

CONTRA COSTA COUNTY  
TREASURER'S QUARTERLY INVESTMENT REPORT  
AS OF MARCH 31, 2020

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## 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 3/31/20, the fair value of the Treasurer's investment portfolio was 1.0067% of the cost. More than 80 percent of the portfolio or over \$2.92 billion will mature in less than a year. Historical activities combined with future cash flow projections indicate that the County should be able to meet its cash flow needs for the next six months.
- Treasurer's Investment Portfolio Characteristics

Par	\$3,622,168,973.20
Cost	\$3,612,487,401.71
Market Value	\$3,636,569,414.64
Weighted Yield to Maturity	1.62%
Weighted Average Days to Maturity	255 days
Weighted Duration	0.67 year

Notes:

1. All reporting information is unaudited but due diligence was utilized in its preparation. The information in this report is subject to change without notice.
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 March 31, 2020

<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)	\$94,302,000.00	\$93,282,565.74	\$94,277,080.72	2.58%
2. U.S. Agencies				
Federal Home Loan Banks	410,756,000.00	410,029,045.23	413,206,465.77	11.35%
Federal National Mortgage Association	74,369,000.00	73,994,108.62	76,911,523.99	2.05%
Federal Farm Credit Banks	140,121,000.00	140,026,824.62	142,142,163.51	3.88%
Federal Home Loan Mortgage Corporation	101,085,000.00	101,060,422.14	101,276,969.23	2.80%
Subtotal	726,331,000.00	725,110,400.61	733,537,122.50	20.07%
3. Supranationals - International Government	340,000,000.00	339,557,001.48	341,627,150.00	9.40%
4. Money Market Instruments				
Commercial Paper	934,680,000.00	930,934,171.08	932,866,847.10	25.77%
Negotiable Certificates of Deposit	510,263,000.00	510,263,000.00	510,555,964.80	14.12%
Time Deposit	3,397.22	3,397.22	3,394.01	0.00%
Subtotal	1,444,946,397.22	1,441,200,568.30	1,443,426,205.91	39.89%
5. Corporate Notes	287,837,000.00	284,610,837.49	291,064,432.30	7.88%
<b>TOTAL (Section A.)<sup>1</sup></b>	<b>2,893,416,397.22</b>	<b>2,883,761,373.62</b>	<b>2,903,931,991.43</b>	<b>79.83%</b>
<b>B. Investments Managed by Outside Contractors</b>				
1. PFM	88,269,617.47	88,230,726.94	90,007,085.74	2.44%
2. Local Agency Investment Fund (LAIF)	252,351,192.41	252,351,192.41	254,239,035.47 <sup>2</sup>	6.99%
3. Wells Capital Management	44,311,400.02	44,323,742.66	44,570,935.92 <sup>3</sup>	1.23%
4. CAMP	120,023,818.22	120,023,818.22	120,023,818.22	3.32%
5. CalTRUST (Liquidity Fund)	129,610,805.75	129,610,805.75	129,610,805.75	3.59%
6. US Bank (Federated Tax Free Cash Fund)	4,853,799.24	4,853,799.24	4,853,799.24	0.13%
7. Other				
a. EBRCB Bond	1,602,439.52	1,602,439.52	1,602,439.52	0.04%
<b>TOTAL (Section B.)</b>	<b>641,023,072.63</b>	<b>640,996,524.74</b>	<b>644,907,919.86</b>	<b>17.74%</b>
<b>C. Cash</b>	<b>87,729,503.35</b>	<b>87,729,503.35</b>	<b>87,729,503.35</b>	<b>2.43%</b>
<b><sup>4</sup>GRAND TOTAL (FOR A , B, &amp; C)</b>	<b>\$3,622,168,973.20</b>	<b>\$3,612,487,401.71</b>	<b>\$3,636,569,414.64</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 March 31, 2020**

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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 (\$)	3,223,602,586.06	3,476,014,413.08
Net Earnings (\$)	51,325,854.83	16,514,136.40
Earned Income Yield	2.08%	1.88%

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

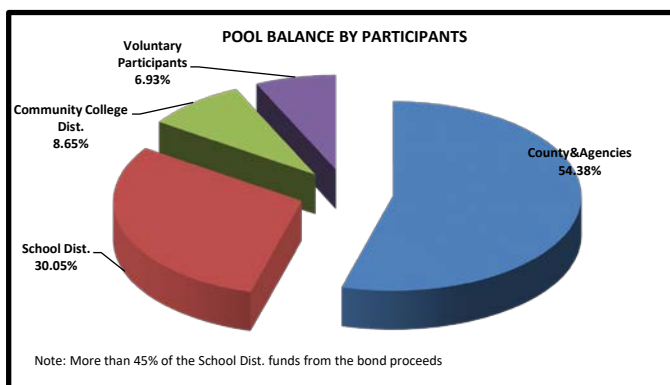
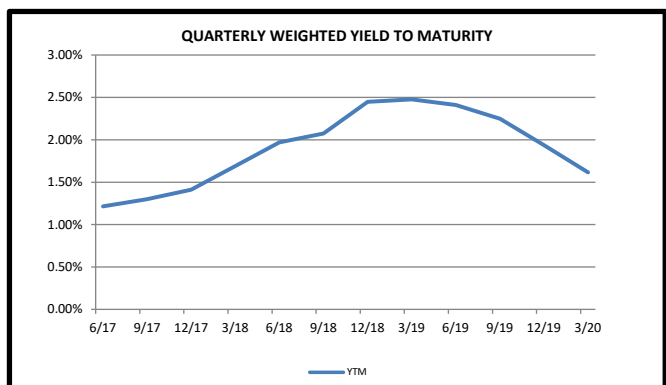
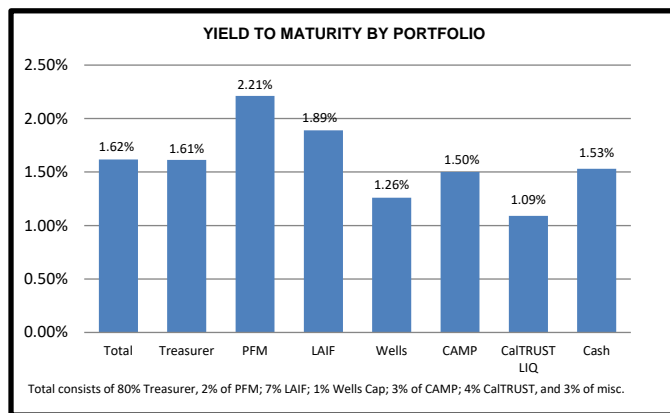
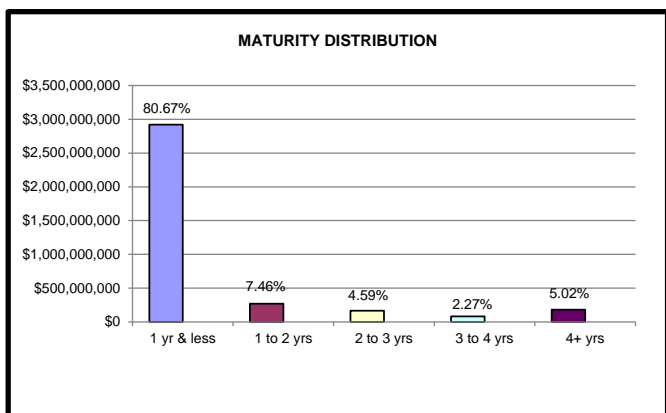
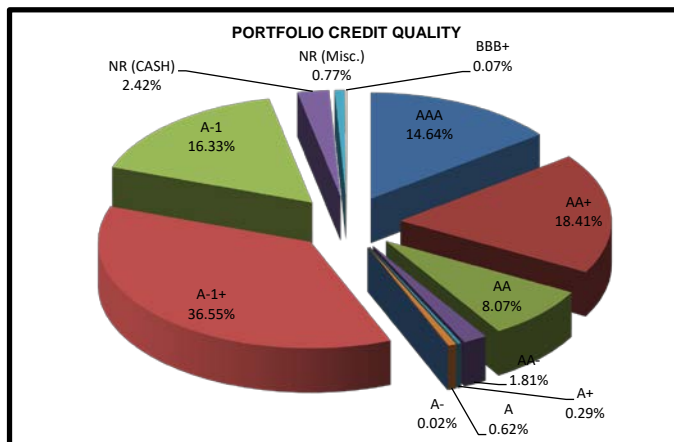
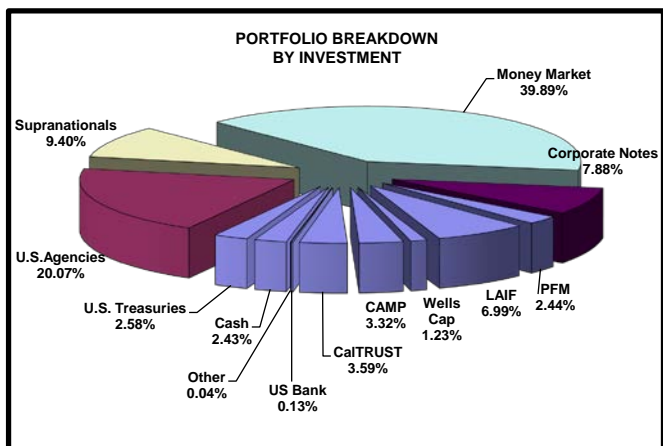
Investment Type	Par Value (\$)	Fair Value (\$)	YTM  (%)	WAM  (days)	Percentage of Portfolio
U.S. Treasury	94,302,000.00	94,277,080.72	1.55	127	2.59%
Agencies	726,331,000.00	733,537,122.50	1.54	677	20.17%
Commercial Paper	934,680,000.00	932,866,847.10	1.36	52	25.65%
NCD/YCD	510,263,000.00	510,555,964.80	1.75	34	14.04%
Corporate Notes	287,837,000.00	291,064,432.30	2.61	639	8.00%
Time Deposit	3,397.22	3,394.01	0.40	54	0.00%
Supranationals	340,000,000.00	341,627,150.00	1.47	284	9.39%
PFM	88,269,617.47	90,007,085.74	2.21	672	2.48%
LAIF	252,351,192.41	254,239,035.47	1.89	1	6.99%
CAMP	120,023,818.22	120,023,818.22	1.50	0	3.30%
CalTRUST (Liquidity)	129,610,805.75	129,610,805.75	1.09	0	3.56%
Wells Cap	44,311,400.02	44,570,935.92	1.26	292	1.23%
US Bank (Federated Tax Free)	4,853,799.24	4,853,799.24	1.46	0	0.13%
Misc. <sup>1</sup>	1,602,439.52	1,602,439.52	N/A	N/A	0.04%
Cash	87,729,503.35	87,729,503.35	1.53	0	2.41%
<b>Total Fund<sup>3</sup></b>	<b><u>3,622,168,973.20</u></b>	<b><u>3,636,569,414.64</u></b>	<b><u>1.62</u></b>	<b><u>255</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 CCCC Retirement Board of Authority.

**CONTRA COSTA COUNTY  
INVESTMENT POOL  
AT A GLANCE**  
*As of March 31, 2020*

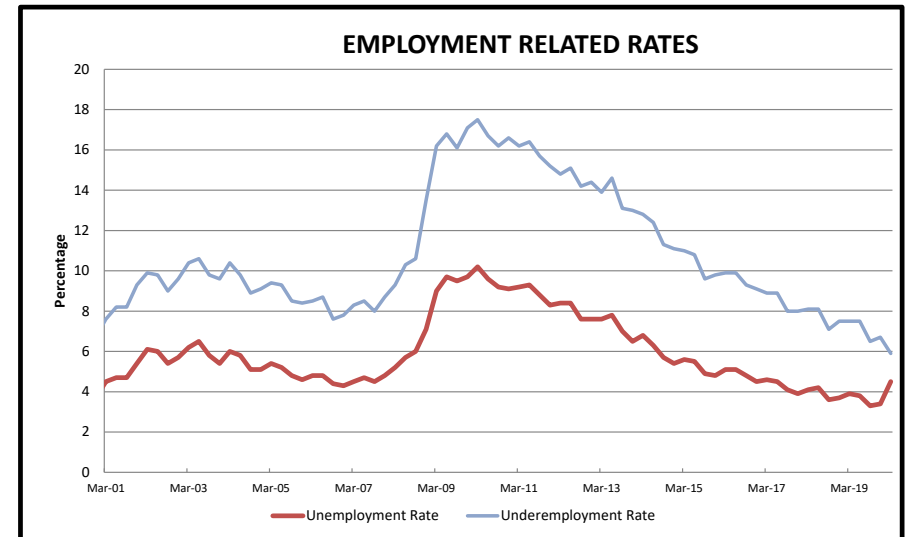
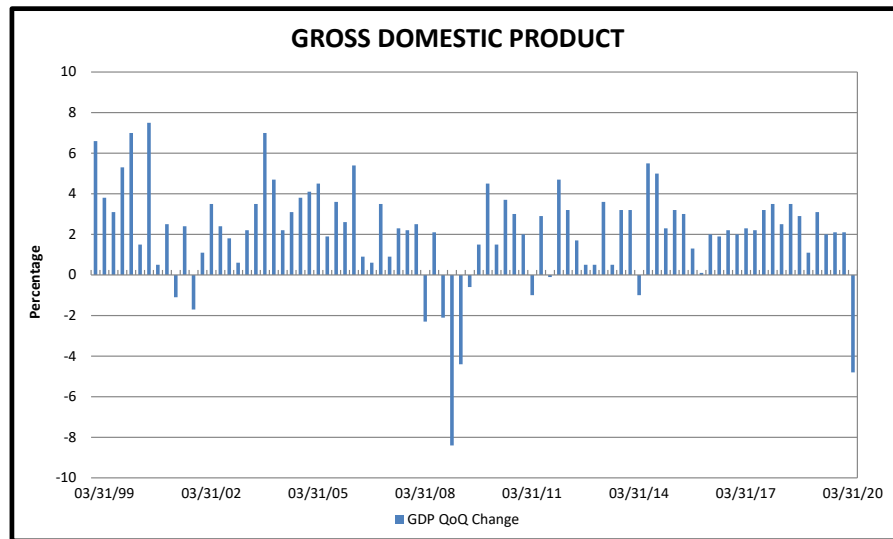
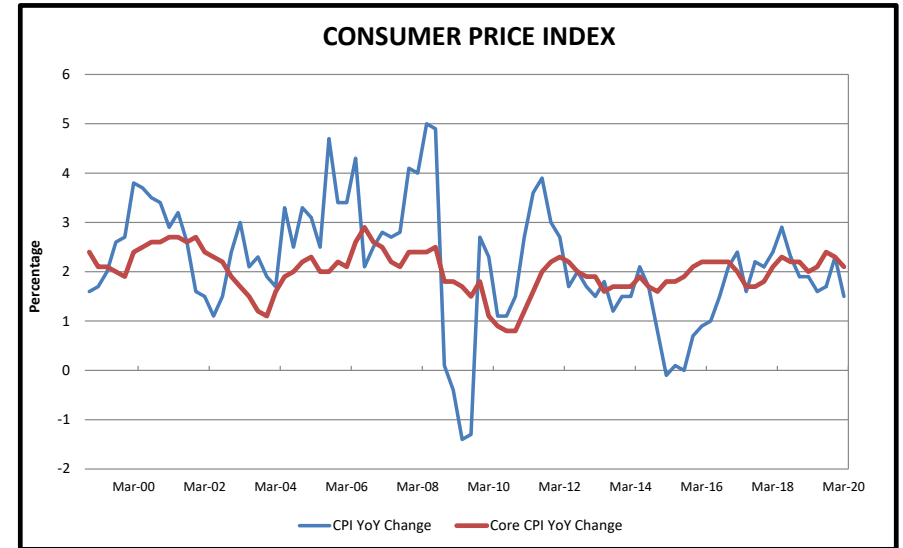
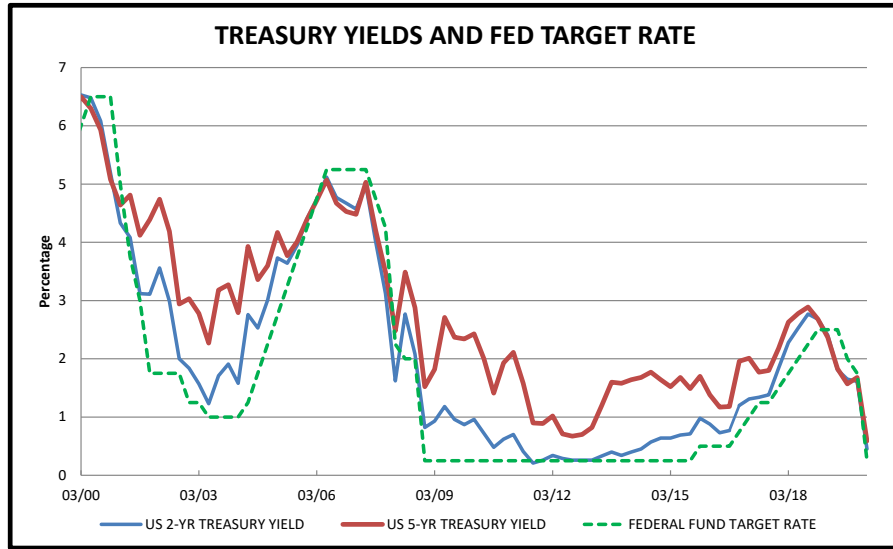


**NOTES TO INVESTMENT PORTFOLIO SUMMARY AND AT A GLANCE AS OF MARCH 31, 2020**

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 80% of the portfolio will mature in less than a year with a weighted average maturity of 255 days.

### MAJOR MARKET AND ECONOMIC DATA

AS OF MARCH 31, 2020



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: 03/31/2020

Date Basis: Settlement

Run: 04/13/2020 08:29:57 AM

Reporting Currency: Local

## Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
<b>Inv Type: 1 SUPRANATIONALS</b>								
84187	SUP INTL BK RECON A	45905US96	02/08/2018	2.400000	10,000,000.00	10,000,000.00	35,333.33	0.00
			02/08/2021	2.400000	10,000,000.00	100.000000	BOOK	0.00
84206	SUPRA IFC	45950KCM0	01/26/2018	2.250000	20,000,000.00	20,280,200.00	82,500.00	330,200.00
			01/25/2021	2.336839	19,950,000.00	101.401000	IDC-FIS	0.00
84507	SUPRA IFC NOTE	45950KCM0	06/26/2018	2.250000	20,000,000.00	20,280,200.00	82,500.00	517,600.00
			01/25/2021	2.729079	19,762,600.00	101.401000	IDC-FIS	0.00
84589	SUPRA INTL FINANCE	45950VMJ2	09/06/2018	2.750000	30,000,000.00	30,209,400.00	52,708.26	209,400.00
			09/08/2020	2.750000	30,000,000.00	100.698000	IDC-FIS	0.00
84623	SUPRA INTL FINANCE	45950VMJ2	09/20/2018	2.750000	20,000,000.00	20,139,600.00	35,138.85	183,640.00
			09/08/2020	2.865525	19,955,960.00	100.698000	IDC-FIS	0.00
84693	SUPRA INTL FINANCE	45950VMQ6	11/13/2018	3.000000	30,000,000.00	30,361,500.00	345,000.00	361,500.00
			11/13/2020	3.000000	30,000,000.00	101.205000	IDC-FIS	0.00
85279	SUPRA IBRD CALLABLE	459058HG1	10/18/2019	2.200000	20,000,000.00	20,135,000.00	9,777.78	135,000.00
			09/23/2024	2.200000	20,000,000.00	100.675000	IDC-FIS	0.00
85425	SUPRA IBRD	45905U4Y7	12/17/2019	1.750000	25,000,000.00	25,238,500.00	17,013.89	238,500.00
			12/17/2022	1.750000	25,000,000.00	100.954000	IDC-FIS	0.00
			<b>Subtotal</b>	2.453116	175,000,000.00	176,644,400.00	659,972.11	1,975,840.00
				2.530438	174,668,560.00	100.939657		0.00

## Inv Type: 5 SUPRANATIONALS DISC

85539	SUPRA IBRD DISC	459052YQ3	03/16/2020	.680000	25,000,000.00	24,995,750.00	7,555.57	36,361.18
			06/26/2020	.681314	24,951,833.25	99.983000	IDC-FIS	0.00
85544	SUPRA IFC DISC	459516WW6	03/20/2020	.220000	30,000,000.00	29,997,300.00	2,200.00	5,366.67
			05/15/2020	.220075	29,989,733.33	99.991000	IDC-FIS	0.00
85546	SUPRA IFC DISC	459516XD7	03/23/2020	.550000	30,000,000.00	29,997,000.00	4,125.02	20,375.08
			05/22/2020	.550507	29,972,499.90	99.990000	IDC-FIS	0.00
85547	SUPRA IFC DISCOUNT	459516WT3	03/24/2020	.220000	25,000,000.00	24,998,000.00	1,222.22	4,263.89
			05/12/2020	.220066	24,992,513.89	99.992000	IDC-FIS	0.00
85548	SUPRA IFC DISCOUNT	459516WT3	03/24/2020	.220000	25,000,000.00	24,998,000.00	1,222.22	4,416.67
			05/13/2020	.220067	24,992,361.11	99.992000	IDC-FIS	0.00
85550	SUPRA IADB DISC	45818KXX3	03/26/2020	.200000	30,000,000.00	29,996,700.00	1,000.00	6,200.00
			05/28/2020	.200070	29,989,500.00	99.989000	IDC-FIS	0.00
			<b>Subtotal</b>	.345958	165,000,000.00	164,982,750.00	17,325.03	76,983.49



# Inventory by Market Value

As Of Date: 03/31/2020

Date Basis: Settlement

Run: 04/13/2020 08:29:57 AM

Reporting Currency: Local

## Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
				.346295	164,888,441.48	99.989545		0.00

### Inv Type: 11 TREASURY BILLS

85230	RM GOV TREASURY BIL	912796TJ8	09/13/2019	1.740000	2,500,000.00	2,498,725.00	24,287.50	18,300.00
			09/10/2020	1.771073	2,456,137.50	99.949000	IDC-FIS	0.00
85264	AUHSD GOV US TREASU	912796TJ8	10/02/2019	1.630000	110,000.00	109,943.90	906.46	750.75
			09/10/2020	1.655789	108,286.69	99.949000	IDC-FIS	0.00
85265	AUHSD GOV US TREASU	912796TJ8	10/02/2019	1.630000	2,600,000.00	2,598,674.00	21,425.45	17,745.00
			09/10/2020	1.655790	2,559,503.55	99.949000	IDC-FIS	0.00
85282	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	20,000,000.00	19,990,200.00	137,191.67	150,116.66
			10/08/2020	1.537845	19,702,891.67	99.951000	IDC-FIS	0.00
85283	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	200,000.00	199,902.00	1,371.92	1,501.16
			10/08/2020	1.537844	197,028.92	99.951000	IDC-FIS	0.00
85284	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	300,000.00	299,853.00	2,057.88	2,251.75
			10/08/2020	1.537847	295,543.37	99.951000	IDC-FIS	0.00
85285	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	500,000.00	499,755.00	3,429.79	3,752.92
			10/08/2020	1.537846	492,572.29	99.951000	IDC-FIS	0.00
85286	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	350,000.00	349,828.50	2,400.86	2,627.04
			10/08/2020	1.537847	344,800.60	99.951000	IDC-FIS	0.00
85287	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	5,500,000.00	5,497,305.00	37,727.71	41,282.08
			10/08/2020	1.537845	5,418,295.21	99.951000	IDC-FIS	0.00
85288	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	450,000.00	449,779.50	3,086.81	3,377.63
			10/08/2020	1.537846	443,315.06	99.951000	IDC-FIS	0.00
85289	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	5,000,000.00	4,997,550.00	34,297.92	37,529.16
			10/08/2020	1.537845	4,925,722.92	99.951000	IDC-FIS	0.00
85290	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	150,000.00	149,926.50	1,028.94	1,125.87
			10/08/2020	1.537844	147,771.69	99.951000	IDC-FIS	0.00
85291	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	2,000,000.00	1,999,020.00	13,719.17	15,011.66
			10/08/2020	1.537845	1,970,289.17	99.951000	IDC-FIS	0.00
85292	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	150,000.00	149,926.50	1,028.94	1,125.87
			10/08/2020	1.537844	147,771.69	99.951000	IDC-FIS	0.00
85293	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	1,000,000.00	999,510.00	6,859.58	7,505.84
			10/08/2020	1.537846	985,144.58	99.951000	IDC-FIS	0.00
85294	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	7,100,000.00	7,096,521.00	48,703.04	53,291.42
			10/08/2020	1.537845	6,994,526.54	99.951000	IDC-FIS	0.00
85295	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	200,000.00	199,902.00	1,371.92	1,501.16



## Inventory by Market Value

As Of Date: 03/31/2020

Date Basis: Settlement

Run: 04/13/2020 08:29:57 AM

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		
			10/08/2020	1.537844		197,028.92		99.951000	IDC-FIS	0.00
85296	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000		2,000,000.00		1,999,020.00	13,719.17	15,011.66
			10/08/2020	1.537845		1,970,289.17		99.951000	IDC-FIS	0.00
85297	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000		600,000.00		599,706.00	4,115.75	4,503.50
			10/08/2020	1.537845		591,086.75		99.951000	IDC-FIS	0.00
85298	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000		800,000.00		799,608.00	5,487.67	6,004.66
			10/08/2020	1.537845		788,115.67		99.951000	IDC-FIS	0.00
85299	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000		400,000.00		399,804.00	2,743.83	3,002.34
			10/08/2020	1.537846		394,057.83		99.951000	IDC-FIS	0.00
85300	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000		250,000.00		249,877.50	1,714.89	1,876.46
			10/08/2020	1.537844		246,286.15		99.951000	IDC-FIS	0.00
85301	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000		1,300,000.00		1,299,363.00	8,917.46	9,757.58
			10/08/2020	1.537845		1,280,687.96		99.951000	IDC-FIS	0.00
85302	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000		1,000,000.00		999,510.00	6,859.58	7,505.84
			10/08/2020	1.537846		985,144.58		99.951000	IDC-FIS	0.00
85303	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000		900,000.00		899,559.00	6,173.63	6,755.25
			10/08/2020	1.537846		886,630.12		99.951000	IDC-FIS	0.00
85304	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000		200,000.00		199,902.00	1,371.92	1,501.16
			10/08/2020	1.537844		197,028.92		99.951000	IDC-FIS	0.00
85305	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000		1,500,000.00		1,499,265.00	10,289.38	11,258.75
			10/08/2020	1.537846		1,477,716.87		99.951000	IDC-FIS	0.00
85306	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000		150,000.00		149,926.50	1,028.94	1,125.87
			10/08/2020	1.537844		147,771.69		99.951000	IDC-FIS	0.00
85307	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000		250,000.00		249,877.50	1,714.89	1,876.46
			10/08/2020	1.537844		246,286.15		99.951000	IDC-FIS	0.00
85308	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000		2,400,000.00		2,398,824.00	16,463.00	18,014.00
			10/08/2020	1.537845		2,364,347.00		99.951000	IDC-FIS	0.00
85309	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000		350,000.00		349,828.50	2,400.86	2,627.04
			10/08/2020	1.537847		344,800.60		99.951000	IDC-FIS	0.00
85332	PW GOV US TREASURY	912796TS8	11/04/2019	1.500000		1,622,000.00		1,621,935.12	10,069.91	1,895.04
			04/30/2020	1.511208		1,609,970.17		99.996000	IDC-FIS	0.00
85333	PW GOV US TREASURY	912796TN9	11/04/2019	1.480000		900,000.00		899,559.00	5,513.00	6,589.00
			10/08/2020	1.500918		887,457.00		99.951000	IDC-FIS	0.00
85359	PW GOV US TREASURY	912796TT6	11/13/2019	1.530000		4,300,000.00		4,299,742.00	25,585.00	6,321.00
			05/07/2020	1.541531		4,267,836.00		99.994000	IDC-FIS	0.00
85360	PW GOV US TREASURY	912796TT6	11/13/2019	1.530000		1,100,000.00		1,099,934.00	6,545.00	1,617.00
			05/07/2020	1.541531		1,091,772.00		99.994000	IDC-FIS	0.00



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85361	PW GOV US TREASURY	912796TT6	11/13/2019	1.530000	1,000,000.00	999,940.00	5,950.00	1,470.00
			05/07/2020	1.541531	992,520.00	99.994000	IDC-FIS	0.00
85507	GOV TREASURY BILL	912796TM1	02/21/2020	1.528000	25,000,000.00	25,000,000.00	42,444.45	1,061.11
			04/02/2020	1.530664	24,956,494.44	100.000000	IDC-FIS	0.00
			<b>Subtotal</b>	1.528145	94,132,000.00	94,101,503.02	520,003.89	468,569.69
				1.544891	93,112,929.44	99.967602		0.00

### Inv Type: 12 TREASURY NOTES

83893	WT GOV US TREASURY	9128282S8	09/11/2017	1.625000	170,000.00	175,577.70	240.22	5,941.40
			08/31/2022	1.670000	169,636.30	103.281000	IDC-FIS	0.00
			<b>Subtotal</b>	1.625000	170,000.00	175,577.70	240.22	5,941.40
				1.670000	169,636.30	103.281000		0.00

### Inv Type: 22 FEDERAL HOME LOAN BANKS

82929	KFPD GOV FHLB NOTES	313381CA1	01/27/2016	1.375000	250,000.00	251,885.00	1,050.35	3,507.50
			12/11/2020	1.513574	248,377.50	100.754000	IDC-FIS	0.00
82931	KFPD GOV FHLB NOTES	3130A3UQ5	01/25/2016	1.875000	250,000.00	252,752.50	1,432.29	0.00
			12/11/2020	1.570027	253,565.00	101.101000	IDC-FIS	-812.50
83167	RM GOV FHLB NOTES	3133834H1	06/10/2016	1.375000	1,865,000.00	1,868,841.90	7,764.36	0.00
			06/12/2020	1.180179	1,879,174.00	100.206000	IDC-FIS	-10,332.10
83168	RM GOV FHLB NOTES	3133834H1	06/10/2016	1.375000	5,265,000.00	5,275,845.90	21,919.30	0.00
			06/12/2020	1.180179	5,305,014.00	100.206000	IDC-FIS	-29,168.10
83629	WT GOV FHLB NOTES	3130AABG2	03/08/2017	1.875000	170,000.00	174,059.60	1,080.21	5,395.80
			11/29/2021	2.050128	168,663.80	102.388000	IDC-FIS	0.00
83728	RM GOV FHLB NOTES	3130AB5A0	04/27/2017	1.750000	5,000,000.00	5,074,250.00	42,291.67	69,141.75
			04/07/2021	1.723000	5,005,108.25	101.485000	IDC-FIS	0.00
84066	RM GOV FHLB NOTES	3130AAB49	12/08/2017	1.875000	4,500,000.00	4,608,090.00	26,015.63	146,965.50
			12/10/2021	2.100994	4,461,124.50	102.402000	IDC-FIS	0.00
84190	RM GOV FHLB NOTES	3130ADME9	02/08/2018	2.375000	3,500,000.00	3,562,755.00	12,237.85	62,755.00
			02/08/2021	2.375000	3,500,000.00	101.793000	IDC-FIS	0.00
84420	WT GOV FHLB NOTE	3130AE3Q1	05/21/2018	2.735000	165,000.00	172,877.10	2,018.20	8,919.24
			04/20/2022	2.906513	163,957.86	104.774000	IDC-FIS	0.00
84459	RM GOV FHLB NOTE	3130AEEQ9	06/01/2018	2.650000	2,500,000.00	2,618,850.00	24,843.75	121,167.50
			05/16/2022	2.675015	2,497,682.50	104.754000	IDC-FIS	0.00
84460	RM GOV FHLB NOTE	3130AEEP1	06/01/2018	2.550000	2,500,000.00	2,564,850.00	21,781.25	65,920.00



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					Current Book	Market Price			Unrealized Loss	Unrealized Gain
			05/28/2021	2.565000		2,498,930.00	102.594000	IDC-FIS		0.00
84480	RM FHLB NOTE	3130AEEP1	06/08/2018	2.550000		5,000,000.00	5,129,700.00	43,562.50		149,930.00
			05/28/2021	2.692494		4,979,770.00	102.594000	IDC-FIS		0.00
84489	RM FHLB NOTE	3130AEBM1	06/08/2018	2.750000		5,000,000.00	5,257,000.00	42,395.66		272,675.00
			06/10/2022	2.832511		4,984,325.00	105.140000	IDC-FIS		0.00
84581	GOV FHLB NOTES	3130AEU65	08/29/2018	2.625000		20,000,000.00	20,184,400.00	58,333.33		215,560.00
			08/21/2020	2.706385		19,968,840.00	100.922000	IDC-FIS		0.00
84637	GOV FHLB NOTES	3130AF2D8	10/01/2018	2.860000		20,000,000.00	20,273,600.00	263,755.56		282,040.00
			10/15/2020	2.881030		19,991,560.00	101.368000	IDC-FIS		0.00
84712	RM GOV FHLB NOTES	3130ABCV6	11/27/2018	1.690000		5,000,000.00	5,078,500.00	30,983.33		223,600.00
			05/19/2021	2.912372		4,854,900.00	101.570000	IDC-FIS		0.00
84713	RM GOV FHLB NOTES	3130AEV80	11/27/2018	2.750000		5,000,000.00	5,275,300.00	9,548.61		314,605.00
			09/06/2022	2.965325		4,960,695.00	105.506000	IDC-FIS		0.00
84835	RM GOV FHLB NOTES	3130A3KM5	01/16/2019	2.500000		2,000,000.00	2,108,160.00	15,555.56		116,988.00
			12/09/2022	2.619519		1,991,172.00	105.408000	IDC-FIS		0.00
85034	CLT GOV FHLB NOTES	3130AGBN4	04/26/2019	2.375000		250,000.00	250,292.50	2,622.40		441.25
			04/22/2020	2.435975		249,851.25	100.117000	IDC-FIS		0.00
85182	RM GOV FHLB NOTES	313379Q69	08/06/2019	2.125000		980,000.00	1,017,661.40	6,421.04		23,885.54
			06/10/2022	1.617030		993,775.86	103.843000	IDC-FIS		0.00
85183	RM GOV FHLB NOTES	313379Q69	08/06/2019	2.125000		2,920,000.00	3,032,215.60	19,132.09		71,169.16
			06/10/2022	1.617030		2,961,046.44	103.843000	IDC-FIS		0.00
85251	RM GOV FHLB NOTE	3130AH7J6	10/01/2019	1.750000		375,000.00	377,662.50	3,281.25		2,816.25
			10/01/2020	1.791552		374,846.25	100.710000	IDC-FIS		0.00
85253	RM GOV FHLB NOTES	3135G0N82	10/03/2019	1.250000		2,000,000.00	2,022,940.00	3,055.56		32,624.00
			08/17/2021	1.513388		1,990,316.00	101.147000	IDC-FIS		0.00
85254	RM GOV FHLB NOTES	3130AH7J6	10/03/2019	1.750000		2,000,000.00	2,014,200.00	17,500.00		14,228.00
			10/01/2020	1.751384		2,000,166.44	100.710000	IDC-FIS		0.00
85255	RM GOV FHLB NOTES	3130AH6Q1	10/03/2019	1.560000		2,000,000.00	2,052,560.00	7,366.68		48,398.00
			07/06/2022	1.483037		2,004,162.00	102.628000	IDC-FIS		0.00
85430	GOV FHLB NOTES	3130AHSN4	12/23/2019	1.625000		24,000,000.00	24,234,240.00	106,166.67		239,040.00
			12/23/2020	1.645000		23,995,200.00	100.976000	IDC-FIS		0.00
85452	GOV FHLB CALLABLE	3134GU400	01/21/2020	1.920000		25,000,000.00	25,251,250.00	93,333.33		251,250.00
			01/21/2025	1.920000		25,000,000.00	101.005000	IDC-FIS		0.00
85504	GOV FHLB CALLABLE N	3130AJ2L2	02/14/2020	1.700000		10,000,000.00	10,039,100.00	22,194.44		39,600.00
			08/14/2023	1.701478		9,999,500.00	100.391000	IDC-FIS		0.00
85540	GOV FHLB CALLABLE	3134GVGG7	03/17/2020	1.000000		25,000,000.00	25,017,500.00	9,722.22		17,500.00
			03/17/2025	1.000000		25,000,000.00	100.070000	IDC-FIS		0.00



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85541	RM GOV FHLB NOTES	3130AJEK1	03/17/2020	.700000	3,995,000.00	4,020,168.50	1,165.21	13,902.60	
			03/16/2022	.557818	4,006,343.58	100.630000	IDC-FIS	0.00	
85542	GOV FHLB CALLABLE N	3130AJE47	03/18/2020	1.100000	30,000,000.00	29,903,400.00	11,916.67	0.00	
			03/18/2025	1.125780	29,962,500.00	99.678000	IDC-FIS	-59,100.00	
			<b>Subtotal</b>		1.832290	216,485,000.00	218,964,907.50	930,446.97	2,814,025.09
				1.874312	216,250,567.23	101.145533		-99,412.70	

### Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSO

83210	RM GOV FNMA NOTES	3136G16D6	07/12/2016	1.350000	2,465,000.00	2,471,285.75	8,781.56	0.00	
			06/26/2020	1.070378	2,491,622.00	100.255000	IDC-FIS	-20,336.25	
83474	RM GOV FNMA NOTES	3136G04H1	12/07/2016	1.700000	4,998,000.00	5,025,439.02	32,570.30	31,287.48	
			11/13/2020	1.720219	4,994,151.54	100.549000	IDC-FIS	0.00	
83810	RM GOV FNMA NOTES	3135G0J20	06/29/2017	1.375000	4,000,000.00	4,038,000.00	5,347.22	76,640.00	
			02/26/2021	1.648008	3,961,360.00	100.950000	IDC-FIS	0.00	
84217	GOV FNMA NOTES	3135G0S38	03/01/2018	2.000000	5,000,000.00	5,143,250.00	23,888.89	250,665.00	
			01/05/2022	2.590321	4,892,585.00	102.865000	IDC-FIS	0.00	
84248	RM GOV FNMA NOTES	3135G0S38	03/07/2018	2.000000	5,000,000.00	5,143,250.00	23,888.89	245,615.00	
			01/05/2022	2.564557	4,897,635.00	102.865000	IDC-FIS	0.00	
84836	KFPD GOV FNMA NOTES	3135G0T60	01/16/2019	1.500000	504,000.00	506,187.36	1,281.00	10,478.16	
			07/30/2020	2.597150	495,709.20	100.434000	IDC-FIS	0.00	
84892	RM GOV FNMA NOTES	3135G0T94	02/28/2019	2.375000	6,000,000.00	6,323,400.00	28,500.00	360,702.00	
			01/19/2023	2.543456	5,962,698.00	105.390000	IDC-FIS	0.00	
84909	RM GOV FNMA NOTES	3135G0T94	03/08/2019	2.375000	5,000,000.00	5,269,500.00	23,750.00	287,015.00	
			01/19/2023	2.470220	4,982,485.00	105.390000	IDC-FIS	0.00	
85033	RM GOV FNMA NOTES	3135G0V59	04/30/2019	2.250000	5,000,000.00	5,183,900.00	52,812.50	192,450.00	
			04/12/2022	2.310093	4,991,450.00	103.678000	IDC-FIS	0.00	
85058	KFPD GOV FNMA NOTE	3136G12H1	04/25/2019	1.400000	250,000.00	250,542.50	1,127.78	3,255.50	
			06/05/2020	2.394907	247,287.00	100.217000	IDC-FIS	0.00	
85280	GOV FNMA NOTES	3135G0W66	10/18/2019	1.625000	20,000,000.00	20,936,800.00	147,152.78	971,000.00	
			10/15/2024	1.660850	19,965,800.00	104.684000	IDC-FIS	0.00	
85281	GOV FNMA NOTES	3135G0W66	10/18/2019	1.625000	10,000,000.00	10,468,400.00	73,576.39	485,500.00	
			10/15/2024	1.660850	9,982,900.00	104.684000	IDC-FIS	0.00	
			<b>Subtotal</b>		1.825120	68,217,000.00	70,759,954.63	422,677.31	2,914,608.14
				1.969248	67,865,682.74	103.727743		-20,336.25	



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<b>Inv Type: 27 FEDERAL FARM CREDIT BANKS</b>								
82683	WT GOV FFCB NOTES	3133EE5Z9	09/11/2015	1.750000	170,000.00	171,013.20	471.04	856.80
			08/04/2020	1.730194	170,156.40	100.596000	IDC-FIS	0.00
82946	WT GOV FFCB NOTES	3133EC6Z2	02/12/2016	1.400000	155,000.00	156,241.55	644.97	663.40
			12/14/2020	1.320066	155,578.15	100.801000	IDC-FIS	0.00
83344	RM GOV FFCB NOTES	3133EGUT0	09/28/2016	1.170000	4,690,000.00	4,706,649.50	1,524.26	5,768.70
			09/21/2020	1.110242	4,700,880.80	100.355000	IDC-FIS	0.00
83725	GOV FFCB NOTES	3133EHFL2	04/26/2017	1.550000	10,000,000.00	10,004,200.00	72,333.33	12,300.00
			04/13/2020	1.578010	9,991,900.00	100.042000	IDC-FIS	0.00
83813	GOV FFCB NOTES	3133EHQB2	07/06/2017	1.550000	10,000,000.00	10,041,000.00	36,597.22	44,200.00
			07/06/2020	1.560960	9,996,800.00	100.410000	IDC-FIS	0.00
84191	RM GOV FFCB NOTES	3133EH6X6	02/08/2018	2.200000	3,500,000.00	3,608,430.00	16,897.22	141,683.50
			01/12/2022	2.455479	3,466,746.50	103.098000	IDC-FIS	0.00
84218	GOV FFCB NOTES	3133EJCE7	03/01/2018	2.350000	5,000,000.00	5,085,050.00	15,993.06	103,495.00
			02/12/2021	2.480332	4,981,555.00	101.701000	IDC-FIS	0.00
84249	RM GOV FFCB NOTES	3133EJCE7	03/07/2018	2.350000	5,000,000.00	5,085,050.00	15,993.06	101,195.00
			02/12/2021	2.464582	4,983,855.00	101.701000	IDC-FIS	0.00
84289	RM GOV FFCB NOTES	3133EJHC6	03/29/2018	2.600000	5,000,000.00	5,210,950.00	3,611.11	213,350.00
			03/21/2022	2.612688	4,997,600.00	104.219000	IDC-FIS	0.00
84547	KFPD GOV FFCB BOND	3133EJUM9	07/25/2018	2.600000	500,000.00	503,900.00	2,708.33	4,936.50
			07/16/2020	2.708286	498,963.50	100.780000	IDC-FIS	0.00
84849	KFPD GOV FFCB NOTES	3133EJ4Q9	01/22/2019	2.550000	250,000.00	254,077.50	1,416.67	4,550.25
			01/11/2021	2.648926	249,527.25	101.631000	IDC-FIS	0.00
85077	RM GOV FFCB NOTE	3133EFN29	05/30/2019	1.650000	3,000,000.00	3,069,840.00	2,200.00	106,587.00
			03/15/2022	2.103694	2,963,253.00	102.328000	IDC-FIS	0.00
85078	RM GOV FFCB NOTE	3133EKKT2	05/30/2019	2.250000	2,900,000.00	3,020,437.00	9,606.25	105,064.10
			02/08/2023	2.100114	2,915,372.90	104.153000	IDC-FIS	0.00
85102	RM GOV FFCB NOTES	3133EKPG5	06/14/2019	2.125000	4,956,000.00	5,212,274.76	7,606.09	215,288.64
			09/05/2023	1.920504	4,996,986.12	105.171000	IDC-FIS	0.00
85422	GOV FFCB NOTES	3133ELDU5	12/13/2019	1.580000	25,000,000.00	25,483,750.00	118,500.00	512,000.00
			12/13/2021	1.637661	24,971,750.00	101.935000	IDC-FIS	0.00
85453	GOV FFCB NOTES	3133ELHR8	01/21/2020	1.600000	20,000,000.00	20,409,200.00	62,222.22	410,400.00
			01/21/2022	1.603060	19,998,800.00	102.046000	IDC-FIS	0.00
85502	GOV FFCB CALLABLE N	3133ELNB6	02/13/2020	1.650000	10,000,000.00	10,039,100.00	22,000.00	39,100.00
			02/13/2023	1.650000	10,000,000.00	100.391000	IDC-FIS	0.00
85503	GOV FFCB CALLABLE N	3133ELNB6	02/13/2020	1.650000	10,000,000.00	10,039,100.00	22,000.00	39,100.00



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Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
			02/13/2023	1.650000	10,000,000.00	100.391000	IDC-FIS	0.00
85543	GOV FFCB NOTES	3133ELTZ7	03/18/2020	.625000	10,000,000.00	10,037,600.00	2,256.94	50,500.00
			03/18/2022	.690057	9,987,100.00	100.376000	IDC-FIS	0.00
85549	GOV FFCB CALLABLE N	3133ELUT9	03/26/2020	1.300000	10,000,000.00	10,004,300.00	1,805.56	4,300.00
			03/26/2025	1.300000	10,000,000.00	100.043000	IDC-FIS	0.00
			<b>Subtotal</b>	1.633501	140,121,000.00	142,142,163.51	416,387.33	2,115,338.89
				1.664761	140,026,824.62	101.442442		0.00

### Inv Type: 28 FHLMC DISCOUNT NOTES

85325	PW GOV FHLMC DISC	313396WD1	10/29/2019	1.520000	1,500,000.00	1,499,921.25	9,816.67	1,631.25
			04/28/2020	1.531771	1,488,473.33	99.994750	IDC-FIS	0.00
85514	RM GOV FHLMC DISC	313396R54	03/02/2020	1.060000	254,000.00	253,742.83	224.37	1,560.20
			11/30/2020	1.068591	251,958.26	99.898750	IDC-FIS	0.00
			<b>Subtotal</b>	1.453407	1,754,000.00	1,753,664.08	10,041.04	3,191.45
				1.464718	1,740,431.59	99.980848		0.00

### Inv Type: 29 FHLMC NOTES

83345	WLT GOV FHLMC NOTES	3137EAEC9	09/28/2016	1.125000	173,000.00	174,776.71	264.91	2,797.41
			08/12/2021	1.250127	171,979.30	101.027000	IDC-FIS	0.00
83809	RM GOV FHLMC NOTES	3134GBTQ5	06/29/2017	1.500000	4,000,000.00	4,011,440.00	12,666.66	19,440.00
			07/15/2020	1.567587	3,992,000.00	100.286000	IDC-FIS	0.00
84250	WT GOV FHLMC NOTES	3134GBA69	03/07/2018	2.375000	158,000.00	165,138.44	542.03	9,127.19
			08/09/2022	2.678470	156,011.25	104.518000	IDC-FIS	0.00
85263	GOV FHLMC NOTE	3134GUHJ2	10/10/2019	1.750000	20,000,000.00	20,056,800.00	78,750.00	56,800.00
			07/10/2023	1.750000	20,000,000.00	100.284000	IDC-FIS	0.00
85266	GOV FHLMC NOTE	3134GUHC7	10/15/2019	1.750000	20,000,000.00	20,009,800.00	161,388.89	9,800.00
			10/15/2021	1.750000	20,000,000.00	100.049000	IDC-FIS	0.00
85274	GOV FHLMC NOTE	3134GUJW1	10/17/2019	1.800000	20,000,000.00	20,068,200.00	74,000.00	68,200.00
			07/17/2023	1.800000	20,000,000.00	100.341000	IDC-FIS	0.00
85320	GOV FHLMC CALLABLE	3134GUMN7	10/28/2019	1.800000	20,000,000.00	20,019,600.00	153,000.00	19,600.00
			10/28/2022	1.800000	20,000,000.00	100.098000	IDC-FIS	0.00
85326	GOV FHLMC CALLABLE	3134GUML1	10/30/2019	2.050000	15,000,000.00	15,017,550.00	128,979.17	17,550.00
			10/30/2024	2.050000	15,000,000.00	100.117000	IDC-FIS	0.00
			<b>Subtotal</b>	1.805296	99,331,000.00	99,523,305.15	609,591.66	203,314.60
				1.808706	99,319,990.55	100.193600		0.00





## Inventory by Market Value

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### 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: 41 FNMA DISCOUNT NOTES</b>								
85495	HR GOV FNMA DISC	313588WM3	02/07/2020	1.550000	2,301,000.00	2,300,838.93	5,349.82	3,306.41
			05/06/2020	1.555962	2,292,182.70	99.993000	IDC-FIS	0.00
85496	HR GOV FNMA DISC	313588WM3	02/07/2020	1.550000	1,850,000.00	1,849,870.50	4,301.25	2,658.35
			05/06/2020	1.555963	1,842,910.90	99.993000	IDC-FIS	0.00
85497	HR GOV FNMA DISC	313588WM3	02/07/2020	1.550000	2,001,000.00	2,000,859.93	4,652.32	2,875.33
			05/06/2020	1.555962	1,993,332.28	99.993000	IDC-FIS	0.00
			<b>Subtotal</b>	1.550000	6,152,000.00	6,151,569.36	14,303.39	8,840.09
				1.555962	6,128,425.88	99.993000		0.00

### Inv Type: 43 FHLB DISCOUNT NOTES

85117	AUHSD GOV FHLB DISC	313384YA1	06/25/2019	1.910000	1,500,000.00	1,499,790.00	22,362.92	5,520.00
			06/12/2020	1.946455	1,471,907.08	99.986000	IDC-FIS	0.00
85118	AUHSD GOV FHLB DISC	313384YA1	06/25/2019	1.910000	530,000.00	529,925.80	7,901.56	1,950.40
			06/12/2020	1.946454	520,073.84	99.986000	IDC-FIS	0.00
85184	RM GOV FHLB DISC	313384A82	08/06/2019	1.750000	296,000.00	295,906.76	3,438.94	1,719.76
			08/05/2020	1.781610	290,748.06	99.968500	IDC-FIS	0.00
85383	LUHSD GOV FHLB DISC	313384WG0	12/02/2019	1.550000	20,000,000.00	19,998,833.33	104,194.45	24,666.66
			05/01/2020	1.560143	19,869,972.22	99.994167	IDC-FIS	0.00
85389	PW GOV FHLB DISC	313384XP9	12/03/2019	1.550000	525,000.00	524,937.73	2,712.50	1,316.58
			06/01/2020	1.562173	520,908.65	99.988139	IDC-FIS	0.00
85451	PW GOV FHLB DISC	313384VQ9	01/17/2020	1.540000	350,000.00	349,990.47	1,122.92	200.08
			04/15/2020	1.545888	348,667.47	99.997278	IDC-FIS	0.00
85456	PW GOV FHLB DISC	313384ZQ5	01/23/2020	1.530000	1,000,000.00	999,786.11	2,932.50	4,461.11
			07/20/2020	1.541729	992,392.50	99.978611	IDC-FIS	0.00
85468	PW GOV FHLB DISC	313384VX4	01/31/2020	1.565000	1,000,000.00	999,959.17	2,651.80	872.09
			04/22/2020	1.570598	996,435.28	99.995917	IDC-FIS	0.00
85474	PW GOV FHLB DISC	313384WM7	02/05/2020	1.570000	3,800,000.00	3,799,741.39	9,280.44	5,541.67
			05/06/2020	1.576255	3,784,919.28	99.993194	IDC-FIS	0.00
85475	PW GOV FHLB DISC	313384WM7	02/05/2020	1.570000	2,197,000.00	2,196,850.48	5,365.57	3,203.96
			05/06/2020	1.576258	2,188,280.95	99.993194	IDC-FIS	0.00
85476	PW GOV FHLB DISC	313384WM7	02/05/2020	1.570000	5,000,000.00	4,999,659.72	12,211.11	7,291.66
			05/06/2020	1.576255	4,980,156.95	99.993194	IDC-FIS	0.00
85477	PW GOV FHLB DISC	313384WM7	02/05/2020	1.570000	5,000,000.00	4,999,659.72	12,211.11	7,291.66
			05/06/2020	1.576255	4,980,156.95	99.993194	IDC-FIS	0.00



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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
85498	RM GOV FHLB DISC	313385BM7	02/07/2020	1.490000	4,000,000.00	3,994,480.00	8,940.00		45,802.22	
			02/05/2021	1.512791	3,939,737.78	99.862000	IDC-FIS		0.00	
85506	GOV FHLB DISC	313384WF2	02/20/2020	1.570000	10,000,000.00	9,999,436.11	17,880.56		12,083.33	
			04/30/2020	1.574808	9,969,472.22	99.994361	IDC-FIS		0.00	
85515	GOV FHLB DISC	313384WV7	03/02/2020	1.220000	25,000,000.00	24,997,909.72	25,416.67		34,340.27	
			05/14/2020	1.223026	24,938,152.78	99.991639	IDC-FIS		0.00	
85520	GOV FHLB DISC	313384XH7	03/04/2020	.810000	30,000,000.00	29,996,791.67	18,900.00		33,916.67	
			05/26/2020	.811516	29,943,975.00	99.989306	IDC-FIS		0.00	
85521	RM GOV FHLB DISC	313384E47	03/05/2020	.630000	4,073,000.00	4,071,083.43	1,924.49		9,060.17	
			09/02/2020	.632002	4,060,098.77	99.952944	IDC-FIS		0.00	
85545	GOV FHLB DISC	313384WN5	03/20/2020	.120000	30,000,000.00	29,997,900.00	1,200.00		1,500.00	
			05/07/2020	.120019	29,995,200.00	99.993000	IDC-FIS		0.00	
85551	GOV FHLB DISC	313384ZU6	03/31/2020	.080000	25,000,000.00	24,994,458.33	55.56		791.66	
			07/24/2020	.080020	24,993,611.11	99.977833	IDC-FIS		0.00	
85552	GOV FHLB DISC	313384ZU6	03/31/2020	.080000	25,000,000.00	24,994,458.33	55.56		791.66	
			07/24/2020	.080020	24,993,611.11	99.977833	IDC-FIS		0.00	
			<b>Subtotal</b>		<b>.778763</b>	<b>194,271,000.00</b>	<b>194,241,558.27</b>	<b>260,758.66</b>		<b>202,321.61</b>
					<b>.782256</b>	<b>193,778,478.00</b>	<b>99.984845</b>			<b>0.00</b>

### Inv Type: 71 COMMERCIAL PAPER DISCOUNT

85321	CP WALT DISNEY	2546R2EU6	10/29/2019	1.820000	15,230,000.00	15,198,651.58	119,344.00		12,539.37	
			05/28/2020	1.839718	15,066,768.21	99.794167	IDC-FIS		0.00	
85391	CP EXXON MOBILE	30229AD22	12/04/2019	1.690000	30,000,000.00	29,998,916.67	167,591.67		325.00	
			04/02/2020	1.699574	29,831,000.00	99.996389	IDC-FIS		0.00	
85394	CP SOCIETE GENERALE	83369BDO6	12/05/2019	1.770000	30,000,000.00	29,975,083.33	174,050.00		9,008.33	
			04/24/2020	1.782356	29,792,025.00	99.916944	IDC-FIS		0.00	
85403	CP WALT DISNEY COMP	2546R2DH6	12/06/2019	1.680000	36,450,000.00	36,428,940.00	199,017.11		6,156.01	
			04/17/2020	1.690493	36,223,766.88	99.942222	IDC-FIS		0.00	
85409	CP TOYOTA MOTOR CRE	89233GDU7	12/09/2019	1.860000	30,000,000.00	29,970,750.00	176,700.00		12,600.00	
			04/28/2020	1.873650	29,781,450.00	99.902500	IDC-FIS		0.00	
85411	CP MUFG BANK	62479LDE2	12/10/2019	1.850000	30,000,000.00	29,985,916.67	174,208.33		5,958.34	
			04/14/2020	1.862057	29,805,750.00	99.953056	IDC-FIS		0.00	
85417	CP MUFG BANK	62479LDF9	12/11/2019	1.850000	30,000,000.00	29,984,833.33	172,666.67		6,416.66	
			04/15/2020	1.862057	29,805,750.00	99.949444	IDC-FIS		0.00	
85428	CP TOYOTA MOTOR CRE	89233GEJ1	12/19/2019	1.900000	30,000,000.00	29,949,083.33	164,666.66		23,500.00	
			05/18/2020	1.915264	29,760,916.67	99.830278	IDC-FIS		0.00	



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					Current Book				Unrealized Loss	
85439	CP MUFG BANK LTD NY	62479LD69	01/06/2020	1.830000	20,000,000.00		19,996,388.89	87,433.27		1,472.22
			04/06/2020	1.838503	19,907,483.40		99.981944	IDC-FIS		0.00
85443	CP CREDIT AGRICOLE	22533TD86	01/09/2020	1.680000	20,000,000.00		19,994,944.44	77,466.67		1,477.77
			04/08/2020	1.687086	19,916,000.00		99.974722	IDC-FIS		0.00
85464	CP MUFG BK LTD NY	62479LD93	01/23/2020	1.640000	25,000,000.00		24,992,777.78	78,583.38		1,888.90
			04/09/2020	1.645774	24,912,305.50		99.971111	IDC-FIS		0.00
85466	CP CHEVRON CORP	16677JDM5	01/27/2020	1.530000	30,000,000.00		29,978,333.33	82,875.00		3,833.33
			04/21/2020	1.535547	29,891,625.00		99.927778	IDC-FIS		0.00
85467	CP MUFG BANK LTD	62479LD93	01/27/2020	1.630000	30,000,000.00		29,991,333.33	88,291.73		2,200.00
			04/09/2020	1.635407	29,900,841.60		99.971111	IDC-FIS		0.00
85509	CP CHEVRON CORP	16677JGN0	02/24/2020	1.550000	20,000,000.00		19,912,888.89	31,861.12		9,333.37
			07/22/2020	1.560008	19,871,694.40		99.564444	IDC-FIS		0.00
85510	CP CREDIT AGRICOLE	22533TD11	02/26/2020	1.560000	25,000,000.00		25,000,000.00	37,916.75		0.00
			04/01/2020	1.562373	24,962,083.25		100.000000	IDC-FIS		0.00
85511	CP TOYOTA MOTOR CRE	89233GET9	02/28/2020	1.400000	30,000,000.00		29,939,333.33	38,500.00		4,666.66
			05/27/2020	1.404862	29,896,166.67		99.797778	IDC-FIS		0.00
85512	CP TOYOTA MOTOR CRE	89233GEN2	02/28/2020	1.400000	30,000,000.00		29,944,750.00	38,500.00		4,250.00
			05/22/2020	1.404588	29,902,000.00		99.815833	IDC-FIS		0.00
85513	CP CHEVRON CORP	16677JE44	02/28/2020	1.530000	30,000,000.00		29,964,250.00	42,075.00		6,325.00
			05/04/2020	1.534304	29,915,850.00		99.880833	IDC-FIS		0.00
85517	CP AMERICAN HONDA F	02665JEJ5	03/04/2020	1.140000	18,000,000.00		17,969,450.00	15,960.00		0.00
			05/18/2020	1.142714	17,957,250.00		99.830278	IDC-FIS		-3,760.00
85519	CP TOYOTA MOTOR CRE	89233GF19	03/04/2020	.940000	30,000,000.00		29,928,833.33	21,933.33		0.00
			06/01/2020	.942190	29,930,283.33		99.762778	IDC-FIS		-23,383.33
85523	CP EXXON MOBIL CORP	30229AF53	03/09/2020	.850000	30,000,000.00		29,924,166.67	16,291.68		0.00
			06/05/2020	.851771	29,937,666.60		99.747222	IDC-FIS		-29,791.61
85524	CP TOYOTA MOTOR CRE	89233GFA9	03/09/2020	.850000	30,000,000.00		29,918,333.33	16,291.67		0.00
			06/10/2020	.851871	29,934,125.00		99.727778	IDC-FIS		-32,083.34
85525	CP CREDIT AGRICOLE	22533TFG6	03/10/2020	.730000	30,000,000.00		29,911,333.33	13,383.32		0.00
			06/16/2020	.731453	29,940,383.40		99.704444	IDC-FIS		-42,433.39
85526	CP BNP PARIBAS	09659BFN5	03/10/2020	.890000	25,000,000.00		24,920,277.78	13,597.22		0.00
			06/22/2020	.892294	24,935,722.22		99.681111	IDC-FIS		-29,041.66
85527	CP CHEVERON CORP	16677JHT6	03/10/2020	.830000	20,000,000.00		19,884,888.89	10,144.43		0.00
			08/27/2020	.833265	19,921,611.20		99.424444	IDC-FIS		-46,866.74
85528	CP EXXON MOBIL	30229AG11	03/11/2020	1.040000	30,000,000.00		29,893,833.33	18,200.00		0.00
			07/01/2020	1.043376	29,902,933.33		99.646111	IDC-FIS		-27,300.00
85529	CP EXXON MOBIL	30229AFG9	03/11/2020	.990000	30,000,000.00		29,911,333.33	17,325.00		0.00



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					Current Book				Unrealized Loss	
			06/16/2020	.992648		29,919,975.00	99.704444	IDC-FIS		-25,966.67
85531	CP CREDIT SUISSE NY	2254EAF99	03/11/2020	.970000		30,000,000.00	29,919,500.00	16,975.00		0.00
			06/09/2020	.972358		29,927,250.00	99.731667	IDC-FIS		-24,725.00
85533	CP EXXON MOBIL	30229AFR5	03/11/2020	.990000		30,000,000.00	29,900,833.33	17,325.00		0.00
			06/25/2020	.992894		29,912,550.00	99.669444	IDC-FIS		-29,041.67
85534	CP TOYOTA MOTOR CRE	89233GFB7	03/12/2020	1.100000		30,000,000.00	29,917,166.67	18,333.33		0.00
			06/11/2020	1.103067		29,916,583.33	99.723889	IDC-FIS		-17,749.99
85535	CP WALT DISNEY	2546R2FR2	03/12/2020	1.150000		30,000,000.00	29,900,833.33	19,166.69		0.00
			06/25/2020	1.153871		29,899,374.90	99.669444	IDC-FIS		-17,708.26
85536	CP EXXON MOBIL CORP	30229AFR5	03/12/2020	1.070000		30,000,000.00	29,900,833.33	17,833.33		0.00
			06/25/2020	1.073350		29,906,375.00	99.669444	IDC-FIS		-23,375.00
85537	CP CREDIT SUISSE NY	2254EAF16	03/13/2020	1.230000		25,000,000.00	24,940,694.44	16,229.15		0.00
			06/01/2020	1.233370		24,931,666.75	99.762778	IDC-FIS		-7,201.46
85538	CP WALT DISNEY	2546R2FR2	03/13/2020	1.150000		25,000,000.00	24,917,361.11	15,173.61		0.00
			06/25/2020	1.153833		24,916,944.44	99.669444	IDC-FIS		-14,756.94
			<b>Subtotal</b>		1.349343	934,680,000.00	932,866,847.10	2,215,910.12		111,950.96
				1.355332		930,934,171.08	99.806014			-395,185.06

### Inv Type: 72 NEGOTIABLE CERT OF DEPOSIT

85392	YCD TORONTO DOMINIO	89114NCA1	12/04/2019	1.870000		30,000,000.00	30,004,218.02	185,441.67		4,218.02
			04/06/2020	1.870000		30,000,000.00	100.014060	IDC-FIS		0.00
85393	YCD TORONTO DOMINIO	89114NCB9	12/04/2019	1.870000		25,000,000.00	25,005,857.70	154,534.72		5,857.70
			04/10/2020	1.870000		25,000,000.00	100.023431	IDC-FIS		0.00
85396	YCD TORONTO DOMINIO	89114NCE3	12/05/2019	1.860000		30,000,000.00	30,009,029.88	182,900.00		9,029.88
			04/13/2020	1.860000		30,000,000.00	100.030100	IDC-FIS		0.00
85397	YCD TORONTO DOMINIO	89114NCG8	12/05/2019	1.860000		30,000,000.00	30,018,746.93	182,900.00		18,746.93
			04/27/2020	1.860000		30,000,000.00	100.062490	IDC-FIS		0.00
85412	YCD TORONTO DOMINIO	89114NCQ6	12/10/2019	1.860000		30,000,000.00	30,009,032.73	175,150.00		9,032.73
			04/13/2020	1.860000		30,000,000.00	100.030109	IDC-FIS		0.00
85413	YCD BANK OF MONTREAL	06367BCF4	12/10/2019	1.830000		25,000,000.00	25,008,373.45	143,604.17		8,373.45
			04/15/2020	1.830000		25,000,000.00	100.033494	IDC-FIS		0.00
85414	YCD NORDEA BANK	65558TRH0	12/11/2019	1.840000		30,000,000.00	30,010,173.34	171,733.33		10,173.34
			04/15/2020	1.840000		30,000,000.00	100.033911	IDC-FIS		0.00
85415	YCD TORONTO DOMINIO	89114NCU7	12/11/2019	1.880000		30,000,000.00	30,010,671.56	175,466.67		10,671.56
			04/15/2020	1.880000		30,000,000.00	100.035572	IDC-FIS		0.00
85416	YCD BANK OF MONTREAL	06367BCN7	12/11/2019	1.830000		30,000,000.00	30,009,379.13	170,800.00		9,379.13



## Inventory by Market Value

As Of Date: 03/31/2020

Date Basis: Settlement

Run: 04/13/2020 08:29:57 AM

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
			04/14/2020	1.830000		30,000,000.00	100.031264	IDC-FIS		0.00
85418	YCD BANK OF MONTREA	06367BCX5	12/12/2019	1.900000		30,000,000.00	30,010,921.34	175,750.00		10,921.34
			04/15/2020	1.900000		30,000,000.00	100.036404	IDC-FIS		0.00
85423	YCD STANDARD CHARTE	85325V3B4	12/16/2019	1.890000		30,000,000.00	30,014,397.24	168,525.00		14,397.24
			04/20/2020	1.890000		30,000,000.00	100.047991	IDC-FIS		0.00
85454	YCD NORDEA BANK	65558TTJ4	01/22/2020	1.710000		20,000,000.00	20,031,588.23	66,500.00		31,588.23
			06/22/2020	1.710000		20,000,000.00	100.157941	IDC-FIS		0.00
85480	PW YCD NORDEA BANK	65558TUB9	02/06/2020	1.630000		5,400,000.00	5,403,186.25	13,447.50		3,186.25
			05/05/2020	1.630000		5,400,000.00	100.059005	IDC-FIS		0.00
85481	PW YCD NORDEA BANK	65558TUB9	02/06/2020	1.630000		5,425,000.00	5,428,201.00	13,509.76		3,201.00
			05/05/2020	1.630000		5,425,000.00	100.059005	IDC-FIS		0.00
85482	PW YCD NORDEA BANK	65558TUB9	02/06/2020	1.630000		300,000.00	300,177.01	747.08		177.01
			05/05/2020	1.630000		300,000.00	100.059005	IDC-FIS		0.00
85483	PW YCD NORDEA BANK	65558TUB9	02/06/2020	1.630000		1,900,000.00	1,901,121.09	4,731.53		1,121.09
			05/05/2020	1.630000		1,900,000.00	100.059005	IDC-FIS		0.00
85484	PW YCD NORDEA BANK	65558TUB9	02/06/2020	1.630000		2,428,000.00	2,429,432.63	6,046.39		1,432.63
			05/05/2020	1.630000		2,428,000.00	100.059005	IDC-FIS		0.00
85485	PW YCD NORDEA BANK	65558TUB9	02/06/2020	1.630000		400,000.00	400,236.02	996.11		236.02
			05/05/2020	1.630000		400,000.00	100.059005	IDC-FIS		0.00
85486	PW YCD NORDEA BANK	65558TUB9	02/06/2020	1.630000		3,560,000.00	3,562,100.56	8,865.39		2,100.56
			05/05/2020	1.630000		3,560,000.00	100.059005	IDC-FIS		0.00
85487	PW YCD NORDEA BANK	65558TUB9	02/06/2020	1.630000		950,000.00	950,560.54	2,365.76		560.54
			05/05/2020	1.630000		950,000.00	100.059005	IDC-FIS		0.00
85488	PW YCD NORDEA BANK	65558TUB9	02/06/2020	1.630000		2,400,000.00	2,401,416.11	5,976.67		1,416.11
			05/05/2020	1.630000		2,400,000.00	100.059005	IDC-FIS		0.00
85489	PW YCD NORDEA BANK	65558TUB9	02/06/2020	1.630000		4,100,000.00	4,102,419.19	10,210.14		2,419.19
			05/05/2020	1.630000		4,100,000.00	100.059005	IDC-FIS		0.00
85490	PW YCD NORDEA BANK	65558TUB9	02/06/2020	1.630000		21,500,000.00	21,512,685.98	53,540.97		12,685.98
			05/05/2020	1.630000		21,500,000.00	100.059005	IDC-FIS		0.00
85491	PW YCD NORDEA BANK	65558TUB9	02/06/2020	1.630000		1,500,000.00	1,500,885.07	3,735.42		885.07
			05/05/2020	1.630000		1,500,000.00	100.059005	IDC-FIS		0.00
85492	PW YCD NORDEA BANK	65558TUB9	02/06/2020	1.630000		400,000.00	400,236.02	996.11		236.02
			05/05/2020	1.630000		400,000.00	100.059005	IDC-FIS		0.00
85493	YCD NORDEA BANK ABP	65558TUE3	02/06/2020	1.630000		30,000,000.00	30,053,234.00	74,708.33		53,234.00
			07/24/2020	1.630000		30,000,000.00	100.177447	IDC-FIS		0.00
85494	YCD TORONTO DOMINIO	89114NGF6	02/06/2020	1.640000		30,000,000.00	30,047,610.53	75,166.67		47,610.53
			07/10/2020	1.640000		30,000,000.00	100.158702	IDC-FIS		0.00



## Inventory by Market Value

As Of Date: 03/31/2020

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Run: 04/13/2020 08:29:57 AM

Reporting Currency: Local

### Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
85499	YCD CREDIT AGRICOLE	22535CLP4	02/10/2020	1.620000	30,000,000.00	30,018,906.97	68,850.00	18,906.97
			05/08/2020	1.620000	30,000,000.00	100.063023	IDC-FIS	0.00
85518	YCD BANK OF MONTREA	06367BHH1	03/04/2020	1.050000	30,000,000.00	30,001,166.28	24,500.00	1,166.28
			05/18/2020	1.050000	30,000,000.00	100.003888	IDC-FIS	0.00
			<b>Subtotal</b>	1.745235	510,263,000.00	510,555,964.80	2,321,699.39	292,964.80
				1.745235	510,263,000.00	100.057414		0.00

### Inv Type: 75 CORPORATE NOTES

82975	CORP WELLS FARGO &	949746RS2	03/07/2016	2.500000	5,000,000.00	5,000,850.00	9,375.00	11,100.00
			03/04/2021	2.543964	4,989,750.00	100.017000	IDC-FIS	0.00
83732	CORP MICROSOFT CORP	594918BP8	05/04/2017	1.550000	8,549,000.00	8,608,501.04	19,508.34	219,452.83
			08/08/2021	2.010124	8,389,048.21	100.696000	IDC-FIS	0.00
83742	CORP APPLE INC	037833CS7	05/12/2017	1.800000	10,000,000.00	10,007,300.00	70,000.00	16,000.00
			05/11/2020	1.829955	9,991,300.00	100.073000	IDC-FIS	0.00
84189	CORP JOHNSON & JOHN	478160CH5	02/12/2018	1.950000	16,850,000.00	17,026,588.00	128,691.88	330,597.00
			11/10/2020	2.295016	16,695,991.00	101.048000	IDC-FIS	0.00
84370	CORP MICROSOFT CORP	594918BA1	04/26/2018	2.375000	10,000,000.00	10,300,400.00	32,326.39	551,700.00
			02/12/2022	3.081219	9,748,700.00	103.004000	IDC-FIS	0.00
84387	CORP MICROSOFT CORP	594918BG8	05/03/2018	2.000000	8,000,000.00	8,017,600.00	65,777.78	152,080.00
			11/03/2020	2.699874	7,865,520.00	100.220000	IDC-FIS	0.00
84508	CORP APPLE INC	037833BS8	06/26/2018	2.250000	20,000,000.00	20,201,600.00	47,500.00	522,200.00
			02/23/2021	2.880031	19,679,400.00	101.008000	IDC-FIS	0.00
84528	CORP TOYOTA MOTOR C	89236TDZ5	07/03/2018	2.000000	8,200,000.00	8,158,344.00	911.11	172,692.00
			12/29/2020	3.100913	7,985,652.00	99.492000	IDC-FIS	0.00
84590	CORP JOHNSON AND JO	478160CD4	09/05/2018	2.250000	10,284,000.00	10,654,635.36	17,997.00	572,201.76
			03/03/2022	2.844617	10,082,433.60	103.604000	IDC-FIS	0.00
84596	CORP JOHNSON AND JO	478160CD4	09/07/2018	2.250000	10,000,000.00	10,360,400.00	17,500.00	563,900.00
			03/03/2022	2.867054	9,796,500.00	103.604000	IDC-FIS	0.00
84622	CORP APPLE INC	037833BS8	09/20/2018	2.250000	10,000,000.00	10,100,800.00	23,750.00	270,480.00
			02/23/2021	2.980040	9,830,320.00	101.008000	IDC-FIS	0.00
84649	CORP EXXON MOBIL CO	30231GAV4	10/11/2018	2.222000	12,640,000.00	12,722,160.00	23,405.07	347,974.40
			03/01/2021	3.142000	12,374,185.60	100.650000	IDC-FIS	0.00
84761	CORP APPLE INC	037833AR1	12/06/2018	2.850000	15,000,000.00	15,147,600.00	172,187.50	244,860.00
			05/06/2021	3.130008	14,902,740.00	100.984000	IDC-FIS	0.00
84889	CORP MICROSOFT CORP	594918BW3	02/25/2019	2.400000	15,000,000.00	15,417,900.00	55,000.00	540,450.00
			02/06/2022	2.689934	14,877,450.00	102.786000	IDC-FIS	0.00



# Inventory by Market Value

As Of Date: 03/31/2020

Date Basis: Settlement

Run: 04/13/2020 08:29:57 AM

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	
84961	CORP EXXON MOBIL CO	30231GAV4	04/03/2019	2.222000	14,000,000.00	14,091,000.00	25,923.33	159,460.00	
			03/01/2021	2.485042	13,931,540.00	100.650000	IDC-FIS	0.00	
84964	CORP ORACLE CORP	68389XBL8	04/02/2019	2.400000	20,000,000.00	20,479,400.00	21,333.33	773,600.00	
			09/15/2023	2.753116	19,705,800.00	102.397000	IDC-FIS	0.00	
85009	CORP CHEVRON CORP	166764AB6	04/18/2019	2.355000	10,000,000.00	10,137,000.00	75,883.33	254,000.00	
			12/05/2022	2.695009	9,883,000.00	101.370000	IDC-FIS	0.00	
85010	CORP WALMART INC	931142DU4	04/17/2019	2.350000	10,000,000.00	10,258,900.00	69,194.44	369,500.00	
			12/15/2022	2.668610	9,889,400.00	102.589000	IDC-FIS	0.00	
85013	CORP CHEVRON CORP	166764BG4	04/16/2019	2.100000	10,000,000.00	10,003,300.00	78,750.00	96,140.00	
			05/16/2021	2.560006	9,907,160.00	100.033000	IDC-FIS	0.00	
85014	CORP EXXON MOBIL CO	30231GAV4	04/16/2019	2.222000	7,984,000.00	8,035,896.00	14,783.71	97,644.32	
			03/01/2021	2.536136	7,938,251.68	100.650000	IDC-FIS	0.00	
85015	CORP CHEVRON CORP	166764BN9	04/16/2019	2.498000	7,500,000.00	7,611,900.00	14,571.67	135,150.00	
			03/03/2022	2.609881	7,476,750.00	101.492000	IDC-FIS	0.00	
85026	CORP CITIBANK NA	17325FAJ7	04/25/2019	2.125000	5,680,000.00	5,681,306.40	53,979.72	48,564.00	
			10/20/2020	2.699794	5,632,742.40	100.023000	IDC-FIS	0.00	
85027	CORP ORACLE CORP	68389XAP0	04/25/2019	2.500000	10,000,000.00	10,202,900.00	115,277.78	281,600.00	
			10/15/2022	2.739017	9,921,300.00	102.029000	IDC-FIS	0.00	
85315	CORP BANK OF NEW YO	06406RAL1	10/24/2019	2.100000	5,500,000.00	5,533,110.00	50,370.83	34,650.00	
			10/24/2024	2.105929	5,498,460.00	100.602000	IDC-FIS	0.00	
85316	CORP BANK OF NEW YO	06406RAL1	10/24/2019	2.100000	4,500,000.00	4,527,090.00	41,212.50	28,350.00	
			10/24/2024	2.105929	4,498,740.00	100.602000	IDC-FIS	0.00	
85421	CORP TOYOTA MTR CRE	89236TGRO	12/13/2019	1.800000	10,000,000.00	10,090,700.00	54,000.00	90,700.00	
			12/13/2021	1.800000	10,000,000.00	100.907000	IDC-FIS	0.00	
85501	CORP TOYOTA MOTOR C	89236GTG6	02/13/2020	1.800000	13,150,000.00	12,687,251.50	31,560.00	0.00	
			02/13/2025	1.850055	13,118,703.00	96.481000	IDC-FIS	-431,451.50	
			<b>Subtotal</b>	2.209820	287,837,000.00	291,064,432.30	1,330,770.71	6,885,046.31	
				2.610904	284,610,837.49	101.121271		-431,451.50	

### Inv Type: 99 MONEY MARKET ACCOUNTS

83381	AUHSD MM DREYFUS TR	X9USDDRE0	08/08/2016	.000000	0.00	0.00	0.00	0.00	
			04/01/2020	.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	



# Inventory by Market Value

As Of Date: 03/31/2020

Date Basis: Settlement

Run: 04/13/2020 08:29:57 AM

Reporting Currency: Local

## Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
<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	3,394.01	39.37	0.00
			05/24/2020	.400000	3,397.22	99.905373	IDC-FIS	-3.21
			<b>Subtotal</b>	.400000	3,397.22	3,394.01	39.37	0.00
				.400000	3,397.22	99.905511		-3.21
<b>Grand Total</b>			Count 240		1.558652 2,893,416,397.22 1.613848 2,883,761,373.62	2,903,931,991.43 100.363432	9,730,167.20	18,078,936.52 -946,388.72





# Inventory by Market Value

As Of Date: 03/31/2020

Date Basis: Settlement

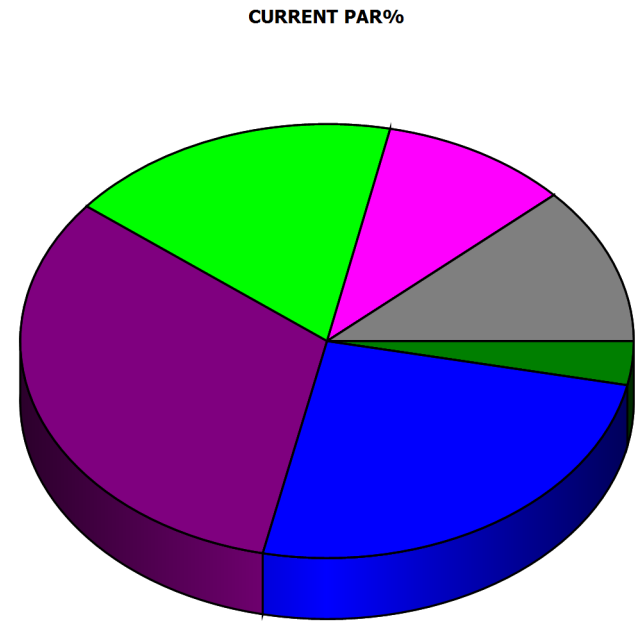
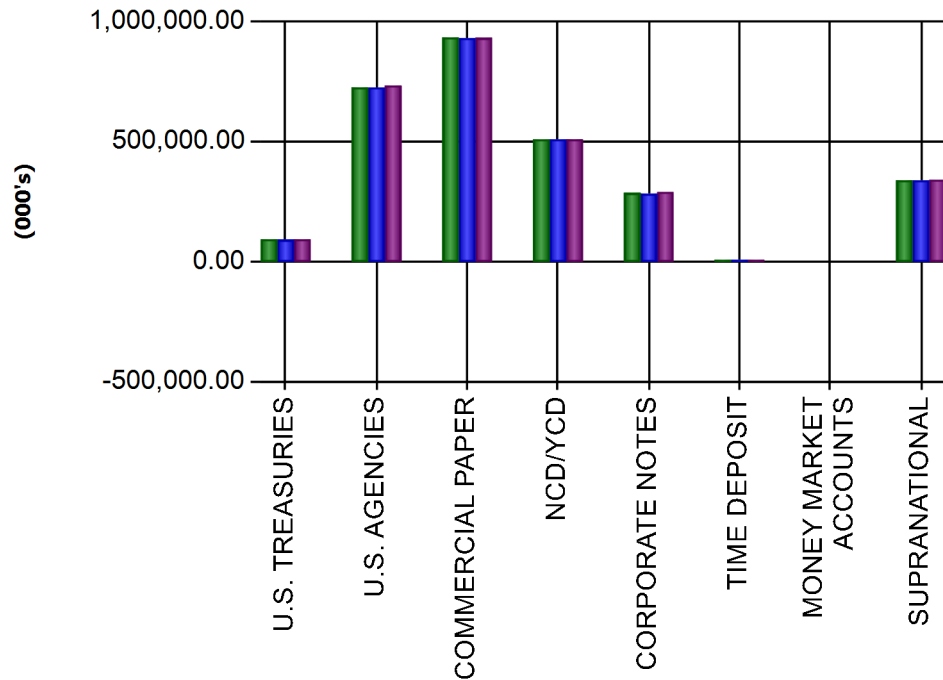
Run: 04/13/2020 08:29:57 AM

Reporting Currency: Local

## Contra Costa County

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
U.S. TREASURIES	94,302.00	93,282.57	94,277.08	101.07 %	474.51	1.55 %
U.S. AGENCIES	726,331.00	725,110.40	733,537.12	101.16 %	8,141.89	1.54 %
COMMERCIAL PAPER	934,680.00	930,934.17	932,866.85	100.21 %	-283.23	1.36 %
NCD/YCD	510,263.00	510,263.00	510,555.96	100.06 %	292.96	1.75 %
CORPORATE NOTES	287,837.00	284,610.84	291,064.43	102.27 %	6,453.59	2.61 %
TIME DEPOSIT	3.40	3.40	3.39	99.91 %	0.00	0.40 %
MONEY MARKET ACCOUNTS	0.00	0.00	0.00	0.00 %	0.00	0.00 %
SUPRANATIONAL	340,000.00	339,557.00	341,627.15	100.61 %	2,052.82	1.47 %
<b>Totals(000's)</b>	<b>2,893,416.40</b>	<b>2,883,761.37</b>	<b>2,903,931.99</b>	<b>100.70 %</b>	<b>17,132.55</b>	<b>1.61 %</b>

## Asset Allocation



- U.S. TREASURIES - 3%
- CORPORATE NOTES - 10%
- U.S. AGENCIES - 25%
- TIME DEPOSIT - 0%
- COMMERCIAL PAPER - 32%
- MONEY MARKET ACCOUNTS - 0%
- NCD/YCD - 18%
- SUPRANATIONAL - 12%



April 22, 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 March 31, 2020.

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: 03/31/2020

Date Basis: Settlement

Run: 04/13/2020 08:29:02 AM

Reporting Currency: Local

## Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
<b>Inv Type: 1 SUPRANATIONALS</b>								
84365	CCCSIG SUPRA IADB	4581X0DB1	04/19/2018	2.625000	975,000.00	996,216.00	11,517.19	23,361.00
			04/19/2021	2.701839	972,855.00	102.176000	IDC-FIS	0.00
84546	CCCCD SUPRA IBRD	459058GH0	07/25/2018	2.750000	725,000.00	745,858.25	3,765.97	22,554.75
			07/23/2021	2.834778	723,303.50	102.877000	IDC-FIS	0.00
			<b>Subtotal</b>	2.678305	1,700,000.00	1,742,074.25	15,283.16	45,915.75
				2.758529	1,696,158.50	102.474956		0.00

## Inv Type: 12 TREASURY NOTES

83343	CCCCD GOV US TREASU	912828VF4	09/28/2016	1.375000	1,790,000.00	1,793,776.90	8,271.41	0.00
			05/31/2020	1.001277	1,814,053.13	100.211000	IDC-FIS	-20,276.23
83479	CCCCD GOV US TREASU	912828K58	12/09/2016	1.375000	5,000,000.00	5,005,150.00	28,897.66	25,853.12
			04/30/2020	1.500519	4,979,296.88	100.103000	IDC-FIS	0.00
84473	CCCSIG GOV US TREAS	912828WR7	06/06/2018	2.125000	1,780,000.00	1,824,571.20	9,560.16	71,618.86
			06/30/2021	2.643910	1,752,952.34	102.504000	IDC-FIS	0.00
84531	CCCSIG GOV US TREAS	912828WY2	07/06/2018	2.250000	1,300,000.00	1,335,854.00	4,901.79	51,697.75
			07/31/2021	2.665911	1,284,156.25	102.758000	IDC-FIS	0.00
84591	CCCSIG GOV US TREAS	9128284W7	09/07/2018	2.750000	450,000.00	465,925.50	1,563.87	15,556.36
			08/15/2021	2.720393	450,369.14	103.539000	IDC-FIS	0.00
84621	CCCSIG GOV US TREAS	9128285A4	09/20/2018	2.750000	1,135,000.00	1,176,858.80	1,441.88	46,469.74
			09/15/2021	2.892892	1,130,389.06	103.688000	IDC-FIS	0.00
84626	CCCSIG GOV US TREAS	9128285A4	09/21/2018	2.750000	2,000,000.00	2,073,760.00	2,540.76	81,806.87
			09/15/2021	2.891621	1,991,953.13	103.688000	IDC-FIS	0.00
84690	CCCSIG GOV US TREAS	9128285F3	11/07/2018	2.875000	200,000.00	208,212.00	2,655.05	8,782.31
			10/15/2021	2.976704	199,429.69	104.106000	IDC-FIS	0.00
84774	CCCSIG GOV US TREAS	9128285L0	12/11/2018	2.875000	2,050,000.00	2,138,806.00	22,344.43	80,563.64
			11/15/2021	2.726485	2,058,242.36	104.332000	IDC-FIS	0.00
84832	CCCSIG GOV US TREAS	912828V72	01/09/2019	1.875000	5,150,000.00	5,306,302.50	16,182.18	249,243.91
			01/31/2022	2.491027	5,057,058.59	103.035000	IDC-FIS	0.00
84864	CCCSIG GOV US TREAS	9128285V8	01/31/2019	2.500000	3,350,000.00	3,486,613.00	17,716.35	141,323.94
			01/15/2022	2.549468	3,345,289.06	104.078000	IDC-FIS	0.00
84871	CCCSIG GOV US TREAS	9128285V8	02/11/2019	2.500000	1,725,000.00	1,795,345.50	9,122.60	68,526.16
			01/15/2022	2.462067	1,726,819.34	104.078000	IDC-FIS	0.00
84874	CCCSIG US TREASURY	912828V72	02/13/2019	1.875000	435,000.00	448,202.25	1,366.83	20,780.77
			01/31/2022	2.488218	427,421.48	103.035000	IDC-FIS	0.00



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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	
84906	CCCSIG GOV US TREAS	9128286C9	03/06/2019	2.500000	225,000.00	234,607.50	710.85	9,824.04	
			02/15/2022	2.539871	224,783.46	104.270000	IDC-FIS	0.00	
84927	CCCSIG GOV US TREAS	912828W55	03/18/2019	1.875000	325,000.00	335,309.00	529.88	15,425.21	
			02/28/2022	2.430857	319,883.79	103.172000	IDC-FIS	0.00	
85089	CCCSIG GOV US TREAS	9128282P4	06/05/2019	1.875000	3,800,000.00	3,945,312.00	11,940.25	141,749.50	
			07/31/2022	1.843971	3,803,562.50	103.824000	IDC-FIS	0.00	
85090	CCCSIG GOV US TREAS	9128282P4	06/05/2019	1.875000	1,775,000.00	1,842,876.00	5,577.35	67,459.98	
			07/31/2022	1.867010	1,775,416.02	103.824000	IDC-FIS	0.00	
85126	CCCSIG GOV US TREAS	9128282P4	07/03/2019	1.875000	1,750,000.00	1,816,920.00	5,498.80	61,314.53	
			07/31/2022	1.767416	1,755,605.47	103.824000	IDC-FIS	0.00	
85130	CCCSIG GOV US TREAS	912828XR6	07/09/2019	1.750000	2,250,000.00	2,323,575.00	13,232.58	78,321.09	
			05/31/2022	1.824938	2,245,253.91	103.270000	IDC-FIS	0.00	
85164	CCCSIG GOV US TREAS	912828D72	08/05/2019	2.000000	1,100,000.00	1,128,105.00	1,913.04	22,132.34	
			08/31/2021	1.731657	1,105,972.66	102.555000	IDC-FIS	0.00	
85252	CCCSIG GOV US TREAS	912828T34	10/04/2019	1.125000	475,000.00	481,531.25	14.59	9,203.12	
			09/30/2021	1.412763	472,328.13	101.375000	IDC-FIS	0.00	
85334	CCCSIG GOV US TREAS	912828YK0	11/04/2019	1.375000	1,800,000.00	1,850,760.00	11,428.28	57,580.31	
			10/15/2022	1.506918	1,794,532.15	102.820000	IDC-FIS	0.00	
85367	CCCSIG GOV US TREAS	912828YP9	11/12/2019	1.500000	700,000.00	714,245.00	4,413.46	16,541.87	
			10/31/2021	1.670163	698,049.28	102.035000	IDC-FIS	0.00	
85368	CCCSIG GOV US TREAS	912828TY6	11/12/2019	1.625000	775,000.00	802,427.25	4,774.55	28,910.65	
			11/15/2022	1.690511	773,516.60	103.539000	IDC-FIS	0.00	
85390	CCCSIG GOV US TREAS	912828YK0	12/04/2019	1.375000	850,000.00	873,970.00	5,396.68	30,411.41	
			10/15/2022	1.646832	845,155.24	102.820000	IDC-FIS	0.00	
85440	CCCSIG GOV US TREAS	912828P38	01/06/2020	1.750000	1,925,000.00	2,004,849.00	5,645.43	71,953.49	
			01/31/2023	1.612298	1,932,895.51	104.148000	IDC-FIS	0.00	
85479	CCCSIG GOV US TREAS	912828Z29	02/05/2020	1.500000	1,000,000.00	1,034,220.00	3,173.07	29,298.12	
			01/15/2023	1.328786	1,005,787.26	103.422000	IDC-FIS	0.00	
85500	CCCSIG GOV US TREAS	912828Z29	02/10/2020	1.500000	175,000.00	180,988.50	555.29	5,694.55	
			01/15/2023	1.441103	175,481.45	103.422000	IDC-FIS	0.00	
85522	CCCSIG GOV US TREAS	912828Q29	03/05/2020	1.500000	1,625,000.00	1,683,906.25	66.60	24,501.95	
			03/31/2023	.800646	1,659,404.30	103.625000	IDC-FIS	0.00	
85532	CCCSIG GOV US TREAS	912828Q29	03/04/2020	1.500000	1,650,000.00	1,709,812.50	67.62	24,105.47	
			03/31/2023	.785976	1,685,707.03	103.625000	IDC-FIS	0.00	
			<b>Subtotal</b>	1.916386	48,565,000.00	50,022,791.90	201,503.29	1,556,651.06	
				1.972256	48,490,765.21	103.001734		-20,276.23	



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<b>Inv Type: 22 FEDERAL HOME LOAN BANKS</b>								
84688	CCCSIG GOV FHLB	3130AF5B9	11/06/2018	3.000000	1,075,000.00	1,118,096.75	15,139.58	44,279.25
			10/12/2021	3.039012	1,073,817.50	104.009000	IDC-FIS	0.00
			<b>Subtotal</b>	3.000000	1,075,000.00	1,118,096.75	15,139.58	44,279.25
				3.039012	1,073,817.50	104.009000		0.00
<b>Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSO</b>								
84834	CCCSIG GOV FNMA NOT	3135G0U92	01/11/2019	2.625000	850,000.00	882,886.50	4,958.33	33,498.50
			01/11/2022	2.650125	849,388.00	103.869000	IDC-FIS	0.00
84859	CCCSIG GOV FNMA NOT	3135G0U92	01/31/2019	2.625000	1,000,000.00	1,038,690.00	5,833.33	38,430.00
			01/11/2022	2.615469	1,000,260.00	103.869000	IDC-FIS	0.00
			<b>Subtotal</b>	2.625000	1,850,000.00	1,921,576.50	10,791.66	71,928.50
				2.631384	1,849,648.00	103.869000		0.00
<b>Inv Type: 26 AGENCY MBS FXD-M 30/360</b>								
84856	CCCSIG MBS FHMS KPO	3137FKK39	12/17/2018	3.203000	135,561.50	135,561.08	361.84	0.00
			07/25/2023	3.203060	135,561.08	99.999690	BOOK	0.00
85080	CCCSIG ABS FHMS K01	3137ASNJ9	06/03/2019	2.272000	346,171.27	344,913.70	655.42	0.00
			03/25/2022	2.405785	344,913.70	99.636720	BOOK	0.00
85199	CCCSIG MBS FHMS K02	3137B1BS0	08/15/2019	2.510000	500,000.00	509,218.75	1,045.83	0.00
			11/25/2022	1.929072	509,218.75	101.843750	BOOK	0.00
85217	CCCSIG MBS FNA 2013	3136AEGQ4	09/09/2019	2.280000	222,733.15	225,651.18	423.19	0.00
			12/27/2022	1.870309	225,651.18	101.310101	BOOK	0.00
85218	CCCSIG MBS FHMS K02	3137AWQH1	09/09/2019	2.307000	375,000.00	380,537.11	720.94	0.00
			08/25/2022	1.794607	380,537.11	101.476563	BOOK	0.00
85231	CCCSIG MBS FNA 2013	3136ABPW7	09/13/2019	2.364630	300,856.40	303,171.58	592.85	0.00
			08/25/2022	2.095151	303,171.58	100.769530	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	235,841.49	235,835.83	411.15	0.00
			07/25/2024	2.092542	235,835.83	99.997600	BOOK	0.00
			<b>Subtotal</b>	2.325108	2,466,163.81	2,484,862.25	4,418.69	0.00
				2.076381	2,484,862.25	100.758199		0.00



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<b>Inv Type: 49 CORP ABS FXD-M 30/360</b>								
83825	CCCSIG ABS JOHN DEE	47788BAD6	07/18/2017	1.820000	61,292.21	61,287.73	49.58	0.00
			10/15/2021	1.823435	61,287.73	99.992691	BOOK	0.00
84207	CCCSIG JDOT 2018 CO	47788CAC6	02/28/2018	2.660000	117,935.31	117,926.83	139.43	0.00
			04/18/2022	2.663481	117,926.83	99.992810	BOOK	0.00
85460	CCCSIG ABS VZOT 202	92348TAA2	01/29/2020	1.850000	200,000.00	199,976.58	113.06	0.00
			07/22/2024	1.900138	199,976.58	99.988290	BOOK	0.00
			<b>Subtotal</b>	2.097058	379,227.52	379,191.14	302.07	0.00
				2.125137	379,191.14	99.990407		0.00

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

83658	CCCSIG ABS ALLY AUT	02007HAC5	03/29/2017	1.780000	9,056.52	9,055.91	7.16	0.00
			08/16/2021	1.785395	9,055.91	99.993265	BOOK	0.00
83855	CCCSIG ABS NAROT 20	65478GAD2	08/23/2017	1.750000	210,089.27	210,077.53	163.40	0.00
			10/15/2021	1.752684	210,077.53	99.994412	BOOK	0.00
84176	CCCSIG ABS ALLYA 20	02007MAE0	01/31/2018	2.350000	146,481.84	146,464.90	153.03	0.00
			06/15/2022	2.355236	146,464.90	99.988435	BOOK	0.00
84405	CCCSIG ABS HART 201	44891KAD7	04/18/2018	2.790000	129,813.99	129,794.44	160.97	0.00
			07/15/2022	2.797121	129,794.44	99.984940	BOOK	0.00
84422	CCCSIG ABS FORDO 20	34528FAD0	05/22/2018	3.030000	179,166.82	179,137.84	241.28	0.00
			11/15/2022	3.037269	179,137.84	99.983825	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	134,617.70	134,607.07	130.80	0.00
			06/21/2021	3.185694	134,607.07	99.992104	BOOK	0.00
84654	CCCSIG ABS BMWLT 20	05586CAC8	10/17/2018	3.260000	150,000.00	149,979.15	149.42	0.00
			07/20/2021	3.270188	149,979.15	99.986100	BOOK	0.00
84698	CCCSIG ABS MBALT 20	58769LAC6	11/20/2018	3.210000	500,000.00	499,988.80	713.33	0.00
			09/15/2021	3.211543	499,988.80	99.997760	BOOK	0.00



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					Current	Book			Unrealized Gain	Unrealized Loss
84837	CCCSIG ABS GMCAR 20	36256XAD4	01/16/2019	2.970000	225,000.00	224,975.09	224,975.09	278.44	BOOK	0.00
			11/16/2023	2.974624	224,975.09	99.988929				0.00
84855	CCCSIG ABS MBALT 20	58772TAC4	01/30/2019	3.100000	155,000.00	154,995.46	154,995.46	213.56	BOOK	0.00
			11/15/2021	3.102041	154,995.46	99.997071				0.00
84872	CCCSIG ABS NAROT 20	65479KAD2	02/13/2019	2.900000	550,000.00	549,916.68	549,916.68	708.89	BOOK	0.00
			10/16/2023	2.906625	549,916.68	99.984851				0.00
84873	CCCSIG ABS ALLYA 20	02004WAC5	02/13/2019	2.910000	325,000.00	324,960.74	324,960.74	420.33	BOOK	0.00
			09/15/2023	2.915375	324,960.74	99.987920				0.00
84885	CCCSIG ABS GMALT 20	36256UAD0	02/21/2019	2.980000	225,000.00	224,964.68	224,964.68	204.88	BOOK	0.00
			12/20/2021	2.990955	224,964.68	99.984302				0.00
84890	CCCSIG ABS FORDL 20	34532FAD4	02/25/2019	2.900000	265,000.00	264,979.28	264,979.28	341.56	BOOK	0.00
			05/15/2020	2.912229	264,979.28	99.992181				0.00
84995	CCCSIG ABS HART 201	44932NAD2	04/10/2019	2.660000	175,000.00	174,976.97	174,976.97	206.90	BOOK	0.00
			06/15/2023	2.666383	174,976.97	99.986840				0.00
85007	CCCSIG ABS NALT 201	65479PAD1	04/15/2019	2.760000	75,000.00	74,994.56	74,994.56	92.00	BOOK	0.00
			03/15/2022	2.764911	74,994.56	99.992747				0.00
85059	CCCSIG ABS FITAT 20	31680YAD9	05/08/2019	2.640000	150,000.00	149,967.03	149,967.03	176.00	BOOK	0.00
			12/15/2023	2.649699	149,967.03	99.978020				0.00
85149	CCCSIG ABS NALT 201	65478LAD1	07/24/2019	2.270000	220,000.00	219,987.50	219,987.50	221.96	BOOK	0.00
			07/15/2022	2.273769	219,987.50	99.994318				0.00
85200	CCCSIG ABS TAOT 201	89238UAD2	08/14/2019	1.910000	275,000.00	274,997.75	274,997.75	233.44	BOOK	0.00
			09/15/2023	1.910404	274,997.75	99.999182				0.00
85203	CCCSIG ABS GMALT 20	38013TAD3	08/14/2019	2.030000	175,000.00	174,980.70	174,980.70	108.55	BOOK	0.00
			06/20/2022	2.116569	174,980.70	99.988971				0.00
85426	CCCSIG ABS COMET 20	14041NFU0	09/05/2019	1.720000	825,000.00	824,792.27	824,792.27	1,813.17	BOOK	0.00
			08/15/2024	1.758204	824,792.27	99.974821				0.00
85448	CCCSIG ABS GMCAR 20	36258NAC6	01/15/2020	1.840000	150,000.00	149,964.67	149,964.67	122.67	BOOK	0.00
			09/16/2024	1.884382	149,964.67	99.976447				0.00
85455	CCCSIG ABS CARMX 20	14315XAC2	01/22/2020	1.890000	125,000.00	124,975.48	124,975.48	105.00	BOOK	0.00
			12/16/2024	1.928772	124,975.48	99.980384				0.00
85459	CCCSIG ABS HDMOT 20	41284UAD6	01/29/2020	1.870000	150,000.00	149,967.29	149,967.29	124.67	BOOK	0.00
			10/15/2024	1.879305	149,967.29	99.978193				0.00
			<b>Subtotal</b>	2.616581	6,624,226.14	6,623,380.21	6,623,380.21	8,576.61		0.00
				2.629877	6,623,380.21	99.987230				0.00





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<b>Inv Type: 72 NEGOTIABLE CERT OF DEPOSIT</b>								
83976	CCCSIG YCD SWEDBANK	87019U6D6	11/17/2017	2.270000	800,000.00	805,218.69	6,810.00	5,218.69
			11/16/2020	2.270000	800,000.00	100.652336	IDC-FIS	0.00
84965	CCCSIG YCD CREDIT A	22535CDV0	04/04/2019	2.830000	800,000.00	800,000.00	22,828.67	0.00
			04/01/2022	2.830000	800,000.00	100.000000	BOOK	0.00
85505	CCCSIG YCD SOCIETE	83369XDL9	02/19/2020	1.800000	825,000.00	825,000.00	1,732.50	0.00
			02/14/2022	1.800000	825,000.00	100.000000	BOOK	0.00
			<b>Subtotal</b>	2.294845	2,425,000.00	2,430,218.69	31,371.17	5,218.69
				2.294845	2,425,000.00	100.215204		0.00

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

84560	CCCSIG YCD BANK OF	06370REU9	08/03/2018	3.190000	775,000.00	772,143.69	16,481.67	0.00
			08/03/2020	3.190000	775,000.00	99.631444	IDC-FIS	-2,856.31
84655	CCCSIG YCD SUMITOMO	86565BPC9	10/18/2018	3.390000	750,000.00	744,885.00	11,865.01	0.00
			10/16/2020	3.476115	748,980.00	99.318000	IDC-FIS	-4,095.00
84893	CCCSIG YCD MUFG BAN	55379WZT6	02/28/2019	2.970000	800,000.00	790,805.56	2,310.00	0.00
			02/26/2021	2.970000	800,000.00	98.850694	IDC-FIS	-9,194.44
85209	CCCSIG YCD NORDEA B	65558TLL7	08/29/2019	1.850000	825,000.00	825,000.00	1,483.85	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	1,491.88	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	5,469.75	0.00
			12/02/2022	2.040000	825,000.00	100.000000	BOOK	0.00
			<b>Subtotal</b>	2.527838	4,800,000.00	4,782,834.25	39,102.16	0.00
				2.541278	4,798,980.00	99.642380		-16,145.75

### Inv Type: 75 CORPORATE NOTES

83839	CCCSIG CORP MORGAN	61761JB32	08/03/2017	2.800000	750,000.00	749,895.00	6,125.00	0.00
			06/16/2020	2.122846	764,055.00	99.986000	IDC-FIS	-14,160.00
83894	CCCSIG CORP BOFA CA	06051GGS2	09/18/2017	2.328000	545,000.00	544,193.40	6,343.80	0.00
			10/01/2021	2.328000	545,000.00	99.852000	IDC-FIS	-806.60
83921	CCCSIG CORP PEPSICO	713448DX3	10/10/2017	2.000000	375,000.00	375,791.25	3,458.33	866.25
			04/15/2021	2.005881	374,925.00	100.211000	IDC-FIS	0.00
83940	CCCSIG CORP BB&T MT	05531FAZ6	10/26/2017	2.150000	215,000.00	213,196.15	770.43	0.00



## Inventory by Market Value

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Run: 04/13/2020 08:29:02 AM

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	
			02/01/2021	2.165131	214,901.10	99.161000	IDC-FIS	-1,704.95	
83971	CCCSIG CORP UNITED	911312BP0	11/14/2017	2.050000	475,000.00	474,420.50	4,868.75	171.00	
			04/01/2021	2.098958	474,249.50	99.878000	IDC-FIS	0.00	
84087	CCCSIG CORP CITIGRO	172967KB6	12/11/2017	2.650000	150,000.00	150,264.00	1,711.46	47.47	
			10/26/2020	2.497862	150,216.53	100.176000	IDC-FIS	0.00	
84202	CCCSIG CORP PACCAR	69371RN93	02/27/2018	2.800000	500,000.00	502,795.00	1,166.67	3,040.00	
			03/01/2021	2.817011	499,755.00	100.559000	IDC-FIS	0.00	
84247	CCCSIG NATIONAL RUR	63743HER9	02/26/2018	2.900000	330,000.00	330,554.40	425.33	920.70	
			03/15/2021	2.937862	329,633.70	100.168000	IDC-FIS	0.00	
84255	CCCSIG CORP JOHN DE	24422EUD9	03/13/2018	2.875000	400,000.00	402,608.00	606.94	2,880.00	
			03/12/2021	2.898871	399,728.00	100.652000	IDC-FIS	0.00	
84277	CCCSIG CORP UNILEVE	904764AZ0	03/22/2018	2.750000	650,000.00	657,449.00	446.88	10,770.50	
			03/22/2021	2.929170	646,678.50	101.146000	IDC-FIS	0.00	
84402	CCCSIG CORP GENERAL	369550BA5	05/11/2018	2.875000	460,000.00	460,317.40	5,143.06	1,945.80	
			05/11/2020	3.058819	458,371.60	100.069000	IDC-FIS	0.00	
84411	CCCSIG CORP AMERICA	025816BU2	05/17/2018	3.375000	785,000.00	794,231.60	9,861.56	9,365.05	
			05/17/2021	3.381007	784,866.55	101.176000	IDC-FIS	0.00	
84421	CCCSIG CORP CHARLES	808513AW5	05/22/2018	3.250000	500,000.00	503,745.00	5,868.06	3,760.00	
			05/21/2021	3.251084	499,985.00	100.749000	IDC-FIS	0.00	
84470	CCCSIG CORP BBT COR	05531FBD4	06/05/2018	3.200000	150,000.00	150,958.50	373.33	1,137.00	
			09/03/2021	3.235931	149,821.50	100.639000	IDC-FIS	0.00	
84511	CCCSIG CORP WALMART	931142EJ8	06/27/2018	3.125000	595,000.00	607,959.10	5,061.63	12,988.85	
			06/23/2021	3.126857	594,970.25	102.178000	IDC-FIS	0.00	
84592	CCCSIG CORP CATERPI	14913Q2N8	09/07/2018	3.150000	100,000.00	101,834.00	210.00	1,911.00	
			09/07/2021	3.177112	99,923.00	101.834000	IDC-FIS	0.00	
84593	CCCSIG CORP UNILEVE	904764BF3	09/07/2018	3.000000	100,000.00	103,345.00	200.00	3,829.00	
			03/07/2022	3.147126	99,516.00	103.345000	IDC-FIS	0.00	
84594	CCCSIG CORP PFIZER	717081EM1	09/07/2018	3.000000	250,000.00	256,222.50	333.33	6,560.00	
			09/15/2021	3.046915	249,662.50	102.489000	IDC-FIS	0.00	
84618	CCCSIG CORP 3M COMP	88579YBA8	09/14/2018	3.000000	185,000.00	189,393.75	262.08	4,773.00	
			09/14/2021	3.072054	184,620.75	102.375000	IDC-FIS	0.00	
84645	CCCSIG CORP AMERICA	02665WCP4	10/10/2018	3.375000	300,000.00	301,929.00	3,121.88	2,073.00	
			12/10/2021	3.392166	299,856.00	100.643000	IDC-FIS	0.00	
84757	CCCSIG CORP HOME DE	437076BV3	12/06/2018	3.250000	225,000.00	232,852.50	609.38	8,469.00	
			03/01/2022	3.341128	224,383.50	103.490000	IDC-FIS	0.00	
84887	CCCSIG CORP 3M COMP	88579YBF7	02/22/2019	2.750000	245,000.00	246,808.10	561.46	1,923.25	
			03/01/2022	2.766133	244,884.85	100.738000	IDC-FIS	0.00	



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## 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
84915	CCCSIG CORP PFIZER	717081ER0	03/11/2019	2.800000	170,000.00	173,602.30	264.44	3,612.50
			03/11/2022	2.802099	169,989.80	102.119000	IDC-FIS	0.00
84923	CCCSIG CORP MERCK A	589331AT4	03/15/2019	2.400000	300,000.00	305,085.00	320.00	8,151.00
			09/15/2022	2.708028	296,934.00	101.695000	IDC-FIS	0.00
84926	CCCSIG CORP GOLDMAN	38141GWC4	03/18/2019	3.000000	325,000.00	327,382.25	4,197.92	4,134.00
			04/26/2022	3.182983	323,248.25	100.733000	IDC-FIS	0.00
84932	CCCSIG CORP JPMORGA	46647PBB1	03/22/2019	3.207000	800,000.00	813,776.00	12,828.00	13,776.00
			04/01/2023	3.207000	800,000.00	101.722000	IDC-FIS	0.00
85003	CCCSIG CORP TOYOTA	89236TFX8	04/12/2019	2.650000	600,000.00	605,634.00	7,464.17	6,012.00
			04/12/2022	2.671993	599,622.00	100.939000	IDC-FIS	0.00
85057	CCCSIG CORP BOEING	097023CG8	05/02/2019	2.700000	125,000.00	118,302.50	1,406.25	0.00
			05/01/2022	2.761957	124,778.75	94.642000	IDC-FIS	-6,476.25
85060	CCCSIG CORP PACCAR	69371RP83	05/10/2019	2.650000	100,000.00	100,024.00	1,037.92	78.00
			05/10/2022	2.668850	99,946.00	100.024000	IDC-FIS	0.00
85073	CCCSIG CORP VISA IN	92826CAG7	05/24/2019	2.150000	250,000.00	254,210.00	238.89	7,507.50
			09/15/2022	2.567904	246,702.50	101.684000	IDC-FIS	0.00
85099	CCCSIG CORP MORGAN	61744YAH1	06/07/2019	2.750000	400,000.00	402,040.00	4,033.33	416.00
			05/19/2022	2.605838	401,624.00	100.510000	IDC-FIS	0.00
85100	CCCSIG CORP GOLDMAN	38141GWC4	06/07/2019	3.000000	400,000.00	402,932.00	5,166.67	416.00
			04/26/2022	2.771065	402,516.00	100.733000	IDC-FIS	0.00
85121	CCCSIG CORP AMERICA	02665WCY5	06/27/2019	2.200000	500,000.00	491,170.00	2,872.22	0.00
			06/27/2022	2.231876	499,540.00	98.234000	IDC-FIS	-8,370.00
85154	CCCSIG CORP US BANC	91159HHC7	07/26/2019	3.000000	300,000.00	307,104.00	400.00	1,143.00
			03/15/2022	2.219159	305,961.00	102.368000	IDC-FIS	0.00
85158	CCCSIG CORP BOEING	097023CL7	07/31/2019	2.300000	225,000.00	217,707.75	862.50	0.00
			08/01/2021	2.301750	224,991.00	96.759000	IDC-FIS	-7,283.25
85189	CCCSIG CORP BURLING	12189LAF8	08/13/2019	3.450000	300,000.00	304,833.00	460.00	0.00
			09/15/2021	2.221338	307,479.00	101.611000	IDC-FIS	-2,646.00
85190	CCCSIG CORP NORTHER	665859AN4	08/13/2019	2.375000	300,000.00	309,735.00	1,167.71	6,093.00
			08/02/2022	1.952099	303,642.00	103.245000	IDC-FIS	0.00
85192	CCCSIG CORP HONEYWE	438516BT2	08/08/2019	2.150000	170,000.00	171,521.50	538.10	1,693.20
			08/08/2022	2.184966	169,828.30	100.895000	IDC-FIS	0.00
85205	CCCSIG CORP 3M COMP	88579YBL4	08/26/2019	1.750000	400,000.00	401,640.00	913.89	3,164.00
			02/14/2023	1.864079	398,476.00	100.410000	IDC-FIS	0.00
85206	CCCSIG CORP BANK OF	06406RAK3	08/23/2019	1.950000	375,000.00	376,537.50	771.88	1,657.50
			08/23/2022	1.961036	374,880.00	100.410000	IDC-FIS	0.00
85211	CCCSIG CORP CATERPI	14913Q3A5	09/06/2019	1.900000	340,000.00	338,487.00	448.61	0.00



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## 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
			09/06/2022	1.947926	339,527.40	99.555000	IDC-FIS	-1,040.40
85212	CCCSIG CORP THE WAL	254687FJ0	09/06/2019	1.650000	225,000.00	226,183.50	309.38	1,671.75
			09/01/2022	1.724903	224,511.75	100.526000	IDC-FIS	0.00
85227	CCCSIG CORP JOHN DE	24422EVA4	09/12/2019	1.950000	75,000.00	74,508.75	438.75	0.00
			06/13/2022	1.998849	74,903.25	99.345000	IDC-FIS	-394.50
85228	CCCSIG CORP APPLE I	037833DL1	09/11/2019	1.700000	200,000.00	203,470.00	188.89	3,504.00
			09/11/2022	1.705837	199,966.00	101.735000	IDC-FIS	0.00
85244	CCCSIG CORP PACCAR	69371RQ33	09/26/2019	2.000000	225,000.00	221,643.00	62.50	0.00
			09/26/2022	2.042132	224,725.50	98.508000	IDC-FIS	-3,082.50
85335	CCCSIG CORP CITIGRO	17308CC46	11/04/2019	2.312000	450,000.00	448,285.50	4,248.30	0.00
			11/04/2022	2.312000	450,000.00	99.619000	IDC-FIS	-1,714.50
85354	CCCSIG CORP IBM COR	459200JX0	11/06/2019	2.850000	500,000.00	512,770.00	5,462.50	1,845.00
			05/13/2022	1.956851	510,925.00	102.554000	IDC-FIS	0.00
85444	CCCSIG CORP CATERPI	14913Q3C1	01/13/2020	1.950000	225,000.00	224,235.00	950.63	0.00
			11/18/2020	2.006257	224,896.50	99.660000	IDC-FIS	-661.50
85462	CCCSIG CORP BANK OF	06406RAM9	01/28/2020	1.850000	400,000.00	397,464.00	1,295.00	0.00
			01/27/2023	1.874134	399,720.00	99.366000	IDC-FIS	-2,256.00
85469	CCCSIG CORP ADOBE I	00724PAA7	02/03/2020	1.700000	90,000.00	90,574.20	246.50	697.50
			02/01/2023	1.747172	89,876.70	100.638000	IDC-FIS	0.00
85478	CCCSIG CORP NATIONA	63743HET5	02/05/2020	1.750000	330,000.00	330,438.90	898.33	729.30
			01/21/2022	1.796132	329,709.60	100.133000	IDC-FIS	0.00
			<b>Subtotal</b>	2.628344	17,385,000.00	17,502,059.80	117,022.64	143,732.12
				2.564533	17,408,924.13	100.673338		-50,596.45
<hr/>								
<b>Inv Type: 79 YCD/NCD 30/360</b>								
84486	CCCSIG ROYAL BANK O	78012UEE1	06/08/2018	3.240000	1,000,000.00	1,000,000.00	10,260.00	0.00
			06/07/2021	3.240000	1,000,000.00	100.000000	BOOK	0.00
			<b>Subtotal</b>	3.240000	1,000,000.00	1,000,000.00	10,260.00	0.00
				3.240000	1,000,000.00	100.000000		0.00
<hr/>								
<b>Grand Total</b>			Count 135	2.223065	88,269,617.47	90,007,085.74	453,771.03	1,867,725.37
				2.238176	88,230,726.94	101.968365		-87,018.43



# Inventory by Market Value

As Of Date: 03/31/2020

Date Basis: Settlement

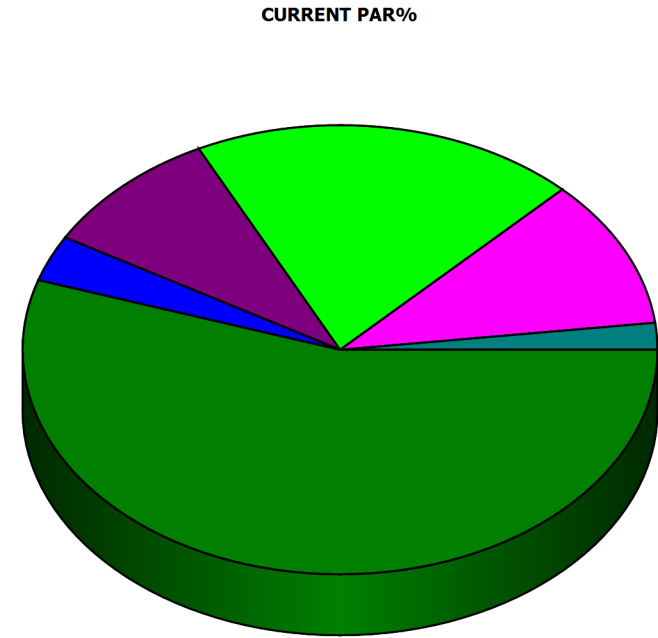
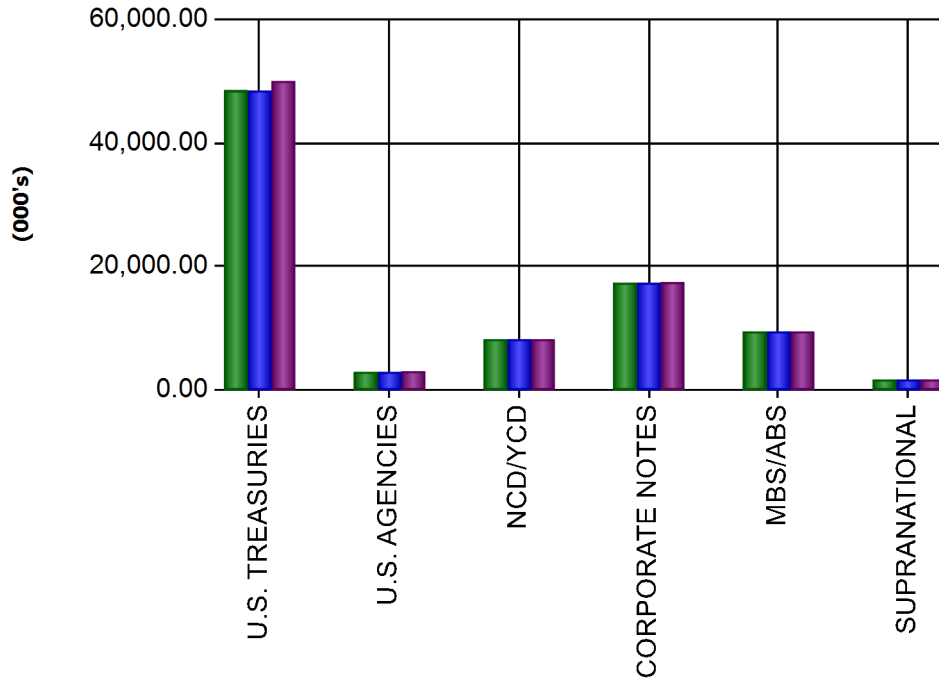
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Reporting Currency: Local

## Contra Costa County

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
U.S. TREASURIES	48,565.00	48,490.77	50,022.79	103.16 %	1,536.37	1.97 %
U.S. AGENCIES	2,925.00	2,923.47	3,039.67	103.97 %	116.21	2.78 %
NCD/YCD	8,225.00	8,223.98	8,213.05	99.87 %	-10.93	2.55 %
CORPORATE NOTES	17,385.00	17,408.92	17,502.06	100.53 %	93.14	2.56 %
MBS/ABS	9,469.62	9,487.43	9,487.43	100.00 %	0.00	2.46 %
SUPRANATIONAL	1,700.00	1,696.16	1,742.07	102.71 %	45.92	2.76 %
<b>Totals(000's)</b>	<b>88,269.62</b>	<b>88,230.73</b>	<b>90,007.09</b>	<b>102.01 %</b>	<b>1,780.71</b>	<b>2.24 %</b>

## Asset Allocation



■ Par ■ Book ■ Market

■ U.S. TREASURIES - 55% ■ CORPORATE NOTES - 20%  
 ■ U.S. AGENCIES - 3% ■ MBS/ABS - 11%  
 ■ NCD/YCD - 9% ■ SUPRANATIONAL - 2%

## **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 MARCH 31, 2020**

<b>CALIFORNIA STATE LOCAL AGENCY INVESTMENT ACCOUNTS</b>	<b>STATE CONTROLLER ACCOUNT NUMBER</b>	<b>ACCOUNT BALANCE</b>	<b>ESTIMATED FAIR VALUE</b>
ACALANES UNION HIGH SCHOOL	75-07-010	1,008,008.96	1,015,549.89
ANTIOCH UNIFIED SCHOOL DISTRICT	75-07-005	877,922.42	884,490.17
BRENTWOOD UNION SCHOOL DISTRICT	75-07-013	8,253,698.28	8,315,444.32
BYRON UNION SCHOOL DISTRICT	75-07-017	175,877.11	177,192.85
CANYON ELEMENTARY SCHOOL DISTRICT	75-07-018	204,471.55	206,001.20
CENTRAL CONTRA COSTA SANITARY DISTRICT	70-07-001	69,000,000.00	69,516,190.04
CONTRA COSTA COMMUNITY COLLEGE	75-07-001	654,285.87	659,180.59
CONTRA COSTA COUNTY	99-07-000	75,000,000.00	75,561,076.13
CONTRA COSTA COUNTY OFFICE OF EDUCATION	75-07-007	1,362,244.75	1,372,435.72
CONTRA COSTA COUNTY SCHOOL INSURANCE GROUP	35-07-001	2,371,458.04	2,389,198.95
CROCKETT COMMUNITY SERVICES DISTRICT	16-07-004	3,991,554.27	4,021,415.15
DELTA DIABLO SANITATION DISTRICT	70-07-003	77,133.73	77,710.77
EAST CONTRA COSTA REG FEE & FINANCING AUTH	40-07-006	1,072,501.09	1,080,524.49
KENSINGTON FIRE PROTECTION DISTRICT	17-07-011	4,329,310.88	4,361,698.52
KENSINGTON POLICE PROTECTION & COMMUNITY SERVICES DISTRICT	16-07-003	1,481,740.81	1,492,825.74
LAFAYETTE SCHOOL DISTRICT	75-07-012	5,171,170.71	5,209,856.32
MARTINEZ UNIFIED SCHOOL DISTRICT	75-07-011	23,689,092.64	23,866,311.10
MORAGA ORINDA FIRE DISTRICT	17-07-003	564,008.95	568,228.31
MORAGA SCHOOL DISTRICT	75-07-016	2,840.98	2,862.23
MT DIABLO UNIFIED SCHOOL DISTRICT	75-07-008	3,645,106.58	3,672,375.68
MT VIEW SANITARY DISTRICT	70-07-008	7,369,346.82	7,424,477.01
OAKLEY UNION SCHOOL DISTRICT	75-07-009	262,694.75	264,659.97
ORINDA UNION SCHOOL DISTRICT	75-07-015	3,280,245.03	3,304,784.59
PITTSBURG UNIFIED SCHOOL DISTRICT	75-07-002	37,360.52	37,640.01
RECLAMATION DISTRICT 799	60-07-001	87,297.41	87,950.48
RECLAMATION DISTRICT 800	60-07-003	3,624,841.84	3,651,959.34
RECLAMATION DISTRICT 2026	60-07-005	501,774.24	505,528.02
REDEVELOPMENT AGENCY	65-07-015	0.04	0.04
RODEO -HERCULES FIRE PROTECTION DISTRICT	17-07-001	1,119,496.76	1,127,871.73
SAN RAMON VALLEY UNIFIED SCHOOL DISTRICT	75-07-004	254,539.69	256,443.91
WEST CONTRA COSTA UNIFIED SCHOOL DISTRICT	75-07-014	32,881,167.69	33,127,152.20
	TOTAL	<u>252,351,192.41</u>	<u>254,239,035.47</u>

## **SECTION III**

### **APPENDIX**

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

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

- B.3. WELLS CAPITAL MANAGEMENT**
- B.4. CAMP**
- B.5. CalTRUST (LIQUIDITY)**
- B.6. US BANK**





## WFAM GAAP

31 March 2020

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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.

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<u>Roll Forward (WC-Contra Costa County)</u>	45 - 49
<u>Shock Analysis (WC-Contra Costa County)</u>	50 - 54

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# Risk Summary

US Dollar

01 January 2020 to 31 March 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

## Balance Sheet

Book Value + Accrued	44,471,381.22
Net Unrealized Gain/Loss	99,554.71
Market Value + Accrued	44,570,935.92

## Portfolio Characteristics

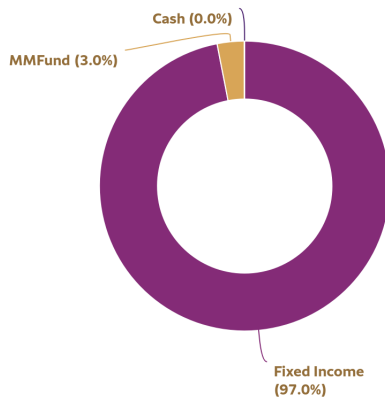
Risk Metric	Value
Cash	14,334.83
MMFund	1,344,463.22
Fixed Income	43,212,137.87
Duration	0.51
Convexity	0.01
WAL	0.60
Years to Final Maturity	0.80
Years to Effective Maturity	0.60
Yield	1.26
Book Yield	1.87
Avg Credit Rating	AA+/Aa1/AA+

## Issuer Concentration

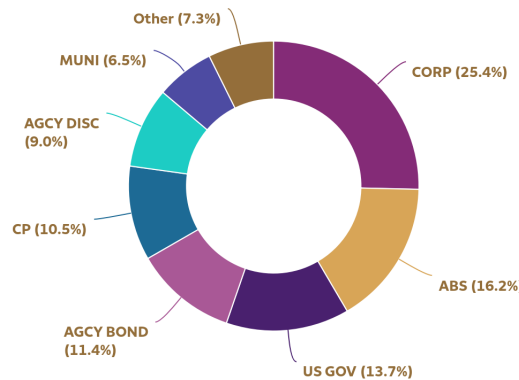
Issuer Concentration	% of Base Market Value + Accrued
Other	54.83%
United States	13.71%
Federal Home Loan Banks	11.37%
Farm Credit System	6.73%
Toyota Motor Corporation	4.63%
JPMorgan Chase & Co.	3.21%
Wells Fargo & Company	3.02%
Citigroup Inc.	2.50%
---	100.00%

Footnotes: 1,2

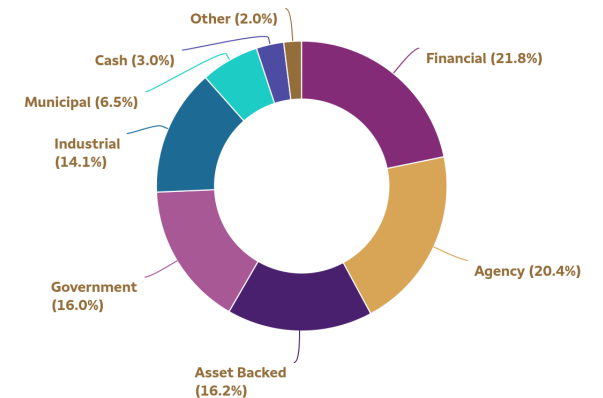
## Asset Class (%)



## Security Type (%)



## Market Sector (%)



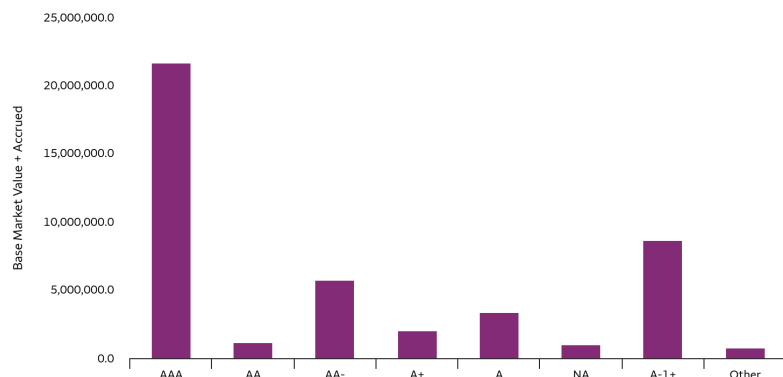
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# Risk Summary

US Dollar  
01 January 2020 to 31 March 2020

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

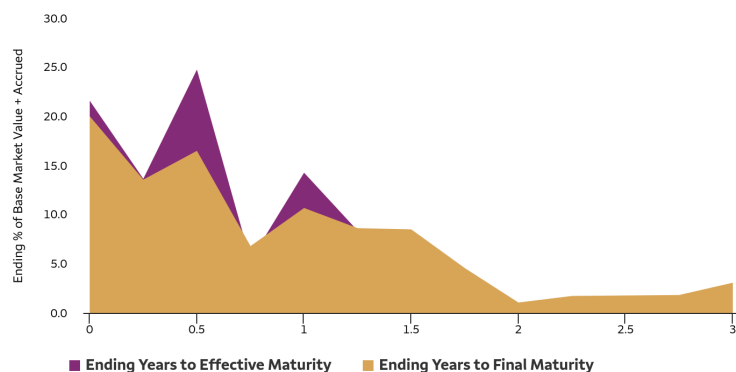
## Credit Rating



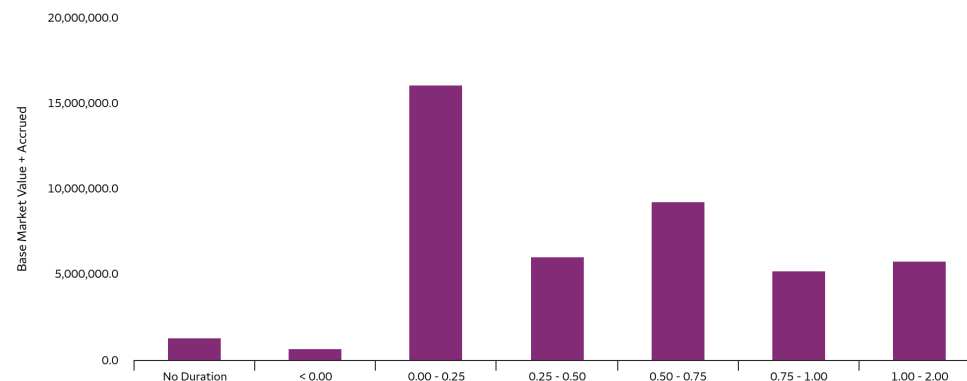
## Credit Duration Heat Map

Rating	0 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5 - 7	7 - 10	10 - 15	15 - 30
AAA	54.64%	10.48%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AA	13.08%	2.56%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
A	12.35%	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	2.25%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%

## Time To Maturity



## Duration



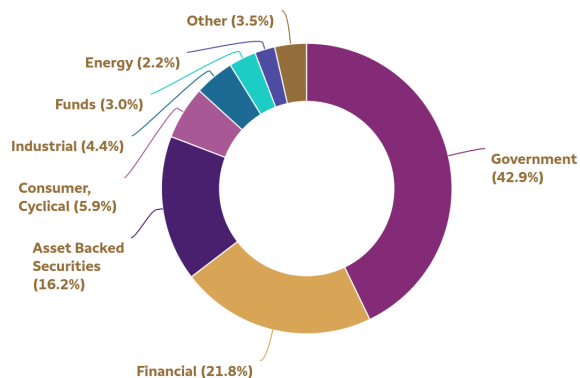
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# Risk Summary

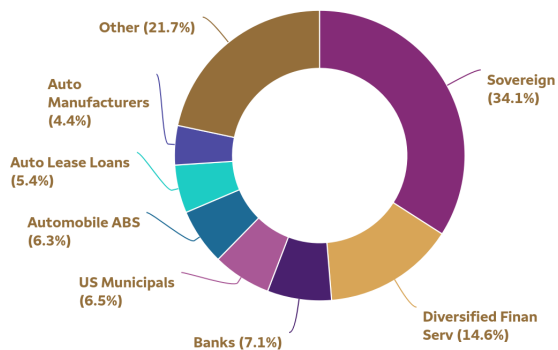
US Dollar  
01 January 2020 to 31 March 2020

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

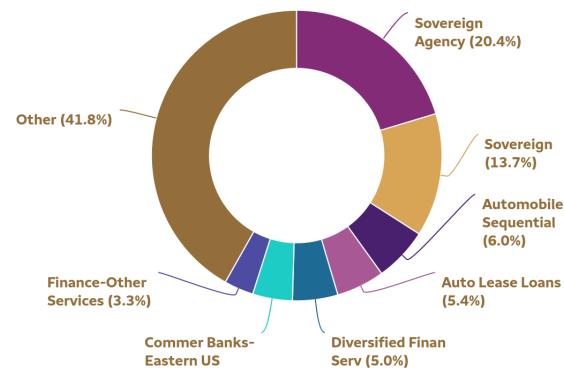
Industry Sector



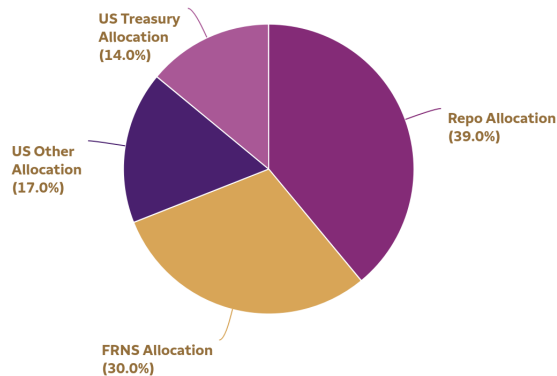
Industry Group



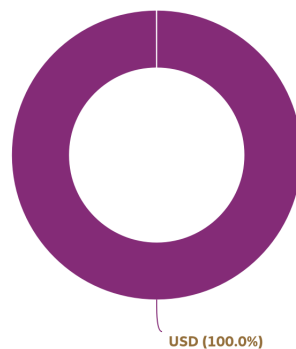
Industry Subgroup



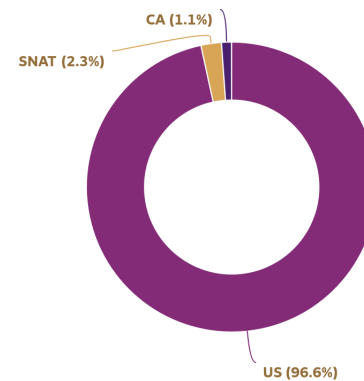
MMF Asset Allocation



Currency



Country



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# Risk Summary

US Dollar

01 January 2020 to 31 March 2020

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 January 2020 to 31 March 2020

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	03/01/2020	03/31/2020	0.07%	0.52%	-0.45%
Quarter to Date	01/01/2020	03/31/2020	0.60%	0.94%	-0.33%
Year to Date	01/01/2020	03/31/2020	0.60%	0.94%	-0.33%
Prior Month	02/01/2020	02/29/2020	0.30%	0.26%	0.04%
Prior Quarter	10/01/2019	12/31/2019	0.53%	0.54%	-0.01%
Prior Year	01/01/2019	12/31/2019	2.69%	2.57%	0.12%
Trailing Month	03/01/2020	03/31/2020	0.07%	0.52%	-0.45%
Trailing Quarter	01/01/2020	03/31/2020	0.60%	0.94%	-0.33%
Trailing Year	04/01/2019	03/31/2020	2.52%	2.85%	-0.33%

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 January 2020 to 31 March 2020

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.



# Performance Summary Net of Fees

US Dollar  
01 January 2020 to 31 March 2020

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, Net of Fees	Weighted Average Index Return	Excess Total Return, Net of Fees
Month to Date	03/01/2020	03/31/2020	0.06%	0.52%	-0.46%
Quarter to Date	01/01/2020	03/31/2020	0.57%	0.94%	-0.36%
Year to Date	01/01/2020	03/31/2020	0.57%	0.94%	-0.36%
Prior Month	02/01/2020	02/29/2020	0.29%	0.26%	0.03%
Prior Quarter	10/01/2019	12/31/2019	0.50%	0.54%	-0.04%
Prior Year	01/01/2019	12/31/2019	2.57%	2.57%	0.00%
Trailing Month	03/01/2020	03/31/2020	0.06%	0.52%	-0.46%
Trailing Quarter	01/01/2020	03/31/2020	0.57%	0.94%	-0.36%
Trailing Year	04/01/2019	03/31/2020	2.40%	2.85%	-0.45%

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).

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# Performance Summary Net of Fees

US Dollar

01 January 2020 to 31 March 2020

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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# GAAP FX Financials

US Dollar

01 January 2020 to 31 March 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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Balance Sheet	As of:	WC-Contra Costa County	
		12/31/2019	03/31/2020
Book Value		44,385,487.71	44,329,526.55
Accrued Balance		111,752.82	141,854.66
<b>Book Value + Accrued</b>		<b>44,497,240.52</b>	<b>44,471,381.22</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		52,215.83	99,554.71
<b>Market Value + Accrued</b>		<b>44,549,456.35</b>	<b>44,570,935.92</b>

Income Statement	Begin Date End Date	WC-Contra Costa County	
		01/01/2020 03/31/2020	
<b>Net Amortization/Accretion Income</b>			31,682.46
Interest Income		187,289.56	
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>187,289.56</b>
Net FX Realized Gain/Loss		0.00	
Net Market Realized Gain/Loss		468.74	
Net Total Holding Gain/Loss		0.00	
Total Impairment Loss		0.00	
<b>Net Total Gain/Loss</b>			<b>468.74</b>
Expense		-12,953.88	
<b>Net Income</b>			<b>206,486.87</b>
Transfers In/Out			-232,346.18
Change in FX Unrealized Gain/Loss			0.00
Change in Market Unrealized Gain/Loss			47,338.88

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# GAAP FX Financials

US Dollar

01 January 2020 to 31 March 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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Statement of Cash Flows	WC-Contra Costa County	
	Begin Date	01/01/2020
	End Date	03/31/2020
<b>Net Income</b>		206,486.87
Amortization/Accretion on MS	-14,695.19	
Change in Accrued on MS	-19,090.55	
Net Gain/Loss on MS	-468.74	
Change in Unrealized G/L on CE	659.39	
<b>Subtotal</b>		-33,595.08
Purchase of MS	-9,039,462.62	
Purchased Accrued of MS	-11,011.30	
Sales of MS	1,953,699.99	
Sold Accrued of MS	0.00	
Maturities of MS	5,900,000.00	
<b>Net Purchases/Sales</b>		-1,196,773.93
Transfers of Cash & CE		-232,346.18
<b>Total Change in Cash &amp; CE</b>		-1,256,228.32
Beginning Cash & CE		7,313,681.22
<b>Ending Cash &amp; CE</b>		6,057,452.90

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# Income Detail

US Dollar

01 January 2020 to 31 March 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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Identifier, Description	Ending Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/ Accretion Income	Net Realized Gain/ Loss	Base Expense, Base Net Income
02665WCL3 AMERICAN HONDA FINANCE CORP	0.00 2.04	02/21/2020 02/21/2020	0.00 10/03/2018	2,027.60 -69.14	0.00	0.00 1,958.45
02665JCG3 American Honda Finance Corporation	0.00 0.00	03/16/2020 03/16/2020	0.00 11/13/2019	0.00 1,812.50	0.00	0.00 1,812.50
02587AAJ3 AMXCA 171 A	0.00 1.93	02/18/2020 02/18/2020	0.00 05/25/2018	1,179.45 564.87	0.00	0.00 1,744.32
032556GM8 ANAHEIM CALIF HSG & PUB IMPT AUTH REV	630,000.00 1.65	10/01/2021 10/01/2021	0.00 03/04/2020	778.21 0.00	0.00	0.00 778.21
05522RCW6 BACCT 171 A	0.00 1.95	03/16/2020 03/16/2020	0.00 02/27/2019	3,006.25 1,112.97	0.00	0.00 4,119.22
06050TML3 BANK OF AMERICA NA	500,000.00 2.03	05/24/2021 05/24/2021	0.00 05/24/2019	2,739.24 0.00	0.00	0.00 2,739.24
06406FAA1 BANK OF NEW YORK MELLON CORP	700,000.00 2.50	04/15/2021 04/15/2021	0.00 08/27/2019	4,375.00 -1,028.65	0.00	0.00 3,346.35
05588CAB8 BMWOT 19A A2	766,461.88 2.05	09/11/2020 05/25/2022	0.00 09/18/2019	4,088.55 2.98	0.00	0.00 4,091.53
13017HAF3 CALIFORNIA EARTHQUAKE AUTH REV	1,000,000.00 1.30	07/01/2020 07/01/2020	0.00 03/17/2020	505.56 0.00	0.00	0.00 505.56
CCYUSD Cash	1,759.46 0.00	03/31/2020 03/31/2020	-232,346.18 ---	0.00 0.00	0.00	-12,953.88 -12,953.88
14913Q2J7 CATERPILLAR FINANCIAL SERVICES CORP	500,000.00 2.95	05/15/2020 05/15/2020	0.00 05/29/2019	3,687.50 -476.20	0.00	0.00 3,211.30
17305EGB5 CCCIT 17A3 A3	400,000.00 1.92	04/07/2020 04/07/2020	0.00 07/29/2019	1,920.00 292.24	0.00	0.00 2,212.24
161571GX6 CHAIT 154 A	850,000.00 1.84	04/14/2020 04/15/2020	0.00 08/21/2019	3,909.99 304.69	0.00	0.00 4,214.68
808513AV7 CHARLES SCHWAB CORP	700,000.00 2.02	05/21/2021 05/21/2021	0.00 12/05/2019	3,764.18 -157.03	0.00	0.00 3,607.14
166764AR1 CHEVRON CORP	0.00 1.96	03/03/2020 03/03/2020	0.00 11/05/2018	675.46 344.59	0.00	0.00 1,020.04
17325FAN8 CITIBANK NA	700,000.00 3.05	05/01/2020 05/01/2020	0.00 03/22/2019	5,337.50 -431.47	0.00	0.00 4,906.03
14042WAB6 COPAR 191 A2	468,986.81 2.58	08/20/2020 04/15/2022	0.00 05/30/2019	3,522.87 15.30	0.00	0.00 3,538.18
12619TAF1 CRC Funding, LLC	0.00 0.00	01/15/2020 01/15/2020	0.00 11/12/2019	0.00 346.11	0.00	0.00 346.11
30229AD63 Exxon Mobil Corporation	1,000,000.00 0.00	04/06/2020 04/06/2020	0.00 01/07/2020	0.00 3,801.39	0.00	0.00 3,801.39
30229AA66 Exxon Mobil Corporation	0.00 0.00	01/06/2020 01/06/2020	0.00 11/12/2019	0.00 227.78	0.00	0.00 227.78
313312N30 FEDERAL FARM CREDIT BANKS	1,000,000.00 0.00	11/04/2020 11/04/2020	0.00 12/18/2019	0.00 4,044.44	0.00	0.00 4,044.44
313312N97 FEDERAL FARM CREDIT BANKS	1,000,000.00 0.00	11/10/2020 11/10/2020	0.00 11/13/2019	0.00 4,044.44	0.00	0.00 4,044.44

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# Income Detail

US Dollar

01 January 2020 to 31 March 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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Identifier, Description	Ending Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/ Accretion Income	Net Realized Gain/ Loss	Base Expense, Base Net Income
313312SD3 FEDERAL FARM CREDIT BANKS	0.00 0.00	01/23/2020 01/23/2020	0.00 11/15/2019	0.00 959.45	0.00	0.00 959.45
3133EKR73 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 1.20	09/23/2021 09/23/2021	0.00 09/23/2019	4,689.77 0.00	0.00	0.00 4,689.77
313384TV1 FEDERAL HOME LOAN BANKS	0.00 0.00	03/03/2020 03/03/2020	0.00 03/02/2020	0.00 44.44	0.00	0.00 44.44
313384VB2 FEDERAL HOME LOAN BANKS	1,000,000.00 0.00	04/02/2020 04/02/2020	0.00 02/24/2020	0.00 1,608.47	0.00	0.00 1,608.47
313385DF0 FEDERAL HOME LOAN BANKS	1,000,000.00 0.00	03/19/2021 03/19/2021	0.00 03/20/2020	0.00 133.33	0.00	0.00 133.33
3130A1W95 FEDERAL HOME LOAN BANKS	1,000,000.00 2.25	06/11/2021 06/11/2021	0.00 02/06/2020	3,437.50 -1,054.07	0.00	0.00 2,383.43
313378JP7 FEDERAL HOME LOAN BANKS	1,000,000.00 2.38	09/10/2021 09/10/2021	0.00 10/28/2019	5,937.50 -1,737.39	0.00	0.00 4,200.11
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 -894.88	0.00	0.00 6,292.62
313384UN7 FEDERAL HOME LOAN BANKS	0.00 0.00	03/20/2020 03/20/2020	0.00 12/23/2019	0.00 3,478.19	0.00	0.00 3,478.19
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 1,225.30	0.00	0.00 4,975.30
3137BAHA3 FHMS K715 A2	873,790.09 2.86	12/12/2020 01/25/2021	0.00 03/20/2020	762.53 -182.67	0.00	0.00 579.86
34531MAD0 FORDL 20A A3	590,000.00 1.85	11/01/2021 03/15/2023	0.00 01/28/2020	1,970.76 2.67	0.00	0.00 1,973.43
369550BA5 GENERAL DYNAMICS CORP	250,000.00 2.88	05/11/2020 05/11/2020	0.00 09/14/2018	1,796.88 57.16	0.00	0.00 1,854.03
369550BA5 GENERAL DYNAMICS CORP	500,000.00 2.88	05/11/2020 05/11/2020	0.00 03/21/2019	3,593.75 -266.24	0.00	0.00 3,327.51
376087FW7 GILROY CALIF UNI SCH DIST	500,000.00 1.72	08/01/2021 08/01/2021	0.00 10/31/2019	2,151.25 0.00	0.00	0.00 2,151.25
36256UAD0 GMALT 191 A3	800,000.00 2.98	11/23/2020 12/20/2021	0.00 01/24/2020	4,436.89 -1,373.41	0.00	0.00 3,063.48
38346LC20 Gotham Funding Corporation	0.00 0.00	03/02/2020 03/02/2020	0.00 12/04/2019	0.00 3,100.84	0.00	0.00 3,100.84
38346LD29 Gotham Funding Corporation	1,000,000.00 0.00	04/02/2020 04/02/2020	0.00 03/02/2020	0.00 1,183.34	0.00	0.00 1,183.34
43815HAB3 HAROT 183 A2	0.00 2.67	03/21/2020 12/21/2020	0.00 02/28/2019	498.88 -3.44	-0.01	0.00 495.43
43814WAB1 HAROT 191 A2	310,873.81 2.75	07/18/2020 09/20/2021	0.00 03/27/2020	94.98 29.22	0.00	0.00 124.20
4581XOCD8 INTER-AMERICAN DEVELOPMENT BANK	1,000,000.00 2.13	11/09/2020 11/09/2020	0.00 11/06/2019	5,312.50 -992.37	0.00	0.00 4,320.13
45866FAC8 INTERCONTINENTAL EXCHANGE INC	750,000.00 2.75	11/01/2020 12/01/2020	0.00 12/16/2019	5,156.25 -1,535.09	0.00	0.00 3,621.16

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# Income Detail

US Dollar

01 January 2020 to 31 March 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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Identifier, Description	Ending Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/ Accretion Income	Net Realized Gain/ Loss	Base Expense, Base Net Income
459058FA6 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	0.00 1.38	03/30/2020 03/30/2020	0.00 09/20/2019	3,404.31 1,488.43	0.00	0.00 4,892.74
45905UV43 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	0.00 1.69	03/18/2020 03/18/2020	0.00 05/24/2019	3,659.82 -25.75	0.00	0.00 3,634.07
24422ETZ2 JOHN DEERE CAPITAL CORP	0.00 2.35	01/08/2021 01/08/2021	0.00 04/22/2019	365.56 45.55	0.00	0.00 411.11
24422ETZ2 JOHN DEERE CAPITAL CORP	700,000.00 2.35	01/08/2021 01/08/2021	0.00 04/22/2019	3,746.94 472.58	0.00	0.00 4,219.53
46625HMX4 JPMORGAN CHASE & CO	575,000.00 2.55	09/29/2020 10/29/2020	0.00 03/12/2020	773.85 -396.49	0.00	0.00 377.36
48125LRK0 JPMORGAN CHASE BANK NA	0.00 2.60	02/01/2021 02/01/2021	0.00 05/14/2019	1,085.00 41.21	0.00	0.00 1,126.21
48125LRK0 JPMORGAN CHASE BANK NA	0.00 2.60	02/01/2021 02/01/2021	0.00 11/05/2019	542.50 -122.41	0.00	0.00 420.09
48125LRK0 JPMORGAN CHASE BANK NA	0.00 2.60	02/01/2021 02/01/2021	0.00 05/14/2019	0.00 1.29	468.74	0.00 470.03
48125LRK0 JPMORGAN CHASE BANK NA	0.00 2.60	02/01/2021 02/01/2021	0.00 11/05/2019	0.00 0.00	0.00	0.00 0.00
50000DBA3 Koch Industries, Inc.	0.00 0.00	02/10/2020 02/10/2020	0.00 01/14/2020	0.00 960.00	0.00	0.00 960.00
50000DAD8 Koch Industries, Inc.	0.00 0.00	01/13/2020 01/13/2020	0.00 11/22/2019	0.00 458.67	0.00	0.00 458.67
53127TD18 Liberty Street Funding LLC	750,000.00 0.00	04/01/2020 04/01/2020	0.00 03/12/2020	0.00 604.17	0.00	0.00 604.17
53127TCC5 Liberty Street Funding LLC	0.00 0.00	03/12/2020 03/12/2020	0.00 11/12/2019	0.00 2,751.25	0.00	0.00 2,751.25
58772TAC4 MBALT 19A A3	500,000.00 3.10	10/29/2020 11/15/2021	0.00 07/29/2019	3,875.01 -840.09	0.00	0.00 3,034.92
58772RAB0 MBART 181 A2A	436.24 2.71	04/14/2020 04/15/2021	0.00 07/25/2018	361.86 0.62	0.00	0.00 362.49
65478BAD3 NALT 18A A3	500,000.00 3.25	08/17/2020 09/15/2021	0.00 03/23/2020	361.11 188.76	0.00	0.00 549.87
65478GAD2 NAROT 17B A3	189,080.34 1.75	07/27/2020 10/15/2021	0.00 04/26/2018	992.73 895.35	0.00	0.00 1,888.08
65478GAD2 NAROT 17B A3	126,053.56 1.75	07/27/2020 10/15/2021	0.00 11/08/2018	661.82 644.31	0.00	0.00 1,306.13
637432MU6 NATIONAL RURAL UTILITIES COOP FINANCE CORP	700,000.00 2.35	05/15/2020 06/15/2020	0.00 04/12/2019	4,112.50 315.54	0.00	0.00 4,428.04
63763PD22 National Securities Clearing Corporation	700,000.00 0.00	04/02/2020 04/02/2020	0.00 02/10/2020	0.00 1,586.67	0.00	0.00 1,586.67
63763PBA6 National Securities Clearing Corporation	0.00 0.00	02/10/2020 02/10/2020	0.00 12/05/2019	0.00 1,361.11	0.00	0.00 1,361.11

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# Income Detail

US Dollar

01 January 2020 to 31 March 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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Identifier, Description	Ending Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/ Accretion Income	Net Realized Gain/ Loss	Base Expense, Base Net Income
67983TE44 Old Line Funding, LLC	500,000.00 0.00	05/04/2020 05/04/2020	0.00 03/30/2020	0.00 38.89	0.00	0.00 38.89
69371RM78 PACCAR INC	700,000.00 2.50	08/14/2020 08/14/2020	0.00 03/29/2019	4,375.00 -25.28	0.00	0.00 4,349.72
71708EAG0 Pfizer Inc.	0.00 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 2.05	05/19/2020 05/19/2020	0.00 02/06/2019	3,722.81 -261.37	0.00	0.00 3,461.44
CCYUSD Receivable	12,575.37 0.00	03/31/2020 03/31/2020	0.00 ---	0.00 0.00	0.00	0.00 0.00
796720MC1 SAN BERNARDINO CALIF CMNTY COLLEGE DIST	750,000.00 1.75	08/01/2020 08/01/2020	0.00 12/12/2019	3,288.75 0.00	0.00	0.00 3,288.75
857477AS2 STATE STREET CORP	700,000.00 2.55	08/18/2020 08/18/2020	0.00 04/16/2019	4,462.50 100.10	0.00	0.00 4,562.60
89231AAD3 TAOT 18C A3	800,000.00 3.02	02/16/2021 12/15/2022	0.00 07/29/2019	6,039.99 -1,220.35	0.00	0.00 4,819.64
88602TC43 Thunder Bay Funding, LLC	0.00 0.00	03/04/2020 03/04/2020	0.00 11/25/2019	0.00 3,220.00	0.00	0.00 3,220.00
89236TCZ6 TOYOTA MOTOR CREDIT CORP	500,000.00 1.90	04/08/2021 04/08/2021	0.00 08/30/2019	2,375.00 -140.30	0.00	0.00 2,234.70
89233GDT0 Toyota Motor Credit Corporation	750,000.00 0.00	04/27/2020 04/27/2020	0.00 03/26/2020	0.00 287.50	0.00	0.00 287.50
912828C57 UNITED STATES TREASURY	0.00 2.25	03/31/2021 03/31/2021	0.00 07/22/2019	5,532.79 -984.15	0.00	0.00 4,548.64
912828C57 UNITED STATES TREASURY	1,000,000.00 2.25	03/31/2021 03/31/2021	0.00 07/22/2019	61.48 -10.94	0.00	0.00 50.54
9128286D7 UNITED STATES TREASURY	0.00 2.50	02/28/2021 02/28/2021	0.00 05/03/2019	2,026.10 -117.48	0.00	0.00 1,908.62
9128286D7 UNITED STATES TREASURY	500,000.00 2.50	02/28/2021 02/28/2021	0.00 05/03/2019	1,086.96 -63.72	0.00	0.00 1,023.24
912828XM7 UNITED STATES TREASURY	500,000.00 1.63	07/31/2020 07/31/2020	0.00 04/30/2019	2,023.97 911.96	0.00	0.00 2,935.93
912828Q78 UNITED STATES TREASURY	1,000,000.00 1.38	04/30/2021 04/30/2021	0.00 10/25/2019	3,437.50 623.52	0.00	0.00 4,061.02
912828L99 UNITED STATES TREASURY	1,000,000.00 1.38	10/31/2020 10/31/2020	0.00 11/04/2019	3,437.50 589.17	0.00	0.00 4,026.67
912828S27 UNITED STATES TREASURY	1,000,000.00 1.13	06/30/2021 06/30/2021	0.00 10/18/2019	2,812.50 1,247.86	0.00	0.00 4,060.36
9128285G1 UNITED STATES TREASURY	1,000,000.00 2.88	10/31/2020 10/31/2020	0.00 08/30/2019	7,187.50 -2,815.51	0.00	0.00 4,371.99
90331HPK3 US BANK NA	750,000.00 2.01	01/21/2022 01/21/2022	0.00 01/21/2020	2,926.34 0.00	0.00	0.00 2,926.34
92868LAB7 VALET 181 A2A	116,919.24 2.81	05/17/2020 07/20/2021	0.00 07/03/2018	1,299.10 0.43	-0.01	0.00 1,299.52

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# Income Detail

US Dollar

01 January 2020 to 31 March 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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Identifier, Description	Ending Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/ Accretion Income	Net Realized Gain/ Loss	Base Expense, Base Net Income
92826CAB8 VISA INC	675,000.00 2.20	11/14/2020 12/14/2020	0.00 04/16/2019	3,712.50 595.05	0.00	0.00 4,307.55
92348XAB1 VZOT 18A A1B	800,000.00 1.01	05/02/2021 04/20/2023	0.00 10/10/2018	3,640.03 0.00	0.00	0.00 3,640.03
931142EF6 WALMART INC	700,000.00 1.24	06/23/2020 06/23/2020	0.00 06/27/2018	3,353.61 0.00	0.00	0.00 3,353.61
94975P405 WELLSFARGO:GOVT MMI	1,344,463.22 0.24	03/31/2020 03/31/2020	0.00 ---	4,250.35 0.00	0.00	0.00 4,250.35
---	<b>44,311,400.02</b>	<b>11/05/2020</b>	<b>-232,346.18</b>	<b>187,289.56</b>	<b>468.74</b>	<b>-12,953.88</b>
---	<b>1.67</b>	<b>01/19/2021</b>	<b>---</b>	<b>31,682.46</b>		<b>206,486.87</b>

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

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# Balance Sheet Classification

US Dollar

01 January 2020 to 31 March 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
94975P405 WELLSFARGO:GOVT MM I	1,344,463.22 1.0000	03/31/2020 0.24	03/31/2020	AAA Cash	1.46 1.43	1,344,463.22 1,344,463.22 0.00	1,344,463.22 0.00 1,344,463.22
CCYUSD Receivable	12,575.37 1.0000	03/31/2020 0.00	03/31/2020	AAA Cash	0.00 0.00	12,575.37 12,575.37 0.00	12,575.37 0.00 12,575.37
CCYUSD Cash	1,759.46 1.0000	03/31/2020 0.00	03/31/2020	AAA Cash	0.00 0.00	1,759.46 1,759.46 0.00	1,759.46 0.00 1,759.46
67983TE44 Old Line Funding, LLC	500,000.00 99.8649	05/04/2020 0.00	05/04/2020	A-1+ Financial	1.41 1.42	499,319.44 499,358.33 -33.61	499,324.72 0.00 499,324.72
313384VB2 FEDERAL HOME LOAN BANKS	1,000,000.00 99.9998	04/02/2020 0.00	04/02/2020	A-1+ Agency	1.57 0.04	998,348.06 999,956.53 41.53	999,998.06 0.00 999,998.06
63763PD22 National Securities Clearing Corporation	700,000.00 99.9996	04/02/2020 0.00	04/02/2020	A-1+ Financial	1.61 0.07	698,382.22 699,968.89 28.23	699,997.12 0.00 699,997.12
89233GDT0 Toyota Motor Credit Corporation	750,000.00 99.9125	04/27/2020 0.00	04/27/2020	A-1+ Industrial	2.32 1.17	748,466.67 748,754.17 589.39	749,343.56 0.00 749,343.56
38346LD29 Gotham Funding Corporation	1,000,000.00 100.0007	04/02/2020 0.00	04/02/2020	A-1+ Financial	1.43 -0.13	998,777.22 999,960.56 46.72	1,000,007.28 0.00 1,000,007.28
53127TD18 Liberty Street Funding LLC	750,000.00 99.9979	04/01/2020 0.00	04/01/2020	A-1+ Financial	0.00 0.76	749,395.83 750,000.00 -15.89	749,984.11 0.00 749,984.11
---	6,058,798.05	04/07/2020	04/07/2020	AAA	1.41	6,051,487.49	6,057,452.90
---	77.7703	0.05	---	---	0.67	6,056,796.52 656.38	0.00 6,057,452.90

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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
313370US5 FEDERAL HOME LOAN BANKS	1,000,000.00 101.1624	09/11/2020 2.88	09/11/2020	AAA Agency	2.51 0.26	1,005,300.42 1,001,602.91 10,020.93	1,011,623.84 1,597.22 1,013,221.06
637432MU6 NATIONAL RURAL UTILITIES COOP FINANCE CORP	700,000.00 100.0026	06/15/2020 2.35	05/15/2020	A+ Financial	2.53 2.26	698,509.00 699,739.94 277.98	700,017.92 4,843.61 704,861.53

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# Balance Sheet Classification

US Dollar

01 January 2020 to 31 March 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
912828C57 UNITED STATES TREASURY	1,000,000.00 102.1172	03/31/2021 2.25	03/31/2021	AAA Government	1.84 0.13	1,006,757.81 1,003,980.33 17,191.67	1,021,172.00 61.48 1,021,233.48
3137BAHA3 FHMS K715 A2	873,790.09 100.9578	01/25/2021 2.86	12/12/2020	AAA Mortgage Backed	1.92 1.20	878,159.04 877,976.37 4,182.89	882,159.25 2,079.62 884,238.87
3135G0D75 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00 100.2807	06/22/2020 1.50	06/22/2020	AAA Agency	2.00 0.25	995,220.00 998,895.89 3,911.39	1,002,807.28 4,125.00 1,006,932.28
161571GX6 CHAIT 154 A	850,000.00 99.9200	04/15/2020 1.84	04/14/2020	AAA Asset Backed	1.99 3.67	849,203.13 849,953.13 -633.47	849,319.66 695.11 850,014.77
4581X0CD8 INTER-AMERICAN DEVELOPMENT BANK	1,000,000.00 100.9548	11/09/2020 2.13	11/09/2020	AAA Government	1.72 0.54	1,004,024.00 1,002,420.94 7,127.15	1,009,548.09 8,381.94 1,017,930.03
912828XM7 UNITED STATES TREASURY	500,000.00 100.5000	07/31/2020 1.63	07/31/2020	AAA Government	2.37 0.13	495,410.16 498,787.40 3,712.60	502,500.00 1,361.61 503,861.61
69371RM78 PACCAR INC	700,000.00 99.4627	08/14/2020 2.50	08/14/2020	A+ Industrial	2.48 3.93	700,140.00 700,037.50 -3,798.75	696,238.75 2,284.72 698,523.47
857477AS2 STATE STREET CORP	700,000.00 100.1620	08/18/2020 2.55	08/18/2020	AA- Financial	2.61 2.10	699,461.00 699,847.10 1,286.70	701,133.80 2,132.08 703,265.88
46625HNX4 JPMORGAN CHASE & CO	575,000.00 100.0005	10/29/2020 2.55	09/29/2020	AA- Financial	1.27 2.54	578,984.75 578,588.26 -3,585.43	575,002.83 6,190.83 581,193.66
912828L99 UNITED STATES TREASURY	1,000,000.00 100.7188	10/31/2020 1.38	10/31/2020	AAA Government	1.61 0.14	997,656.25 998,620.94 8,567.06	1,007,188.00 5,779.53 1,012,967.53
45866FAC8 INTERCONTINENTAL EXCHANGE INC	750,000.00 100.6780	12/01/2020 2.75	11/01/2020	A Financial	1.91 1.56	755,415.00 753,610.00 1,475.00	755,085.00 6,875.00 761,960.00
92826CAB8 VISA INC	675,000.00 100.3914	12/14/2020 2.20	11/14/2020	AA- Industrial	2.56 1.54	671,024.25 673,319.46 4,322.34	677,641.80 4,413.75 682,055.55
17305EGB5 CCCIT 17A3 A3	400,000.00 99.9900	04/07/2020 1.92	04/07/2020	AAA Asset Backed	2.20 2.15	399,187.50 399,980.73 -20.73	399,960.00 3,712.00 403,672.00
69353RFD5 PNC BANK NA	680,000.00 99.8511	05/19/2020 2.05	05/19/2020	A+ Financial	1.92 3.14	681,258.00 680,051.70 -1,064.38	678,987.32 1,628.62 680,615.94
24422ETZ2 JOHN DEERE CAPITAL CORP	700,000.00 100.1597	01/08/2021 2.35	01/08/2021	A Industrial	2.66 2.13	696,430.00 698,394.35 2,723.70	701,118.05 3,792.64 704,910.69

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# Balance Sheet Classification

US Dollar

01 January 2020 to 31 March 2020

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
17325FAN8 CITIBANK NA	700,000.00 99.9600	05/01/2020 3.05	05/01/2020	AA- Financial	2.79 1.55	701,925.00 700,142.24 -421.95	699,720.29 8,895.83 708,616.12
369550BA5 GENERAL DYNAMICS CORP	250,000.00 100.0690	05/11/2020 2.88	05/11/2020	A Industrial	2.97 2.17	249,620.00 249,974.88 197.62	250,172.50 2,795.14 252,967.64
369550BA5 GENERAL DYNAMICS CORP	500,000.00 100.0690	05/11/2020 2.88	05/11/2020	A Industrial	2.65 2.17	501,220.00 500,117.03 227.97	500,345.00 5,590.28 505,935.28
14913Q2J7 CATERPILLAR FINANCIAL SERVICES CORP	500,000.00 100.0569	05/15/2020 2.95	05/15/2020	A Industrial	2.56 2.40	501,842.00 500,230.25 54.25	500,284.50 5,572.22 505,856.72
931142EF6 WALMART INC	700,000.00 99.8509	06/23/2020 1.24	06/23/2020	AA Industrial	1.26 1.80	700,000.00 700,000.00 -1,043.76	698,956.24 216.15 699,172.38
9128285G1 UNITED STATES TREASURY	1,000,000.00 101.5898	10/31/2020 2.88	10/31/2020	AAA Government	1.72 0.14	1,013,242.19 1,006,590.16 9,307.84	1,015,898.00 12,084.48 1,027,982.48
9128286D7 UNITED STATES TREASURY	500,000.00 102.1953	02/28/2021 2.50	02/28/2021	AAA Government	2.35 0.10	501,328.13 500,663.07 10,313.43	510,976.50 1,086.96 512,063.46
313312N97 FEDERAL FARM CREDIT BANKS	1,000,000.00 99.9133	11/10/2020 0.00	11/10/2020	A-1+ Agency	1.62 0.14	983,866.67 990,088.89 9,043.89	999,132.78 0.00 999,132.78
796720MC1 SAN BERNARDINO CALIF CMNTY COLLEGE DIST	750,000.00 100.1220	08/01/2020 1.75	08/01/2020	AA+ Municipal	1.76 1.32	750,000.00 750,000.00 915.00	750,915.00 2,192.50 753,107.50
313312N30 FEDERAL FARM CREDIT BANKS	1,000,000.00 99.9156	11/04/2020 0.00	11/04/2020	A-1+ Agency	1.62 0.14	985,688.89 990,355.56 8,800.55	999,156.11 0.00 999,156.11
30229AD63 Exxon Mobil Corporation	1,000,000.00 99.9921	04/06/2020 0.00	04/06/2020	A-1+ Industrial	1.62 0.47	995,975.00 999,776.39 144.61	999,921.00 0.00 999,921.00
13017HAF3 CALIFORNIA EARTHQUAKE AUTH REV	1,000,000.00 100.0810	07/01/2020 1.30	07/01/2020	NA Municipal	1.30 0.92	1,000,000.00 1,000,000.00 810.00	1,000,810.00 505.56 1,001,315.56
313385DF0 FEDERAL HOME LOAN BANKS	1,000,000.00 99.8338	03/19/2021 0.00	03/19/2021	A-1+ Agency	0.40 0.17	995,955.56 996,088.89 2,249.11	998,338.00 0.00 998,338.00
---	23,003,790.09	09/14/2020	09/09/2020	AA+	1.93	22,992,803.75	23,096,129.51
---	100.4061	1.85	---	---	1.20	22,999,834.30 96,295.21	98,893.88 23,195,023.39

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# Balance Sheet Classification

US Dollar

01 January 2020 to 31 March 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
3130A1W95 FEDERAL HOME LOAN BANKS	1,000,000.00 102.2029	06/11/2021 2.25	06/11/2021	AAA Agency	1.54 0.40	1,009,410.00 1,008,355.93 13,672.79	1,022,028.72 6,875.00 1,028,903.72
313378JP7 FEDERAL HOME LOAN BANKS	1,000,000.00 102.7345	09/10/2021 2.38	09/10/2021	AAA Agency	1.66 0.47	1,013,040.00 1,010,061.61 17,282.92	1,027,344.53 1,385.42 1,028,729.95
06406FAA1 BANK OF NEW YORK MELLON CORP	700,000.00 99.9412	04/15/2021 2.50	04/15/2021	AA- Financial	1.90 2.55	706,398.00 703,933.75 -4,345.45	699,588.30 8,069.44 707,657.75
89236TCZ6 TOYOTA MOTOR CREDIT CORP	500,000.00 99.5379	04/08/2021 1.90	04/08/2021	AA- Industrial	1.78 2.35	500,905.00 500,573.53 -2,884.04	497,689.49 4,565.28 502,254.77
912828Q78 UNITED STATES TREASURY	1,000,000.00 101.3320	04/30/2021 1.38	04/30/2021	AAA Government	1.63 0.14	996,210.94 997,300.38 16,019.62	1,013,320.00 5,779.53 1,019,099.53
912828S27 UNITED STATES TREASURY	1,000,000.00 101.2734	06/30/2021 1.13	06/30/2021	AAA Government	1.63 0.10	991,484.38 993,760.70 18,973.30	1,012,734.00 2,843.41 1,015,577.41
65478GAD2 NAROT 17B A3	189,080.34 100.0648	10/15/2021 1.75	07/27/2020	AAA Asset Backed	3.07 1.48	185,808.37 188,204.65 998.29	189,202.94 147.06 189,350.01
65478GAD2 NAROT 17B A3	126,053.56 100.0648	10/15/2021 1.75	07/27/2020	AAA Asset Backed	3.20 1.48	124,147.98 125,413.41 721.89	126,135.29 98.04 126,233.34
808513AV7 CHARLES SCHWAB CORP	700,000.00 98.1058	05/21/2021 2.02	05/21/2021	A Financial	1.95 2.62	700,868.00 700,664.37 -13,924.00	686,740.37 1,568.00 688,308.37
92868LAB7 VALET 181 A2A	116,919.24 99.9356	07/20/2021 2.81	05/17/2020	AAA Asset Backed	2.83 3.28	116,918.28 116,919.13 -75.21	116,843.92 100.39 116,944.31
58772RAB0 MBART 181 A2A	436.24 99.9859	04/15/2021 2.71	04/14/2020	AAA Asset Backed	2.73 2.88	436.23 436.24 -0.06	436.18 0.53 436.70
89231AAD3 TAOT 18C A3	800,000.00 101.3081	12/15/2022 3.02	02/16/2021	AAA Asset Backed	2.00 1.59	812,218.75 809,074.97 1,389.99	810,464.96 1,073.78 811,538.74
92348XAB1 VZOT 18A A1B	800,000.00 98.6236	04/20/2023 1.01	05/02/2021	AAA Asset Backed	0.99 1.87	800,000.00 800,000.00 -11,011.20	788,988.80 270.10 789,258.90
65478BAD3 NALT 18A A3	500,000.00 100.1096	09/15/2021 3.25	08/17/2020	AAA Asset Backed	6.10 2.95	493,750.00 493,938.76 6,609.04	500,547.80 722.22 501,270.02
58772TAC4 MBALT 19A A3	500,000.00 100.4754	11/15/2021 3.10	10/29/2020	AAA Asset Backed	1.99 2.27	505,234.38 502,954.15 -577.20	502,376.95 688.89 503,065.84

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# Balance Sheet Classification

US Dollar

01 January 2020 to 31 March 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
36256UAD0 GMALT 191 A3	800,000.00 100.5004	12/20/2021 2.98	11/23/2020	AAA Asset Backed	1.52 2.20	807,937.50 806,564.09 -2,560.81	804,003.28 728.44 804,731.72
43814WAB1 HAROT 191 A2	310,873.81 99.7590	09/20/2021 2.75	07/18/2020	AAA Asset Backed	4.24 3.57	309,319.44 309,348.66 775.92	310,124.57 308.71 310,433.29
06050TML3 BANK OF AMERICA NA	500,000.00 98.1370	05/24/2021 2.03	05/24/2021	AA Financial	2.03 2.60	500,000.00 500,000.00 -9,315.00	490,685.00 1,044.61 491,729.61
14042WAB6 COPAR 191 A2	468,986.81 100.1091	04/15/2022 2.58	08/20/2020	AAA Asset Backed	2.60 2.29	468,947.13 468,966.56 531.91	469,498.47 537.77 470,036.24
05588CAB8 BMWOT 19A A2	766,461.88 100.2861	05/25/2022 2.05	09/11/2020	AAA Asset Backed	2.06 1.40	766,445.71 766,450.86 2,204.17	768,655.04 261.87 768,916.91
3133EKR73 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 99.9526	09/23/2021 1.20	09/23/2021	AAA Agency	1.21 0.52	1,000,000.00 1,000,000.00 -473.61	999,526.39 298.78 999,825.17
376087FW7 GILROY CALIF UNI SCH DIST	500,000.00 100.6090	08/01/2021 1.72	08/01/2021	AA- Municipal	1.72 1.24	500,000.00 500,000.00 3,045.00	503,045.00 1,434.17 504,479.17
90331HPK3 US BANK NA	750,000.00 96.1534	01/21/2022 2.01	01/21/2022	AA- Financial	2.01 2.86	750,000.00 750,000.00 -28,849.13	721,150.87 2,926.34 724,077.20
34531MADO FORDL 20A A3	590,000.00 98.3375	03/15/2023 1.85	11/01/2021	AAA Asset Backed	1.86 2.94	589,971.33 589,974.00 -9,782.93	580,191.07 454.79 580,645.86
032556GM8 ANAHEIM CALIF HSG & PUB IMPT AUTH REV	630,000.00 100.6630	10/01/2021 1.65	10/01/2021	AA- Municipal	1.65 1.19	630,000.00 630,000.00 4,176.90	634,176.90 778.21 634,955.11
---	15,248,811.88	11/19/2021	04/25/2021	AA+	1.96	15,279,451.42	15,275,498.85
---	100.1990	2.05	---	---	1.58	15,272,895.74 2,603.11	42,960.78 15,318,459.63

## Summary

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
---	44,311,400.02	01/19/2021	11/05/2020	AA+	1.87	44,323,742.66	44,429,081.26
---	97.2586	1.67	---	---	1.26	44,329,526.55 99,554.71	141,854.66 44,570,935.92

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# Balance Sheet Classification

US Dollar

01 January 2020 to 31 March 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



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

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# Trading Activity

US Dollar

01 January 2020 to 31 March 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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\* Does not Lock Down.

Buy

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
02/07/2020 03/04/2020	032556GM8 ANAHEIM CALIF HSG & PUB IMPT AUTH REV	J.P. Morgan Securities Inc. (AU) 10/01/2021 1.65	630,000.00 630,000.00 100.00	0.00 630,000.00	0.00 0.00	0.00 -630,000.00
03/06/2020 03/17/2020	13017HAF3 CALIFORNIA EARTHQUAKE AUTH REV	J.P. Morgan Securities Inc. (AU) 07/01/2020 1.30	1,000,000.00 1,000,000.00 100.00	0.00 1,000,000.00	0.00 0.00	0.00 -1,000,000.00
01/06/2020 01/07/2020	30229AD63 Exxon Mobil Corporation	CITIGROUP GLOBAL MARKET 04/06/2020 0.00	1,000,000.00 1,000,000.00 99.60	0.00 995,975.00	0.00 0.00	0.00 -995,975.00
02/05/2020 02/06/2020	3130A1W95 FEDERAL HOME LOAN BANKS	KEYBANC CAPITAL MARKETS INC 06/11/2021 2.25	1,000,000.00 1,000,000.00 100.94	0.00 1,009,410.00	0.00 3,437.50	0.00 -1,012,847.50
03/02/2020 03/02/2020	313384TV1 FEDERAL HOME LOAN BANKS	APX Asset 03/03/2020 0.00	1,000,000.00 1,000,000.00 100.00	0.00 999,955.56	0.00 0.00	0.00 -999,955.56
02/24/2020 02/24/2020	313384VB2 FEDERAL HOME LOAN BANKS	Charlie Johnsson 04/02/2020 0.00	1,000,000.00 1,000,000.00 99.83	0.00 998,348.06	0.00 0.00	0.00 -998,348.06
03/20/2020 03/20/2020	313385DF0 FEDERAL HOME LOAN BANKS	APX Asset 03/19/2021 0.00	1,000,000.00 1,000,000.00 99.60	0.00 995,955.56	0.00 0.00	0.00 -995,955.56
03/18/2020 03/20/2020	3137BAHA3 FHMS K715 A2	State Street Bank and Trust 01/25/2021 2.86	900,000.00 873,790.09 100.50	0.00 878,159.04	0.00 1,317.09	0.00 -879,476.13
01/22/2020 01/28/2020	34531MAD0 FORDL 20A A3	BARCLAYS CAPITAL INC. 03/15/2023 1.85	590,000.00 590,000.00 100.00	0.00 589,971.33	0.00 0.00	0.00 -589,971.33
01/22/2020 01/24/2020	36256UAD0 GMALT 191 A3	Citigroup Global Markets (AU) 12/20/2021 2.98	800,000.00 800,000.00 100.99	0.00 807,937.50	0.00 264.89	0.00 -808,202.39
03/02/2020 03/02/2020	38346LD29 Gotham Funding Corporation	CS First Boston (BR) 04/02/2020 0.00	1,000,000.00 1,000,000.00 99.88	0.00 998,777.22	0.00 0.00	0.00 -998,777.22
03/25/2020 03/27/2020	43814WAB1 HAROT 191 A2	TORONTO DOMINION BK 09/20/2021 2.75	500,000.00 310,873.81 99.50	0.00 309,319.44	0.00 213.73	0.00 -309,533.17
03/10/2020 03/12/2020	46625HNX4 JPMORGAN CHASE & CO	Lloyds Securities 10/29/2020 2.55	575,000.00 575,000.00 100.69	0.00 578,984.75	0.00 5,416.98	0.00 -584,401.73
01/13/2020 01/14/2020	50000DBA3 Koch Industries, Inc.	CITIGROUP GLOBAL MARKET 02/10/2020 0.00	800,000.00 800,000.00 99.88	0.00 799,040.00	0.00 0.00	0.00 -799,040.00

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# Trading Activity

US Dollar

01 January 2020 to 31 March 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
03/12/2020 03/12/2020	53127TD18 Liberty Street Funding LLC	CITIGROUP GLOBAL MARKET 04/01/2020 0.00	750,000.00 750,000.00 99.92	0.00 749,395.83	0.00 0.00	0.00 -749,395.83
02/10/2020 02/10/2020	63763PD22 National Securities Clearing Corporation	BARCLAYS CAPITAL INC. 04/02/2020 0.00	700,000.00 700,000.00 99.77	0.00 698,382.22	0.00 0.00	0.00 -698,382.22
03/19/2020 03/23/2020	65478BAD3 NALT 18A A3	Bank of Montreal, Primary Broker 09/15/2021 3.25	500,000.00 500,000.00 98.75	0.00 493,750.00	0.00 361.11	0.00 -494,111.11
03/30/2020 03/30/2020	67983TE44 Old Line Funding, LLC	Dain Rauscher 05/04/2020 0.00	500,000.00 500,000.00 99.86	0.00 499,319.44	0.00 0.00	0.00 -499,319.44
03/25/2020 03/26/2020	89233GDT0 Toyota Motor Credit Corporation	Toyota Motor Credit Corp. 04/27/2020 0.00	750,000.00 750,000.00 99.80	0.00 748,466.67	0.00 0.00	0.00 -748,466.67
01/16/2020 01/21/2020	90331HPK3 US BANK NA	Piper Jaffray Inc 01/21/2022 2.01	750,000.00 750,000.00 100.00	0.00 750,000.00	0.00 0.00	0.00 -750,000.00
01/02/2020 01/02/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2020 1.44	1,374.04 1,374.04 1.00	1,374.04 1,374.04	0.00 0.00	0.00 -1,374.04
01/06/2020 01/06/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2020 1.44	1,000,000.00 1,000,000.00 1.00	1,000,000.00 1,000,000.00	0.00 0.00	0.00 -1,000,000.00
01/08/2020 01/08/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2020 1.44	8,225.00 8,225.00 1.00	8,225.00 8,225.00	0.00 0.00	0.00 -8,225.00
01/13/2020 01/13/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2020 1.44	800,000.00 800,000.00 1.00	800,000.00 800,000.00	0.00 0.00	0.00 -800,000.00
01/15/2020 01/15/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2020 1.44	1,303.33 1,303.33 1.00	1,303.33 1,303.33	0.00 0.00	0.00 -1,303.33
01/15/2020 01/15/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2020 1.44	603,853.25 603,853.25 1.00	603,853.25 603,853.25	0.00 0.00	0.00 -603,853.25
01/16/2020 01/16/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2020 1.44	1,038,177.14 1,038,177.14 1.00	1,038,177.14 1,038,177.14	0.00 0.00	0.00 -1,038,177.14
01/21/2020 01/21/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2020 1.44	96,677.70 96,677.70 1.00	96,677.70 96,677.70	0.00 0.00	0.00 -96,677.70
01/22/2020 01/22/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2020 1.44	3,105.52 3,105.52 1.00	3,105.52 3,105.52	0.00 0.00	0.00 -3,105.52
01/23/2020 01/23/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2020 1.44	1,000,000.00 1,000,000.00 1.00	1,000,000.00 1,000,000.00	0.00 0.00	0.00 -1,000,000.00

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# Trading Activity

US Dollar

01 January 2020 to 31 March 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
01/27/2020 01/27/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2020 1.44	1,366.67 1,366.67 1.00	1,366.67 1,366.67	0.00 0.00	0.00 -1,366.67
01/31/2020 01/31/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2020 1.44	4,062.50 4,062.50 1.00	4,062.50 4,062.50	0.00 0.00	0.00 -4,062.50
02/03/2020 02/03/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2020 1.45	14,970.48 14,970.48 1.00	14,970.48 14,970.48	0.00 0.00	0.00 -14,970.48
02/03/2020 02/03/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2020 1.45	750,000.00 750,000.00 1.00	750,000.00 750,000.00	0.00 0.00	0.00 -750,000.00
02/10/2020 02/10/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2020 1.45	1,500,000.00 1,500,000.00 1.00	1,500,000.00 1,500,000.00	0.00 0.00	0.00 -1,500,000.00
02/14/2020 02/14/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2020 1.45	8,750.00 8,750.00 1.00	8,750.00 8,750.00	0.00 0.00	0.00 -8,750.00
02/18/2020 02/18/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2020 1.45	38,283.79 38,283.79 1.00	38,283.79 38,283.79	0.00 0.00	0.00 -38,283.79
02/18/2020 02/18/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2020 1.45	617,803.78 617,803.78 1.00	617,803.78 617,803.78	0.00 0.00	0.00 -617,803.78
02/19/2020 02/19/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2020 1.45	5,848.34 5,848.34 1.00	5,848.34 5,848.34	0.00 0.00	0.00 -5,848.34
02/20/2020 02/20/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2020 1.45	44,465.03 44,465.03 1.00	44,465.03 44,465.03	0.00 0.00	0.00 -44,465.03
02/21/2020 02/21/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2020 1.45	52,075.17 52,075.17 1.00	52,075.17 52,075.17	0.00 0.00	0.00 -52,075.17
02/21/2020 02/21/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2020 1.45	3,657.62 3,657.62 1.00	3,657.62 3,657.62	0.00 0.00	0.00 -3,657.62
02/21/2020 02/21/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2020 1.45	703,961.73 703,961.73 1.00	703,961.73 703,961.73	0.00 0.00	0.00 -703,961.73
02/24/2020 02/24/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2020 1.45	2,855.76 2,855.76 1.00	2,855.76 2,855.76	0.00 0.00	0.00 -2,855.76
02/25/2020 02/25/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2020 1.45	1,366.67 1,366.67 1.00	1,366.67 1,366.67	0.00 0.00	0.00 -1,366.67
02/25/2020 02/25/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2020 1.45	2,855.76 2,855.76 1.00	2,855.76 2,855.76	0.00 0.00	0.00 -2,855.76

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# Trading Activity

US Dollar

01 January 2020 to 31 March 2020

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
03/02/2020	94975P405	Direct	1,007,934.03	1,007,934.03	0.00	0.00
03/02/2020	WELLSFARGO:GOVT MM I	03/31/2020 0.24	1,007,934.03 1.00	1,007,934.03	0.00	-1,007,934.03
03/03/2020	94975P405	Direct	1,201,961.00	1,201,961.00	0.00	0.00
03/03/2020	WELLSFARGO:GOVT MM I	03/31/2020 0.24	1,201,961.00 1.00	1,201,961.00	0.00	-1,201,961.00
03/04/2020	94975P405	Direct	370,000.00	370,000.00	0.00	0.00
03/04/2020	WELLSFARGO:GOVT MM I	03/31/2020 0.24	370,000.00 1.00	370,000.00	0.00	-370,000.00
03/10/2020	94975P405	Direct	11,875.00	11,875.00	0.00	0.00
03/10/2020	WELLSFARGO:GOVT MM I	03/31/2020 0.24	11,875.00 1.00	11,875.00	0.00	-11,875.00
03/11/2020	94975P405	Direct	14,375.00	14,375.00	0.00	0.00
03/11/2020	WELLSFARGO:GOVT MM I	03/31/2020 0.24	14,375.00 1.00	14,375.00	0.00	-14,375.00
03/12/2020	94975P405	Direct	165,598.27	165,598.27	0.00	0.00
03/12/2020	WELLSFARGO:GOVT MM I	03/31/2020 0.24	165,598.27 1.00	165,598.27	0.00	-165,598.27
03/16/2020	94975P405	Direct	1,298,346.86	1,298,346.86	0.00	0.00
03/16/2020	WELLSFARGO:GOVT MM I	03/31/2020 0.24	1,298,346.86 1.00	1,298,346.86	0.00	-1,298,346.86
03/16/2020	94975P405	Direct	87,293.59	87,293.59	0.00	0.00
03/16/2020	WELLSFARGO:GOVT MM I	03/31/2020 0.24	87,293.59 1.00	87,293.59	0.00	-87,293.59
03/18/2020	94975P405	Direct	1,360.00	1,360.00	0.00	0.00
03/18/2020	WELLSFARGO:GOVT MM I	03/31/2020 0.24	1,360.00 1.00	1,360.00	0.00	-1,360.00
03/18/2020	94975P405	Direct	1,000,000.00	1,000,000.00	0.00	0.00
03/18/2020	WELLSFARGO:GOVT MM I	03/31/2020 0.24	1,000,000.00 1.00	1,000,000.00	0.00	-1,000,000.00
03/18/2020	94975P405	Direct	1,000,000.00	1,000,000.00	0.00	0.00
03/18/2020	WELLSFARGO:GOVT MM I	03/31/2020 0.24	1,000,000.00 1.00	1,000,000.00	0.00	-1,000,000.00
03/20/2020	94975P405	Direct	157,531.24	157,531.24	0.00	0.00
03/20/2020	WELLSFARGO:GOVT MM I	03/31/2020 0.24	157,531.24 1.00	157,531.24	0.00	-157,531.24
03/23/2020	94975P405	Direct	4,872.92	4,872.92	0.00	0.00
03/23/2020	WELLSFARGO:GOVT MM I	03/31/2020 0.24	4,872.92 1.00	4,872.92	0.00	-4,872.92
03/23/2020	94975P405	Direct	86.42	86.42	0.00	0.00
03/23/2020	WELLSFARGO:GOVT MM I	03/31/2020 0.24	86.42 1.00	86.42	0.00	-86.42
03/25/2020	94975P405	Direct	34,904.79	34,904.79	0.00	0.00
03/25/2020	WELLSFARGO:GOVT MM I	03/31/2020 0.24	34,904.79 1.00	34,904.79	0.00	-34,904.79
03/30/2020	94975P405	Direct	6,880.00	6,880.00	0.00	0.00
03/30/2020	WELLSFARGO:GOVT MM I	03/31/2020 0.24	6,880.00 1.00	6,880.00	0.00	-6,880.00

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# Trading Activity

US Dollar

01 January 2020 to 31 March 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
03/30/2020	94975P405	Direct	1,000,000.00	1,000,000.00	0.00	0.00
03/30/2020	WELLSFARGO:GOVT MM I	03/31/2020 0.24	1,000,000.00 1.00	1,000,000.00	0.00	-1,000,000.00
03/31/2020	94975P405	Direct	11,250.00	0.00	0.00	0.00
03/31/2020	WELLSFARGO:GOVT MM I	03/31/2020 0.24	11,250.00 1.00	11,250.00	0.00	-11,250.00
---	---	---	31,424,308.40	15,668,058.40	0.00	0.00
---	---	07/27/2020 0.96	31,208,972.30 ---	31,210,456.02	11,011.30	-31,221,467.32

## 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
02/03/2020	48125LRK0	Redemption	-250,000.00	0.00	0.00	0.00
02/03/2020	JPMORGAN CHASE BANK NA	02/01/2021 2.60	-250,000.00 100.00	-250,000.00	0.00	250,000.00
02/03/2020	48125LRK0	Redemption	-500,000.00	0.00	468.74	0.00
02/03/2020	JPMORGAN CHASE BANK NA	02/01/2021 2.60	-500,000.00 100.00	-500,000.00	0.00	500,000.00
02/03/2020	48125LRK0	Redemption	-750,000.00	0.00	468.74	0.00
02/03/2020	JPMORGAN CHASE BANK NA	02/01/2021 2.60	-750,000.00 100.00	-750,000.00	0.00	750,000.00

## Maturity

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
02/18/2020	02587AAJ3	Maturity	-500,000.00	0.00	0.00	0.00
02/18/2020	AMXCA 171 A	02/18/2020 1.93	0.00 100.00	0.00	0.00	0.00
03/16/2020	02665JCG3	Maturity	-500,000.00	0.00	0.00	0.00
03/16/2020	American Honda Finance Corporation	03/16/2020 0.00	-500,000.00 100.00	-500,000.00	0.00	500,000.00
02/21/2020	02665WCL3	Maturity	-700,000.00	0.00	0.00	0.00
02/21/2020	AMERICAN HONDA FINANCE CORP	02/21/2020 2.04	-700,000.00 100.00	-700,000.00	0.00	700,000.00
03/16/2020	05522RCW6	Maturity	-750,000.00	0.00	0.00	0.00
03/16/2020	BACCT 171 A	03/16/2020 1.95	0.00 100.00	0.00	0.00	0.00
01/15/2020	12619TAF1	Maturity	-500,000.00	0.00	0.00	0.00
01/15/2020	CRC Funding, LLC	01/15/2020 0.00	-500,000.00 100.00	-500,000.00	0.00	500,000.00

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# Trading Activity

US Dollar

01 January 2020 to 31 March 2020

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
03/03/2020 03/03/2020	166764AR1 CHEVRON CORP	Maturity 03/03/2020 1.96	-200,000.00 -200,000.00 100.00	0.00 -200,000.00	0.00 0.00	0.00 200,000.00
01/06/2020 01/06/2020	30229AA66 Exxon Mobil Corporation	Maturity 01/06/2020 0.00	-1,000,000.00 -1,000,000.00 100.00	0.00 -1,000,000.00	0.00 0.00	0.00 1,000,000.00
01/23/2020 01/23/2020	313312SD3 FEDERAL FARM CREDIT BANKS	Maturity 01/23/2020 0.00	-1,000,000.00 -1,000,000.00 100.00	0.00 -1,000,000.00	0.00 0.00	0.00 1,000,000.00
03/03/2020 03/03/2020	313384TV1 FEDERAL HOME LOAN BANKS	Maturity 03/03/2020 0.00	-1,000,000.00 -1,000,000.00 100.00	0.00 -1,000,000.00	0.00 0.00	0.00 1,000,000.00
03/20/2020 03/20/2020	313384UN7 FEDERAL HOME LOAN BANKS	Maturity 03/20/2020 0.00	-1,000,000.00 -1,000,000.00 100.00	0.00 -1,000,000.00	0.00 0.00	0.00 1,000,000.00
03/02/2020 03/02/2020	38346LC20 Gotham Funding Corporation	Maturity 03/02/2020 0.00	-1,000,000.00 -1,000,000.00 100.00	0.00 -1,000,000.00	0.00 0.00	0.00 1,000,000.00
03/30/2020 03/30/2020	459058FA6 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	Maturity 03/30/2020 1.38	-1,000,000.00 -1,000,000.00 100.00	0.00 -1,000,000.00	0.00 0.00	0.00 1,000,000.00
03/18/2020 03/18/2020	45905UV43 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	Maturity 03/18/2020 1.69	-1,000,000.00 -1,000,000.00 100.00	0.00 -1,000,000.00	0.00 0.00	0.00 1,000,000.00
01/13/2020 01/13/2020	50000DAD8 Koch Industries, Inc.	Maturity 01/13/2020 0.00	-800,000.00 -800,000.00 100.00	0.00 -800,000.00	0.00 0.00	0.00 800,000.00
02/10/2020 02/10/2020	50000DBA3 Koch Industries, Inc.	Maturity 02/10/2020 0.00	-800,000.00 -800,000.00 100.00	0.00 -800,000.00	0.00 0.00	0.00 800,000.00
03/12/2020 03/12/2020	53127TCC5 Liberty Street Funding LLC	Maturity 03/12/2020 0.00	-750,000.00 -750,000.00 100.00	0.00 -750,000.00	0.00 0.00	0.00 750,000.00
02/10/2020 02/10/2020	63763PBA6 National Securities Clearing Corporation	Maturity 02/10/2020 0.00	-700,000.00 -700,000.00 100.00	0.00 -700,000.00	0.00 0.00	0.00 700,000.00
01/16/2020 01/16/2020	71708EAG0 Pfizer Inc.	Maturity 01/16/2020 0.00	-1,000,000.00 -1,000,000.00 100.00	0.00 -1,000,000.00	0.00 0.00	0.00 1,000,000.00
03/04/2020 03/04/2020	88602TC43 Thunder Bay Funding, LLC	Maturity 03/04/2020 0.00	-1,000,000.00 -1,000,000.00 100.00	0.00 -1,000,000.00	0.00 0.00	0.00 1,000,000.00
---	---	Maturity	-15,200,000.00	0.00	0.00	0.00
---	---	02/19/2020 0.35	-13,950,000.00 100.00	-13,950,000.00	0.00	13,950,000.00

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# Trading Activity

US Dollar

01 January 2020 to 31 March 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



## Principal Paydown

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
02/15/2020 02/15/2020	02587AAJ3 AMXCA 171 A	Direct 02/18/2020 1.93	0.00 -500,000.00 ---	0.00 -500,000.00	0.00 0.00	0.00 500,000.00
03/15/2020 03/15/2020	05522RCW6 BACCT 171 A	Direct 03/16/2020 1.95	0.00 -750,000.00 ---	0.00 -750,000.00	0.00 0.00	0.00 750,000.00
03/25/2020 03/25/2020	05588CAB8 BMWOT 19A A2	Direct 05/25/2022 2.05	0.00 -33,538.12 ---	0.00 -33,538.12	0.00 0.00	0.00 33,538.12
01/15/2020 01/15/2020	14042WAB6 COPAR 191 A2	Direct 04/15/2022 2.58	0.00 -51,721.83 ---	0.00 -51,721.83	0.00 0.00	0.00 51,721.83
02/15/2020 02/15/2020	14042WAB6 COPAR 191 A2	Direct 04/15/2022 2.58	0.00 -54,817.97 ---	0.00 -54,817.97	0.00 0.00	0.00 54,817.97
03/15/2020 03/15/2020	14042WAB6 COPAR 191 A2	Direct 04/15/2022 2.58	0.00 -51,507.88 ---	0.00 -51,507.88	0.00 0.00	0.00 51,507.88
01/21/2020 01/21/2020	43815HAB3 HAROT 183 A2	Direct 12/21/2020 2.67	0.00 -51,279.00 ---	0.00 -51,278.99	-0.01 0.00	0.00 51,278.99
02/21/2020 02/21/2020	43815HAB3 HAROT 183 A2	Direct 12/21/2020 2.67	0.00 -51,873.33 ---	0.00 -51,873.32	-0.01 0.00	0.00 51,873.32
03/21/2020 03/21/2020	43815HAB3 HAROT 183 A2	Direct 12/21/2020 2.67	0.00 -38,840.92 ---	0.00 -38,840.92	0.00 0.00	0.00 38,840.92
01/15/2020 01/15/2020	58772RAB0 MBART 181 A2A	Direct 04/15/2021 2.71	0.00 -37,926.31 ---	0.00 -37,926.31	0.00 0.00	0.00 37,926.31
02/15/2020 02/15/2020	58772RAB0 MBART 181 A2A	Direct 04/15/2021 2.71	0.00 -38,118.61 ---	0.00 -38,118.61	0.00 0.00	0.00 38,118.61
03/15/2020 03/15/2020	58772RAB0 MBART 181 A2A	Direct 04/15/2021 2.71	0.00 -34,587.56 ---	0.00 -34,587.57	0.01 0.00	0.00 34,587.57
01/15/2020 01/15/2020	65478GAD2 NAROT 17B A3	Direct 10/15/2021 1.75	0.00 -44,804.04 ---	0.00 -44,804.04	0.00 0.00	0.00 44,804.04
02/15/2020 02/15/2020	65478GAD2 NAROT 17B A3	Direct 10/15/2021 1.75	0.00 -45,606.63 ---	0.00 -45,606.63	0.00 0.00	0.00 45,606.63
03/15/2020 03/15/2020	65478GAD2 NAROT 17B A3	Direct 10/15/2021 1.75	0.00 -41,090.69 ---	0.00 -41,090.70	0.01 0.00	0.00 41,090.70

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# Trading Activity

US Dollar

01 January 2020 to 31 March 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
01/20/2020	92868LAB7	Direct	0.00	0.00	-0.01	0.00
01/20/2020	VALET 181 A2A	07/20/2021 2.81	-44,509.28 ---	-44,509.27	0.00	44,509.27
02/20/2020	92868LAB7	Direct	0.00	0.00	0.00	0.00
02/20/2020	VALET 181 A2A	07/20/2021 2.81	-43,995.77 ---	-43,995.77	0.00	43,995.77
03/20/2020	92868LAB7	Direct	0.00	0.00	0.00	0.00
03/20/2020	VALET 181 A2A	07/20/2021 2.81	-39,482.06 ---	-39,482.06	0.00	39,482.06
---	---	Direct	0.00	0.00	-0.01	0.00
---	---	09/14/2020 2.14	-1,953,700.00 ---	-1,953,699.99	0.00	1,953,699.99

## 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
01/07/2020	94975P405	Direct	-995,975.00	-995,975.00	0.00	0.00
01/07/2020	WELLSFARGO:GOVT MM I	03/31/2020 1.44	-995,975.00 1.00	-995,975.00	0.00	995,975.00
01/14/2020	94975P405	Direct	-799,040.00	-799,040.00	0.00	0.00
01/14/2020	WELLSFARGO:GOVT MM I	03/31/2020 1.44	-799,040.00 1.00	-799,040.00	0.00	799,040.00
01/21/2020	94975P405	Direct	-754,325.63	-754,325.63	0.00	0.00
01/21/2020	WELLSFARGO:GOVT MM I	03/31/2020 1.44	-754,325.63 1.00	-754,325.63	0.00	754,325.63
01/24/2020	94975P405	Direct	-808,202.39	-808,202.39	0.00	0.00
01/24/2020	WELLSFARGO:GOVT MM I	03/31/2020 1.44	-808,202.39 1.00	-808,202.39	0.00	808,202.39
01/28/2020	94975P405	Direct	-232,346.18	-232,346.18	0.00	0.00
01/28/2020	WELLSFARGO:GOVT MM I	03/31/2020 1.44	-232,346.18 1.00	-232,346.18	0.00	232,346.18
01/28/2020	94975P405	Direct	-589,971.33	-589,971.33	0.00	0.00
01/28/2020	WELLSFARGO:GOVT MM I	03/31/2020 1.44	-589,971.33 1.00	-589,971.33	0.00	589,971.33
02/06/2020	94975P405	Direct	-1,012,847.50	-1,012,847.50	0.00	0.00
02/06/2020	WELLSFARGO:GOVT MM I	03/31/2020 1.45	-1,012,847.50 1.00	-1,012,847.50	0.00	1,012,847.50
02/10/2020	94975P405	Direct	-698,382.22	-698,382.22	0.00	0.00
02/10/2020	WELLSFARGO:GOVT MM I	03/31/2020 1.45	-698,382.22 1.00	-698,382.22	0.00	698,382.22
02/20/2020	94975P405	Direct	-1,093.39	-1,093.39	0.00	0.00
02/20/2020	WELLSFARGO:GOVT MM I	03/31/2020 1.45	-1,093.39 1.00	-1,093.39	0.00	1,093.39

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# Trading Activity

US Dollar

01 January 2020 to 31 March 2020

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
02/24/2020 02/24/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2020 1.45	-998,348.06 -998,348.06 1.00	-998,348.06 -998,348.06	0.00 0.00	0.00 998,348.06
02/26/2020 02/26/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2020 1.45	-2,855.76 -2,855.76 1.00	-2,855.76 -2,855.76	0.00 0.00	0.00 2,855.76
03/02/2020 03/02/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2020 0.24	-999,955.56 -999,955.56 1.00	-999,955.56 -999,955.56	0.00 0.00	0.00 999,955.56
03/02/2020 03/02/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2020 0.24	-998,777.22 -998,777.22 1.00	-998,777.22 -998,777.22	0.00 0.00	0.00 998,777.22
03/12/2020 03/12/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2020 0.24	-749,395.83 -749,395.83 1.00	-749,395.83 -749,395.83	0.00 0.00	0.00 749,395.83
03/17/2020 03/17/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2020 0.24	-1,000,000.00 -1,000,000.00 1.00	-1,000,000.00 -1,000,000.00	0.00 0.00	0.00 1,000,000.00
03/17/2020 03/17/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2020 0.24	-1,000,000.00 -1,000,000.00 1.00	-1,000,000.00 -1,000,000.00	0.00 0.00	0.00 1,000,000.00
03/20/2020 03/20/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2020 0.24	-995,955.56 -995,955.56 1.00	-995,955.56 -995,955.56	0.00 0.00	0.00 995,955.56
03/23/2020 03/23/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2020 0.24	-451,788.37 -451,788.37 1.00	-451,788.37 -451,788.37	0.00 0.00	0.00 451,788.37
03/26/2020 03/26/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2020 0.24	-748,466.67 -748,466.67 1.00	-748,466.67 -748,466.67	0.00 0.00	0.00 748,466.67
03/27/2020 03/27/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2020 0.24	-309,533.17 -309,533.17 1.00	-309,533.17 -309,533.17	0.00 0.00	0.00 309,533.17
03/30/2020 03/30/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2020 0.24	-499,319.44 -499,319.44 1.00	-499,319.44 -499,319.44	0.00 0.00	0.00 499,319.44
03/31/2020 03/31/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2020 0.24	-90.96 -90.96 1.00	0.00 -90.96	0.00 0.00	0.00 90.96
--- ---	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2020 0.81	-14,646,670.24 -14,646,670.24 1.00	-14,646,579.28 -14,646,670.24	0.00 0.00	0.00 14,646,670.24

## Summary

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# Trading Activity

US Dollar

01 January 2020 to 31 March 2020

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
---	---	---	827,638.16	1,021,479.12	468.74	0.00
---	---	05/29/2020 0.84	-91,397.94 ---	-89,914.21	11,011.30	78,902.91

\* 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 January 2020 to 31 March 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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\* Does not Lock Down.

## Receivable

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
03/31/2020 03/31/2020	Money Market Funds	0.00	94975P405 WELLSFARGO:GOVT MM I	0.24	03/31/2020	---	1,290.76
<b>03/31/2020 03/31/2020</b>	<b>Money Market Funds</b>	<b>0.00</b>	<b>94975P405 WELLSFARGO:GOVT MM I</b>	<b>0.24</b>	<b>03/31/2020</b>	<b>---</b>	<b>1,290.76</b>

## Settled

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
01/15/2020 01/15/2020	Coupon	0.00	02587AAJ3 AMXCA 171 A	1.93	02/18/2020	---	804.17
02/15/2020 02/15/2020	Coupon	0.00	02587AAJ3 AMXCA 171 A	1.93	02/18/2020	---	804.17
02/15/2020 02/15/2020	Principal Paydown	-500,000.00	02587AAJ3 AMXCA 171 A	1.93	02/18/2020	---	500,000.00
02/18/2020 02/18/2020	Maturity	0.00	02587AAJ3 AMXCA 171 A	1.93	02/18/2020	100.00	0.00
03/16/2020 03/16/2020	Maturity	-500,000.00	02665JCG3 American Honda Finance Corporation	0.00	03/16/2020	100.00	500,000.00
02/21/2020 02/21/2020	Maturity	-700,000.00	02665WCL3 AMERICAN HONDA FINANCE CORP	2.04	02/21/2020	100.00	700,000.00
02/21/2020 02/21/2020	Coupon	0.00	02665WCL3 AMERICAN HONDA FINANCE CORP	2.04	02/21/2020	---	3,657.62
02/07/2020 03/04/2020	Buy	630,000.00	032556GM8 ANAHEIM CALIF HSG & PUB IMPT AUTH REV	1.65	10/01/2021	100.00	-630,000.00
01/15/2020 01/15/2020	Coupon	0.00	05522RCW6 BACCT 171 A	1.95	03/16/2020	---	1,218.75
02/15/2020 02/15/2020	Coupon	0.00	05522RCW6 BACCT 171 A	1.95	03/16/2020	---	1,218.75
03/15/2020 03/15/2020	Coupon	0.00	05522RCW6 BACCT 171 A	1.95	03/16/2020	---	1,218.75
03/15/2020 03/15/2020	Principal Paydown	-750,000.00	05522RCW6 BACCT 171 A	1.95	03/16/2020	---	750,000.00
03/16/2020 03/16/2020	Maturity	0.00	05522RCW6 BACCT 171 A	1.95	03/16/2020	100.00	0.00
01/25/2020 01/25/2020	Coupon	0.00	05588CAB8 BMWOT 19A A2	2.05	05/25/2022	---	1,366.67
02/25/2020 02/25/2020	Coupon	0.00	05588CAB8 BMWOT 19A A2	2.05	05/25/2022	---	1,366.67
03/25/2020 03/25/2020	Principal Paydown	-33,538.12	05588CAB8 BMWOT 19A A2	2.05	05/25/2022	---	33,538.12
03/25/2020 03/25/2020	Coupon	0.00	05588CAB8 BMWOT 19A A2	2.05	05/25/2022	---	1,366.67

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# Transaction Detail

US Dollar

01 January 2020 to 31 March 2020

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
02/24/2020 02/24/2020	Coupon	0.00	06050TML3 BANK OF AMERICA NA	2.03	05/24/2021	---	2,855.76
01/15/2020 01/15/2020	Maturity	-500,000.00	12619TAF1 CRC Funding, LLC	0.00	01/15/2020	100.00	500,000.00
03/06/2020 03/17/2020	Buy	1,000,000.00	13017HAF3 CALIFORNIA EARTHQUAKE AUTH REV	1.30	07/01/2020	100.00	-1,000,000.00
01/15/2020 01/15/2020	Coupon	0.00	14042WAB6 COPAR 191 A2	2.58	04/15/2022	---	1,348.12
01/15/2020 01/15/2020	Principal Paydown	-51,721.83	14042WAB6 COPAR 191 A2	2.58	04/15/2022	---	51,721.83
02/15/2020 02/15/2020	Coupon	0.00	14042WAB6 COPAR 191 A2	2.58	04/15/2022	---	1,236.92
02/15/2020 02/15/2020	Principal Paydown	-54,817.97	14042WAB6 COPAR 191 A2	2.58	04/15/2022	---	54,817.97
03/15/2020 03/15/2020	Coupon	0.00	14042WAB6 COPAR 191 A2	2.58	04/15/2022	---	1,119.06
03/15/2020 03/15/2020	Principal Paydown	-51,507.88	14042WAB6 COPAR 191 A2	2.58	04/15/2022	---	51,507.88
01/15/2020 01/15/2020	Coupon	0.00	161571GX6 CHAIT 154 A	1.84	04/15/2020	---	1,303.33
02/15/2020 02/15/2020	Coupon	0.00	161571GX6 CHAIT 154 A	1.84	04/15/2020	---	1,303.33
03/15/2020 03/15/2020	Coupon	0.00	161571GX6 CHAIT 154 A	1.84	04/15/2020	---	1,303.33
03/03/2020 03/03/2020	Coupon	0.00	166764AR1 CHEVRON CORP	1.96	03/03/2020	---	1,961.00
03/03/2020 03/03/2020	Maturity	-200,000.00	166764AR1 CHEVRON CORP	1.96	03/03/2020	100.00	200,000.00
01/08/2020 01/08/2020	Coupon	0.00	24422ETZ2 JOHN DEERE CAPITAL CORP	2.35	01/08/2021	---	8,225.00
01/06/2020 01/06/2020	Maturity	-1,000,000.00	30229AA66 Exxon Mobil Corporation	0.00	01/06/2020	100.00	1,000,000.00
01/06/2020 01/07/2020	Buy	1,000,000.00	30229AD63 Exxon Mobil Corporation	0.00	04/06/2020	99.60	-995,975.00
02/05/2020 02/06/2020	Buy	1,000,000.00	3130A1W95 FEDERAL HOME LOAN BANKS	2.25	06/11/2021	100.94	-1,012,847.50
01/23/2020 01/23/2020	Maturity	-1,000,000.00	313312SD3 FEDERAL FARM CREDIT BANKS	0.00	01/23/2020	100.00	1,000,000.00
03/11/2020 03/11/2020	Coupon	0.00	313370US5 FEDERAL HOME LOAN BANKS	2.88	09/11/2020	---	14,375.00
03/10/2020 03/10/2020	Coupon	0.00	313378JP7 FEDERAL HOME LOAN BANKS	2.38	09/10/2021	---	11,875.00
03/02/2020 03/02/2020	Buy	1,000,000.00	313384TV1 FEDERAL HOME LOAN BANKS	0.00	03/03/2020	100.00	-999,955.56
03/03/2020 03/03/2020	Maturity	-1,000,000.00	313384TV1 FEDERAL HOME LOAN BANKS	0.00	03/03/2020	100.00	1,000,000.00

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# Transaction Detail

US Dollar

01 January 2020 to 31 March 2020

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
03/20/2020 03/20/2020	Maturity	-1,000,000.00	313384UN7 FEDERAL HOME LOAN BANKS	0.00	03/20/2020	100.00	1,000,000.00
02/24/2020 02/24/2020	Buy	1,000,000.00	313384VB2 FEDERAL HOME LOAN BANKS	0.00	04/02/2020	99.83	-998,348.06
03/20/2020 03/20/2020	Buy	1,000,000.00	313385DF0 FEDERAL HOME LOAN BANKS	0.00	03/19/2021	99.60	-995,955.56
03/23/2020 03/23/2020	Coupon	0.00	3133EKR73 FEDERAL FARM CREDIT BANKS FUNDING CORP	1.20	09/23/2021	---	4,872.92
03/18/2020 03/20/2020	Buy	873,790.09	3137BAHA3 FHMS K715 A2	2.86	01/25/2021	100.50	-879,476.13
01/22/2020 01/28/2020	Buy	590,000.00	34531MAD0 FORDL 20A A3	1.85	03/15/2023	100.00	-589,971.33
02/15/2020 02/15/2020	Coupon	0.00	34531MAD0 FORDL 20A A3	1.85	03/15/2023	---	606.39
03/15/2020 03/15/2020	Coupon	0.00	34531MAD0 FORDL 20A A3	1.85	03/15/2023	---	818.62
01/22/2020 01/24/2020	Buy	800,000.00	36256UAD0 GMALT 191 A3	2.98	12/20/2021	100.99	-808,202.39
02/20/2020 02/20/2020	Coupon	0.00	36256UAD0 GMALT 191 A3	2.98	12/20/2021	---	1,986.67
03/20/2020 03/20/2020	Coupon	0.00	36256UAD0 GMALT 191 A3	2.98	12/20/2021	---	1,986.67
02/01/2020 02/01/2020	Coupon	0.00	376087FW7 GILROY CALIF UNI SCH DIST	1.72	08/01/2021	---	2,175.15
03/02/2020 03/02/2020	Maturity	-1,000,000.00	38346LC20 Gotham Funding Corporation	0.00	03/02/2020	100.00	1,000,000.00
03/02/2020 03/02/2020	Buy	1,000,000.00	38346LD29 Gotham Funding Corporation	0.00	04/02/2020	99.88	-998,777.22
03/25/2020 03/27/2020	Buy	310,873.81	43814WAB1 HAROT 191 A2	2.75	09/20/2021	99.50	-309,533.17
01/21/2020 01/21/2020	Coupon	0.00	43815HAB3 HAROT 183 A2	2.67	12/21/2020	---	315.93
01/21/2020 01/21/2020	Principal Paydown	-51,279.00	43815HAB3 HAROT 183 A2	2.67	12/21/2020	---	51,278.99
02/21/2020 02/21/2020	Coupon	0.00	43815HAB3 HAROT 183 A2	2.67	12/21/2020	---	201.84
02/21/2020 02/21/2020	Principal Paydown	-51,873.33	43815HAB3 HAROT 183 A2	2.67	12/21/2020	---	51,873.32
03/21/2020 03/21/2020	Coupon	0.00	43815HAB3 HAROT 183 A2	2.67	12/21/2020	---	86.42
03/21/2020 03/21/2020	Principal Paydown	-38,840.92	43815HAB3 HAROT 183 A2	2.67	12/21/2020	---	38,840.92
03/30/2020 03/30/2020	Coupon	0.00	459058FA6 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1.38	03/30/2020	---	6,880.00

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# Transaction Detail

US Dollar

01 January 2020 to 31 March 2020

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
03/30/2020 03/30/2020	Maturity	-1,000,000.00	459058FA6 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1.38	03/30/2020	100.00	1,000,000.00
01/21/2020 01/21/2020	Coupon	0.00	45905UV43 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1.68	03/18/2020	---	1,680.00
02/18/2020 02/18/2020	Coupon	0.00	45905UV43 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1.69	03/18/2020	---	1,310.07
03/18/2020 03/18/2020	Coupon	0.00	45905UV43 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1.69	03/18/2020	---	1,359.98
03/18/2020 03/18/2020	Maturity	-1,000,000.00	45905UV43 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1.69	03/18/2020	100.00	1,000,000.00
03/10/2020 03/12/2020	Buy	575,000.00	46625HNX4 JPMORGAN CHASE & CO	2.55	10/29/2020	100.69	-584,401.73
02/01/2020 02/01/2020	Coupon	0.00	48125LRK0 JPMORGAN CHASE BANK NA	2.60	02/01/2021	---	9,765.00
02/03/2020 02/03/2020	Call Redemption	-250,000.00	48125LRK0 JPMORGAN CHASE BANK NA	2.60	02/01/2021	100.00	250,000.00
02/03/2020 02/03/2020	Call Redemption	-500,000.00	48125LRK0 JPMORGAN CHASE BANK NA	2.60	02/01/2021	100.00	500,000.00
01/13/2020 01/13/2020	Maturity	-800,000.00	50000DAD8 Koch Industries, Inc.	0.00	01/13/2020	100.00	800,000.00
01/13/2020 01/14/2020	Buy	800,000.00	50000DBA3 Koch Industries, Inc.	0.00	02/10/2020	99.88	-799,040.00
02/10/2020 02/10/2020	Maturity	-800,000.00	50000DBA3 Koch Industries, Inc.	0.00	02/10/2020	100.00	800,000.00
03/12/2020 03/12/2020	Maturity	-750,000.00	53127TCC5 Liberty Street Funding LLC	0.00	03/12/2020	100.00	750,000.00
03/12/2020 03/12/2020	Buy	750,000.00	53127TD18 Liberty Street Funding LLC	0.00	04/01/2020	99.92	-749,395.83
01/15/2020 01/15/2020	Principal Paydown	-37,926.31	58772RAB0 MBART 181 A2A	2.71	04/15/2021	---	37,926.31
01/15/2020 01/15/2020	Coupon	0.00	58772RAB0 MBART 181 A2A	2.71	04/15/2021	---	250.83
02/15/2020 02/15/2020	Coupon	0.00	58772RAB0 MBART 181 A2A	2.71	04/15/2021	---	165.18
02/15/2020 02/15/2020	Principal Paydown	-38,118.61	58772RAB0 MBART 181 A2A	2.71	04/15/2021	---	38,118.61
03/15/2020 03/15/2020	Coupon	0.00	58772RAB0 MBART 181 A2A	2.71	04/15/2021	---	79.10
03/15/2020 03/15/2020	Principal Paydown	-34,587.56	58772RAB0 MBART 181 A2A	2.71	04/15/2021	---	34,587.57
01/15/2020 01/15/2020	Coupon	0.00	58772TAC4 MBALT 19A A3	3.10	11/15/2021	---	1,291.67

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# Transaction Detail

US Dollar

01 January 2020 to 31 March 2020

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
02/15/2020 02/15/2020	Coupon	0.00	58772TAC4 MBALT 19A A3	3.10	11/15/2021	---	1,291.67
03/15/2020 03/15/2020	Coupon	0.00	58772TAC4 MBALT 19A A3	3.10	11/15/2021	---	1,291.67
02/10/2020 02/10/2020	Maturity	-700,000.00	63763PBA6 National Securities Clearing Corporation	0.00	02/10/2020	100.00	700,000.00
02/10/2020 02/10/2020	Buy	700,000.00	63763PD22 National Securities Clearing Corporation	0.00	04/02/2020	99.77	-698,382.22
03/19/2020 03/23/2020	Buy	500,000.00	65478BAD3 NALT 18A A3	3.25	09/15/2021	98.75	-494,111.11
01/15/2020 01/15/2020	Coupon	0.00	65478GAD2 NAROT 17B A3	1.75	10/15/2021	---	651.34
01/15/2020 01/15/2020	Principal Paydown	-44,804.04	65478GAD2 NAROT 17B A3	1.75	10/15/2021	---	44,804.04
02/15/2020 02/15/2020	Principal Paydown	-45,606.63	65478GAD2 NAROT 17B A3	1.75	10/15/2021	---	45,606.63
02/15/2020 02/15/2020	Coupon	0.00	65478GAD2 NAROT 17B A3	1.75	10/15/2021	---	586.00
03/15/2020 03/15/2020	Coupon	0.00	65478GAD2 NAROT 17B A3	1.75	10/15/2021	---	519.49
03/15/2020 03/15/2020	Principal Paydown	-41,090.69	65478GAD2 NAROT 17B A3	1.75	10/15/2021	---	41,090.70
03/30/2020 03/30/2020	Buy	500,000.00	67983TE44 Old Line Funding, LLC	0.00	05/04/2020	99.86	-499,319.44
02/19/2020 02/19/2020	Coupon	0.00	69353RFD5 PNC BANK NA	2.05	05/19/2020	---	3,931.95
02/14/2020 02/14/2020	Coupon	0.00	69371RM78 PACCAR INC	2.50	08/14/2020	---	8,750.00
01/16/2020 01/16/2020	Maturity	-1,000,000.00	71708EAG0 Pfizer Inc.	0.00	01/16/2020	100.00	1,000,000.00
02/01/2020 02/01/2020	Coupon	0.00	796720MC1 SAN BERNARDINO CALIF CMNTY COLLEGE DIST	1.75	08/01/2020	---	1,790.54
02/21/2020 02/21/2020	Coupon	0.00	808513AV7 CHARLES SCHWAB CORP	2.02	05/21/2021	---	3,961.73
02/18/2020 02/18/2020	Coupon	0.00	857477AS2 STATE STREET CORP	2.55	08/18/2020	---	8,925.00
03/04/2020 03/04/2020	Maturity	-1,000,000.00	88602TC43 Thunder Bay Funding, LLC	0.00	03/04/2020	100.00	1,000,000.00
01/15/2020 01/15/2020	Coupon	0.00	89231AAD3 TAOT 18C A3	3.02	12/15/2022	---	2,013.33
02/15/2020 02/15/2020	Coupon	0.00	89231AAD3 TAOT 18C A3	3.02	12/15/2022	---	2,013.33
03/15/2020 03/15/2020	Coupon	0.00	89231AAD3 TAOT 18C A3	3.02	12/15/2022	---	2,013.33

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# Transaction Detail

US Dollar

01 January 2020 to 31 March 2020

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
03/25/2020 03/26/2020	Buy	750,000.00	89233GDT0 Toyota Motor Credit Corporation	0.00	04/27/2020	99.80	-748,466.67
01/16/2020 01/21/2020	Buy	750,000.00	90331HPK3 US BANK NA	2.01	01/21/2022	100.00	-750,000.00
02/29/2020 02/29/2020	Coupon	0.00	9128286D7 UNITED STATES TREASURY	2.50	02/28/2021	---	6,250.00
03/31/2020 03/31/2020	Coupon	0.00	912828C57 UNITED STATES TREASURY	2.25	03/31/2021	---	11,250.00
01/31/2020 01/31/2020	Coupon	0.00	912828XM7 UNITED STATES TREASURY	1.63	07/31/2020	---	4,062.50
01/21/2020 01/21/2020	Coupon	0.00	92348XAB1 VZOT 18A A1B	1.89	04/20/2023	---	1,425.51
02/20/2020 02/20/2020	Coupon	0.00	92348XAB1 VZOT 18A A1B	1.89	04/20/2023	---	1,262.92
03/20/2020 03/20/2020	Coupon	0.00	92348XAB1 VZOT 18A A1B	1.01	04/20/2023	---	1,216.07
01/20/2020 01/20/2020	Coupon	0.00	92868LAB7 VALET 181 A2A	2.81	07/20/2021	---	573.49
01/20/2020 01/20/2020	Principal Paydown	-44,509.28	92868LAB7 VALET 181 A2A	2.81	07/20/2021	---	44,509.27
02/20/2020 02/20/2020	Coupon	0.00	92868LAB7 VALET 181 A2A	2.81	07/20/2021	---	469.26
02/20/2020 02/20/2020	Principal Paydown	-43,995.77	92868LAB7 VALET 181 A2A	2.81	07/20/2021	---	43,995.77
03/20/2020 03/20/2020	Coupon	0.00	92868LAB7 VALET 181 A2A	2.81	07/20/2021	---	366.24
03/20/2020 03/20/2020	Principal Paydown	-39,482.06	92868LAB7 VALET 181 A2A	2.81	07/20/2021	---	39,482.06
03/23/2020 03/23/2020	Coupon	0.00	931142EF6 WALMART INC	1.24	06/23/2020	---	3,481.82
01/02/2020 01/02/2020	Buy	1,374.04	94975P405 WELLSFARGO:GOVT MM I	1.44	03/31/2020	1.00	-1,374.04
01/06/2020 01/06/2020	Buy	1,000,000.00	94975P405 WELLSFARGO:GOVT MM I	1.44	03/31/2020	1.00	-1,000,000.00
01/07/2020 01/07/2020	Sell	-995,975.00	94975P405 WELLSFARGO:GOVT MM I	1.44	03/31/2020	1.00	995,975.00
01/08/2020 01/08/2020	Buy	8,225.00	94975P405 WELLSFARGO:GOVT MM I	1.44	03/31/2020	1.00	-8,225.00
01/13/2020 01/13/2020	Buy	800,000.00	94975P405 WELLSFARGO:GOVT MM I	1.44	03/31/2020	1.00	-800,000.00
01/14/2020 01/14/2020	Sell	-799,040.00	94975P405 WELLSFARGO:GOVT MM I	1.44	03/31/2020	1.00	799,040.00
01/15/2020 01/15/2020	Buy	1,303.33	94975P405 WELLSFARGO:GOVT MM I	1.44	03/31/2020	1.00	-1,303.33
01/15/2020 01/15/2020	Buy	603,853.25	94975P405 WELLSFARGO:GOVT MM I	1.44	03/31/2020	1.00	-603,853.25

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.



# Transaction Detail

US Dollar

01 January 2020 to 31 March 2020

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
01/16/2020 01/16/2020	Buy	1,038,177.14	94975P405 WELLSFARGO:GOVT MM I	1.44	03/31/2020	1.00	-1,038,177.14
01/21/2020 01/21/2020	Buy	96,677.70	94975P405 WELLSFARGO:GOVT MM I	1.44	03/31/2020	1.00	-96,677.70
01/21/2020 01/21/2020	Sell	-754,325.63	94975P405 WELLSFARGO:GOVT MM I	1.44	03/31/2020	1.00	754,325.63
01/22/2020 01/22/2020	Buy	3,105.52	94975P405 WELLSFARGO:GOVT MM I	1.44	03/31/2020	1.00	-3,105.52
01/23/2020 01/23/2020	Buy	1,000,000.00	94975P405 WELLSFARGO:GOVT MM I	1.44	03/31/2020	1.00	-1,000,000.00
01/24/2020 01/24/2020	Sell	-808,202.39	94975P405 WELLSFARGO:GOVT MM I	1.44	03/31/2020	1.00	808,202.39
01/27/2020 01/27/2020	Buy	1,366.67	94975P405 WELLSFARGO:GOVT MM I	1.44	03/31/2020	1.00	-1,366.67
01/28/2020 01/28/2020	Sell	-232,346.18	94975P405 WELLSFARGO:GOVT MM I	1.44	03/31/2020	1.00	232,346.18
01/28/2020 01/28/2020	Sell	-589,971.33	94975P405 WELLSFARGO:GOVT MM I	1.44	03/31/2020	1.00	589,971.33
01/31/2020 01/31/2020	Buy	4,062.50	94975P405 WELLSFARGO:GOVT MM I	1.44	03/31/2020	1.00	-4,062.50
01/31/2020 01/31/2020	Money Market Funds	0.00	94975P405 WELLSFARGO:GOVT MM I	1.44	03/31/2020	---	1,239.79
02/03/2020 02/03/2020	Buy	14,970.48	94975P405 WELLSFARGO:GOVT MM I	1.45	03/31/2020	1.00	-14,970.48
02/03/2020 02/03/2020	Buy	750,000.00	94975P405 WELLSFARGO:GOVT MM I	1.45	03/31/2020	1.00	-750,000.00
02/06/2020 02/06/2020	Sell	-1,012,847.50	94975P405 WELLSFARGO:GOVT MM I	1.45	03/31/2020	1.00	1,012,847.50
02/10/2020 02/10/2020	Sell	-698,382.22	94975P405 WELLSFARGO:GOVT MM I	1.45	03/31/2020	1.00	698,382.22
02/10/2020 02/10/2020	Buy	1,500,000.00	94975P405 WELLSFARGO:GOVT MM I	1.45	03/31/2020	1.00	-1,500,000.00
02/14/2020 02/14/2020	Buy	8,750.00	94975P405 WELLSFARGO:GOVT MM I	1.45	03/31/2020	1.00	-8,750.00
02/18/2020 02/18/2020	Buy	38,283.79	94975P405 WELLSFARGO:GOVT MM I	1.45	03/31/2020	1.00	-38,283.79
02/18/2020 02/18/2020	Buy	617,803.78	94975P405 WELLSFARGO:GOVT MM I	1.45	03/31/2020	1.00	-617,803.78
02/19/2020 02/19/2020	Buy	5,848.34	94975P405 WELLSFARGO:GOVT MM I	1.45	03/31/2020	1.00	-5,848.34
02/20/2020 02/20/2020	Sell	-1,093.39	94975P405 WELLSFARGO:GOVT MM I	1.45	03/31/2020	1.00	1,093.39
02/20/2020 02/20/2020	Buy	44,465.03	94975P405 WELLSFARGO:GOVT MM I	1.45	03/31/2020	1.00	-44,465.03
02/21/2020 02/21/2020	Buy	52,075.17	94975P405 WELLSFARGO:GOVT MM I	1.45	03/31/2020	1.00	-52,075.17

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# Transaction Detail

US Dollar

01 January 2020 to 31 March 2020

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
02/21/2020 02/21/2020	Buy	3,657.62	94975P405 WELLSFARGO:GOVT MM I	1.45	03/31/2020	1.00	-3,657.62
02/21/2020 02/21/2020	Buy	703,961.73	94975P405 WELLSFARGO:GOVT MM I	1.45	03/31/2020	1.00	-703,961.73
02/24/2020 02/24/2020	Sell	-998,348.06	94975P405 WELLSFARGO:GOVT MM I	1.45	03/31/2020	1.00	998,348.06
02/24/2020 02/24/2020	Buy	2,855.76	94975P405 WELLSFARGO:GOVT MM I	1.45	03/31/2020	1.00	-2,855.76
02/25/2020 02/25/2020	Buy	1,366.67	94975P405 WELLSFARGO:GOVT MM I	1.45	03/31/2020	1.00	-1,366.67
02/25/2020 02/25/2020	Buy	2,855.76	94975P405 WELLSFARGO:GOVT MM I	1.45	03/31/2020	1.00	-2,855.76
02/26/2020 02/26/2020	Sell	-2,855.76	94975P405 WELLSFARGO:GOVT MM I	1.45	03/31/2020	1.00	2,855.76
02/28/2020 02/28/2020	Money Market Funds	0.00	94975P405 WELLSFARGO:GOVT MM I	1.45	03/31/2020	---	1,684.03
03/02/2020 03/02/2020	Sell	-999,955.56	94975P405 WELLSFARGO:GOVT MM I	0.24	03/31/2020	1.00	999,955.56
03/02/2020 03/02/2020	Buy	1,007,934.03	94975P405 WELLSFARGO:GOVT MM I	0.24	03/31/2020	1.00	-1,007,934.03
03/02/2020 03/02/2020	Sell	-998,777.22	94975P405 WELLSFARGO:GOVT MM I	0.24	03/31/2020	1.00	998,777.22
03/03/2020 03/03/2020	Buy	1,201,961.00	94975P405 WELLSFARGO:GOVT MM I	0.24	03/31/2020	1.00	-1,201,961.00
03/04/2020 03/04/2020	Buy	370,000.00	94975P405 WELLSFARGO:GOVT MM I	0.24	03/31/2020	1.00	-370,000.00
03/10/2020 03/10/2020	Buy	11,875.00	94975P405 WELLSFARGO:GOVT MM I	0.24	03/31/2020	1.00	-11,875.00
03/11/2020 03/11/2020	Buy	14,375.00	94975P405 WELLSFARGO:GOVT MM I	0.24	03/31/2020	1.00	-14,375.00
03/12/2020 03/12/2020	Buy	165,598.27	94975P405 WELLSFARGO:GOVT MM I	0.24	03/31/2020	1.00	-165,598.27
03/12/2020 03/12/2020	Sell	-749,395.83	94975P405 WELLSFARGO:GOVT MM I	0.24	03/31/2020	1.00	749,395.83
03/16/2020 03/16/2020	Buy	1,298,346.86	94975P405 WELLSFARGO:GOVT MM I	0.24	03/31/2020	1.00	-1,298,346.86
03/16/2020 03/16/2020	Buy	87,293.59	94975P405 WELLSFARGO:GOVT MM I	0.24	03/31/2020	1.00	-87,293.59
03/17/2020 03/17/2020	Sell	-1,000,000.00	94975P405 WELLSFARGO:GOVT MM I	0.24	03/31/2020	1.00	1,000,000.00
03/17/2020 03/17/2020	Sell	-1,000,000.00	94975P405 WELLSFARGO:GOVT MM I	0.24	03/31/2020	1.00	1,000,000.00
03/18/2020 03/18/2020	Buy	1,360.00	94975P405 WELLSFARGO:GOVT MM I	0.24	03/31/2020	1.00	-1,360.00
03/18/2020 03/18/2020	Buy	1,000,000.00	94975P405 WELLSFARGO:GOVT MM I	0.24	03/31/2020	1.00	-1,000,000.00

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# Transaction Detail

US Dollar

01 January 2020 to 31 March 2020

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
03/18/2020 03/18/2020	Buy	1,000,000.00	94975P405 WELLSFARGO:GOVT MM I	0.24	03/31/2020	1.00	-1,000,000.00
03/20/2020 03/20/2020	Buy	157,531.24	94975P405 WELLSFARGO:GOVT MM I	0.24	03/31/2020	1.00	-157,531.24
03/20/2020 03/20/2020	Sell	-995,955.56	94975P405 WELLSFARGO:GOVT MM I	0.24	03/31/2020	1.00	995,955.56
03/23/2020 03/23/2020	Buy	4,872.92	94975P405 WELLSFARGO:GOVT MM I	0.24	03/31/2020	1.00	-4,872.92
03/23/2020 03/23/2020	Buy	86.42	94975P405 WELLSFARGO:GOVT MM I	0.24	03/31/2020	1.00	-86.42
03/23/2020 03/23/2020	Sell	-451,788.37	94975P405 WELLSFARGO:GOVT MM I	0.24	03/31/2020	1.00	451,788.37
03/25/2020 03/25/2020	Buy	34,904.79	94975P405 WELLSFARGO:GOVT MM I	0.24	03/31/2020	1.00	-34,904.79
03/26/2020 03/26/2020	Sell	-748,466.67	94975P405 WELLSFARGO:GOVT MM I	0.24	03/31/2020	1.00	748,466.67
03/27/2020 03/27/2020	Sell	-309,533.17	94975P405 WELLSFARGO:GOVT MM I	0.24	03/31/2020	1.00	309,533.17
03/30/2020 03/30/2020	Sell	-499,319.44	94975P405 WELLSFARGO:GOVT MM I	0.24	03/31/2020	1.00	499,319.44
03/30/2020 03/30/2020	Buy	6,880.00	94975P405 WELLSFARGO:GOVT MM I	0.24	03/31/2020	1.00	-6,880.00
03/30/2020 03/30/2020	Buy	1,000,000.00	94975P405 WELLSFARGO:GOVT MM I	0.24	03/31/2020	1.00	-1,000,000.00
03/31/2020 03/31/2020	Sell	-90.96	94975P405 WELLSFARGO:GOVT MM I	0.24	03/31/2020	1.00	90.96
03/31/2020 03/31/2020	Buy	11,250.00	94975P405 WELLSFARGO:GOVT MM I	0.24	03/31/2020	1.00	-11,250.00
01/21/2020 01/21/2020	Management Fee	0.00	CCYUSD US DOLLAR	0.00	03/31/2020	---	-4,325.63
01/28/2020 01/28/2020	Cash Transfer	0.00	CCYUSD US DOLLAR	0.00	03/31/2020	---	-232,346.18
02/20/2020 02/20/2020	Management Fee	0.00	CCYUSD US DOLLAR	0.00	03/31/2020	---	-4,342.98
03/20/2020 03/20/2020	Management Fee	0.00	CCYUSD US DOLLAR	0.00	03/31/2020	---	-4,285.27
---	---	<b>-91,397.94</b>	---	---	<b>05/29/2020</b>	---	<b>384.37</b>

## Summary

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
---	---	<b>-91,397.94</b>	---	---	<b>05/29/2020</b>	---	<b>1,675.13</b>

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# Transaction Detail

US Dollar

01 January 2020 to 31 March 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



\* 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.

# MMF Transaction Detail

US Dollar

01 January 2020 to 31 March 2020

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
03/31/2020	03/31/2020	Money Market Funds	0.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	1,290.76
<b>03/31/2020</b>	<b>03/31/2020</b>	<b>Money Market Funds</b>	<b>0.00</b>	<b>94975P405</b>	<b>GVIXX</b>	<b>WELLSFARGO:GOVT MM I</b>	<b>1,290.76</b>

## Settled

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
01/02/2020	01/02/2020	Buy	1,374.04	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,374.04
01/06/2020	01/06/2020	Buy	1,000,000.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,000,000.00
01/07/2020	01/07/2020	Sell	-995,975.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	995,975.00
01/08/2020	01/08/2020	Buy	8,225.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-8,225.00
01/13/2020	01/13/2020	Buy	800,000.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-800,000.00
01/14/2020	01/14/2020	Sell	-799,040.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	799,040.00
01/15/2020	01/15/2020	Buy	1,303.33	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,303.33
01/15/2020	01/15/2020	Buy	603,853.25	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-603,853.25
01/16/2020	01/16/2020	Buy	1,038,177.14	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,038,177.14
01/21/2020	01/21/2020	Buy	96,677.70	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-96,677.70
01/21/2020	01/21/2020	Sell	-754,325.63	94975P405	GVIXX	WELLSFARGO:GOVT MM I	754,325.63
01/22/2020	01/22/2020	Buy	3,105.52	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-3,105.52
01/23/2020	01/23/2020	Buy	1,000,000.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,000,000.00
01/24/2020	01/24/2020	Sell	-808,202.39	94975P405	GVIXX	WELLSFARGO:GOVT MM I	808,202.39
01/27/2020	01/27/2020	Buy	1,366.67	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,366.67
01/28/2020	01/28/2020	Sell	-232,346.18	94975P405	GVIXX	WELLSFARGO:GOVT MM I	232,346.18
01/28/2020	01/28/2020	Sell	-589,971.33	94975P405	GVIXX	WELLSFARGO:GOVT MM I	589,971.33
01/31/2020	01/31/2020	Buy	4,062.50	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-4,062.50
01/31/2020	01/31/2020	Money Market Funds	0.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	1,239.79
02/03/2020	02/03/2020	Buy	14,970.48	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-14,970.48
02/03/2020	02/03/2020	Buy	750,000.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-750,000.00
02/06/2020	02/06/2020	Sell	-1,012,847.50	94975P405	GVIXX	WELLSFARGO:GOVT MM I	1,012,847.50
02/10/2020	02/10/2020	Sell	-698,382.22	94975P405	GVIXX	WELLSFARGO:GOVT MM I	698,382.22
02/10/2020	02/10/2020	Buy	1,500,000.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,500,000.00
02/14/2020	02/14/2020	Buy	8,750.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-8,750.00
02/18/2020	02/18/2020	Buy	38,283.79	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-38,283.79
02/18/2020	02/18/2020	Buy	617,803.78	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-617,803.78
02/19/2020	02/19/2020	Buy	5,848.34	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-5,848.34
02/20/2020	02/20/2020	Sell	-1,093.39	94975P405	GVIXX	WELLSFARGO:GOVT MM I	1,093.39
02/20/2020	02/20/2020	Buy	44,465.03	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-44,465.03
02/21/2020	02/21/2020	Buy	52,075.17	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-52,075.17
02/21/2020	02/21/2020	Buy	3,657.62	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-3,657.62

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# MMF Transaction Detail

US Dollar

01 January 2020 to 31 March 2020

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
02/21/2020	02/21/2020	Buy	703,961.73	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-703,961.73
02/24/2020	02/24/2020	Sell	-998,348.06	94975P405	GVIXX	WELLSFARGO:GOVT MM I	998,348.06
02/24/2020	02/24/2020	Buy	2,855.76	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-2,855.76
02/25/2020	02/25/2020	Buy	1,366.67	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,366.67
02/25/2020	02/25/2020	Buy	2,855.76	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-2,855.76
02/26/2020	02/26/2020	Sell	-2,855.76	94975P405	GVIXX	WELLSFARGO:GOVT MM I	2,855.76
02/28/2020	02/28/2020	Money Market Funds	0.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	1,684.03
03/02/2020	03/02/2020	Sell	-999,955.56	94975P405	GVIXX	WELLSFARGO:GOVT MM I	999,955.56
03/02/2020	03/02/2020	Buy	1,007,934.03	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,007,934.03
03/02/2020	03/02/2020	Sell	-998,777.22	94975P405	GVIXX	WELLSFARGO:GOVT MM I	998,777.22
03/03/2020	03/03/2020	Buy	1,201,961.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,201,961.00
03/04/2020	03/04/2020	Buy	370,000.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-370,000.00
03/10/2020	03/10/2020	Buy	11,875.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-11,875.00
03/11/2020	03/11/2020	Buy	14,375.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-14,375.00
03/12/2020	03/12/2020	Buy	165,598.27	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-165,598.27
03/12/2020	03/12/2020	Sell	-749,395.83	94975P405	GVIXX	WELLSFARGO:GOVT MM I	749,395.83
03/16/2020	03/16/2020	Buy	1,298,346.86	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,298,346.86
03/16/2020	03/16/2020	Buy	87,293.59	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-87,293.59
03/17/2020	03/17/2020	Sell	-1,000,000.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	1,000,000.00
03/17/2020	03/17/2020	Sell	-1,000,000.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	1,000,000.00
03/18/2020	03/18/2020	Buy	1,360.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,360.00
03/18/2020	03/18/2020	Buy	1,000,000.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,000,000.00
03/18/2020	03/18/2020	Buy	1,000,000.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,000,000.00
03/20/2020	03/20/2020	Buy	157,531.24	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-157,531.24
03/20/2020	03/20/2020	Sell	-995,955.56	94975P405	GVIXX	WELLSFARGO:GOVT MM I	995,955.56
03/23/2020	03/23/2020	Buy	4,872.92	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-4,872.92
03/23/2020	03/23/2020	Buy	86.42	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-86.42
03/23/2020	03/23/2020	Sell	-451,788.37	94975P405	GVIXX	WELLSFARGO:GOVT MM I	451,788.37
03/25/2020	03/25/2020	Buy	34,904.79	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-34,904.79
03/26/2020	03/26/2020	Sell	-748,466.67	94975P405	GVIXX	WELLSFARGO:GOVT MM I	748,466.67
03/27/2020	03/27/2020	Sell	-309,533.17	94975P405	GVIXX	WELLSFARGO:GOVT MM I	309,533.17
03/30/2020	03/30/2020	Sell	-499,319.44	94975P405	GVIXX	WELLSFARGO:GOVT MM I	499,319.44
03/30/2020	03/30/2020	Buy	6,880.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-6,880.00
03/30/2020	03/30/2020	Buy	1,000,000.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,000,000.00
03/31/2020	03/31/2020	Sell	-90.96	94975P405	GVIXX	WELLSFARGO:GOVT MM I	90.96
03/31/2020	03/31/2020	Buy	11,250.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-11,250.00
---	---	---	<b>1,032,638.16</b>	<b>94975P405</b>	<b>GVIXX</b>	<b>WELLSFARGO:GOVT MM I</b>	<b>-1,029,714.34</b>

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# MMF Transaction Detail

US Dollar

01 January 2020 to 31 March 2020

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
---	---	---	1,032,638.16	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,028,423.58

\* 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 January 2020 to 31 March 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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Identifier, Description	Beginning Market Value + Accrued, Base Purchases	Base Sales, Base Maturities and Redemptions	Base Paydowns, Base Net Transferred Value	Base Amortization/ Accretion, Change In Accrued Balance	Net Realized Gain/ Loss, Base Change In Net Unrealized Gain/Loss	Base Change In Cash, Payables/Receivables, Ending Market Value + Accrued
43815HAB3 HAROT 183 A2	142,218.82 0.00	0.00 0.00	-141,993.23 0.00	-3.44 -105.31	-0.01 -116.83	0.00 0.00
92868LAB7 VALET 181 A2A	245,560.81 0.00	0.00 0.00	-127,987.10 0.00	0.43 -109.89	-0.01 -519.94	0.00 116,944.31
94975P405 WELLSFARGO:GOVT MM I	322,984.10 15,668,058.40	-14,646,579.28 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 1,344,463.22
CCYUSD Receivable	1,372.88 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 0.00	11,202.49 12,575.37
CCYUSD Cash	1.05 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 0.00	1,758.41 1,759.46
912828C57 UNITED STATES TREASURY	1,013,334.21 0.00	0.00 0.00	0.00 0.00	-995.08 -5,655.74	0.00 14,550.08	0.00 1,021,233.48
3137BAHA3 FHMS K715 A2	0.00 878,159.04	0.00 0.00	0.00 0.00	-182.67 2,079.62	0.00 4,182.89	0.00 884,238.87
166764AR1 CHEVRON CORP	201,250.07 0.00	0.00 -200,000.00	0.00 0.00	344.59 -1,285.54	0.00 -309.11	0.00 0.00
46625HMX4 JPMORGAN CHASE & CO	0.00 578,984.75	0.00 0.00	0.00 0.00	-396.49 6,190.83	0.00 -3,585.43	0.00 581,193.66
06406FAA1 BANK OF NEW YORK MELLON CORP	708,535.20 0.00	0.00 0.00	0.00 0.00	-1,028.65 4,375.00	0.00 -4,223.80	0.00 707,657.75
58772TAC4 MBALT 19A A3	505,210.24 0.00	0.00 0.00	0.00 0.00	-840.09 0.00	0.00 -1,304.31	0.00 503,065.84
376087FW7 GILROY CALIF UNI SCH DIST	500,563.07 0.00	0.00 0.00	0.00 0.00	0.00 -23.90	0.00 3,940.00	0.00 504,479.17
02665JCG3 American Honda Finance Corporation	498,167.55 0.00	0.00 -500,000.00	0.00 0.00	1,812.50 0.00	0.00 19.94	0.00 0.00
313384TV1 FEDERAL HOME LOAN BANKS	0.00 999,955.56	0.00 -1,000,000.00	0.00 0.00	44.44 0.00	0.00 0.00	0.00 0.00
38346LC20 Gotham Funding Corporation	996,722.61 0.00	0.00 -1,000,000.00	0.00 0.00	3,100.84 0.00	0.00 176.55	0.00 0.00
313384VB2 FEDERAL HOME LOAN BANKS	0.00 998,348.06	0.00 0.00	0.00 0.00	1,608.47 0.00	0.00 41.53	0.00 999,998.06
63763PD22 National Securities Clearing Corporation	0.00 698,382.22	0.00 0.00	0.00 0.00	1,586.67 0.00	0.00 28.23	0.00 699,997.12
34531MADO FORDL 20A A3	0.00 589,971.33	0.00 0.00	0.00 0.00	2.67 454.79	0.00 -9,782.93	0.00 580,645.86
89233GDT0 Toyota Motor Credit Corporation	0.00 748,466.67	0.00 0.00	0.00 0.00	287.50 0.00	0.00 589.39	0.00 749,343.56
13017HAF3 CALIFORNIA EARTHQUAKE AUTH REV	0.00 1,000,000.00	0.00 0.00	0.00 0.00	0.00 505.56	0.00 810.00	0.00 1,001,315.56
53127TD18 Liberty Street Funding LLC	0.00 749,395.83	0.00 0.00	0.00 0.00	604.17 0.00	0.00 -15.89	0.00 749,984.11
313385DF0 FEDERAL HOME LOAN BANKS	0.00 995,955.56	0.00 0.00	0.00 0.00	133.33 0.00	0.00 2,249.11	0.00 998,338.00

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# Roll Forward

US Dollar

01 January 2020 to 31 March 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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Identifier, Description	Beginning Market Value + Accrued, Base Purchases	Base Sales, Base Maturities and Redemptions	Base Paydowns, Base Net Transferred Value	Base Amortization/ Accretion, Change In Accrued Balance	Net Realized Gain/ Loss, Base Change In Net Unrealized Gain/Loss	Base Change In Cash, Payables/Receivables, Ending Market Value + Accrued
3130A1W95 FEDERAL HOME LOAN BANKS	0.00 1,009,410.00	0.00 0.00	0.00 0.00	-1,054.07 6,875.00	0.00 13,672.79	0.00 1,028,903.72
3135G0D75 FEDERAL NATIONAL MORTGAGE ASSOCIATION	999,672.11 0.00	0.00 0.00	0.00 0.00	1,225.30 3,750.00	0.00 2,284.87	0.00 1,006,932.28
161571GX6 CHAIT 154 A	850,498.85 0.00	0.00 0.00	0.00 0.00	304.69 0.00	0.00 -788.76	0.00 850,014.77
857477AS2 STATE STREET CORP	709,384.26 0.00	0.00 0.00	0.00 0.00	100.10 -4,462.50	0.00 -1,755.98	0.00 703,265.88
45866FAC8 INTERCONTINENTAL EXCHANGE INC	756,781.25 0.00	0.00 0.00	0.00 0.00	-1,535.09 5,156.25	0.00 1,557.59	0.00 761,960.00
459058FA6 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1,002,516.48 0.00	0.00 -1,000,000.00	0.00 0.00	1,488.43 -3,475.69	0.00 -529.22	0.00 0.00
92348XAB1 VZOT 18A A1B	800,218.25 0.00	0.00 0.00	0.00 0.00	0.00 -264.47	0.00 -10,694.88	0.00 789,258.90
43814WAB1 HAROT 191 A2	0.00 309,319.44	0.00 0.00	0.00 0.00	29.22 308.71	0.00 775.92	0.00 310,433.29
9128286D7 UNITED STATES TREASURY	509,106.90 0.00	0.00 0.00	0.00 0.00	-181.20 -3,136.94	0.00 6,274.70	0.00 512,063.46
67983TE44 Old Line Funding, LLC	0.00 499,319.44	0.00 0.00	0.00 0.00	38.89 0.00	0.00 -33.61	0.00 499,324.72
12619TAF1 CRC Funding, LLC	499,629.16 0.00	0.00 -500,000.00	0.00 0.00	346.11 0.00	0.00 24.72	0.00 0.00
313312N30 FEDERAL FARM CREDIT BANKS	987,037.78 0.00	0.00 0.00	0.00 0.00	4,044.44 0.00	0.00 8,073.89	0.00 999,156.11
30229AD63 Exxon Mobil Corporation	0.00 995,975.00	0.00 0.00	0.00 0.00	3,801.39 0.00	0.00 144.61	0.00 999,921.00
50000DBA3 Koch Industries, Inc.	0.00 799,040.00	0.00 -800,000.00	0.00 0.00	960.00 0.00	0.00 0.00	0.00 0.00
90331HPK3 US BANK NA	0.00 750,000.00	0.00 0.00	0.00 0.00	0.00 2,926.34	0.00 -28,849.13	0.00 724,077.20
032556GM8 ANAHEIM CALIF HSG & PUB IMPT AUTH REV	0.00 630,000.00	0.00 0.00	0.00 0.00	0.00 778.21	0.00 4,176.90	0.00 634,955.11
313370US5 FEDERAL HOME LOAN BANKS	1,016,045.37 0.00	0.00 0.00	0.00 0.00	-894.88 -7,187.50	0.00 5,258.07	0.00 1,013,221.06
637432MU6 NATIONAL RURAL UTILITIES COOP FINANCE CORP	701,771.04 0.00	0.00 0.00	0.00 0.00	315.54 4,112.50	0.00 -1,337.54	0.00 704,861.53
912828L99 UNITED STATES TREASURY	1,000,037.03 0.00	0.00 0.00	0.00 0.00	589.17 3,437.50	0.00 8,903.83	0.00 1,012,967.53
92826CAB8 VISA INC	678,389.60 0.00	0.00 0.00	0.00 0.00	595.05 3,712.50	0.00 -641.60	0.00 682,055.55
912828S27 UNITED STATES TREASURY	993,038.91 0.00	0.00 0.00	0.00 0.00	1,247.86 2,812.50	0.00 18,478.14	0.00 1,015,577.41

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01 January 2020 to 31 March 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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Identifier, Description	Beginning Market Value + Accrued, Base Purchases	Base Sales, Base Maturities and Redemptions	Base Paydowns, Base Net Transferred Value	Base Amortization/ Accretion, Change In Accrued Balance	Net Realized Gain/ Loss, Base Change In Net Unrealized Gain/Loss	Base Change In Cash, Payables/Receivables, Ending Market Value + Accrued
48125LRK0 JPMORGAN CHASE BANK NA	252,844.52 0.00	0.00 -250,000.00	0.00 0.00	-122.41 -2,712.50	0.00 -9.60	0.00 0.00
17325FAN8 CITIBANK NA	705,664.51 0.00	0.00 0.00	0.00 0.00	-431.47 5,337.50	0.00 -1,954.42	0.00 708,616.12
14913Q2J7 CATERPILLAR FINANCIAL SERVICES CORP	503,788.86 0.00	0.00 0.00	0.00 0.00	-476.20 3,687.50	0.00 -1,143.44	0.00 505,856.72
808513AV7 CHARLES SCHWAB CORP	702,378.75 0.00	0.00 0.00	0.00 0.00	-157.03 -197.55	0.00 -13,715.79	0.00 688,308.37
931142EF6 WALMART INC	700,310.57 0.00	0.00 0.00	0.00 0.00	0.00 -128.21	0.00 -1,009.98	0.00 699,172.38
45905UV43 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1,000,701.36 0.00	0.00 -1,000,000.00	0.00 0.00	-25.75 -690.23	0.00 14.62	0.00 0.00
89231AAD3 TAOT 18C A3	812,918.98 0.00	0.00 0.00	0.00 0.00	-1,220.35 0.00	0.00 -159.89	0.00 811,538.74
65478BAD3 NALT 18A A3	0.00 493,750.00	0.00 0.00	0.00 0.00	188.76 722.22	0.00 6,609.04	0.00 501,270.02
9128285G1 UNITED STATES TREASURY	1,014,857.98 0.00	0.00 0.00	0.00 0.00	-2,815.51 7,187.50	0.00 8,752.51	0.00 1,027,982.48
06050TML3 BANK OF AMERICA NA	501,613.67 0.00	0.00 0.00	0.00 0.00	0.00 -116.52	0.00 -9,767.53	0.00 491,729.61
313384UN7 FEDERAL HOME LOAN BANKS	996,620.00 0.00	0.00 -1,000,000.00	0.00 0.00	3,478.19 0.00	0.00 -98.19	0.00 0.00
50000DAD8 Koch Industries, Inc.	799,555.40 0.00	0.00 -800,000.00	0.00 0.00	458.67 0.00	0.00 -14.07	0.00 0.00
313378JP7 FEDERAL HOME LOAN BANKS	1,020,275.69 0.00	0.00 0.00	0.00 0.00	-1,737.39 -5,937.50	0.00 16,129.15	0.00 1,028,729.95
4581X0CD8 INTER-AMERICAN DEVELOPMENT BANK	1,006,405.62 0.00	0.00 0.00	0.00 0.00	-992.37 5,312.50	0.00 7,204.28	0.00 1,017,930.03
912828XM7 UNITED STATES TREASURY	503,380.64 0.00	0.00 0.00	0.00 0.00	911.96 -2,038.53	0.00 1,607.54	0.00 503,861.61
69371RM78 PACCAR INC	709,301.80 0.00	0.00 0.00	0.00 0.00	-25.28 -4,375.00	0.00 -6,378.06	0.00 698,523.47
89236TCZ6 TOYOTA MOTOR CREDIT CORP	502,881.61 0.00	0.00 0.00	0.00 0.00	-140.30 2,375.00	0.00 -2,861.54	0.00 502,254.77
912828Q78 UNITED STATES TREASURY	999,295.03 0.00	0.00 0.00	0.00 0.00	623.52 3,437.50	0.00 15,743.48	0.00 1,019,099.53
02587AAJ3 AMXCA 171 A	500,406.19 0.00	0.00 0.00	-500,000.00 0.00	564.87 -428.89	0.00 -542.17	0.00 0.00
05522RCW6 BACCT 171 A	750,725.00 0.00	0.00 0.00	-750,000.00 0.00	1,112.97 -650.00	0.00 -1,187.97	0.00 0.00
17305EGB5 CCCIT 17A3 A3	401,770.52 0.00	0.00 0.00	0.00 0.00	292.24 1,920.00	0.00 -310.76	0.00 403,672.00

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# Roll Forward

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01 January 2020 to 31 March 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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Identifier, Description	Beginning Market Value + Accrued, Base Purchases	Base Sales, Base Maturities and Redemptions	Base Paydowns, Base Net Transferred Value	Base Amortization/ Accretion, Change In Accrued Balance	Net Realized Gain/ Loss, Base Change In Net Unrealized Gain/Loss	Base Change In Cash, Payables/Receivables, Ending Market Value + Accrued
69353RFD5 PNC BANK NA	682,547.58 0.00	0.00 0.00	0.00 0.00	-261.37 -209.14	0.00 -1,461.13	0.00 680,615.94
24422ETZ2 JOHN DEERE CAPITAL CORP	711,683.96 0.00	0.00 0.00	0.00 0.00	518.13 -4,112.50	0.00 -3,178.90	0.00 704,910.69
369550BA5 GENERAL DYNAMICS CORP	251,864.93 0.00	0.00 0.00	0.00 0.00	57.16 1,796.88	0.00 -751.32	0.00 252,967.64
369550BA5 GENERAL DYNAMICS CORP	503,729.86 0.00	0.00 0.00	0.00 0.00	-266.24 3,593.75	0.00 -1,122.10	0.00 505,935.28
02665WCL3 AMERICAN HONDA FINANCE CORP	701,827.39 0.00	0.00 -700,000.00	0.00 0.00	-69.14 -1,630.02	0.00 -128.22	0.00 0.00
36256UADO GMALT 191 A3	807,937.50 0.00	0.00 0.00	0.00 0.00	-1,373.41 728.44	0.00 -2,560.81	0.00 804,731.72
3133EKR73 FEDERAL FARM CREDIT BANKS FUNDING CORP	999,933.19 0.00	0.00 0.00	0.00 0.00	0.00 -183.16	0.00 75.14	0.00 999,825.17
30229AA66 Exxon Mobil Corporation	999,724.83 0.00	0.00 -1,000,000.00	0.00 0.00	227.78 0.00	0.00 47.39	0.00 0.00
63763PBA6 National Securities Clearing Corporation	698,643.13 0.00	0.00 -700,000.00	0.00 0.00	1,361.11 0.00	0.00 -4.24	0.00 0.00
53127TCC5 Liberty Street Funding LLC	747,243.00 0.00	0.00 -750,000.00	0.00 0.00	2,751.25 0.00	0.00 5.75	0.00 0.00
71708EAGO Pfizer Inc.	999,308.89 0.00	0.00 -1,000,000.00	0.00 0.00	741.66 0.00	0.00 -50.55	0.00 0.00
313312N97 FEDERAL FARM CREDIT BANKS	986,784.44 0.00	0.00 0.00	0.00 0.00	4,044.44 0.00	0.00 8,303.90	0.00 999,132.78
313312SD3 FEDERAL FARM CREDIT BANKS	999,119.17 0.00	0.00 -1,000,000.00	0.00 0.00	959.45 0.00	0.00 -78.62	0.00 0.00
796720MC1 SAN BERNARDINO CALIF CMNTY COLLEGE DIST	750,491.79 0.00	0.00 0.00	0.00 0.00	0.00 1,498.21	0.00 1,117.50	0.00 753,107.50
88602TC43 Thunder Bay Funding, LLC	996,816.00 0.00	0.00 -1,000,000.00	0.00 0.00	3,220.00 0.00	0.00 -36.00	0.00 0.00
38346LD29 Gotham Funding Corporation	998,777.22 0.00	0.00 0.00	0.00 0.00	1,183.34 0.00	0.00 46.72	0.00 1,000,007.28
14042WAB6 COPAR 191 A2	629,606.18 0.00	0.00 0.00	-158,047.68 0.00	15.30 -181.23	0.00 -1,356.34	0.00 470,036.24
65478GAD2 NAROT 17B A3	178,632.38 0.00	0.00 0.00	-52,600.55 0.00	644.31 -40.91	0.00 -401.89	0.00 126,233.34
65478GAD2 NAROT 17B A3	267,948.57 0.00	0.00 0.00	-78,900.82 0.00	895.35 -61.37	0.00 -531.72	0.00 189,350.01
05588CAB8 BMWOT 19A A2	800,829.17 0.00	0.00 0.00	-33,538.12 0.00	2.98 -11.46	0.00 1,634.33	0.00 768,916.91
58772RAB0 MBART 181 A2A	111,288.57 0.00	0.00 0.00	-110,632.49 0.00	0.62 -133.25	0.00 -86.75	0.00 436.70

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US Dollar

01 January 2020 to 31 March 2020

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
48125LRK0 JPMORGAN CHASE BANK NA	505,689.03 0.00	0.00 -500,000.00	0.00 0.00	42.50 -5,425.00	468.74 -775.27	0.00 0.00
---	<b>44,549,456.35</b>	<b>-14,646,579.28</b>	<b>-1,953,699.99</b>	<b>31,682.46</b>	<b>468.74</b>	<b>12,960.90</b>
---	<b>31,199,206.02</b>	<b>-14,700,000.00</b>	<b>0.00</b>	<b>30,101.85</b>	<b>47,338.88</b>	<b>44,570,935.92</b>

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

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# Shock Analysis

US Dollar

01 January 2020 to 31 March 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

WELLS  
FARGO

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Asset  
Management

Identifier, Description	Security Type	Base Market Value	Book Yield, Yield	Duration	-50 Basis Point Shock, -100 Basis Point Shock, -200 Basis Point Shock	50 Basis Point Shock, 100 Basis Point Shock, 200 Basis Point Shock
032556GM8 ANAHEIM CALIF HSG & PUB IMPT AUTH REV	MUNI	634,176.90	1.65 1.19	1.48	638,882.72 643,589.00 645,368.10	629,471.54 624,766.63 615,358.21
05588CAB8 BMWOT 19A A2	ABS	768,655.04	2.06 1.40	0.44	770,349.97 772,045.00 773,394.31	766,960.20 765,265.46 761,876.27
06050TML3 BANK OF AMERICA NA	CORP	490,685.00	2.03 2.60	0.13	491,011.99 491,340.33 492,001.12	490,359.38 490,035.11 489,390.67
06406FAA1 BANK OF NEW YORK MELLON CORP	CORP	699,588.30	1.90 2.55	0.98	703,019.29 706,449.30 713,306.39	696,156.33 692,723.38 685,854.54
13017HAF3 CALIFORNIA EARTHQUAKE AUTH REV	MUNI	1,000,810.00	1.30 0.92	0.25	1,002,061.04 1,003,111.95 1,003,111.95	999,559.01 998,308.07 995,806.35
14042WAB6 COPAR 191 A2	ABS	469,498.47	2.60 2.29	0.38	470,388.19 471,277.96 473,057.65	468,608.80 467,719.17 465,940.05
14913Q2J7 CATERPILLAR FINANCIAL SERVICES CORP	CORP	500,284.50	2.56 2.40	0.12	500,589.68 500,894.87 501,505.29	499,979.33 499,674.18 499,063.91
161571GX6 CHAIT 154 A	ABS	849,319.66	1.99 3.67	0.04	849,489.52 849,659.39 849,999.12	849,149.80 848,979.93 848,640.20
17305EGB5 CCCIT 17A3 A3	ABS	399,960.00	2.20 2.15	0.02	399,998.00 400,035.99 400,111.98	399,922.00 399,884.01 399,808.02
17325FAN8 CITIBANK NA	CORP	699,720.29	2.79 1.55	0.08	700,010.68 700,301.09 700,620.56	699,429.91 699,139.55 698,558.89
24422ETZ2 JOHN DEERE CAPITAL CORP	CORP	701,118.05	2.66 2.13	0.76	703,778.88 706,439.89 711,762.43	698,457.40 695,796.92 690,476.48
30229AD63 Exxon Mobil Corporation	CP	999,921.00	1.62 0.47	0.02	999,996.83 999,996.83 999,996.83	999,841.01 999,761.01 999,601.03
3130A1W95 FEDERAL HOME LOAN BANKS	AGCY BOND	1,022,028.72	1.54 0.40	1.18	1,026,812.47 1,026,812.47 1,026,812.47	1,016,019.45 1,010,010.68 997,994.69
313312N30 FEDERAL FARM CREDIT BANKS	AGCY DISC	999,156.11	1.62 0.14	0.59	999,988.41 999,988.41 999,988.41	996,183.71 993,211.48 987,267.55
313312N97 FEDERAL FARM CREDIT BANKS	AGCY DISC	999,132.78	1.62 0.14	0.61	999,988.84 999,988.84 999,988.84	996,075.52 993,018.44 986,904.79
313370US5 FEDERAL HOME LOAN BANKS	AGCY BOND	1,011,623.84	2.51 0.26	0.45	1,012,776.95 1,012,776.95 1,012,776.95	1,009,362.91 1,007,102.08 1,002,580.73

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# Shock Analysis

US Dollar

01 January 2020 to 31 March 2020

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
313378JP7 FEDERAL HOME LOAN BANKS	AGCY BOND	1,027,344.53	1.66 0.47	1.42	1,034,206.02 1,034,206.02 1,034,206.02	1,020,030.18 1,012,716.53 998,091.31
313384VB2 FEDERAL HOME LOAN BANKS	AGCY DISC	999,998.06	1.57 0.04	0.01	999,999.86 999,999.86 999,999.86	999,973.06 999,948.06 999,898.06
313385DF0 FEDERAL HOME LOAN BANKS	AGCY DISC	998,338.00	0.40 0.17	0.96	999,974.10 999,974.10 999,974.10	993,526.19 988,714.72 979,092.84
3133EKR73 FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY BOND	999,526.39	1.21 0.52	0.21	1,000,555.95 1,000,586.84 1,000,586.84	998,496.93 997,467.57 995,409.14
3135G0D75 FEDERAL NATIONAL MORTGAGE ASSOCIATION	AGCY BOND	1,002,807.28	2.00 0.25	0.23	1,003,371.83 1,003,371.83 1,003,371.83	1,001,669.12 1,000,531.01 998,254.94
3137BAHA3 FHMS K715 A2	FHLMC	882,159.25	1.92 1.20	0.69	885,207.20 888,255.33 889,492.92	879,111.48 876,063.89 869,969.22
34531MAD0 FORDL 20A A3	ABS	580,191.07	1.86 2.94	1.54	584,658.78 589,126.94 598,064.67	575,723.83 571,257.06 562,324.90
36256UAD0 GMALT 191 A3	ABS	804,003.28	1.52 2.20	0.64	806,556.06 809,108.98 814,215.25	801,450.64 798,898.14 793,793.56
369550BA5 GENERAL DYNAMICS CORP	CORP	750,517.50	2.76 2.17	0.11	750,934.05 751,350.61 752,183.80	750,100.97 749,684.46 748,851.50
376087FW7 GILROY CALIF UNI SCH DIST	MUNI	503,045.00	1.72 1.24	1.32	506,360.22 509,675.74 511,293.82	499,730.08 496,415.47 489,787.15
38346LD29 Gotham Funding Corporation	CP	1,000,007.28	1.43 -0.13	0.01	1,000,007.28 1,000,007.28 1,000,007.28	999,982.28 999,957.28 999,907.28
43814WAB1 HAROT 191 A2	ABS	310,124.57	4.24 3.57	0.29	310,574.26 311,023.97 311,923.42	309,674.90 309,225.24 308,325.97
4581X0CD8 INTER-AMERICAN DEVELOPMENT BANK	SUPRANATIONAL	1,009,548.09	1.72 0.54	0.60	1,012,591.97 1,012,841.57 1,012,841.57	1,006,504.39 1,003,460.87 997,374.35
45866FAC8 INTERCONTINENTAL EXCHANGE INC	CORP	755,085.00	1.91 1.56	0.58	757,274.78 759,464.64 761,926.14	752,895.29 750,705.66 746,326.62
46625HNX4 JPMORGAN CHASE & CO	CORP	575,002.83	1.27 2.54	0.53	576,523.21 578,042.58 581,078.31	573,481.44 571,959.05 568,911.25
53127TD18 Liberty Street Funding LLC	CP	749,984.11	0.00 0.76	0.00	749,995.36 750,001.12 750,001.12	749,972.86 749,961.61 749,939.11

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# Shock Analysis

US Dollar

01 January 2020 to 31 March 2020

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
58772RAB0 MBART 181 A2A	ABS	436.18	2.73 2.88	0.04	436.27 436.35 436.53	436.09 436.00 435.83
58772TAC4 MBALT 19A A3	ABS	502,376.95	1.99 2.27	0.57	503,798.72 505,220.58 508,064.56	500,955.27 499,533.67 496,690.75
637432MU6 NATIONAL RURAL UTILITIES COOP FINANCE CORP	CORP	700,017.92	2.53 2.26	0.15	700,552.57 701,085.48 702,146.11	699,481.54 698,943.43 697,862.00
63763PD22 National Securities Clearing Corporation	CP	699,997.12	1.61 0.07	0.01	699,999.64 699,999.64 699,999.64	699,979.62 699,962.12 699,927.12
65478BAD3 NALT 18A A3	ABS	500,547.80	6.10 2.95	0.37	501,478.84 502,409.94 504,272.28	499,616.81 498,685.86 496,824.12
65478GAD2 NAROT 17B A3	ABS	315,338.24	3.13 1.48	0.32	315,842.79 316,347.35 316,833.77	314,833.70 314,329.19 313,320.20
67983TE44 Old Line Funding, LLC	CP	499,324.72	1.41 1.42	0.10	499,561.90 499,799.08 499,998.31	499,087.54 498,850.36 498,376.00
69353RFD5 PNC BANK NA	CORP	678,987.32	1.92 3.14	0.13	679,435.46 679,883.62 680,779.99	678,539.20 678,091.09 677,194.93
69371RM78 PACCAR INC	CORP	696,238.75	2.48 3.93	0.36	697,505.93 698,773.16 701,307.78	694,971.62 693,704.54 691,170.55
796720MC1 SAN BERNARDINO CALIF CMNTY COLLEGE DIST	MUNI	750,915.00	1.76 1.32	0.34	752,180.32 753,445.70 754,263.16	749,649.74 748,384.53 745,854.28
808513AV7 CHARLES SCHWAB CORP	CORP	686,740.37	1.95 2.62	0.13	687,191.57 687,645.53 688,561.74	686,291.94 685,846.27 684,963.22
857477AS2 STATE STREET CORP	CORP	701,133.80	2.61 2.10	0.38	702,462.47 703,791.20 706,448.81	699,805.17 698,476.60 695,819.62
89231AAD3 TAOT 18C A3	ABS	810,464.96	2.00 1.59	0.86	813,966.30 817,467.90 821,600.14	806,963.88 803,463.07 796,462.23
89233GDT0 Toyota Motor Credit Corporation	CP	749,343.56	2.32 1.17	0.07	749,617.07 749,890.58 749,982.48	749,070.05 748,796.54 748,249.52
89236TCZ6 TOYOTA MOTOR CREDIT CORP	CORP	497,689.49	1.78 2.35	0.99	500,163.10 502,636.90 507,585.05	495,216.07 492,742.83 487,796.92
90331HPK3 US BANK NA	CORP	721,150.87	2.01 2.86	-0.02	721,064.36 720,977.90 720,805.15	721,237.43 721,324.05 721,497.45

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# Shock Analysis

US Dollar

01 January 2020 to 31 March 2020

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
9128285G1 UNITED STATES TREASURY	US GOV	1,015,898.00	1.72 0.14	0.58	1,016,736.23 1,016,736.23 1,016,736.23	1,012,967.21 1,010,036.57 1,004,175.76
9128286D7 UNITED STATES TREASURY	US GOV	510,976.50	2.35 0.10	0.91	511,445.63 511,445.63 511,445.63	508,654.19 506,332.06 501,688.28
912828C57 UNITED STATES TREASURY	US GOV	1,021,172.00	1.84 0.13	0.99	1,022,499.05 1,022,499.05 1,022,499.05	1,016,107.18 1,011,042.74 1,000,915.01
912828L99 UNITED STATES TREASURY	US GOV	1,007,188.00	1.61 0.14	0.58	1,008,007.25 1,008,007.25 1,008,007.25	1,004,262.19 1,001,336.54 995,485.68
912828Q78 UNITED STATES TREASURY	US GOV	1,013,320.00	1.63 0.14	1.07	1,014,869.05 1,014,869.05 1,014,869.05	1,007,904.02 1,002,488.47 991,658.66
912828S27 UNITED STATES TREASURY	US GOV	1,012,734.00	1.63 0.10	1.24	1,014,050.47 1,014,050.47 1,014,050.47	1,006,465.45 1,000,197.47 987,663.16
912828XM7 UNITED STATES TREASURY	US GOV	502,500.00	2.37 0.13	0.33	502,720.88 502,720.88 502,720.88	501,663.36 500,826.75 499,153.65
92348XAB1 VZOT 18A A1B	ABS	788,988.80	0.99 1.87	0.11	789,406.96 789,825.13 790,551.06	788,570.64 788,152.47 787,316.14
92826CAB8 VISA INC	CORP	677,641.80	2.56 1.54	0.62	679,755.94 681,869.88 684,156.93	675,527.46 673,412.91 669,183.21
92868LAB7 VALET 181 A2A	ABS	116,843.92	2.83 3.28	0.12	116,915.19 116,986.47 117,129.04	116,772.64 116,701.37 116,558.84
931142EF6 WALMART INC	CORP	698,956.24	1.26 1.80	0.23	699,749.57 700,542.94 701,807.64	698,162.94 697,369.68 695,783.26
94975P405 WELLSFARGO:GOVT MM I	MMFUND	1,344,463.22	1.46 1.43	---	1,344,463.22 1,344,463.22 1,344,463.22	1,344,463.22 1,344,463.22 1,344,463.22
CCYUSD Receivable	CASH	12,575.37	0.00 0.00	0.00	12,575.37 12,575.37 12,575.37	12,575.37 12,575.37 12,575.37
CCYUSD Cash	CASH	1,759.46	0.00 0.00	0.00	1,759.46 1,759.46 1,759.46	1,759.46 1,759.46 1,759.46
---	---	44,429,081.26	1.87 1.26	0.51	44,508,145.97 44,559,907.63 44,630,826.09	44,319,850.95 44,210,627.97 43,992,204.05

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# Shock Analysis

US Dollar

01 January 2020 to 31 March 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



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

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





**Account Statement - Transaction Summary**

For the Month Ending **March 31, 2020**

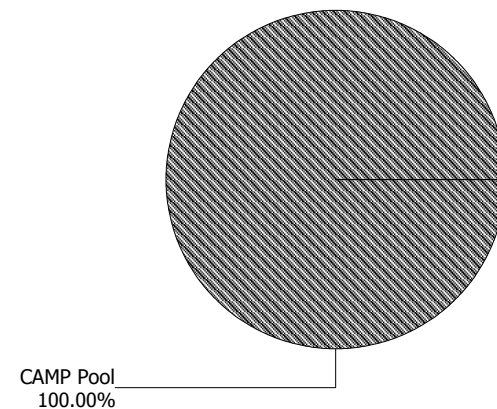
Contra Costa County - Liquidity Fund - 4017-001

<b>CAMP Pool</b>	
Opening Market Value	0.00
Purchases	120,023,818.22
Redemptions	0.00
Unsettled Trades	0.00
Change in Value	0.00
<b>Closing Market Value</b>	<b>\$120,023,818.22</b>
Cash Dividends and Income	23,818.22

<b>Asset Summary</b>		
	<b>March 31, 2020</b>	<b>February 29, 2020</b>
<b>CAMP Pool</b>	120,023,818.22	0.00
<b>Total</b>	<b>\$120,023,818.22</b>	<b>\$0.00</b>

<b>Asset Allocation</b>	
CAMP Pool	100.00%





## Account Statement

For the Month Ending **March 31, 2020**

Contra Costa County - Liquidity Fund - 4017-001

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
<b>CAMP Pool</b>					
<b>Opening Balance</b>					<b>0.00</b>
03/25/20	03/25/20	Purchase - Incoming Wires	1.00	60,000,000.00	60,000,000.00
03/27/20	03/27/20	Purchase - Incoming Wires	1.00	60,000,000.00	120,000,000.00
03/31/20	04/01/20	Accrual Income Div Reinvestment - Distributions	1.00	23,818.22	120,023,818.22
<b>Closing Balance</b>					<b>120,023,818.22</b>

	Month of March	Fiscal YTD January-March
<b>Opening Balance</b>	0.00	0.00
<b>Purchases</b>	120,023,818.22	120,023,818.22
<b>Redemptions (Excl. Checks)</b>	0.00	0.00
<b>Check Disbursements</b>	0.00	0.00
<b>Closing Balance</b>	<b>120,023,818.22</b>	<b>120,023,818.22</b>
<b>Cash Dividends and Income</b>	23,818.22	23,818.22

<b>Closing Balance</b>	120,023,818.22
<b>Average Monthly Balance</b>	23,226,574.78
<b>Monthly Distribution Yield</b>	1.50%



CalTRUST  
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 Omaha, NE 68154-9150  
 www.caltrust.org  
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 Fax: 402-963-9094  
 Phone: 833-CALTRUST (225-8787)

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**Investment Account Summary**

03/01/2020 through 03/31/2020

**SUMMARY OF INVESTMENTS**

Fund	Account Number	Total Shares Owned	Net Asset Value per Share on Mar 31 (\$)	Value on Mar 31 (\$)	Average Cost Amount (\$)	Cumulative Unrealized Gain/(Loss) (\$)
<b>CONTRA COSTA COUNTY</b>	<b>20100000410</b>					
CalTRUST Liquidity Fund	20100000410	129,610,805.750	1.00	129,610,805.75	129,610,805.75	0.00
<b>Portfolios Total value as of 03/31/2020</b>				<b>129,610,805.75</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	03/01/2020			109,610,805.750	1.00	109,610,805.75		
Redemption	03/17/2020	40,000,000.00	40,000,000.000	69,610,805.750	1.00	69,610,805.75	40,000,000.00	0.00
Purchase	03/18/2020	60,000,000.00	60,000,000.000	129,610,805.750	1.00	129,610,805.75	0.00	0.00
Redemption	03/19/2020	30,000,000.00	30,000,000.000	99,610,805.750	1.00	99,610,805.75	30,000,000.00	0.00
Purchase	03/20/2020	30,000,000.00	30,000,000.000	129,610,805.750	1.00	129,610,805.75	0.00	0.00
Accrual Income Div Cash	03/31/2020	111,085.13	0.000	129,610,805.750	1.00	129,610,805.75	0.00	0.00
Unrealized Gain/(Loss)						0.00		
<b>Closing Balance as of</b>	<b>Mar 31</b>			<b>129,610,805.750</b>	<b>1.00</b>	<b>129,610,805.75</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	\$342,811,886.55	N/A	One Month	0.10%	0.29%
NAV per Share	\$1.00	N/A	Three Month	0.37%	0.57%
30 Day SEC Yield	1.09%	N/A	Six Month	0.83%	1.04%
Period Net Total Return	0.10%	0.29%	One Year*	2.03%	2.25%
Effective Duration	26 days	0.16 yrs	Two Year*	NA	NA
Weighted Average Maturity	25 days	N/A	Three Year*	NA	NA
Weighted Average Life	44 days	N/A	Five Year*	NA	NA
			Ten Year*	NA	NA
			Since Inception*	2.12%	2.24%

\*Annualized

**Portfolio Sector Breakdown**

- BOND - 5.17%
- MONEY MARKET FUNDS - 3.94%
- COMMERCIAL PAPER - 13.51%
- CERTIFICATE OF DEPOSIT - 18.22%
- REPURCHASE AGREEMENTS - 59.16%

	CalTRUST Historical Liquidity 30 day SEC Yield
3/20	1.06%
2/20	1.66%
1/20	1.66%
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%

Rated AAAM by S&P Global Ratings



**Account**

- Select
- Balance
- Activity
- General Information
- Audit Documents
- Statements
- Bank Information

**Fund**

- Yield and NAV History
- Holdings
- Assets by Fund

**Transactions**

- Online Purchase
- Online Redemption
- Online Transfer
- Transaction Request Form
- Pending Trades

**User Maintenance**

- Change Password

Account Number: 20100000410  
 Account Name: CONTRA COSTA COUNTY

Log Out

Holdings

Data		Options
Fund :	CalTRUST Liquidity Fund ▼	Requery
As Of Date :	3/31/2020	Export

Holdings

CUSIP	Description	Fitch Rating 3/31/2020	Moody's Rating 3/31/2020	Mat. Date	Years	Shares	Price	Value
05253JAT8	ANZ 2 1/4 11/09/20	AA-	Aa3	11/09/2020	0.5	2,000,000.00	100.1687	\$2,003,374.26
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	0.1	2,500,000.00	100.1111	\$2,502,778.68
06417MEU5	BNS FLOAT 08/17/20			08/17/2020	0.1	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
07644ADW1	BEDFORD ROW FDG CORP DISC			04/30/2020	0.0	5,000,000.00	99.9996	\$4,999,979.17
08224LEB8	BENSTA 0 05/11/20			05/11/2020	0.0	4,000,000.00	99.9667	\$3,998,666.67
09248U700	BLACKROCK LIQ FDS FEDFUND			0	0.0	21,317,454.86	100.0000	\$21,317,454.86
14913Q2Y4	CAT FLOAT 06/19/20	A	A3	06/19/2020	0.1	1,500,000.00	99.9948	\$1,499,921.44
15963RBS1	CHARIOT FUNDING LLC CP			08/04/2020	0.3	2,000,000.00	100.0000	\$2,000,000.00
15963TGH6	CHARFD 0 07/17/20			07/17/2020	0.2	3,000,000.00	99.7257	\$2,991,770.83
16115VGG8	CHARTA LLC 0% CP 07/16/20			07/16/2020	0.2	3,000,000.00	99.7400	\$2,992,200.00
17325FAE8	C 2.1 06/12/20	A+	Aa3	06/12/2020	0.0	4,000,000.00	99.9848	\$3,999,390.96
17325FAJ7	C 2 1/8 10/20/20	A+	Aa3	10/20/2020	0.4	3,000,000.00	100.1288	\$3,003,865.09
19424HH52	COLLATERIZED COML PAPER V			08/05/2020	0.3	4,000,000.00	99.5399	\$3,981,597.78
21684L4M1	RABOBK FLOAT 05/08/20			05/08/2020	0.0	2,500,000.00	100.0000	\$2,500,000.00
22536LGQ7	CREDIT INDUSTRIAL ET COM			07/24/2020	0.2	1,000,000.00	99.6058	\$996,058.33
22536UYG9	CICFP FLOAT 08/20/20			08/20/2020	0.1	2,500,000.00	100.0000	\$2,500,000.00
22845ANU0	CPSERA CPIB 0 08/28/20			08/28/2020	0.0	3,500,000.00	100.0000	\$3,500,000.00
22845APQ7	CPSERA CLCP 0 07/06/20			07/06/2020	0.0	2,000,000.00	100.0000	\$2,000,000.00

CUSIP	Description	Fitch Rating 3/31/2020	Moody's 3/31/2020	Mat. Date	Years	Shares	Price	Value
22845AQB9	CPSERA CLCP 0 07/06/20			07/06/2020	0.0	2,000,000.00	100.0000	\$2,000,000.00
30601VDV0	FAIRPP 0 04/29/20			04/29/2020	0.0	10,000,000.00	100.0000	\$10,000,000.00
30601VGT2	FAIRWAY FIN CORP 0% CP			07/27/2020	0.2	3,000,000.00	99.5797	\$2,987,391.67
40435RGR6	HSBC FLOAT 02/04/21			02/04/2021	0.0	2,000,000.00	100.0000	\$2,000,000.00
53944QG79	LMAUSA 0% 07/07/2020			07/07/2020	0.2	3,000,000.00	99.8850	\$2,996,550.00
55379WP91	MUFG FLOAT 05/29/20			05/29/2020	0.1	2,000,000.00	100.0000	\$2,000,000.00
59157TF81	METLIFE SHORT TERM FDG LL			06/08/2020	0.1	4,000,000.00	99.7944	\$3,991,777.78
59217GCM9	MET FLOAT 01/08/21	AA-	Aa3	01/08/2021	0.2	2,000,000.00	100.1112	\$2,002,223.03
60682WG85	MTFG 0 07/08/2020			07/08/2020	0.2	4,000,000.00	99.7569	\$3,990,277.78
60710AG30	MIZUHO BK LTD NEW YORK BR			04/30/2020	0.0	4,200,000.00	100.0001	\$4,200,005.31
60710AG48	MIZUHO BK LTD NEW YORK BR			05/01/2020	0.0	2,200,000.00	100.0001	\$2,200,002.21
63763PF87	NATL SEC CLEARING CORP CP			06/08/2020	0.1	2,000,000.00	99.7956	\$1,995,911.11
63873NZ38	KNFP FLOAT 06/05/20 CORP			06/05/2020	0.0	2,000,000.00	100.0000	\$2,000,000.00
65558TRF4	NDASS FLOAT 09/10/20			09/10/2020	0.1	1,000,000.00	100.0000	\$1,000,000.00
65558TTQ8	NORDEA BANK ABP 1.71 CD			01/28/2021	0.8	2,000,000.00	100.0000	\$2,000,000.00
65602VTF3	NORBK 1.94 04/29/20			04/29/2020	0.0	4,000,000.00	100.0000	\$4,000,000.00
67983TG26	OLD LINE FUNDING LLC 0% C			07/02/2020	0.2	4,000,000.00	99.6676	\$3,986,702.22
76582EDU6	RFAONE CPIB 0 06/10/20			06/10/2020	0.0	4,500,000.00	100.0000	\$4,500,000.00
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	0.5	2,500,000.00	100.0000	\$2,500,000.00
85520LG66	STARBIRD FDG CORP 0% CP			07/06/2020	0.2	4,000,000.00	99.7544	\$3,990,177.78
86564FWT6	SUMITR FLOAT 05/18/20			05/18/2020	0.1	2,000,000.00	100.0000	\$2,000,000.00
86565B2E0	SUMIBK FLOAT 05/01/20			05/01/2020	0.0	2,500,000.00	100.0000	\$2,500,000.00
86959RCR9	SHBASS FLOAT 10/15/20			10/15/2020	0.2	2,000,000.00	100.0000	\$2,000,000.00
86959REM8	SHBASS FLOAT 01/04/21			01/04/2021	0.0	2,000,000.00	100.0000	\$2,000,000.00
88602TFR9	THUNDER BAY FDG LLC 0% CP			06/25/2020	0.2	4,000,000.00	99.7467	\$3,989,866.67
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	0.3	2,000,000.00	100.0000	\$2,000,000.00
89114N5K7				09/28/2020	0.2	1,500,000.00	100.0000	\$1,500,000.00

CUSIP	Description	Fitch Rating 3/31/2020	Moody's 3/31/2020	Mat. Date	Years	Shares	Price	Value	
	TD FLOAT 9/28/2020								
89114NEN1	TD 1.90% 04/30/20			04/30/2020	0.0	2,000,000.00	100.0001	\$2,000,002.76	
91159HHL7	USB 2.35 01/29/21	AA-	A1	01/29/2021	0.7	5,000,000.00	100.8689	\$5,043,445.02	
9127962L2	B 0 05/12/20	F1+u		05/12/2020	0.0	20,000,000.00	99.9960	\$19,999,205.56	
9127962M0	B 0 05/19/20	F1+		05/19/2020	0.1	30,000,000.00	99.9924	\$29,997,708.34	
9127962P3	B 0 06/02/20			06/02/2020	0.1	60,000,000.00	99.9910	\$59,994,616.67	
9127962U2	CMB 0 06/09/20			06/09/2020	0.1	20,000,000.00	99.9703	\$19,994,055.00	
96130AEQ7	WSTP FLOAT 12/06/20			12/09/2020	0.1	1,000,000.00	100.0000	\$1,000,000.00	
BOFA REP 04/28/2020	BOFA .04 28-APR- 2020			04/28/2020	0.0	0.00	0.0000	\$0.00	
BOFA REP 04/29/2020	BOFA .02 29-APR- 2020			04/29/2020	0.0	100,000,000.00	100.0000	\$100,000,000.00	
CIT REP 04/28/2020	CGI .04 28-APR- 2020			04/28/2020	0.0	0.00	0.0000	\$0.00	
CIT REP 04/29/2020	CGI .02 29-APR- 2020			04/29/2020	0.0	100,000,000.00	100.0000	\$100,000,000.00	
MIZ REP 04/28/2020	MIZ .04 28-APR- 2020			04/28/2020	0.0	0.00	0.0000	\$0.00	
MIZ REP 04/29/2020	MIZ .02 29-APR- 2020			04/29/2020	0.0	70,000,000.00	100.0000	\$70,000,000.00	
TDS REP 04/28/2020	TDS .04 28-APR- 2020			04/28/2020	0.0	0.00	0.0000	\$0.00	
TDS REP 04/29/2020	TDS .02 29-APR- 2020			04/29/2020	0.0	113,000,000.00	100.0000	\$113,000,000.00	
USD	US DOLLARS				0	0.0	3,400.00	1.0000	\$3,400.00

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



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

This statement is for the period from  
March 1, 2020 to March 31, 2020

000002801 02 SP 000638417230907 P

CONTRA COSTA COUNTY TREASURER TAX CO  
ATTN BELINDA ZHU  
625 COURT RM 100  
MARTINEZ CA 94553

**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  
March 1, 2020 to March 31, 2020

**MARKET VALUE SUMMARY**

	Current Period 03/01/20 to 03/31/20
<b>Beginning Market Value</b>	<b>\$5,399,692.91</b>
Distributions	- 550,000.00
<b>Adjusted Market Value</b>	<b>\$4,849,692.91</b>
<b>Investment Results</b>	
Interest, Dividends and Other Income	4,106.33
<b>Total Investment Results</b>	<b>\$4,106.33</b>
<b>Ending Market Value</b>	<b>\$4,853,799.24</b>





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

**DEPOSIT ACCOUNT**

This statement is for the period from  
 March 1, 2020 to March 31, 2020

### ASSET DETAIL AS OF 03/31/20

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>					
4,853,799.240	Federated Institutional Tax Free Cash Trust Premier Shares #73 60934N666	4,853,799.24 1.0000	4,853,799.24 1.00	100.0 3.94	191,180.86
<b>Total Cash Equivalents</b>		<b>\$4,853,799.24</b>	<b>\$4,853,799.24</b>	<b>100.0</b>	<b>\$191,180.86</b>
<b>Total Assets</b>		<b>\$4,853,799.24</b>	<b>\$4,853,799.24</b>	<b>100.0</b>	<b>\$191,180.86</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  
March 1, 2020 to March 31, 2020

**CASH SUMMARY**

	<b>Income Cash</b>	<b>Principal Cash</b>	<b>Total Cash</b>
<b>Beginning Cash Balance as of 03/01/2020</b>	<b>\$ .00</b>	<b>\$ .00</b>	<b>\$ .00</b>
Taxable Dividends	4,106.33		4,106.33
Cash Disbursements		- 550,000.00	- 550,000.00
Transfers	- 4,106.33	4,106.33	
Sales		545,893.67	545,893.67
<b>Ending Cash Balance as of 03/31/2020</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  
March 1, 2020 to March 31, 2020**TRANSACTION DETAIL**

<b>Date Posted</b>	<b>Description</b>	<b>Income Cash</b>	<b>Principal Cash</b>	<b>Tax Cost</b>
	<b>Beginning Balance 03/01/2020</b>	<b>\$0.00</b>	<b>\$0.00</b>	<b>\$5,399,692.91</b>
03/02/20	Dividend Earned On Federated Institutional Tax Free Dividend From 2/1/20 To 2/29/20 60934N666	4,106.33		
03/03/20	Cash Disbursement Paid To W Contra Costa Hlth Care Dist Wire Transfer Wire To Wells Fargo Bank Per Request Dtd 3/2/20 Residual Interest Kmlandr		- 550,000.00	
03/03/20	Cash Disbursement Transfer To Principal	- 4,106.33		
03/03/20	Cash Receipt Transfer From Income		4,106.33	
03/03/20	Sold 545,893.67 Shares Of Federated Institutional Tax Free Trade Date 3/3/20 545,893.67 Shares At 1.00 USD 60934N666		545,893.67	- 545,893.67
	<b>Ending Balance 03/31/2020</b>	<b>\$0.00</b>	<b>\$0.00</b>	<b>\$4,853,799.24</b>



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

DEPOSIT ACCOUNT

This statement is for the period from  
March 1, 2020 to March 31, 2020

**SALE/MATURITY SUMMARY**

Date Posted	Description	Tax Cost	Proceeds	Estimated Gain/Loss
<b>Cash Equivalents</b>				
	<b>Federated Institutional Tax Free Cash Trust Premier Shares #73 60934N666</b>			
03/03/20	Sold 545,893.67 Shares Trade Date 3/3/20 545,893.67 Shares At 1.00 USD	- 545,893.67	545,893.67	
	<b>Total Cash Equivalents</b>	<b>- \$545,893.67</b>	<b>\$545,893.67</b>	<b>\$0.00</b>
	<b>Total Sales</b>	<b>- \$545,893.67</b>	<b>\$545,893.67</b>	<b>\$0.00</b>

**SALE/MATURITY SUMMARY MESSAGES**

For information only. Not intended for tax purposes



## **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

**March 31, 2020**

**FY 2019-2020**

FUND NUMBER	BALANCE @ 12/31/19	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	BALANCE @ 03/31/20
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



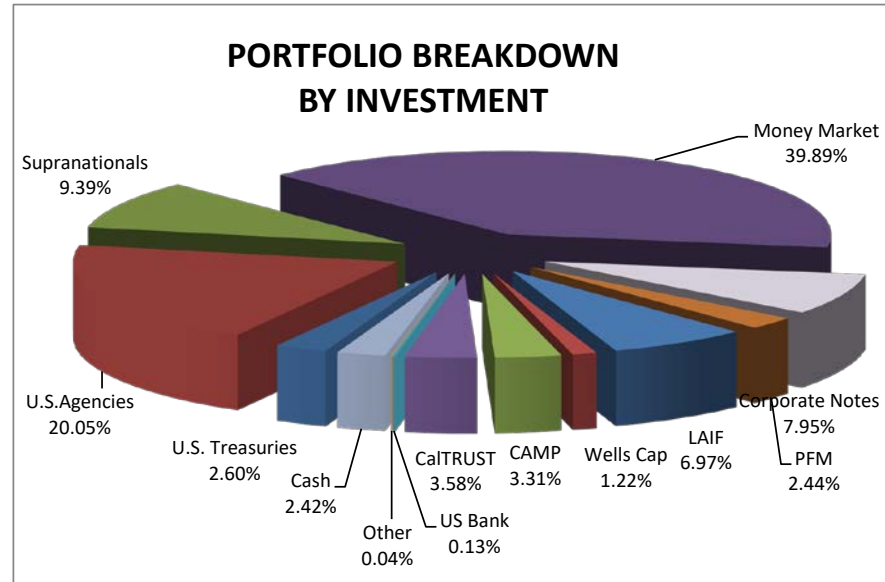
# CONTRA COSTA COUNTY Portfolio Summary Report *AS OF MARCH 31, 2020*

### Portfolio Characteristics

Par	\$3,622,168,973.20
Cost	\$3,612,487,401.71
Market Value	\$3,636,569,414.64
Weighted Yield to Maturity	1.62%
Weighted Average Days to Maturity	255
Weighted Duration	0.67 yr

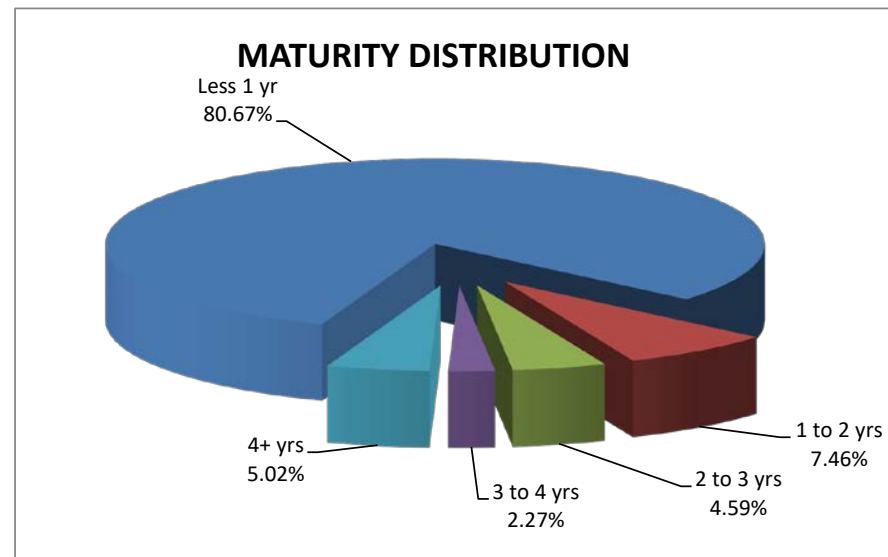
### Portfolio Breakdown by Investment

Investments	Par Value	Percent of Total
U.S. Treasuries	\$94,302,000.00	2.60%
U.S. Agencies	726,331,000.00	20.05%
Supranationals	340,000,000.00	9.39%
Money Market	1,444,946,397.22	39.89%
Corporate Notes	287,837,000.00	7.95%
PFM	88,269,617.47	2.44%
LAIF	252,351,192.41	6.97%
Wells Cap	44,311,400.02	1.22%
CAMP	120,023,818.22	3.31%
CalTRUST	129,610,805.75	3.58%
US Bank	4,853,799.24	0.13%
Other	1,602,439.52	0.04%
Cash	87,729,503.35	2.42%
TOTAL*	\$3,622,168,973.20	100.00%**



### Maturity Distribution

Time	Par Value	Percent of Total
Less 1 yr	\$2,921,838,104.33	80.67%
1 to 2 yrs	270,105,590.16	7.46%
2 to 3 yrs	166,320,436.20	4.59%
3 to 4 yrs	82,116,561.50	2.27%
4+ yrs	181,788,281.01	5.02%
TOTAL*	\$3,622,168,973.20	100.00%**



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

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

**CONTRA COSTA COUNTY INVESTMENT POOL  
PERFORMANCE SUMMARY  
AS OF MARCH 31, 2020**

	<u>PAR</u>	<sup>3</sup> <u>PERCENT OF</u>	<u>YTM</u>	<u>WEIGHTED</u> <u>AVERAGE DAYS TO</u> <u>MATURITY AT</u>	<u>DURATION</u>
	<u>(\$)</u>	<u>(%)</u>	<u>(%)</u>	<u>END-OF-QUARTER</u> <u>(day)</u>	<u>(year)</u>
<b>A. Investments Managed by Treasurer's Office<sup>1</sup></b>	\$2,893,416,397.22	79.92%	1.6138%	294	0.78 <sup>2</sup>
<b>B. Investments Managed by Outside Contractors<sup>3</sup></b>					
1. PFM	\$88,269,617.47	2.44%	2.2110%	672	1.50 <sup>2</sup>
2. Local Agency Investment Fund	\$252,351,192.41	6.97%	1.8900%	1	0.00
3. Wells Capital Management	\$44,311,400.02	1.22%	1.2600%	292	0.51 <sup>4</sup>
4. CAMP	\$120,023,818.22	3.32%	1.5000%	0 <sup>5</sup>	0.00
5. CalTRUST Liquidity Fund	\$129,610,805.75	3.58%	1.0900%	0 <sup>6</sup>	0.00
6. US Bank (Federated Tax Free Cash Fund)	\$4,853,799.24	0.13%	1.4600%	0	0.00
<b>C. Cash</b>	\$87,729,503.35	2.42%	1.53%	0 <sup>7</sup>	0.00

<sup>3</sup>Yield to Maturity on Portfolio at End-of-Quarter = 1.62%  
<sup>3</sup>Weighted Average Days to Maturity on Portfolio at End-of-Quarter = 255  
<sup>3</sup>Weighted Duration (yr) at End-of-Quarter = 0.67

1. Excludes the funds managed by PFM.  
2. Data is provided by FIS.  
3. Excludes: Section B.7.a (EBRCS Bond) of the Investment Pool summary report and Futuris Public Entity Trust.  
4. Data provided by Wells Capital Management.  
5. Monthly Distribution Yield.  
6. 30 day SEC Yield.  
7. Wells Fargo Bank Average Earnings Credit Rate on Investable Balance for the quarter.  
LAIF is subject to a one day call of principal provision. CAMP, CalTRUST Liquidity Fund and Federated provide a same day liquidity provision.

## CONTRA COSTA COUNTY INVESTMENT POOL

TYPE	As of March 31, 2020	As of December 31, 2019	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)	\$94,302,000.00	\$93,093,000.00	\$1,209,000.00	1.30%
2. U.S. Agencies				
Federal Home Loan Banks	410,756,000.00	334,570,000.00	76,186,000.00	22.77%
Federal National Mortgage Association	74,369,000.00	102,639,000.00	(28,270,000.00)	-27.54%
Federal Farm Credit Banks	140,121,000.00	134,682,000.00	5,439,000.00	4.04%
Federal Home Loan Mortgage Corporation	101,085,000.00	151,281,000.00	(50,196,000.00)	-33.18%
Subtotal	726,331,000.00	723,172,000.00	3,159,000.00	0.44%
3. Supranationals	340,000,000.00	315,000,000.00	25,000,000.00	7.35%
4. Money Market Instruments				
Commercial Paper	934,680,000.00	1,049,912,000.00	(115,232,000.00)	-10.98%
Negotiable Certificates of Deposit	510,263,000.00	760,000,000.00	(249,737,000.00)	-32.86%
Time Deposit	3,397.22	3,397.22	0.00	0.00%
Subtotal	1,444,946,397.22	1,809,915,397.22	(364,969,000.00)	-20.16%
5. Corporate Notes	287,837,000.00	329,761,000.00	(41,924,000.00)	-12.71%
<b>TOTAL (Section A)</b>	2,893,416,397.22	3,270,941,397.22	-377,525,000.00	-11.54%
<b>B. Investments Managed by Outside Contractors</b>				
1. PFM	88,269,617.47	88,351,075.92	(81,458.45)	-0.09%
2. Local Agency Investment Fund	252,351,192.41	257,611,444.13	(5,260,251.72)	-2.04%
3. Wells Capital Management	44,311,400.02	44,400,996.10	(89,596.08)	-0.20%
4. CAMP	120,023,818.22	0.00	120,023,818.22	100.00%
5. CalTRUST (Liquidity Fund)	129,610,805.75	122,610,805.75	7,000,000.00	5.71%
6. US Bank (Federated Tax Free Cash)	4,853,799.24	5,400,000.00	(546,200.76)	0.00%
7. Other				
a. EBRCS Bond	1,602,439.52	1,602,439.52	0.00	0.00%
<b>TOTAL (Section B)</b>	641,023,072.63	519,976,761.42	121,046,311.21	23.28%
<b>C. Cash</b>	87,729,503.35	2,725,132.74	85,004,370.61	3119.27%
<b>* GRAND TOTAL (FOR A , B, &amp; C)</b>	<b>\$3,622,168,973.20</b>	<b>\$3,793,643,291.38</b>	<b>(\$171,474,318.18)</b>	<b>-4.52%</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%	1.5587%	
	Yield to Maturity	2.2526%	1.9332%	1.6138%	
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)

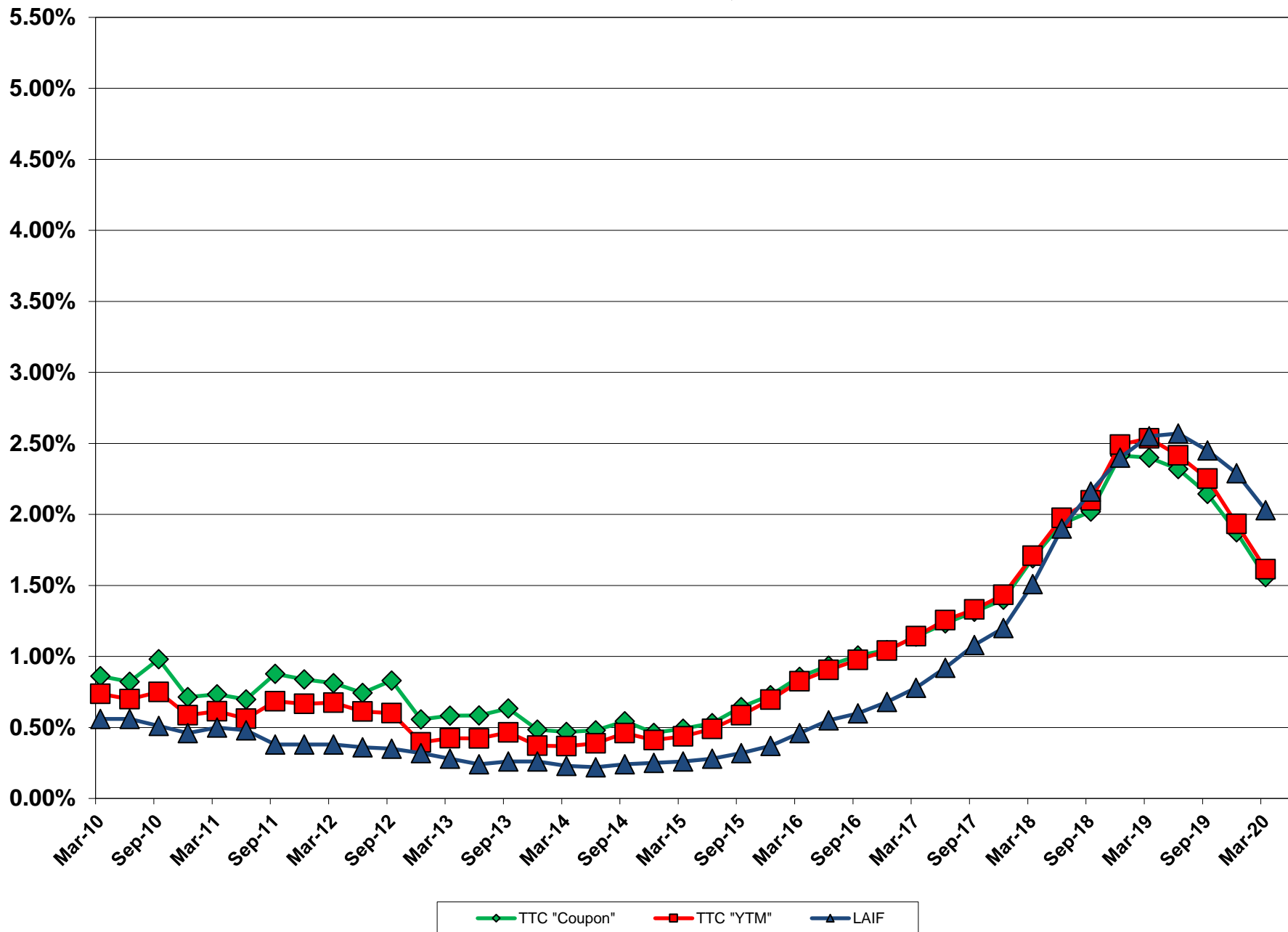
**INVESTMENTS MANAGED BY OUTSIDE CONTRACTOR**

**LAIF QUARTERLY APPORTIONMENT RATES**

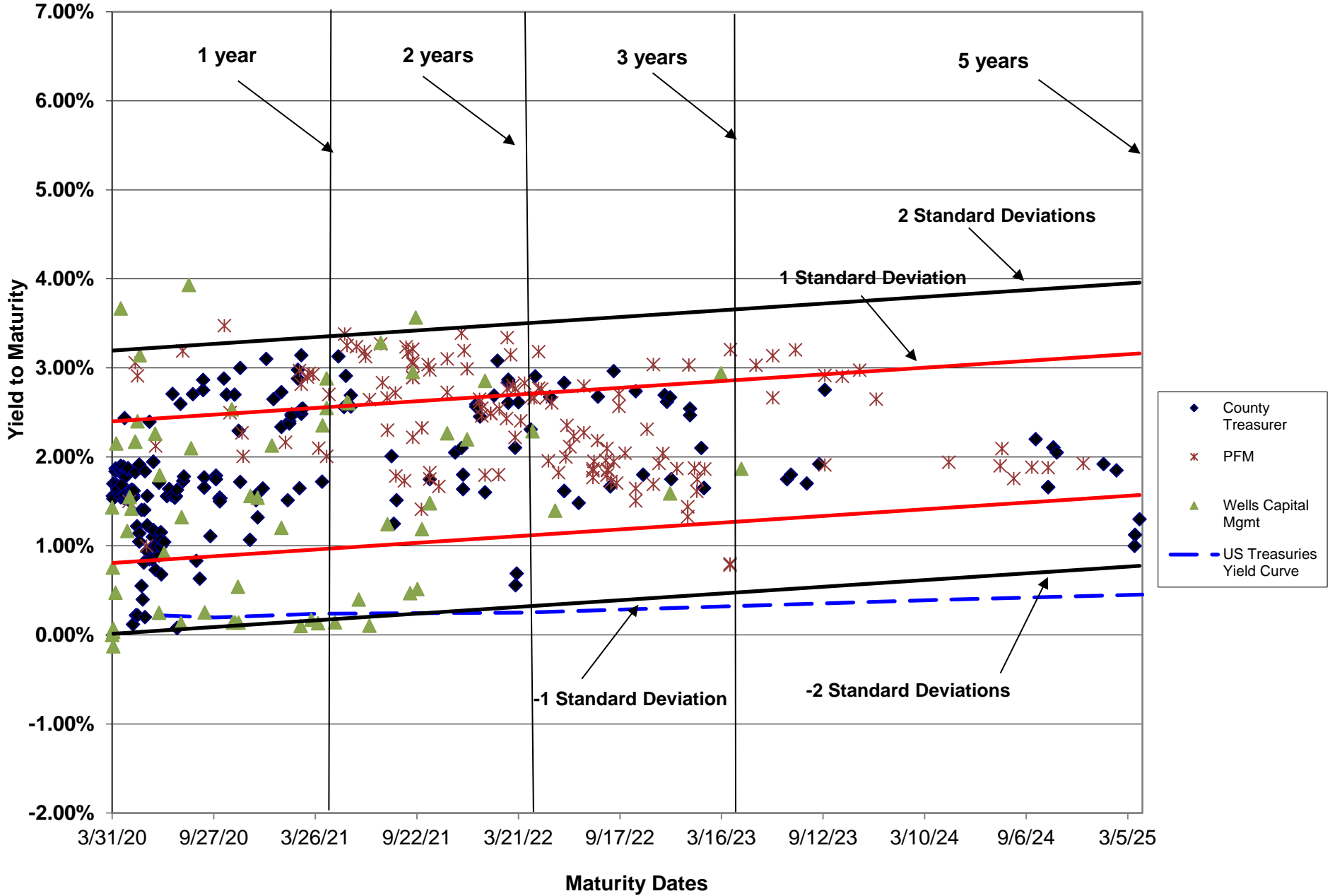
<u>Fiscal Year</u>		<u>Quarter Ending</u>			
		<u>September</u>	<u>December</u>	<u>March</u>	<u>June</u>
2019/20	Apportionment Rate	2.45%	2.29%	2.03%	
2018/19	Apportionment Rate	2.16%	2.40%	2.55%	2.57%
2017/18	Apportionment Rate	1.08%	1.20%	1.51%	1.90%
2016/17	Apportionment Rate	0.60%	0.68%	0.78%	0.92%
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 March 31, 2020



### Risk Assessment as of 03/31/20



## Risk Assessment

(Securities Greater Than or Less Than Two Standard Deviations)

As of March 31, 2020

<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>
69371RM78	PACCAR INC	700,000.00	700,140.00	698,523.47	2.50%	8/14/2020	3.93%
161571GX6	CHAIT 154 A	850,000.00	849,203.13	850,014.77	1.84%	4/15/2020	3.67%
43814WAB1	HAROT 191 A2	310,873.81	309,319.44	310,433.29	2.75%	9/20/2021	3.57%
86565BPC9	CCCSIG YCD SUMITOMO B	750,000.00	748,980.00	738,981.88	3.39%	10/16/2020	3.48%
912828S27	UNITED STATES TREASURY	1,000,000.00	991,484.38	1,015,577.41	1.13%	6/30/2021	0.11%
9128286D7	UNITED STATES TREASURY	500,000.00	501,328.13	512,063.46	2.50%	2/28/2021	0.10%



**CONTRA COSTA COUNTY INVESTMENT POOL**

**AVERAGE INFORMATION**  
January 1, 2020 through March 31, 2020

	<u>AVERAGE DAILY BALANCE (PAR)</u>	<u>PERCENT OF PORTFOLIO</u>	<u>AVERAGE YTM</u>	<u>AVERAGE DAYS TO MATURITY AS A PERCENT OF PORTFOLIO</u>	<u>AVERAGE DAYS TO MATURITY FOR THE QUARTER</u>
<b>A. Investments Managed by Treasurer's Office<sup>1</sup></b>	\$2,960,499,230.44	83.46%	1.7258%	219.78	263
<b>B. Investments Managed by Outside Contractors<sup>2</sup></b>					
1. PFM	\$88,206,085.31	2.49%	2.2643%	16.78	675
2. Local Agency Investment Fund <sup>3</sup>	\$261,123,170.61	7.36%	1.8887%	0.07	1
3. Wells Capital Management	\$44,263,220.51	1.25%	1.4267%	3.24	259
4. CAMP <sup>4</sup>	\$19,358,680.36	0.55%	1.5000%	0.00	0
5. CalTRUST Liquidity Fund <sup>4</sup>	\$102,777,472.42	2.90%	1.4700%	0.00	0
6. US Bank <sup>4</sup>	\$5,307,930.75	0.15%	0.5400%	0.00	0
<b>C. Cash<sup>5</sup></b>	\$65,640,896.07	1.85%	0.6656%	0.00	0
Total	<u>\$3,547,176,686.46</u>	100.00%			
			* Weighted Average YTM of Portfolio =	<u>1.72%</u>	<u>240</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. CAMP, CalTRUST Liquidity Fund, and US Bank Federated Tax-Free Fund provide a same day liquidity provision. Investments in CAMP commenced in March 2020 without a full quarter information.
5. The average of Investable Balances and the average of Earnings Allowance Rates of all four banks, WFB, BofA, Bank of the West, and Mechanics.

**CONTRA COSTA COUNTY INVESTMENT POOL  
SUMMARY OF POOL RATES AND BENCHMARKS  
AS OF MARCH 31, 2020**

<b><u>Pool Rates:</u></b>	<u>YTM as of 3/31/20</u>	<u>Quarterly Ave.</u>	<u>Quarterly Average DTM</u>	
Total County Portfolio (w/ Cash)	1.62%	1.72%	256	*1
Investments Managed by Treasurer's Office	1.61%	1.73%	263	
PFM	2.21%	2.26%	675	
Wells Capital Management	1.26%	1.43%	259	
CAMP	1.50%	1.50%	40	*3
CalTRUST Liquidity Fund	1.09%	1.47%	35	*3
US Bank (Federated)	1.46%	0.54%	5	*3
	<u>Quarterly Apportionment Rate</u>	<u>PMIA Ave. Effective Yield</u>		
Local Agency Investment Fund (LAIF)	2.03%	1.89%	208	*2
		<u>1/1/20 - 3/31/20</u>		
<b><u>Benchmarks:</u></b>	<u>3/31/20</u>	<u>High</u>	<u>Ave.</u>	<u>Low</u>
Federal Fund Rates Index	0.0200%	1.5900%	1.2297%	0.0200%
Six Month Treasury Bill	0.0900%	1.5287%	1.0552%	-0.0675%
Six Month LIBOR	1.1753%	1.9095%	1.4883%	0.7354%
Vanguard Prime Money Mkt Fund <sup>*4</sup>	0.3900%			

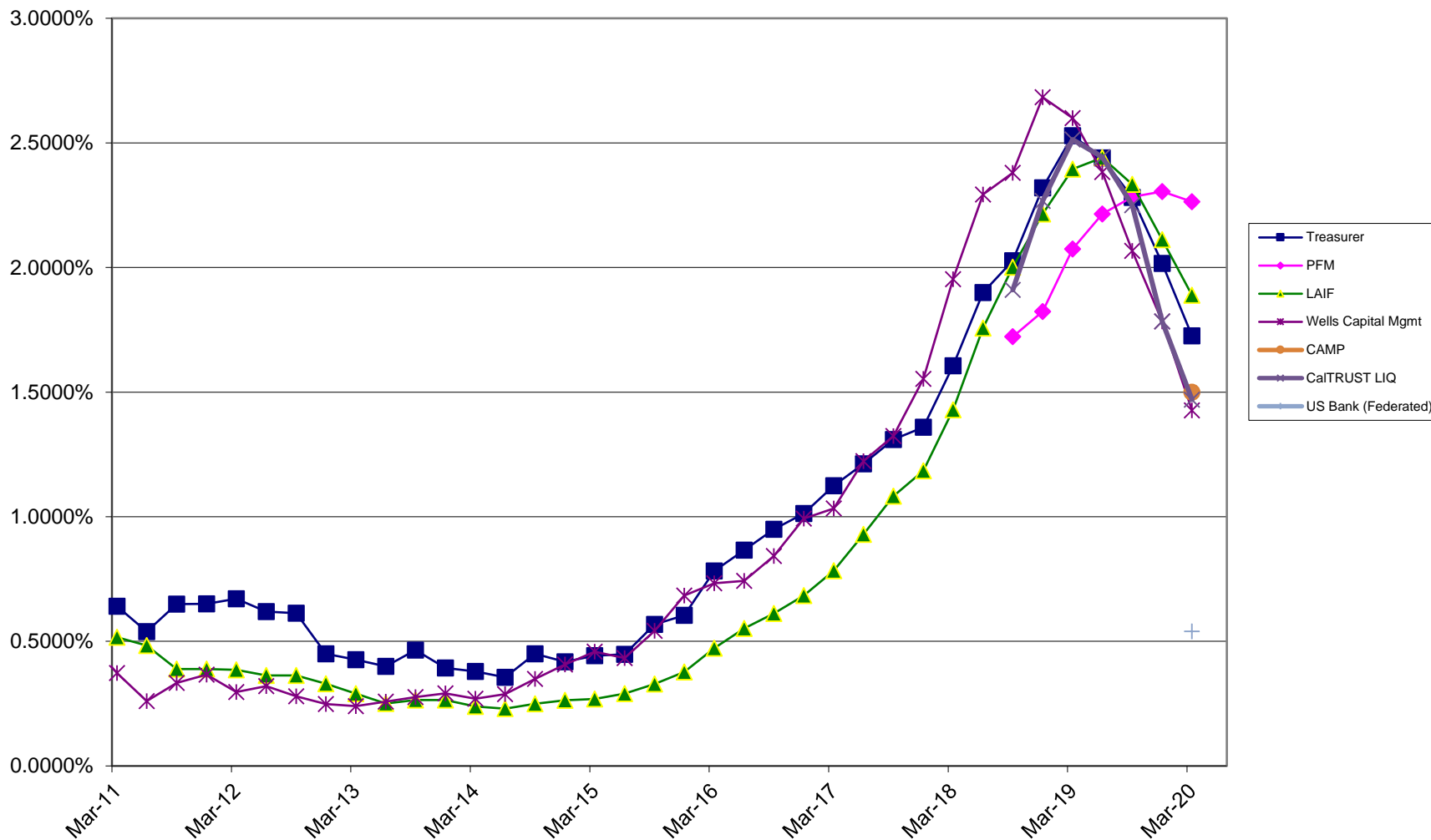
\*1. Cash is included in the calculation.

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

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

\*4. Average annualized rate of return.

### Contra Costa County Investment Pool Average Quarterly YTM as of March 31, 2020



**CONTRA COSTA COUNTY  
TREASURER'S INVESTMENT PORTFOLIO  
STRUCTURED SECURITIES  
March 31, 2020**

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	594918BP8	8/8/2021	1.55%	8,549,000.00	8,608,501.04	8,389,048.21	Make-whole call +10 bps	8177
CORP APPLE INC	037833CS7	5/11/2020	1.80%	10,000,000.00	10,007,300.00	9,991,300.00	Make-whole call +10 bps	8177
CCCSIG ABS JOHN DEER	47788BAD6	10/15/2021	1.82%	61,292.21	61,287.73	61,287.73	10% collateral call	6911
CCCSIG ABS NAROT 201	65478GAD2	10/15/2021	1.75%	210,089.27	210,077.53	210,077.53	5% collateral call	6911
CCCSIG CORP BOFA CAL	06051GGS2	10/1/2021	2.33%	545,000.00	544,193.40	545,000.00	Make-whole call +15 bps	6911
CCCSIG CORP PEPSICO	713448DX3	4/15/2021	2.00%	375,000.00	375,791.25	374,925.00	Make-whole call +10 bps	6911
CCCSIG CORP BB&T MTN	05531FAZ6	2/1/2021	2.15%	215,000.00	213,196.15	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	474,420.50	474,249.50	Make-whole call +10 bps	6911
CCCSIG ABS ALLYA 201	02007MAE0	6/15/2022	2.35%	146,481.84	146,464.90	146,464.90	10% collateral call	6911
CORP JOHNSON & JOHNS	478160CH5	11/10/2020	1.95%	16,850,000.00	17,026,588.00	16,695,991.00	Make-whole call +7.5bps	8177
CCCSIG JDOT 2018 COR	47788CAC6	4/18/2022	2.66%	117,935.31	117,926.83	117,926.83	10% collateral call	6911
CCCSIG CORP UNILEVER	904764AZ0	3/22/2021	2.75%	650,000.00	657,449.00	646,678.50	Make-whole call +10bps	6911
CORP MICROSOFT CORP	594918BA1	2/12/2022	2.38%	10,000,000.00	10,300,400.00	9,748,700.00	Make-whole call +10 bps	8177
CORP MICROSOFT CORP	594918BG8	11/3/2020	2.00%	8,000,000.00	8,017,600.00	7,865,520.00	Make-whole call +7.5 bps	8177
CCCSIG CORP GENERAL	369550BA5	5/11/2020	2.88%	460,000.00	460,317.40	458,371.60	Make-whole call +10 bps	6911
CCCSIG ABS HART 2018	44891KAD7	7/15/2022	2.79%	129,813.99	129,794.44	129,794.44	5% collateral call	6911
CCCSIG CORP AMERICAN	025816BU2	5/17/2021	3.38%	785,000.00	794,231.60	784,866.55	Callable on and anytime after 4/17/21	6911
CCCSIG ABS FORDO 201	34528FAD0	11/15/2022	3.03%	179,166.82	179,137.84	179,137.84	10% collateral call	6911
CCCSIG CORP BBT CORP	05531FBD4	9/3/2021	3.20%	150,000.00	150,958.50	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	20,201,600.00	19,679,400.00	Make-whole call +15 bps	8801
CCCSIG CORP WALMART	931142EJ8	6/23/2021	3.13%	595,000.00	607,959.10	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	10,654,635.36	10,082,433.60	Make-whole call +7.5 bps	8177
CCCSIG CORP CATERPIL	14913Q2N8	9/7/2021	3.15%	100,000.00	101,834.00	99,923.00	Make-whole call +10 bps	6911
CCCSIG CORP UNILEVER	904764BF3	3/7/2022	3.00%	100,000.00	103,345.00	99,516.00	Make-whole call +10 bps	6911
CCCSIG CORP PFIZER I	717081EM1	9/15/2021	3.00%	250,000.00	256,222.50	249,662.50	Make-whole call +5 bps	6911
CORP JOHNSON AND JOH	478160CD4	3/3/2022	2.25%	10,000,000.00	10,360,400.00	9,796,500.00	Make-whole call +7.5 bps	8177
CCCSIG CORP 3M COMPA	88579YBA8	9/14/2021	3.00%	185,000.00	189,393.75	184,620.75	Make-whole call +5 bps	6911
CORP APPLE INC	037833BS8	2/23/2021	2.25%	10,000,000.00	10,100,800.00	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	301,929.00	299,856.00	Make-whole call	6911
CORP EXXON MOBIL COR	30231GAV4	3/1/2021	2.22%	12,640,000.00	12,722,160.00	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	232,852.50	224,383.50	Make-whole call +10bps	6911
CORP APPLE INC	037833AR1	5/6/2021	2.85%	15,000,000.00	15,147,600.00	14,902,740.00	Make-whole call +10bps	8177
CCCSIG ABS GMCAR 201	36256XAD4	11/16/2023	2.97%	225,000.00	224,975.09	224,975.09	10% collateral call	6911
CCCSIG ABS MBALT 201	58772TAC4	11/15/2021	3.10%	155,000.00	154,995.46	154,995.46	5% deal call	6911
CCCSIG MBS FHMS KP05	3137FKK39	7/25/2023	3.20%	135,561.50	135,561.11	135,561.08	1% cleanup call	6911
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	246,808.10	244,884.85	Make-whole call +5bps	6911
CORP MICROSOFT CORP	594918BW3	2/6/2022	2.40%	15,000,000.00	15,417,900.00	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	717081ER0	3/11/2022	2.80%	170,000.00	173,602.30	169,989.80	Make-whole call +5bps	6911
CCCSIG CORP MERCK AN	589331AT4	9/15/2022	2.40%	300,000.00	305,085.00	296,934.00	Make-whole call +12.5bps	6911
CCCSIG CORP GOLDMAN	38141GWC4	4/26/2022	3.00%	325,000.00	327,382.25	323,248.25	Make-whole call +20bps	6911
CCCSIG CORP JPMORGAN	46647PBB1	4/1/2023	3.21%	800,000.00	813,776.00	800,000.00	One time call: 4/1/22	6911

**CONTRA COSTA COUNTY  
TREASURER'S INVESTMENT PORTFOLIO  
STRUCTURED SECURITIES  
March 31, 2020**

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	594918BP8	8/8/2021	1.55%	8,549,000.00	8,608,501.04	8,389,048.21	Make-whole call +10 bps	8177
CORP EXXON MOBIL COR	30231GAV4	3/1/2021	2.22%	14,000,000.00	14,091,000.00	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	20,479,400.00	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	10,137,000.00	9,883,000.00	Make-whole call +12bps; Callable on and after 9/5/22	8177
CORP WALMART INC	931142DU4	12/15/2022	2.35%	10,000,000.00	10,258,900.00	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	10,003,300.00	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	8,035,896.00	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	7,611,900.00	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	5,681,306.40	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	10,202,900.00	9,921,300.00	Make-whole call +12.5bps	8177
CCCSIG CORP BOEING C	097023CG8	5/1/2022	2.70%	125,000.00	118,302.50	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	254,210.00	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	402,932.00	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	307,104.00	305,961.00	Call on and after 2/15/22	6911
CCCSIG CORP BOEING C	097023CL7	8/1/2021	2.30%	225,000.00	217,707.75	224,991.00	Make-whole call +10bps	6911
CCCSIG CORP BURLINGT	12189LAF8	9/15/2021	3.45%	300,000.00	304,833.00	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	171,521.50	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	401,640.00	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	338,487.00	339,527.40	Make-whole call +10bps	6911
CCCSIG CORP THE WALT	254687FJ0	9/1/2022	1.65%	225,000.00	226,183.50	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	203,470.00	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	20,019,600.00	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	15,017,550.00	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	512,770.00	510,925.00	Make-whole call +10bps	6911
CORP TOYOTA MTR CRED	89236TGR0	12/13/2021	1.80%	10,000,000.00	10,090,700.00	10,000,000.00	Quarterly; Last call on 9/13/21	8177
SUPRA IBRD	45905U4Y7	12/17/2022	1.75%	25,000,000.00	25,238,500.00	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
CCCSIG CORP CATERPIL	14913Q3C1	11/18/2020	1.95%	225,000.00	224,235.00	224,896.50	Make-whole call +7.5bps	6911
CCCSIG ABS GMCAR 202	36258NAC6	9/16/2024	1.84%	150,000.00	149,964.67	149,964.67	10% collateral call	6911
GOV FHLMC CALLABLE N	3134GU4Q0	1/21/2025	1.92%	25,000,000.00	25,251,250.00	25,000,000.00	Annual; Last call on 1/21/24	8177
CCCSIG ABS CARMX 202	14315XAC2	12/16/2024	1.89%	125,000.00	124,975.48	124,975.48	10% collateral call	6911
CCCSIG ABS HDMOT 202	41284UAD6	10/15/2024	1.87%	150,000.00	149,967.29	149,967.29	10% collateral call	6911
CCCSIG ABS VZOT 2020	92348TAA2	7/22/2024	1.85%	200,000.00	199,976.58	199,976.58	10% collateral call	6911
CCCSIG CORP BANK OF	06406RAM9	1/27/2023	1.85%	400,000.00	397,464.00	399,720.00	Callable on and after 1/2/23	6911
CCCSIG CORP ADOBE IN	00724PAA7	2/1/2023	1.70%	90,000.00	90,574.20	89,876.70	Make-whole call +5bps	6911
CORP TOYOTA MOTOR CR	89236TGT6	2/13/2025	1.80%	13,150,000.00	12,687,251.50	13,118,703.00	Make-whole call +10bps	8177
GOV FFCB CALLABLE NO	3133ELNB6	2/13/2023	1.65%	10,000,000.00	10,039,100.00	10,000,000.00	Callable on and after 8/13/20	8177
GOV FFCB CALLABLE NO	3133ELNB6	2/13/2023	1.65%	10,000,000.00	10,039,100.00	10,000,000.00	Callable on and after 8/13/20	8177
GOV FHLB CALLABLE NO	3130AJ2L2	8/14/2023	1.70%	10,000,000.00	10,039,100.00	9,999,500.00	Semi-Annual; Last call on 2/14/23	8177
GOV FHLMC CALLABLE N	3134GVGG7	3/17/2025	1.00%	25,000,000.00	25,017,500.00	25,000,000.00	Quarterly; Last call on 9/14/23	8177
GOV FHLB CALLABLE NO	3130AJE47	3/18/2025	1.10%	30,000,000.00	29,903,400.00	29,962,500.00	Callable on and after 6/18/20	8177
GOV FFCB CALLABLE NO	3133ELUT9	3/26/2025	1.30%	10,000,000.00	10,004,300.00	10,000,000.00	Callable on and after 3/26/21	8177
				<u>463,757,340.94</u>	<u>467,650,905.18</u>	<u>460,741,479.14</u>		

Note:  
6911 - CCCSIG; 8177 - County Treasurer

**CONTRA COSTA COUNTY  
WELLS CAP MANAGEMENT  
STRUCTURED SECURITIES  
March 31, 2020**

<u>DESCRIPTION</u>	<u>CUSIP</u>	<u>MATURITY DATE</u>	<u>PAR</u> (\$)	<u>MARKET</u> (\$)	<u>COST</u> (\$)	<u>PROVISIONS</u>
BMWOT 19A A2	05588CAB8	5/25/2022	766,461.88	768,916.91	766,445.71	5% collateral call
BANK OF AMERICA NA	06050TML3	5/24/2021	500,000.00	491,729.61	500,000.00	Float quarterly: LIBOR +35bps
BANK OF NEW YORK MELLON CORP	06406FAA1	4/15/2021	700,000.00	707,657.75	706,398.00	Make-whole call; Callable on and after 3/15/21
COPAR 191 A2	14042WAB6	4/15/2022	468,986.81	470,036.24	468,947.13	10% collateral call
CATERPILLAR FINANCIAL SERVICES CORP	14913QJ7	5/15/2020	500,000.00	505,856.72	501,842.00	Make-whole call +7bps
CHAIT 154 A	161571GX6	4/15/2020	850,000.00	850,014.77	849,203.13	10% collateral call
CCCIT 17A3 A3	17305EGB5	4/7/2020	400,000.00	403,672.00	399,187.50	5% collateral call
CITIBANK NA	17325FAN8	5/1/2020	700,000.00	708,616.12	701,925.00	Make-whole call +10bps
GENERAL DYNAMICS CORP	369550BA5	5/11/2020	250,000.00	252,967.64	249,620.00	Make-whole call +10bps
INTERCONTINENTAL EXCHANGE INC	45866FAC8	12/1/2020	750,000.00	761,960.00	755,415.00	Make-whole call +20bps
MBALT 19A A3	58772TAC4	11/15/2021	500,000.00	503,065.84	505,234.38	5% deal call
NATIONAL RURAL UTILITIES COOP FINANCE CORP	637432MU6	6/15/2020	700,000.00	704,861.53	698,509.00	Make-whole call +15bps
NAROT 17B A3	65478GAD2	10/15/2021	189,080.34	189,350.01	185,808.37	5% collateral call
PNC BANK NA	69353RFD5	5/19/2020	680,000.00	680,615.94	681,258.00	Float quarterly: LIBOR +36bps
CHARLES SCHWAB CORP	808513AV7	5/21/2021	700,000.00	688,308.37	700,868.00	Float Quarterly: LIBOR +32bps; Callable after 4/21/21
TAOT 18C A3	89231AAD3	12/15/2022	800,000.00	811,538.74	812,218.75	5% collateral call
TOYOTA MOTOR CREDIT CORP	89236TCZ6	4/8/2021	500,000.00	502,254.77	500,905.00	Make-whole call +15bps
VZOT 18A A1B	92348XAB1	4/20/2023	800,000.00	789,258.90	800,000.00	10% collateral call
FHMS K715 A2	3137BAHA3	1/25/2021	873,790.09	884,238.87	878,159.04	1% collateral call
JPMORGAN CHASE & CO	46625HNX4	10/29/2020	575,000.00	581,193.66	578,984.75	Callable on and after 9/29/20
NALT 18A A3	65478BAD3	9/15/2021	500,000.00	501,270.02	493,750.00	10% collateral call
GMALT 191 A3	36256UAD0	12/20/2021	800,000.00	804,731.72	807,937.50	10% collateral call
HAROT 191 A2	43814WAB1	9/20/2021	310,873.81	310,433.29	309,319.44	10% collateral call
FORDL 20A A3	34531MAD0	3/15/2023	590,000.00	580,645.86	589,971.33	5% deal call
US BANK NA	90331HPK3	1/21/2022	750,000.00	724,077.20	750,000.00	Float quarterly: LIBOR +18bps; Callable after 12/21/21
ANAHEIM CALIF HSG & PUB IMPT AUTH REV	032556GM8	10/1/2021	630,000.00	634,955.11	630,000.00	Make-whole call +5bps
VISA INC	92826CAB8	12/14/2020	675,000.00	682,055.55	671,024.25	Make-whole call +10bps
			<b>16,459,192.93</b>	<b>16,494,283.15</b>	<b>16,492,931.28</b>	

**CONTRA COSTA COUNTY  
CALTRUST LIQUIDITY FUND  
STRUCTURED SECURITIES  
March 31, 2020**

Exhibit VI (b)

<u>DESCRIPTION</u>	<u>CUSIP</u>	<u>MATURITY DATE</u>	<u>PAR</u> (\$)	<u>MARKET</u> (\$)	<u>PROVISIONS</u>
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 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	1,499,878.31	Float Quarterly: LIBOR +10bps
CHARIOT FUNDING LLC CP	15963RBS1	8/4/2020	2,000,000.00	2,000,000.00	Float Quarterly: LIBOR
C 2 1/8 10/20/20	17325FAJ7	10/20/2020	3,000,000.00	3,004,613.48	Callable on and after 9/20/20
CPSERA CLCP 0 07/06/20	22845AQB9	7/6/2020	2,000,000.00	2,000,000.00	Float Monthly: LIBOR +28bps; Callable 6/1/20-7/2/20
HSBC FLOAT 02/04/21	40435RGR6	2/4/2021	2,000,000.00	2,000,000.00	Float Quarterly: LIBOR +11bps
MET FLOAT 01/08/21	59217GCM9	1/8/2021	2,000,000.00	2,002,468.57	Float Quarterly: LIBOR +23bps
SHBASS FLOAT 01/04/21	86959REM8	1/4/2021	2,000,000.00	2,000,000.00	Float Monthly: LIBOR +25bps
USB 2.35 01/29/21	91159HHL7	1/29/2021	5,000,000.00	5,048,445.48	One time call on 12/29/20
C 2.1 06/12/20	17325FAE8	6/12/2020	4,000,000.00	3,999,004.24	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
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
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
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
WSTP FLOAT 12/06/20	96130AEQ7	12/9/2020	1,000,000.00	1,000,000.00	Float Quarterly: LIBOR +15bps
			<b>64,000,000.00</b>	<b>64,054,410.08</b>	



## 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	\$ 1,200	\$ 1,900	\$ 1,750	\$ 5,750	\$ 3,350	\$ 3,350	\$ 2,200	\$ 2,800	\$ 6,500	\$ 14,800	\$ 2,500		
REPO													
TDs	\$ 1,479	\$ 824	\$ 1,194	\$ 453	\$ 761	\$ 622							
AGENCY	\$ 3,500	\$ 4,500	\$ 3,525	\$ 4,115	\$ 1,577	\$ 1,200	\$ 1,645	\$ 698	\$ 600	\$ 1,118	\$ 550	\$ 50	\$ 125
CP	\$ 3,300	\$ 2,900	\$ 850	\$ 1,275	\$ 550	\$ 700	\$ 500	\$ 96					
CDs + BNs	\$ 3,800	\$ 2,600	\$ 1,750	\$ 2,350	\$ 450	\$ 1,550	\$ 1,100	\$ 400	\$ 100				
CORP BND													
TOTAL													
\$ 98,907	\$ 13,279	\$ 12,724	\$ 9,069	\$ 13,943	\$ 6,688	\$ 7,422	\$ 5,445	\$ 3,994	\$ 7,200	\$ 15,918	\$ 3,050	\$ 50	\$ 125
PERCENT	13.4%	12.9%	9.2%	14.1%	6.8%	7.5%	5.5%	4.0%	7.3%	16.1%	3.1%	0.1%	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**  
**3/31/2020**

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest	Purch. Amortized Cost		
1* United States Treasury:				
Bills	\$ 12,823,871,548.59	\$ 12,920,450,177.77	\$ 12,994,847,000.00	NA
Notes	\$ 33,119,951,799.65	\$ 33,113,778,380.29	\$ 33,687,518,000.00	\$ 140,637,607.00
1* Federal Agency:				
SBA	\$ 525,135,261.64	\$ 525,135,261.64	\$ 522,232,337.71	\$ 880,056.18
MBS-REMICs	\$ 18,063,052.24	\$ 18,063,052.24	\$ 19,088,647.00	\$ 84,337.25
Debentures	\$ 2,105,162,090.64	\$ 2,105,042,298.98	\$ 2,132,896,450.00	\$ 10,524,714.25
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 925,000,000.00	\$ 925,000,000.00	\$ 929,988,750.00	\$ 3,544,917.00
Discount Notes	\$ 17,515,361,340.24	\$ 17,575,787,257.02	\$ 17,620,985,750.00	NA
1* Supranational Debentures	\$ 714,280,614.68	\$ 714,249,336.90	\$ 721,116,650.00	\$ 2,940,049.25
1* Supranational Debentures FR	\$ 200,158,861.65	\$ 200,158,861.65	\$ 200,117,030.04	\$ 608,243.35
2* CDs and YCDs FR	\$ 300,000,000.00	\$ 300,000,000.00	\$ 299,053,000.00	\$ 292,521.92
2* Bank Notes	\$ 500,000,000.00	\$ 500,000,000.00	\$ 500,078,465.32	\$ 4,119,416.67
2* CDs and YCDs	\$ 13,300,000,000.00	\$ 13,300,000,000.00	\$ 13,305,153,219.71	\$ 66,002,000.01
2* Commercial Paper	\$ 10,115,069,047.16	\$ 10,145,768,286.22	\$ 10,145,738,569.17	NA
1* Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -	\$ -
1* Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
1* Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 5,331,990,000.00	\$ 5,331,990,000.00	\$ 5,331,990,000.00	NA
AB 55 & GF Loans	\$ 624,194,000.00	\$ 624,194,000.00	\$ 624,194,000.00	NA
<b>TOTAL</b>	<b>\$ 98,118,237,616.49</b>	<b>\$ 98,299,616,912.71</b>	<b>\$ 99,034,997,868.95</b>	<b>\$ 229,633,862.88</b>

Fair Value Including Accrued Interest \$ 99,264,631,731.83

\* 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 (1.007481015). 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 \$20,149,620.31 or \$20,000,000.00 x 1.007481015.

All investments are in U.S. Dollar.



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 March 31, 2020

**\* *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	\$825.000 million
b. LIBOR Agency Floater	\$200.000 million
c. 3 month LIBOR Corporate Floater	\$0.000 million
d. 3 month LIBOR Bank Floater	\$300.000 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. \$1,325.000 million As of: 03/31/20

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	\$525.135 million
b. Agency MBS-REMIC'S	<u>\$18.063 million</u>
(Medium term sub-total)	\$543.198 million
c. Commercial Paper (Short term sub-total)	\$1,494.120 million

U.S. \$2,037.318 million As of: 03/31/20

Total Portfolio As of: 03/31/20 \$98,119,686,387.04

Structured notes and Medium-term Asset-backed securities as a percent of portfolio:  
1.90%

Short-term Asset-Backed Commercial Paper (ABCP) as a percent of portfolio:  
1.52% \*

Total Medium-term and Short-term Structured notes and Asset-backed securities  
as a percent of portfolio:  
3.42%

***\*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 March 31, 2020

Par Value	2,893,416,397.22	Book Price	99.666
Book Value	2,883,761,373.62	Average Days to Maturity	294
Market Value	3,270,808,302.99	Coupon	1.5587%
Market Price	100.363	YTM (TR)	1.6138%

Yield Change (bps)	Market Value (\$)	Market Price (\$)	Gain/Loss <sup>2</sup> (bps)
-50	2,915,492,076.77	100.763	110.07
-25	2,909,688,568.59	100.562	89.90
-10	2,906,229,025.54	100.443	77.96
0	2,903,931,991.47	100.363	69.93
10	2,901,642,379.33	100.284	62.01
25	2,898,221,801.97	100.166	50.17
50	2,892,557,464.14	99.970	30.50

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 110.07 bps. If the yield were to go up by 50 bps, the market value of the portfolio would increase by 30.50 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.