARGO:GOVT MM I	1.52	12/31/2019	1.00	-0.02
11/19/2019 11/19/2019	Buy	9,893.71	94975P405 WELLSFARGO:GOVT MM I	1.52	12/31/2019	1.00	-9,893.71
11/19/2019 11/19/2019	Buy	450,000.00	94975P405 WELLSFARGO:GOVT MM I	1.52	12/31/2019	1.00	-450,000.00
11/20/2019 11/20/2019	Sell	-2,949.65	94975P405 WELLSFARGO:GOVT MM I	1.52	12/31/2019	1.00	2,949.65
11/20/2019 11/20/2019	Buy	47,801.99	94975P405 WELLSFARGO:GOVT MM I	1.52	12/31/2019	1.00	-47,801.99
11/21/2019 11/21/2019	Buy	59,989.40	94975P405 WELLSFARGO:GOVT MM I	1.52	12/31/2019	1.00	-59,989.40

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# Transaction Detail

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
11/22/2019 11/22/2019	Buy	800,000.00	94975P405 WELLSFARGO:GOVT MM I	1.52	12/31/2019	1.00	-800,000.00
11/22/2019 11/22/2019	Sell	-798,012.44	94975P405 WELLSFARGO:GOVT MM I	1.52	12/31/2019	1.00	798,012.44
11/25/2019 11/25/2019	Sell	-991,786.08	94975P405 WELLSFARGO:GOVT MM I	1.52	12/31/2019	1.00	991,786.08
11/25/2019 11/25/2019	Buy	1,001,366.67	94975P405 WELLSFARGO:GOVT MM I	1.52	12/31/2019	1.00	-1,001,366.67
11/29/2019 11/29/2019	Money Market Funds	0.00	94975P405 WELLSFARGO:GOVT MM I	1.52	12/31/2019	---	1,770.56
12/02/2019 12/02/2019	Buy	1,770.56	94975P405 WELLSFARGO:GOVT MM I	1.54	12/31/2019	1.00	-1,770.56
12/04/2019 12/04/2019	Buy	1,000,000.00	94975P405 WELLSFARGO:GOVT MM I	1.54	12/31/2019	1.00	-1,000,000.00
12/04/2019 12/04/2019	Sell	-995,475.83	94975P405 WELLSFARGO:GOVT MM I	1.54	12/31/2019	1.00	995,475.83
12/05/2019 12/05/2019	Sell	-1,470.87	94975P405 WELLSFARGO:GOVT MM I	1.54	12/31/2019	1.00	1,470.87
12/05/2019 12/05/2019	Sell	-697,720.14	94975P405 WELLSFARGO:GOVT MM I	1.54	12/31/2019	1.00	697,720.14
12/10/2019 12/10/2019	Buy	717,500.00	94975P405 WELLSFARGO:GOVT MM I	1.54	12/31/2019	1.00	-717,500.00
12/12/2019 12/12/2019	Sell	-750,000.00	94975P405 WELLSFARGO:GOVT MM I	1.54	12/31/2019	1.00	750,000.00
12/13/2019 12/13/2019	Buy	1,000,000.00	94975P405 WELLSFARGO:GOVT MM I	1.54	12/31/2019	1.00	-1,000,000.00
12/16/2019 12/16/2019	Buy	376,254.60	94975P405 WELLSFARGO:GOVT MM I	1.54	12/31/2019	1.00	-376,254.60
12/16/2019 12/16/2019	Buy	2,022.92	94975P405 WELLSFARGO:GOVT MM I	1.54	12/31/2019	1.00	-2,022.92
12/16/2019 12/16/2019	Buy	252,552.08	94975P405 WELLSFARGO:GOVT MM I	1.54	12/31/2019	1.00	-252,552.08
12/17/2019 12/17/2019	Buy	702,523.01	94975P405 WELLSFARGO:GOVT MM I	1.54	12/31/2019	1.00	-702,523.01
12/17/2019 12/17/2019	Sell	-998,516.67	94975P405 WELLSFARGO:GOVT MM I	1.54	12/31/2019	1.00	998,516.67
12/18/2019 12/18/2019	Sell	-985,688.89	94975P405 WELLSFARGO:GOVT MM I	1.54	12/31/2019	1.00	985,688.89
12/19/2019 12/19/2019	Buy	1,490.00	94975P405 WELLSFARGO:GOVT MM I	1.54	12/31/2019	1.00	-1,490.00
12/20/2019 12/20/2019	Sell	-2,977.30	94975P405 WELLSFARGO:GOVT MM I	1.54	12/31/2019	1.00	2,977.30
12/20/2019 12/20/2019	Buy	43,782.08	94975P405 WELLSFARGO:GOVT MM I	1.54	12/31/2019	1.00	-43,782.08
12/23/2019 12/23/2019	Buy	51,079.59	94975P405 WELLSFARGO:GOVT MM I	1.54	12/31/2019	1.00	-51,079.59

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# Transaction Detail

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
12/23/2019 12/23/2019	Sell	-990,668.39	94975P405 WELLSFARGO:GOVT MM I	1.54	12/31/2019	1.00	990,668.39
12/23/2019 12/23/2019	Buy	11,390.80	94975P405 WELLSFARGO:GOVT MM I	1.54	12/31/2019	1.00	-11,390.80
12/26/2019 12/26/2019	Buy	1,366.67	94975P405 WELLSFARGO:GOVT MM I	1.54	12/31/2019	1.00	-1,366.67
12/31/2019 12/31/2019	Buy	5,625.00	94975P405 WELLSFARGO:GOVT MM I	1.54	12/31/2019	1.00	-5,625.00
10/21/2019 10/21/2019	Management Fee	0.00	CCYUSD US DOLLAR	0.00	12/31/2019	---	-4,349.81
10/23/2019 10/23/2019	Cash Transfer	0.00	CCYUSD US DOLLAR	0.00	12/31/2019	---	-265,645.73
11/20/2019 11/20/2019	Management Fee	0.00	CCYUSD US DOLLAR	0.00	12/31/2019	---	-4,340.57
12/20/2019 12/20/2019	Management Fee	0.00	CCYUSD US DOLLAR	0.00	12/31/2019	---	-4,286.39
---	---	<b>15,944.92</b>	---	---	<b>02/06/2020</b>	---	<b>-1,534.42</b>

Summary

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
---	---	<b>15,944.92</b>	---	---	<b>02/06/2020</b>	---	<b>-160.38</b>

\* 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 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

\* Does not Lock Down.

## Receivable

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
12/31/2019	12/31/2019	Money Market Funds	0.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	1,374.04
<b>12/31/2019</b>	<b>12/31/2019</b>	<b>Money Market Funds</b>	<b>0.00</b>	<b>94975P405</b>	<b>GVIXX</b>	<b>WELLSFARGO:GOVT MM I</b>	<b>1,374.04</b>

## Settled

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
10/01/2019	10/01/2019	Buy	1,001,534.41	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,001,534.41
10/01/2019	10/01/2019	Sell	-996,195.56	94975P405	GVIXX	WELLSFARGO:GOVT MM I	996,195.56
10/03/2019	10/03/2019	Sell	-997,855.56	94975P405	GVIXX	WELLSFARGO:GOVT MM I	997,855.56
10/03/2019	10/03/2019	Buy	1,000,000.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,000,000.00
10/07/2019	10/07/2019	Buy	3,840.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-3,840.00
10/08/2019	10/08/2019	Buy	4,750.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-4,750.00
10/15/2019	10/15/2019	Buy	804.17	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-804.17
10/15/2019	10/15/2019	Buy	1,074,477.16	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,074,477.16
10/16/2019	10/16/2019	Sell	-799,498.67	94975P405	GVIXX	WELLSFARGO:GOVT MM I	799,498.67
10/16/2019	10/16/2019	Buy	871,243.90	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-871,243.90
10/17/2019	10/17/2019	Buy	1,000,000.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,000,000.00
10/17/2019	10/17/2019	Buy	4,343.87	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-4,343.87
10/18/2019	10/18/2019	Sell	-1,992,862.71	94975P405	GVIXX	WELLSFARGO:GOVT MM I	1,992,862.71
10/21/2019	10/21/2019	Sell	-1,046.22	94975P405	GVIXX	WELLSFARGO:GOVT MM I	1,046.22
10/22/2019	10/22/2019	Buy	1,105,108.87	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,105,108.87
10/23/2019	10/23/2019	Sell	-265,645.73	94975P405	GVIXX	WELLSFARGO:GOVT MM I	265,645.73
10/24/2019	10/24/2019	Buy	1,000,000.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,000,000.00
10/25/2019	10/25/2019	Sell	-1,002,861.76	94975P405	GVIXX	WELLSFARGO:GOVT MM I	1,002,861.76
10/25/2019	10/25/2019	Buy	1,685.56	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,685.56
10/28/2019	10/28/2019	Sell	-798,988.89	94975P405	GVIXX	WELLSFARGO:GOVT MM I	798,988.89
10/28/2019	10/28/2019	Sell	-216,206.67	94975P405	GVIXX	WELLSFARGO:GOVT MM I	216,206.67
10/30/2019	10/30/2019	Buy	1,004,062.50	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,004,062.50
10/31/2019	10/31/2019	Sell	-475,803.76	94975P405	GVIXX	WELLSFARGO:GOVT MM I	475,803.76
10/31/2019	10/31/2019	Money Market Funds	0.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	1,476.20
11/01/2019	11/01/2019	Buy	1,518,931.20	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,518,931.20
11/04/2019	11/04/2019	Sell	-997,807.35	94975P405	GVIXX	WELLSFARGO:GOVT MM I	997,807.35
11/05/2019	11/05/2019	Sell	-252,047.33	94975P405	GVIXX	WELLSFARGO:GOVT MM I	252,047.33
11/06/2019	11/06/2019	Sell	-1,014,471.92	94975P405	GVIXX	WELLSFARGO:GOVT MM I	1,014,471.92
11/08/2019	11/08/2019	Buy	1,000,000.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,000,000.00
11/12/2019	11/12/2019	Buy	10,625.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-10,625.00
11/12/2019	11/12/2019	Sell	-745,311.25	94975P405	GVIXX	WELLSFARGO:GOVT MM I	745,311.25
11/12/2019	11/12/2019	Buy	2,260,781.25	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-2,260,781.25

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# MMF Transaction Detail

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
11/12/2019	11/12/2019	Sell	-1,495,912.22	94975P405	GVIXX	WELLSFARGO:GOVT MM I	1,495,912.22
11/13/2019	11/13/2019	Sell	-1,474,932.50	94975P405	GVIXX	WELLSFARGO:GOVT MM I	1,474,932.50
11/13/2019	11/13/2019	Buy	1,004,500.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,004,500.00
11/15/2019	11/15/2019	Buy	827.60	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-827.60
11/15/2019	11/15/2019	Sell	-996,990.83	94975P405	GVIXX	WELLSFARGO:GOVT MM I	996,990.83
11/15/2019	11/15/2019	Buy	1,111,772.46	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,111,772.46
11/18/2019	11/18/2019	Buy	0.02	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-0.02
11/19/2019	11/19/2019	Buy	9,893.71	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-9,893.71
11/19/2019	11/19/2019	Buy	450,000.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-450,000.00
11/20/2019	11/20/2019	Sell	-2,949.65	94975P405	GVIXX	WELLSFARGO:GOVT MM I	2,949.65
11/20/2019	11/20/2019	Buy	47,801.99	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-47,801.99
11/21/2019	11/21/2019	Buy	59,989.40	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-59,989.40
11/22/2019	11/22/2019	Buy	800,000.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-800,000.00
11/22/2019	11/22/2019	Sell	-798,012.44	94975P405	GVIXX	WELLSFARGO:GOVT MM I	798,012.44
11/25/2019	11/25/2019	Sell	-991,786.08	94975P405	GVIXX	WELLSFARGO:GOVT MM I	991,786.08
11/25/2019	11/25/2019	Buy	1,001,366.67	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,001,366.67
11/29/2019	11/29/2019	Money Market Funds	0.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	1,770.56
12/02/2019	12/02/2019	Buy	1,770.56	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,770.56
12/04/2019	12/04/2019	Buy	1,000,000.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,000,000.00
12/04/2019	12/04/2019	Sell	-995,475.83	94975P405	GVIXX	WELLSFARGO:GOVT MM I	995,475.83
12/05/2019	12/05/2019	Sell	-1,470.87	94975P405	GVIXX	WELLSFARGO:GOVT MM I	1,470.87
12/05/2019	12/05/2019	Sell	-697,720.14	94975P405	GVIXX	WELLSFARGO:GOVT MM I	697,720.14
12/10/2019	12/10/2019	Buy	717,500.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-717,500.00
12/12/2019	12/12/2019	Sell	-750,000.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	750,000.00
12/13/2019	12/13/2019	Buy	1,000,000.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,000,000.00
12/16/2019	12/16/2019	Buy	376,254.60	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-376,254.60
12/16/2019	12/16/2019	Buy	2,022.92	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-2,022.92
12/16/2019	12/16/2019	Buy	252,552.08	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-252,552.08
12/17/2019	12/17/2019	Buy	702,523.01	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-702,523.01
12/17/2019	12/17/2019	Sell	-998,516.67	94975P405	GVIXX	WELLSFARGO:GOVT MM I	998,516.67
12/18/2019	12/18/2019	Sell	-985,688.89	94975P405	GVIXX	WELLSFARGO:GOVT MM I	985,688.89
12/19/2019	12/19/2019	Buy	1,490.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,490.00
12/20/2019	12/20/2019	Sell	-2,977.30	94975P405	GVIXX	WELLSFARGO:GOVT MM I	2,977.30
12/20/2019	12/20/2019	Buy	43,782.08	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-43,782.08
12/23/2019	12/23/2019	Buy	51,079.59	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-51,079.59
12/23/2019	12/23/2019	Sell	-990,668.39	94975P405	GVIXX	WELLSFARGO:GOVT MM I	990,668.39
12/23/2019	12/23/2019	Buy	11,390.80	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-11,390.80
12/26/2019	12/26/2019	Buy	1,366.67	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,366.67
12/31/2019	12/31/2019	Buy	5,625.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-5,625.00
---	---	---	-224,008.14	94975P405	GVIXX	WELLSFARGO:GOVT MM I	227,254.90

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# MMF Transaction Detail

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



## Summary

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
---	---	---	-224,008.14	94975P405	GVIXX	WELLSFARGO:GOVT MM I	228,628.94

\* 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.

\* 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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# Roll Forward

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

WELLS  
FARGO

Page 85  
Asset  
Management

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	653,202.53 0.00	0.00 0.00	-22,965.51 0.00	9.03 -26.33	0.00 -613.52	0.00 629,606.18
58772RAB0 MBART 181 A2A	229,885.13 0.00	0.00 0.00	-118,274.89 0.00	1.52 -142.46	0.00 -180.73	0.00 111,288.57
65478GAD2 NAROT 17B A3	353,581.61 0.00	0.00 0.00	-85,796.55 0.00	1,133.07 -66.73	0.00 -902.82	0.00 267,948.57
65478GAD2 NAROT 17B A3	235,721.07 0.00	0.00 0.00	-57,197.70 0.00	821.77 -44.49	0.00 -668.27	0.00 178,632.38
89237WAD9 TAOT 16C A3	13,218.89 0.00	0.00 0.00	-13,217.66 0.00	1.02 -6.70	0.00 4.44	0.00 0.00
94975P405 WELLSFARGO:GOVT MM I	546,992.24 21,515,697.05	-21,739,705.19 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 322,984.10
CCYUSD Receivable	1,534.41 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 0.00	-161.53 1,372.88
CCYUSD Cash	-3.94 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 0.00	4.99 1.05
912828C57 UNITED STATES TREASURY	1,007,405.48 0.00	0.00 0.00	0.00 0.00	-1,006.02 5,655.74	0.00 1,279.02	0.00 1,013,334.21
166764AR1 CHEVRON CORP	200,341.46 0.00	0.00 0.00	0.00 0.00	511.32 980.50	0.00 -583.21	0.00 201,250.07
3133EFLA3 FEDERAL FARM CREDIT BANKS FUNDING CORP	502,561.93 0.00	0.00 -500,000.00	0.00 0.00	419.43 -2,738.33	0.00 -243.03	0.00 0.00
06406FAA1 BANK OF NEW YORK MELLON CORP	713,432.44 0.00	0.00 0.00	0.00 0.00	-1,039.96 -4,375.00	0.00 517.72	0.00 708,535.20
438516BPO HONEYWELL INTERNATIONAL INC	502,068.05 0.00	0.00 -500,000.00	0.00 0.00	-28.81 -2,017.53	0.00 -21.71	0.00 0.00
90331HNK5 US BANK NA	703,786.98 0.00	0.00 -700,000.00	0.00 0.00	0.00 -3,588.41	0.00 -198.57	0.00 0.00
58772TAC4 MBALT 19A A3	505,920.09 0.00	0.00 0.00	0.00 0.00	-849.32 0.00	0.00 139.47	0.00 505,210.24
63763QZ59 National Securities Clearing Corporation	697,325.53 0.00	0.00 -700,000.00	0.00 0.00	2,527.78 0.00	0.00 146.69	0.00 0.00
12619UYC9 CRC Funding, LLC	498,755.98 0.00	0.00 -500,000.00	0.00 0.00	1,236.67 0.00	0.00 7.35	0.00 0.00
48306BXG5 Kaiser Foundation Hospitals, Inc.	799,172.26 0.00	0.00 -800,000.00	0.00 0.00	680.00 0.00	0.00 147.73	0.00 0.00
376087FW7 GILROY CALIF UNI SCH DIST	500,000.00 0.00	0.00 0.00	0.00 0.00	0.00 1,458.07	0.00 -895.00	0.00 500,563.07
02665JCG3 American Honda Finance Corporation	0.00 497,003.33	0.00 0.00	0.00 0.00	1,184.17 0.00	0.00 -19.94	0.00 498,167.55
38346LC20 Gotham Funding Corporation	0.00 995,475.83	0.00 0.00	0.00 0.00	1,423.33 0.00	0.00 -176.55	0.00 996,722.61

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# Roll Forward

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

WELLS  
FARGO

Page 86  
Asset  
Management

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
3135G0D75 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,001,337.92 0.00	0.00 0.00	0.00 0.00	1,238.76 -3,750.00	0.00 845.43	0.00 999,672.11
161571GX6 CHAIT 154 A	849,783.40 0.00	0.00 0.00	0.00 0.00	308.03 0.00	0.00 407.41	0.00 850,498.85
857477AS2 STATE STREET CORP	705,438.62 0.00	0.00 0.00	0.00 0.00	101.20 4,462.50	0.00 -618.07	0.00 709,384.26
45866FAC8 INTERCONTINENTAL EXCHANGE INC	0.00 755,415.00	0.00 0.00	0.00 0.00	-269.91 1,718.75	0.00 -82.59	0.00 756,781.25
459058FA6 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	996,733.69 0.00	0.00 0.00	0.00 0.00	1,538.60 3,437.50	0.00 806.69	0.00 1,002,516.48
3130ACLX0 FEDERAL HOME LOAN BANKS	503,318.14 0.00	0.00 -500,000.00	0.00 0.00	423.56 -3,407.99	0.00 -333.72	0.00 0.00
037833DHO APPLE INC	503,309.79 0.00	0.00 -500,000.00	0.00 0.00	659.21 -3,450.00	0.00 -519.00	0.00 0.00
92348XAB1 VZOT 18A A1B	799,460.93 0.00	0.00 0.00	0.00 0.00	0.00 -23.80	0.00 781.12	0.00 800,218.25
313312NS5 FEDERAL FARM CREDIT BANKS	998,381.11 0.00	0.00 -1,000,000.00	0.00 0.00	2,307.78 0.00	0.00 -688.89	0.00 0.00
9128286D7 UNITED STATES TREASURY	506,181.56 0.00	0.00 0.00	0.00 0.00	-183.19 3,159.34	0.00 -50.81	0.00 509,106.90
313396NJ8 FEDERAL HOME LOAN MORTGAGE CORP	998,798.89 0.00	0.00 -1,000,000.00	0.00 0.00	1,495.00 0.00	0.00 -293.89	0.00 0.00
313588NZ4 FEDERAL NATIONAL MORTGAGE ASSOCIATION	998,015.56 0.00	0.00 -1,000,000.00	0.00 0.00	2,037.22 0.00	0.00 -52.78	0.00 0.00
05588CAB8 BMWOT 19A A2	800,741.02 0.00	0.00 0.00	0.00 0.00	2.54 -318.89	0.00 404.50	0.00 800,829.17
30229BYC5 Exxon Mobil Corporation	0.00 997,855.56	0.00 -1,000,000.00	0.00 0.00	2,144.44 0.00	0.00 0.00	0.00 0.00
50000EYN8 Koch Industries, Inc.	0.00 798,988.89	0.00 -800,000.00	0.00 0.00	1,011.11 0.00	0.00 0.00	0.00 0.00
12619TAF1 CRC Funding, LLC	0.00 498,417.78	0.00 0.00	0.00 0.00	1,236.11 0.00	0.00 -24.72	0.00 499,629.16
313312N30 FEDERAL FARM CREDIT BANKS	0.00 985,688.89	0.00 0.00	0.00 0.00	622.22 0.00	0.00 726.67	0.00 987,037.78
09247XAE1 BLACKROCK INC	714,599.67 0.00	0.00 -700,000.00	0.00 0.00	-2,855.36 -10,791.67	0.00 -952.64	0.00 0.00
313378JP7 FEDERAL HOME LOAN BANKS	0.00 1,013,040.00	0.00 0.00	0.00 0.00	-1,241.00 7,322.92	0.00 1,153.77	0.00 1,020,275.69
4581XOCD8 INTER-AMERICAN DEVELOPMENT BANK	0.00 1,004,024.00	0.00 0.00	0.00 0.00	-610.69 3,069.44	0.00 -77.13	0.00 1,006,405.62
912828XM7 UNITED STATES TREASURY	500,411.89 0.00	0.00 0.00	0.00 0.00	921.98 2,031.25	0.00 15.52	0.00 503,380.64

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# Roll Forward

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

WELLS  
FARGO

Page 87  
Asset  
Management

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
69371RM78 PACCAR INC	705,969.08 0.00	0.00 0.00	0.00 0.00	-25.56 4,375.00	0.00 -1,016.72	0.00 709,301.80
89236TCZ6 TOYOTA MOTOR CREDIT CORP	504,699.54 0.00	0.00 0.00	0.00 0.00	-141.84 -2,375.00	0.00 698.90	0.00 502,881.61
912828Q78 UNITED STATES TREASURY	0.00 996,210.94	0.00 0.00	0.00 0.00	465.92 2,342.03	0.00 276.14	0.00 999,295.03
912828U32 UNITED STATES TREASURY	1,002,487.17 0.00	0.00 -1,000,000.00	0.00 0.00	1,903.33 -3,777.17	0.00 -613.33	0.00 0.00
912828U73 UNITED STATES TREASURY	1,003,002.38 0.00	0.00 -1,000,000.00	0.00 0.00	2,791.64 -4,057.38	0.00 -1,736.64	0.00 0.00
02587AAJ3 AMXCA 171 A	500,032.84 0.00	0.00 0.00	0.00 0.00	1,082.66 0.00	0.00 -709.31	0.00 500,406.19
05522RCW6 BACCT 171 A	750,198.13 0.00	0.00 0.00	0.00 0.00	1,365.25 0.00	0.00 -838.37	0.00 750,725.00
17305EGB5 CCCIT 17A3 A3	403,447.88 0.00	0.00 0.00	0.00 0.00	295.45 -1,920.00	0.00 -52.81	0.00 401,770.52
69353RFD5 PNC BANK NA	682,962.16 0.00	0.00 0.00	0.00 0.00	-264.24 -179.60	0.00 29.25	0.00 682,547.58
24422ETZ2 JOHN DEERE CAPITAL CORP	707,863.20 0.00	0.00 0.00	0.00 0.00	523.83 4,112.50	0.00 -815.57	0.00 711,683.96
4581X0CH9 INTER-AMERICAN DEVELOPMENT BANK	1,007,967.12 0.00	0.00 -1,000,000.00	0.00 0.00	353.03 -8,069.44	0.00 -250.71	0.00 0.00
369550BA5 GENERAL DYNAMICS CORP	254,097.38 0.00	0.00 0.00	0.00 0.00	57.79 -1,796.88	0.00 -493.37	0.00 251,864.93
369550BA5 GENERAL DYNAMICS CORP	508,194.77 0.00	0.00 0.00	0.00 0.00	-269.16 -3,593.75	0.00 -602.00	0.00 503,729.86
02665WCL3 AMERICAN HONDA FINANCE CORP	702,159.61 0.00	0.00 0.00	0.00 0.00	-124.73 -204.78	0.00 -2.71	0.00 701,827.39
313312QL7 FEDERAL FARM CREDIT BANKS	996,208.06 0.00	0.00 -1,000,000.00	0.00 0.00	5,414.17 0.00	0.00 -1,622.23	0.00 0.00
53127UYC8 Liberty Street Funding LLC	748,133.98 0.00	0.00 -750,000.00	0.00 0.00	1,933.75 0.00	0.00 -67.73	0.00 0.00
88602UXH8 Thunder Bay Funding LLC	999,037.14 0.00	0.00 -1,000,000.00	0.00 0.00	946.67 0.00	0.00 16.19	0.00 0.00
3133EKR73 FEDERAL FARM CREDIT BANKS FUNDING CORP	999,557.54 0.00	0.00 0.00	0.00 0.00	0.00 2.19	0.00 373.46	0.00 999,933.19
48306BXU4 Kaiser Foundation Hospitals, Inc.	0.00 799,498.67	0.00 -800,000.00	0.00 0.00	501.33 0.00	0.00 0.00	0.00 0.00
88602UYR5 Thunder Bay Funding, LLC	0.00 998,015.56	0.00 -1,000,000.00	0.00 0.00	1,984.44 0.00	0.00 0.00	0.00 0.00
30229AA66 Exxon Mobil Corporation	0.00 997,494.44	0.00 0.00	0.00 0.00	2,277.78 0.00	0.00 -47.39	0.00 999,724.83

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# Roll Forward

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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
63763PBA6 National Securities Clearing Corporation	0.00 697,720.14	0.00 0.00	0.00 0.00	918.75 0.00	0.00 4.24	0.00 698,643.13
53127TCC5 Liberty Street Funding LLC	0.00 745,311.25	0.00 0.00	0.00 0.00	1,937.50 0.00	0.00 -5.75	0.00 747,243.00
71708EAG0 Pfizer Inc.	0.00 998,516.67	0.00 0.00	0.00 0.00	741.66 0.00	0.00 50.55	0.00 999,308.89
313312N97 FEDERAL FARM CREDIT BANKS	0.00 983,866.67	0.00 0.00	0.00 0.00	2,177.78 0.00	0.00 739.99	0.00 986,784.44
313312SD3 FEDERAL FARM CREDIT BANKS	0.00 996,990.83	0.00 0.00	0.00 0.00	2,049.72 0.00	0.00 78.62	0.00 999,119.17
796720MC1 SAN BERNARDINO CALIF CMNTY COLLEGE DIST	0.00 750,000.00	0.00 0.00	0.00 0.00	0.00 694.29	0.00 -202.50	0.00 750,491.79
88602TC43 Thunder Bay Funding, LLC	0.00 994,888.89	0.00 0.00	0.00 0.00	1,891.11 0.00	0.00 36.00	0.00 996,816.00
313370US5 FEDERAL HOME LOAN BANKS	1,011,063.71 0.00	0.00 0.00	0.00 0.00	-904.71 7,187.50	0.00 -1,301.13	0.00 1,016,045.37
637432MU6 NATIONAL RURAL UTILITIES COOP FINANCE CORP	705,942.08 0.00	0.00 0.00	0.00 0.00	319.00 -4,112.50	0.00 -377.55	0.00 701,771.04
40428HPN6 HSBC USA INC (NEW)	504,663.40 0.00	0.00 -500,000.00	0.00 0.00	370.19 -4,552.08	0.00 -481.51	0.00 0.00
912828L99 UNITED STATES TREASURY	0.00 997,656.25	0.00 0.00	0.00 0.00	375.52 2,342.03	0.00 -336.77	0.00 1,000,037.03
92826CAB8 VISA INC	681,919.38 0.00	0.00 0.00	0.00 0.00	601.59 -3,712.50	0.00 -418.88	0.00 678,389.60
912828S27 UNITED STATES TREASURY	0.00 991,484.38	0.00 0.00	0.00 0.00	1,028.46 30.91	0.00 495.16	0.00 993,038.91
17305EFW0 CCCIT 16A1 A1	452,662.46 0.00	0.00 0.00	-450,000.00 0.00	594.80 -2,887.50	0.00 -369.75	0.00 0.00
48125LRK0 JPMORGAN CHASE BANK NA	502,998.89 0.00	0.00 0.00	0.00 0.00	118.47 3,255.00	0.00 -683.33	0.00 505,689.03
48125LRK0 JPMORGAN CHASE BANK NA	0.00 250,347.50	0.00 0.00	0.00 0.00	-225.09 2,712.50	0.00 9.60	0.00 252,844.52
17325FAN8 CITIBANK NA	712,441.70 0.00	0.00 0.00	0.00 0.00	-436.21 -5,337.50	0.00 -1,003.48	0.00 705,664.51
78607QAT2 SACRAMENTO CALIF SUBN WTR DIST REV	505,885.00 0.00	0.00 -500,000.00	0.00 0.00	0.00 -5,650.00	0.00 -235.00	0.00 0.00
14913Q2J7 CATERPILLAR FINANCIAL SERVICES CORP	508,419.54 0.00	0.00 0.00	0.00 0.00	-481.43 -3,687.50	0.00 -461.75	0.00 503,788.86
808513AV7 CHARLES SCHWAB CORP	0.00 700,868.00	0.00 0.00	0.00 0.00	-46.59 1,765.55	0.00 -208.21	0.00 702,378.75
931142EF6 WALMART INC	700,370.17 0.00	0.00 0.00	0.00 0.00	0.00 2.31	0.00 -61.90	0.00 700,310.57

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# Roll Forward

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

WELLS  
FARGO

Page 89  
Asset  
Management

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
45905UV43 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1,000,697.82 0.00	0.00 0.00	0.00 0.00	-30.77 -57.59	0.00 91.90	0.00 1,000,701.36
89231AAD3 TAOT 18C A3	812,066.42 0.00	0.00 0.00	0.00 0.00	-1,084.38 0.00	0.00 1,936.94	0.00 812,918.98
9128285G1 UNITED STATES TREASURY	1,023,281.25 0.00	0.00 0.00	0.00 0.00	-2,846.45 -7,134.27	0.00 1,557.45	0.00 1,014,857.98
313312NG1 FEDERAL FARM CREDIT BANKS	499,451.66 0.00	0.00 -500,000.00	0.00 0.00	767.08 0.00	0.00 -218.75	0.00 0.00
38346MX17 Gotham Funding Corporation	999,944.81 0.00	0.00 -1,000,000.00	0.00 0.00	0.00 0.00	0.00 55.19	0.00 0.00
06050TML3 BANK OF AMERICA NA	501,658.65 0.00	0.00 0.00	0.00 0.00	0.00 -45.52	0.00 0.54	0.00 501,613.67
30229BX36 Exxon Mobil Corporation	999,812.92 0.00	0.00 -1,000,000.00	0.00 0.00	113.89 0.00	0.00 73.19	0.00 0.00
313384UN7 FEDERAL HOME LOAN BANKS	0.00 996,125.56	0.00 0.00	0.00 0.00	396.25 0.00	0.00 98.19	0.00 996,620.00
38346MZ49 Gotham Funding Corporation	0.00 996,195.56	0.00 -1,000,000.00	0.00 0.00	3,804.44 0.00	0.00 0.00	0.00 0.00
50000DAD8 Koch Industries, Inc.	0.00 798,012.44	0.00 0.00	0.00 0.00	1,528.89 0.00	0.00 14.07	0.00 799,555.40
47788CAB8 JDOT 2018 A2	16,072.72 0.00	0.00 0.00	-16,054.25 0.00	0.05 -17.27	0.00 -1.25	0.00 0.00
92868LAB7 VALET 181 A2A	382,181.13 0.00	0.00 0.00	-136,179.70 0.00	0.68 -116.93	0.00 -324.39	0.00 245,560.81
43815HAB3 HAROT 183 A2	302,973.55 0.00	0.00 0.00	-160,360.68 0.00	-12.31 -118.93	0.01 -262.81	0.00 142,218.82
05531FAS2 BB&T CORP	251,453.94 0.00	0.00 -250,000.00	0.00 0.00	335.83 -1,293.06	138.81 -635.52	0.00 0.00
---	44,593,393.54	-21,739,705.19	-1,060,046.94	52,987.88	138.80	-156.54
---	45,250,810.08	-22,500,000.00	0.00	-37,327.65	-10,637.63	44,549,456.35

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

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# Shock Analysis

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

WELLS  
FARGO

Page 90  
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
02587AAJ3 AMXCA 171 A	ABS	499,977.30	2.81 2.56	0.78	501,917.22 503,857.15 507,737.05	498,037.39 496,097.50 492,217.75
02665JCG3 American Honda Finance Corporation	CP	498,167.55	1.75 1.74	0.21	498,680.67 499,193.80 499,955.31	497,654.45 497,141.35 496,115.20
02665WCL3 AMERICAN HONDA FINANCE CORP	CORP	700,197.36	2.01 1.84	0.14	700,691.01 701,184.68 702,019.01	699,703.73 699,210.12 698,222.95
05522RCW6 BACCT 171 A	ABS	750,075.00	2.69 1.88	0.20	750,836.34 751,597.69 752,942.29	749,313.68 748,552.39 747,029.85
05588CAB8 BMWOT 19A A2	ABS	800,555.84	2.06 1.94	0.65	803,153.72 805,751.77 810,652.11	797,958.12 795,360.55 790,165.91
06050TML3 BANK OF AMERICA NA	CORP	500,452.53	2.26 1.91	0.15	500,820.39 501,188.28 501,858.67	500,084.72 499,716.94 498,981.50
06406FAA1 BANK OF NEW YORK MELLON CORP	CORP	704,840.75	1.90 1.91	1.18	709,009.76 713,178.52 720,781.71	700,671.50 696,501.99 688,162.25
12619TAF1 CRC Funding, LLC	CP	499,629.16	1.79 1.78	0.04	499,731.59 499,834.01 499,994.20	499,526.74 499,424.32 499,219.47
14042WAB6 COPAR 191 A2	ABS	628,887.18	2.60 1.98	0.49	630,424.86 631,962.63 634,967.71	627,349.60 625,812.11 622,737.42
14913Q2J7 CATERPILLAR FINANCIAL SERVICES CORP	CORP	501,904.14	2.56 1.90	0.37	502,827.66 503,751.22 505,410.03	500,980.66 500,057.21 498,210.43
161571GX6 CHAIT 154 A	ABS	849,803.73	1.99 1.91	0.29	851,018.98 852,234.26 854,443.75	848,588.54 847,373.38 844,943.20
166764AR1 CHEVRON CORP	CORP	199,964.53	3.00 2.02	0.13	200,096.86 200,227.92 200,486.19	199,830.91 199,696.01 199,422.38
17305EGB5 CCCIT 17A3 A3	ABS	399,978.52	2.21 1.92	0.27	400,508.50 401,038.50 402,009.52	399,448.56 398,918.62 397,858.79
17325FAN8 CITIBANK NA	CORP	702,106.17	2.79 1.81	0.25	702,980.33 703,854.56 705,272.71	701,232.09 700,358.07 698,610.25
24422ETZ2 JOHN DEERE CAPITAL CORP	CORP	703,778.82	2.66 1.81	1.00	707,283.77 710,788.99 716,453.97	700,274.14 696,769.71 689,761.66
30229AA66 Exxon Mobil Corporation	CP	999,724.83	1.65 1.67	0.02	999,819.80 999,914.78 1,000,041.85	999,629.86 999,534.88 999,344.93

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# Shock Analysis

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

WELLS  
FARGO

Page 91  
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
313312N30 FEDERAL FARM CREDIT BANKS	AGCY DISC	987,037.78	1.62 1.53	0.84	991,173.60 995,309.70 999,694.26	982,902.23 978,766.95 970,497.20
313312N97 FEDERAL FARM CREDIT BANKS	AGCY DISC	986,784.44	1.62 1.53	0.85	990,998.16 995,212.17 999,687.78	982,571.02 978,357.89 969,932.53
313312SD3 FEDERAL FARM CREDIT BANKS	AGCY DISC	999,119.17	1.58 1.38	0.06	999,428.90 999,738.62 999,974.02	998,809.44 998,499.72 997,880.26
313370US5 FEDERAL HOME LOAN BANKS	AGCY BOND	1,007,260.65	2.51 1.81	0.68	1,010,700.55 1,014,140.64 1,019,707.15	1,003,820.96 1,000,381.46 993,503.08
313378JP7 FEDERAL HOME LOAN BANKS	AGCY BOND	1,012,952.77	1.66 1.59	1.65	1,021,284.76 1,029,617.67 1,039,485.00	1,004,621.69 996,291.52 979,633.92
313384UN7 FEDERAL HOME LOAN BANKS	AGCY DISC	996,620.00	1.59 1.53	0.22	997,701.36 998,782.77 999,920.46	995,538.69 994,457.43 992,295.07
3133EKR73 FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY BOND	999,451.25	1.96 1.72	0.19	1,000,420.78 1,001,390.44 1,002,781.14	998,481.84 997,512.56 995,574.38
3135G0D75 FEDERAL NATIONAL MORTGAGE ASSOCIATION	AGCY BOND	999,297.11	2.00 1.64	0.47	1,001,655.51 1,004,014.04 1,007,028.42	996,938.83 994,580.68 989,864.74
369550BA5 GENERAL DYNAMICS CORP	CORP	752,599.99	2.76 1.89	0.36	753,943.41 755,286.89 757,667.67	751,256.63 749,913.33 747,226.88
376087FW7 GILROY CALIF UNI SCH DIST	MUNI	499,105.00	1.72 1.80	1.55	502,985.74 506,866.88 513,100.83	495,224.66 491,344.72 483,586.03
38346LC20 Gotham Funding Corporation	CP	996,722.61	1.84 1.91	0.17	997,559.87 998,397.15 999,919.40	995,885.38 995,048.17 993,373.82
43815HAB3 HAROT 183 A2	ABS	142,113.51	2.66 1.90	0.12	142,196.65 142,279.79 142,429.29	142,030.38 141,947.24 141,780.99
4581X0CD8 INTER-AMERICAN DEVELOPMENT BANK	SUPRANATIONAL	1,003,336.18	1.72 1.72	0.84	1,007,575.41 1,011,814.92 1,017,954.22	999,097.22 994,858.54 986,382.01
45866FAC8 INTERCONTINENTAL EXCHANGE INC	CORP	755,062.50	1.91 1.92	0.82	758,177.23 761,292.14 767,005.39	751,947.96 748,833.61 742,605.48
459058FA6 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	SUPRANATIONAL	999,040.79	1.99 1.75	0.24	1,000,259.64 1,001,478.55 1,003,316.75	997,821.99 996,603.23 994,165.87
45905UV43 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	SUPRANATIONAL	1,000,011.13	1.78 1.74	0.05	1,000,241.13 1,000,471.14 1,000,812.46	999,781.13 999,551.12 999,091.12

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# Shock Analysis

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

WELLS  
FARGO

Page 92  
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
48125LRK0 JPMORGAN CHASE BANK NA	CORP	750,396.05	2.47 1.78	0.09	750,741.24 751,086.45 751,623.63	750,050.87 749,705.72 749,015.47
50000DAD8 Koch Industries, Inc.	CP	799,555.40	1.73 1.54	0.04	799,695.32 799,835.24 799,986.64	799,415.48 799,275.56 798,995.71
53127TCC5 Liberty Street Funding LLC	CP	747,243.00	1.87 1.84	0.20	747,971.57 748,700.16 749,931.52	746,514.45 745,785.91 744,328.90
58772RAB0 MBART 181 A2A	ABS	111,154.79	2.73 1.97	0.11	111,217.04 111,279.29 111,400.19	111,092.55 111,030.31 110,905.83
58772TAC4 MBALT 19A A3	ABS	504,521.35	2.08 1.96	0.79	506,501.67 508,482.12 512,296.87	502,541.17 500,561.13 496,601.47
637432MU6 NATIONAL RURAL UTILITIES COOP FINANCE CORP	CORP	701,039.93	2.53 1.93	0.37	702,340.21 703,640.19 706,059.96	699,739.35 698,438.47 695,835.83
63763PBA6 National Securities Clearing Corporation	CP	698,643.13	1.76 1.75	0.11	699,030.88 699,418.66 699,998.80	698,255.39 697,867.67 697,092.28
65478GAD2 NAROT 17B A3	ABS	446,233.57	3.29 1.97	0.42	447,181.84 448,130.15 449,970.00	445,285.34 444,337.16 442,440.94
69353RFD5 PNC BANK NA	CORP	680,709.82	2.13 1.83	0.13	681,162.51 681,615.23 682,363.20	680,257.16 679,804.54 678,899.40
69371RM78 PACCAR INC	CORP	702,642.08	2.48 1.87	0.61	704,778.17 706,914.39 710,648.79	700,506.11 698,370.26 694,098.94
71708EAG0 Pfizer Inc.	CP	999,308.89	1.79 1.56	0.04	999,523.74 999,738.59 999,977.51	999,094.04 998,879.19 998,449.48
796720MC1 SAN BERNARDINO CALIF CMNTY COLLEGE DIST	MUNI	749,797.50	1.76 1.78	0.58	751,968.22 754,139.05 757,534.46	747,626.89 745,456.40 741,115.74
808513AV7 CHARLES SCHWAB CORP	CORP	700,613.19	2.15 1.96	0.10	700,981.09 701,349.15 702,057.00	700,245.45 699,877.86 699,143.17
857477AS2 STATE STREET CORP	CORP	702,789.68	2.61 1.90	0.62	704,964.87 707,140.19 711,060.42	700,614.60 698,439.65 694,090.12
88602TC43 Thunder Bay Funding, LLC	CP	996,816.00	1.85 1.80	0.17	997,678.26 998,540.54 999,915.07	995,953.77 995,091.56 993,367.22
89231AAD3 TAOT 18C A3	ABS	811,845.20	2.09 1.66	1.07	816,188.75 820,532.67 826,241.14	807,502.01 803,159.19 794,474.64

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# Shock Analysis

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



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
89236TCZ6 TOYOTA MOTOR CREDIT CORP	CORP	500,691.33	1.78 1.78	1.24	503,803.26 506,915.47 511,802.20	497,579.67 494,468.29 488,246.35
9128285G1 UNITED STATES TREASURY	US GOV	1,009,961.00	1.72 1.66	0.82	1,014,101.98 1,018,243.24 1,023,734.97	1,005,820.30 1,001,679.88 993,399.86
9128286D7 UNITED STATES TREASURY	US GOV	504,883.00	2.35 1.65	1.14	507,753.38 510,624.00 514,327.45	502,012.86 499,142.96 493,403.88
912828C57 UNITED STATES TREASURY	US GOV	1,007,617.00	1.84 1.63	1.22	1,013,763.73 1,019,910.99 1,027,657.28	1,001,470.80 995,325.13 983,035.38
912828L99 UNITED STATES TREASURY	US GOV	997,695.00	1.61 1.65	0.82	1,001,800.65 1,005,906.58 1,011,277.54	993,589.62 989,484.52 981,275.14
912828Q78 UNITED STATES TREASURY	US GOV	996,953.00	1.63 1.61	1.31	1,003,473.37 1,009,994.34 1,017,911.60	990,433.23 983,914.05 970,877.49
912828S27 UNITED STATES TREASURY	US GOV	993,008.00	1.63 1.60	1.48	1,000,336.76 1,007,666.24 1,016,447.90	985,679.96 978,352.64 963,700.16
912828XM7 UNITED STATES TREASURY	US GOV	499,980.50	2.37 1.63	0.57	501,412.98 502,845.54 504,653.53	498,548.09 497,115.76 494,251.32
92348XAB1 VZOT 18A A1B	ABS	799,683.68	2.03 1.87	0.12	800,151.50 800,619.35 801,433.45	799,215.88 798,748.09 797,812.58
92826CAB8 VISA INC	CORP	677,688.35	2.56 1.72	0.87	680,622.79 683,557.33 687,783.25	674,754.01 671,819.77 665,951.60
92868LAB7 VALET 181 A2A	ABS	245,350.53	2.83 2.00	0.23	245,630.24 245,909.95 246,469.43	245,070.84 244,791.16 244,231.83
931142EF6 WALMART INC	CORP	699,966.22	2.00 1.88	0.22	700,732.70 701,499.21 702,846.83	699,199.77 698,433.36 696,900.65
94975P405 WELLSFARGO:GOVT MM I	MMFUND	322,984.10	1.50 1.50	0.00	322,984.11 322,984.15 322,984.21	322,984.11 322,984.15 322,984.29
CCYUSD Receivable	CASH	1,372.88	0.00 0.00	0.00	1,372.88 1,372.88 1,372.88	1,372.88 1,372.88 1,372.88
CCYUSD Cash	CASH	1.05	0.00 0.00	0.00	1.05 1.05 1.05	1.05 1.05 1.05

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# Shock Analysis

US Dollar

01 October 2019 to 31 December 2019

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

WELLS  
FARGO

Page 94  
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
---	---	44,437,703.54	2.03	0.53	44,555,970.95	44,319,442.42
---	---		1.76		44,674,244.68	44,201,187.61
					44,847,279.12	43,964,696.92

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

\*The shock analysis includes a yield floor of 0.

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Page 95  
**Investment Account Summary**

12/01/2019 through 12/31/2019

**SUMMARY OF INVESTMENTS**

Fund	Account Number	Total Shares Owned	Net Asset Value per Share on Dec 31 (\$)	Value on Dec 31 (\$)	Average Cost Amount (\$)	Cumulative Unrealized Gain/(Loss) (\$)
<b>CONTRA COSTA COUNTY</b>	<b>20100000410</b>					
CalTRUST Liquidity Fund	20100000410	122,610,805.750	1.00	122,610,805.75	122,610,805.75	0.00
<b>Portfolios Total value as of 12/31/2019</b>				<b>122,610,805.75</b>		

**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) (\$)
<b>CalTRUST Liquidity Fund</b>		<b>CONTRA COSTA COUNTY</b>			<b>Account Number: 201 00000410</b>			
Beginning Balance	12/01/2019			97,610,805.750	1.00	97,610,805.75		
Purchase	12/06/2019	30,000,000.00	30,000,000.000	127,610,805.750	1.00	127,610,805.75	0.00	0.00
Redemption	12/17/2019	10,000,000.00	10,000,000.000	117,610,805.750	1.00	117,610,805.75	10,000,000.00	0.00
Redemption	12/17/2019	10,000,000.00	10,000,000.000	107,610,805.750	1.00	107,610,805.75	10,000,000.00	0.00
Redemption	12/20/2019	30,000,000.00	30,000,000.000	77,610,805.750	1.00	77,610,805.75	30,000,000.00	0.00
Redemption	12/23/2019	30,000,000.00	30,000,000.000	47,610,805.750	1.00	47,610,805.75	30,000,000.00	0.00
Purchase	12/24/2019	40,000,000.00	40,000,000.000	87,610,805.750	1.00	87,610,805.75	0.00	0.00
Purchase	12/26/2019	35,000,000.00	35,000,000.000	122,610,805.750	1.00	122,610,805.75	0.00	0.00
Accrual Income Div Cash	12/31/2019	158,513.03	0.000	122,610,805.750	1.00	122,610,805.75	0.00	0.00
Unrealized Gain/(Loss)						0.00		
<b>Closing Balance as of</b>	<b>Dec 31</b>			<b>122,610,805.750</b>	<b>1.00</b>	<b>122,610,805.75</b>		

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	\$334,161,397.50	N/A	One Month	0.15%	0.14%
NAV per Share	\$1.00	N/A	Three Month	0.46%	0.46%
30 Day SEC Yield	1.68%	N/A	Six Month	1.03%	1.02%
Period Net Total Return	0.15%	0.14%	One Year*	2.28%	2.28%
Effective Duration	0.10 yrs	0.25 yrs	Two Year*	NA	NA
Weighted Average Maturity	35 days	N/A	Three Year*	NA	NA
Weighted Average Life	65 days	N/A	Five Year*	NA	NA
			Ten Year*	NA	NA
			Since Inception*	2.22%	2.23%

\*Annualized

Portfolio Sector Breakdown

- BOND - 6.06%
- MONEY MARKET FUNDS - 4.33%
- U.S. GOVERNMENT - 3.89%
- COMMERCIAL PAPER - 21.37%
- CERTIFICATE OF DEPOSIT - 25.46%
- REPURCHASE AGREEMENTS - 38.89%

	CalTRUST Historical Liquidity 30 day SEC Yield
12/19	1.65%
11/19	1.75%
10/19	1.92%
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%

Rated AAAM by S&P Global Ratings



Account Number: 2010000410  
 Account Name: CONTRA COSTA COUNTY

Log Out

**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

Holdings

Data		Options
Fund :	CalTRUST Liquidity Fund	Requery
As Of Date :	12/31/2019	Export

Holdings

CUSIP	Description	Fitch Rating 12/31/2019	Moody's Rating 12/31/2019	Mat. Date	Years	Shares	Price	Value
02665WCW9	HNDA FLOAT 05/13/20		A2	05/13/2020	0.1	3,000,000.00	100.0000	\$3,000,000.00
05253JAT8	ANZ 2 1/4 11/09/20	AA-	Aa3	11/09/2020	0.9	2,000,000.00	100.2724	\$2,005,448.53
06050TMQ2	BANK OF AMERICA NA			10/06/2020	0.0	1,000,000.00	100.0000	\$1,000,000.00
06370R6Z7	BMO FLOAT 11/18/20			11/18/2020	0.1	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
06417GU22	BNS 3.08 06/05/20			06/05/2020	0.4	2,500,000.00	100.4671	\$2,511,678.20
06417MAD7	BNS FLOAT 04/09/20			04/09/2020	0.0	3,000,000.00	100.0000	\$3,000,000.00
06417MEU5	BNS FLOAT 08/17/20			08/17/2020	0.0	2,500,000.00	100.0000	\$2,500,000.00
06417MFB6	BNS FLOAT 08/20/20			08/20/2020	0.1	1,500,000.00	100.0000	\$1,500,000.00
07644ABK9	BEDFORD ROW FDG CORP CP			02/19/2020	0.1	2,000,000.00	99.7278	\$1,994,555.55
09248U700	BLACKROCK LIQ FDS FEDFUND			0	0.0	14,471,534.65	100.0000	\$14,471,534.65
13738JD23	CANCARA ASSET SECURITIZAT			04/02/2020	0.3	5,000,000.00	99.5119	\$4,975,594.44
14913Q2Y4	CAT FLOAT 06/19/20	A	A3	06/19/2020	0.2	1,500,000.00	99.9825	\$1,499,738.13
15963RBD4	CHARIOT FUNDING LLC			02/05/2020	0.0	4,500,000.00	100.0014	\$4,500,061.42
17325FAE8	C 2.1 06/12/20	A+	Aa3	06/12/2020	0.4	4,000,000.00	99.9438	\$3,997,751.92
20271RAK6	CBAAU 2.3 03/12/20	AA-	Aa3	03/12/2020	0.2	4,776,000.00	99.9234	\$4,772,343.91
21684L4M1	RABOBK FLOAT 05/08/20			05/08/2020	0.0	2,500,000.00	100.0000	\$2,500,000.00
22536UXY1	CREDIT INDUSTRIEL ET CD			05/04/2020	0.3	4,000,000.00	100.0000	\$4,000,000.00
22536UYG9	CICFP FLOAT 08/20/20			08/20/2020	0.1	2,500,000.00	100.0000	\$2,500,000.00
22845ALV0	PP9W6XZF M-MKT			02/03/2020	0.1	2,000,000.00	100.0000	\$2,000,000.00
22845ANU0	CPSERA CPIB 0 08/28/20			08/28/2020	0.1	3,500,000.00	100.0000	\$3,500,000.00
48803MPC7	KELLS FUNDING LLC: CP			03/05/2020	0.2	3,000,000.00	99.6373	\$2,989,120.00
48803NDL8				02/05/2020	0.1	4,000,000.00	99.8133	\$3,992,533.34

CUSIP	Description	Fitch Rating 12/31/2019	Moody's 12/31/2019	Mat. Date	Years	Shares	Price	Value
	KELLS 0 02/05/2020							
51500VFY0	LANDESBANK HESSEN-THURING			01/23/2020	0.1	4,000,000.00	100.0204	\$4,000,814.56
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	0.1	2,000,000.00	99.7167	\$1,994,333.33
59157TF81	METLIFE SHORT TERM FDG LL			06/08/2020	0.4	4,000,000.00	99.1829	\$3,967,316.67
60689FBE7	MIZUHO CORP BK 0% CP			02/14/2020	0.1	2,000,000.00	99.7690	\$1,995,380.00
60710AAP7	MIZUHO NY CD 2.31 3/6/20			03/06/2020	0.2	2,000,000.00	100.0378	\$2,000,756.04
60710AG30	MIZUHO BK LTD NEW YORK BR			04/30/2020	0.3	4,200,000.00	100.0152	\$4,200,637.42
60710AG48	MIZUHO BK LTD NEW YORK BR			05/01/2020	0.3	2,200,000.00	100.0061	\$2,200,133.84
6117P4AD2	MONT BLANC CAP CORP 0% CP			01/13/2020	0.0	5,000,000.00	99.9333	\$4,996,666.67
62479LAM7	MUFG BK LTD N Y BRH DISC			01/21/2020	0.1	3,000,000.00	99.8561	\$2,995,683.33
62479LBM6	MUFG BK LTD N Y BHR DISC			02/21/2020	0.1	5,000,000.00	99.6458	\$4,982,291.67
63763PF87	NATL SEC CLEARING CORP CP			06/08/2020	0.4	2,000,000.00	99.1873	\$1,983,746.66
63873NR37	NATIXIS NEW YORK BRANCH			04/03/2020	0.3	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
65409RC40	NIEUW AMSTERDAM RECEIV CP			03/04/2020	0.2	4,000,000.00	99.6763	\$3,987,050.00
65558TMA0	NORDEA BK CD 2.06 3/18/20			03/18/2020	0.2	4,000,000.00	100.0374	\$4,001,494.63
65558TRF4	NDASS FLOAT 09/10/20			09/10/2020	0.2	1,000,000.00	100.0000	\$1,000,000.00
65602VTF3	NORBK 1.94 04/29/20			04/29/2020	0.3	4,000,000.00	100.0000	\$4,000,000.00
69033MLD7	OVERSEA CHINESE BKG LTD C			01/22/2020	0.1	3,000,000.00	100.0032	\$3,000,096.04
76582EDU6	RFAONE CPIB 0 06/10/20			06/10/2020	0.0	4,500,000.00	100.0000	\$4,500,000.00
76582JD68	RIDGEFIELD FDG CO LLC CP			04/06/2020	0.3	3,000,000.00	99.4933	\$2,984,800.00
82124LA77	SHEFFIELD RECEIVABLES CP			01/07/2020	0.0	2,080,000.00	99.9700	\$2,079,376.00
82124LAA0	SRCPP 0.00 1/10/20			01/10/2020	0.0	4,000,000.00	99.9495	\$3,997,980.00
83050PDC0	SKANDINAVISKA ENSKILDA CD			08/19/2020	0.1	3,000,000.00	100.0000	\$3,000,000.00
83050PEY1	SKANDINAVISKA ENSKILDA CD			10/16/2020	0.8	2,500,000.00	100.0000	\$2,500,000.00
85325T5N1	STAN 2.26% 1/15/20			01/15/2020	0.0	2,000,000.00	100.0067	\$2,000,133.52
86564FWT6	SUMITR FLOAT 05/18/20			05/18/2020	0.1	2,000,000.00	100.0000	\$2,000,000.00
86565B2E0				05/01/2020	0.0	2,500,000.00	100.0000	\$2,500,000.00



CUSIP	Description	Fitch Rating 12/31/2019	Moody's 12/31/2019	Mat. Date	Years	Shares	Price	Value
	SUMIBK FLOAT 05/01/20							
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
86565BX97	SUMITOMO MITSUI BANKING			04/23/2020	0.3	2,500,000.00	100.0000	\$2,500,000.00
86959RCR9	SHBASS FLOAT 10/15/20			10/15/2020	0.0	2,000,000.00	100.0000	\$2,000,000.00
88602TAT0	THUNDER BAY FDG LLC 0% CP			01/27/2020	0.1	1,000,000.00	99.8426	\$998,425.56
88602TB36	THUNDER BAY FDG LLC 0% CP			02/03/2020	0.1	1,000,000.00	99.8075	\$998,075.00
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
89114M3K1	TORONTO- DOMINION BANK CD			07/29/2020	0.6	2,000,000.00	100.0000	\$2,000,000.00
89114N5K7	TD FLOAT 9/28/2020			09/28/2020	0.2	1,500,000.00	100.0000	\$1,500,000.00
89114NDQ5	TORONTO DOMINION BANK NY			03/17/2020	0.2	2,000,000.00	100.0000	\$2,000,000.00
89114NEN1	TD 1.90% 04/30/20			04/30/2020	0.3	2,000,000.00	100.0165	\$2,000,330.62
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	0.2	3,000,000.00	99.9184	\$2,997,552.20
912796WP0	B 0 01/21/20	F1		01/21/2020	0.1	12,000,000.00	99.9146	\$11,989,749.70
9128287G9	TF FLOAT 07/31/21		Aaa	07/31/2021	0.0	1,000,000.00	99.9711	\$999,711.26
96130AEQ7	WSTP FLOAT 12/06/20			12/09/2020	0.2	1,000,000.00	100.0000	\$1,000,000.00
BOFAREP 12/31/2019	BOFA 1.53 31-DEC- 2019			12/31/2019	0.0	0.00	0.0000	\$0.00
BOFAREP 01/02/2020	BOFA 1.57 02-JAN- 2020			01/02/2020	0.0	37,000,000.00	100.0000	\$37,000,000.00
CITREP 12/31/2019	CGI 1.53 31-DEC- 2019			12/31/2019	0.0	0.00	0.0000	\$0.00
CITREP 01/02/2020	CGI 1.57 02-JAN- 2020			01/02/2020	0.0	40,000,000.00	100.0000	\$40,000,000.00
MIZREP 12/31/2019	MIZ 1.54 31-DEC- 2019			12/31/2019	0.0	0.00	0.0000	\$0.00
MIZREP 01/02/2020	MIZ 1.57 02-JAN- 2020			01/02/2020	0.0	20,000,000.00	100.0000	\$20,000,000.00
TDSREP 12/30/2019	TDS 1.52 30-DEC- 2019			12/30/2019	0.0	0.00	0.0000	\$0.00
TDSREP 12/31/2019	TDS 1.53 31-DEC- 2019			12/31/2019	0.0	0.00	0.0000	\$0.00
TDSREP 01/02/2020	TDS 1.57 02-JAN- 2020			01/02/2020	0.0	33,000,000.00	100.0000	\$33,000,000.00
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)



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0381315-00-01327-01

4807  
Page 1 of 5

**ACCOUNT NUMBER: 229842000**  
**WEST CONTRA COSTA HEALTHCARE**  
**DISTRICT DEPOSIT ACCOUNT 2019**  
**DEPOSIT ACCOUNT**

This statement is for the period from  
December 1, 2019 to December 31, 2019

000002812 02 SP 000638319658535 P

WEST CONTRA COSTA HEALTHCARE DIST  
ATTN KATHY WHITE CONSULTANT  
2200 SAN PABLO AVE STE 201  
PINOLE CA 94564-1786

**QUESTIONS?**

If you have any questions regarding  
your account or this statement, please  
contact your Account Manager or Analyst.

**Account Manager:**

**DAVID JASON**  
SF-CA-SFCT  
1 CALIFORNIA ST SUITE 1000  
SAN FRANCISCO CA 94111  
**Phone 415-677-3622**  
**E-mail david.jason@usbank.com**

**Analyst:**

**JEFFREY BACKSTROM**  
**Phone 651-466-6167**



**ACCOUNT NUMBER: 229842000**  
**WEST CONTRA COSTA HEALTHCARE**  
**DISTRICT DEPOSIT ACCOUNT 2019**

**DEPOSIT ACCOUNT**

This statement is for the period from  
December 1, 2019 to December 31, 2019

**MARKET VALUE SUMMARY**

	Current Period 12/01/19 to 12/31/19
<b>Beginning Market Value</b>	<b>\$0.00</b>
Contributions	5,400,000.00
<b>Adjusted Market Value</b>	<b>\$5,400,000.00</b>
<b>Ending Market Value</b>	<b>\$5,400,000.00</b>





**ACCOUNT NUMBER: 229842000**  
**WEST CONTRA COSTA HEALTHCARE**  
**DISTRICT DEPOSIT ACCOUNT 2019**

**DEPOSIT ACCOUNT**

This statement is for the period from  
 December 1, 2019 to December 31, 2019

### ASSET DETAIL AS OF 12/31/19

Shares or Face Amount	Security Description	Market Value/ Price	Tax Cost/ Unit Cost	% of Total Yield at Market	Est Ann Inc
<b>Cash Equivalents</b>					
5,400,000.000	US Bank Mmkt 5 - Ct 9AMMF05B2	5,400,000.00 1.0000	5,400,000.00 1.00	100.0 .15	8,100.00
<b>Total Cash Equivalents</b>		<b>\$5,400,000.00</b>	<b>\$5,400,000.00</b>	<b>100.0</b>	<b>\$8,100.00</b>
<b>Total Assets</b>		<b>\$5,400,000.00</b>	<b>\$5,400,000.00</b>	<b>100.0</b>	<b>\$8,100.00</b>

### ASSET DETAIL MESSAGES

Time of trade execution and trading party (if not disclosed) will be provided upon request.

Publicly traded assets are valued in accordance with market quotations or valuation methodologies from financial industry services believed by us to be reliable. Assets that are not publicly traded may be reflected at values from other external sources. Assets for which a current value is not available may be reflected at a previous value or as not valued, at par value, or at a nominal value. Values shown do not necessarily reflect prices at which assets could be bought or sold. Values are updated based on internal policy and may be updated less frequently than statement generation.

For further information, please contact your Analyst.

Yield at Market and Estimated Annual Income are estimates provided for informational purposes only and should not be relied on for making investment, trading, or tax decisions. The estimates may not represent the actual value earned by your investments and they provide no guarantee of what your investments may earn in the future.



**ACCOUNT NUMBER: 229842000**  
**WEST CONTRA COSTA HEALTHCARE**  
**DISTRICT DEPOSIT ACCOUNT 2019**

**DEPOSIT ACCOUNT**

This statement is for the period from  
December 1, 2019 to December 31, 2019

**CASH SUMMARY**

	<b>Income Cash</b>	<b>Principal Cash</b>	<b>Total Cash</b>
<b>Beginning Cash Balance as of 12/01/2019</b>	<b>\$ .00</b>	<b>\$ .00</b>	<b>\$ .00</b>
Cash Receipts		5,400,000.00	5,400,000.00
Net Money Market Activity		- 5,400,000.00	- 5,400,000.00
<b>Ending Cash Balance as of 12/31/2019</b>	<b>\$0.00</b>	<b>\$0.00</b>	<b>\$0.00</b>





**ACCOUNT NUMBER: 229842000**  
**WEST CONTRA COSTA HEALTHCARE**  
**DISTRICT DEPOSIT ACCOUNT 2019**

**DEPOSIT ACCOUNT**

This statement is for the period from  
December 1, 2019 to December 31, 2019

**TRANSACTION DETAIL**

<b>Date Posted</b>	<b>Description</b>	<b>Income Cash</b>	<b>Principal Cash</b>	<b>Tax Cost</b>
	<b>Beginning Balance 12/01/2019</b>	<b>\$0.00</b>	<b>\$0.00</b>	<b>\$0.00</b>
12/23/19	Cash Receipt Receipt Of Funds Fed Ref #019890 Wells Sf Obi=west Contra Costa Healthcare Dist Attn David J Ason 415 677 3622 Bnf=west Contra Costa Deposit Ac Dxugald		5,400,000.00	
12/23/19	Purchased 5,400,000 Units Of US Bank Mmkt 5 - Ct Trade Date 12/23/19 9AMMF05B2		- 5,400,000.00	5,400,000.00
	<b>Ending Balance 12/31/2019</b>	<b>\$0.00</b>	<b>\$0.00</b>	<b>\$5,400,000.00</b>

## **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

December 31, 2019

FY 2019-2020

FUND NUMBER	BALANCE @ 09/30/19	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	BALANCE @ 12/31/19
100300	1,602,439.52							1,602,439.52
<b>TOTALS</b>	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

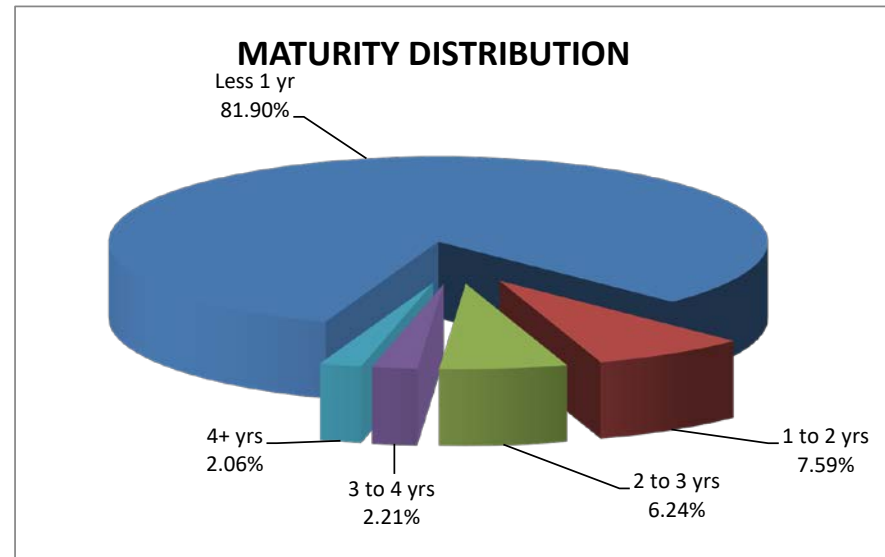
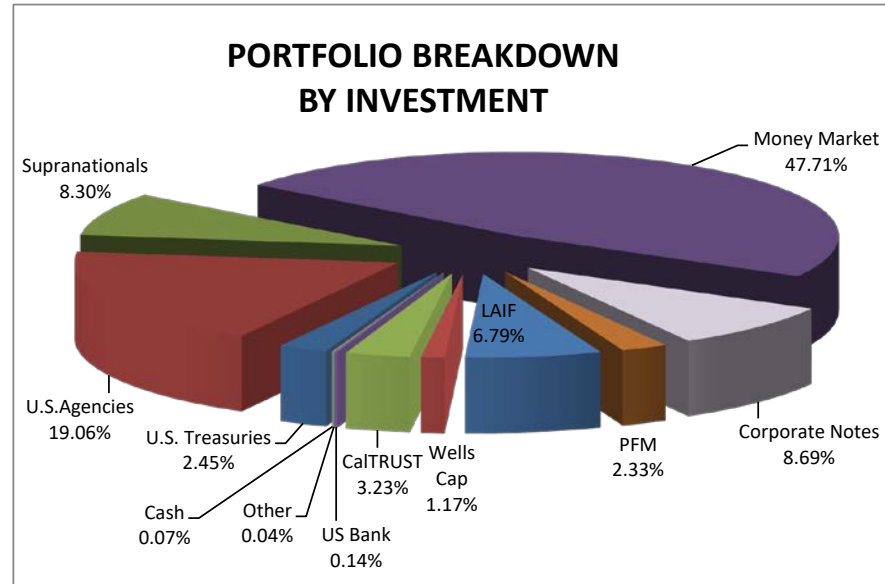
**CONTRA COSTA COUNTY  
Portfolio Summary Report  
AS OF DECEMBER 31, 2019**

**Portfolio Characteristics**

Par	\$3,793,643,291.38
Cost	\$3,781,249,025.66
Market Value	\$3,794,745,338.01
Weighted Yield to Maturity	1.94%
Weighted Average Days to Maturity	221
Weighted Duration	0.58 yr

**Portfolio Breakdown by Investment**

Investments	Par Value	Percent of Total
U.S. Treasuries	\$93,093,000.00	2.45%
U.S.Agencies	723,172,000.00	19.06%
Supranationals	315,000,000.00	8.30%
Money Market	1,809,915,397.22	47.71%
Corporate Notes	329,761,000.00	8.69%
PFM	88,351,075.92	2.33%
LAIF	257,611,444.13	6.79%
Wells Cap	44,400,996.10	1.17%
CalTRUST	122,610,805.75	3.23%
US Bank	5,400,000.00	0.14%
Other	1,602,439.52	0.04%
Cash	2,725,132.74	0.07%
<b>TOTAL*</b>	<b>\$3,793,643,291.38</b>	<b>100.00%</b>



**Maturity Distribution**

Time	Par Value	Percent of Total
Less 1 yr	\$3,106,861,131.11	81.90%
1 to 2 yrs	288,040,830.27	7.59%
2 to 3 yrs	236,762,108.72	6.24%
3 to 4 yrs	83,902,253.30	2.21%
4+ yrs	78,076,967.98	2.06%
<b>TOTAL*</b>	<b>\$3,793,643,291.38</b>	<b>100.00%</b>

\* 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 DECEMBER 31, 2019**

	<u>PAR</u> (\$)	<sup>3</sup> <u>PERCENT OF</u> <u>PORTFOLIO</u> (%)	<u>YTM</u> (%)	<u>WEIGHTED</u> <u>AVERAGE DAYS TO</u> <u>MATURITY AT</u> <u>END-OF-QUARTER</u> (day)	<u>DURATION</u> (year)
<b>A. Investments Managed by Treasurer's Office<sup>1</sup></b>	\$3,270,941,397.22	86.26%	1.9332%	234	0.63 <sup>2</sup>
<b>B. Investments Managed by Outside Contractors<sup>3</sup></b>					
1. PFM	\$88,351,075.92	2.33%	2.3110%	681	1.50 <sup>2</sup>
2. Local Agency Investment Fund	\$257,611,444.13	6.79%	2.1100%	1	0.00
3. Wells Capital Management	\$44,400,996.10	1.17%	1.9800%	299	0.53 <sup>4</sup>
4. CalTRUST Liquidity Fund	\$122,610,805.75	3.23%	1.6800% <sup>5</sup>	0	0.00
5. US Bank (Federated Tax Free Cash Fund)	\$5,400,000.00	0.14%	N/A	N/A	N/A
<b>C. Cash</b>	\$2,725,132.74	0.07%	1.71% <sup>6</sup>	0	0.00

<sup>3</sup>Yield to Maturity on Portfolio at End-of-Quarter = 1.94%  
<sup>3</sup>Weighted Average Days to Maturity on Portfolio at End-of-Quarter = 221  
<sup>3</sup>Weighted Duration (yr) at End-of-Quarter = 0.58

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 December 31, 2019	As of September 30, 2020	CHANGE IN VALUE	
	PAR VALUE	PAR VALUE	FROM PREV. QTR.	% CHANGE
<b>A. Investments Managed by Treasurer's Office</b>				
1. U.S. Treasuries (STRIPS, Bills, Notes)	\$93,093,000.00	\$2,670,000.00	\$90,423,000.00	3386.63%
2. U.S. Agencies				
Federal Home Loan Banks	334,570,000.00	182,832,000.00	151,738,000.00	82.99%
Federal National Mortgage Association	102,639,000.00	42,639,000.00	60,000,000.00	140.72%
Federal Farm Credit Banks	134,682,000.00	109,682,000.00	25,000,000.00	22.79%
Federal Home Loan Mortgage Corporation	151,281,000.00	74,231,000.00	77,050,000.00	103.80%
Subtotal	723,172,000.00	409,384,000.00	313,788,000.00	76.65%
3. Supranationals	315,000,000.00	226,400,000.00	88,600,000.00	28.13%
4. Money Market Instruments				
Commercial Paper	1,049,912,000.00	874,496,000.00	175,416,000.00	20.06%
Negotiable Certificates of Deposit	760,000,000.00	513,010,000.00	246,990,000.00	48.15%
Time Deposit	3,397.22	3,397.22	0.00	0.00%
Subtotal	1,809,915,397.22	1,387,509,397.22	422,406,000.00	30.44%
5. Corporate Notes	329,761,000.00	385,291,000.00	(55,530,000.00)	-14.41%
<b>TOTAL (Section A)</b>	<b>3,270,941,397.22</b>	<b>2,411,254,397.22</b>	<b>859,687,000.00</b>	<b>35.65%</b>
<b>B. Investments Managed by Outside Contractors</b>				
1. PFM	88,351,075.92	103,361,749.55	(15,010,673.63)	-14.52%
2. Local Agency Investment Fund	257,611,444.13	228,542,891.27	29,068,552.86	12.72%
3. Wells Capital Management	44,400,996.10	44,385,207.72	15,788.38	0.04%
4. CalTRUST (Liquidity Fund)	122,610,805.75	102,610,805.75	20,000,000.00	19.49%
5. US Bank (Federated Tax Free Cash)	5,400,000.00	0.00	5,400,000.00	0.00%
6. Other				
a. EBRCS Bond	1,602,439.52	1,602,439.52	0.00	0.00%
<b>TOTAL (Section B)</b>	<b>519,976,761.42</b>	<b>480,503,093.81</b>	<b>39,473,667.61</b>	<b>8.22%</b>
<b>C. Cash</b>	<b>2,725,132.74</b>	<b>95,292,010.04</b>	<b>(92,566,877.30)</b>	<b>-97.14%</b>
<b>* GRAND TOTAL (FOR A , B , &amp; C)</b>	<b>\$3,793,643,291.38</b>	<b>\$2,987,049,501.07</b>	<b>\$806,593,790.31</b>	<b>27.00%</b>

\* 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%	1.8751%		
	Yield to Maturity	2.2526%	1.9332%		
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 FIS.  
Excludes funds managed by PFM beginning 9/2018

**CONTRA COSTA INVESTMENT POOL**

Exhibit IV (a)

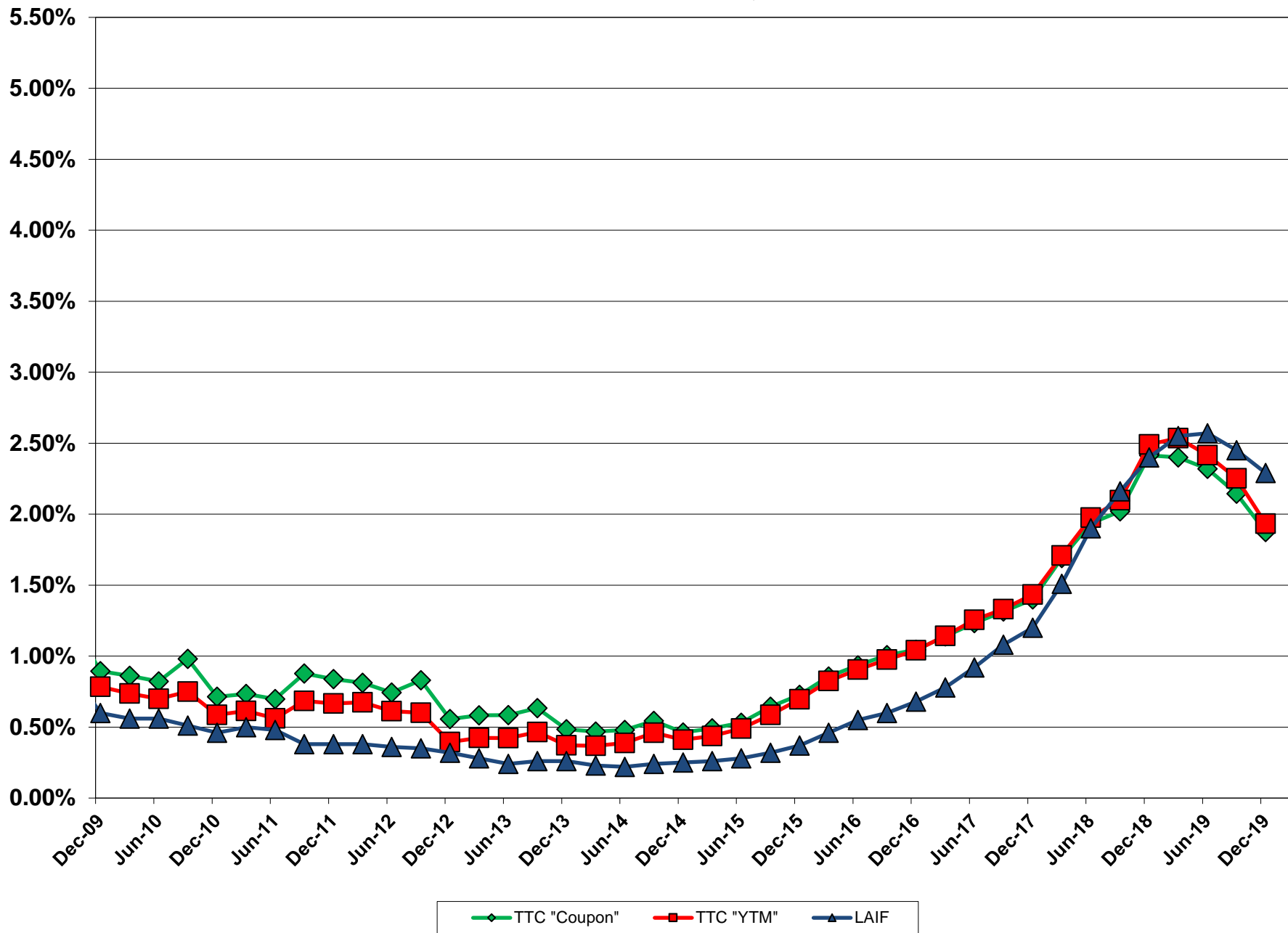
**INVESTMENTS MANAGED BY OUTSIDE CONTRACTOR**

**LAIF QUARTERLY APPORTIONMENT RATES**

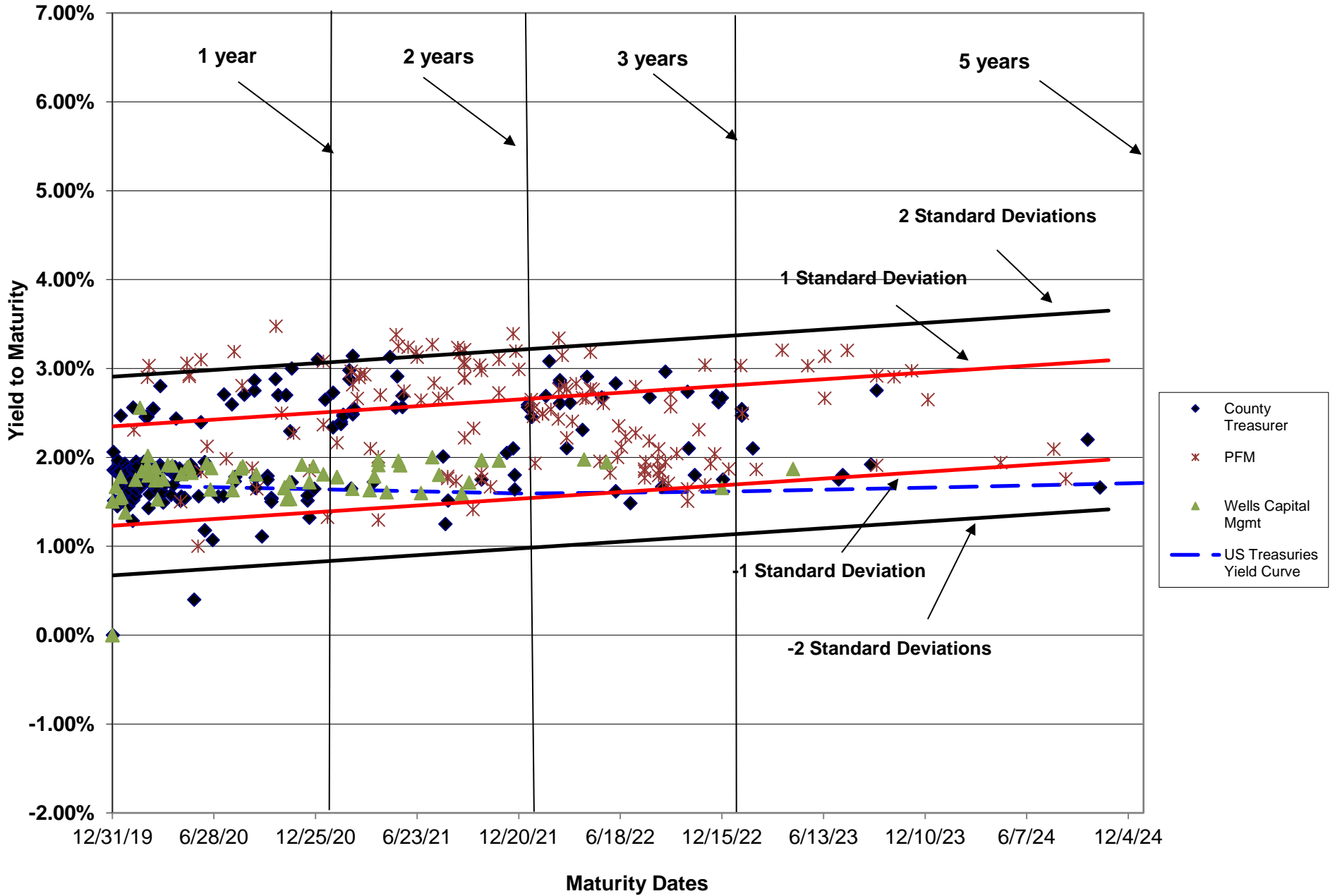
<u>Fiscal Year</u>		<u>Quarter Ending</u>			
		<u>September</u>	<u>December</u>	<u>March</u>	<u>June</u>
2019/20	Apportionment Rate	2.45%	2.29%		
2018/19	Apportionment Rate	2.16%	2.40%	2.55%	2.57%
2017/18	Apportionment Rate	1.08%	1.20%	1.51%	1.90%
2016/17	Apportionment Rate	0.60%	0.68%	0.78%	0.92%
2015/16	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 December 31, 2019



### Risk Assessment as of 12/31/19





## Risk Assessment

(Securities Greater Than or Less Than Two Standard Deviations)

As of December 31, 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	3,377.81	0.40%	5/24/2020	0.40%
40428HPR7	CCCSIG CORP HSBC USA	400,000.00	394,904.00	400,204.00	2.35%	3/5/2020	3.03%
369550BA5	CCCSIG CORP GENERAL	460,000.00	458,371.60	461,596.20	2.88%	5/11/2020	3.06%
88579YBA8	CCCSIG CORP 3M COMPA	185,000.00	184,620.75	188,226.40	3.00%	9/14/2021	3.07%
06417GU22	CCCCSIG YCD BANK OF	800,000.00	799,696.00	793,725.33	3.08%	6/5/2020	3.10%
931142EJ8	CCCSIG CORP WALMART	595,000.00	594,970.25	607,721.10	3.13%	6/23/2021	3.13%
30231GAV4	CORP EXXON MOBIL COR	12,640,000.00	12,374,185.60	12,714,576.00	2.22%	3/21/2021	3.14%
14913Q2N8	CCCSIG CORP CATERPIL	100,000.00	99,923.00	102,219.00	3.15%	9/7/2021	3.18%
06370REU9	CCCSIG YCD BANK OF M	775,000.00	775,000.00	766,576.18	3.19%	8/3/2020	3.19%
36256GAD1	CCCSIG ABS GMALT 201	175,000.00	174,986.18	174,986.18	3.18%	6/21/2021	3.19%
58769LAC6	CCCSIG ABS MBALT 201	500,000.00	499,988.80	499,988.80	3.21%	9/15/2021	3.21%
78012UEE1	CCCSIG ROYAL BANK OF	1,000,000.00	1,000,000.00	1,000,000.00	3.24%	6/7/2021	3.24%
05531FBD4	CCCSIG CORP BBT CORP	150,000.00	149,821.50	152,883.00	3.20%	9/3/2021	3.24%
808513AW5	CCCSIG CORP CHARLES	500,000.00	499,985.00	509,755.00	3.25%	5/21/2021	3.25%
05586CAC8	CCCSIG ABS BMWLT 201	150,000.00	149,979.15	149,979.15	3.26%	7/20/2021	3.27%
437076BV3	CCCSIG CORP HOME DEP	225,000.00	224,383.50	232,535.25	3.25%	3/1/2022	3.34%
025816BU2	CCCSIG CORP AMERICAN	785,000.00	784,866.55	800,009.20	3.38%	5/17/2021	3.38%
02665WCP4	CCCSIG CORP AMERICAN	300,000.00	299,856.00	308,826.00	3.38%	12/10/2021	3.39%
86565BPC9	CCCSIG YCD SUMITOMO B	750,000.00	748,980.00	738,981.88	3.39%	10/16/2020	3.48%

**CONTRA COSTA COUNTY INVESTMENT POOL**

**AVERAGE INFORMATION**  
**October 1, 2019 through December 31, 2019**

	<b>AVERAGE DAILY BALANCE (PAR)</b>	<b>PERCENT OF PORTFOLIO</b>	<b>AVERAGE YTM</b>	<b>AVERAGE DAYS TO MATURITY AS A PERCENT OF PORTFOLIO</b>	<b>AVERAGE DAYS TO MATURITY FOR THE QUARTER</b>
<b>A. Investments Managed by Treasurer's Office<sup>1</sup></b>	\$2,715,591,266.31	82.89%	2.0167%	211.94	256
<b>B. Investments Managed by Outside Contractors<sup>2</sup></b>					
1. PFM	\$97,744,532.50	2.98%	2.3050%	20.43	685
2. Local Agency Investment Fund <sup>3</sup>	\$235,015,384.62	7.17%	2.1120%	0.07	1
3. Wells Capital Management	\$44,295,462.48	1.35%	1.7733%	4.08	302
4. CalTRUST Liquidity Fund <sup>4</sup>	\$105,944,139.08	3.23%	1.7833%	0.00	0
5. US Bank <sup>5</sup>	N/A	N/A	N/A	N/A	N/A
<b>C. Cash<sup>6</sup></b>	\$77,715,209.13	2.37%	0.1374%	0.00	0
<b>Total</b>	<u>\$3,276,305,994.12</u>	100.00%			
			* Weighted Average YTM of Portfolio =	<u>1.98%</u>	<u>237</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. Funds were transferred to US Bank in December 2019 without a full quarter information.
6. 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 DECEMBER 31, 2019**

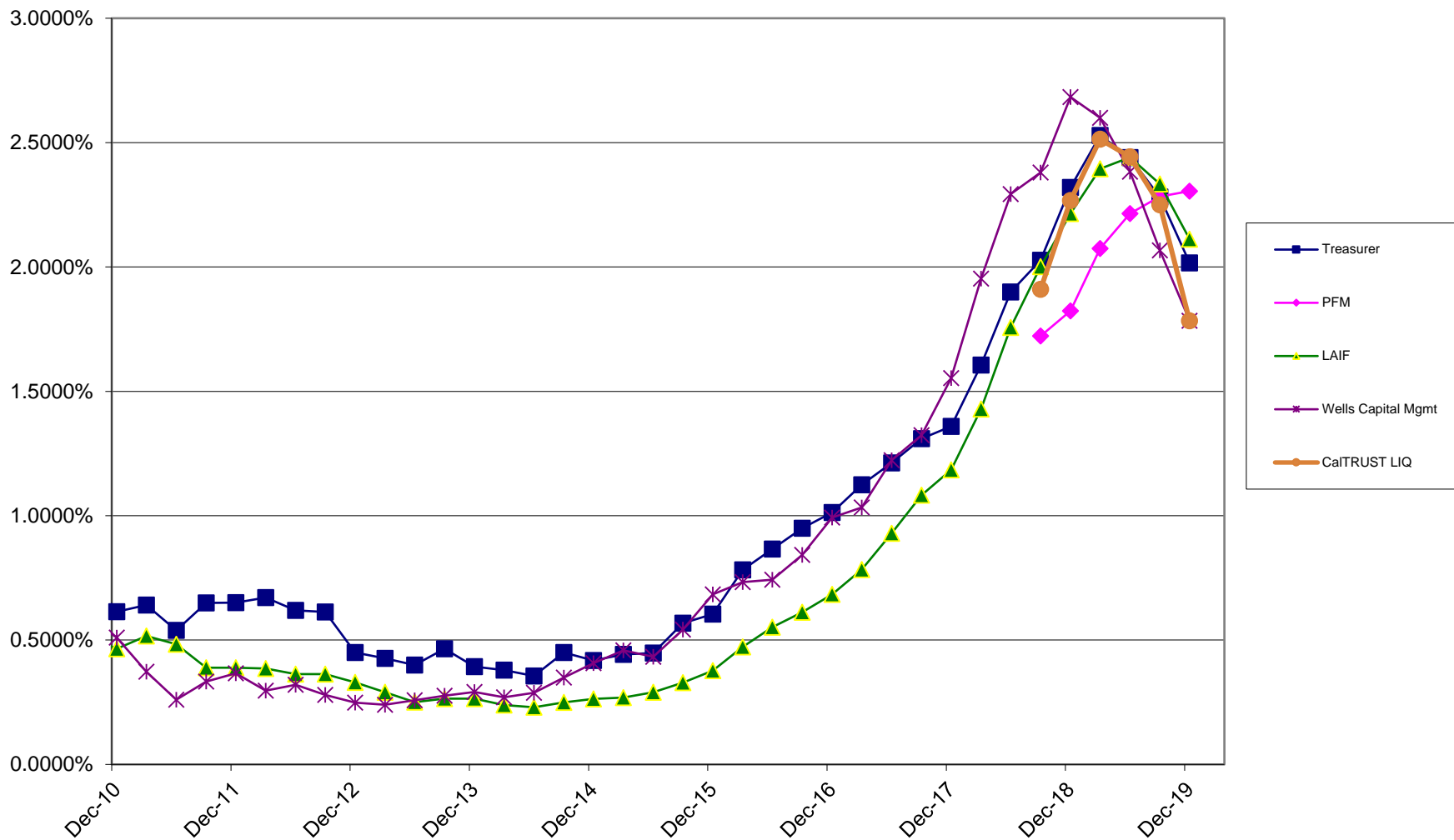
<b><u>Pool Rates:</u></b>	<u>YTM as of 12/31/19</u>	<u>Quarterly Ave.</u>	<u>Quarterly Average DTM</u>	
Total County Portfolio (w/ Cash)	1.94%	1.98%	251	*1
Investments Managed by Treasurer's Office	1.93%	2.02%	256	
PFM	2.31%	2.31%	685	
Wells Capital Management	1.98%	1.77%	302	
CalTRUST Liquidity Fund	1.68%	1.78%	36	*3
	<u>Quarterly Apportionment Rate</u>	<u>PMIA Ave. Effective Yield</u>		
Local Agency Investment Fund (LAIF)	2.29%	2.11%	185	*2
		10/1/19 - 12/31/19		
<b><u>Benchmarks:</u></b>	<u>12/31/19</u>	<u>High</u>	<u>Ave.</u>	<u>Low</u>
Federal Fund Rates Index	1.5600%	1.9500%	1.6392%	1.5400%
Six Month Treasury Bill	1.5175%	1.7487%	1.5489%	1.4837%
Six Month LIBOR	1.9121%	2.0565%	1.9253%	1.8786%
Vanguard Prime Money Mkt Fund	0.4600%			

\*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.

### Contra Costa County Investment Pool Average Quarterly YTM as of December 31, 2019



**CONTRA COSTA COUNTY  
TREASURER'S INVESTMENT PORTFOLIO  
STRUCTURED SECURITIES  
December 31, 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	9,999,600.00	10,000,000.00	Make-whole call +10 bps	8177
CORP MICROSOFT CORP	594918BP8	8/8/2021	1.55%	8,549,000.00	8,537,715.32	8,389,048.21	Make-whole call +10 bps	8177
CORP APPLE INC	037833CS7	5/11/2020	1.80%	10,000,000.00	9,991,000.00	9,991,300.00	Make-whole call +10 bps	8177
CCCSIG CORP WALT DIS	25468PDU7	6/5/2020	1.80%	625,000.00	624,931.25	624,818.15	Make-whole call +6 bps	6911
CCCSIG CORP AMERI HO	02665WBT7	7/20/2020	1.95%	505,000.00	505,262.60	504,489.95	Make-whole call +10 bps	6911
CCCSIG ABS JOHN DEER	47788BAD6	10/15/2021	1.82%	108,012.07	108,004.17	108,004.17	10% collateral call	6911
CCCSIG ABS NAROT 201	65478GAD2	10/15/2021	1.75%	297,756.85	297,740.21	297,740.21	5% collateral call	6911
CCCSIG CORP VISA INC	92826CAB8	12/14/2020	2.20%	210,000.00	210,835.80	212,310.00	Make-whole call +10 bps	6911
CCCSIG CORP CATERPIL	14913Q2A6	9/4/2020	1.85%	295,000.00	294,867.25	294,917.01	Make-whole call +10 bps	6911
CCCSIG CORP BOFA CAL	06051GGS2	10/1/2021	2.33%	545,000.00	546,553.25	545,000.00	Make-whole call +15 bps	6911
CCCSIG CORP PEPSICO	713448DX3	4/15/2021	2.00%	375,000.00	376,068.75	374,925.00	Make-whole call +10 bps	6911
CCCSIG CORP BB&T MTN	05531FAZ6	2/1/2021	2.15%	215,000.00	215,610.60	214,901.10	Call on and anytime after 1/1/2021	6911
CCCSIG CORP UNITED P	911312BP0	4/1/2021	2.05%	475,000.00	476,273.00	474,249.50	Make-whole call +10 bps	6911
CCCSIG ABS TAOT 2017	89238KAD4	1/18/2022	1.93%	178,529.34	178,512.89	178,512.88	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
CCCSIG ABS ALLYA 201	02007MAE0	6/15/2022	2.35%	192,862.81	192,840.52	192,840.52	10% collateral call	6911
CORP JOHNSON & JOHNS	478160CH5	11/10/2020	1.95%	16,850,000.00	16,879,993.00	16,695,991.00	Make-whole call +7.5bps	8177
CCCSIG BANK OF NY ME	06406HDD8	8/17/2020	2.60%	500,000.00	502,020.00	497,545.00	Callable on and anytime after 7/17/20	6911
CCCSIG JDOT 2018 COR	47788CAC6	4/18/2022	2.66%	157,840.78	157,829.43	157,829.43	10% collateral call	6911
CCCSIG CORP UNILEVER	904764AZ0	3/22/2021	2.75%	650,000.00	657,800.00	646,678.50	Make-whole call +10bps	6911
CORP MICROSOFT CORP	594918BA1	2/12/2022	2.38%	10,000,000.00	10,136,100.00	9,748,700.00	Make-whole call +10 bps	8177
CORP MICROSOFT CORP	594918BG8	11/3/2020	2.00%	8,000,000.00	8,016,960.00	7,865,520.00	Make-whole call +7.5 bps	8177
CCCSIG CORP HERSHEY	427866AY4	5/15/2020	2.90%	350,000.00	351,176.00	349,769.00	Make-whole call +10 bps	6911
CCCSIG CORP GENERAL	369550BA5	5/11/2020	2.88%	460,000.00	461,596.20	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	800,009.20	784,866.55	Callable on and anytime after 4/17/21	6911
CCCSIG ABS FORDO 201	34528FAD0	11/15/2022	3.03%	217,880.68	217,845.45	217,845.45	10% collateral call	6911
CCCSIG CORP BBT CORP	05531FBD4	9/3/2021	3.20%	150,000.00	152,883.00	149,821.50	Callable on and anytime after 8/3/21	6911
CORP APPLE INC	037833BS8	2/23/2021	2.25%	20,000,000.00	20,119,000.00	19,679,400.00	Make-whole call +15 bps	8801
CCCSIG CORP WALMART	931142EJ8	6/23/2021	3.13%	595,000.00	607,721.10	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
CORP JOHNSON AND JOH	478160CD4	3/3/2022	2.25%	10,284,000.00	10,397,638.20	10,082,433.60	Make-whole call +7.5 bps	8177
CCCSIG CORP CATERPIL	14913Q2N8	9/7/2021	3.15%	100,000.00	102,219.00	99,923.00	Make-whole call +10 bps	6911
CCCSIG CORP UNILEVER	904764BF3	3/7/2022	3.00%	100,000.00	102,427.00	99,516.00	Make-whole call +10 bps	6911
CCCSIG CORP PFIZER I	717081EM1	9/15/2021	3.00%	250,000.00	255,297.50	249,662.50	Make-whole call +5 bps	6911
CORP JOHNSON AND JOH	478160CD4	3/3/2022	2.25%	10,000,000.00	10,110,500.00	9,796,500.00	Make-whole call +7.5 bps	8177
CCCSIG CORP 3M COMPA	88579YBA8	9/14/2021	3.00%	185,000.00	188,226.40	184,620.75	Make-whole call +5 bps	6911
CORP APPLE INC	037833BS8	2/23/2021	2.25%	10,000,000.00	10,059,500.00	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	308,826.00	299,856.00	Make-whole call	6911
CORP EXXON MOBIL COR	30231GAV4	3/1/2021	2.22%	12,640,000.00	12,714,576.00	12,374,185.60	Make-whole call +15bps	8177
CCCSIG ABS BMWLT 201	05586CAC8	7/20/2021	3.26%	150,000.00	149,979.15	149,979.15	5% deal call	6911
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	232,535.25	224,383.50	Make-whole call +10bps	6911
CORP APPLE INC	037833AR1	5/6/2021	2.85%	15,000,000.00	15,231,450.00	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%	136,253.30	136,252.89	136,252.88	1% cleanup call	6911
CORP MICROSOFT CORP	594918BV5	2/6/2020	1.85%	15,074,000.00	15,073,397.04	14,968,783.48	Make-whole call +10bps	8177

**CONTRA COSTA COUNTY  
TREASURER'S INVESTMENT PORTFOLIO  
STRUCTURED SECURITIES  
December 31, 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	9,999,600.00	10,000,000.00	Make-whole call +10 bps	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	249,444.30	244,884.85	Make-whole call +5bps	6911
CORP MICROSOFT CORP	594918BW3	2/6/2022	2.40%	15,000,000.00	15,212,100.00	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
CCCSIG CORP PFIZER I	717081ERO	3/11/2022	2.80%	170,000.00	173,587.00	169,989.80	Make-whole call +5bps	6911
CCCSIG CORP MERCK AN	589331AT4	9/15/2022	2.40%	300,000.00	304,680.00	296,934.00	Make-whole call +12.5bps	6911
CCCSIG CORP GOLDMAN	38141GWC4	4/26/2022	3.00%	325,000.00	329,104.75	323,248.25	Make-whole call +20bps	6911
CCCSIG CORP JPMORGAN	46647PBB1	4/1/2023	3.21%	800,000.00	819,080.00	800,000.00	One time call: 4/1/22	6911
CORP TOYOTA MOTOR CR	89236TCF0	3/12/2020	2.15%	20,000,000.00	20,005,200.00	19,925,160.00	Make-whole call +10bps	8177
CORP EXXON MOBIL COR	30231GAV4	3/1/2021	2.22%	14,000,000.00	14,082,600.00	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	20,334,000.00	19,705,800.00	Make-whole call +20bps; Callable on and after 7/15/23	8177
CORP CHEVRON CORP	166764AB6	12/5/2022	2.36%	10,000,000.00	10,140,100.00	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	10,175,000.00	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	10,063,200.00	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	8,031,105.60	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	7,625,625.00	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	5,686,872.80	5,632,742.40	Callable on and after 9/20/20	8177
CORP ORACLE CORP	68389XAP0	10/15/2022	2.50%	10,000,000.00	10,185,500.00	9,921,300.00	Make-whole call +12.5bps	8177
CCCSIG CORP BOEING C	097023CG8	5/1/2022	2.70%	125,000.00	126,961.25	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
CCCSIG CORP VISA INC	92826CAG7	9/15/2022	2.15%	250,000.00	252,845.00	246,702.50	Make-whole call +10bps; Callable on and after 8/15/22	6911
CCCSIG CORP GOLDMAN	38141GWC4	4/26/2022	3.00%	400,000.00	405,052.00	402,516.00	Make-whole call +20bps; Callable on 4/26/21 and 10/26/21	6911
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	306,951.00	305,961.00	Call on and after 2/15/22	6911
CCCSIG CORP BOEING C	097023CL7	2/7/2020	2.30%	225,000.00	226,273.50	224,991.00	Make-whole call +10bps	6911
CCCSIG CORP BURLINGT	12189LAF8	9/15/2021	3.45%	300,000.00	306,840.00	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	171,565.70	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	397,820.00	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	340,686.80	339,527.40	Make-whole call +10bps	6911
CCCSIG CORP THE WALT	254687FJ0	9/1/2022	1.65%	225,000.00	224,448.75	224,511.75	Make-whole call +7bps	6911
CCCSIG MBS FHMS K023	3137AWQH1	8/25/2022	2.31%	375,000.00	380,537.11	380,537.11	1% collateral call	6911
CCCSIG CORP APPLE IN	037833DL1	9/11/2022	1.70%	200,000.00	199,860.00	199,966.00	Make-whole call +10bps	6911
CCCSIG ABS VZOT 2019	92348AAA3	4/22/2024	1.94%	350,000.00	349,973.02	349,973.02	10% collateral call	6911
GOV FHLMC CALLABLE N	3134GUMN7	10/28/2022	1.80%	20,000,000.00	19,989,200.00	20,000,000.00	Callable only on 4/28/20	8177
GOV FHLMC CALLABLE N	3134GUML1	10/30/2024	2.05%	15,000,000.00	15,003,450.00	15,000,000.00	Quarterly; Last call on 7/20/24	8177
CCCSIG CORP IBM CORP	459200JX0	5/13/2022	2.85%	500,000.00	511,310.00	510,925.00	Make-whole call +10bps	6911
CORP TOYOTA MTR CRED	89236TGR0	12/13/2021	1.80%	10,000,000.00	10,002,100.00	10,000,000.00	Quarterly; Last call on 9/13/21	8177
SUPRA IBRD	45905U4Y7	12/17/2022	1.75%	25,000,000.00	25,032,250.00	25,000,000.00	Quarterly; Last call on 9/14/22	8177
CCCSIG ABS COMET 201	14041NFU0	8/15/2024	1.72%	825,000.00	824,792.27	824,792.27	5% collateral call	6911
				<b>\$ 377,615,135.83</b>	<b>\$ 380,053,490.43</b>	<b>\$ 374,487,898.68</b>		

Note:  
6911 - CCCSIG; 8177 - County Treasurer

**CONTRA COSTA COUNTY  
WELLS CAP MANAGEMENT  
STRUCTURED SECURITIES  
December 31, 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	500,406.19	492,539.06	5% collateral call
AMERICAN HONDA FINANCE CORP	02665WCL3	2/21/2020	700,000.00	701,827.39	700,686.00	Float quarterly: LIBOR +15bps
BACCT 171 A	05522RCW6	3/16/2020	750,000.00	750,725.00	744,316.41	5% collateral call
BMWOT 19A A2	05588CAB8	5/25/2022	800,000.00	800,829.17	799,983.12	5% collateral call
BANK OF AMERICA NA	06050TML3	5/24/2021	500,000.00	501,613.67	500,000.00	Float quarterly: LIBOR +35bps
BANK OF NEW YORK MELLON CORP	06406FAA1	4/15/2021	700,000.00	708,535.20	706,398.00	Make-whole call; Callable on and after 3/15/21
COPAR 191 A2	14042WAB6	4/15/2022	627,034.49	629,606.18	626,981.44	10% collateral call
CATERPILLAR FINANCIAL SERVICES CORP	14913Q2J7	5/15/2020	500,000.00	503,788.86	501,842.00	Make-whole call +7bps
CHAIT 154 A	161571GX6	4/15/2020	850,000.00	850,498.85	849,203.13	10% collateral call
CHEVRON CORP	166764AR1	3/3/2020	200,000.00	201,250.07	197,310.00	Make-whole call +7.5bps
CCCIT 17A3 A3	17305EGB5	4/7/2020	400,000.00	401,770.52	399,187.50	5% collateral call
CITIBANK NA	17325FAN8	5/1/2020	700,000.00	705,664.51	701,925.00	Make-whole call +10bps
GENERAL DYNAMICS CORP	369550BA5	5/11/2020	250,000.00	251,864.93	249,620.00	Make-whole call +10bps
HAROT 183 A2	43815HAB3	12/21/2020	141,993.24	142,218.82	142,009.88	10% collateral call
INTERCONTINENTAL EXCHANGE INC	45866FAC8	12/1/2020	750,000.00	756,781.25	755,415.00	Make-whole call +20bps
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	45905UV43	3/18/2020	1,000,000.00	1,000,701.36	1,000,100.00	Float monthly: LIBOR +3bps
JPMORGAN CHASE BANK NA	48125LRK0	2/1/2021	500,000.00	505,689.03	499,190.00	Float quarterly: LIBOR +28bps; Callable after 2/1/20
MBALT 19A A3	58772TAC4	11/15/2021	500,000.00	505,210.24	505,234.38	5% deal call
NATIONAL RURAL UTILITIES COOP FINANCE CORP	637432MU6	6/15/2020	700,000.00	701,771.04	698,509.00	Make-whole call +15bps
NAROT 17B A3	65478GAD2	10/15/2021	267,981.16	267,948.57	263,343.83	5% collateral call
PNC BANK NA	69353RFD5	5/19/2020	680,000.00	682,547.58	681,258.00	Float quarterly: LIBOR +36bps
CHARLES SCHWAB CORP	808513AV7	5/21/2021	700,000.00	702,378.75	700,868.00	Float Quarterly: LIBOR +32bps; Callable after 4/21/21
TAOT 18C A3	89231AAD3	12/15/2022	800,000.00	812,918.98	812,218.75	5% collateral call
TOYOTA MOTOR CREDIT CORP	89236TCZ6	4/8/2021	500,000.00	502,881.61	500,905.00	Make-whole call +15bps
VZOT 18A A1B	92348XAB1	4/20/2023	800,000.00	800,218.25	800,000.00	10% collateral call
VISA INC	92826CAB8	12/14/2020	675,000.00	678,389.60	671,024.25	Make-whole call +10bps
			<b>15,492,008.89</b>	<b>15,568,035.60</b>	<b>15,500,067.75</b>	

**CONTRA COSTA COUNTY  
CALTRUST LIQUIDITY FUND  
STRUCTURED SECURITIES  
December 31, 2019**

Exhibit VI (b)

<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
BMO FLOAT 11/18/20	06370r6Z7	11/18/2020	2,000,000.00	2,000,000.00	Float Quarterly: LIBOR +14bps
BMO FLOAT 07/13/20	06370RS26	7/13/2020	3,000,000.00	3,000,000.00	Float FEDL01 +31bps
BNS FLOAT 04/09/20	06417MAD7	4/9/2020	3,000,000.00	3,000,000.00	Float Monthly: LIBOR +16bps
BNS FLOAT 08/17/20	06417MEU5	8/17/2020	2,500,000.00	2,500,000.00	Float Monthly: LIBOR +23bps
BNS FLOAT 08/20/20	06417MFB6	8/20/2020	1,500,000.00	1,500,000.00	Float Monthly: LIBOR +23bps
CAT FLOAT 06/19/20	14913Q2Y4	6/19/2020	1,500,000.00	1,499,738.13	Float Quarterly: LIBOR +10bps
CHARIOT FUNDING LLC	15963RBD4	2/5/2020	4,500,000.00	4,500,061.42	Float Monthly: LIBOR +19bps
C 2.1 06/12/20	17325FAE8	6/12/2020	4,000,000.00	3,997,751.92	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
CICFP FLOAT 08/20/20	22536UYG9	8/20/2020	2,500,000.00	2,500,000.00	Float Monthly: LIBOR +23bps
PP9W6XZF M-MKT	22845ALV0	2/3/2020	2,000,000.00	2,000,000.00	Callable: 12/30/19-1/30/20
CPSERA CPIB 0 08/28/20	22845ANU0	8/28/2020	3,500,000.00	3,500,000.00	Float Monthly: LIBOR +38bps; Callable 7/24/20-8/26/20
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
KNFP FLOAT 06/05/20 CORP	63873NZ38	6/5/2020	2,000,000.00	2,000,000.00	Float O/N SOFR +30bps
NDASS FLOAT 09/10/20	65558TRF4	9/10/2020	1,000,000.00	1,000,000.00	Float Quarterly: LIBOR +10bps
RFAONE CPIB 0 06/10/20	76582EDU6	6/10/2020	4,500,000.00	4,500,000.00	Float Monthly: LIBOR +25bps
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
SHBASS FLOAT 10/15/20	86959RCR9	10/15/2020	2,000,000.00	2,000,000.00	Float Quarterly: LIBOR +15bps
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 9/28/2020	89114N5K7	9/28/2020	1,500,000.00	1,500,000.00	Float Quarterly: LIBOR +19bps
TOYOTA MOTOR CREDIT CORP	89233AW54	1/7/2020	2,500,000.00	2,500,000.00	Float Quarterly: LIBOR +3bps
TF FLOAT 07/31/21	9128287G9	7/31/2021	1,000,000.00	999,711.26	Float Quarterly: USTMMR +22bps
WSTP FLOAT 12/06/20	96130AEQ7	12/9/2020	1,000,000.00	1,000,000.00	Float Quarterly: LIBOR +15bps
			<u>66,700,000.00</u>	<u>66,697,262.73</u>	





Exhibit VII  
 State of California  
 Pooled Money Investment Account

Portfolio as of 12-31-19

## 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	\$ 4,300	\$ 5,650	\$ 2,250	\$ 400	\$ 2,600	\$ 1,750	\$ 4,000	\$ 5,250	\$ 6,100	\$ 14,000	\$ 1,900		
REPO													
TDs	\$ 1,534	\$ 806	\$ 923	\$ 468	\$ 547	\$ 460							
AGENCY	\$ 763	\$ 2,150	\$ 1,640	\$ 1,325	\$ 2,050	\$ 875	\$ 1,240	\$ 527	\$ 1,443	\$ 1,168	\$ 450	\$ 150	\$ 125
CP	\$ 750	\$ 2,100	\$ 1,275	\$ 850	\$ 1,550	\$ 100	\$ 200						
CDs + BNs	\$ 1,750	\$ 5,500	\$ 2,300	\$ 2,500	\$ 1,400	\$ 750	\$ 1,450	\$ 100	\$ 400				
CORP BND													
TOTAL													
\$ 89,818	\$ 9,097	\$ 16,206	\$ 8,388	\$ 5,543	\$ 8,147	\$ 3,935	\$ 6,890	\$ 5,877	\$ 7,943	\$ 15,168	\$ 2,350	\$ 150	\$ 125
PERCENT	10.1%	18.0%	9.3%	6.2%	9.1%	4.4%	7.7%	6.5%	8.8%	16.9%	2.6%	0.2%	0.1%

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  
12/31/2019**

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest	Purch.		
1* United States Treasury:				
Bills	\$ 17,174,339,397.43	\$ 17,350,129,672.69	\$ 17,365,398,000.00	NA
Notes	\$ 30,739,969,843.54	\$ 30,731,614,309.82	\$ 30,856,016,000.00	\$ 123,724,495.00
1* Federal Agency:				
SBA	\$ 563,068,144.49	\$ 563,068,144.49	\$ 559,814,189.13	\$ 1,060,847.49
MBS-REMICs	\$ 19,117,016.90	\$ 19,117,016.90	\$ 19,707,931.37	\$ 89,294.47
Debentures	\$ 2,345,173,135.80	\$ 2,345,053,344.14	\$ 2,358,141,250.00	\$ 12,401,929.25
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 775,000,000.00	\$ 775,000,000.00	\$ 774,976,000.00	\$ 1,472,708.50
Discount Notes	\$ 8,184,116,847.13	\$ 8,212,363,645.77	\$ 8,213,758,500.00	NA
1* Supranational Debentures	\$ 664,499,557.94	\$ 664,015,463.49	\$ 668,156,900.00	\$ 3,146,068.25
1* Supranational Debentures FR	\$ 200,189,619.96	\$ 200,189,619.96	\$ 200,208,546.60	\$ 690,069.72
2* CDs and YCDs FR	\$ 400,000,000.00	\$ 400,000,000.00	\$ 400,000,000.00	\$ 521,646.05
2* Bank Notes	\$ 700,000,000.00	\$ 700,000,000.00	\$ 700,074,261.44	\$ 5,441,333.35
2* CDs and YCDs	\$ 15,050,000,000.00	\$ 15,050,000,000.00	\$ 15,051,899,567.98	\$ 80,940,374.96
2* Commercial Paper	\$ 6,769,921,930.60	\$ 6,795,891,652.80	\$ 6,796,111,305.57	NA
1* Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -	\$ -
1* Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
1* Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 4,736,240,000.00	\$ 4,736,240,000.00	\$ 4,736,240,000.00	NA
AB 55 & GF Loans	\$ 605,929,000.00	\$ 605,929,000.00	\$ 605,929,000.00	NA
<b>TOTAL</b>	<b>\$ 88,927,564,493.79</b>	<b>\$ 89,148,611,870.06</b>	<b>\$ 89,306,431,452.09</b>	<b>\$ 229,488,767.04</b>

Fair Value Including Accrued Interest

\$ 89,535,920,219.13

\* 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 (1.001770298). 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 \$20,035,405.95 or \$20,000,000.00 x 1.001770298.

All investments are in U.S. Dollars per State of California.



Pooled Money Investment Account

Exhibit VII (b)  
State of California  
Page 1

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# DISCLOSURE STATEMENT

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## **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 December 31, 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	\$675.000 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. \$1,275.000 million As of: 12/31/19

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	\$563.068 million
b. Agency MBS-REMIC'S	<u>\$19.117 million</u>
(Medium term sub-total)	\$582.185 million
c. Commercial Paper (Short term sub-total)	\$621.584 million

U.S. \$1,203.769 million As of: 12/31/19

Total Portfolio As of: 12/31/19 \$88,927,564,493.79

Structured notes and Medium-term Asset-backed securities as a percent of portfolio:  
2.09%

Short-term Asset-Backed Commercial Paper (ABCP) as a percent of portfolio:  
0.70% \*

Total Medium-term and Short-term Structured notes and Asset-backed securities  
as a percent of portfolio:  
2.79%

***\*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 Test<sup>1</sup>

as of December 31, 2019

Par Value	3,270,941,397.22	Book Price	99.627
Book Value	3,258,731,468.25	Average Days to Maturity	234
Market Value	3,270,808,302.99	Coupon	1.8751%
Market Price	99.996	YTM	1.9332%

Yield Change	Market Value	Market Price	Gain/Loss <sup>2</sup>
(bps)	(\$)	(\$)	(bps)
-50	3,281,158,372.38	100.312	68.76
-25	3,275,966,488.90	100.154	52.90
-10	3,272,867,667.36	100.059	43.36
0	3,270,808,535.22	99.996	37.04
10	3,268,754,776.42	99.933	30.71
25	3,265,684,165.25	99.839	21.28
50	3,260,593,037.27	99.684	5.72

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 68.76 bps. If the yield were to go up by 50 bps, the market value of the portfolio would increase by 5.72 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.