

CONTRA COSTA COUNTY  
TREASURER'S QUARTERLY INVESTMENT REPORT  
AS OF JUNE 30, 2020

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\*As of 6/30/20, no Treasury Pool assets were invested in the CalTRUST Liquidity fund.

## 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 6/30/20, the fair value of the Treasurer's investment portfolio was 1.0062% of the cost. More than 79 percent of the portfolio or over \$3.15 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                               | \$3,980,596,638.00 |
| Cost                              | \$3,973,515,227.17 |
| Market Value                      | \$3,998,000,222.94 |
| Weighted Yield to Maturity        | 0.88%              |
| Weighted Average Days to Maturity | 282 days           |
| Weighted Duration                 | 0.75 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 June 30, 2020

| <u>TYPE</u>  | <u>PAR VALUE</u>          | <u>COST</u>               | <u>FAIR VALUE</u>           | <u>PERCENT OF<br/>TOTAL COST</u> |
|--|---------------------------|---------------------------|-----------------------------|----------------------------------|
| <b>A. Investments Managed by Treasurer's Office</b>  |                           |                           |                             |                                  |
| 1. U.S. Treasuries (STRIPS, Bills, Notes)            | \$536,558,000.00          | \$535,425,676.99          | \$536,418,918.44            | 13.47%                           |
| 2. U.S. Agencies                                     |                           |                           |                             |                                  |
| Federal Home Loan Banks                              | 1,095,911,217.39          | 1,095,042,504.52          | 1,097,792,069.15            | 27.56%                           |
| Federal National Mortgage Association                | 206,442,000.00            | 206,010,898.29            | 209,054,837.30              | 5.18%                            |
| Federal Farm Credit Banks                            | 170,121,000.00            | 169,995,357.95            | 172,093,736.30              | 4.28%                            |
| Federal Home Loan Mortgage Corporation               | 465,688,000.00            | 465,445,357.49            | 465,557,280.13              | 11.71%                           |
| Subtotal   | 1,938,162,217.39          | 1,936,494,118.25          | 1,944,497,922.88            | 48.74%                           |
| 3. Supranationals - International Government         | 325,000,000.00            | 324,598,210.00            | 326,118,800.00              | 8.17%                            |
| 4. Money Market Instruments                          |                           |                           |                             |                                  |
| Commercial Paper                                     | 250,000,000.00            | 248,938,863.93            | 249,950,091.67              | 6.26%                            |
| Negotiable Certificates of Deposit                   | 90,000,000.00             | 90,000,000.00             | 90,065,891.30               | 2.26%                            |
| Time Deposit   | 3,401.36                  | 3,401.36                  | 3,395.49                    | 0.00%                            |
| Subtotal   | 340,003,401.36            | 338,942,265.29            | 340,019,378.46              | 8.53%                            |
| 5. Corporate Notes                                   | 269,637,000.00            | 266,633,885.49            | 276,197,373.31              | 6.71%                            |
| <b>TOTAL (Section A.)<sup>1</sup></b>                | <b>3,409,360,618.75</b>   | <b>3,402,094,156.02</b>   | <b>3,423,252,393.09</b>     | <b>85.62%</b>                    |
| <b>B. Investments Managed by Outside Contractors</b> |                           |                           |                             |                                  |
| 1. PFM   | 81,572,315.04             | 81,553,698.31             | 83,232,101.52               | 2.05%                            |
| 2. Local Agency Investment Fund (LAIF)               | 269,150,158.51            | 269,150,158.51            | 270,472,438.06 <sup>2</sup> | 6.77%                            |
| 3. Wells Capital Management                          | 44,113,341.41             | 44,317,010.04             | 44,643,085.98 <sup>3</sup>  | 1.12%                            |
| 4. CAMP  | 35,267,729.80             | 35,267,729.80             | 35,267,729.80               | 0.89%                            |
| 5. CalTRUST (Liquidity Fund)                         | -                         | -                         | -                           | 0.00%                            |
| 6. US Bank (Federated Tax Free Cash Fund)            | 4,768,636.91              | 4,768,636.91              | 4,768,636.91                | 0.12%                            |
| 7. Other   |                           |                           |                             |                                  |
| a. EBRCS Bond  | 1,428,780.65              | 1,428,780.65              | 1,428,780.65                | 0.04%                            |
| <b>TOTAL (Section B.)</b>                            | <b>436,300,962.32</b>     | <b>436,486,014.22</b>     | <b>439,812,772.92</b>       | <b>10.98%</b>                    |
| <b>C. Cash</b>                                       | <b>134,935,056.93</b>     | <b>134,935,056.93</b>     | <b>134,935,056.93</b>       | <b>3.40%</b>                     |
| <b><sup>4</sup>GRAND TOTAL (FOR A , B, &amp; C)</b>  | <b>\$3,980,596,638.00</b> | <b>\$3,973,515,227.17</b> | <b>\$3,998,000,222.94</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 June 30, 2020**

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

|                            | Fiscal<br>Year To Date | Quarter<br>To Date |
|----------------------------|------------------------|--------------------|
| Average Daily Balance (\$) | 3,409,344,006.60       | 3,966,568,268.25   |
| Net Earnings (\$)          | 62,560,040.04          | 11,234,185.21      |
| Earned Income Yield        | 1.80%                  | 1.12%              |

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

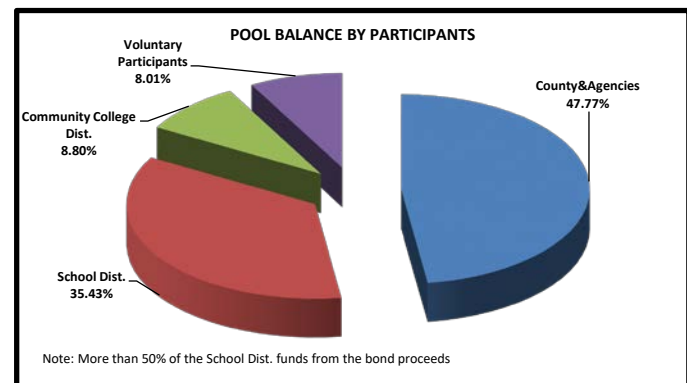
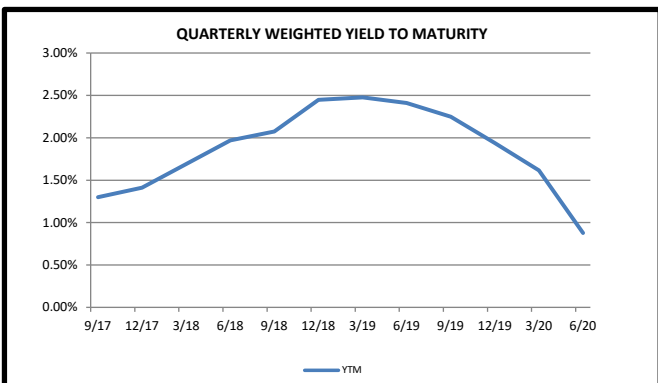
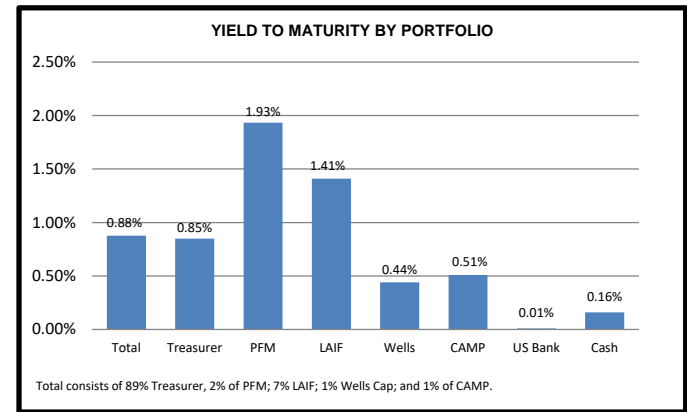
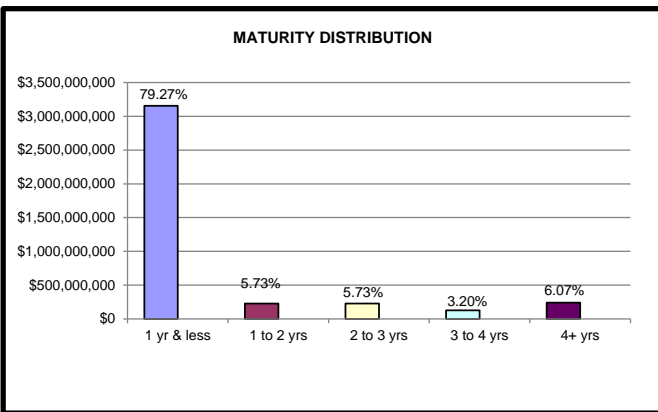
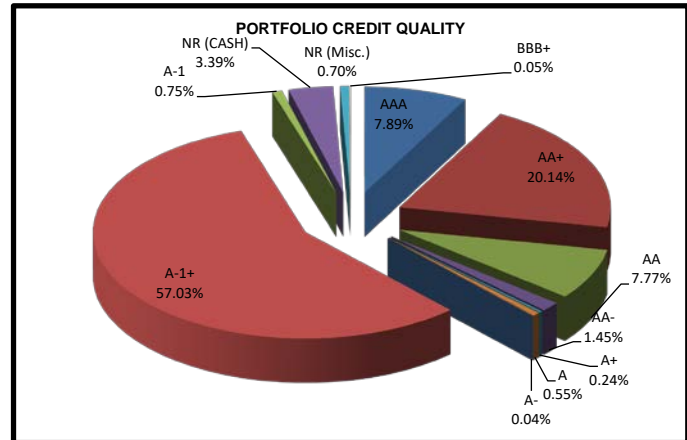
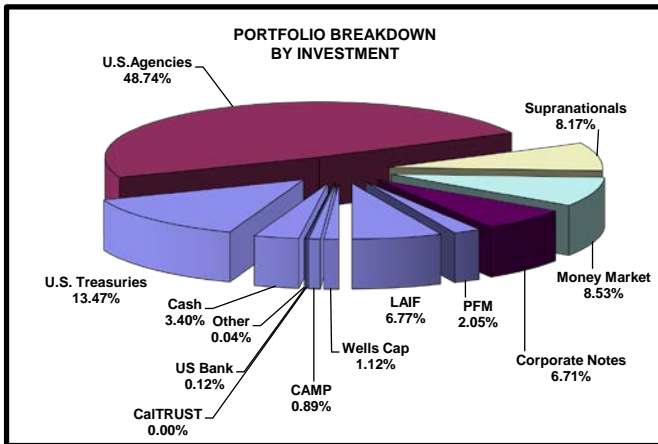
| Investment<br>Type            | Par<br>Value<br>(\$)           | Fair<br>Value<br>(\$)          | YTM<br><br>(%)     | WAM<br><br>(days) | Percentage<br>of<br>Portfolio |
|-------------------------------|--------------------------------|--------------------------------|--------------------|-------------------|-------------------------------|
| U.S. Treasury                 | 536,558,000.00                 | 536,418,918.44                 | 0.29               | 67                | 13.42%                        |
| Agencies                      | 1,938,162,217.39               | 1,944,497,922.88               | 0.60               | 395               | 48.64%                        |
| Commercial Paper              | 250,000,000.00                 | 249,950,091.67                 | 1.17               | 49                | 6.25%                         |
| NCD/YCD                       | 90,000,000.00                  | 90,065,891.30                  | 1.49               | 19                | 2.25%                         |
| Corporate Notes               | 269,637,000.00                 | 276,197,373.31                 | 2.63               | 582               | 6.91%                         |
| Time Deposit                  | 3,401.36                       | 3,395.49                       | 0.08               | 328               | 0.00%                         |
| Supranationals                | 325,000,000.00                 | 326,118,800.00                 | 1.43               | 231               | 8.16%                         |
| PFM                           | 81,572,315.04                  | 83,232,101.52                  | 1.93               | 750               | 2.08%                         |
| LAIF                          | 269,150,158.51                 | 270,472,438.06                 | 1.41               | 1                 | 6.77%                         |
| CAMP                          | 35,267,729.80                  | 35,267,729.80                  | 0.51               | 0                 | 0.88%                         |
| CalTRUST (Liquidity)          | -                              | -                              | -                  | 0                 | 0.00%                         |
| Wells Cap                     | 44,113,341.41                  | 44,643,085.98                  | 0.44               | 292               | 1.12%                         |
| US Bank (Federated Tax Free)  | 4,768,636.91                   | 4,768,636.91                   | 0.01               | 0                 | 0.12%                         |
| Misc. <sup>1</sup>            | 1,428,780.65                   | 1,428,780.65                   | N/A                | N/A               | 0.04%                         |
| Cash                          | 134,935,056.93                 | 134,935,056.93                 | 0.16               | 0 <sup>2</sup>    | 3.38%                         |
| <b>Total Fund<sup>3</sup></b> | <b><u>3,980,596,638.00</u></b> | <b><u>3,998,000,222.94</u></b> | <b><u>0.88</u></b> | <b><u>282</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 June 30, 2020*

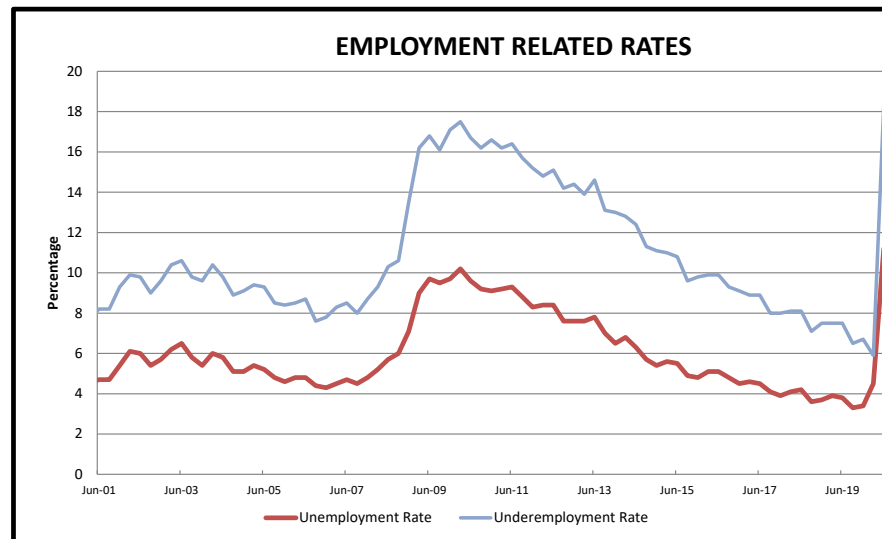
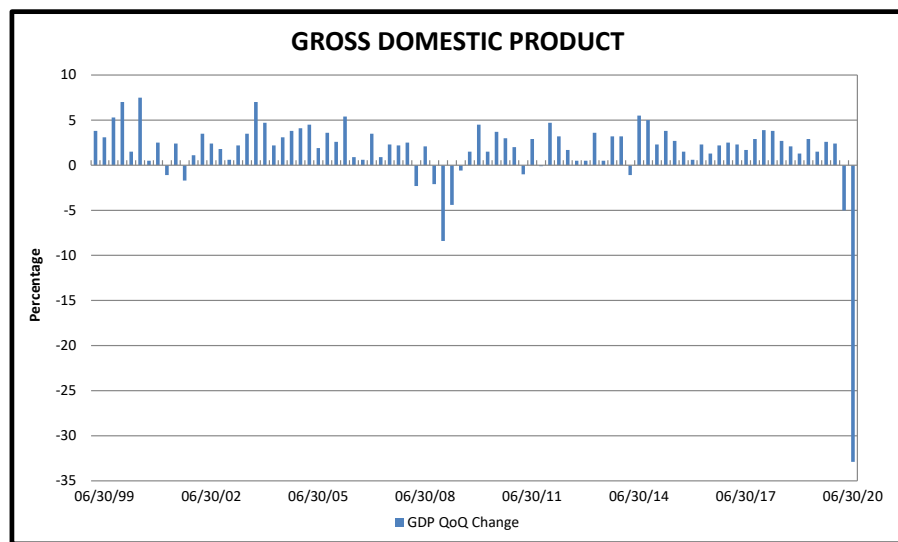
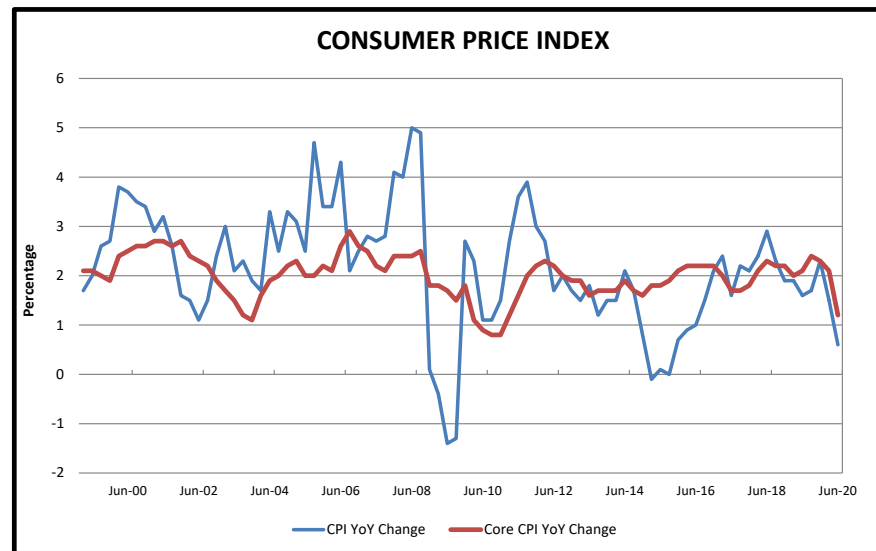
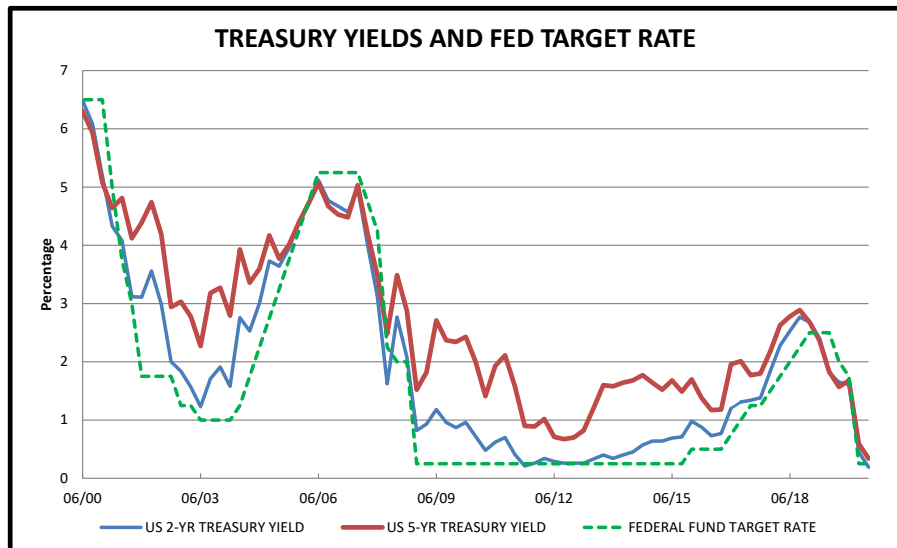


**NOTES TO INVESTMENT PORTFOLIO SUMMARY AND AT A GLANCE AS OF JUNE 30, 2020**

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 79% of the portfolio will mature in less than a year with a weighted average maturity of 282 days.

### MAJOR MARKET AND ECONOMIC DATA

AS OF JUNE 30, 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: 06/30/2020

Date Basis: Settlement

Run: 07/02/2020 03:05:41 PM

Reporting Currency: Local

## Contra Costa County

| Inv. No.                          | Description         | CUSIP     | Purchase Maturity | Coupon YTM TR | Current Par /Share<br>Current Book | Market Value<br>Market Price | Curr Accr Int<br>Price Source | Unrealized Gain<br>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                | 95,333.33                     | 0.00                               |
|                                   |                     |           | 02/08/2021        | 2.400000      | 10,000,000.00                      | 100.000000                   | BOOK                          | 0.00                               |
| 84206                             | SUPRA IFC           | 45950KCM0 | 01/26/2018        | 2.250000      | 20,000,000.00                      | 20,217,000.00                | 195,000.00                    | 267,000.00                         |
|                                   |                     |           | 01/25/2021        | 2.336839      | 19,950,000.00                      | 101.085000                   | IDC-FIS                       | 0.00                               |
| 84507                             | SUPRA IFC NOTE      | 45950KCM0 | 06/26/2018        | 2.250000      | 20,000,000.00                      | 20,217,000.00                | 195,000.00                    | 454,400.00                         |
|                                   |                     |           | 01/25/2021        | 2.729079      | 19,762,600.00                      | 101.085000                   | IDC-FIS                       | 0.00                               |
| 84589                             | SUPRA INTL FINANCE  | 45950VMJ2 | 09/06/2018        | 2.750000      | 30,000,000.00                      | 30,118,200.00                | 258,958.26                    | 118,200.00                         |
|                                   |                     |           | 09/08/2020        | 2.750000      | 30,000,000.00                      | 100.394000                   | IDC-FIS                       | 0.00                               |
| 84623                             | SUPRA INTL FINANCE  | 45950VMJ2 | 09/20/2018        | 2.750000      | 20,000,000.00                      | 20,078,800.00                | 172,638.85                    | 122,840.00                         |
|                                   |                     |           | 09/08/2020        | 2.865525      | 19,955,960.00                      | 100.394000                   | IDC-FIS                       | 0.00                               |
| 84693                             | SUPRA INTL FINANCE  | 45950VMQ6 | 11/13/2018        | 3.000000      | 30,000,000.00                      | 30,262,500.00                | 120,000.00                    | 262,500.00                         |
|                                   |                     |           | 11/13/2020        | 3.000000      | 30,000,000.00                      | 100.875000                   | IDC-FIS                       | 0.00                               |
| 85279                             | SUPRA IBRD CALLABLE | 459058HG1 | 10/18/2019        | 2.200000      | 20,000,000.00                      | 20,070,200.00                | 119,777.78                    | 70,200.00                          |
|                                   |                     |           | 09/23/2024        | 2.200000      | 20,000,000.00                      | 100.351000                   | IDC-FIS                       | 0.00                               |
| 85425                             | SUPRA IBRD          | 45905U4Y7 | 12/17/2019        | 1.750000      | 25,000,000.00                      | 25,166,500.00                | 17,013.89                     | 166,500.00                         |
|                                   |                     |           | 12/17/2022        | 1.750000      | 25,000,000.00                      | 100.666000                   | IDC-FIS                       | 0.00                               |
|                                   |                     |           | <b>Subtotal</b>   | 2.453116      | 175,000,000.00                     | 176,130,200.00               | 1,173,722.11                  | 1,461,640.00                       |
|                                   |                     |           |                   | 2.530438      | 174,668,560.00                     | 100.645829                   |                               | 0.00                               |

## Inv Type: 5 SUPRANATIONALS DISC

|       |                 |           |                 |         |                |                |           |          |
|-------|-----------------|-----------|-----------------|---------|----------------|----------------|-----------|----------|
| 85553 | SUPRA IBRD DISC | 459052ZU3 | 04/02/2020      | .200000 | 30,000,000.00  | 29,997,600.00  | 15,000.05 | 1,433.35 |
|       |                 |           | 07/24/2020      | .200126 | 29,981,166.60  | 99.992000      | IDC-FIS   | 0.00     |
| 85554 | SUPRA IFC DISC  | 459516ZT0 | 04/02/2020      | .110000 | 30,000,000.00  | 29,997,900.00  | 8,249.95  | 0.00     |
|       |                 |           | 07/23/2020      | .110037 | 29,989,733.40  | 99.993000      | IDC-FIS   | -83.35   |
| 85555 | SUPRA IBRD DISC | 459052ZT6 | 04/02/2020      | .150000 | 30,000,000.00  | 29,997,900.00  | 11,250.00 | 650.00   |
|       |                 |           | 07/23/2020      | .150070 | 29,986,000.00  | 99.993000      | IDC-FIS   | 0.00     |
| 85557 | SUPRA IBRD DISC | 459052ZU3 | 04/06/2020      | .150000 | 30,000,000.00  | 29,997,600.00  | 10,750.00 | 475.00   |
|       |                 |           | 07/24/2020      | .150068 | 29,986,375.00  | 99.992000      | IDC-FIS   | 0.00     |
| 85558 | SUPRA IBRD DISC | 459052ZU3 | 04/06/2020      | .150000 | 30,000,000.00  | 29,997,600.00  | 10,750.00 | 475.00   |
|       |                 |           | 07/24/2020      | .150068 | 29,986,375.00  | 99.992000      | IDC-FIS   | 0.00     |
|       |                 |           | <b>Subtotal</b> | .151997 | 150,000,000.00 | 149,988,600.00 | 56,000.00 | 3,033.35 |
|       |                 |           |                 | .152071 | 149,929,650.00 | 99.992400      |           | -83.35   |



# Inventory by Market Value

As Of Date: 06/30/2020

Date Basis: Settlement

Run: 07/02/2020 03:05:41 PM

Reporting Currency: Local

## Contra Costa County

| Inv. No. | Description         | CUSIP     | Purchase Maturity | Coupon YTM TR | Current Par /Share<br>Current Book | Market Value<br>Market Price | Curr Accr Int<br>Price Source | Unrealized Gain<br>Unrealized Loss |
|----------|---------------------|-----------|-------------------|---------------|------------------------------------|------------------------------|-------------------------------|------------------------------------|
| 85230    | RM GOV TREASURY BIL | 912796TJ8 | 09/13/2019        | 1.740000      | 2,500,000.00                       | 2,499,325.00                 | 35,283.33                     | 7,904.17                           |
|          |                     |           | 09/10/2020        | 1.771073      | 2,456,137.50                       | 99.973000                    | IDC-FIS                       | 0.00                               |
| 85264    | AUHSD GOV US TREASU | 912796TJ8 | 10/02/2019        | 1.630000      | 110,000.00                         | 109,970.30                   | 1,359.69                      | 323.92                             |
|          |                     |           | 09/10/2020        | 1.655789      | 108,286.69                         | 99.973000                    | IDC-FIS                       | 0.00                               |
| 85265    | AUHSD GOV US TREASU | 912796TJ8 | 10/02/2019        | 1.630000      | 2,600,000.00                       | 2,599,298.00                 | 32,138.17                     | 7,656.28                           |
|          |                     |           | 09/10/2020        | 1.655790      | 2,559,503.55                       | 99.973000                    | IDC-FIS                       | 0.00                               |
| 85282    | PW GOV US TREASURY  | 912796TN9 | 10/21/2019        | 1.515000      | 20,000,000.00                      | 19,991,400.00                | 213,783.33                    | 74,725.00                          |
|          |                     |           | 10/08/2020        | 1.537845      | 19,702,891.67                      | 99.957000                    | IDC-FIS                       | 0.00                               |
| 85283    | PW GOV US TREASURY  | 912796TN9 | 10/21/2019        | 1.515000      | 200,000.00                         | 199,914.00                   | 2,137.83                      | 747.25                             |
|          |                     |           | 10/08/2020        | 1.537844      | 197,028.92                         | 99.957000                    | IDC-FIS                       | 0.00                               |
| 85284    | PW GOV US TREASURY  | 912796TN9 | 10/21/2019        | 1.515000      | 300,000.00                         | 299,871.00                   | 3,206.75                      | 1,120.88                           |
|          |                     |           | 10/08/2020        | 1.537847      | 295,543.37                         | 99.957000                    | IDC-FIS                       | 0.00                               |
| 85285    | PW GOV US TREASURY  | 912796TN9 | 10/21/2019        | 1.515000      | 500,000.00                         | 499,785.00                   | 5,344.58                      | 1,868.13                           |
|          |                     |           | 10/08/2020        | 1.537846      | 492,572.29                         | 99.957000                    | IDC-FIS                       | 0.00                               |
| 85286    | PW GOV US TREASURY  | 912796TN9 | 10/21/2019        | 1.515000      | 350,000.00                         | 349,849.50                   | 3,741.21                      | 1,307.69                           |
|          |                     |           | 10/08/2020        | 1.537847      | 344,800.60                         | 99.957000                    | IDC-FIS                       | 0.00                               |
| 85287    | PW GOV US TREASURY  | 912796TN9 | 10/21/2019        | 1.515000      | 5,000,000.00                       | 4,997,850.00                 | 57,927.70                     | 14,199.38                          |
|          |                     |           | 10/08/2020        | 1.537845      | 4,925,722.92                       | 99.957000                    | IDC-FIS                       | 0.00                               |
| 85288    | PW GOV US TREASURY  | 912796TN9 | 10/21/2019        | 1.515000      | 450,000.00                         | 449,806.50                   | 4,810.13                      | 1,681.31                           |
|          |                     |           | 10/08/2020        | 1.537846      | 443,315.06                         | 99.957000                    | IDC-FIS                       | 0.00                               |
| 85289    | PW GOV US TREASURY  | 912796TN9 | 10/21/2019        | 1.515000      | 5,000,000.00                       | 4,997,850.00                 | 53,445.83                     | 18,681.25                          |
|          |                     |           | 10/08/2020        | 1.537845      | 4,925,722.92                       | 99.957000                    | IDC-FIS                       | 0.00                               |
| 85290    | PW GOV US TREASURY  | 912796TN9 | 10/21/2019        | 1.515000      | 150,000.00                         | 149,935.50                   | 1,603.37                      | 560.44                             |
|          |                     |           | 10/08/2020        | 1.537844      | 147,771.69                         | 99.957000                    | IDC-FIS                       | 0.00                               |
| 85291    | PW GOV US TREASURY  | 912796TN9 | 10/21/2019        | 1.515000      | 2,000,000.00                       | 1,999,140.00                 | 21,378.33                     | 7,472.50                           |
|          |                     |           | 10/08/2020        | 1.537845      | 1,970,289.17                       | 99.957000                    | IDC-FIS                       | 0.00                               |
| 85292    | PW GOV US TREASURY  | 912796TN9 | 10/21/2019        | 1.515000      | 150,000.00                         | 149,935.50                   | 1,603.37                      | 560.44                             |
|          |                     |           | 10/08/2020        | 1.537844      | 147,771.69                         | 99.957000                    | IDC-FIS                       | 0.00                               |
| 85293    | PW GOV US TREASURY  | 912796TN9 | 10/21/2019        | 1.515000      | 1,000,000.00                       | 999,570.00                   | 10,689.17                     | 3,736.25                           |
|          |                     |           | 10/08/2020        | 1.537846      | 985,144.58                         | 99.957000                    | IDC-FIS                       | 0.00                               |
| 85294    | PW GOV US TREASURY  | 912796TN9 | 10/21/2019        | 1.515000      | 7,100,000.00                       | 7,096,947.00                 | 75,893.08                     | 26,527.38                          |
|          |                     |           | 10/08/2020        | 1.537845      | 6,994,526.54                       | 99.957000                    | IDC-FIS                       | 0.00                               |
| 85295    | PW GOV US TREASURY  | 912796TN9 | 10/21/2019        | 1.515000      | 200,000.00                         | 199,914.00                   | 2,137.83                      | 747.25                             |
|          |                     |           | 10/08/2020        | 1.537844      | 197,028.92                         | 99.957000                    | IDC-FIS                       | 0.00                               |
| 85296    | PW GOV US TREASURY  | 912796TN9 | 10/21/2019        | 1.515000      | 2,000,000.00                       | 1,999,140.00                 | 21,378.33                     | 7,472.50                           |



## Inventory by Market Value

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### Contra Costa County

| Inv. No. | Description        | CUSIP     | Purchase Maturity | Coupon YTM TR | Current Par /Share |               | Market Value Market Price | Curr Accr Int Price Source | Unrealized Gain |                 |
|----------|--------------------|-----------|-------------------|---------------|--------------------|---------------|---------------------------|----------------------------|-----------------|-----------------|
|          |                    |           |                   |               | Current Book       | Market Price  |                           |                            | Unrealized Loss | Unrealized Gain |
|          |                    |           | 10/08/2020        | 1.537845      |                    | 1,970,289.17  | 99.957000                 | IDC-FIS                    |                 | 0.00            |
| 85297    | PW GOV US TREASURY | 912796TN9 | 10/21/2019        | 1.515000      |                    | 600,000.00    | 599,742.00                | 6,413.50                   |                 | 2,241.75        |
|          |                    |           | 10/08/2020        | 1.537845      |                    | 591,086.75    | 99.957000                 | IDC-FIS                    |                 | 0.00            |
| 85298    | PW GOV US TREASURY | 912796TN9 | 10/21/2019        | 1.515000      |                    | 800,000.00    | 799,656.00                | 8,551.33                   |                 | 2,989.00        |
|          |                    |           | 10/08/2020        | 1.537845      |                    | 788,115.67    | 99.957000                 | IDC-FIS                    |                 | 0.00            |
| 85299    | PW GOV US TREASURY | 912796TN9 | 10/21/2019        | 1.515000      |                    | 400,000.00    | 399,828.00                | 4,275.67                   |                 | 1,494.50        |
|          |                    |           | 10/08/2020        | 1.537846      |                    | 394,057.83    | 99.957000                 | IDC-FIS                    |                 | 0.00            |
| 85300    | PW GOV US TREASURY | 912796TN9 | 10/21/2019        | 1.515000      |                    | 250,000.00    | 249,892.50                | 2,672.29                   |                 | 934.06          |
|          |                    |           | 10/08/2020        | 1.537844      |                    | 246,286.15    | 99.957000                 | IDC-FIS                    |                 | 0.00            |
| 85301    | PW GOV US TREASURY | 912796TN9 | 10/21/2019        | 1.515000      |                    | 1,300,000.00  | 1,299,441.00              | 13,895.92                  |                 | 4,857.12        |
|          |                    |           | 10/08/2020        | 1.537845      |                    | 1,280,687.96  | 99.957000                 | IDC-FIS                    |                 | 0.00            |
| 85302    | PW GOV US TREASURY | 912796TN9 | 10/21/2019        | 1.515000      |                    | 1,000,000.00  | 999,570.00                | 10,689.17                  |                 | 3,736.25        |
|          |                    |           | 10/08/2020        | 1.537846      |                    | 985,144.58    | 99.957000                 | IDC-FIS                    |                 | 0.00            |
| 85303    | PW GOV US TREASURY | 912796TN9 | 10/21/2019        | 1.515000      |                    | 900,000.00    | 899,613.00                | 9,620.25                   |                 | 3,362.63        |
|          |                    |           | 10/08/2020        | 1.537846      |                    | 886,630.12    | 99.957000                 | IDC-FIS                    |                 | 0.00            |
| 85304    | PW GOV US TREASURY | 912796TN9 | 10/21/2019        | 1.515000      |                    | 200,000.00    | 199,914.00                | 2,137.83                   |                 | 747.25          |
|          |                    |           | 10/08/2020        | 1.537844      |                    | 197,028.92    | 99.957000                 | IDC-FIS                    |                 | 0.00            |
| 85305    | PW GOV US TREASURY | 912796TN9 | 10/21/2019        | 1.515000      |                    | 1,500,000.00  | 1,499,355.00              | 16,033.75                  |                 | 5,604.38        |
|          |                    |           | 10/08/2020        | 1.537846      |                    | 1,477,716.87  | 99.957000                 | IDC-FIS                    |                 | 0.00            |
| 85306    | PW GOV US TREASURY | 912796TN9 | 10/21/2019        | 1.515000      |                    | 150,000.00    | 149,935.50                | 1,603.37                   |                 | 560.44          |
|          |                    |           | 10/08/2020        | 1.537844      |                    | 147,771.69    | 99.957000                 | IDC-FIS                    |                 | 0.00            |
| 85307    | PW GOV US TREASURY | 912796TN9 | 10/21/2019        | 1.515000      |                    | 250,000.00    | 249,892.50                | 2,672.29                   |                 | 934.06          |
|          |                    |           | 10/08/2020        | 1.537844      |                    | 246,286.15    | 99.957000                 | IDC-FIS                    |                 | 0.00            |
| 85308    | PW GOV US TREASURY | 912796TN9 | 10/21/2019        | 1.515000      |                    | 2,400,000.00  | 2,398,968.00              | 25,654.00                  |                 | 8,967.00        |
|          |                    |           | 10/08/2020        | 1.537845      |                    | 2,364,347.00  | 99.957000                 | IDC-FIS                    |                 | 0.00            |
| 85309    | PW GOV US TREASURY | 912796TN9 | 10/21/2019        | 1.515000      |                    | 350,000.00    | 349,849.50                | 3,741.21                   |                 | 1,307.69        |
|          |                    |           | 10/08/2020        | 1.537847      |                    | 344,800.60    | 99.957000                 | IDC-FIS                    |                 | 0.00            |
| 85333    | PW GOV US TREASURY | 912796TN9 | 11/04/2019        | 1.480000      |                    | 900,000.00    | 899,613.00                | 8,880.00                   |                 | 3,276.00        |
|          |                    |           | 10/08/2020        | 1.500918      |                    | 887,457.00    | 99.957000                 | IDC-FIS                    |                 | 0.00            |
| 85556    | GOV US T BILL DISC | 912796WX3 | 04/06/2020        | .095000       |                    | 30,000,000.00 | 29,997,900.00             | 6,808.33                   |                 | 0.00            |
|          |                    |           | 07/23/2020        | .095027       |                    | 29,991,450.00 | 99.993000                 | IDC-FIS                    |                 | -358.33         |
| 85564    | GOV US T BILL DISC | 912796WY1 | 04/08/2020        | .180000       |                    | 30,000,000.00 | 29,997,000.00             | 12,600.00                  |                 | 1,350.00        |
|          |                    |           | 07/30/2020        | .180102       |                    | 29,983,050.00 | 99.990000                 | IDC-FIS                    |                 | 0.00            |
| 85574    | GOV US T BILL DISC | 912796TJ8 | 04/14/2020        | .180000       |                    | 30,000,000.00 | 29,991,900.00             | 11,700.00                  |                 | 2,550.00        |
|          |                    |           | 09/10/2020        | .180134       |                    | 29,977,650.00 | 99.973000                 | IDC-FIS                    |                 | 0.00            |
| 85575    | GOV US T BILL DISC | 912796XG9 | 04/13/2020        | .220000       |                    | 30,000,000.00 | 29,993,400.00             | 14,483.33                  |                 | 3,850.00        |
|          |                    |           | 08/27/2020        | .220183       |                    | 29,975,066.67 | 99.978000                 | 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 Gain | Unrealized Loss |
| 85576    | GOV US T BILL DISC  | 912796WZ8 | 04/13/2020        | .230000       | 30,000,000.00      | 29,996,400.00 | 15,141.67                 |                            | 3,300.00        |                 |
|          |                     |           | 08/06/2020        | .230169       | 29,977,958.33      | 99.988000     | IDC-FIS                   |                            | 0.00            |                 |
| 85590    | GOV US T BILL DISC  | 912796WW5 | 04/23/2020        | .060000       | 30,000,000.00      | 29,999,100.00 | 3,450.00                  |                            | 0.00            |                 |
|          |                     |           | 07/09/2020        | .060008       | 29,996,150.00      | 99.997000     | IDC-FIS                   |                            | -500.00         |                 |
| 85591    | GOV US T BILL DISC  | 912796WY1 | 04/23/2020        | .080000       | 30,000,000.00      | 29,997,000.00 | 4,600.00                  |                            | 0.00            |                 |
|          |                     |           | 07/30/2020        | .080017       | 29,993,466.67      | 99.990000     | IDC-FIS                   |                            | -1,066.67       |                 |
| 85594    | GOV US T BILL DISC  | 912796TD1 | 04/23/2020        | .100000       | 30,000,000.00      | 29,995,200.00 | 5,750.00                  |                            | 0.00            |                 |
|          |                     |           | 08/13/2020        | .100031       | 29,990,666.67      | 99.984000     | IDC-FIS                   |                            | -1,216.67       |                 |
| 85608    | GOV US T BILL DISC  | 912796UB3 | 05/07/2020        | .081000       | 30,000,000.00      | 30,000,000.00 | 3,712.50                  |                            | 67.50           |                 |
|          |                     |           | 07/02/2020        | .081010       | 29,996,220.00      | 100.000000    | IDC-FIS                   |                            | 0.00            |                 |
| 85609    | PW GOV US TREASURY  | 912796TP4 | 05/08/2020        | .120000       | 4,300,000.00       | 4,297,592.00  | 774.00                    |                            | 0.00            |                 |
|          |                     |           | 11/05/2020        | .120072       | 4,297,405.67       | 99.944000     | IDC-FIS                   |                            | -587.67         |                 |
| 85610    | PW GOV US TREASURY  | 912796TP4 | 05/08/2020        | .120000       | 1,100,000.00       | 1,099,384.00  | 198.00                    |                            | 0.00            |                 |
|          |                     |           | 11/05/2020        | .120073       | 1,099,336.33       | 99.944000     | IDC-FIS                   |                            | -150.33         |                 |
| 85611    | PW GOV US TREASURY  | 912796TP4 | 05/08/2020        | .120000       | 1,000,000.00       | 999,440.00    | 180.00                    |                            | 0.00            |                 |
|          |                     |           | 11/05/2020        | .120072       | 999,396.67         | 99.944000     | IDC-FIS                   |                            | -136.67         |                 |
| 85612    | PW GOV US TREASURY  | 912796WZ8 | 05/07/2020        | .095000       | 3,940,000.00       | 3,939,527.20  | 571.85                    |                            | 0.00            |                 |
|          |                     |           | 08/06/2020        | .095023       | 3,939,053.85       | 99.988000     | IDC-FIS                   |                            | -98.50          |                 |
| 85613    | PW GOV US TREASURY  | 912796WZ8 | 05/07/2020        | .095000       | 2,380,000.00       | 2,379,714.40  | 345.43                    |                            | 0.00            |                 |
|          |                     |           | 08/06/2020        | .095023       | 2,379,428.47       | 99.988000     | IDC-FIS                   |                            | -59.50          |                 |
| 85614    | PW GOV US TREASURY  | 912796WZ8 | 05/07/2020        | .095000       | 5,280,000.00       | 5,279,366.40  | 766.33                    |                            | 0.00            |                 |
|          |                     |           | 08/06/2020        | .095023       | 5,278,732.07       | 99.988000     | IDC-FIS                   |                            | -132.00         |                 |
| 85615    | PW GOV US TREASURY  | 912796WZ8 | 05/07/2020        | .095000       | 4,360,000.00       | 4,359,476.80  | 632.81                    |                            | 0.00            |                 |
|          |                     |           | 08/06/2020        | .095023       | 4,358,952.99       | 99.988000     | IDC-FIS                   |                            | -109.00         |                 |
| 85640    | GOV US T BILL DISC  | 912796Z21 | 05/18/2020        | .145000       | 30,000,000.00      | 29,982,300.00 | 5,316.67                  |                            | 0.00            |                 |
|          |                     |           | 11/12/2020        | .145104       | 29,978,491.67      | 99.941000     | IDC-FIS                   |                            | -1,508.34       |                 |
| 85641    | GOV US T BILL DISC  | 9127964J5 | 05/19/2020        | .145000       | 30,000,000.00      | 29,986,200.00 | 5,195.83                  |                            | 0.00            |                 |
|          |                     |           | 10/20/2020        | .145090       | 29,981,391.67      | 99.954000     | IDC-FIS                   |                            | -387.50         |                 |
| 85656    | PW GOV US TREASURY  | 9127963C1 | 06/03/2020        | .110000       | 525,000.00         | 524,989.50    | 44.92                     |                            | 0.00            |                 |
|          |                     |           | 07/07/2020        | .110008       | 524,945.46         | 99.998000     | IDC-FIS                   |                            | -0.88           |                 |
| 85659    | GOV CASH MANAGEMENT | 9127963M9 | 06/04/2020        | .095000       | 30,000,000.00      | 29,996,100.00 | 2,137.50                  |                            | 0.00            |                 |
|          |                     |           | 08/04/2020        | .095015       | 29,995,170.83      | 99.987000     | IDC-FIS                   |                            | -1,208.33       |                 |
| 85660    | PW GOV US TREASURY  | 9127963C1 | 06/05/2020        | .110000       | 543,000.00         | 542,989.14    | 43.14                     |                            | 0.00            |                 |
|          |                     |           | 07/07/2020        | .110004       | 542,946.91         | 99.998000     | IDC-FIS                   |                            | -0.91           |                 |
| 85661    | PW GOV US TREASURY  | 9127963C1 | 06/05/2020        | .110000       | 1,000,000.00       | 999,980.00    | 79.45                     |                            | 0.00            |                 |
|          |                     |           | 07/07/2020        | .110013       | 999,902.22         | 99.998000     | IDC-FIS                   |                            | -1.67           |                 |
| 85662    | PW GOV US TREASURY  | 9127963C1 | 06/05/2020        | .110000       | 350,000.00         | 349,993.00    | 27.80                     |                            | 0.00            |                 |



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|----------|--------------------|-----------|-------------------|---------------|--------------------|----------------|---------------|-----------------|
|          |                    |           |                   |               | Current Book       | Market Price   | Price Source  | Unrealized Loss |
|          |                    |           | 07/07/2020        | .110004       | 349,965.78         | 99.998000      | IDC-FIS       | -0.58           |
| 85663    | PW GOV US TREASURY | 9127963C1 | 06/05/2020        | .110000       | 1,000,000.00       | 999,980.00     | 79.45         | 0.00            |
|          |                    |           | 07/07/2020        | .110013       | 999,902.22         | 99.998000      | IDC-FIS       | -1.67           |
| 85668    | GOV US T BILL DISC | 912796TN9 | 06/11/2020        | .160000       | 30,000,000.00      | 29,987,100.00  | 2,666.67      | 300.00          |
|          |                    |           | 10/08/2020        | .160085       | 29,984,133.33      | 99.957000      | IDC-FIS       | 0.00            |
| 85676    | GOV US T BILL DISC | 9127962T5 | 06/17/2020        | .155000       | 30,000,000.00      | 29,984,400.00  | 1,808.33      | 0.00            |
|          |                    |           | 10/29/2020        | .155089       | 29,982,691.67      | 99.948000      | IDC-FIS       | -100.00         |
| 85678    | GOV US T BILL DISC | 9127963A5 | 06/18/2020        | .150000       | 30,000,000.00      | 29,982,375.00  | 1,625.00      | 0.00            |
|          |                    |           | 11/19/2020        | .150096       | 29,980,750.00      | 99.941250      | BOOK          | 0.00            |
|          |                    |           | <b>Subtotal</b>   | .291788       | 536,388,000.00     | 536,243,578.74 | 765,441.62    | 229,721.65      |
|          |                    |           |                   | .294451       | 535,256,040.69     | 99.973075      |               | -7,625.22       |

### Inv Type: 12 TREASURY NOTES

|       |                    |           |                 |          |            |            |         |          |
|-------|--------------------|-----------|-----------------|----------|------------|------------|---------|----------|
| 83893 | WT GOV US TREASURY | 9128282S8 | 09/11/2017      | 1.625000 | 170,000.00 | 175,339.70 | 923.34  | 5,703.40 |
|       |                    |           | 08/31/2022      | 1.670000 | 169,636.30 | 103.141000 | IDC-FIS | 0.00     |
|       |                    |           | <b>Subtotal</b> | 1.625000 | 170,000.00 | 175,339.70 | 923.34  | 5,703.40 |
|       |                    |           |                 | 1.670000 | 169,636.30 | 103.141000 |         | 0.00     |

### Inv Type: 22 FEDERAL HOME LOAN BANKS

|       |                     |           |            |          |              |              |           |            |
|-------|---------------------|-----------|------------|----------|--------------|--------------|-----------|------------|
| 82929 | KFPD GOV FHLB NOTES | 313381CA1 | 01/27/2016 | 1.375000 | 250,000.00   | 251,367.50   | 190.97    | 2,990.00   |
|       |                     |           | 12/11/2020 | 1.513574 | 248,377.50   | 100.547000   | IDC-FIS   | 0.00       |
| 82931 | KFPD GOV FHLB NOTES | 3130A3UQ5 | 01/25/2016 | 1.875000 | 250,000.00   | 251,922.50   | 260.42    | 0.00       |
|       |                     |           | 12/11/2020 | 1.570027 | 253,565.00   | 100.769000   | IDC-FIS   | -1,642.50  |
| 83629 | WT GOV FHLB NOTES   | 3130AABG2 | 03/08/2017 | 1.875000 | 170,000.00   | 174,125.90   | 283.33    | 5,462.10   |
|       |                     |           | 11/29/2021 | 2.050128 | 168,663.80   | 102.427000   | IDC-FIS   | 0.00       |
| 83728 | RM GOV FHLB NOTES   | 3130AB5A0 | 04/27/2017 | 1.750000 | 5,000,000.00 | 5,060,550.00 | 20,416.67 | 55,441.75  |
|       |                     |           | 04/07/2021 | 1.723000 | 5,005,108.25 | 101.211000   | IDC-FIS   | 0.00       |
| 84066 | RM GOV FHLB NOTES   | 3130AAB49 | 12/08/2017 | 1.875000 | 4,500,000.00 | 4,605,210.00 | 4,921.88  | 144,085.50 |
|       |                     |           | 12/10/2021 | 2.100994 | 4,461,124.50 | 102.338000   | IDC-FIS   | 0.00       |
| 84190 | RM GOV FHLB NOTES   | 3130ADME9 | 02/08/2018 | 2.375000 | 3,500,000.00 | 3,546,235.00 | 33,019.10 | 46,235.00  |
|       |                     |           | 02/08/2021 | 2.375000 | 3,500,000.00 | 101.321000   | IDC-FIS   | 0.00       |
| 84420 | WT GOV FHLB NOTE    | 3130AE3Q1 | 05/21/2018 | 2.735000 | 165,000.00   | 172,327.65   | 890.01    | 8,369.79   |
|       |                     |           | 04/20/2022 | 2.906513 | 163,957.86   | 104.441000   | IDC-FIS   | 0.00       |
| 84459 | RM GOV FHLB NOTE    | 3130AEEQ9 | 06/01/2018 | 2.650000 | 2,500,000.00 | 2,611,275.00 | 8,281.25  | 113,592.50 |
|       |                     |           | 05/16/2022 | 2.675015 | 2,497,682.50 | 104.451000   | IDC-FIS   | 0.00       |



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|----------|---------------------|-----------|-------------------|---------------|--------------------|--|---------------------------|----------------------------|-----------------|------------|
|          |                     |           |                   |               | Current Book       |  |                           |                            | Unrealized Loss |            |
| 84460    | RM GOV FHLB NOTE    | 3130AEEP1 | 06/01/2018        | 2.550000      | 2,500,000.00       |  | 2,552,850.00              | 5,843.75                   |                 | 53,920.00  |
|          |                     |           | 05/28/2021        | 2.565000      | 2,498,930.00       |  | 102.114000                | IDC-FIS                    |                 | 0.00       |
| 84480    | RM FHLB NOTE        | 3130AEEP1 | 06/08/2018        | 2.550000      | 5,000,000.00       |  | 5,105,700.00              | 11,687.50                  |                 | 125,930.00 |
|          |                     |           | 05/28/2021        | 2.692494      | 4,979,770.00       |  | 102.114000                | IDC-FIS                    |                 | 0.00       |
| 84489    | RM FHLB NOTE        | 3130AEBM1 | 06/08/2018        | 2.750000      | 5,000,000.00       |  | 5,239,400.00              | 8,020.66                   |                 | 255,075.00 |
|          |                     |           | 06/10/2022        | 2.832511      | 4,984,325.00       |  | 104.788000                | IDC-FIS                    |                 | 0.00       |
| 84581    | GOV FHLB NOTES      | 3130AEU65 | 08/29/2018        | 2.625000      | 20,000,000.00      |  | 20,066,400.00             | 189,583.33                 |                 | 97,560.00  |
|          |                     |           | 08/21/2020        | 2.706385      | 19,968,840.00      |  | 100.332000                | IDC-FIS                    |                 | 0.00       |
| 84637    | GOV FHLB NOTES      | 3130AF2D8 | 10/01/2018        | 2.860000      | 20,000,000.00      |  | 20,153,400.00             | 120,755.56                 |                 | 161,840.00 |
|          |                     |           | 10/15/2020        | 2.881030      | 19,991,560.00      |  | 100.767000                | IDC-FIS                    |                 | 0.00       |
| 84712    | RM GOV FHLB NOTES   | 3130ABCV6 | 11/27/2018        | 1.690000      | 5,000,000.00       |  | 5,065,000.00              | 9,858.33                   |                 | 210,100.00 |
|          |                     |           | 05/19/2021        | 2.912372      | 4,854,900.00       |  | 101.300000                | IDC-FIS                    |                 | 0.00       |
| 84713    | RM GOV FHLB NOTES   | 3130AEV80 | 11/27/2018        | 2.750000      | 5,000,000.00       |  | 5,270,800.00              | 43,923.61                  |                 | 310,105.00 |
|          |                     |           | 09/06/2022        | 2.965325      | 4,960,695.00       |  | 105.416000                | IDC-FIS                    |                 | 0.00       |
| 84835    | RM GOV FHLB NOTES   | 3130A3KM5 | 01/16/2019        | 2.500000      | 2,000,000.00       |  | 2,105,280.00              | 3,055.56                   |                 | 114,108.00 |
|          |                     |           | 12/09/2022        | 2.619519      | 1,991,172.00       |  | 105.264000                | IDC-FIS                    |                 | 0.00       |
| 85182    | RM GOV FHLB NOTES   | 313379Q69 | 08/06/2019        | 2.125000      | 980,000.00         |  | 1,015,211.40              | 1,214.79                   |                 | 21,435.54  |
|          |                     |           | 06/10/2022        | 1.617030      | 993,775.86         |  | 103.593000                | IDC-FIS                    |                 | 0.00       |
| 85183    | RM GOV FHLB NOTES   | 313379Q69 | 08/06/2019        | 2.125000      | 2,920,000.00       |  | 3,024,915.60              | 3,619.59                   |                 | 63,869.16  |
|          |                     |           | 06/10/2022        | 1.617030      | 2,961,046.44       |  | 103.593000                | IDC-FIS                    |                 | 0.00       |
| 85251    | RM GOV FHLB NOTE    | 3130AH7J6 | 10/01/2019        | 1.750000      | 375,000.00         |  | 376,458.75                | 1,640.63                   |                 | 1,612.50   |
|          |                     |           | 10/01/2020        | 1.791552      | 374,846.25         |  | 100.389000                | IDC-FIS                    |                 | 0.00       |
| 85253    | RM GOV FHLB NOTES   | 3135G0N82 | 10/03/2019        | 1.250000      | 2,000,000.00       |  | 2,023,840.00              | 9,305.56                   |                 | 33,524.00  |
|          |                     |           | 08/17/2021        | 1.513388      | 1,990,316.00       |  | 101.192000                | IDC-FIS                    |                 | 0.00       |
| 85254    | RM GOV FHLB NOTES   | 3130AH7J6 | 10/03/2019        | 1.750000      | 2,000,000.00       |  | 2,007,780.00              | 8,750.00                   |                 | 7,808.00   |
|          |                     |           | 10/01/2020        | 1.751384      | 1,999,972.00       |  | 100.389000                | IDC-FIS                    |                 | 0.00       |
| 85255    | RM GOV FHLB NOTES   | 3130AH6Q1 | 10/03/2019        | 1.560000      | 2,000,000.00       |  | 2,051,760.00              | 15,166.68                  |                 | 47,598.00  |
|          |                     |           | 07/06/2022        | 1.483037      | 2,004,162.00       |  | 102.588000                | IDC-FIS                    |                 | 0.00       |
| 85430    | GOV FHLB NOTES      | 3130AHSN4 | 12/23/2019        | 1.625000      | 24,000,000.00      |  | 24,168,720.00             | 8,666.67                   |                 | 173,520.00 |
|          |                     |           | 12/23/2020        | 1.645000      | 23,995,200.00      |  | 100.703000                | IDC-FIS                    |                 | 0.00       |
| 85452    | GOV FHLMC CALLABLE  | 3134GU4Q0 | 01/21/2020        | 1.920000      | 25,000,000.00      |  | 25,188,500.00             | 213,333.33                 |                 | 188,500.00 |
|          |                     |           | 01/21/2025        | 1.920000      | 25,000,000.00      |  | 100.754000                | IDC-FIS                    |                 | 0.00       |
| 85504    | GOV FHLB CALLABLE N | 3130AJ2L2 | 02/14/2020        | 1.700000      | 10,000,000.00      |  | 10,014,700.00             | 64,694.44                  |                 | 15,200.00  |
|          |                     |           | 08/14/2023        | 1.701478      | 9,999,500.00       |  | 100.147000                | IDC-FIS                    |                 | 0.00       |
| 85540    | GOV FHLMC CALLABLE  | 3134GVGG7 | 03/17/2020        | 1.000000      | 25,000,000.00      |  | 25,005,250.00             | 72,222.22                  |                 | 5,250.00   |
|          |                     |           | 03/17/2025        | 1.000000      | 25,000,000.00      |  | 100.021000                | IDC-FIS                    |                 | 0.00       |
| 85541    | RM GOV FHLB NOTES   | 3130AJEK1 | 03/17/2020        | .700000       | 3,995,000.00       |  | 4,024,962.50              | 8,156.46                   |                 | 18,696.60  |



## Inventory by Market Value

As Of Date: 06/30/2020

Date Basis: Settlement

Run: 07/02/2020 03:05:41 PM

Reporting Currency: Local

### Contra Costa County

| Inv. No. | Description         | CUSIP     | Purchase Maturity | Coupon YTM TR | Current Par /Share |               | Market Value Market Price | Curr Accr Int Price Source | Unrealized Gain |                 |
|----------|---------------------|-----------|-------------------|---------------|--------------------|---------------|---------------------------|----------------------------|-----------------|-----------------|
|          |                     |           |                   |               | Current Book       | Market Price  |                           |                            | Unrealized Loss | Unrealized Gain |
|          |                     |           | 03/16/2022        | .557818       |                    | 4,006,343.58  | 100.750000                | IDC-FIS                    |                 | 0.00            |
| 85542    | GOV FHLB CALLABLE N | 3130AJE47 | 03/18/2020        | 1.100000      |                    | 19,565,217.39 | 19,565,217.39             | 61,576.11                  |                 | 23,224.32       |
|          |                     |           | 03/18/2025        | 1.125780      |                    | 19,541,993.07 | 100.000000                | IDC-FIS                    |                 | 0.00            |
| 85603    | GOV FHLB CALLABLE N | 3135G04C4 | 04/29/2020        | .750000       |                    | 30,000,000.00 | 30,005,400.00             | 38,750.00                  |                 | 5,400.00        |
|          |                     |           | 04/29/2024        | .750000       |                    | 30,000,000.00 | 100.018000                | IDC-FIS                    |                 | 0.00            |
|          |                     |           | <b>Subtotal</b>   |               |                    | 1.737331      | 228,670,217.39            |                            | 968,088.41      | 2,310,452.76    |
|          |                     |           |                   | 1.782004      |                    |               | 228,395,826.61            |                            |                 | -1,642.50       |

### Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSO

|       |                     |           |            |          |  |               |               |           |  |              |
|-------|---------------------|-----------|------------|----------|--|---------------|---------------|-----------|--|--------------|
| 83474 | RM GOV FNMA NOTES   | 3136G04H1 | 12/07/2016 | 1.700000 |  | 4,998,000.00  | 5,025,838.86  | 11,328.80 |  | 31,687.32    |
|       |                     |           | 11/13/2020 | 1.720219 |  | 4,994,151.54  | 100.557000    | IDC-FIS   |  | 0.00         |
| 83810 | RM GOV FNMA NOTES   | 3135G0J20 | 06/29/2017 | 1.375000 |  | 4,000,000.00  | 4,029,400.00  | 19,097.22 |  | 68,040.00    |
|       |                     |           | 02/26/2021 | 1.648008 |  | 3,961,360.00  | 100.735000    | IDC-FIS   |  | 0.00         |
| 84217 | GOV FNMA NOTES      | 3135G0S38 | 03/01/2018 | 2.000000 |  | 5,000,000.00  | 5,137,000.00  | 48,888.89 |  | 244,415.00   |
|       |                     |           | 01/05/2022 | 2.590321 |  | 4,892,585.00  | 102.740000    | IDC-FIS   |  | 0.00         |
| 84248 | RM GOV FNMA NOTES   | 3135G0S38 | 03/07/2018 | 2.000000 |  | 5,000,000.00  | 5,137,000.00  | 48,888.89 |  | 239,365.00   |
|       |                     |           | 01/05/2022 | 2.564557 |  | 4,897,635.00  | 102.740000    | IDC-FIS   |  | 0.00         |
| 84836 | KFPD GOV FNMA NOTES | 3135G0T60 | 01/16/2019 | 1.500000 |  | 504,000.00    | 504,559.44    | 3,171.00  |  | 8,850.24     |
|       |                     |           | 07/30/2020 | 2.597150 |  | 495,709.20    | 100.111000    | IDC-FIS   |  | 0.00         |
| 84892 | RM GOV FNMA NOTES   | 3135G0T94 | 02/28/2019 | 2.375000 |  | 6,000,000.00  | 6,338,580.00  | 64,125.00 |  | 375,882.00   |
|       |                     |           | 01/19/2023 | 2.543456 |  | 5,962,698.00  | 105.643000    | IDC-FIS   |  | 0.00         |
| 84909 | RM GOV FNMA NOTES   | 3135G0T94 | 03/08/2019 | 2.375000 |  | 5,000,000.00  | 5,282,150.00  | 53,437.50 |  | 299,665.00   |
|       |                     |           | 01/19/2023 | 2.470220 |  | 4,982,485.00  | 105.643000    | IDC-FIS   |  | 0.00         |
| 85033 | RM GOV FNMA NOTES   | 3135G0V59 | 04/30/2019 | 2.250000 |  | 5,000,000.00  | 5,182,850.00  | 24,687.50 |  | 191,400.00   |
|       |                     |           | 04/12/2022 | 2.310093 |  | 4,991,450.00  | 103.657000    | IDC-FIS   |  | 0.00         |
| 85280 | GOV FNMA NOTES      | 3135G0W66 | 10/18/2019 | 1.625000 |  | 20,000,000.00 | 21,015,000.00 | 68,611.16 |  | 1,049,200.00 |
|       |                     |           | 10/15/2024 | 1.660850 |  | 19,965,800.00 | 105.075000    | IDC-FIS   |  | 0.00         |
| 85281 | GOV FNMA NOTES      | 3135G0W66 | 10/18/2019 | 1.625000 |  | 10,000,000.00 | 10,507,500.00 | 34,305.61 |  | 524,600.00   |
|       |                     |           | 10/15/2024 | 1.660850 |  | 9,982,900.00  | 105.075000    | IDC-FIS   |  | 0.00         |
| 85600 | GOV FNMA CALLABLE N | 3136G4VF7 | 04/28/2020 | .550000  |  | 20,000,000.00 | 20,004,000.00 | 19,250.00 |  | 4,000.00     |
|       |                     |           | 04/28/2023 | .550000  |  | 20,000,000.00 | 100.020000    | IDC-FIS   |  | 0.00         |
| 85670 | GOV FNMA CALLABLE N | 3136G4XB4 | 06/16/2020 | .450000  |  | 30,000,000.00 | 30,000,000.00 | 5,625.00  |  | 0.00         |
|       |                     |           | 06/16/2023 | .450000  |  | 30,000,000.00 | 100.000000    | BOOK      |  | 0.00         |
| 85679 | GOV FNMA NOTES      | 3135G04Z3 | 06/19/2020 | .500000  |  | 20,000,000.00 | 19,958,600.00 | 3,333.33  |  | 0.00         |
|       |                     |           | 06/17/2025 | .542067  |  | 19,958,600.00 | 99.793000     | BOOK      |  | 0.00         |
| 85693 | GOV FNMA CALLABLE   | 3136G4XK4 | 06/30/2020 | .650000  |  | 20,000,000.00 | 20,000,000.00 | 361.11    |  | 0.00         |



# Inventory by Market Value

As Of Date: 06/30/2020

Date Basis: Settlement

Run: 07/02/2020 03:05:41 PM

Reporting Currency: Local

## Contra Costa County

| Inv. No. | Description     | CUSIP | Purchase Maturity | Coupon YTM TR | Current Par /Share Current Book | Market Value Market Price | Curr Accr Int Price Source | Unrealized Gain Unrealized Loss |
|----------|-----------------|-------|-------------------|---------------|---------------------------------|---------------------------|----------------------------|---------------------------------|
|          |                 |       | 06/30/2025        | .650000       | 20,000,000.00                   | 100.000000                | BOOK                       | 0.00                            |
|          | <b>Subtotal</b> |       |                   | 1.080904      | 155,502,000.00                  | 158,122,478.30            | 405,111.01                 | 3,037,104.56                    |
|          |                 |       |                   | 1.152295      | 155,085,373.74                  | 101.685173                |                            | 0.00                            |

### Inv Type: 27 FEDERAL FARM CREDIT BANKS

|       |                     |           |            |          |               |               |            |            |
|-------|---------------------|-----------|------------|----------|---------------|---------------|------------|------------|
| 82683 | WT GOV FFCB NOTES   | 3133EE5Z9 | 09/11/2015 | 1.750000 | 170,000.00    | 170,355.30    | 1,214.79   | 198.90     |
|       |                     |           | 08/04/2020 | 1.730194 | 170,156.40    | 100.209000    | IDC-FIS    | 0.00       |
| 82946 | WT GOV FFCB NOTES   | 3133EC6Z2 | 02/12/2016 | 1.400000 | 155,000.00    | 155,821.50    | 102.47     | 243.35     |
|       |                     |           | 12/14/2020 | 1.320066 | 155,578.15    | 100.530000    | IDC-FIS    | 0.00       |
| 83344 | RM GOV FFCB NOTES   | 3133EGUT0 | 09/28/2016 | 1.170000 | 4,690,000.00  | 4,700,177.30  | 15,242.51  | 0.00       |
|       |                     |           | 09/21/2020 | 1.110242 | 4,700,880.80  | 100.217000    | IDC-FIS    | -703.50    |
| 83813 | GOV FFCB NOTES      | 3133EHQB2 | 07/06/2017 | 1.550000 | 10,000,000.00 | 10,003,700.00 | 75,347.22  | 6,900.00   |
|       |                     |           | 07/06/2020 | 1.560960 | 9,996,800.00  | 100.037000    | IDC-FIS    | 0.00       |
| 84191 | RM GOV FFCB NOTES   | 3133EH6X6 | 02/08/2018 | 2.200000 | 3,500,000.00  | 3,606,435.00  | 36,147.22  | 139,688.50 |
|       |                     |           | 01/12/2022 | 2.455479 | 3,466,746.50  | 103.041000    | IDC-FIS    | 0.00       |
| 84218 | GOV FFCB NOTES      | 3133EJCE7 | 03/01/2018 | 2.350000 | 5,000,000.00  | 5,065,100.00  | 45,368.06  | 83,545.00  |
|       |                     |           | 02/12/2021 | 2.480332 | 4,981,555.00  | 101.302000    | IDC-FIS    | 0.00       |
| 84249 | RM GOV FFCB NOTES   | 3133EJCE7 | 03/07/2018 | 2.350000 | 5,000,000.00  | 5,065,100.00  | 45,368.06  | 81,245.00  |
|       |                     |           | 02/12/2021 | 2.464582 | 4,983,855.00  | 101.302000    | IDC-FIS    | 0.00       |
| 84289 | RM GOV FFCB NOTES   | 3133EJHC6 | 03/29/2018 | 2.600000 | 5,000,000.00  | 5,204,350.00  | 36,111.11  | 206,750.00 |
|       |                     |           | 03/21/2022 | 2.612688 | 4,997,600.00  | 104.087000    | IDC-FIS    | 0.00       |
| 84547 | KFPD GOV FFCB BOND  | 3133EJUM9 | 07/25/2018 | 2.600000 | 500,000.00    | 500,465.00    | 5,958.33   | 1,501.50   |
|       |                     |           | 07/16/2020 | 2.708286 | 498,963.50    | 100.093000    | IDC-FIS    | 0.00       |
| 84849 | KFPD GOV FFCB NOTES | 3133EJ4Q9 | 01/22/2019 | 2.550000 | 250,000.00    | 252,840.00    | 3,010.42   | 3,312.75   |
|       |                     |           | 01/11/2021 | 2.648926 | 249,527.25    | 101.136000    | IDC-FIS    | 0.00       |
| 85077 | RM GOV FFCB NOTE    | 3133EFN29 | 05/30/2019 | 1.650000 | 3,000,000.00  | 3,072,810.00  | 14,575.00  | 109,557.00 |
|       |                     |           | 03/15/2022 | 2.103694 | 2,963,253.00  | 102.427000    | IDC-FIS    | 0.00       |
| 85078 | RM GOV FFCB NOTE    | 3133EKKT2 | 05/30/2019 | 2.250000 | 2,900,000.00  | 3,047,088.00  | 25,918.75  | 131,715.10 |
|       |                     |           | 02/08/2023 | 2.100114 | 2,915,372.90  | 105.072000    | IDC-FIS    | 0.00       |
| 85102 | RM GOV FFCB NOTES   | 3133EKPG5 | 06/14/2019 | 2.125000 | 4,956,000.00  | 5,238,244.20  | 33,934.84  | 241,258.08 |
|       |                     |           | 09/05/2023 | 1.920504 | 4,996,986.12  | 105.695000    | IDC-FIS    | 0.00       |
| 85422 | GOV FFCB NOTES      | 3133ELDU5 | 12/13/2019 | 1.580000 | 25,000,000.00 | 25,497,750.00 | 19,750.00  | 526,000.00 |
|       |                     |           | 12/13/2021 | 1.637661 | 24,971,750.00 | 101.991000    | IDC-FIS    | 0.00       |
| 85453 | GOV FFCB NOTES      | 3133ELHR8 | 01/21/2020 | 1.600000 | 20,000,000.00 | 20,431,000.00 | 142,222.22 | 432,200.00 |
|       |                     |           | 01/21/2022 | 1.603060 | 19,998,800.00 | 102.155000    | IDC-FIS    | 0.00       |
| 85502 | GOV FFCB CALLABLE N | 3133ELNB6 | 02/13/2020 | 1.650000 | 10,000,000.00 | 10,014,500.00 | 63,250.00  | 14,500.00  |





## Inventory by Market Value

As Of Date: 06/30/2020

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Reporting Currency: Local

### Contra Costa County

| Inv. No. | Description         | CUSIP     | Purchase Maturity | Coupon YTM TR | Current Par /Share<br>Current Book | Market Value<br>Market Price | Curr Accr Int<br>Price Source | Unrealized Gain<br>Unrealized Loss |
|----------|---------------------|-----------|-------------------|---------------|------------------------------------|------------------------------|-------------------------------|------------------------------------|
|          |                     |           | 02/13/2023        | 1.650000      | 10,000,000.00                      | 100.145000                   | IDC-FIS                       | 0.00                               |
| 85503    | GOV FFCB CALLABLE N | 3133ELNB6 | 02/13/2020        | 1.650000      | 10,000,000.00                      | 10,014,500.00                | 63,250.00                     | 14,500.00                          |
|          |                     |           | 02/13/2023        | 1.650000      | 10,000,000.00                      | 100.145000                   | IDC-FIS                       | 0.00                               |
| 85543    | GOV FFCB NOTES      | 3133ELTZ7 | 03/18/2020        | .625000       | 10,000,000.00                      | 10,068,700.00                | 17,881.94                     | 81,600.00                          |
|          |                     |           | 03/18/2022        | .690057       | 9,987,100.00                       | 100.687000                   | IDC-FIS                       | 0.00                               |
| 85549    | GOV FFCB CALLABLE N | 3133ELUT9 | 03/26/2020        | 1.300000      | 10,000,000.00                      | 10,009,800.00                | 34,305.56                     | 9,800.00                           |
|          |                     |           | 03/26/2025        | 1.300000      | 10,000,000.00                      | 100.098000                   | IDC-FIS                       | 0.00                               |
| 85648    | GOV FFCB NOTES      | 3133ELA87 | 05/28/2020        | .250000       | 20,000,000.00                      | 19,975,000.00                | 5,416.66                      | 15,400.00                          |
|          |                     |           | 05/22/2023        | .318084       | 19,960,433.33                      | 99.875000                    | IDC-FIS                       | 0.00                               |
| 85691    | GOV FFCB CALLABLE   | 3133ELQ49 | 06/30/2020        | .700000       | 20,000,000.00                      | 20,000,000.00                | 388.89                        | 0.00                               |
|          |                     |           | 06/30/2025        | .700000       | 20,000,000.00                      | 100.000000                   | BOOK                          | 0.00                               |
|          |                     |           | <b>Subtotal</b>   | 1.366135      | 170,121,000.00                     | 172,093,736.30               | 684,764.05                    | 2,099,915.18                       |
|          |                     |           |                   | 1.398232      | 169,995,357.95                     | 101.159608                   |                               | -703.50                            |

### Inv Type: 28 FHLMC DISCOUNT NOTES

|       |                   |           |            |          |               |               |           |           |
|-------|-------------------|-----------|------------|----------|---------------|---------------|-----------|-----------|
| 85514 | RM GOV FHLMC DISC | 313396R54 | 03/02/2020 | 1.060000 | 254,000.00    | 253,817.68    | 904.95    | 954.47    |
|       |                   |           | 11/30/2020 | 1.068591 | 251,958.26    | 99.928222     | IDC-FIS   | 0.00      |
| 85577 | GOV FHLMC DISC    | 313396D34 | 04/14/2020 | .180000  | 30,000,000.00 | 29,994,600.00 | 11,700.00 | 2,700.00  |
|       |                   |           | 08/24/2020 | .180119  | 29,980,200.00 | 99.982000     | IDC-FIS   | 0.00      |
| 85587 | GOV FHLMC DISC    | 313396E41 | 04/15/2020 | .170000  | 30,000,000.00 | 29,992,125.00 | 10,908.33 | 1,050.00  |
|       |                   |           | 09/02/2020 | .170112  | 29,980,166.67 | 99.973750     | IDC-FIS   | 0.00      |
| 85596 | GOV FHLMC DISC    | 313396C68 | 04/24/2020 | .120000  | 30,000,000.00 | 29,995,100.00 | 6,800.00  | 0.00      |
|       |                   |           | 08/19/2020 | .120047  | 29,988,300.00 | 99.983667     | IDC-FIS   | 0.00      |
| 85597 | GOV FHLMC DISC    | 313396A94 | 04/24/2020 | .110000  | 30,000,000.00 | 29,996,400.00 | 6,233.33  | 0.00      |
|       |                   |           | 08/06/2020 | .110035  | 29,990,466.67 | 99.988000     | IDC-FIS   | -300.00   |
| 85617 | GOV FHLMC DIS     | 313396G31 | 05/04/2020 | .105000  | 30,000,000.00 | 29,990,250.00 | 5,075.00  | 0.00      |
|       |                   |           | 09/17/2020 | .105042  | 29,988,100.00 | 99.967500     | IDC-FIS   | -2,925.00 |
| 85649 | GOV FHLMC DISC    | 313396H63 | 05/27/2020 | .120000  | 30,000,000.00 | 29,988,875.00 | 3,500.00  | 0.00      |
|       |                   |           | 09/28/2020 | .120050  | 29,987,600.00 | 99.962917     | IDC-FIS   | -2,225.00 |
| 85651 | HR GOV FHLMC DISC | 313396D75 | 06/01/2020 | .115000  | 2,501,000.00  | 2,500,516.47  | 239.68    | 0.00      |
|       |                   |           | 08/28/2020 | .115033  | 2,500,296.94  | 99.980667     | IDC-FIS   | -20.15    |
| 85652 | HR GOV FHLMC DISC | 313396D75 | 06/01/2020 | .115000  | 1,801,000.00  | 1,800,651.81  | 172.60    | 0.00      |
|       |                   |           | 08/28/2020 | .115032  | 1,800,493.72  | 99.980667     | IDC-FIS   | -14.51    |
| 85653 | HR GOV FHLMC DISC | 313396D75 | 06/01/2020 | .115000  | 1,801,000.00  | 1,800,651.81  | 172.60    | 0.00      |
|       |                   |           | 08/28/2020 | .115032  | 1,800,493.72  | 99.980667     | IDC-FIS   | -14.51    |
| 85669 | GOV FHLMC DISC    | 313396J53 | 06/12/2020 | .145000  | 25,000,000.00 | 24,990,666.67 | 1,913.19  | 333.34    |



## Inventory by Market Value

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### Contra Costa County

| Inv. No. | Description    | CUSIP     | Purchase Maturity | Coupon YTM TR | Current Par /Share<br>Current Book | Market Value<br>Market Price | Curr Accr Int<br>Price Source | Unrealized Gain<br>Unrealized Loss |
|----------|----------------|-----------|-------------------|---------------|------------------------------------|------------------------------|-------------------------------|------------------------------------|
|          |                |           | 10/05/2020        | .145067       | 24,988,420.14                      | 99.962667                    | IDC-FIS                       | 0.00                               |
| 85671    | GOV FHLMC DISC | 313396L76 | 06/16/2020        | .165000       | 30,000,000.00                      | 29,986,700.00                | 2,062.50                      | 2,375.00                           |
|          |                |           | 10/23/2020        | .165098       | 29,982,262.50                      | 99.955667                    | IDC-FIS                       | 0.00                               |
| 85673    | GOV FHLMC DISC | 313396K51 | 06/17/2020        | .155000       | 30,000,000.00                      | 29,987,866.67                | 1,808.33                      | 1,300.01                           |
|          |                |           | 10/13/2020        | .155079       | 29,984,758.33                      | 99.959556                    | IDC-FIS                       | 0.00                               |
| 85674    | GOV FHLMC DISC | 313396M34 | 06/17/2020        | .160000       | 25,000,000.00                      | 24,988,527.78                | 1,555.56                      | 1,638.89                           |
|          |                |           | 10/27/2020        | .160094       | 24,985,333.33                      | 99.954111                    | IDC-FIS                       | 0.00                               |
| 85675    | GOV FHLMC DISC | 313396M42 | 06/17/2020        | .160000       | 25,000,000.00                      | 24,988,430.56                | 1,555.56                      | 1,652.78                           |
|          |                |           | 10/28/2020        | .160095       | 24,985,222.22                      | 99.953722                    | IDC-FIS                       | 0.00                               |
| 85680    | GOV FHLMC DISC | 313396J61 | 06/22/2020        | .140000       | 25,000,000.00                      | 24,990,569.44                | 875.00                        | 0.00                               |
|          |                |           | 10/06/2020        | .140058       | 24,989,694.44                      | 99.962278                    | IDC-FIS                       | 0.00                               |
|          |                |           | <b>Subtotal</b>   | .143908       | 346,357,000.00                     | 346,245,748.89               | 55,476.63                     | 12,004.49                          |
|          |                |           |                   | .143987       | 346,183,766.94                     | 99.967880                    |                               | -5,499.17                          |

### Inv Type: 29 FHLMC NOTES

|       |                     |           |                 |          |                |                |            |           |
|-------|---------------------|-----------|-----------------|----------|----------------|----------------|------------|-----------|
| 83345 | WLT GOV FHLMC NOTES | 3137EAEC9 | 09/28/2016      | 1.125000 | 173,000.00     | 174,840.72     | 751.47     | 2,861.42  |
|       |                     |           | 08/12/2021      | 1.250127 | 171,979.30     | 101.064000     | IDC-FIS    | 0.00      |
| 83809 | RM GOV FHLMC NOTES  | 3134GBT05 | 06/29/2017      | 1.500000 | 4,000,000.00   | 4,001,840.00   | 27,666.66  | 9,840.00  |
|       |                     |           | 07/15/2020      | 1.567587 | 3,992,000.00   | 100.046000     | IDC-FIS    | 0.00      |
| 84250 | WT GOV FHLMC NOTES  | 3134GBA69 | 03/07/2018      | 2.375000 | 158,000.00     | 165,100.52     | 1,480.15   | 9,089.27  |
|       |                     |           | 08/09/2022      | 2.678470 | 156,011.25     | 104.494000     | IDC-FIS    | 0.00      |
| 85263 | GOV FHLMC NOTE      | 3134GUHJ2 | 10/10/2019      | 1.750000 | 20,000,000.00  | 20,006,200.00  | 166,250.00 | 6,200.00  |
|       |                     |           | 07/10/2023      | 1.750000 | 20,000,000.00  | 100.031000     | IDC-FIS    | 0.00      |
| 85274 | GOV FHLMC NOTE      | 3134GUJW1 | 10/17/2019      | 1.800000 | 20,000,000.00  | 20,012,000.00  | 164,000.00 | 12,000.00 |
|       |                     |           | 07/17/2023      | 1.800000 | 20,000,000.00  | 100.060000     | IDC-FIS    | 0.00      |
| 85618 | GOV FHLMC CALLABLE  | 3134GVRQ3 | 05/06/2020      | .300000  | 10,000,000.00  | 10,000,200.00  | 4,583.33   | 200.00    |
|       |                     |           | 05/06/2022      | .300000  | 10,000,000.00  | 100.002000     | IDC-FIS    | 0.00      |
| 85683 | GOV FHLMC CALLABLE  | 3134GVV96 | 06/24/2020      | .500000  | 20,000,000.00  | 20,000,000.00  | 1,944.44   | 0.00      |
|       |                     |           | 06/24/2024      | .500000  | 20,000,000.00  | 100.000000     | BOOK       | 0.00      |
| 85688 | GOV FHLMC NOTES     | 3137EAES4 | 06/26/2020      | .250000  | 20,000,000.00  | 19,941,600.00  | 694.44     | 0.00      |
|       |                     |           | 06/26/2023      | .347927  | 19,941,600.00  | 99.708000      | BOOK       | 0.00      |
| 85692 | GOV FHLMC CALLABLE  | 3134GVU71 | 06/30/2020      | .700000  | 25,000,000.00  | 25,009,750.00  | 486.11     | 9,750.00  |
|       |                     |           | 06/30/2025      | .700000  | 25,000,000.00  | 100.039000     | IDC-FIS    | 0.00      |
|       |                     |           | <b>Subtotal</b> | .947811  | 119,331,000.00 | 119,311,531.24 | 367,856.60 | 49,940.69 |
|       |                     |           |                 | .967025  | 119,261,590.55 | 99.983685      |            | 0.00      |



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### Contra Costa County

| Inv. No.                                | Description      | CUSIP     | Purchase Maturity | Coupon YTM TR | Current Par /Share<br>Current Book | Market Value<br>Market Price | Curr Accr Int<br>Price Source | Unrealized Gain<br>Unrealized Loss |
|---|------------------|-----------|-------------------|---------------|------------------------------------|------------------------------|-------------------------------|------------------------------------|
| <b>Inv Type: 41 FNMA DISCOUNT NOTES</b> |                  |           |                   |               |                                    |                              |                               |                                    |
| 85619                                   | PW GOV FNMA DISC | 313384B24 | 05/06/2020        | .110000       | 400,000.00                         | 399,940.00                   | 68.41                         | 0.00                               |
|   |                  |           | 08/07/2020        | .109976       | 399,886.39                         | 99.985000                    | IDC-FIS                       | -14.80                             |
| 85621                                   | PW GOV FNMA DISC | 313384B24 | 05/06/2020        | .110000       | 400,000.00                         | 399,940.00                   | 68.41                         | 0.00                               |
|   |                  |           | 08/07/2020        | .109976       | 399,886.39                         | 99.985000                    | IDC-FIS                       | -14.80                             |
| 85622                                   | PW GOV FNMA DISC | 313384B24 | 05/06/2020        | .110000       | 140,000.00                         | 139,979.00                   | 23.92                         | 0.00                               |
|   |                  |           | 08/07/2020        | .109884       | 139,960.27                         | 99.985000                    | IDC-FIS                       | -5.19                              |
| 85623                                   | PW GOV FNMA DISC | 313384B24 | 05/06/2020        | .110000       | 5,050,000.00                       | 5,049,242.50                 | 864.11                        | 0.00                               |
|   |                  |           | 08/07/2020        | .110031       | 5,048,564.96                       | 99.985000                    | IDC-FIS                       | -186.57                            |
| 85624                                   | PW GOV FNMA DISC | 313384B24 | 05/06/2020        | .110000       | 5,425,000.00                       | 5,424,186.25                 | 928.28                        | 0.00                               |
|   |                  |           | 08/07/2020        | .110031       | 5,423,458.40                       | 99.985000                    | IDC-FIS                       | -200.43                            |
| 85625                                   | PW GOV FNMA DISC | 313384B24 | 05/06/2020        | .110000       | 1,750,000.00                       | 1,749,737.50                 | 299.47                        | 0.00                               |
|   |                  |           | 08/07/2020        | .110040       | 1,749,502.67                       | 99.985000                    | IDC-FIS                       | -64.64                             |
| 85626                                   | PW GOV FNMA DISC | 313384B24 | 05/06/2020        | .110000       | 2,400,000.00                       | 2,399,640.00                 | 410.67                        | 0.00                               |
|   |                  |           | 08/07/2020        | .110031       | 2,399,318.00                       | 99.985000                    | IDC-FIS                       | -88.67                             |
| 85627                                   | PW GOV FNMA DISC | 313384B24 | 05/06/2020        | .110000       | 3,560,000.00                       | 3,559,466.00                 | 609.15                        | 0.00                               |
|   |                  |           | 08/07/2020        | .110031       | 3,558,988.37                       | 99.985000                    | IDC-FIS                       | -131.52                            |
| 85628                                   | PW GOV FNMA DISC | 313384B24 | 05/06/2020        | .110000       | 1,010,000.00                       | 1,009,848.50                 | 172.84                        | 0.00                               |
|   |                  |           | 08/07/2020        | .110043       | 1,009,712.96                       | 99.985000                    | IDC-FIS                       | -37.30                             |
| 85629                                   | PW GOV FNMA DISC | 313384B24 | 05/06/2020        | .110000       | 2,490,000.00                       | 2,489,626.50                 | 426.07                        | 0.00                               |
|   |                  |           | 08/07/2020        | .110032       | 2,489,292.42                       | 99.985000                    | IDC-FIS                       | -91.99                             |
| 85630                                   | PW GOV FNMA DISC | 313384B24 | 05/06/2020        | .110000       | 4,430,000.00                       | 4,429,335.50                 | 758.02                        | 0.00                               |
|   |                  |           | 08/07/2020        | .110031       | 4,428,741.14                       | 99.985000                    | IDC-FIS                       | -163.66                            |
| 85631                                   | PW GOV FNMA DISC | 313384B24 | 05/06/2020        | .110000       | 22,000,000.00                      | 21,996,700.00                | 3,764.46                      | 0.00                               |
|   |                  |           | 08/07/2020        | .110032       | 21,993,748.30                      | 99.985000                    | IDC-FIS                       | -812.76                            |
| 85632                                   | PW GOV FNMA DISC | 313384B24 | 05/06/2020        | .110000       | 1,590,000.00                       | 1,589,761.50                 | 272.10                        | 0.00                               |
|   |                  |           | 08/07/2020        | .110045       | 1,589,548.12                       | 99.985000                    | IDC-FIS                       | -58.72                             |
| 85633                                   | PW GOV FNMA DISC | 313384B24 | 05/06/2020        | .110000       | 295,000.00                         | 294,955.75                   | 50.48                         | 0.00                               |
|   |                  |           | 08/07/2020        | .110045       | 294,916.16                         | 99.985000                    | IDC-FIS                       | -10.89                             |
|   |                  |           | <b>Subtotal</b>   | .110000       | 50,940,000.00                      | 50,932,359.00                | 8,716.39                      | 0.00                               |
|   |                  |           |                   | .110031       | 50,925,524.55                      | 99.985000                    |                               | -1,881.94                          |

### Inv Type: 43 FHLB DISCOUNT NOTES

|       |                  |           |            |          |            |            |          |        |
|-------|------------------|-----------|------------|----------|------------|------------|----------|--------|
| 85184 | RM GOV FHLB DISC | 313384A82 | 08/06/2019 | 1.750000 | 296,000.00 | 295,965.47 | 4,748.33 | 469.08 |
|       |                  |           | 08/05/2020 | 1.781610 | 290,748.06 | 99.988333  | 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       |  |                           |                            | Unrealized Loss |           |
| 85456    | PW GOV FHLB DISC | 313384ZQ5 | 01/23/2020        | 1.530000      | 1,000,000.00       |  | 999,936.67                | 6,800.00                   |                 | 744.17    |
|          |                  |           | 07/20/2020        | 1.541729      |                    |  | 99.993667                 | IDC-FIS                    |                 | 0.00      |
| 85498    | RM GOV FHLB DISC | 313385BM7 | 02/07/2020        | 1.490000      | 4,000,000.00       |  | 3,995,620.00              | 24,005.55                  |                 | 31,876.67 |
|          |                  |           | 02/05/2021        | 1.512791      |                    |  | 99.890500                 | IDC-FIS                    |                 | 0.00      |
| 85521    | RM GOV FHLB DISC | 313384E47 | 03/05/2020        | .630000       | 4,073,000.00       |  | 4,071,930.84              | 8,410.75                   |                 | 3,421.32  |
|          |                  |           | 09/02/2020        | .632002       |                    |  | 99.973750                 | IDC-FIS                    |                 | 0.00      |
| 85551    | GOV FHLB DISC    | 313384ZU6 | 03/31/2020        | .080000       | 25,000,000.00      |  | 24,998,083.33             | 5,111.11                   |                 | 0.00      |
|          |                  |           | 07/24/2020        | .080020       |                    |  | 99.992333                 | IDC-FIS                    |                 | -638.89   |
| 85552    | GOV FHLB DISC    | 313384ZU6 | 03/31/2020        | .080000       | 25,000,000.00      |  | 24,998,083.33             | 5,111.11                   |                 | 0.00      |
|          |                  |           | 07/24/2020        | .080020       |                    |  | 99.992333                 | IDC-FIS                    |                 | -638.89   |
| 85565    | GOV FHLB DISC    | 313384A25 | 04/08/2020        | .200000       | 30,000,000.00      |  | 29,997,100.00             | 14,000.00                  |                 | 1,933.33  |
|          |                  |           | 07/30/2020        | .200126       |                    |  | 99.990333                 | IDC-FIS                    |                 | 0.00      |
| 85566    | GOV FHLB DISC    | 313384A25 | 04/08/2020        | .200000       | 30,000,000.00      |  | 29,997,100.00             | 14,000.00                  |                 | 1,933.33  |
|          |                  |           | 07/30/2020        | .200126       |                    |  | 99.990333                 | IDC-FIS                    |                 | 0.00      |
| 85567    | GOV FHLB DISC    | 313384ZZ5 | 04/08/2020        | .200000       | 30,000,000.00      |  | 29,997,200.00             | 14,000.00                  |                 | 1,866.67  |
|          |                  |           | 07/29/2020        | .200125       |                    |  | 99.990667                 | IDC-FIS                    |                 | 0.00      |
| 85568    | GOV FHLB DISC    | 313384ZZ5 | 04/08/2020        | .200000       | 30,000,000.00      |  | 29,997,200.00             | 14,000.00                  |                 | 1,866.67  |
|          |                  |           | 07/29/2020        | .200125       |                    |  | 99.990667                 | IDC-FIS                    |                 | 0.00      |
| 85569    | GOV FHLB DISC    | 313384ZH5 | 04/08/2020        | .165000       | 30,000,000.00      |  | 29,998,800.00             | 11,550.00                  |                 | 450.00    |
|          |                  |           | 07/13/2020        | .165073       |                    |  | 99.996000                 | IDC-FIS                    |                 | 0.00      |
| 85570    | GOV FHLB DISC    | 313384ZR3 | 04/09/2020        | .220000       | 30,000,000.00      |  | 29,998,000.00             | 15,216.66                  |                 | 1,666.67  |
|          |                  |           | 07/21/2020        | .220139       |                    |  | 99.993333                 | IDC-FIS                    |                 | 0.00      |
| 85571    | GOV FHLB DISC    | 313384ZK8 | 04/09/2020        | .220000       | 30,000,000.00      |  | 29,998,600.00             | 15,216.66                  |                 | 1,166.67  |
|          |                  |           | 07/15/2020        | .220130       |                    |  | 99.995333                 | IDC-FIS                    |                 | 0.00      |
| 85572    | GOV FHLB DISC    | 313384A33 | 04/09/2020        | .220000       | 30,000,000.00      |  | 29,997,000.00             | 15,216.67                  |                 | 2,500.00  |
|          |                  |           | 07/31/2020        | .220152       |                    |  | 99.990000                 | IDC-FIS                    |                 | 0.00      |
| 85573    | GOV FHLB DISC    | 313384ZY8 | 04/09/2020        | .220000       | 30,000,000.00      |  | 29,997,300.00             | 15,216.67                  |                 | 2,250.00  |
|          |                  |           | 07/28/2020        | .220148       |                    |  | 99.991000                 | IDC-FIS                    |                 | 0.00      |
| 85578    | GOV FHLB DISC    | 313384C64 | 04/13/2020        | .260000       | 30,000,000.00      |  | 29,995,100.00             | 17,116.66                  |                 | 5,716.67  |
|          |                  |           | 08/19/2020        | .260241       |                    |  | 99.983667                 | IDC-FIS                    |                 | 0.00      |
| 85579    | GOV FHLB DISC    | 313384H36 | 04/14/2020        | .240000       | 30,000,000.00      |  | 29,989,250.00             | 15,600.00                  |                 | 6,450.00  |
|          |                  |           | 09/25/2020        | .240263       |                    |  | 99.964167                 | IDC-FIS                    |                 | 0.00      |
| 85580    | GOV FHLB DISC    | 313384ZZ5 | 04/14/2020        | .260000       | 40,000,000.00      |  | 39,996,266.67             | 22,533.33                  |                 | 4,355.56  |
|          |                  |           | 07/29/2020        | .260199       |                    |  | 99.990667                 | IDC-FIS                    |                 | 0.00      |
| 85581    | GOV FHLB DISC    | 313384ZY8 | 04/14/2020        | .260000       | 40,000,000.00      |  | 39,996,400.00             | 22,533.33                  |                 | 4,200.00  |
|          |                  |           | 07/28/2020        | .260197       |                    |  | 99.991000                 | IDC-FIS                    |                 | 0.00      |
| 85582    | GOV FHLB DISC    | 313384B99 | 04/13/2020        | .260000       | 30,000,000.00      |  | 29,995,600.00             | 17,116.67                  |                 | 5,133.33  |



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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       |                |                           |                            | Unrealized Loss |            |
|          |                     |           | 08/14/2020        | .260231       |                    | 29,973,350.00  | 99.985333                 | IDC-FIS                    |                 | 0.00       |
| 85583    | GOV FHLB DISC       | 313384B65 | 04/13/2020        | .260000       |                    | 30,000,000.00  | 29,995,900.00             | 17,116.67                  |                 | 4,783.33   |
|          |                     |           | 08/11/2020        | .260226       |                    | 29,974,000.00  | 99.986333                 | IDC-FIS                    |                 | 0.00       |
| 85584    | GOV FHLB DISC       | 313384B57 | 04/13/2020        | .260000       |                    | 30,000,000.00  | 29,996,000.00             | 17,116.66                  |                 | 4,666.67   |
|          |                     |           | 08/10/2020        | .260224       |                    | 29,974,216.67  | 99.986667                 | IDC-FIS                    |                 | 0.00       |
| 85585    | GOV FHLB DISC       | 313384D48 | 04/15/2020        | .180000       |                    | 30,000,000.00  | 29,994,500.00             | 11,550.00                  |                 | 2,750.00   |
|          |                     |           | 08/25/2020        | .180119       |                    | 29,980,200.00  | 99.981667                 | IDC-FIS                    |                 | 0.00       |
| 85586    | GOV FHLB DISC       | 313384D71 | 04/15/2020        | .180000       |                    | 30,000,000.00  | 29,994,200.00             | 11,550.00                  |                 | 2,900.00   |
|          |                     |           | 08/28/2020        | .180122       |                    | 29,979,750.00  | 99.980667                 | IDC-FIS                    |                 | 0.00       |
| 85599    | CLT GOV FHLB DISC   | 313385ES1 | 04/24/2020        | .200000       |                    | 250,000.00     | 249,650.00                | 94.45                      |                 | 61.11      |
|          |                     |           | 04/23/2021        | .200407       |                    | 249,494.44     | 99.860000                 | IDC-FIS                    |                 | 0.00       |
| 85602    | GOV FHLB DISC       | 313384H77 | 04/28/2020        | .120000       |                    | 30,000,000.00  | 29,989,500.00             | 6,400.00                   |                 | 0.00       |
|          |                     |           | 09/29/2020        | .120062       |                    | 29,984,600.00  | 99.965000                 | IDC-FIS                    |                 | -1,500.00  |
| 85616    | PW GOV FHLB DISC    | 313384M22 | 05/01/2020        | .100000       |                    | 2,622,000.00   | 2,620,806.99              | 444.28                     |                 | 0.00       |
|          |                     |           | 10/26/2020        | .100049       |                    | 2,620,703.57   | 99.954500                 | IDC-FIS                    |                 | -340.86    |
| 85620    | GOV FHLB DISC       | 313384G78 | 05/08/2020        | .115000       |                    | 30,000,000.00  | 29,989,750.00             | 5,175.00                   |                 | 0.00       |
|          |                     |           | 09/21/2020        | .115050       |                    | 29,986,966.67  | 99.965833                 | IDC-FIS                    |                 | -2,391.67  |
| 85639    | GOV FHLB DISC       | 313384ZL6 | 05/13/2020        | .100000       |                    | 25,000,000.00  | 24,998,750.00             | 3,402.77                   |                 | 0.00       |
|          |                     |           | 07/16/2020        | .100018       |                    | 24,995,555.56  | 99.995000                 | IDC-FIS                    |                 | -208.33    |
| 85646    | GOV FHLB DISC       | 313384J91 | 05/20/2020        | .110000       |                    | 30,000,000.00  | 29,988,333.33             | 3,850.00                   |                 | 0.00       |
|          |                     |           | 10/09/2020        | .110048       |                    | 29,986,983.33  | 99.961111                 | IDC-FIS                    |                 | -2,500.00  |
| 85647    | GOV FHLB DISC       | 313384F95 | 05/26/2020        | .125000       |                    | 30,000,000.00  | 29,990,500.00             | 3,750.00                   |                 | 0.00       |
|          |                     |           | 09/15/2020        | .125049       |                    | 29,988,333.33  | 99.968333                 | IDC-FIS                    |                 | -1,583.33  |
| 85654    | GOV FHLB DISC       | 313384ZQ5 | 06/01/2020        | .060000       |                    | 30,000,000.00  | 29,998,100.00             | 1,500.00                   |                 | 0.00       |
|          |                     |           | 07/20/2020        | .060005       |                    | 29,997,550.00  | 99.993667                 | IDC-FIS                    |                 | -950.00    |
| 85681    | GOV FHLB DISC       | 313384N96 | 06/22/2020        | .130000       |                    | 20,000,000.00  | 19,989,000.00             | 650.00                     |                 | 0.00       |
|          |                     |           | 11/10/2020        | .130066       |                    | 19,989,816.67  | 99.945000                 | IDC-FIS                    |                 | -1,466.67  |
| 85685    | GOV FHLB DISC       | 313384J26 | 06/25/2020        | .130000       |                    | 30,000,000.00  | 29,989,150.00             | 650.00                     |                 | 0.00       |
|          |                     |           | 10/02/2020        | .130046       |                    | 29,989,275.00  | 99.963833                 | IDC-FIS                    |                 | -775.00    |
| 85686    | CCCSD GOV FHLB DISC | 313384H36 | 06/26/2020        | .140000       |                    | 20,000,000.00  | 19,992,833.33             | 388.89                     |                 | 0.00       |
|          |                     |           | 09/25/2020        | .140050       |                    | 19,992,922.22  | 99.964167                 | IDC-FIS                    |                 | -477.78    |
|          |                     |           | <b>Subtotal</b>   | .193519       |                    | 867,241,000.00 | 867,087,509.96            | 361,142.22                 |                 | 93,161.25  |
|          |                     |           |                   | .193777       |                    | 866,646,677.91 | 99.982301                 |                            |                 | -13,471.42 |

#### **Inv Type: 71 COMMERCIAL PAPER DISCOUNT**

|       |                 |           |            |          |  |               |               |            |  |           |
|-------|-----------------|-----------|------------|----------|--|---------------|---------------|------------|--|-----------|
| 85509 | CP CHEVRON CORP | 16677JGNO | 02/24/2020 | 1.550000 |  | 20,000,000.00 | 19,998,600.00 | 110,222.26 |  | 16,683.34 |
|-------|-----------------|-----------|------------|----------|--|---------------|---------------|------------|--|-----------|



## Inventory by Market Value

As Of Date: 06/30/2020

Date Basis: Settlement

Run: 07/02/2020 03:05:41 PM

Reporting Currency: Local

### Contra Costa County

| Inv. No. | Description         | CUSIP     | Purchase Maturity | Coupon YTM TR | Current Par /Share |      | Market Value Market Price | Curr Accr Int Price Source | Unrealized Gain/Loss |                 |
|----------|---------------------|-----------|-------------------|---------------|--------------------|------|---------------------------|----------------------------|----------------------|-----------------|
|          |                     |           |                   |               | Current            | Book |                           |                            | Unrealized Gain      | Unrealized Loss |
|          |                     |           | 07/22/2020        | 1.560008      | 19,871,694.40      |      | 99.993000                 | IDC-FIS                    |                      | 0.00            |
| 85527    | CP CHEVERON CORP    | 16677JHT6 | 03/10/2020        | .830000       | 20,000,000.00      |      | 19,996,200.00             | 52,105.50                  |                      | 22,483.30       |
|          |                     |           | 08/27/2020        | .833265       | 19,921,611.20      |      | 99.981000                 | IDC-FIS                    |                      | 0.00            |
| 85528    | CP EXXON MOBIL      | 30229AG11 | 03/11/2020        | 1.040000      | 30,000,000.00      |      | 30,000,000.00             | 97,066.67                  |                      | 0.00            |
|          |                     |           | 07/01/2020        | 1.043376      | 29,902,933.33      |      | 100.000000                | IDC-FIS                    |                      | 0.00            |
| 85559    | CP TOYOTA MOTOR CRE | 89233GGP5 | 04/06/2020        | 1.550000      | 30,000,000.00      |      | 29,997,800.00             | 111,083.33                 |                      | 26,216.67       |
|          |                     |           | 07/23/2020        | 1.557241      | 29,860,500.00      |      | 99.992667                 | IDC-FIS                    |                      | 0.00            |
| 85560    | CP JP MORGAN SECURI | 46640PGP2 | 04/06/2020        | 1.250000      | 30,000,000.00      |      | 29,997,800.00             | 89,583.33                  |                      | 20,716.67       |
|          |                     |           | 07/23/2020        | 1.254705      | 29,887,500.00      |      | 99.992667                 | IDC-FIS                    |                      | 0.00            |
| 85588    | CP NESTLE COMPANY   | 64106GHS5 | 04/16/2020        | .690000       | 30,000,000.00      |      | 29,994,400.00             | 43,700.00                  |                      | 26,600.00       |
|          |                     |           | 08/26/2020        | .691750       | 29,924,100.00      |      | 99.981333                 | IDC-FIS                    |                      | 0.00            |
| 85589    | CP TOYOTA MOTOR CRE | 89233GJB3 | 04/20/2020        | 1.580000      | 30,000,000.00      |      | 29,991,000.00             | 94,800.00                  |                      | 85,800.00       |
|          |                     |           | 09/11/2020        | 1.590049      | 29,810,400.00      |      | 99.970000                 | IDC-FIS                    |                      | 0.00            |
| 85601    | CP TOYOTA MOTOR CRE | 89233GJN7 | 04/28/2020        | 1.590000      | 30,000,000.00      |      | 29,989,625.00             | 84,800.00                  |                      | 99,600.00       |
|          |                     |           | 09/22/2020        | 1.600391      | 29,805,225.00      |      | 99.965417                 | IDC-FIS                    |                      | 0.00            |
| 85645    | CP TOYOTA MOTOR CRE | 89233GK13 | 05/22/2020        | .410000       | 30,000,000.00      |      | 29,984,666.67             | 13,666.67                  |                      | 16,100.00       |
|          |                     |           | 10/01/2020        | .410617       | 29,954,900.00      |      | 99.948889                 | IDC-FIS                    |                      | 0.00            |
|          |                     |           | <b>Subtotal</b>   | 1.162929      | 250,000,000.00     |      | 249,950,091.67            | 697,027.76                 |                      | 314,199.98      |
|          |                     |           |                   | 1.168560      | 248,938,863.93     |      | 99.980037                 |                            |                      | 0.00            |

#### **Inv Type: 72 NEGOTIABLE CERT OF DEPOSIT**

|       |                     |           |                 |          |               |  |               |            |  |           |
|-------|---------------------|-----------|-----------------|----------|---------------|--|---------------|------------|--|-----------|
| 85493 | YCD NORDEA BANK ABP | 65558TUE3 | 02/06/2020      | 1.630000 | 30,000,000.00 |  | 30,030,786.34 | 198,316.67 |  | 30,786.34 |
|       |                     |           | 07/24/2020      | 1.630000 | 30,000,000.00 |  | 100.102621    | IDC-FIS    |  | 0.00      |
| 85494 | YCD TORONTO DOMINIO | 89114NGF6 | 02/06/2020      | 1.640000 | 30,000,000.00 |  | 30,012,911.39 | 199,533.33 |  | 12,911.39 |
|       |                     |           | 07/10/2020      | 1.640000 | 30,000,000.00 |  | 100.043038    | IDC-FIS    |  | 0.00      |
| 85561 | YCD NORDEA BANK NY  | 65558TWE1 | 04/06/2020      | 1.200000 | 30,000,000.00 |  | 30,022,193.57 | 86,000.00  |  | 22,193.57 |
|       |                     |           | 07/24/2020      | 1.200000 | 30,000,000.00 |  | 100.073979    | IDC-FIS    |  | 0.00      |
|       |                     |           | <b>Subtotal</b> | 1.490000 | 90,000,000.00 |  | 90,065,891.30 | 483,850.00 |  | 65,891.30 |
|       |                     |           |                 | 1.490000 | 90,000,000.00 |  | 100.073213    |            |  | 0.00      |

#### **Inv Type: 75 CORPORATE NOTES**

|       |                     |           |            |          |              |  |              |           |  |            |
|-------|---------------------|-----------|------------|----------|--------------|--|--------------|-----------|--|------------|
| 82975 | CORP WELLS FARGO &  | 949746RS2 | 03/07/2016 | 2.500000 | 5,000,000.00 |  | 5,069,850.00 | 40,625.00 |  | 80,100.00  |
|       |                     |           | 03/04/2021 | 2.543964 | 4,989,750.00 |  | 101.397000   | IDC-FIS   |  | 0.00       |
| 83732 | CORP MICROSOFT CORP | 594918BP8 | 05/04/2017 | 1.550000 | 8,549,000.00 |  | 8,666,035.81 | 52,635.72 |  | 276,987.60 |
|       |                     |           | 08/08/2021 | 2.010124 | 8,389,048.21 |  | 101.369000   | IDC-FIS   |  | 0.00       |



## Inventory by Market Value

As Of Date: 06/30/2020

Date Basis: Settlement

Run: 07/02/2020 03:05:41 PM

Reporting Currency: Local

### Contra Costa County

| Inv. No. | Description         | CUSIP     | Purchase Maturity | Coupon YTM TR | Current Par /Share |               | Curr Accr Int Price Source | Unrealized Gain |  |
|----------|---------------------|-----------|-------------------|---------------|--------------------|---------------|----------------------------|-----------------|--|
|          |                     |           |                   |               | Current Book       | Market Price  |                            | Unrealized Loss |  |
| 84189    | CORP JOHNSON & JOHN | 478160CH5 | 02/12/2018        | 1.950000      | 16,850,000.00      | 16,953,796.00 | 46,548.13                  | 257,805.00      |  |
|          |                     |           | 11/10/2020        | 2.295016      | 16,695,991.00      | 100.616000    | IDC-FIS                    | 0.00            |  |
| 84370    | CORP MICROSOFT CORP | 594918BA1 | 04/26/2018        | 2.375000      | 10,000,000.00      | 10,321,600.00 | 91,701.39                  | 572,900.00      |  |
|          |                     |           | 02/12/2022        | 3.081219      | 9,748,700.00       | 103.216000    | IDC-FIS                    | 0.00            |  |
| 84387    | CORP MICROSOFT CORP | 594918BG8 | 05/03/2018        | 2.000000      | 8,000,000.00       | 8,032,560.00  | 25,777.78                  | 167,040.00      |  |
|          |                     |           | 11/03/2020        | 2.699874      | 7,865,520.00       | 100.407000    | IDC-FIS                    | 0.00            |  |
| 84508    | CORP APPLE INC      | 037833BS8 | 06/26/2018        | 2.250000      | 20,000,000.00      | 20,219,600.00 | 160,000.00                 | 540,200.00      |  |
|          |                     |           | 02/23/2021        | 2.880031      | 19,679,400.00      | 101.098000    | IDC-FIS                    | 0.00            |  |
| 84590    | CORP JOHNSON AND JO | 478160CD4 | 09/05/2018        | 2.250000      | 10,284,000.00      | 10,599,307.44 | 75,844.50                  | 516,873.84      |  |
|          |                     |           | 03/03/2022        | 2.844617      | 10,082,433.60      | 103.066000    | IDC-FIS                    | 0.00            |  |
| 84596    | CORP JOHNSON AND JO | 478160CD4 | 09/07/2018        | 2.250000      | 10,000,000.00      | 10,306,600.00 | 73,750.00                  | 510,100.00      |  |
|          |                     |           | 03/03/2022        | 2.867054      | 9,796,500.00       | 103.066000    | IDC-FIS                    | 0.00            |  |
| 84622    | CORP APPLE INC      | 037833BS8 | 09/20/2018        | 2.250000      | 10,000,000.00      | 10,109,800.00 | 80,000.00                  | 279,480.00      |  |
|          |                     |           | 02/23/2021        | 2.980040      | 9,830,320.00       | 101.098000    | IDC-FIS                    | 0.00            |  |
| 84649    | CORP EXXON MOBIL CO | 30231GAV4 | 10/11/2018        | 2.222000      | 12,640,000.00      | 12,785,233.60 | 93,620.27                  | 411,048.00      |  |
|          |                     |           | 03/01/2021        | 3.142000      | 12,374,185.60      | 101.149000    | IDC-FIS                    | 0.00            |  |
| 84761    | CORP APPLE INC      | 037833AR1 | 12/06/2018        | 2.850000      | 15,000,000.00      | 15,327,000.00 | 65,312.50                  | 424,260.00      |  |
|          |                     |           | 05/06/2021        | 3.130008      | 14,902,740.00      | 102.180000    | IDC-FIS                    | 0.00            |  |
| 84889    | CORP MICROSOFT CORP | 594918BW3 | 02/25/2019        | 2.400000      | 15,000,000.00      | 15,478,650.00 | 145,000.00                 | 601,200.00      |  |
|          |                     |           | 02/06/2022        | 2.689934      | 14,877,450.00      | 103.191000    | IDC-FIS                    | 0.00            |  |
| 84961    | CORP EXXON MOBIL CO | 30231GAV4 | 04/03/2019        | 2.222000      | 14,000,000.00      | 14,160,860.00 | 103,693.33                 | 229,320.00      |  |
|          |                     |           | 03/01/2021        | 2.485042      | 13,931,540.00      | 101.149000    | IDC-FIS                    | 0.00            |  |
| 84964    | CORP ORACLE CORP    | 68389XBL8 | 04/02/2019        | 2.400000      | 20,000,000.00      | 20,913,000.00 | 141,333.33                 | 1,207,200.00    |  |
|          |                     |           | 09/15/2023        | 2.753116      | 19,705,800.00      | 104.565000    | IDC-FIS                    | 0.00            |  |
| 85009    | CORP CHEVRON CORP   | 166764AB6 | 04/18/2019        | 2.355000      | 10,000,000.00      | 10,410,300.00 | 17,008.33                  | 527,300.00      |  |
|          |                     |           | 12/05/2022        | 2.695009      | 9,883,000.00       | 104.103000    | IDC-FIS                    | 0.00            |  |
| 85010    | CORP WALMART INC    | 931142DU4 | 04/17/2019        | 2.350000      | 10,000,000.00      | 10,479,300.00 | 10,444.44                  | 589,900.00      |  |
|          |                     |           | 12/15/2022        | 2.668610      | 9,889,400.00       | 104.793000    | IDC-FIS                    | 0.00            |  |
| 85013    | CORP CHEVRON CORP   | 166764BG4 | 04/16/2019        | 2.100000      | 10,000,000.00      | 10,137,400.00 | 26,250.00                  | 230,240.00      |  |
|          |                     |           | 05/16/2021        | 2.560006      | 9,907,160.00       | 101.374000    | IDC-FIS                    | 0.00            |  |
| 85014    | CORP EXXON MOBIL CO | 30231GAV4 | 04/16/2019        | 2.222000      | 7,984,000.00       | 8,075,736.16  | 59,134.83                  | 137,484.48      |  |
|          |                     |           | 03/01/2021        | 2.536136      | 7,938,251.68       | 101.149000    | IDC-FIS                    | 0.00            |  |
| 85015    | CORP CHEVRON CORP   | 166764BN9 | 04/16/2019        | 2.498000      | 7,500,000.00       | 7,760,250.00  | 61,409.17                  | 283,500.00      |  |
|          |                     |           | 03/03/2022        | 2.609881      | 7,476,750.00       | 103.470000    | IDC-FIS                    | 0.00            |  |
| 85026    | CORP CITIBANK NA    | 17325FAJ7 | 04/25/2019        | 2.125000      | 5,680,000.00       | 5,701,924.80  | 23,804.72                  | 69,182.40       |  |
|          |                     |           | 10/20/2020        | 2.699794      | 5,632,742.40       | 100.386000    | IDC-FIS                    | 0.00            |  |
| 85027    | CORP ORACLE CORP    | 68389XAP0 | 04/25/2019        | 2.500000      | 10,000,000.00      | 10,458,700.00 | 52,777.78                  | 537,400.00      |  |



# Inventory by Market Value

As Of Date: 06/30/2020

Date Basis: Settlement

Run: 07/02/2020 03:05:41 PM

Reporting Currency: Local

## Contra Costa County

| Inv. No. | Description         | CUSIP     | Purchase Maturity | Coupon YTM TR | Current Par /Share<br>Current Book | Market Value<br>Market Price | Curr Accr Int<br>Price Source | Unrealized Gain<br>Unrealized Loss |
|----------|---------------------|-----------|-------------------|---------------|------------------------------------|------------------------------|-------------------------------|------------------------------------|
|          |                     |           | 10/15/2022        | 2.739017      | 9,921,300.00                       | 104.587000                   | IDC-FIS                       | 0.00                               |
| 85315    | CORP BANK OF NEW YO | 06406RAL1 | 10/24/2019        | 2.100000      | 5,500,000.00                       | 5,795,405.00                 | 21,495.83                     | 296,945.00                         |
|          |                     |           | 10/24/2024        | 2.105929      | 5,498,460.00                       | 105.371000                   | IDC-FIS                       | 0.00                               |
| 85316    | CORP BANK OF NEW YO | 06406RAL1 | 10/24/2019        | 2.100000      | 4,500,000.00                       | 4,741,695.00                 | 17,587.50                     | 242,955.00                         |
|          |                     |           | 10/24/2024        | 2.105929      | 4,498,740.00                       | 105.371000                   | IDC-FIS                       | 0.00                               |
| 85421    | CORP TOYOTA MTR CRE | 89236TGRO | 12/13/2019        | 1.800000      | 10,000,000.00                      | 10,062,400.00                | 9,000.00                      | 62,400.00                          |
|          |                     |           | 12/13/2021        | 1.800000      | 10,000,000.00                      | 100.624000                   | IDC-FIS                       | 0.00                               |
| 85501    | CORP TOYOTA MOTOR C | 89236TGT6 | 02/13/2020        | 1.800000      | 13,150,000.00                      | 13,630,369.50                | 90,735.00                     | 511,666.50                         |
|          |                     |           | 02/13/2025        | 1.850055      | 13,118,703.00                      | 103.653000                   | IDC-FIS                       | 0.00                               |
|          |                     |           | <b>Subtotal</b>   | 2.231461      | 269,637,000.00                     | 276,197,373.31               | 1,585,489.55                  | 9,563,487.82                       |
|          |                     |           |                   | 2.625492      | 266,633,885.49                     | 102.433039                   |                               | 0.00                               |

### Inv Type: 99 MONEY MARKET ACCOUNTS

|       |                     |           |                 |         |      |         |      |      |
|-------|---------------------|-----------|-----------------|---------|------|---------|------|------|
| 83381 | AUHSD MM DREYFUS TR | X9USDDRE0 | 08/08/2016      | .000000 | 0.00 | 0.00    | 0.00 | 0.00 |
|       |                     |           | 07/01/2020      | .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 |

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

|       |                     |    |                 |         |          |           |         |       |
|-------|---------------------|----|-----------------|---------|----------|-----------|---------|-------|
| 85655 | CCCCD CD BERTA KAMM | NA | 05/26/2020      | .080000 | 3,401.36 | 3,395.49  | 0.27    | 0.00  |
|       |                     |    | 05/24/2021      | .080000 | 3,401.36 | 99.827295 | IDC-FIS | -5.87 |
|       |                     |    | <b>Subtotal</b> | .080000 | 3,401.36 | 3,395.49  | 0.27    | 0.00  |
|       |                     |    |                 | .080000 | 3,401.36 | 99.827422 |         | -5.87 |

|             |  |  |           |         |                  |                  |              |               |
|-------------|--|--|-----------|---------|------------------|------------------|--------------|---------------|
| Grand Total |  |  | Count 250 | .811015 | 3,409,360,618.75 | 3,423,252,393.09 | 7,613,609.96 | 19,246,256.43 |
|             |  |  |           | .855308 | 3,402,094,156.02 | 100.407460       |              | -30,912.97    |





# Inventory by Market Value

As Of Date: 06/30/2020

Date Basis: Settlement

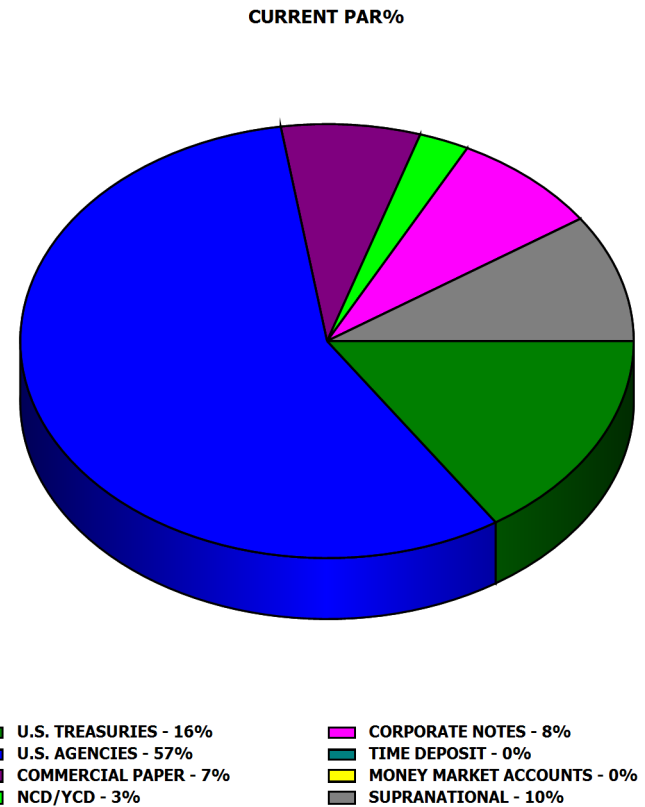
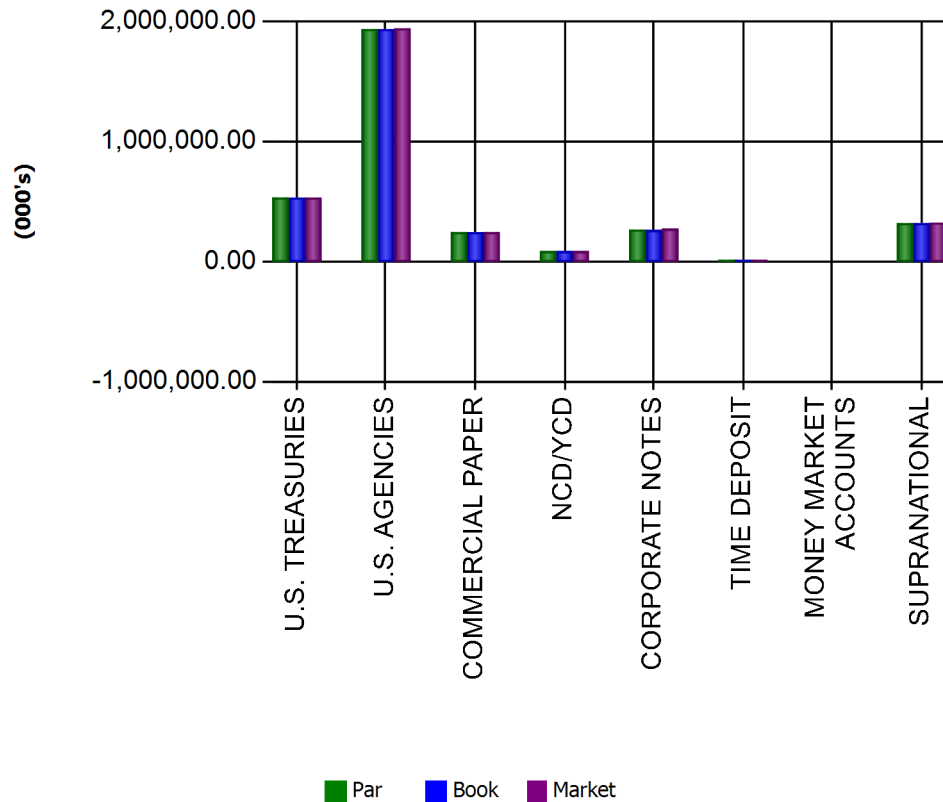
Run: 07/02/2020 03:05:41 PM

Reporting Currency: Local

## Contra Costa County

| Assets (000's)        | Current Par         | Current Book        | Market              | MKT/Book        | Un Gain/Loss     | Yield         |
|-----------------------|---------------------|---------------------|---------------------|-----------------|------------------|---------------|
| U.S. TREASURIES       | 536,558.00          | 535,425.68          | 536,418.92          | 100.19 %        | 227.80           | 0.29 %        |
| U.S. AGENCIES         | 1,938,162.22        | 1,936,494.12        | 1,944,497.92        | 100.41 %        | 7,579.38         | 0.60 %        |
| COMMERCIAL PAPER      | 250,000.00          | 248,938.86          | 249,950.09          | 100.41 %        | 314.20           | 1.17 %        |
| NCD/YCD               | 90,000.00           | 90,000.00           | 90,065.89           | 100.07 %        | 65.89            | 1.49 %        |
| CORPORATE NOTES       | 269,637.00          | 266,633.89          | 276,197.37          | 103.59 %        | 9,563.49         | 2.63 %        |
| TIME DEPOSIT          | 3.40                | 3.40                | 3.40                | 99.83 %         | -0.01            | 0.08 %        |
| MONEY MARKET ACCOUNTS | 0.00                | 0.00                | 0.00                | 0.00 %          | 0.00             | 0.00 %        |
| SUPRANATIONAL         | 325,000.00          | 324,598.21          | 326,118.80          | 100.47 %        | 1,464.59         | 1.43 %        |
| <b>Totals(000's)</b>  | <b>3,409,360.62</b> | <b>3,402,094.16</b> | <b>3,423,252.39</b> | <b>100.62 %</b> | <b>19,215.34</b> | <b>0.86 %</b> |

## Asset Allocation





July 01, 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 June 30, 2020.

Monthly, you 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: 06/30/2020

Date Basis: Settlement

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Reporting Currency: Local

### Contra Costa County

| Inv. No.                          | Description       | CUSIP     | Purchase Maturity | Coupon YTM TR | Current Par /Share<br>Current Book | Market Value<br>Market Price | Curr Accr Int<br>Price Source | Unrealized Gain<br>Unrealized Loss |
|-----------------------------------|-------------------|-----------|-------------------|---------------|------------------------------------|------------------------------|-------------------------------|------------------------------------|
| <b>Inv Type: 1 SUPRANATIONALS</b> |                   |           |                   |               |                                    |                              |                               |                                    |
| 84365                             | CCCSIG SUPRA IADB | 4581X0DB1 | 04/19/2018        | 2.625000      | 350,000.00                         | 356,552.00                   | 1,837.50                      | 6,757.85                           |
|                                   |                   |           | 04/19/2021        | 2.701839      | 349,794.15                         | 101.872000                   | IDC-FIS                       | 0.00                               |
| 84546                             | CCCCD SUPRA IBRD  | 459058GH0 | 07/25/2018        | 2.750000      | 725,000.00                         | 744,263.25                   | 8,750.35                      | 20,959.75                          |
|                                   |                   |           | 07/23/2021        | 2.834778      | 723,303.50                         | 102.657000                   | IDC-FIS                       | 0.00                               |
| 85650                             | CCCSIG SUPRA IADB | 4581X0DM7 | 04/24/2020        | .500000       | 650,000.00                         | 653,848.00                   | 334.03                        | 4,069.00                           |
|                                   |                   |           | 05/24/2023        | .511143       | 649,779.00                         | 100.592000                   | IDC-FIS                       | 0.00                               |
|                                   |                   |           | <b>Subtotal</b>   | 1.876039      | 1,725,000.00                       | 1,754,663.25                 | 10,921.88                     | 31,786.60                          |
|                                   |                   |           |                   | 1.931434      | 1,722,876.65                       | 101.719609                   |                               | 0.00                               |

### Inv Type: 12 TREASURY NOTES

|       |                     |           |            |          |              |              |           |            |
|-------|---------------------|-----------|------------|----------|--------------|--------------|-----------|------------|
| 84774 | CCCSIG GOV US TREAS | 9128285L0 | 12/11/2018 | 2.875000 | 2,050,000.00 | 2,125,665.50 | 7,527.33  | 67,423.14  |
|       |                     |           | 11/15/2021 | 2.726485 | 2,058,242.36 | 103.691000   | IDC-FIS   | 0.00       |
| 84832 | CCCSIG GOV US TREAS | 912828V72 | 01/09/2019 | 1.875000 | 5,150,000.00 | 5,287,814.00 | 40,322.80 | 230,755.41 |
|       |                     |           | 01/31/2022 | 2.491027 | 5,057,058.59 | 102.676000   | IDC-FIS   | 0.00       |
| 84864 | CCCSIG GOV US TREAS | 9128285V8 | 01/31/2019 | 2.500000 | 3,350,000.00 | 3,469,226.50 | 38,653.85 | 123,937.44 |
|       |                     |           | 01/15/2022 | 2.549468 | 3,345,289.06 | 103.559000   | IDC-FIS   | 0.00       |
| 84871 | CCCSIG GOV US TREAS | 9128285V8 | 02/11/2019 | 2.500000 | 1,725,000.00 | 1,786,392.75 | 19,903.85 | 59,573.41  |
|       |                     |           | 01/15/2022 | 2.462067 | 1,726,819.34 | 103.559000   | IDC-FIS   | 0.00       |
| 84874 | CCCSIG US TREASURY  | 912828V72 | 02/13/2019 | 1.875000 | 435,000.00   | 446,640.60   | 3,405.90  | 19,219.12  |
|       |                     |           | 01/31/2022 | 2.488218 | 427,421.48   | 102.676000   | IDC-FIS   | 0.00       |
| 84906 | CCCSIG GOV US TREAS | 9128286C9 | 03/06/2019 | 2.500000 | 225,000.00   | 233,455.50   | 2,117.10  | 8,672.04   |
|       |                     |           | 02/15/2022 | 2.539871 | 224,783.46   | 103.758000   | IDC-FIS   | 0.00       |
| 84927 | CCCSIG GOV US TREAS | 912828W55 | 03/18/2019 | 1.875000 | 325,000.00   | 334,165.00   | 2,036.76  | 14,281.21  |
|       |                     |           | 02/28/2022 | 2.430857 | 319,883.79   | 102.820000   | IDC-FIS   | 0.00       |
| 85089 | CCCSIG GOV US TREAS | 9128282P4 | 06/05/2019 | 1.875000 | 3,800,000.00 | 3,934,786.00 | 29,752.75 | 131,223.50 |
|       |                     |           | 07/31/2022 | 1.843971 | 3,803,562.50 | 103.547000   | IDC-FIS   | 0.00       |
| 85090 | CCCSIG GOV US TREAS | 9128282P4 | 06/05/2019 | 1.875000 | 1,775,000.00 | 1,837,959.25 | 13,897.66 | 62,543.23  |
|       |                     |           | 07/31/2022 | 1.867010 | 1,775,416.02 | 103.547000   | IDC-FIS   | 0.00       |
| 85126 | CCCSIG GOV US TREAS | 9128282P4 | 07/03/2019 | 1.875000 | 1,750,000.00 | 1,812,072.50 | 13,701.92 | 56,467.03  |
|       |                     |           | 07/31/2022 | 1.767416 | 1,755,605.47 | 103.547000   | IDC-FIS   | 0.00       |
| 85130 | CCCSIG GOV US TREAS | 912828XR6 | 07/09/2019 | 1.750000 | 2,250,000.00 | 2,317,770.00 | 3,335.04  | 72,516.09  |
|       |                     |           | 05/31/2022 | 1.824938 | 2,245,253.91 | 103.012000   | IDC-FIS   | 0.00       |
| 85334 | CCCSIG GOV US TREAS | 912828YK0 | 11/04/2019 | 1.375000 | 1,800,000.00 | 1,849,356.00 | 5,206.97  | 56,176.31  |
|       |                     |           | 10/15/2022 | 1.506918 | 1,793,179.69 | 102.742000   | IDC-FIS   | 0.00       |



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|----------|---------------------|-----------|-------------------|---------------|------------------------------------|------------------------------|-------------------------------|------------------------------------|
| 85367    | CCCSIG GOV US TREAS | 912828YP9 | 11/12/2019        | 1.500000      | 400,000.00                         | 407,064.00                   | 1,010.87                      | 7,954.82                           |
|          |                     |           | 10/31/2021        | 1.670163      | 399,109.18                         | 101.766000                   | IDC-FIS                       | 0.00                               |
| 85368    | CCCSIG GOV US TREAS | 912828TY6 | 11/12/2019        | 1.625000      | 775,000.00                         | 801,644.50                   | 1,608.44                      | 28,127.90                          |
|          |                     |           | 11/15/2022        | 1.690511      | 773,516.60                         | 103.438000                   | IDC-FIS                       | 0.00                               |
| 85390    | CCCSIG GOV US TREAS | 912828YK0 | 12/04/2019        | 1.375000      | 850,000.00                         | 873,307.00                   | 2,458.85                      | 29,748.41                          |
|          |                     |           | 10/15/2022        | 1.646832      | 843,558.59                         | 102.742000                   | IDC-FIS                       | 0.00                               |
| 85440    | CCCSIG GOV US TREAS | 912828P38 | 01/06/2020        | 1.750000      | 1,925,000.00                       | 2,002,827.75                 | 14,067.31                     | 69,932.24                          |
|          |                     |           | 01/31/2023        | 1.612298      | 1,932,895.51                       | 104.043000                   | IDC-FIS                       | 0.00                               |
| 85479    | CCCSIG GOV US TREAS | 912828Z29 | 02/05/2020        | 1.500000      | 1,000,000.00                       | 1,033,520.00                 | 6,923.07                      | 28,598.12                          |
|          |                     |           | 01/15/2023        | 1.328786      | 1,005,787.26                       | 103.352000                   | IDC-FIS                       | 0.00                               |
| 85500    | CCCSIG GOV US TREAS | 912828Z29 | 02/10/2020        | 1.500000      | 175,000.00                         | 180,866.00                   | 1,211.54                      | 5,572.05                           |
|          |                     |           | 01/15/2023        | 1.441103      | 175,481.45                         | 103.352000                   | IDC-FIS                       | 0.00                               |
| 85522    | CCCSIG GOV US TREAS | 912828Q29 | 03/05/2020        | 1.500000      | 1,625,000.00                       | 1,684,101.25                 | 6,127.05                      | 24,696.95                          |
|          |                     |           | 03/31/2023        | .800646       | 1,659,404.30                       | 103.637000                   | IDC-FIS                       | 0.00                               |
| 85532    | CCCSIG GOV US TREAS | 912828Q29 | 03/04/2020        | 1.500000      | 1,650,000.00                       | 1,710,010.50                 | 6,221.31                      | 24,303.47                          |
|          |                     |           | 03/31/2023        | .785976       | 1,685,707.03                       | 103.637000                   | IDC-FIS                       | 0.00                               |
| 85664    | CCCSIG GOV US TREAS | 912828ZP8 | 06/05/2020        | .125000       | 1,125,000.00                       | 1,123,335.00                 | 179.60                        | 2,377.97                           |
|          |                     |           | 05/15/2023        | .247634       | 1,121,037.28                       | 99.852000                    | IDC-FIS                       | 0.00                               |
| 85672    | CCCSIG GOV US TREAS | 912828ZU7 | 06/16/2020        | .250000       | 750,000.00                         | 750,966.80                   | 81.96                         | 0.00                               |
|          |                     |           | 06/15/2023        | .206836       | 750,971.92                         | 100.128907                   | BOOK                          | 0.00                               |
| 85689    | CCCSIG GOV US TREAS | 912828ZU7 | 06/29/2020        | .250000       | 775,000.00                         | 775,999.02                   | 84.70                         | 0.00                               |
|          |                     |           | 06/15/2023        | .206319       | 776,073.13                         | 100.128906                   | BOOK                          | 0.00                               |
|          |                     |           | <b>Subtotal</b>   | 1.792110      | 35,685,000.00                      | 36,778,945.42                | 219,836.63                    | 1,124,099.86                       |
|          |                     |           |                   | 1.821513      | 35,656,057.92                      | 103.065561                   |                               | 0.00                               |

### Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSO

|       |                     |           |                 |          |              |              |           |           |
|-------|---------------------|-----------|-----------------|----------|--------------|--------------|-----------|-----------|
| 84834 | CCCSIG GOV FNMA NOT | 3135G0U92 | 01/11/2019      | 2.625000 | 850,000.00   | 881,484.00   | 10,536.46 | 32,096.00 |
|       |                     |           | 01/11/2022      | 2.650125 | 849,388.00   | 103.704000   | IDC-FIS   | 0.00      |
| 84859 | CCCSIG GOV FNMA NOT | 3135G0U92 | 01/31/2019      | 2.625000 | 1,000,000.00 | 1,037,040.00 | 12,395.83 | 36,780.00 |
|       |                     |           | 01/11/2022      | 2.615469 | 1,000,260.00 | 103.704000   | IDC-FIS   | 0.00      |
| 85644 | CCCSIG GOV FNMA NOT | 3135G04Q3 | 05/22/2020      | .250000  | 1,665,000.00 | 1,659,988.35 | 450.94    | 0.00      |
|       |                     |           | 05/22/2023      | .350950  | 1,659,988.35 | 99.699000    | BOOK      | 0.00      |
|       |                     |           | <b>Subtotal</b> | 1.501672 | 3,515,000.00 | 3,578,512.35 | 23,383.23 | 68,876.00 |
|       |                     |           |                 | 1.552784 | 3,509,636.35 | 101.806895   |           | 0.00      |



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|---|---------------------|-----------|-------------------|---------------|------------------------------------|------------------------------|-------------------------------|------------------------------------|
| <b>Inv Type: 26 AGENCY MBS FXD-M 30/360</b> |                     |           |                   |               |                                    |                              |                               |                                    |
| 84856                                       | CCCSIG MBS FHMS KPO | 3137FKK39 | 12/17/2018        | 3.203000      | 112,519.61                         | 112,519.26                   | 300.33                        | 0.00                               |
|   |                     |           | 07/25/2023        | 3.203060      | 112,519.26                         | 99.999689                    | BOOK                          | 0.00                               |
| 85080                                       | CCCSIG ABS FHMS K01 | 3137ASNJ9 | 06/03/2019        | 2.272000      | 343,576.83                         | 342,328.68                   | 650.51                        | 0.00                               |
|   |                     |           | 03/25/2022        | 2.405785      | 342,328.68                         | 99.636719                    | 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      | 203,692.32                         | 206,360.90                   | 387.02                        | 0.00                               |
|   |                     |           | 12/27/2022        | 1.870309      | 206,360.90                         | 101.310103                   | 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      | 275,680.77                         | 277,802.21                   | 543.24                        | 0.00                               |
|   |                     |           | 08/25/2022        | 2.095151      | 277,802.21                         | 100.769528                   | 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      | 229,652.05                         | 229,646.54                   | 400.36                        | 0.00                               |
|   |                     |           | 07/25/2024        | 2.092542      | 229,646.54                         | 99.997601                    | BOOK                          | 0.00                               |
|   |                     |           | <b>Subtotal</b>   | 2.317310      | 2,390,121.58                       | 2,408,386.47                 | 4,255.70                      | 0.00                               |
|   |                     |           |                   | 2.066659      | 2,408,386.47                       | 100.764182                   |                               | 0.00                               |

### Inv Type: 29 FHLMC NOTES

|       |                     |           |                 |         |              |              |          |           |
|-------|---------------------|-----------|-----------------|---------|--------------|--------------|----------|-----------|
| 85595 | CCCSIG GOV FHLMC NO | 3137EAEQ8 | 04/20/2020      | .375000 | 1,545,000.00 | 1,549,217.85 | 1,142.66 | 8,080.35  |
|       |                     |           | 04/20/2023      | .459004 | 1,541,137.50 | 100.273000   | IDC-FIS  | 0.00      |
| 85635 | CCCSIG GOV FHLMC NO | 3137EAER6 | 05/07/2020      | .375000 | 1,465,000.00 | 1,468,809.00 | 824.06   | 4,424.30  |
|       |                     |           | 05/05/2023      | .389122 | 1,464,384.70 | 100.260000   | IDC-FIS  | 0.00      |
| 85666 | CCCSIG GOV FHLMC NO | 3134GVJ66 | 06/08/2020      | .250000 | 1,250,000.00 | 1,249,400.00 | 199.65   | 0.00      |
|       |                     |           | 06/08/2022      | .274082 | 1,249,400.00 | 99.952000    | BOOK     | 0.00      |
| 85687 | CCCSIG GOV FHLMC NO | 3137EAES4 | 06/26/2020      | .250000 | 1,520,000.00 | 1,515,561.60 | 52.78    | 0.00      |
|       |                     |           | 06/26/2023      | .347927 | 1,515,561.60 | 99.708000    | BOOK     | 0.00      |
|       |                     |           | <b>Subtotal</b> | .315106 | 5,780,000.00 | 5,782,988.45 | 2,219.15 | 12,504.65 |
|       |                     |           |                 | .372058 | 5,770,483.80 | 100.051703   |          | 0.00      |

### Inv Type: 31 MUNICIPAL BONDS

|       |                     |           |            |          |           |           |        |      |
|-------|---------------------|-----------|------------|----------|-----------|-----------|--------|------|
| 85667 | CCCSIG MUNI CONNECT | 20772KJU4 | 06/11/2020 | 2.500000 | 90,000.00 | 91,513.80 | 125.00 | 0.00 |
|-------|---------------------|-----------|------------|----------|-----------|-----------|--------|------|



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|----------|-------------|-------|-------------------|---------------|------------------------------------|------------------------------|-------------------------------|------------------------------------|
|          |             |       | 07/01/2022        | 1.663942      | 91,513.80                          | 101.682000                   | BOOK                          | 0.00                               |
|          |             |       | <b>Subtotal</b>   | 2.500000      | 90,000.00                          | 91,513.80                    | 125.00                        | 0.00                               |
|          |             |       |                   | 1.663942      | 91,513.80                          | 101.682000                   |                               | 0.00                               |

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

|       |                     |           |                 |          |            |            |        |      |
|-------|---------------------|-----------|-----------------|----------|------------|------------|--------|------|
| 83825 | CCCSIG ABS JOHN DEE | 47788BAD6 | 07/18/2017      | 1.820000 | 27,174.25  | 27,172.26  | 21.98  | 0.00 |
|       |                     |           | 10/15/2021      | 1.823435 | 27,172.26  | 99.992677  | BOOK   | 0.00 |
| 84207 | CCCSIG JDOT 2018 CO | 47788CAC6 | 02/28/2018      | 2.660000 | 84,692.44  | 84,686.36  | 100.13 | 0.00 |
|       |                     |           | 04/18/2022      | 2.663481 | 84,686.36  | 99.992821  | 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> | 2.067361 | 311,866.69 | 311,835.20 | 235.17 | 0.00 |
|       |                     |           |                 | 2.100759 | 311,835.20 | 99.989903  |        | 0.00 |

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

|       |                     |           |            |          |            |            |        |      |
|-------|---------------------|-----------|------------|----------|------------|------------|--------|------|
| 83658 | CCCSIG ABS ALLY AUT | 02007HAC5 | 03/29/2017 | 1.780000 | 1,196.39   | 1,196.31   | 0.95   | 0.00 |
|       |                     |           | 08/16/2021 | 1.785395 | 1,196.31   | 99.993313  | BOOK   | 0.00 |
| 83855 | CCCSIG ABS NAROT 20 | 65478GAD2 | 08/23/2017 | 1.750000 | 132,359.47 | 132,352.08 | 102.95 | 0.00 |
|       |                     |           | 10/15/2021 | 1.752684 | 132,352.08 | 99.994417  | BOOK   | 0.00 |
| 84176 | CCCSIG ABS ALLYA 20 | 02007MAE0 | 01/31/2018 | 2.350000 | 106,419.50 | 106,407.19 | 111.17 | 0.00 |
|       |                     |           | 06/15/2022 | 2.355236 | 106,407.19 | 99.988433  | BOOK   | 0.00 |
| 84405 | CCCSIG ABS HART 201 | 44891KAD7 | 04/18/2018 | 2.790000 | 100,816.45 | 100,801.27 | 125.01 | 0.00 |
|       |                     |           | 07/15/2022 | 2.797121 | 100,801.27 | 99.984943  | BOOK   | 0.00 |
| 84422 | CCCSIG ABS FORDO 20 | 34528FAD0 | 05/22/2018 | 3.030000 | 144,716.74 | 144,693.33 | 194.89 | 0.00 |
|       |                     |           | 11/15/2022 | 3.037269 | 144,693.33 | 99.983824  | BOOK   | 0.00 |
| 84535 | CCCSIG ABS GMCAR 20 | 36255JAD6 | 07/18/2018 | 3.020000 | 220,526.09 | 220,474.66 | 277.50 | 0.00 |
|       |                     |           | 05/16/2023 | 3.029757 | 220,474.66 | 99.976678  | BOOK   | 0.00 |
| 84540 | CCCSIG ABS CARMX 20 | 14313FAD1 | 07/25/2018 | 3.130000 | 197,831.24 | 197,804.28 | 275.21 | 0.00 |
|       |                     |           | 06/15/2023 | 3.135636 | 197,804.28 | 99.986372  | BOOK   | 0.00 |
| 84541 | CCCSIG ABS MBART 20 | 58772RAD6 | 07/25/2018 | 3.030000 | 338,225.48 | 338,212.50 | 455.48 | 0.00 |
|       |                     |           | 01/17/2023 | 3.031706 | 338,212.50 | 99.996162  | BOOK   | 0.00 |
| 84628 | CCCSIG ABS FORDL 20 | 34531LAD2 | 09/21/2018 | 3.190000 | 204,083.32 | 204,066.08 | 289.34 | 0.00 |
|       |                     |           | 12/15/2021 | 3.195186 | 204,066.08 | 99.991552  | BOOK   | 0.00 |
| 84632 | CCCSIG ABS GMALT 20 | 36256GAD1 | 09/26/2018 | 3.180000 | 93,661.30  | 93,653.90  | 91.01  | 0.00 |
|       |                     |           | 06/21/2021 | 3.185694 | 93,653.90  | 99.992099  | BOOK   | 0.00 |



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|----------|---------------------|-----------|-------------------|---------------|------------------------------------|------------------------------|-------------------------------|------------------------------------|
| 84654    | CCCSIG ABS BMWLT 20 | 05586CAC8 | 10/17/2018        | 3.260000      | 132,184.35                         | 132,165.98                   | 131.67                        | 0.00                               |
|          |                     |           | 07/20/2021        | 3.270188      | 132,165.98                         | 99.986103                    | BOOK                          | 0.00                               |
| 84698    | CCCSIG ABS MBALT 20 | 58769LAC6 | 11/20/2018        | 3.210000      | 403,306.44                         | 403,297.41                   | 575.38                        | 0.00                               |
|          |                     |           | 09/15/2021        | 3.211543      | 403,297.41                         | 99.997761                    | BOOK                          | 0.00                               |
| 84837    | CCCSIG ABS GMCAR 20 | 36256XAD4 | 01/16/2019        | 2.970000      | 225,000.00                         | 224,975.09                   | 278.44                        | 0.00                               |
|          |                     |           | 11/16/2023        | 2.974624      | 224,975.09                         | 99.988929                    | BOOK                          | 0.00                               |
| 84855    | CCCSIG ABS MBALT 20 | 58772TAC4 | 01/30/2019        | 3.100000      | 155,000.00                         | 154,995.46                   | 213.56                        | 0.00                               |
|          |                     |           | 11/15/2021        | 3.102041      | 154,995.46                         | 99.997071                    | BOOK                          | 0.00                               |
| 84872    | CCCSIG ABS NAROT 20 | 65479KAD2 | 02/13/2019        | 2.900000      | 550,000.00                         | 549,916.68                   | 708.89                        | 0.00                               |
|          |                     |           | 10/16/2023        | 2.906625      | 549,916.68                         | 99.984851                    | BOOK                          | 0.00                               |
| 84873    | CCCSIG ABS ALLYA 20 | 02004WAC5 | 02/13/2019        | 2.910000      | 325,000.00                         | 324,960.74                   | 420.33                        | 0.00                               |
|          |                     |           | 09/15/2023        | 2.915375      | 324,960.74                         | 99.987920                    | BOOK                          | 0.00                               |
| 84885    | CCCSIG ABS GMALT 20 | 36256UAD0 | 02/21/2019        | 2.980000      | 225,000.00                         | 224,964.68                   | 204.88                        | 0.00                               |
|          |                     |           | 12/20/2021        | 2.990955      | 224,964.68                         | 99.984302                    | BOOK                          | 0.00                               |
| 84890    | CCCSIG ABS FORDL 20 | 34532FAD4 | 02/25/2019        | 2.900000      | 265,000.00                         | 264,979.28                   | 341.56                        | 0.00                               |
|          |                     |           | 05/15/2022        | 2.904814      | 264,979.28                         | 99.992181                    | BOOK                          | 0.00                               |
| 84995    | CCCSIG ABS HART 201 | 44932NAD2 | 04/10/2019        | 2.660000      | 175,000.00                         | 174,976.97                   | 206.89                        | 0.00                               |
|          |                     |           | 06/15/2023        | 2.666383      | 174,976.97                         | 99.986840                    | BOOK                          | 0.00                               |
| 85007    | CCCSIG ABS NALT 201 | 65479PAD1 | 04/15/2019        | 2.760000      | 75,000.00                          | 74,994.56                    | 92.00                         | 0.00                               |
|          |                     |           | 03/15/2022        | 2.764911      | 74,994.56                          | 99.992747                    | BOOK                          | 0.00                               |
| 85059    | CCCSIG ABS FITAT 20 | 31680YAD9 | 05/08/2019        | 2.640000      | 150,000.00                         | 149,967.03                   | 176.00                        | 0.00                               |
|          |                     |           | 12/15/2023        | 2.649699      | 149,967.03                         | 99.978020                    | BOOK                          | 0.00                               |
| 85149    | CCCSIG ABS NALT 201 | 65478LAD1 | 07/24/2019        | 2.270000      | 220,000.00                         | 219,987.50                   | 221.96                        | 0.00                               |
|          |                     |           | 07/15/2022        | 2.273769      | 219,987.50                         | 99.994318                    | BOOK                          | 0.00                               |
| 85200    | CCCSIG ABS TAOT 201 | 89238UAD2 | 08/14/2019        | 1.910000      | 275,000.00                         | 274,997.75                   | 233.44                        | 0.00                               |
|          |                     |           | 09/15/2023        | 1.910404      | 274,997.75                         | 99.999182                    | BOOK                          | 0.00                               |
| 85203    | CCCSIG ABS GMALT 20 | 38013TAD3 | 08/14/2019        | 2.030000      | 175,000.00                         | 174,980.70                   | 108.55                        | 0.00                               |
|          |                     |           | 06/20/2022        | 2.116569      | 174,980.70                         | 99.988971                    | BOOK                          | 0.00                               |
| 85426    | CCCSIG ABS COMET 20 | 14041NFU0 | 09/05/2019        | 1.720000      | 825,000.00                         | 824,792.27                   | 1,813.17                      | 0.00                               |
|          |                     |           | 08/15/2024        | 1.758204      | 824,792.27                         | 99.974821                    | BOOK                          | 0.00                               |
| 85448    | CCCSIG ABS GMCAR 20 | 36258NAC6 | 01/15/2020        | 1.840000      | 150,000.00                         | 149,964.67                   | 122.67                        | 0.00                               |
|          |                     |           | 09/16/2024        | 1.884382      | 149,964.67                         | 99.976447                    | BOOK                          | 0.00                               |
| 85455    | CCCSIG ABS CARMX 20 | 14315XAC2 | 01/22/2020        | 1.890000      | 125,000.00                         | 124,975.48                   | 105.00                        | 0.00                               |
|          |                     |           | 12/16/2024        | 1.928772      | 124,975.48                         | 99.980384                    | BOOK                          | 0.00                               |
| 85459    | CCCSIG ABS HDMOT 20 | 41284UAD6 | 01/29/2020        | 1.870000      | 150,000.00                         | 149,967.29                   | 124.67                        | 0.00                               |
|          |                     |           | 10/15/2024        | 1.879305      | 149,967.29                         | 99.978193                    | BOOK                          | 0.00                               |
| 85682    | CCCSIG ABS MBART 20 | 58769VAC4 | 06/23/2020        | .550000       | 250,000.00                         | 249,980.48                   | 30.56                         | 0.00                               |





## Inventory by Market Value

As Of Date: 06/30/2020

Date Basis: Settlement

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Reporting Currency: Local

### Contra Costa County

| Inv. No. | Description         | CUSIP     | Purchase Maturity | Coupon YTM TR | Current Par /Share |              | Market Value Market Price | Curr Accr Int Price Source | Unrealized Gain |                 |
|----------|---------------------|-----------|-------------------|---------------|--------------------|--------------|---------------------------|----------------------------|-----------------|-----------------|
|          |                     |           |                   |               |                    | Current Book |                           |                            |                 | Unrealized Loss |
|          |                     |           | 02/18/2025        | .553333       |                    | 249,980.48   | 99.992192                 | BOOK                       |                 | 0.00            |
| 85684    | CCCSIG ABS WOART 20 | 98163WACO | 06/24/2020        | .630000       |                    | 225,000.00   | 224,982.36                | 27.56                      |                 | 0.00            |
|          |                     |           | 05/15/2025        | .633184       |                    | 224,982.36   | 99.992160                 | BOOK                       |                 | 0.00            |
| 85690    | CCCSIG ABS NAROT 20 | 65479CAD0 | 06/30/2020        | .550000       |                    | 300,000.00   | 299,991.78                | 4.58                       |                 | 0.00            |
|          |                     |           | 07/15/2024        | .551346       |                    | 299,991.78   | 99.997260                 | BOOK                       |                 | 0.00            |
|          |                     |           | <b>Subtotal</b>   |               |                    | 2.374575     | 6,915,326.77              | 8,065.27                   |                 | 0.00            |
|          |                     |           |                   |               |                    | 2.387007     | 6,914,475.76              |                            |                 | 0.00            |

#### **Inv Type: 72 NEGOTIABLE CERT OF DEPOSIT**

|       |                     |           |                 |          |  |            |              |           |  |          |
|-------|---------------------|-----------|-----------------|----------|--|------------|--------------|-----------|--|----------|
| 83976 | CCCSIG YCD SWEDBANK | 87019U6D6 | 11/17/2017      | 2.270000 |  | 800,000.00 | 806,449.79   | 2,219.56  |  | 6,449.79 |
|       |                     |           | 11/16/2020      | 2.270000 |  | 800,000.00 | 100.806223   | IDC-FIS   |  | 0.00     |
| 84965 | CCCSIG YCD CREDIT A | 22535CDV0 | 04/04/2019      | 2.830000 |  | 800,000.00 | 800,000.00   | 5,408.44  |  | 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   | 5,486.25  |  | 0.00     |
|       |                     |           | 02/14/2022      | 1.800000 |  | 825,000.00 | 100.000000   | BOOK      |  | 0.00     |
|       |                     |           | <b>Subtotal</b> |          |  | 2.294845   | 2,425,000.00 | 13,114.25 |  | 6,449.79 |
|       |                     |           |                 |          |  | 2.294845   | 2,425,000.00 |           |  | 0.00     |

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

|       |                     |           |                 |          |  |            |              |           |  |           |
|-------|---------------------|-----------|-----------------|----------|--|------------|--------------|-----------|--|-----------|
| 84655 | CCCSIG YCD SUMITOMO | 86565BPC9 | 10/18/2018      | 3.390000 |  | 750,000.00 | 749,598.75   | 5,367.51  |  | 618.75    |
|       |                     |           | 10/16/2020      | 3.476115 |  | 748,980.00 | 99.946500    | IDC-FIS   |  | 0.00      |
| 84893 | CCCSIG YCD MUFG BAN | 55379WZT6 | 02/28/2019      | 2.970000 |  | 800,000.00 | 798,560.00   | 8,316.00  |  | 0.00      |
|       |                     |           | 02/26/2021      | 2.970000 |  | 800,000.00 | 99.820000    | IDC-FIS   |  | -1,440.00 |
| 85209 | CCCSIG YCD NORDEA B | 65558TLL7 | 08/29/2019      | 1.850000 |  | 825,000.00 | 825,000.00   | 5,341.88  |  | 0.00      |
|       |                     |           | 08/26/2022      | 1.850000 |  | 825,000.00 | 100.000000   | BOOK      |  | 0.00      |
| 85216 | CCCSIG YCD SKANDINA | 83050PDR7 | 09/03/2019      | 1.860000 |  | 825,000.00 | 825,000.00   | 5,370.75  |  | 0.00      |
|       |                     |           | 08/26/2022      | 1.860000 |  | 825,000.00 | 100.000000   | BOOK      |  | 0.00      |
| 85407 | CCCSIG YCD DNB NOR  | 23341VZT1 | 12/06/2019      | 2.040000 |  | 825,000.00 | 825,000.00   | 1,355.75  |  | 0.00      |
|       |                     |           | 12/02/2022      | 2.040000 |  | 825,000.00 | 100.000000   | BOOK      |  | 0.00      |
|       |                     |           | <b>Subtotal</b> |          |  | 2.400308   | 4,025,000.00 | 25,751.89 |  | 618.75    |
|       |                     |           |                 |          |  | 2.416337   | 4,023,980.00 |           |  | -1,440.00 |

#### **Inv Type: 75 CORPORATE NOTES**

|       |                     |           |            |          |  |            |            |          |  |          |
|-------|---------------------|-----------|------------|----------|--|------------|------------|----------|--|----------|
| 83894 | CCCSIG CORP BOFA CA | 06051GGS2 | 09/18/2017 | 2.328000 |  | 545,000.00 | 547,218.15 | 3,171.90 |  | 2,218.15 |
|-------|---------------------|-----------|------------|----------|--|------------|------------|----------|--|----------|



## Inventory by Market Value

As Of Date: 06/30/2020

Date Basis: Settlement

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Reporting Currency: Local

### Contra Costa County

| Inv. No. | Description         | CUSIP     | Purchase Maturity | Coupon YTM TR | Current Par /Share |              | Curr Accr Int Price Source | Unrealized Gain |      |
|----------|---------------------|-----------|-------------------|---------------|--------------------|--------------|----------------------------|-----------------|------|
|          |                     |           |                   |               | Current Book       | Market Price |                            | Unrealized Loss |      |
|          |                     |           | 10/01/2021        | 2.328000      | 545,000.00         | 100.407000   | IDC-FIS                    |                 | 0.00 |
| 83921    | CCCSIG CORP PEPSICO | 713448DX3 | 10/10/2017        | 2.000000      | 375,000.00         | 379,807.50   | 1,583.33                   | 4,882.50        |      |
|          |                     |           | 04/15/2021        | 2.005881      | 374,925.00         | 101.282000   | IDC-FIS                    |                 | 0.00 |
| 83940    | CCCSIG CORP BB&T MT | 05531FAZ6 | 10/26/2017        | 2.150000      | 215,000.00         | 216,823.20   | 1,926.05                   | 1,922.10        |      |
|          |                     |           | 02/01/2021        | 2.165131      | 214,901.10         | 100.848000   | IDC-FIS                    |                 | 0.00 |
| 83971    | CCCSIG CORP UNITED  | 911312BP0 | 11/14/2017        | 2.050000      | 475,000.00         | 481,127.50   | 2,434.38                   | 6,878.00        |      |
|          |                     |           | 04/01/2021        | 2.098958      | 474,249.50         | 101.290000   | IDC-FIS                    |                 | 0.00 |
| 84087    | CCCSIG CORP CITIGRO | 172967KB6 | 12/11/2017        | 2.650000      | 150,000.00         | 151,047.00   | 717.71                     | 830.47          |      |
|          |                     |           | 10/26/2020        | 2.497862      | 150,216.53         | 100.698000   | IDC-FIS                    |                 | 0.00 |
| 84202    | CCCSIG CORP PACCAR  | 69371RN93 | 02/27/2018        | 2.800000      | 500,000.00         | 508,015.00   | 4,666.67                   | 8,260.00        |      |
|          |                     |           | 03/01/2021        | 2.817011      | 499,755.00         | 101.603000   | IDC-FIS                    |                 | 0.00 |
| 84247    | CCCSIG NATIONAL RUR | 63743HER9 | 02/26/2018        | 2.900000      | 330,000.00         | 336,002.70   | 2,817.83                   | 6,369.00        |      |
|          |                     |           | 03/15/2021        | 2.937862      | 329,633.70         | 101.819000   | IDC-FIS                    |                 | 0.00 |
| 84255    | CCCSIG CORP JOHN DE | 24422EUD9 | 03/13/2018        | 2.875000      | 250,000.00         | 254,465.00   | 2,176.22                   | 4,509.17        |      |
|          |                     |           | 03/12/2021        | 2.898871      | 249,955.83         | 101.786000   | IDC-FIS                    |                 | 0.00 |
| 84277    | CCCSIG CORP UNILEVE | 904764AZ0 | 03/22/2018        | 2.750000      | 650,000.00         | 661,453.00   | 4,915.63                   | 14,774.50       |      |
|          |                     |           | 03/22/2021        | 2.929170      | 646,678.50         | 101.762000   | IDC-FIS                    |                 | 0.00 |
| 84411    | CCCSIG CORP AMERICA | 025816BU2 | 05/17/2018        | 3.375000      | 785,000.00         | 803,282.65   | 3,238.13                   | 18,416.10       |      |
|          |                     |           | 05/17/2021        | 3.381007      | 784,866.55         | 102.329000   | IDC-FIS                    |                 | 0.00 |
| 84421    | CCCSIG CORP CHARLES | 808513AW5 | 05/22/2018        | 3.250000      | 500,000.00         | 511,545.00   | 1,805.56                   | 11,560.00       |      |
|          |                     |           | 05/21/2021        | 3.251084      | 499,985.00         | 102.309000   | IDC-FIS                    |                 | 0.00 |
| 84470    | CCCSIG CORP BBT COR | 05531FBD4 | 06/05/2018        | 3.200000      | 150,000.00         | 154,546.50   | 1,573.33                   | 4,725.00        |      |
|          |                     |           | 09/03/2021        | 3.235931      | 149,821.50         | 103.031000   | IDC-FIS                    |                 | 0.00 |
| 84511    | CCCSIG CORP WALMART | 931142EJ8 | 06/27/2018        | 3.125000      | 595,000.00         | 611,582.65   | 413.19                     | 16,612.40       |      |
|          |                     |           | 06/23/2021        | 3.126857      | 594,970.25         | 102.787000   | IDC-FIS                    |                 | 0.00 |
| 84592    | CCCSIG CORP CATERPI | 14913Q2N8 | 09/07/2018        | 3.150000      | 100,000.00         | 103,203.00   | 997.50                     | 3,280.00        |      |
|          |                     |           | 09/07/2021        | 3.177112      | 99,923.00          | 103.203000   | IDC-FIS                    |                 | 0.00 |
| 84593    | CCCSIG CORP UNILEVE | 904764BF3 | 09/07/2018        | 3.000000      | 100,000.00         | 104,334.00   | 950.00                     | 4,818.00        |      |
|          |                     |           | 03/07/2022        | 3.147126      | 99,516.00          | 104.334000   | IDC-FIS                    |                 | 0.00 |
| 84594    | CCCSIG CORP PFIZER  | 717081EM1 | 09/07/2018        | 3.000000      | 250,000.00         | 258,032.50   | 2,208.33                   | 8,370.00        |      |
|          |                     |           | 09/15/2021        | 3.046915      | 249,662.50         | 103.213000   | IDC-FIS                    |                 | 0.00 |
| 84618    | CCCSIG CORP 3M COMP | 88579YBA8 | 09/14/2018        | 3.000000      | 185,000.00         | 190,544.45   | 1,649.58                   | 5,923.70        |      |
|          |                     |           | 09/14/2021        | 3.072054      | 184,620.75         | 102.997000   | IDC-FIS                    |                 | 0.00 |
| 84645    | CCCSIG CORP AMERICA | 02665WCP4 | 10/10/2018        | 3.375000      | 300,000.00         | 311,493.00   | 590.63                     | 11,637.00       |      |
|          |                     |           | 12/10/2021        | 3.392166      | 299,856.00         | 103.831000   | IDC-FIS                    |                 | 0.00 |
| 84757    | CCCSIG CORP HOME DE | 437076BV3 | 12/06/2018        | 3.250000      | 225,000.00         | 236,209.50   | 2,437.50                   | 11,826.00       |      |
|          |                     |           | 03/01/2022        | 3.341128      | 224,383.50         | 104.982000   | IDC-FIS                    |                 | 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 |              | Curr Accr Int Price Source | Unrealized Gain |  |
|----------|---------------------|-----------|-------------------|---------------|--------------------|--------------|----------------------------|-----------------|--|
|          |                     |           |                   |               | Current Book       | Market Price |                            | Unrealized Loss |  |
| 84887    | CCCSIG CORP 3M COMP | 88579YBF7 | 02/22/2019        | 2.750000      | 245,000.00         | 253,908.20   | 2,245.83                   | 9,023.35        |  |
|          |                     |           | 03/01/2022        | 2.766133      | 244,884.85         | 103.636000   | IDC-FIS                    | 0.00            |  |
| 84915    | CCCSIG CORP PFIZER  | 717081ER0 | 03/11/2019        | 2.800000      | 170,000.00         | 177,010.80   | 1,454.44                   | 7,021.00        |  |
|          |                     |           | 03/11/2022        | 2.802099      | 169,989.80         | 104.124000   | IDC-FIS                    | 0.00            |  |
| 84923    | CCCSIG CORP MERCK A | 589331AT4 | 03/15/2019        | 2.400000      | 300,000.00         | 312,279.00   | 2,120.00                   | 15,345.00       |  |
|          |                     |           | 09/15/2022        | 2.708028      | 296,934.00         | 104.093000   | IDC-FIS                    | 0.00            |  |
| 84926    | CCCSIG CORP GOLDMAN | 38141GWC4 | 03/18/2019        | 3.000000      | 325,000.00         | 331,292.00   | 1,760.42                   | 8,043.75        |  |
|          |                     |           | 04/26/2022        | 3.182983      | 323,248.25         | 101.936000   | IDC-FIS                    | 0.00            |  |
| 84932    | CCCSIG CORP JPMORGA | 46647PBB1 | 03/22/2019        | 3.207000      | 800,000.00         | 832,928.00   | 6,414.00                   | 32,928.00       |  |
|          |                     |           | 04/01/2023        | 3.207000      | 800,000.00         | 104.116000   | IDC-FIS                    | 0.00            |  |
| 85003    | CCCSIG CORP TOYOTA  | 89236TFX8 | 04/12/2019        | 2.650000      | 600,000.00         | 621,552.00   | 3,489.17                   | 21,930.00       |  |
|          |                     |           | 04/12/2022        | 2.671993      | 599,622.00         | 103.592000   | IDC-FIS                    | 0.00            |  |
| 85057    | CCCSIG CORP BOEING  | 097023CG8 | 05/02/2019        | 2.700000      | 125,000.00         | 126,563.75   | 562.50                     | 1,785.00        |  |
|          |                     |           | 05/01/2022        | 2.761957      | 124,778.75         | 101.251000   | IDC-FIS                    | 0.00            |  |
| 85060    | CCCSIG CORP PACCAR  | 69371RP83 | 05/10/2019        | 2.650000      | 100,000.00         | 104,225.00   | 375.42                     | 4,279.00        |  |
|          |                     |           | 05/10/2022        | 2.668850      | 99,946.00          | 104.225000   | IDC-FIS                    | 0.00            |  |
| 85073    | CCCSIG CORP VISA IN | 92826CAG7 | 05/24/2019        | 2.150000      | 250,000.00         | 259,800.00   | 1,582.64                   | 13,097.50       |  |
|          |                     |           | 09/15/2022        | 2.567904      | 246,702.50         | 103.920000   | IDC-FIS                    | 0.00            |  |
| 85099    | CCCSIG CORP MORGAN  | 61744YAH1 | 06/07/2019        | 2.750000      | 400,000.00         | 415,860.00   | 1,283.33                   | 14,236.00       |  |
|          |                     |           | 05/19/2022        | 2.605838      | 401,624.00         | 103.965000   | IDC-FIS                    | 0.00            |  |
| 85100    | CCCSIG CORP GOLDMAN | 38141GWC4 | 06/07/2019        | 3.000000      | 400,000.00         | 407,744.00   | 2,166.67                   | 5,228.00        |  |
|          |                     |           | 04/26/2022        | 2.771065      | 402,516.00         | 101.936000   | IDC-FIS                    | 0.00            |  |
| 85121    | CCCSIG CORP AMERICA | 02665WCY5 | 06/27/2019        | 2.200000      | 500,000.00         | 513,600.00   | 122.22                     | 14,060.00       |  |
|          |                     |           | 06/27/2022        | 2.231876      | 499,540.00         | 102.720000   | IDC-FIS                    | 0.00            |  |
| 85154    | CCCSIG CORP US BANC | 91159HHC7 | 07/26/2019        | 3.000000      | 300,000.00         | 313,023.00   | 2,650.00                   | 7,062.00        |  |
|          |                     |           | 03/15/2022        | 2.219159      | 305,961.00         | 104.341000   | IDC-FIS                    | 0.00            |  |
| 85158    | CCCSIG CORP BOEING  | 097023CL7 | 07/31/2019        | 2.300000      | 225,000.00         | 227,166.75   | 2,156.25                   | 2,175.75        |  |
|          |                     |           | 08/01/2021        | 2.301750      | 224,991.00         | 100.963000   | IDC-FIS                    | 0.00            |  |
| 85189    | CCCSIG CORP BURLING | 12189LAF8 | 08/13/2019        | 3.450000      | 300,000.00         | 308,706.00   | 3,047.50                   | 1,227.00        |  |
|          |                     |           | 09/15/2021        | 2.221338      | 307,479.00         | 102.902000   | IDC-FIS                    | 0.00            |  |
| 85190    | CCCSIG CORP NORTHER | 665859AN4 | 08/13/2019        | 2.375000      | 300,000.00         | 312,066.00   | 2,948.96                   | 8,424.00        |  |
|          |                     |           | 08/02/2022        | 1.952099      | 303,642.00         | 104.022000   | IDC-FIS                    | 0.00            |  |
| 85192    | CCCSIG CORP HONEYWE | 438516BT2 | 08/08/2019        | 2.150000      | 170,000.00         | 176,108.10   | 1,451.85                   | 6,279.80        |  |
|          |                     |           | 08/08/2022        | 2.184966      | 169,828.30         | 103.593000   | IDC-FIS                    | 0.00            |  |
| 85205    | CCCSIG CORP 3M COMP | 88579YBL4 | 08/26/2019        | 1.750000      | 400,000.00         | 412,572.00   | 2,663.89                   | 14,096.00       |  |
|          |                     |           | 02/14/2023        | 1.864079      | 398,476.00         | 103.143000   | IDC-FIS                    | 0.00            |  |
| 85206    | CCCSIG CORP BANK OF | 06406RAK3 | 08/23/2019        | 1.950000      | 375,000.00         | 386,546.25   | 2,600.00                   | 11,666.25       |  |



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As Of Date: 06/30/2020

Date Basis: Settlement

Run: 07/02/2020 03:09:26 PM

Reporting Currency: Local

### Contra Costa County

| Inv. No. | Description         | CUSIP     | Purchase Maturity | Coupon YTM TR | Current Par /Share |              | Curr Accr Int Price Source | Unrealized Gain |         |
|----------|---------------------|-----------|-------------------|---------------|--------------------|--------------|----------------------------|-----------------|---------|
|          |                     |           |                   |               | Current Book       | Market Price |                            | Unrealized Loss |         |
|          |                     |           | 08/23/2022        | 1.961036      | 374,880.00         | 103.079000   | IDC-FIS                    |                 | 0.00    |
| 85211    | CCCSIG CORP CATERPI | 14913Q3A5 | 09/06/2019        | 1.900000      | 340,000.00         | 350,876.60   | 2,063.61                   | 11,349.20       |         |
|          |                     |           | 09/06/2022        | 1.947926      | 339,527.40         | 103.199000   | IDC-FIS                    |                 | 0.00    |
| 85212    | CCCSIG CORP THE WAL | 254687FJ0 | 09/06/2019        | 1.650000      | 225,000.00         | 230,238.00   | 1,237.50                   | 5,726.25        |         |
|          |                     |           | 09/01/2022        | 1.724903      | 224,511.75         | 102.328000   | IDC-FIS                    |                 | 0.00    |
| 85227    | CCCSIG CORP JOHN DE | 24422EVA4 | 09/12/2019        | 1.950000      | 75,000.00          | 77,147.25    | 73.13                      | 2,244.00        |         |
|          |                     |           | 06/13/2022        | 1.998849      | 74,903.25          | 102.863000   | IDC-FIS                    |                 | 0.00    |
| 85228    | CCCSIG CORP APPLE I | 037833DL1 | 09/11/2019        | 1.700000      | 200,000.00         | 205,972.00   | 1,038.89                   | 6,006.00        |         |
|          |                     |           | 09/11/2022        | 1.705837      | 199,966.00         | 102.986000   | IDC-FIS                    |                 | 0.00    |
| 85244    | CCCSIG CORP PACCAR  | 69371RQ33 | 09/26/2019        | 2.000000      | 225,000.00         | 232,096.50   | 1,187.50                   | 7,371.00        |         |
|          |                     |           | 09/26/2022        | 2.042132      | 224,725.50         | 103.154000   | IDC-FIS                    |                 | 0.00    |
| 85335    | CCCSIG CORP CITIGRO | 17308CC46 | 11/04/2019        | 2.312000      | 450,000.00         | 458,874.00   | 1,647.30                   | 8,874.00        |         |
|          |                     |           | 11/04/2022        | 2.312000      | 450,000.00         | 101.972000   | IDC-FIS                    |                 | 0.00    |
| 85354    | CCCSIG CORP IBM COR | 459200JX0 | 11/06/2019        | 2.850000      | 500,000.00         | 523,135.00   | 1,900.00                   | 12,210.00       |         |
|          |                     |           | 05/13/2022        | 1.956851      | 510,925.00         | 104.627000   | IDC-FIS                    |                 | 0.00    |
| 85444    | CCCSIG CORP CATERPI | 14913Q3C1 | 01/13/2020        | 1.950000      | 225,000.00         | 232,821.00   | 524.06                     | 7,924.50        |         |
|          |                     |           | 11/18/2020        | 2.006257      | 224,896.50         | 103.476000   | IDC-FIS                    |                 | 0.00    |
| 85462    | CCCSIG CORP BANK OF | 06406RAM9 | 01/28/2020        | 1.850000      | 400,000.00         | 413,688.00   | 3,145.00                   | 13,968.00       |         |
|          |                     |           | 01/27/2023        | 1.874134      | 399,720.00         | 103.422000   | IDC-FIS                    |                 | 0.00    |
| 85469    | CCCSIG CORP ADOBE I | 00724PAA7 | 02/03/2020        | 1.700000      | 90,000.00          | 93,151.80    | 629.00                     | 3,275.10        |         |
|          |                     |           | 02/01/2023        | 1.747172      | 89,876.70          | 103.502000   | IDC-FIS                    |                 | 0.00    |
| 85478    | CCCSIG CORP NATIONA | 63743HET5 | 02/05/2020        | 1.750000      | 330,000.00         | 337,124.70   | 2,342.08                   | 7,415.10        |         |
|          |                     |           | 01/21/2022        | 1.796132      | 329,709.60         | 102.159000   | IDC-FIS                    |                 | 0.00    |
| 85634    | CCCSIG CORP PEPSICO | 713448EY0 | 05/01/2020        | .750000       | 200,000.00         | 201,820.00   | 250.00                     | 2,216.00        |         |
|          |                     |           | 05/01/2023        | .816947       | 199,604.00         | 100.910000   | IDC-FIS                    |                 | 0.00    |
| 85636    | CCCSIG CORP CHEVRON | 166764BV1 | 05/11/2020        | 1.141000      | 185,000.00         | 185,000.00   | 293.17                     | 0.00            |         |
|          |                     |           | 05/11/2023        | 1.141000      | 185,000.00         | 100.000000   | BOOK                       |                 | 0.00    |
| 85637    | CCCSIG CORP APPLE I | 037833DV9 | 05/11/2020        | .750000       | 375,000.00         | 378,952.50   | 390.63                     | 4,972.50        |         |
|          |                     |           | 05/11/2023        | .842007       | 373,980.00         | 101.054000   | IDC-FIS                    |                 | 0.00    |
| 85643    | CCCSIG CORP CITIGRO | 172967MR9 | 05/14/2020        | 1.678000      | 250,000.00         | 250,000.00   | 547.68                     | 0.00            |         |
|          |                     |           | 05/15/2024        | 1.678000      | 250,000.00         | 100.000000   | BOOK                       |                 | 0.00    |
| 85657    | CCCSIG CORP AMAZON. | 023135BP0 | 06/03/2020        | .400000       | 425,000.00         | 424,184.00   | 132.22                     | 0.00            |         |
|          |                     |           | 06/03/2023        | .447032       | 424,405.00         | 99.808000    | IDC-FIS                    |                 | -221.00 |
| 85658    | CCCSIG JOHN DEERE C | 24422EVH9 | 06/04/2020        | .700000       | 150,000.00         | 150,529.50   | 78.75                      | 652.50          |         |
|          |                     |           | 07/05/2023        | .726876       | 149,877.00         | 100.353000   | IDC-FIS                    |                 | 0.00    |
| 85665    | CCCSIG CORP PACCAR  | 69371RQ82 | 06/08/2020        | .800000       | 100,000.00         | 100,383.00   | 51.11                      | 522.00          |         |
|          |                     |           | 06/08/2023        | .847023       | 99,861.00          | 100.383000   | IDC-FIS                    |                 | 0.00    |



# Inventory by Market Value

As Of Date: 06/30/2020

Date Basis: Settlement

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Reporting Currency: Local

## Contra Costa County

| Inv. No.                           | Description         | CUSIP     | Purchase Maturity | Coupon YTM TR | Current Par /Share<br>Current Book | Market Value<br>Market Price | Curr Accr Int<br>Price Source | Unrealized Gain<br>Unrealized Loss |
|------------------------------------|---------------------|-----------|-------------------|---------------|------------------------------------|------------------------------|-------------------------------|------------------------------------|
| <b>Subtotal</b>                    |                     |           |                   | 2.442751      | 17,710,000.00                      | 18,159,677.00                | 98,900.19                     | 440,445.64                         |
|                                    |                     |           |                   | 2.408615      | 17,719,452.36                      | 102.539113                   |                               | -221.00                            |
| <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                       | 996,495.28                   | 2,160.00                      | 0.00                               |
|                                    |                     |           | 06/07/2021        | 3.240000      | 1,000,000.00                       | 99.649528                    | IDC-FIS                       | -3,504.72                          |
| <b>Subtotal</b>                    |                     |           |                   | 3.240000      | 1,000,000.00                       | 996,495.28                   | 2,160.00                      | 0.00                               |
|                                    |                     |           |                   | 3.240000      | 1,000,000.00                       | 99.649528                    |                               | -3,504.72                          |
| <hr/>                              |                     |           |                   |               |                                    |                              |                               |                                    |
| Grand Total                        |                     |           | Count 141         | 1.947696      | 81,572,315.04                      | 83,232,101.52                | 408,968.36                    | 1,684,781.29                       |
|                                    |                     |           |                   | 1.954166      | 81,553,698.31                      | 102.034742                   |                               | -5,165.72                          |



# Inventory by Market Value

As Of Date: 06/30/2020

Date Basis: Settlement

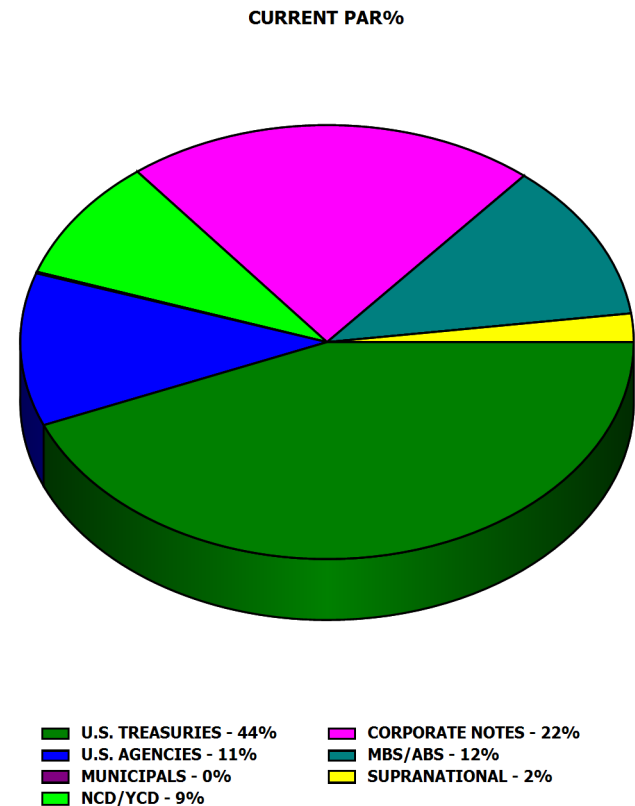
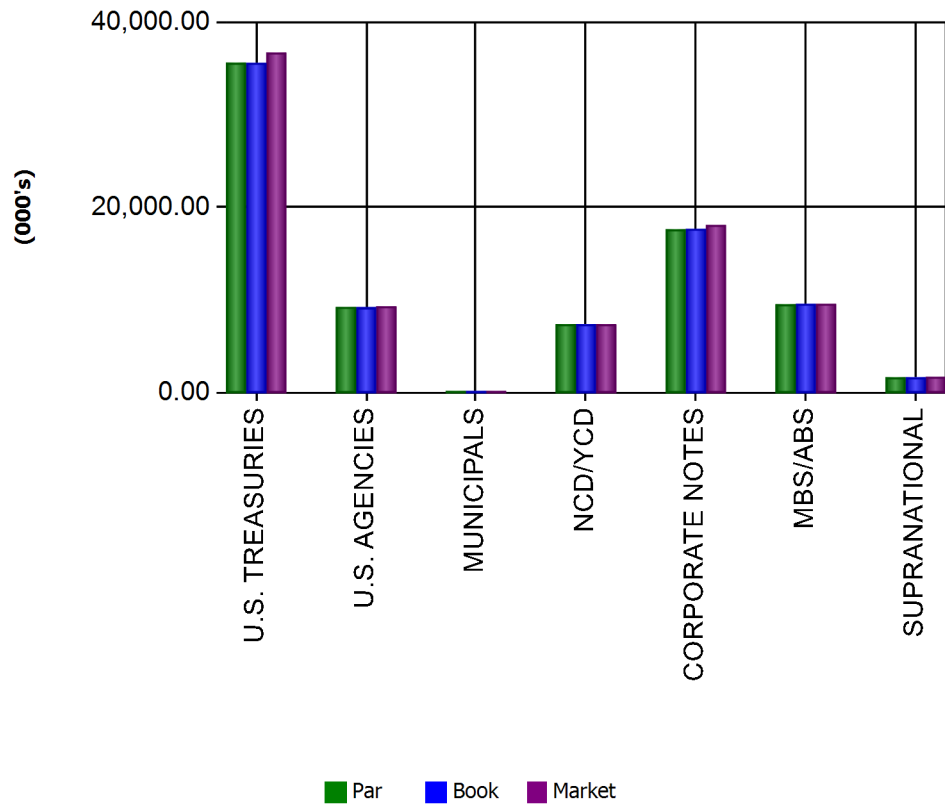
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Reporting Currency: Local

## Contra Costa County

| Assets (000's)       | Current Par      | Current Book     | Market           | MKT/Book        | Un Gain/Loss    | Yield         |
|----------------------|------------------|------------------|------------------|-----------------|-----------------|---------------|
| U.S. TREASURIES      | 35,685.00        | 35,656.06        | 36,778.95        | 103.15 %        | 1,124.10        | 1.82 %        |
| U.S. AGENCIES        | 9,295.00         | 9,280.12         | 9,361.50         | 100.88 %        | 81.38           | 0.82 %        |
| MUNICIPALS           | 90.00            | 91.51            | 91.51            | 100.00 %        | 0.00            | 1.66 %        |
| NCD/YCD              | 7,450.00         | 7,448.98         | 7,451.10         | 100.03 %        | 2.12            | 2.49 %        |
| CORPORATE NOTES      | 17,710.00        | 17,719.45        | 18,159.68        | 102.48 %        | 440.22          | 2.41 %        |
| MBS/ABS              | 9,617.32         | 9,634.70         | 9,634.70         | 100.00 %        | 0.00            | 2.30 %        |
| SUPRANATIONAL        | 1,725.00         | 1,722.88         | 1,754.66         | 101.84 %        | 31.79           | 1.93 %        |
| <b>Totals(000's)</b> | <b>81,572.32</b> | <b>81,553.70</b> | <b>83,232.10</b> | <b>102.06 %</b> | <b>1,679.62</b> | <b>1.95 %</b> |

## Asset Allocation



## **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 JUNE 30, 2020**

| CALIFORNIA STATE LOCAL<br>AGENCY INVESTMENT ACCOUNTS          | STATE CONTROLLER<br>ACCOUNT NUMBER | ACCOUNT<br>BALANCE    | ESTIMATED<br>FAIR VALUE |
|---|------------------------------------|-----------------------|-------------------------|
| ACALANES UNION HIGH SCHOOL                                    | 75-07-010                          | 1,013,082.08          | 1,018,059.14            |
| ANTIOCH UNIFIED SCHOOL DISTRICT                               | 75-07-005                          | 882,340.85            | 886,675.61              |
| BRENTWOOD UNION SCHOOL DISTRICT                               | 75-07-013                          | 8,295,237.72          | 8,335,990.52            |
| BYRON UNION SCHOOL DISTRICT                                   | 75-07-017                          | 176,762.27            | 177,630.67              |
| CANYON ELEMENTARY SCHOOL DISTRICT                             | 75-07-018                          | 155,500.62            | 156,264.56              |
| CENTRAL CONTRA COSTA SANITARY DISTRICT                        | 70-07-001                          | 74,999,999.33         | 75,368,458.95           |
| CONTRA COSTA COMMUNITY COLLEGE                                | 75-07-001                          | 657,578.77            | 660,809.32              |
| CONTRA COSTA COUNTY   | 99-07-000                          | 75,000,000.00         | 75,368,459.63           |
| CONTRA COSTA COUNTY OFFICE OF EDUCATION                       | 75-07-007                          | 1,369,100.68          | 1,375,826.79            |
| CONTRA COSTA COUNTY SCHOOL INSURANCE GROUP                    | 35-07-001                          | 2,383,393.18          | 2,395,102.30            |
| CROCKETT COMMUNITY SERVICES DISTRICT                          | 16-07-004                          | 4,384,061.80          | 4,405,599.80            |
| DELTA DIABLO SANITATION DISTRICT                              | 70-07-003                          | 77,521.93             | 77,902.78               |
| EAST CONTRA COSTA REG FEE & FINANCING AUTH                    | 40-07-006                          | 1,077,898.80          | 1,083,194.30            |
| KENSINGTON FIRE PROTECTION DISTRICT                           | 17-07-011                          | 4,250,878.68          | 4,271,762.38            |
| KENSINGTON POLICE PROTECTION & COMMUNITY<br>SERVICES DISTRICT | 16-07-003                          | 1,632,995.55          | 1,641,018.12            |
| LAFAYETTE SCHOOL DISTRICT                                     | 75-07-012                          | 5,197,196.32          | 5,222,729.08            |
| MARTINEZ UNIFIED SCHOOL DISTRICT                              | 75-07-011                          | 23,808,315.74         | 23,925,281.11           |
| MORAGA ORINDA FIRE DISTRICT                                   | 17-07-003                          | 12,491,247.90         | 12,552,614.84           |
| MORAGA SCHOOL DISTRICT  | 75-07-016                          | 2,855.28              | 2,869.31                |
| MT DIABLO UNIFIED SCHOOL DISTRICT                             | 75-07-008                          | 3,663,451.77          | 3,681,449.56            |
| MT VIEW SANITARY DISTRICT                                     | 70-07-008                          | 5,463,558.07          | 5,490,399.41            |
| OAKLEY UNION SCHOOL DISTRICT                                  | 75-07-009                          | 264,016.85            | 265,313.91              |
| ORINDA UNION SCHOOL DISTRICT                                  | 75-07-015                          | 3,296,753.94          | 3,312,950.22            |
| PITTSBURG UNIFIED SCHOOL DISTRICT                             | 75-07-002                          | 37,548.55             | 37,733.02               |
| RECLAMATION DISTRICT 799                                      | 60-07-001                          | 87,736.76             | 88,167.79               |
| RECLAMATION DISTRICT 800                                      | 60-07-003                          | 3,513,087.50          | 3,530,346.58            |
| RECLAMATION DISTRICT 2026                                     | 60-07-005                          | 503,691.80            | 506,166.33              |
| REDEVELOPMENT AGENCY  | 65-07-015                          | 0.04                  | 0.04                    |
| RODEO -HERCULES FIRE PROTECTION DISTRICT                      | 17-07-001                          | 1,125,130.99          | 1,130,658.53            |
| SAN RAMON VALLEY UNIFIED SCHOOL DISTRICT                      | 75-07-004                          | 255,820.75            | 257,077.54              |
| WEST CONTRA COSTA UNIFIED SCHOOL DISTRICT                     | 75-07-014                          | 33,083,393.99         | 33,245,925.92           |
|   | TOTAL                              | <u>269,150,158.51</u> | <u>270,472,438.06</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**

\*No investment was made in the CalTRUST Liquidity Fund as of 6/30/20.



## WFAM GAAP

30 June 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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# Risk Summary

US Dollar

01 April 2020 to 30 June 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

|                          |               |
|--------------------------|---------------|
| Book Value + Accrued     | 44,434,094.89 |
| Net Unrealized Gain/Loss | 208,991.09    |
| Market Value + Accrued   | 44,643,085.98 |

## Portfolio Characteristics

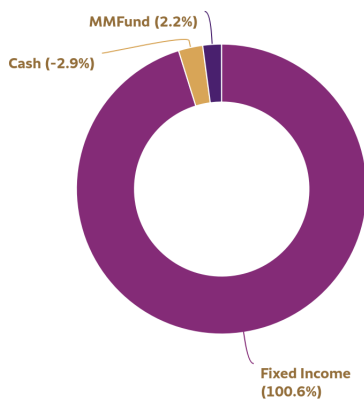
| Risk Metric                 | Value         |
|-----------------------------|---------------|
| Cash                        | -1,278,984.89 |
| MMFund                      | 988,656.75    |
| Fixed Income                | 44,933,414.12 |
| Duration                    | 0.59          |
| Convexity                   | 0.02          |
| WAL                         | 0.65          |
| Years to Final Maturity     | 0.86          |
| Years to Effective Maturity | 0.67          |
| Yield                       | 0.44          |
| Book Yield                  | 1.41          |
| Avg Credit Rating           | AA+/Aa1/AA+   |

## Issuer Concentration

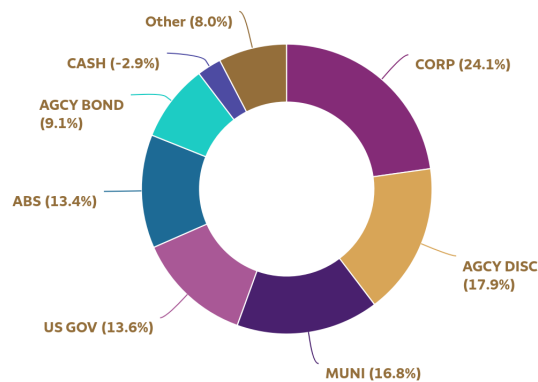
| Issuer Concentration            | % of Base Market Value + Accrued |
|---------------------------------|----------------------------------|
| Other                           | 49.68%                           |
| Farm Credit System              | 15.67%                           |
| United States                   | 13.62%                           |
| Federal Home Loan Banks         | 11.34%                           |
| Toyota Motor Corporation        | 2.97%                            |
| Inter-American Development Bank | 2.26%                            |
| California Earthquake Authority | 2.25%                            |
| Wells Fargo & Company           | 2.21%                            |
| ---                             | 100.00%                          |

Footnotes: 1,2

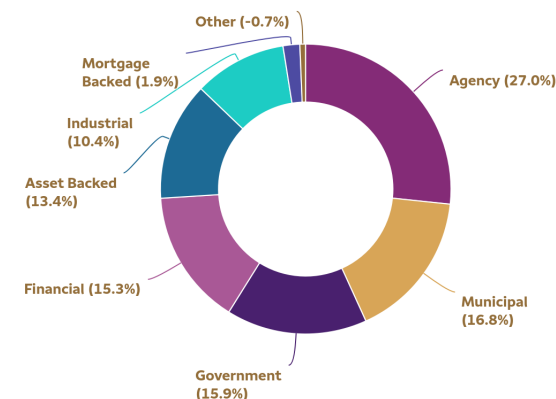
## Asset Class (%)



## Security Type (%)



## Market Sector (%)



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# Risk Summary

US Dollar

01 April 2020 to 30 June 2020

WC-Contra Costa County

Account: XXX235

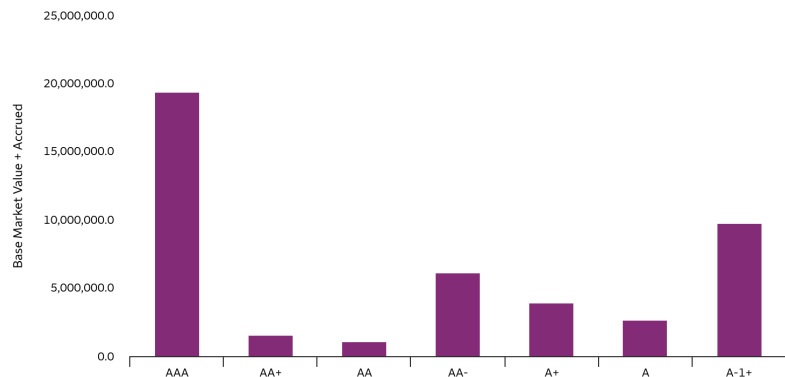
Investment Strategy: Short Duration Fixed Income

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

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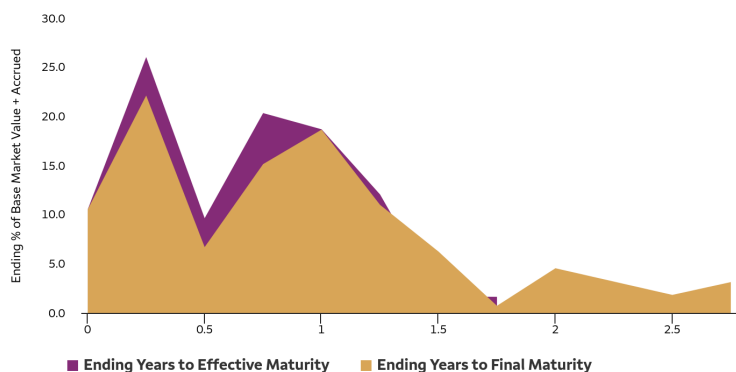
## Credit Rating



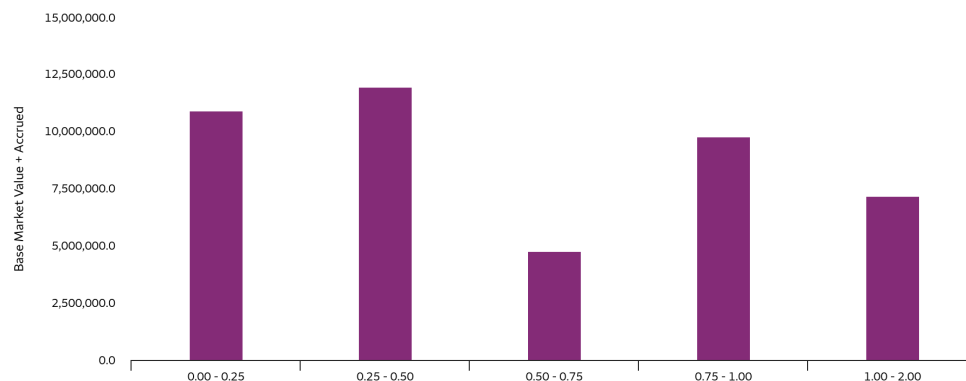
## Credit Duration Heat Map

| Rating | 0 - 1  | 1 - 2 | 2 - 3 | 3 - 4 | 4 - 5 | 5 - 7 | 7 - 10 | 10 - 15 | 15 - 30 |
|--------|--------|-------|-------|-------|-------|-------|--------|---------|---------|
| AAA    | 58.95% | 6.32% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00%  | 0.00%   | 0.00%   |
| AA     | 14.54% | 5.31% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00%  | 0.00%   | 0.00%   |
| A      | 10.42% | 4.46% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00%  | 0.00%   | 0.00%   |
| BBB    | 0.00%  | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00%  | 0.00%   | 0.00%   |
| BB     | 0.00%  | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00%  | 0.00%   | 0.00%   |
| B      | 0.00%  | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00%  | 0.00%   | 0.00%   |
| CCC    | 0.00%  | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00%  | 0.00%   | 0.00%   |
| CC     | 0.00%  | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00%  | 0.00%   | 0.00%   |
| C      | 0.00%  | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00%  | 0.00%   | 0.00%   |
| NA     | 0.00%  | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00%  | 0.00%   | 0.00%   |

## Time To Maturity



## Duration



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# Risk Summary

US Dollar

01 April 2020 to 30 June 2020

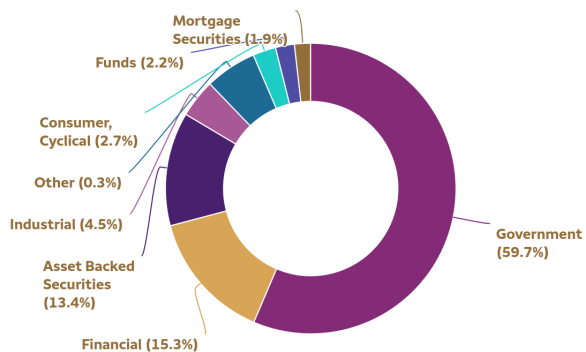
WC-Contra Costa County

Account: XXX235

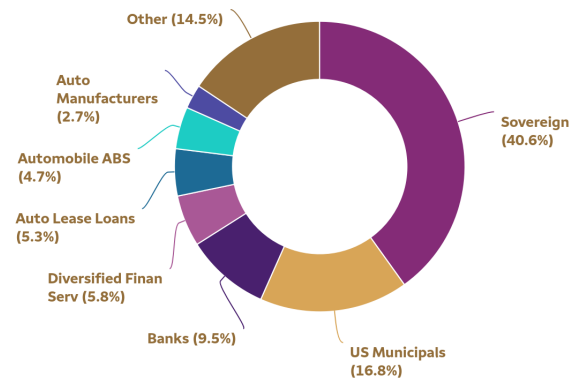
Investment Strategy: Short Duration Fixed Income

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

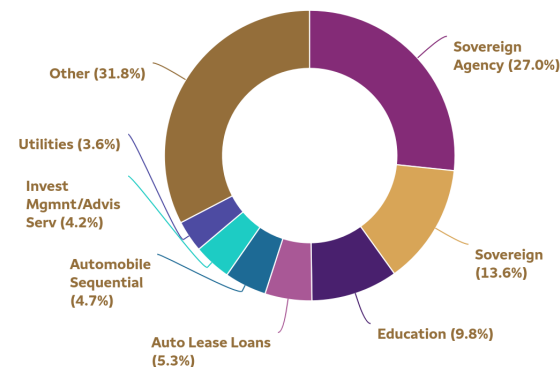
## Industry Sector



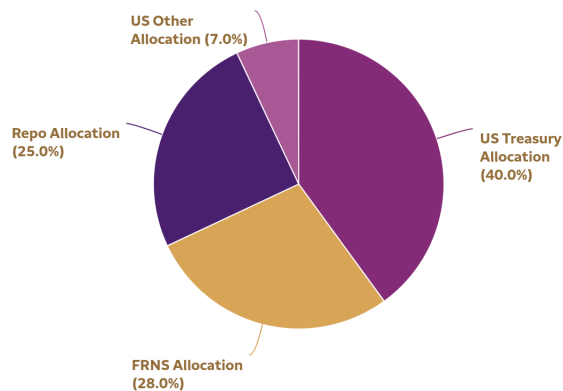
## Industry Group



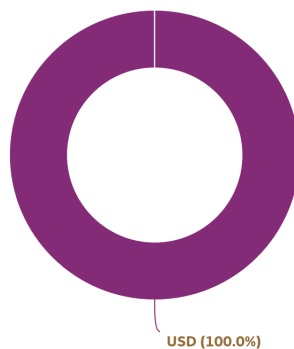
## Industry Subgroup



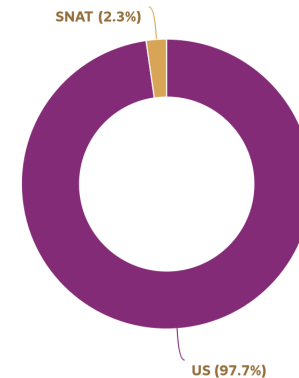
## MMF Asset Allocation



## Currency



## Country



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# Risk Summary

US Dollar

01 April 2020 to 30 June 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 April 2020 to 30 June 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    | 06/01/2020   | 06/30/2020 | 0.09%                       | 0.02%                         | 0.08%                              |
| Quarter to Date  | 04/01/2020   | 06/30/2020 | 0.66%                       | 0.00%                         | 0.66%                              |
| Year to Date     | 01/01/2020   | 06/30/2020 | 1.26%                       | 0.93%                         | 0.33%                              |
| Prior Month      | 05/01/2020   | 05/31/2020 | 0.20%                       | -0.02%                        | 0.23%                              |
| Prior Quarter    | 01/01/2020   | 03/31/2020 | 0.60%                       | 0.94%                         | -0.33%                             |
| Prior Year       | 01/01/2019   | 12/31/2019 | 2.69%                       | 2.57%                         | 0.12%                              |
| Trailing Month   | 06/01/2020   | 06/30/2020 | 0.09%                       | 0.02%                         | 0.08%                              |
| Trailing Quarter | 04/01/2020   | 06/30/2020 | 0.66%                       | 0.00%                         | 0.66%                              |
| Trailing Year    | 07/01/2019   | 06/30/2020 | 2.40%                       | 2.11%                         | 0.29%                              |

| 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 April 2020 to 30 June 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,<br>End Date  | Return Type,<br>Fee Options                | Tax Options   |
|--------------------------|--|---|
| 04/01/2001<br>01/31/2011 | Total Return<br>Gross of Fees, Net of Fees | Gross Down Method, Gross Up Method, No Tax Adjustment |
| 04/01/2001<br>01/31/2011 | Income Return<br>Gross of Fees             | No Tax Adjustment                                     |
| 04/01/2001<br>01/31/2011 | Price Return<br>Gross of Fees              | No Tax Adjustment                                     |
| 01/01/2008<br>01/31/2011 | Book Return<br>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 April 2020 to 30 June 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    | 06/01/2020   | 06/30/2020 | 0.08%                     | 0.02%                         | 0.07%                            |
| Quarter to Date  | 04/01/2020   | 06/30/2020 | 0.63%                     | 0.00%                         | 0.63%                            |
| Year to Date     | 01/01/2020   | 06/30/2020 | 1.20%                     | 0.93%                         | 0.27%                            |
| Prior Month      | 05/01/2020   | 05/31/2020 | 0.19%                     | -0.02%                        | 0.22%                            |
| Prior Quarter    | 01/01/2020   | 03/31/2020 | 0.57%                     | 0.94%                         | -0.36%                           |
| Prior Year       | 01/01/2019   | 12/31/2019 | 2.57%                     | 2.57%                         | 0.00%                            |
| Trailing Month   | 06/01/2020   | 06/30/2020 | 0.08%                     | 0.02%                         | 0.07%                            |
| Trailing Quarter | 04/01/2020   | 06/30/2020 | 0.63%                     | 0.00%                         | 0.63%                            |
| Trailing Year    | 07/01/2019   | 06/30/2020 | 2.28%                     | 2.11%                         | 0.17%                            |

| 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 April 2020 to 30 June 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,<br>End Date  | Return Type,<br>Fee Options                | Tax Options   |
|--------------------------|--|---|
| 04/01/2001<br>01/31/2011 | Total Return<br>Gross of Fees, Net of Fees | Gross Down Method, Gross Up Method, No Tax Adjustment |
| 04/01/2001<br>01/31/2011 | Income Return<br>Gross of Fees             | No Tax Adjustment                                     |
| 04/01/2001<br>01/31/2011 | Price Return<br>Gross of Fees              | No Tax Adjustment                                     |
| 01/01/2008<br>01/31/2011 | Book Return<br>Gross of Fees, Net of Fees  | Gross Down Method, Gross Up Method, No Tax Adjustment |

Reported Index Return is always Total Return.

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

# GAAP FX Financials

US Dollar

01 April 2020 to 30 June 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 |                      |
|--------------------------------------|--------|------------------------|----------------------|
|                                      |        | 03/31/2020             | 06/30/2020           |
| Book Value                           |        | 44,329,526.55          | 44,302,385.96        |
| Accrued Balance                      |        | 141,854.66             | 131,708.93           |
| <b>Book Value + Accrued</b>          |        | <b>44,471,381.22</b>   | <b>44,434,094.89</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      |        | 99,554.71              | 208,991.09           |
| <b>Market Value + Accrued</b>        |        | <b>44,570,935.92</b>   | <b>44,643,085.98</b> |

| Income Statement                         | Begin Date<br>End Date | WC-Contra Costa County   |                   |
|--|------------------------|--------------------------|-------------------|
|  |                        | 04/01/2020<br>06/30/2020 |                   |
| <b>Net Amortization/Accretion Income</b> |                        |                          | -3,698.20         |
| Interest Income                          |                        | 181,556.04               |                   |
| 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>181,556.04</b> |
| Net FX Realized Gain/Loss                |                        | 0.00                     |                   |
| Net Market Realized Gain/Loss            |                        | 4,123.90                 |                   |
| Net Total Holding Gain/Loss              |                        | 0.00                     |                   |
| Total Impairment Loss                    |                        | 0.00                     |                   |
| <b>Net Total Gain/Loss</b>               |                        |                          | <b>4,123.90</b>   |
| Expense                                  |                        | -12,781.19               |                   |
| <b>Net Income</b>                        |                        |                          | <b>169,200.55</b> |
| Transfers In/Out                         |                        |                          | -206,486.87       |
| Change in FX Unrealized Gain/Loss        |                        |                          | 0.00              |
| Change in Market Unrealized Gain/Loss    |                        |                          | 109,436.38        |

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# GAAP FX Financials

US Dollar

01 April 2020 to 30 June 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             | 04/01/2020    |
|                                      | End Date               | 06/30/2020    |
| <b>Net Income</b>                    |                        | 169,200.55    |
| Amortization/Accretion on MS         | 9,109.54               |               |
| Change in Accrued on MS              | 46,465.53              |               |
| Net Gain/Loss on MS                  | -4,123.90              |               |
| Change in Unrealized G/L on CE       | -548.88                |               |
| <b>Subtotal</b>                      |                        | 50,902.29     |
| Purchase of MS                       | -14,190,422.15         |               |
| Purchased Accrued of MS              | -35,064.60             |               |
| Sales of MS                          | 2,028,932.44           |               |
| Sold Accrued of MS                   | 0.00                   |               |
| Maturities of MS                     | 7,286,300.00           |               |
| <b>Net Purchases/Sales</b>           |                        | -4,910,254.31 |
| Transfers of Cash & CE               |                        | -206,486.87   |
| <b>Total Change in Cash &amp; CE</b> |                        | -4,896,638.34 |
| Beginning Cash & CE                  |                        | 6,057,452.90  |
| <b>Ending Cash &amp; CE</b>          |                        | 1,160,814.56  |

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# Income Detail

US Dollar

01 April 2020 to 30 June 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,<br>Description                         | Ending Base Current Units,<br>Coupon | Effective<br>Maturity,<br>Final Maturity | Transfers In/Out,<br>Settle Date | Interest/Dividend<br>Income,<br>Net Amortization/<br>Accretion Income | Net Realized Gain/<br>Loss | Base Expense,<br>Base Net Income |
|--|--------------------------------------|--|----------------------------------|---|----------------------------|----------------------------------|
| 02582JH4<br>AMXCA 2018-8 A                         | 665,000.00<br>3.18                   | 09/14/2021<br>09/15/2021                 | 0.00<br>06/18/2020               | 763.64<br>-659.03   | 0.00                       | 0.00<br>104.61                   |
| 032556GM8<br>ANAHEIM CALIF HSG & PUB IMPT AUTH REV | 630,000.00<br>1.65                   | 10/01/2021<br>10/01/2021                 | 0.00<br>03/04/2020               | 2,594.03<br>0.00  | 0.00                       | 0.00<br>2,594.03                 |
| 06051GHH5<br>BANK OF AMERICA CORP                  | 700,000.00<br>3.50                   | 05/17/2021<br>05/17/2022                 | 0.00<br>06/29/2020               | 136.07<br>-108.61   | 0.00                       | 0.00<br>27.46                    |
| 06050TML3<br>BANK OF AMERICA NA                    | 0.00<br>2.03                         | 05/24/2021<br>05/24/2021                 | 0.00<br>05/24/2019               | 1,496.33<br>0.00  | 0.00                       | 0.00<br>1,496.33                 |
| 06050TML3<br>BANK OF AMERICA NA                    | 0.00<br>2.03                         | 05/24/2021<br>05/24/2021                 | 0.00<br>05/24/2019               | 0.00<br>0.00  | 0.00                       | 0.00<br>0.00                     |
| 06406FAA1<br>BANK OF NEW YORK MELLON CORP          | 0.00<br>2.50                         | 03/15/2021<br>04/15/2021                 | 0.00<br>08/27/2019               | 680.56<br>-158.25   | 0.00                       | 0.00<br>522.30                   |
| 06406FAA1<br>BANK OF NEW YORK MELLON CORP          | 700,000.00<br>2.50                   | 03/15/2021<br>04/15/2021                 | 0.00<br>08/27/2019               | 3,694.44<br>-870.40   | 0.00                       | 0.00<br>2,824.05                 |
| 09247XAH4<br>BLACKROCK INC                         | 450,000.00<br>4.25                   | 05/24/2021<br>05/24/2021                 | 0.00<br>06/01/2020               | 1,593.74<br>-1,460.04   | 0.00                       | 0.00<br>133.70                   |
| 05588CAB8<br>BMWOT 2019-A A2                       | 574,444.21<br>2.05                   | 11/05/2020<br>05/25/2022                 | 0.00<br>09/18/2019               | 3,525.15<br>4.55  | 0.00                       | 0.00<br>3,529.71                 |
| 13017HAF3<br>CALIFORNIA EARTHQUAKE AUTH REV        | 1,000,000.00<br>1.30                 | 07/01/2020<br>07/01/2020                 | 0.00<br>03/17/2020               | 3,250.00<br>0.00  | 0.00                       | 0.00<br>3,250.00                 |
| CCYUSD<br>Cash                                     | 1.02<br>0.00                         | 06/30/2020<br>06/30/2020                 | -206,486.87<br>---               | 0.00<br>0.00  | 0.00                       | -12,781.19<br>-12,781.19         |
| 14913Q2J7<br>CATERPILLAR FINANCIAL SERVICES CORP   | 0.00<br>2.95                         | 05/15/2020<br>05/15/2020                 | 0.00<br>05/29/2019               | 1,802.78<br>-230.25   | 0.00                       | 0.00<br>1,572.53                 |
| 14913Q2W8<br>CATERPILLAR FINANCIAL SERVICES CORP   | 535,000.00<br>2.65                   | 05/17/2021<br>05/17/2021                 | 0.00<br>07/01/2020               | 0.00<br>0.00  | 0.00                       | 0.00<br>0.00                     |
| 17305EGB5<br>CCCIT 2017-A3 A3                      | 0.00<br>1.92                         | 04/07/2020<br>04/07/2020                 | 0.00<br>07/29/2019               | 128.00<br>19.27   | 0.00                       | 0.00<br>147.27                   |
| 161571GX6<br>CHAIT 2015-4 A                        | 0.00<br>1.84                         | 04/15/2020<br>04/15/2020                 | 0.00<br>08/21/2019               | 608.22<br>46.87   | 0.00                       | 0.00<br>655.09                   |
| 808513AV7<br>CHARLES SCHWAB CORP                   | 0.00<br>0.69                         | 04/21/2021<br>05/21/2021                 | 0.00<br>12/05/2019               | 1,960.00<br>-86.28  | 0.00                       | 0.00<br>1,873.72                 |
| 808513AV7<br>CHARLES SCHWAB CORP                   | 700,000.00<br>0.69                   | 04/21/2021<br>05/21/2021                 | 0.00<br>12/05/2019               | 553.38<br>-70.75  | 0.00                       | 0.00<br>482.62                   |
| 17325FAN8<br>CITIBANK NA                           | 0.00<br>3.05                         | 05/01/2020<br>05/01/2020                 | 0.00<br>03/22/2019               | 1,779.17<br>-142.24   | 0.00                       | 0.00<br>1,636.93                 |
| 17325FAQ1<br>CITIBANK NA                           | 700,000.00<br>3.40                   | 06/23/2021<br>07/23/2021                 | 0.00<br>07/01/2020               | 0.00<br>0.00  | 0.00                       | 0.00<br>0.00                     |
| 14042WAB6<br>COPAR 2019-1 A2                       | 321,081.20<br>2.58                   | 10/10/2020<br>04/15/2022                 | 0.00<br>05/30/2019               | 2,536.02<br>10.33   | 0.00                       | 0.00<br>2,546.35                 |
| 283062DH7<br>EL DORADO CALIF IRR DIST REV          | 400,000.00<br>0.54                   | 09/01/2020<br>09/01/2020                 | 0.00<br>06/23/2020               | 47.91<br>0.00   | 0.00                       | 0.00<br>47.91                    |
| 30229AD63<br>Exxon Mobil Corporation               | 0.00<br>0.00                         | 04/06/2020<br>04/06/2020                 | 0.00<br>01/07/2020               | 0.00<br>223.61  | 0.00                       | 0.00<br>223.61                   |

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# Income Detail

US Dollar

01 April 2020 to 30 June 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                             | 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 |
|---|-----------------------------------|------------------------------------|-------------------------------|--|-------------------------|-------------------------------|
| 3133EKR73<br>FEDERAL FARM CREDIT BANKS FUNDING CORP | 1,000,000.00<br>0.31              | 09/23/2021<br>09/23/2021           | 0.00<br>09/23/2019            | 2,823.24<br>0.00   | 0.00                    | 0.00<br>2,823.24              |
| 313312N97<br>FEDERAL FARM CREDIT BANKS FUNDING CORP | 1,000,000.00<br>0.00              | 11/10/2020<br>11/10/2020           | 0.00<br>11/13/2019            | 0.00<br>4,044.44   | 0.00                    | 0.00<br>4,044.44              |
| 313312N30<br>FEDERAL FARM CREDIT BANKS FUNDING CORP | 1,000,000.00<br>0.00              | 11/04/2020<br>11/04/2020           | 0.00<br>12/18/2019            | 0.00<br>4,044.44   | 0.00                    | 0.00<br>4,044.44              |
| 313313DU9<br>FEDERAL FARM CREDIT BANKS FUNDING CORP | 1,000,000.00<br>0.00              | 04/01/2021<br>04/01/2021           | 0.00<br>04/02/2020            | 0.00<br>750.00   | 0.00                    | 0.00<br>750.00                |
| 313312N55<br>FEDERAL FARM CREDIT BANKS FUNDING CORP | 1,000,000.00<br>0.00              | 11/06/2020<br>11/06/2020           | 0.00<br>04/02/2020            | 0.00<br>500.00   | 0.00                    | 0.00<br>500.00                |
| 313312J27<br>FEDERAL FARM CREDIT BANKS FUNDING CORP | 1,000,000.00<br>0.00              | 10/02/2020<br>10/02/2020           | 0.00<br>04/08/2020            | 0.00<br>466.67   | 0.00                    | 0.00<br>466.67                |
| 313313EA2<br>FEDERAL FARM CREDIT BANKS FUNDING CORP | 1,000,000.00<br>0.00              | 04/07/2021<br>04/07/2021           | 0.00<br>05/28/2020            | 0.00<br>179.44   | 0.00                    | 0.00<br>179.44                |
| 313370US5<br>FEDERAL HOME LOAN BANKS                | 1,000,000.00<br>2.88              | 09/11/2020<br>09/11/2020           | 0.00<br>03/22/2019            | 7,187.50<br>-894.88  | 0.00                    | 0.00<br>6,292.62              |
| 313378JP7<br>FEDERAL HOME LOAN BANKS                | 1,000,000.00<br>2.38              | 09/10/2021<br>09/10/2021           | 0.00<br>10/28/2019            | 5,937.50<br>-1,737.39  | 0.00                    | 0.00<br>4,200.11              |
| 3130A1W95<br>FEDERAL HOME LOAN BANKS                | 0.00<br>2.25                      | 06/11/2021<br>06/11/2021           | 0.00<br>02/06/2020            | 4,375.00<br>-1,360.71  | 0.00                    | 0.00<br>3,014.29              |
| 313384VB2<br>FEDERAL HOME LOAN BANKS                | 0.00<br>0.00                      | 04/02/2020<br>04/02/2020           | 0.00<br>02/24/2020            | 0.00<br>43.47  | 0.00                    | 0.00<br>43.47                 |
| 313385DF0<br>FEDERAL HOME LOAN BANKS                | 1,000,000.00<br>0.00              | 03/19/2021<br>03/19/2021           | 0.00<br>03/20/2020            | 0.00<br>1,011.11   | 0.00                    | 0.00<br>1,011.11              |
| 313385GB6<br>FEDERAL HOME LOAN BANKS                | 1,000,000.00<br>0.00              | 05/26/2021<br>05/26/2021           | 0.00<br>05/26/2020            | 0.00<br>185.00   | 0.00                    | 0.00<br>185.00                |
| 3130A1W95<br>FEDERAL HOME LOAN BANKS                | 1,000,000.00<br>2.25              | 06/11/2021<br>06/11/2021           | 0.00<br>02/06/2020            | 1,250.00<br>-383.30  | 0.00                    | 0.00<br>866.70                |
| 3135G0D75<br>FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 0.00<br>1.50                      | 06/22/2020<br>06/22/2020           | 0.00<br>07/03/2019            | 3,375.00<br>1,104.11   | 0.00                    | 0.00<br>4,479.11              |
| 3137BAHA3<br>FHMS K-715 A2                          | 834,115.30<br>2.86                | 12/19/2020<br>01/25/2021           | 0.00<br>03/20/2020            | 6,017.72<br>-1,512.46  | 0.00                    | 0.00<br>4,505.27              |
| 34153P7G7<br>FLORIDA ST BRD ED PUB ED               | 0.00<br>5.00                      | 06/01/2021<br>06/01/2021           | 0.00<br>04/20/2020            | 4,270.83<br>-3,560.97  | 0.00                    | 0.00<br>709.86                |
| 34153P7G7<br>FLORIDA ST BRD ED PUB ED               | 750,000.00<br>5.00                | 06/01/2021<br>06/01/2021           | 0.00<br>04/20/2020            | 3,125.00<br>-2,543.55  | 0.00                    | 0.00<br>581.45                |
| 34531MADO<br>FORDL 2020-A A3                        | 590,000.00<br>1.85                | 11/04/2021<br>03/15/2023           | 0.00<br>01/28/2020            | 2,668.10<br>3.80   | 0.00                    | 0.00<br>2,671.90              |
| 369550BA5<br>GENERAL DYNAMICS CORP                  | 0.00<br>2.88                      | 05/11/2020<br>05/11/2020           | 0.00<br>09/14/2018            | 798.61<br>25.12  | 0.00                    | 0.00<br>823.74                |
| 369550BA5<br>GENERAL DYNAMICS CORP                  | 0.00<br>2.88                      | 05/11/2020<br>05/11/2020           | 0.00<br>03/21/2019            | 1,597.22<br>-117.03  | 0.00                    | 0.00<br>1,480.20              |
| 376087FW7<br>GILROY CALIF UNI SCH DIST              | 500,000.00<br>1.72                | 08/01/2021<br>08/01/2021           | 0.00<br>10/31/2019            | 2,151.25<br>0.00   | 0.00                    | 0.00<br>2,151.25              |

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# Income Detail

US Dollar

01 April 2020 to 30 June 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,<br>Description                   | Ending Base Current Units,<br>Coupon | Effective<br>Maturity,<br>Final Maturity | Transfers In/Out,<br>Settle Date | Interest/Dividend<br>Income,<br>Net Amortization/<br>Accretion Income | Net Realized Gain/<br>Loss | Base Expense,<br>Base Net Income |
|--|--------------------------------------|--|----------------------------------|---|----------------------------|----------------------------------|
| 378460YA1<br>GLENDALE CALIF UNI SCH DIST     | 150,000.00<br>0.92                   | 09/01/2021<br>09/01/2021                 | 0.00<br>06/02/2020               | 111.29<br>0.00  | 0.00                       | 0.00<br>111.29                   |
| 378460XZ7<br>GLENDALE CALIF UNI SCH DIST     | 150,000.00<br>0.82                   | 09/01/2020<br>09/01/2020                 | 0.00<br>06/02/2020               | 99.20<br>0.00   | 0.00                       | 0.00<br>99.20                    |
| 36256UADO<br>GMALT 2019-1 A3                 | 800,000.00<br>2.98                   | 12/11/2020<br>12/20/2021                 | 0.00<br>01/24/2020               | 5,960.01<br>-1,624.36   | 0.00                       | 0.00<br>4,335.65                 |
| 38346LD29<br>Gotham Funding Corporation      | 0.00<br>0.00                         | 04/02/2020<br>04/02/2020                 | 0.00<br>03/02/2020               | 0.00<br>39.44   | 0.00                       | 0.00<br>39.44                    |
| 38346LE44<br>Gotham Funding Corporation      | 0.00<br>0.00                         | 05/04/2020<br>05/04/2020                 | 0.00<br>04/03/2020               | 0.00<br>1,076.39  | 0.00                       | 0.00<br>1,076.39                 |
| 43814WAB1<br>HAROT 2019-1 A2                 | 198,366.16<br>2.75                   | 09/11/2020<br>09/20/2021                 | 0.00<br>03/27/2020               | 1,763.35<br>891.28  | 0.01                       | 0.00<br>2,654.64                 |
| 44932HAF0<br>IBM CREDIT LLC                  | 750,000.00<br>0.70                   | 02/05/2021<br>02/05/2021                 | 0.00<br>04/27/2020               | 1,149.13<br>272.93  | 0.00                       | 0.00<br>1,422.07                 |
| 4581XOCD8<br>INTER-AMERICAN DEVELOPMENT BANK | 1,000,000.00<br>2.13                 | 11/09/2020<br>11/09/2020                 | 0.00<br>11/06/2019               | 5,312.50<br>-992.37   | 0.00                       | 0.00<br>4,320.13                 |
| 45866FAC8<br>INTERCONTINENTAL EXCHANGE INC   | 0.00<br>2.75                         | 06/25/2020<br>12/01/2020                 | 0.00<br>12/16/2019               | 4,812.50<br>-1,433.88   | 4,123.88                   | 0.00<br>7,502.50                 |
| 24422ETZ2<br>JOHN DEERE CAPITAL CORP         | 700,000.00<br>2.35                   | 01/08/2021<br>01/08/2021                 | 0.00<br>04/22/2019               | 4,112.50<br>518.13  | 0.00                       | 0.00<br>4,630.63                 |
| 46625HNX4<br>JPMORGAN CHASE & CO             | 575,000.00<br>2.55                   | 09/29/2020<br>10/29/2020                 | 0.00<br>03/12/2020               | 3,665.63<br>-1,804.04   | 0.00                       | 0.00<br>1,861.58                 |
| 50000DEK8<br>Koch Industries, Inc.           | 0.00<br>0.00                         | 05/19/2020<br>05/19/2020                 | 0.00<br>04/08/2020               | 0.00<br>1,025.00  | 0.00                       | 0.00<br>1,025.00                 |
| 50000DHE9<br>Koch Industries, Inc.           | 750,000.00<br>0.00                   | 08/14/2020<br>08/14/2020                 | 0.00<br>05/19/2020               | 0.00<br>215.00  | 0.00                       | 0.00<br>215.00                   |
| 53127TD18<br>Liberty Street Funding LLC      | 0.00<br>0.00                         | 04/01/2020<br>04/01/2020                 | 0.00<br>03/12/2020               | 0.00<br>0.00  | 0.00                       | 0.00<br>0.00                     |
| 542424WH5<br>LONG BEACH CALIF HBR REV        | 500,000.00<br>4.00                   | 07/15/2021<br>07/15/2021                 | 0.00<br>05/19/2020               | 2,333.33<br>-1,780.63   | 0.00                       | 0.00<br>552.71                   |
| 544647BY5<br>LOS ANGELES CALIF UNI SCH DIST  | 300,000.00<br>2.38                   | 07/01/2020<br>07/01/2020                 | 0.00<br>04/30/2020               | 1,207.29<br>-417.00   | 0.00                       | 0.00<br>790.29                   |
| 58772TAC4<br>MBALT 2019-A A3                 | 500,000.00<br>3.10                   | 11/23/2020<br>11/15/2021                 | 0.00<br>07/29/2019               | 3,875.01<br>-693.25   | 0.00                       | 0.00<br>3,181.76                 |
| 58772RAB0<br>MBART 2018-1 A2A                | 0.00<br>2.71                         | 04/15/2020<br>04/15/2021                 | 0.00<br>07/25/2018               | 0.46<br>0.00  | 0.00                       | 0.00<br>0.46                     |
| 58772RAB0<br>MBART 2018-1 A2A                | 0.00<br>2.71                         | 04/15/2020<br>04/15/2021                 | 0.00<br>07/25/2018               | 0.00<br>0.00  | 0.00                       | 0.00<br>0.00                     |
| 65478BAD3<br>NALT 2018-A A3                  | 444,911.03<br>3.25                   | 09/18/2020<br>09/15/2021                 | 0.00<br>03/23/2020               | 3,980.89<br>2,366.09  | 0.00                       | 0.00<br>6,346.98                 |
| 65478GAD2<br>NAROT 2017-B A3                 | 119,123.52<br>1.75                   | 10/26/2020<br>10/15/2021                 | 0.00<br>04/26/2018               | 666.97<br>465.49  | 0.00                       | 0.00<br>1,132.46                 |
| 65478GAD2<br>NAROT 2017-B A3                 | 79,415.68<br>1.75                    | 10/26/2020<br>10/15/2021                 | 0.00<br>11/08/2018               | 444.65<br>342.65  | 0.00                       | 0.00<br>787.30                   |

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# Income Detail

US Dollar

01 April 2020 to 30 June 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,<br>Description  | Ending Base Current Units,<br>Coupon | Effective Maturity,<br>Final Maturity | Transfers In/Out,<br>Settle Date | Interest/Dividend<br>Income,<br>Net Amortization/<br>Accretion Income | Net Realized Gain/<br>Loss | Base Expense,<br>Base Net Income |
|---|--------------------------------------|---------------------------------------|----------------------------------|---|----------------------------|----------------------------------|
| 637432MU6<br>NATIONAL RURAL UTILITIES COOPERATIVE<br>FINANCE CORP | 0.00<br>2.35                         | 06/15/2020<br>06/15/2020              | 0.00<br>04/12/2019               | 3,381.39<br>260.06  | 0.00                       | 0.00<br>3,641.45                 |
| 63763PD22<br>National Securities Clearing Corporation             | 0.00<br>0.00                         | 04/02/2020<br>04/02/2020              | 0.00<br>02/10/2020               | 0.00<br>31.11   | 0.00                       | 0.00<br>31.11                    |
| 67983TE44<br>Old Line Funding, LLC                                | 0.00<br>0.00                         | 05/04/2020<br>05/04/2020              | 0.00<br>03/30/2020               | 0.00<br>641.67  | 0.00                       | 0.00<br>641.67                   |
| 69371RM78<br>PACCAR FINANCIAL CORP                                | 700,000.00<br>2.50                   | 08/14/2020<br>08/14/2020              | 0.00<br>03/29/2019               | 4,375.00<br>-25.28  | 0.00                       | 0.00<br>4,349.72                 |
| CCYUSD<br>Payable   | -1,279,017.47<br>0.00                | 06/30/2020<br>06/30/2020              | 0.00<br>---                      | 0.00<br>0.00  | 0.00                       | 0.00<br>0.00                     |
| 69353RFD5<br>PNC BANK NA  | 0.00<br>2.05                         | 05/19/2020<br>05/19/2020              | 0.00<br>02/06/2019               | 1,861.28<br>-51.70  | 0.00                       | 0.00<br>1,809.58                 |
| 69353REY0<br>PNC BANK NA  | 700,000.00<br>2.55                   | 11/09/2021<br>12/09/2021              | 0.00<br>06/29/2020               | 99.16<br>-81.89   | 0.00                       | 0.00<br>17.27                    |
| CCYUSD<br>Receivable  | 31.56<br>0.00                        | 06/30/2020<br>06/30/2020              | 0.00<br>---                      | 0.00<br>0.00  | 0.00                       | 0.00<br>0.00                     |
| 786089JA1<br>SACRAMENTO CALIF WTR REV                             | 550,000.00<br>1.47                   | 09/01/2021<br>09/01/2021              | 0.00<br>05/06/2020               | 1,232.69<br>0.00  | 0.00                       | 0.00<br>1,232.69                 |
| 796720MC1<br>SAN BERNARDINO CALIF CMNTY COLLEGE DIST              | 750,000.00<br>1.75                   | 08/01/2020<br>08/01/2020              | 0.00<br>12/12/2019               | 3,288.75<br>0.00  | 0.00                       | 0.00<br>3,288.75                 |
| 797508GZ5<br>SAN DIEGUITO CALIF UN HIGH SCH DIST                  | 250,000.00<br>1.07                   | 08/01/2020<br>08/01/2020              | 0.00<br>05/12/2020               | 362.74<br>0.00  | 0.00                       | 0.00<br>362.74                   |
| 799055QQ4<br>SAN MATEO FOSTER CITY CALIF SCH DIST                 | 500,000.00<br>1.06                   | 08/01/2021<br>08/01/2021              | 0.00<br>05/19/2020               | 619.50<br>0.00  | 0.00                       | 0.00<br>619.50                   |
| 799055QP6<br>SAN MATEO FOSTER CITY CALIF SCH DIST                 | 425,000.00<br>0.96                   | 08/01/2020<br>08/01/2020              | 0.00<br>05/19/2020               | 476.99<br>0.00  | 0.00                       | 0.00<br>476.99                   |
| 857477AS2<br>STATE STREET CORP                                    | 700,000.00<br>2.55                   | 08/18/2020<br>08/18/2020              | 0.00<br>04/16/2019               | 4,462.50<br>100.10  | 0.00                       | 0.00<br>4,562.60                 |
| 89231AAD3<br>TAOT 2018-C A3                                       | 800,000.00<br>3.02                   | 03/05/2021<br>12/15/2022              | 0.00<br>07/29/2019               | 6,039.99<br>-1,158.24   | 0.00                       | 0.00<br>4,881.75                 |
| 89236TCZ6<br>TOYOTA MOTOR CREDIT CORP                             | 0.00<br>1.90                         | 04/08/2021<br>04/08/2021              | 0.00<br>08/30/2019               | 184.72<br>-10.79  | 0.00                       | 0.00<br>173.93                   |
| 89236TCZ6<br>TOYOTA MOTOR CREDIT CORP                             | 500,000.00<br>1.90                   | 04/08/2021<br>04/08/2021              | 0.00<br>08/30/2019               | 2,190.28<br>-129.51   | 0.00                       | 0.00<br>2,060.77                 |
| 89233GDT0<br>Toyota Motor Credit Corporation                      | 0.00<br>0.00                         | 04/27/2020<br>04/27/2020              | 0.00<br>03/26/2020               | 0.00<br>1,245.83  | 0.00                       | 0.00<br>1,245.83                 |
| 86787EBE6<br>TRUIST BANK  | 700,000.00<br>2.80                   | 04/17/2022<br>05/17/2022              | 0.00<br>06/01/2020               | 1,633.34<br>-1,238.85   | 0.00                       | 0.00<br>394.49                   |
| 912828XM7<br>UNITED STATES TREASURY                               | 500,000.00<br>1.63                   | 07/31/2020<br>07/31/2020              | 0.00<br>04/30/2019               | 2,031.25<br>911.96  | 0.00                       | 0.00<br>2,943.21                 |
| 912828S27<br>UNITED STATES TREASURY                               | 0.00<br>1.13                         | 06/30/2021<br>06/30/2021              | 0.00<br>10/18/2019               | 2,781.59<br>1,234.15  | 0.00                       | 0.00<br>4,015.74                 |

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# Income Detail

US Dollar

01 April 2020 to 30 June 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,<br>Description                        | Ending Base Current Units,<br>Coupon | Effective<br>Maturity,<br>Final Maturity | Transfers In/Out,<br>Settle Date | Interest/Dividend<br>Income,<br>Net Amortization/<br>Accretion Income | Net Realized Gain/<br>Loss | Base Expense,<br>Base Net Income |
|---|--------------------------------------|--|----------------------------------|---|----------------------------|----------------------------------|
| 912828Q78<br>UNITED STATES TREASURY               | 0.00<br>1.38                         | 04/30/2021<br>04/30/2021                 | 0.00<br>10/25/2019               | 1,095.47<br>198.70  | 0.00                       | 0.00<br>1,294.17                 |
| 9128285G1<br>UNITED STATES TREASURY               | 1,000,000.00<br>2.88                 | 10/31/2020<br>10/31/2020                 | 0.00<br>08/30/2019               | 7,134.27<br>-2,815.51   | 0.00                       | 0.00<br>4,318.76                 |
| 912828L99<br>UNITED STATES TREASURY               | 1,000,000.00<br>1.38                 | 10/31/2020<br>10/31/2020                 | 0.00<br>11/04/2019               | 3,412.04<br>589.17  | 0.00                       | 0.00<br>4,001.22                 |
| 9128286D7<br>UNITED STATES TREASURY               | 500,000.00<br>2.50                   | 02/28/2021<br>02/28/2021                 | 0.00<br>05/03/2019               | 3,091.03<br>-181.20   | 0.00                       | 0.00<br>2,909.83                 |
| 912828C57<br>UNITED STATES TREASURY               | 1,000,000.00<br>2.25                 | 03/31/2021<br>03/31/2021                 | 0.00<br>07/22/2019               | 5,594.26<br>-995.08   | 0.00                       | 0.00<br>4,599.18                 |
| 912828Q78<br>UNITED STATES TREASURY               | 1,000,000.00<br>1.38                 | 04/30/2021<br>04/30/2021                 | 0.00<br>10/25/2019               | 2,316.58<br>424.81  | 0.00                       | 0.00<br>2,741.39                 |
| 912828S27<br>UNITED STATES TREASURY               | 1,000,000.00<br>1.13                 | 06/30/2021<br>06/30/2021                 | 0.00<br>10/18/2019               | 30.57<br>13.71  | 0.00                       | 0.00<br>44.28                    |
| 90331HPK3<br>US BANK NA                           | 750,000.00<br>1.29                   | 01/21/2022<br>01/21/2022                 | 0.00<br>01/21/2020               | 2,770.33<br>0.00  | 0.00                       | 0.00<br>2,770.33                 |
| 92868LAB7<br>VALET 2018-1 A2A                     | 2,212.45<br>2.81                     | 07/20/2020<br>07/20/2021                 | 0.00<br>07/03/2018               | 440.53<br>0.11  | 0.00                       | 0.00<br>440.64                   |
| 92512LEM9<br>Versailles Commercial Paper LLC      | 0.00<br>0.00                         | 05/21/2020<br>05/21/2020                 | 0.00<br>04/01/2020               | 0.00<br>1,510.42  | 0.00                       | 0.00<br>1,510.42                 |
| 92826CAB8<br>VISA INC                             | 675,000.00<br>2.20                   | 11/14/2020<br>12/14/2020                 | 0.00<br>04/16/2019               | 3,712.50<br>595.05  | 0.00                       | 0.00<br>4,307.55                 |
| 92348XAB1<br>VZOT 2018-A A1B                      | 800,000.00<br>0.43                   | 04/26/2021<br>04/20/2023                 | 0.00<br>10/10/2018               | 1,453.71<br>0.00  | 0.00                       | 0.00<br>1,453.71                 |
| 931142EF6<br>WALMART INC                          | 0.00<br>1.24                         | 06/23/2020<br>06/23/2020                 | 0.00<br>06/27/2018               | 1,993.36<br>0.00  | 0.00                       | 0.00<br>1,993.36                 |
| 94975P405<br>WELLSFARGO:GOVT MM I                 | 988,656.75<br>0.06                   | 06/30/2020<br>06/30/2020                 | 0.00<br>---                      | 334.09<br>0.00  | 0.00                       | 0.00<br>334.09                   |
| 9523472B7<br>WEST CONTRA COSTA CALIF UNI SCH DIST | 535,000.00<br>1.28                   | 08/01/2021<br>08/01/2021                 | 0.00<br>05/12/2020               | 935.00<br>0.00  | 0.00                       | 0.00<br>935.00                   |
| ---   | 44,113,341.41                        | 03/02/2021                               | -206,486.87                      | 181,556.04  | 4,123.90                   | -12,781.19                       |
| ---   | 1.75                                 | 05/11/2021                               | ---                              | -3,698.20   |                            | 169,200.55                       |

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

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# Balance Sheet Classification

US Dollar

01 April 2020 to 30 June 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<br>WELLSFARGO:GOVT MM I           | 988,656.75<br>1.0000             | 06/30/2020<br>0.06     | 06/30/2020         | AAA<br>Cash           | 2.54<br>0.30      | 988,656.75<br>988,656.75<br>0.00   | 988,656.75<br>0.00<br>988,656.75                                     |
| CCYUSD<br>Receivable                        | 31.56<br>1.0000                  | 06/30/2020<br>0.00     | 06/30/2020         | AAA<br>Cash           | 0.00<br>0.00      | 31.56<br>31.56<br>0.00   | 31.56<br>0.00<br>31.56   |
| CCYUSD<br>Cash                              | 1.02<br>1.0000                   | 06/30/2020<br>0.00     | 06/30/2020         | AAA<br>Cash           | 0.00<br>0.00      | 1.02<br>1.02<br>0.00   | 1.02<br>0.00<br>1.02   |
| CCYUSD<br>Payable                           | -1,279,017.47<br>1.0000          | 06/30/2020<br>0.00     | 06/30/2020         | AAA<br>Cash           | 0.00<br>0.00      | -1,279,017.47<br>-1,279,017.47<br>0.00                                   | -1,279,017.47<br>0.00<br>-1,279,017.47                               |
| 544647BY5<br>LOS ANGELES CALIF UNI SCH DIST | 300,000.00<br>100.0000           | 07/01/2020<br>2.38     | 07/01/2020         | AA+<br>Municipal      | 1.55<br>2.37      | 300,417.00<br>300,000.00<br>0.00   | 300,000.00<br>1,207.29<br>301,207.29                                 |
| 50000DHE9<br>Koch Industries, Inc.          | 750,000.00<br>99.9850            | 08/14/2020<br>0.00     | 08/14/2020         | A-1+<br>Industrial    | 0.24<br>0.12      | 749,565.00<br>749,780.00<br>107.50                                       | 749,887.50<br>0.00<br>749,887.50                                     |
| 283062DH7<br>EL DORADO CALIF IRR DIST REV   | 400,000.00<br>100.0000           | 09/01/2020<br>0.54     | 09/01/2020         | AA-<br>Municipal      | 0.54<br>0.53      | 400,000.00<br>400,000.00<br>0.00   | 400,000.00<br>47.91<br>400,047.91                                    |
| ---   | 1,159,671.86                     | 08/20/2020             | 08/20/2020         | AA+                   | 2.91              | 1,159,653.86   | 1,159,559.36   |
| ---   | 124.7509                         | 0.85                   | ---                | ---                   | 1.13              | 1,159,451.86<br>107.50   | 1,255.20<br>1,160,814.56   |

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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<br>FEDERAL HOME LOAN BANKS | 1,000,000.00<br>100.5200         | 09/11/2020<br>2.88     | 09/11/2020         | AAA<br>Agency          | 2.51<br>0.23      | 1,005,300.42<br>1,000,708.03<br>4,491.70                                 | 1,005,199.73<br>8,784.72<br>1,013,984.45                             |
| 09247XAH4<br>BLACKROCK INC           | 450,000.00<br>103.3450           | 05/24/2021<br>4.25     | 05/24/2021         | AA-<br>Financial       | 0.30<br>0.52      | 467,374.50<br>465,914.46<br>-861.80                                      | 465,052.66<br>1,965.63<br>467,018.29                                 |
| 912828C57<br>UNITED STATES TREASURY  | 1,000,000.00<br>101.5547         | 03/31/2021<br>2.25     | 03/31/2021         | AAA<br>Government      | 1.84<br>0.18      | 1,006,757.81<br>1,002,985.25<br>12,561.75                                | 1,015,547.00<br>5,655.74<br>1,021,202.74                             |
| 3137BAHA3<br>FHMS K-715 A2           | 834,115.30<br>100.8907           | 01/25/2021<br>2.86     | 12/19/2020         | AAA<br>Mortgage Backed | 1.77<br>0.57      | 838,285.88<br>836,789.12<br>4,755.48                                     | 841,544.60<br>1,985.19<br>843,529.79                                 |

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# Balance Sheet Classification

US Dollar

01 April 2020 to 30 June 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 |
|--|----------------------------------|------------------------|--------------------|-----------------------|-------------------|--|--|
| 3130A1W95<br>FEDERAL HOME LOAN BANKS         | 1,000,000.00<br>101.8786         | 06/11/2021<br>2.25     | 06/11/2021         | AAA<br>Agency         | 1.54<br>0.26      | 1,009,410.00<br>1,006,611.91<br>12,174.04                                | 1,018,785.95<br>1,250.00<br>1,020,035.95                             |
| 4581X0CD8<br>INTER-AMERICAN DEVELOPMENT BANK | 1,000,000.00<br>100.6313         | 11/09/2020<br>2.13     | 11/09/2020         | AAA<br>Government     | 1.72<br>0.36      | 1,004,024.00<br>1,001,428.57<br>4,884.11                                 | 1,006,312.68<br>3,069.44<br>1,009,382.12                             |
| 912828XM7<br>UNITED STATES TREASURY          | 500,000.00<br>100.1198           | 07/31/2020<br>1.63     | 07/31/2020         | AAA<br>Government     | 2.37<br>0.22      | 495,410.16<br>499,699.36<br>899.64                                       | 500,599.00<br>3,392.86<br>503,991.86                                 |
| 69371RM78<br>PACCAR FINANCIAL CORP           | 700,000.00<br>100.2435           | 08/14/2020<br>2.50     | 08/14/2020         | A+<br>Industrial      | 2.48<br>0.50      | 700,140.00<br>700,012.22<br>1,692.01                                     | 701,704.23<br>6,659.72<br>708,363.96                                 |
| 857477AS2<br>STATE STREET CORP               | 700,000.00<br>100.2841           | 08/18/2020<br>2.55     | 08/18/2020         | AA-<br>Financial      | 2.61<br>0.41      | 699,461.00<br>699,947.20<br>2,041.31                                     | 701,988.51<br>6,594.58<br>708,583.09                                 |
| 46625HNX4<br>JPMORGAN CHASE & CO             | 575,000.00<br>100.5101           | 10/29/2020<br>2.55     | 09/29/2020         | AA-<br>Financial      | 1.27<br>0.48      | 578,984.75<br>576,784.22<br>1,148.59                                     | 577,932.80<br>2,525.21<br>580,458.01                                 |
| 912828L99<br>UNITED STATES TREASURY          | 1,000,000.00<br>100.3925         | 10/31/2020<br>1.38     | 10/31/2020         | AAA<br>Government     | 1.61<br>0.20      | 997,656.25<br>999,210.12<br>4,714.88                                     | 1,003,925.00<br>2,316.58<br>1,006,241.58                             |
| 92826CAB8<br>VISA INC                        | 675,000.00<br>100.6588           | 12/14/2020<br>2.20     | 11/14/2020         | AA-<br>Industrial     | 2.56<br>0.42      | 671,024.25<br>673,914.52<br>5,532.38                                     | 679,446.89<br>701.25<br>680,148.14                                   |
| 06406FAA1<br>BANK OF NEW YORK MELLON CORP    | 700,000.00<br>101.5245           | 04/15/2021<br>2.50     | 03/15/2021         | AA-<br>Financial      | 1.90<br>0.34      | 706,398.00<br>702,905.10<br>7,766.26                                     | 710,671.36<br>3,694.44<br>714,365.80                                 |
| 89236TCZ6<br>TOYOTA MOTOR CREDIT CORP        | 500,000.00<br>101.1455           | 04/08/2021<br>1.90     | 04/08/2021         | A+<br>Industrial      | 1.78<br>0.41      | 500,905.00<br>500,433.23<br>5,294.35                                     | 505,727.58<br>2,190.28<br>507,917.85                                 |
| 912828Q78<br>UNITED STATES TREASURY          | 1,000,000.00<br>100.9844         | 04/30/2021<br>1.38     | 04/30/2021         | AAA<br>Government     | 1.63<br>0.19      | 996,210.94<br>997,923.90<br>11,920.10                                    | 1,009,844.00<br>2,316.58<br>1,012,160.58                             |
| 912828S27<br>UNITED STATES TREASURY          | 1,000,000.00<br>100.9414         | 06/30/2021<br>1.13     | 06/30/2021         | AAA<br>Government     | 1.63<br>0.18      | 991,484.38<br>995,008.56<br>14,405.44                                    | 1,009,414.00<br>30.57<br>1,009,444.57                                |
| 24422ETZ2<br>JOHN DEERE CAPITAL CORP         | 700,000.00<br>101.0134           | 01/08/2021<br>2.35     | 01/08/2021         | A<br>Industrial       | 2.66<br>0.41      | 696,430.00<br>698,912.49<br>8,181.41                                     | 707,093.90<br>7,905.14<br>714,999.04                                 |
| 44932HAF0<br>IBM CREDIT LLC                  | 750,000.00<br>100.0868           | 02/05/2021<br>0.70     | 02/05/2021         | A<br>Industrial       | 0.92<br>0.34      | 748,807.50<br>749,080.43<br>1,570.50                                     | 750,650.93<br>832.29<br>751,483.23                                   |
| 808513AV7<br>CHARLES SCHWAB CORP             | 700,000.00<br>100.1146           | 05/21/2021<br>0.69     | 04/21/2021         | A<br>Financial        | 0.61<br>0.47      | 700,868.00<br>700,507.34<br>295.13                                       | 700,802.47<br>553.38<br>701,355.84                                   |

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# Balance Sheet Classification

US Dollar

01 April 2020 to 30 June 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,<br>Description                           | Base Current Units,<br>Market Price | Final Maturity,<br>Coupon | Effective<br>Maturity | Rating,<br>Market Sector | Book Yield,<br>Yield | Base Original Cost,<br>Base Book Value,<br>Base Net Total Unrealized<br>Gain/Loss | Base Market Value,<br>Base Accrued Balance,<br>Base Market Value +<br>Accrued |
|--|-------------------------------------|---------------------------|-----------------------|--------------------------|----------------------|---|---|
| 9128285G1<br>UNITED STATES TREASURY                  | 1,000,000.00<br>100.8893            | 10/31/2020<br>2.88        | 10/31/2020            | AAA<br>Government        | 1.72<br>0.21         | 1,013,242.19<br>1,003,774.64<br>5,118.36  | 1,008,893.00<br>4,843.75<br>1,013,736.75                                      |
| 9128286D7<br>UNITED STATES TREASURY                  | 500,000.00<br>101.5273              | 02/28/2021<br>2.50        | 02/28/2021            | AAA<br>Government        | 2.35<br>0.21         | 501,328.13<br>500,481.87<br>7,154.63  | 507,636.50<br>4,177.99<br>511,814.49  |
| 14913Q2W8<br>CATERPILLAR FINANCIAL SERVICES CORP     | 535,000.00<br>101.9936              | 05/17/2021<br>2.65        | 05/17/2021            | A<br>Industrial          | 0.34<br>0.38         | 545,839.10<br>545,839.10<br>-173.41   | 545,665.69<br>1,732.81<br>547,398.50  |
| 313312N97<br>FEDERAL FARM CREDIT BANKS FUNDING CORP  | 1,000,000.00<br>99.9377             | 11/10/2020<br>0.00        | 11/10/2020            | A-1+<br>Agency           | 1.62<br>0.17         | 983,866.67<br>994,133.33<br>5,243.34  | 999,376.67<br>0.00<br>999,376.67  |
| 796720MC1<br>SAN BERNARDINO CALIF CMNTY COLLEGE DIST | 750,000.00<br>100.1020              | 08/01/2020<br>1.75        | 08/01/2020            | AA+<br>Municipal         | 1.76<br>0.56         | 750,000.00<br>750,000.00<br>765.00  | 750,765.00<br>5,481.25<br>756,246.25  |
| 313312N30<br>FEDERAL FARM CREDIT BANKS FUNDING CORP  | 1,000,000.00<br>99.9405             | 11/04/2020<br>0.00        | 11/04/2020            | A-1+<br>Agency           | 1.62<br>0.17         | 985,688.89<br>994,400.00<br>5,005.00  | 999,405.00<br>0.00<br>999,405.00  |
| 13017HAF3<br>CALIFORNIA EARTHQUAKE AUTH REV          | 1,000,000.00<br>100.0000            | 07/01/2020<br>1.30        | 07/01/2020            | A-1+<br>Municipal        | 1.30<br>1.30         | 1,000,000.00<br>1,000,000.00<br>0.00  | 1,000,000.00<br>3,755.56<br>1,003,755.56                                      |
| 313385DF0<br>FEDERAL HOME LOAN BANKS                 | 1,000,000.00<br>99.8767             | 03/19/2021<br>0.00        | 03/19/2021            | A-1+<br>Agency           | 0.40<br>0.17         | 995,955.56<br>997,100.00<br>1,667.00  | 998,767.00<br>0.00<br>998,767.00  |
| 313312N55<br>FEDERAL FARM CREDIT BANKS FUNDING CORP  | 1,000,000.00<br>99.9396             | 11/06/2020<br>0.00        | 11/06/2020            | A-1+<br>Agency           | 0.20<br>0.17         | 998,788.89<br>999,288.89<br>106.67  | 999,395.56<br>0.00<br>999,395.56  |
| 313313DU9<br>FEDERAL FARM CREDIT BANKS FUNDING CORP  | 1,000,000.00<br>99.8706             | 04/01/2021<br>0.00        | 04/01/2021            | A-1+<br>Agency           | 0.30<br>0.17         | 996,966.67<br>997,716.67<br>989.44  | 998,706.11<br>0.00<br>998,706.11  |
| 313312J27<br>FEDERAL FARM CREDIT BANKS FUNDING CORP  | 1,000,000.00<br>99.9613             | 10/02/2020<br>0.00        | 10/02/2020            | A-1+<br>Agency           | 0.20<br>0.15         | 999,016.67<br>999,483.34<br>129.16  | 999,612.50<br>0.00<br>999,612.50  |
| 34153P7G7<br>FLORIDA ST BRD ED PUB ED                | 750,000.00<br>104.3710              | 06/01/2021<br>5.00        | 06/01/2021            | AAA<br>Municipal         | 0.84<br>0.29         | 784,507.50<br>778,402.98<br>4,379.52  | 782,782.50<br>3,125.00<br>785,907.50  |
| 797508GZ5<br>SAN DIEGUITO CALIF UN HIGH SCH DIST     | 250,000.00<br>100.0340              | 08/01/2020<br>1.07        | 08/01/2020            | AA+<br>Municipal         | 1.07<br>0.66         | 250,000.00<br>250,000.00<br>85.00   | 250,085.00<br>362.74<br>250,447.74  |
| 799055QP6<br>SAN MATEO FOSTER CITY CALIF SCH DIST    | 425,000.00<br>100.0160              | 08/01/2020<br>0.96        | 08/01/2020            | AAA<br>Municipal         | 0.96<br>0.76         | 425,000.00<br>425,000.00<br>68.00   | 425,068.00<br>476.99<br>425,544.99  |
| 378460XZ7<br>GLENDALE CALIF UNI SCH DIST             | 150,000.00<br>100.0270              | 09/01/2020<br>0.82        | 09/01/2020            | AA+<br>Municipal         | 0.82<br>0.65         | 150,000.00<br>150,000.00<br>40.50   | 150,040.50<br>99.20<br>150,139.70   |

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# Balance Sheet Classification

US Dollar

01 April 2020 to 30 June 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 |
|---|----------------------------------|------------------------|--------------------|-----------------------|-------------------|--|--|
| 313385GB6<br>FEDERAL HOME LOAN BANKS                | 1,000,000.00<br>99.8538          | 05/26/2021<br>0.00     | 05/26/2021         | A-1+<br>Agency        | 0.19<br>0.17      | 998,124.31<br>998,309.31<br>228.47                                       | 998,537.78<br>0.00<br>998,537.78                                     |
| 313313EA2<br>FEDERAL FARM CREDIT BANKS FUNDING CORP | 1,000,000.00<br>99.8678          | 04/07/2021<br>0.00     | 04/07/2021         | A-1+<br>Agency        | 0.19<br>0.17      | 998,342.78<br>998,522.22<br>155.56                                       | 998,677.78<br>0.00<br>998,677.78                                     |
| ---   | <b>28,144,115.30</b>             | <b>01/09/2021</b>      | <b>01/05/2021</b>  | <b>AA+</b>            | <b>1.36</b>       | <b>28,191,600.20</b>   | <b>28,325,657.89</b>   |
| ---   | <b>100.6546</b>                  | <b>1.54</b>            |                    | <b>---</b>            | <b>0.33</b>       | <b>28,191,228.37</b><br><b>134,429.51</b>                                | <b>86,478.88</b><br><b>28,412,136.77</b>                             |

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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 |
|--------------------------------------|----------------------------------|------------------------|--------------------|-----------------------|-------------------|--|--|
| 313378JP7<br>FEDERAL HOME LOAN BANKS | 1,000,000.00<br>102.4799         | 09/10/2021<br>2.38     | 09/10/2021         | AAA<br>Agency         | 1.66<br>0.29      | 1,013,040.00<br>1,008,324.22<br>16,475.03                                | 1,024,799.25<br>7,322.92<br>1,032,122.17                             |
| 69353REY0<br>PNC BANK NA             | 700,000.00<br>102.8809           | 12/09/2021<br>2.55     | 11/09/2021         | A+<br>Financial       | 0.40<br>0.42      | 720,391.00<br>720,309.11<br>-142.81                                      | 720,166.30<br>1,090.83<br>721,257.13                                 |
| 65478GAD2<br>NAROT 2017-B A3         | 119,123.52<br>100.2449           | 10/15/2021<br>1.75     | 10/26/2020         | AAA<br>Asset Backed   | 3.20<br>1.48      | 117,062.13<br>118,713.32<br>701.96                                       | 119,415.28<br>92.65<br>119,507.93                                    |
| 65478GAD2<br>NAROT 2017-B A3         | 79,415.68<br>100.2449            | 10/15/2021<br>1.75     | 10/26/2020         | AAA<br>Asset Backed   | 3.32<br>1.48      | 78,215.14<br>79,118.18<br>492.01   | 79,610.19<br>61.77<br>79,671.96                                      |
| 06051GHH5<br>BANK OF AMERICA CORP    | 700,000.00<br>102.4330           | 05/17/2022<br>3.50     | 05/17/2021         | A+<br>Financial       | 0.66<br>0.72      | 717,486.00<br>717,377.39<br>-346.39                                      | 717,031.00<br>2,993.59<br>720,024.59                                 |
| 92868LAB7<br>VALET 2018-1 A2A        | 2,212.45<br>100.1282             | 07/20/2021<br>2.81     | 07/20/2020         | AAA<br>Asset Backed   | 2.83<br>0.50      | 2,212.43<br>2,212.45<br>2.84   | 2,215.29<br>1.90<br>2,217.19   |
| 17325FAQ1<br>CITIBANK NA             | 700,000.00<br>102.9822           | 07/23/2021<br>3.40     | 06/23/2021         | AA-<br>Financial      | 0.32<br>0.35      | 721,000.00<br>721,000.00<br>-124.54                                      | 720,875.46<br>10,445.56<br>731,321.01                                |
| 89231AAD3<br>TAOT 2018-C A3          | 800,000.00<br>102.0369           | 12/15/2022<br>3.02     | 03/05/2021         | AAA<br>Asset Backed   | 1.86<br>1.59      | 812,218.75<br>807,916.73<br>8,378.79                                     | 816,295.52<br>1,073.78<br>817,369.30                                 |
| 02582JH4<br>AMXCA 2018-8 A           | 665,000.00<br>103.4318           | 09/15/2021<br>3.18     | 09/14/2021         | AAA<br>Asset Backed   | 0.38<br>0.33      | 688,015.23<br>687,356.20<br>465.13                                       | 687,821.34<br>939.87<br>688,761.20                                   |
| 92348XAB1<br>VZOT 2018-A A1B         | 800,000.00<br>100.0160           | 04/20/2023<br>0.43     | 04/26/2021         | AAA<br>Asset Backed   | 0.43<br>0.37      | 800,000.00<br>800,000.00<br>128.24                                       | 800,128.24<br>86.00<br>800,214.24                                    |

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# Balance Sheet Classification

US Dollar

01 April 2020 to 30 June 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,<br>Description                          | Base Current Units,<br>Market Price | Final Maturity,<br>Coupon | Effective<br>Maturity | Rating,<br>Market Sector | Book Yield,<br>Yield | Base Original Cost,<br>Base Book Value,<br>Base Net Total Unrealized<br>Gain/Loss | Base Market Value,<br>Base Accrued Balance,<br>Base Market Value +<br>Accrued |
|---|-------------------------------------|---------------------------|-----------------------|--------------------------|----------------------|---|---|
| 65478BAD3<br>NALT 2018-A A3                         | 444,911.03<br>100.7386              | 09/15/2021<br>3.25        | 09/18/2020            | AAA<br>Asset Backed      | 6.38<br>-0.05        | 439,349.64<br>441,215.88<br>6,981.09  | 448,196.97<br>642.65<br>448,839.62  |
| 58772TAC4<br>MBALT 2019-A A3                        | 500,000.00<br>100.9690              | 11/15/2021<br>3.10        | 11/23/2020            | AAA<br>Asset Backed      | 1.77<br>0.67         | 505,234.38<br>502,260.90<br>2,583.90  | 504,844.80<br>688.89<br>505,533.69  |
| 36256UAD0<br>GMALT 2019-1 A3                        | 800,000.00<br>101.0604              | 12/20/2021<br>2.98        | 12/11/2020            | AAA<br>Asset Backed      | 1.35<br>0.60         | 807,937.50<br>804,939.73<br>3,543.31  | 808,483.04<br>728.44<br>809,211.48  |
| 43814WAB1<br>HAROT 2019-1 A2                        | 198,366.16<br>100.5187              | 09/20/2021<br>2.75        | 09/11/2020            | AAA<br>Asset Backed      | 4.17<br>0.16         | 197,374.33<br>197,732.28<br>1,662.74  | 199,395.03<br>196.99<br>199,592.01  |
| 86787EBE6<br>TRUIST BANK                            | 700,000.00<br>104.0680              | 05/17/2022<br>2.80        | 04/17/2022            | A+<br>Financial          | 0.63<br>0.52         | 728,287.00<br>727,048.15<br>1,427.95  | 728,476.10<br>2,395.56<br>730,871.66  |
| 14042WAB6<br>COPAR 2019-1 A2                        | 321,081.20<br>100.6045              | 04/15/2022<br>2.58        | 10/10/2020            | AAA<br>Asset Backed      | 2.60<br>0.42         | 321,054.03<br>321,071.28<br>1,950.99  | 323,022.26<br>368.17<br>323,390.43  |
| 05588CAB8<br>BMWOT 2019-A A2                        | 574,444.21<br>100.6629              | 05/25/2022<br>2.05        | 11/05/2020            | AAA<br>Asset Backed      | 2.06<br>0.16         | 574,432.09<br>574,437.74<br>3,814.40  | 578,252.14<br>196.27<br>578,448.41  |
| 3133EKR73<br>FEDERAL FARM CREDIT BANKS FUNDING CORP | 1,000,000.00<br>99.9602             | 09/23/2021<br>0.31        | 09/23/2021            | AAA<br>Agency            | 0.31<br>0.28         | 1,000,000.00<br>1,000,000.00<br>-398.02   | 999,601.98<br>67.81<br>999,669.79   |
| 376087FW7<br>GILROY CALIF UNI SCH DIST              | 500,000.00<br>100.6030              | 08/01/2021<br>1.72        | 08/01/2021            | AA-<br>Municipal         | 1.72<br>1.16         | 500,000.00<br>500,000.00<br>3,015.00  | 503,015.00<br>3,585.42<br>506,600.42  |
| 90331HPK3<br>US BANK NA                             | 750,000.00<br>99.9750               | 01/21/2022<br>1.29        | 01/21/2022            | AA-<br>Financial         | 1.29<br>0.46         | 750,000.00<br>750,000.00<br>-187.17   | 749,812.83<br>1,906.65<br>751,719.48  |
| 34531MAD0<br>FORDL 2020-A A3                        | 590,000.00<br>101.6539              | 03/15/2023<br>1.85        | 11/04/2021            | AAA<br>Asset Backed      | 1.86<br>0.62         | 589,971.33<br>589,977.80<br>9,780.09  | 599,757.89<br>485.11<br>600,243.00  |
| 032556GM8<br>ANAHEIM CALIF HSG & PUB IMPT AUTH REV  | 630,000.00<br>100.6840              | 10/01/2021<br>1.65        | 10/01/2021            | AA-<br>Municipal         | 1.65<br>1.09         | 630,000.00<br>630,000.00<br>4,309.20  | 634,309.20<br>3,372.23<br>637,681.43  |
| 786089JA1<br>SACRAMENTO CALIF WTR REV               | 550,000.00<br>100.7190              | 09/01/2021<br>1.47        | 09/01/2021            | AA<br>Municipal          | 1.47<br>0.84         | 550,000.00<br>550,000.00<br>3,954.50  | 553,954.50<br>1,232.69<br>555,187.19  |
| 799055QQ4<br>SAN MATEO FOSTER CITY CALIF SCH DIST   | 500,000.00<br>100.2730              | 08/01/2021<br>1.06        | 08/01/2021            | AAA<br>Municipal         | 1.06<br>0.81         | 500,000.00<br>500,000.00<br>1,365.00  | 501,365.00<br>619.50<br>501,984.50  |
| 9523472B7<br>WEST CONTRA COSTA CALIF UNI SCH DIST   | 535,000.00<br>100.5120              | 08/01/2021<br>1.28        | 08/01/2021            | A+<br>Municipal          | 1.28<br>0.81         | 535,000.00<br>535,000.00<br>2,739.20  | 537,739.20<br>935.00<br>538,674.20  |

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# Balance Sheet Classification

US Dollar

01 April 2020 to 30 June 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,<br>Description               | Base Current Units,<br>Market Price | Final Maturity,<br>Coupon | Effective<br>Maturity | Rating,<br>Market Sector | Book Yield,<br>Yield | Base Original Cost,<br>Base Book Value,<br>Base Net Total Unrealized<br>Gain/Loss | Base Market Value,<br>Base Accrued Balance,<br>Base Market Value +<br>Accrued |
|--|-------------------------------------|---------------------------|-----------------------|--------------------------|----------------------|---|---|
| 542424WH5<br>LONG BEACH CALIF HBR REV    | 500,000.00<br>103.4540              | 07/15/2021<br>4.00        | 07/15/2021            | AA<br>Municipal          | 0.95<br>0.57         | 517,475.00<br>515,694.37<br>1,575.63  | 517,270.00<br>2,333.33<br>519,603.33  |
| 378460YA1<br>GLENDALE CALIF UNI SCH DIST | 150,000.00<br>100.2040              | 09/01/2021<br>0.92        | 09/01/2021            | AA+<br>Municipal         | 0.92<br>0.74         | 150,000.00<br>150,000.00<br>306.00  | 150,306.00<br>111.29<br>150,417.29  |
| ---                                      | 14,809,554.25                       | 01/17/2022                | 06/30/2021            | AA+                      | 1.37                 | 14,965,755.98   | 15,026,159.80   |
| ---                                      | 101.4803                            | 2.21                      |                       | ---                      | 0.59                 | 14,951,705.73<br>74,454.07  | 43,974.85<br>15,070,134.65  |

## Summary

| Identifier,<br>Description | Base Current Units,<br>Market Price | Final Maturity,<br>Coupon | Effective<br>Maturity | Rating,<br>Market Sector | Book Yield,<br>Yield | Base Original Cost,<br>Base Book Value,<br>Base Net Total Unrealized<br>Gain/Loss | Base Market Value,<br>Base Accrued Balance,<br>Base Market Value +<br>Accrued |
|----------------------------|-------------------------------------|---------------------------|-----------------------|--------------------------|----------------------|---|---|
| ---                        | 44,113,341.41                       | 05/11/2021                | 03/02/2021            | AA+                      | 1.41                 | 44,317,010.04   | 44,511,377.05   |
| ---                        | 101.5599                            | 1.75                      |                       | ---                      | 0.44                 | 44,302,385.96<br>208,991.09   | 131,708.93<br>44,643,085.98   |

\* 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 April 2020 to 30 June 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.

Buy

| Trade Date,<br>Settle Date | Identifier,<br>Description                          | Broker/Dealer,<br>Final Maturity,<br>Coupon Rate       | Base Original Units,<br>Base Current Units,<br>Price | Purchased Cost,<br>Base Principal | Base Net Total Realized<br>Gain,<br>Base Accrued Interest | Base Commission,<br>Base Amount |
|----------------------------|---|--|--|-----------------------------------|---|---------------------------------|
| 06/16/2020<br>06/18/2020   | 02582JJH4<br>AMXCA 2018-8 A                         | BARCLAYS CAPITAL INC.<br>09/15/2021<br>3.18            | 665,000.00<br>665,000.00<br>103.46                   | 0.00<br>688,015.23                | 0.00<br>176.23  | 0.00<br>-688,191.46             |
| 06/25/2020<br>06/29/2020   | 06051GHH5<br>BANK OF AMERICA CORP                   | Citigroup Global Markets (AU)<br>05/17/2022<br>3.50    | 700,000.00<br>700,000.00<br>102.50                   | 0.00<br>717,486.00                | 0.00<br>2,857.52  | 0.00<br>-720,343.52             |
| 05/28/2020<br>06/01/2020   | 09247XAH4<br>BLACKROCK INC                          | Bank of Montreal, Primary Broker<br>05/24/2021<br>4.25 | 450,000.00<br>450,000.00<br>103.86                   | 0.00<br>467,374.50                | 0.00<br>371.88  | 0.00<br>-467,746.38             |
| 06/29/2020<br>07/01/2020   | 14913Q2W8<br>CATERPILLAR FINANCIAL SERVICES<br>CORP | Piper Jaffray Inc<br>05/17/2021<br>2.65                | 535,000.00<br>535,000.00<br>102.03                   | 0.00<br>545,839.10                | 0.00<br>1,732.81  | 0.00<br>-547,571.91             |
| 06/29/2020<br>07/01/2020   | 17325FAQ1<br>CITIBANK NA                            | Goldman Sachs & Co. (AU)<br>07/23/2021<br>3.40         | 700,000.00<br>700,000.00<br>103.00                   | 0.00<br>721,000.00                | 0.00<br>10,445.56   | 0.00<br>-731,445.56             |
| 06/16/2020<br>06/23/2020   | 283062DH7<br>EL DORADO CALIF IRR DIST REV           | Citigroup Global Markets (AU)<br>09/01/2020<br>0.54    | 400,000.00<br>400,000.00<br>100.00                   | 0.00<br>400,000.00                | 0.00<br>0.00  | 0.00<br>-400,000.00             |
| 04/08/2020<br>04/08/2020   | 313312J27<br>FEDERAL FARM CREDIT BANKS              | APX Asset<br>10/02/2020<br>0.00                        | 1,000,000.00<br>1,000,000.00<br>99.90                | 0.00<br>999,016.67                | 0.00<br>0.00  | 0.00<br>-999,016.67             |
| 04/02/2020<br>04/02/2020   | 313312N55<br>FEDERAL FARM CREDIT BANKS              | APX Asset<br>11/06/2020<br>0.00                        | 1,000,000.00<br>1,000,000.00<br>99.88                | 0.00<br>998,788.89                | 0.00<br>0.00  | 0.00<br>-998,788.89             |
| 04/02/2020<br>04/02/2020   | 313313DU9<br>FEDERAL FARM CREDIT BANKS              | FIRST TENNESSEE BANK N A BOND<br>04/01/2021<br>0.00    | 1,000,000.00<br>1,000,000.00<br>99.70                | 0.00<br>996,966.67                | 0.00<br>0.00  | 0.00<br>-996,966.67             |
| 05/28/2020<br>05/28/2020   | 313313EA2<br>FEDERAL FARM CREDIT BANKS              | FIRST TENNESSEE BANK N A BOND<br>04/07/2021<br>0.00    | 1,000,000.00<br>1,000,000.00<br>99.83                | 0.00<br>998,342.78                | 0.00<br>0.00  | 0.00<br>-998,342.78             |
| 05/26/2020<br>05/26/2020   | 313385GB6<br>FEDERAL HOME LOAN BANKS                | FIRST TENNESSEE BANK N A BOND<br>05/26/2021<br>0.00    | 1,000,000.00<br>1,000,000.00<br>99.81                | 0.00<br>998,124.31                | 0.00<br>0.00  | 0.00<br>-998,124.31             |
| 04/16/2020<br>04/20/2020   | 34153P7G7<br>FLORIDA ST BRD ED PUB ED               | MORGAN STANLEY CO<br>06/01/2021<br>5.00                | 750,000.00<br>750,000.00<br>104.60                   | 0.00<br>784,507.50                | 0.00<br>14,479.17   | 0.00<br>-798,986.67             |
| 05/13/2020<br>06/02/2020   | 378460XZ7<br>GLENDALE CALIF UNI SCH DIST            | Dain Rauscher<br>09/01/2020<br>0.82                    | 150,000.00<br>150,000.00<br>100.00                   | 0.00<br>150,000.00                | 0.00<br>0.00  | 0.00<br>-150,000.00             |
| 05/13/2020<br>06/02/2020   | 378460YA1<br>GLENDALE CALIF UNI SCH DIST            | Dain Rauscher<br>09/01/2021<br>0.92                    | 150,000.00<br>150,000.00<br>100.00                   | 0.00<br>150,000.00                | 0.00<br>0.00  | 0.00<br>-150,000.00             |

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# Trading Activity

US Dollar

01 April 2020 to 30 June 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,<br>Settle Date | Identifier,<br>Description                           | Broker/Dealer,<br>Final Maturity,<br>Coupon Rate       | Base Original Units,<br>Base Current Units,<br>Price | Purchased Cost,<br>Base Principal | Base Net Total Realized<br>Gain,<br>Base Accrued Interest | Base Commission,<br>Base Amount |
|----------------------------|--|--|--|-----------------------------------|---|---------------------------------|
| 04/02/2020<br>04/03/2020   | 38346LE44<br>Gotham Funding Corporation              | CS First Boston (BR)<br>05/04/2020<br>0.00             | 1,000,000.00<br>1,000,000.00<br>99.89                | 0.00<br>998,923.61                | 0.00<br>0.00  | 0.00<br>-998,923.61             |
| 04/23/2020<br>04/27/2020   | 44932HAF0<br>IBM CREDIT LLC                          | RAMIREZ & CO INC<br>02/05/2021<br>1.90                 | 750,000.00<br>750,000.00<br>99.84                    | 0.00<br>748,807.50                | 0.00<br>3,247.54  | 0.00<br>-752,055.04             |
| 04/07/2020<br>04/08/2020   | 50000DEK8<br>Koch Industries, Inc.                   | J.P. Morgan Securities Inc. (AU)<br>05/19/2020<br>0.00 | 750,000.00<br>750,000.00<br>99.86                    | 0.00<br>748,975.00                | 0.00<br>0.00  | 0.00<br>-748,975.00             |
| 05/19/2020<br>05/19/2020   | 50000DHE9<br>Koch Industries, Inc.                   | CITIGROUP GLOBAL MARKET<br>08/14/2020<br>0.00          | 750,000.00<br>750,000.00<br>99.94                    | 0.00<br>749,565.00                | 0.00<br>0.00  | 0.00<br>-749,565.00             |
| 05/12/2020<br>05/19/2020   | 542424WH5<br>LONG BEACH CALIF HBR REV                | Citigroup Global Markets (AU)<br>07/15/2021<br>4.00    | 500,000.00<br>500,000.00<br>103.50                   | 0.00<br>517,475.00                | 0.00<br>0.00  | 0.00<br>-517,475.00             |
| 04/24/2020<br>04/30/2020   | 544647BY5<br>LOS ANGELES CALIF UNI SCH DIST          | MORGAN STANLEY CO<br>07/01/2020<br>2.38                | 300,000.00<br>300,000.00<br>100.14                   | 0.00<br>300,417.00                | 0.00<br>0.00  | 0.00<br>-300,417.00             |
| 06/25/2020<br>06/29/2020   | 69353REY0<br>PNC BANK NA                             | J.P. Morgan Securities Inc. (AU)<br>12/09/2021<br>2.55 | 700,000.00<br>700,000.00<br>102.91                   | 0.00<br>720,391.00                | 0.00<br>991.67  | 0.00<br>-721,382.67             |
| 04/24/2020<br>05/06/2020   | 786089JA1<br>SACRAMENTO CALIF WTR REV                | Goldman Sachs & Co. (AU)<br>09/01/2021<br>1.47         | 550,000.00<br>550,000.00<br>100.00                   | 0.00<br>550,000.00                | 0.00<br>0.00  | 0.00<br>-550,000.00             |
| 04/24/2020<br>05/12/2020   | 797508GZ5<br>SAN DIEGUITO CALIF UN HIGH SCH<br>DIST  | Dain Rauscher<br>08/01/2020<br>1.07                    | 250,000.00<br>250,000.00<br>100.00                   | 0.00<br>250,000.00                | 0.00<br>0.00  | 0.00<br>-250,000.00             |
| 04/29/2020<br>05/19/2020   | 799055QP6<br>SAN MATEO FOSTER CITY CALIF SCH<br>DIST | Dain Rauscher<br>08/01/2020<br>0.96                    | 425,000.00<br>425,000.00<br>100.00                   | 0.00<br>425,000.00                | 0.00<br>0.00  | 0.00<br>-425,000.00             |
| 04/29/2020<br>05/19/2020   | 799055QQ4<br>SAN MATEO FOSTER CITY CALIF SCH<br>DIST | Dain Rauscher<br>08/01/2021<br>1.06                    | 500,000.00<br>500,000.00<br>100.00                   | 0.00<br>500,000.00                | 0.00<br>0.00  | 0.00<br>-500,000.00             |
| 05/28/2020<br>06/01/2020   | 86787EBE6<br>SUNTRUST BANK                           | TORONTO DOMINION BK<br>05/17/2022<br>2.80              | 700,000.00<br>700,000.00<br>104.04                   | 0.00<br>728,287.00                | 0.00<br>762.22  | 0.00<br>-729,049.22             |
| 04/01/2020<br>04/01/2020   | 92512LEM9<br>Versailles Commercial Paper LLC         | J.P. Morgan Securities Inc. (AU)<br>05/21/2020<br>0.00 | 750,000.00<br>750,000.00<br>99.80                    | 0.00<br>748,489.58                | 0.00<br>0.00  | 0.00<br>-748,489.58             |
| 04/01/2020<br>04/01/2020   | 94975P405<br>WELLSFARGO:GOVT MM I                    | Direct<br>06/30/2020<br>0.12                           | 751,290.76<br>751,290.76<br>1.00                     | 751,290.76<br>751,290.76          | 0.00<br>0.00  | 0.00<br>-751,290.76             |
| 04/02/2020<br>04/02/2020   | 94975P405<br>WELLSFARGO:GOVT MM I                    | Direct<br>06/30/2020<br>0.12                           | 2,700,000.00<br>2,700,000.00<br>1.00                 | 2,700,000.00<br>2,700,000.00      | 0.00<br>0.00  | 0.00<br>-2,700,000.00           |
| 04/06/2020<br>04/06/2020   | 94975P405<br>WELLSFARGO:GOVT MM I                    | Direct<br>06/30/2020<br>0.12                           | 1,000,000.00<br>1,000,000.00<br>1.00                 | 1,000,000.00<br>1,000,000.00      | 0.00<br>0.00  | 0.00<br>-1,000,000.00           |

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# Trading Activity

US Dollar

01 April 2020 to 30 June 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,<br>Settle Date | Identifier,<br>Description        | Broker/Dealer,<br>Final Maturity,<br>Coupon Rate | Base Original Units,<br>Base Current Units,<br>Price | Purchased Cost,<br>Base Principal | Base Net Total Realized<br>Gain,<br>Base Accrued Interest | Base Commission,<br>Base Amount |
|----------------------------|-----------------------------------|--|--|-----------------------------------|---|---------------------------------|
| 04/07/2020<br>04/07/2020   | 94975P405<br>WELLSFARGO:GOVT MM I | Direct<br>06/30/2020<br>0.12                     | 400,000.00<br>400,000.00<br>1.00                     | 400,000.00<br>400,000.00          | 0.00<br>0.00  | 0.00<br>-400,000.00             |
| 04/07/2020<br>04/07/2020   | 94975P405<br>WELLSFARGO:GOVT MM I | Direct<br>06/30/2020<br>0.12                     | 3,840.00<br>3,840.00<br>1.00                         | 3,840.00<br>3,840.00              | 0.00<br>0.00  | 0.00<br>-3,840.00               |
| 04/15/2020<br>04/15/2020   | 94975P405<br>WELLSFARGO:GOVT MM I | Direct<br>06/30/2020<br>0.12                     | 960,302.49<br>960,302.49<br>1.00                     | 960,302.49<br>960,302.49          | 0.00<br>0.00  | 0.00<br>-960,302.49             |
| 04/15/2020<br>04/15/2020   | 94975P405<br>WELLSFARGO:GOVT MM I | Direct<br>06/30/2020<br>0.12                     | 0.99<br>0.99<br>1.00                                 | 0.99<br>0.99                      | 0.00<br>0.00  | 0.00<br>-0.99                   |
| 04/21/2020<br>04/21/2020   | 94975P405<br>WELLSFARGO:GOVT MM I | Direct<br>06/30/2020<br>0.12                     | 3,790.02<br>3,790.02<br>1.00                         | 3,790.02<br>3,790.02              | 0.00<br>0.00  | 0.00<br>-3,790.02               |
| 04/27/2020<br>04/27/2020   | 94975P405<br>WELLSFARGO:GOVT MM I | Direct<br>06/30/2020<br>0.12                     | 27,898.32<br>27,898.32<br>1.00                       | 27,898.32<br>27,898.32            | 0.00<br>0.00  | 0.00<br>-27,898.32              |
| 04/27/2020<br>04/27/2020   | 94975P405<br>WELLSFARGO:GOVT MM I | Direct<br>06/30/2020<br>0.12                     | 68,067.28<br>68,067.28<br>1.00                       | 68,067.28<br>68,067.28            | 0.00<br>0.00  | 0.00<br>-68,067.28              |
| 04/29/2020<br>04/29/2020   | 94975P405<br>WELLSFARGO:GOVT MM I | Direct<br>06/30/2020<br>0.12                     | 7,331.25<br>7,331.25<br>1.00                         | 7,331.25<br>7,331.25              | 0.00<br>0.00  | 0.00<br>-7,331.25               |
| 05/01/2020<br>05/01/2020   | 94975P405<br>WELLSFARGO:GOVT MM I | Direct<br>06/30/2020<br>0.05                     | 710,849.71<br>710,849.71<br>1.00                     | 710,849.71<br>710,849.71          | 0.00<br>0.00  | 0.00<br>-710,849.71             |
| 05/04/2020<br>05/04/2020   | 94975P405<br>WELLSFARGO:GOVT MM I | Direct<br>06/30/2020<br>0.05                     | 1,500,000.00<br>1,500,000.00<br>1.00                 | 1,500,000.00<br>1,500,000.00      | 0.00<br>0.00  | 0.00<br>-1,500,000.00           |
| 05/05/2020<br>05/05/2020   | 94975P405<br>WELLSFARGO:GOVT MM I | Direct<br>06/30/2020<br>0.05                     | 3,564.38<br>3,564.38<br>1.00                         | 3,564.38<br>3,564.38              | 0.00<br>0.00  | 0.00<br>-3,564.38               |
| 05/11/2020<br>05/11/2020   | 94975P405<br>WELLSFARGO:GOVT MM I | Direct<br>06/30/2020<br>0.05                     | 760,781.25<br>760,781.25<br>1.00                     | 760,781.25<br>760,781.25          | 0.00<br>0.00  | 0.00<br>-760,781.25             |
| 05/11/2020<br>05/11/2020   | 94975P405<br>WELLSFARGO:GOVT MM I | Direct<br>06/30/2020<br>0.05                     | 10,625.00<br>10,625.00<br>1.00                       | 10,625.00<br>10,625.00            | 0.00<br>0.00  | 0.00<br>-10,625.00              |
| 05/15/2020<br>05/15/2020   | 94975P405<br>WELLSFARGO:GOVT MM I | Direct<br>06/30/2020<br>0.05                     | 594,813.74<br>594,813.74<br>1.00                     | 594,813.74<br>594,813.74          | 0.00<br>0.00  | 0.00<br>-594,813.74             |
| 05/18/2020<br>05/18/2020   | 94975P405<br>WELLSFARGO:GOVT MM I | Direct<br>06/30/2020<br>0.05                     | 4,121.64<br>4,121.64<br>1.00                         | 4,121.64<br>4,121.64              | 0.00<br>0.00  | 0.00<br>-4,121.64               |
| 05/18/2020<br>05/18/2020   | 94975P405<br>WELLSFARGO:GOVT MM I | Direct<br>06/30/2020<br>0.05                     | 35,755.62<br>35,755.62<br>1.00                       | 35,755.62<br>35,755.62            | 0.00<br>0.00  | 0.00<br>-35,755.62              |

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# Trading Activity

US Dollar

01 April 2020 to 30 June 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,<br>Settle Date | Identifier,<br>Description                           | Broker/Dealer,<br>Final Maturity,<br>Coupon Rate       | Base Original Units,<br>Base Current Units,<br>Price | Purchased Cost,<br>Base Principal | Base Net Total Realized<br>Gain,<br>Base Accrued Interest | Base Commission,<br>Base Amount |
|----------------------------|--|--|--|-----------------------------------|---|---------------------------------|
| 05/19/2020<br>05/19/2020   | 94975P405<br>WELLSFARGO:GOVT MM I                    | Direct<br>06/30/2020<br>0.05                           | 3,489.90<br>3,489.90<br>1.00                         | 3,489.90<br>3,489.90              | 0.00<br>0.00  | 0.00<br>-3,489.90               |
| 05/20/2020<br>05/20/2020   | 94975P405<br>WELLSFARGO:GOVT MM I                    | Direct<br>06/30/2020<br>0.05                           | 34,868.45<br>34,868.45<br>1.00                       | 34,868.45<br>34,868.45            | 0.00<br>0.00  | 0.00<br>-34,868.45              |
| 05/21/2020<br>05/21/2020   | 94975P405<br>WELLSFARGO:GOVT MM I                    | Direct<br>06/30/2020<br>0.05                           | 753,528.00<br>753,528.00<br>1.00                     | 753,528.00<br>753,528.00          | 0.00<br>0.00  | 0.00<br>-753,528.00             |
| 05/26/2020<br>05/26/2020   | 94975P405<br>WELLSFARGO:GOVT MM I                    | Direct<br>06/30/2020<br>0.05                           | 64,666.19<br>64,666.19<br>1.00                       | 64,666.19<br>64,666.19            | 0.00<br>0.00  | 0.00<br>-64,666.19              |
| 05/26/2020<br>05/26/2020   | 94975P405<br>WELLSFARGO:GOVT MM I                    | Direct<br>06/30/2020<br>0.05                           | 2,540.94<br>2,540.94<br>1.00                         | 2,540.94<br>2,540.94              | 0.00<br>0.00  | 0.00<br>-2,540.94               |
| 05/26/2020<br>05/26/2020   | 94975P405<br>WELLSFARGO:GOVT MM I                    | Direct<br>06/30/2020<br>0.05                           | 500,000.00<br>500,000.00<br>1.00                     | 500,000.00<br>500,000.00          | 0.00<br>0.00  | 0.00<br>-500,000.00             |
| 06/11/2020<br>06/11/2020   | 94975P405<br>WELLSFARGO:GOVT MM I                    | Direct<br>06/30/2020<br>0.06                           | 11,250.00<br>11,250.00<br>1.00                       | 11,250.00<br>11,250.00            | 0.00<br>0.00  | 0.00<br>-11,250.00              |
| 06/15/2020<br>06/15/2020   | 94975P405<br>WELLSFARGO:GOVT MM I                    | Direct<br>06/30/2020<br>0.06                           | 864,478.16<br>864,478.16<br>1.00                     | 864,478.16<br>864,478.16          | 0.00<br>0.00  | 0.00<br>-864,478.16             |
| 06/22/2020<br>06/22/2020   | 94975P405<br>WELLSFARGO:GOVT MM I                    | Direct<br>06/30/2020<br>0.06                           | 1,041,890.64<br>1,041,890.64<br>1.00                 | 1,041,890.64<br>1,041,890.64      | 0.00<br>0.00  | 0.00<br>-1,041,890.64           |
| 06/23/2020<br>06/23/2020   | 94975P405<br>WELLSFARGO:GOVT MM I                    | Direct<br>06/30/2020<br>0.06                           | 2,209.51<br>2,209.51<br>1.00                         | 2,209.51<br>2,209.51              | 0.00<br>0.00  | 0.00<br>-2,209.51               |
| 06/23/2020<br>06/23/2020   | 94975P405<br>WELLSFARGO:GOVT MM I                    | Direct<br>06/30/2020<br>0.06                           | 3,054.22<br>3,054.22<br>1.00                         | 3,054.22<br>3,054.22              | 0.00<br>0.00  | 0.00<br>-3,054.22               |
| 06/23/2020<br>06/23/2020   | 94975P405<br>WELLSFARGO:GOVT MM I                    | Direct<br>06/30/2020<br>0.06                           | 300,000.00<br>300,000.00<br>1.00                     | 300,000.00<br>300,000.00          | 0.00<br>0.00  | 0.00<br>-300,000.00             |
| 06/25/2020<br>06/25/2020   | 94975P405<br>WELLSFARGO:GOVT MM I                    | Direct<br>06/30/2020<br>0.06                           | 771,942.58<br>771,942.58<br>1.00                     | 771,942.58<br>771,942.58          | 0.00<br>0.00  | 0.00<br>-771,942.58             |
| 06/25/2020<br>06/25/2020   | 94975P405<br>WELLSFARGO:GOVT MM I                    | Direct<br>06/30/2020<br>0.06                           | 64,440.95<br>64,440.95<br>1.00                       | 64,440.95<br>64,440.95            | 0.00<br>0.00  | 0.00<br>-64,440.95              |
| 06/30/2020<br>06/30/2020   | 94975P405<br>WELLSFARGO:GOVT MM I                    | Direct<br>06/30/2020<br>0.06                           | 5,625.00<br>5,625.00<br>1.00                         | 5,625.00<br>5,625.00              | 0.00<br>0.00  | 0.00<br>-5,625.00               |
| 05/05/2020<br>05/12/2020   | 9523472B7<br>WEST CONTRA COSTA CALIF UNI SCH<br>DIST | J.P. Morgan Securities Inc. (AU)<br>08/01/2021<br>1.28 | 535,000.00<br>535,000.00<br>100.00                   | 0.00<br>535,000.00                | 0.00<br>0.00  | 0.00<br>-535,000.00             |

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# Trading Activity

US Dollar

01 April 2020 to 30 June 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,<br>Settle Date | Identifier,<br>Description | Broker/Dealer,<br>Final Maturity,<br>Coupon Rate | Base Original Units,<br>Base Current Units,<br>Price | Purchased Cost,<br>Base Principal | Base Net Total Realized<br>Gain,<br>Base Accrued Interest | Base Commission,<br>Base Amount |
|----------------------------|----------------------------|--|--|-----------------------------------|---|---------------------------------|
| ---                        | ---                        | ---  | 31,927,016.99  | 13,967,016.99                     | 0.00  | 0.00                            |
| ---                        | ---                        | 11/23/2020<br>0.84                               | 31,927,016.99<br>---                                 | 32,103,809.33                     | 35,064.60   | -32,138,873.93                  |

## Call Redemption

| Trade Date,<br>Settle Date | Identifier,<br>Description                 | Broker/Dealer,<br>Final Maturity,<br>Coupon Rate | Base Original Units,<br>Base Current Units,<br>Price | Purchased Cost,<br>Base Principal | Base Net Total Realized<br>Gain,<br>Base Accrued Interest | Base Commission,<br>Base Amount |
|----------------------------|--|--|--|-----------------------------------|---|---------------------------------|
| 05/24/2020<br>05/24/2020   | 06050TML3<br>BANK OF AMERICA NA            | Redemption<br>05/24/2021<br>2.03                 | -500,000.00<br>-500,000.00<br>100.00                 | 0.00<br>-500,000.00               | 0.00<br>0.00  | 0.00<br>500,000.00              |
| 06/25/2020<br>06/25/2020   | 45866FAC8<br>INTERCONTINENTAL EXCHANGE INC | Redemption<br>12/01/2020<br>2.75                 | -750,000.00<br>-750,000.00<br>100.84                 | 0.00<br>-756,300.00               | 4,123.88<br>0.00  | 0.00<br>756,300.00              |
| ---                        | ---  | Redemption<br>02/08/2021<br>2.46                 | -1,250,000.00<br>-1,250,000.00<br>---                | 0.00<br>-1,256,300.00             | 4,123.88<br>0.00  | 0.00<br>1,256,300.00            |

## Maturity

| Trade Date,<br>Settle Date | Identifier,<br>Description                            | Broker/Dealer,<br>Final Maturity,<br>Coupon Rate | Base Original Units,<br>Base Current Units,<br>Price | Purchased Cost,<br>Base Principal | Base Net Total Realized<br>Gain,<br>Base Accrued Interest | Base Commission,<br>Base Amount |
|----------------------------|---|--|--|-----------------------------------|---|---------------------------------|
| 05/15/2020<br>05/15/2020   | 14913Q2J7<br>CATERPILLAR FINANCIAL SERVICES<br>CORP   | Maturity<br>05/15/2020<br>2.95                   | -500,000.00<br>-500,000.00<br>100.00                 | 0.00<br>-500,000.00               | 0.00<br>0.00  | 0.00<br>500,000.00              |
| 04/15/2020<br>04/15/2020   | 161571GX6<br>CHAIT 2015-4 A                           | Maturity<br>04/15/2020<br>1.84                   | -850,000.00<br>0.00<br>100.00                        | 0.00<br>0.00                      | 0.00<br>0.00  | 0.00<br>0.00                    |
| 04/07/2020<br>04/07/2020   | 17305EGB5<br>CCCIT 2017-A3 A3                         | Maturity<br>04/07/2020<br>1.92                   | -400,000.00<br>0.00<br>100.00                        | 0.00<br>0.00                      | 0.00<br>0.00  | 0.00<br>0.00                    |
| 05/01/2020<br>05/01/2020   | 17325FAN8<br>CITIBANK NA                              | Maturity<br>05/01/2020<br>3.05                   | -700,000.00<br>-700,000.00<br>100.00                 | 0.00<br>-700,000.00               | 0.00<br>0.00  | 0.00<br>700,000.00              |
| 04/06/2020<br>04/06/2020   | 30229AD63<br>Exxon Mobil Corporation                  | Maturity<br>04/06/2020<br>0.00                   | -1,000,000.00<br>-1,000,000.00<br>100.00             | 0.00<br>-1,000,000.00             | 0.00<br>0.00  | 0.00<br>1,000,000.00            |
| 04/02/2020<br>04/02/2020   | 313384VB2<br>FEDERAL HOME LOAN BANKS                  | Maturity<br>04/02/2020<br>0.00                   | -1,000,000.00<br>-1,000,000.00<br>100.00             | 0.00<br>-1,000,000.00             | 0.00<br>0.00  | 0.00<br>1,000,000.00            |
| 06/22/2020<br>06/22/2020   | 3135G0D75<br>FEDERAL NATIONAL MORTGAGE<br>ASSOCIATION | Maturity<br>06/22/2020<br>1.50                   | -1,000,000.00<br>-1,000,000.00<br>100.00             | 0.00<br>-1,000,000.00             | 0.00<br>0.00  | 0.00<br>1,000,000.00            |

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# Trading Activity

US Dollar

01 April 2020 to 30 June 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,<br>Settle Date | Identifier,<br>Description  | Broker/Dealer,<br>Final Maturity,<br>Coupon Rate | Base Original Units,<br>Base Current Units,<br>Price | Purchased Cost,<br>Base Principal | Base Net Total Realized<br>Gain,<br>Base Accrued Interest | Base Commission,<br>Base Amount |
|----------------------------|---|--|--|-----------------------------------|---|---------------------------------|
| 05/11/2020<br>05/11/2020   | 369550BA5<br>GENERAL DYNAMICS CORP                                | Maturity<br>05/11/2020<br>2.88                   | -250,000.00<br>-250,000.00<br>100.00                 | 0.00<br>-250,000.00               | 0.00<br>0.00  | 0.00<br>250,000.00              |
| 05/11/2020<br>05/11/2020   | 369550BA5<br>GENERAL DYNAMICS CORP                                | Maturity<br>05/11/2020<br>2.88                   | -500,000.00<br>-500,000.00<br>100.00                 | 0.00<br>-500,000.00               | 0.00<br>0.00  | 0.00<br>500,000.00              |
| 04/02/2020<br>04/02/2020   | 38346LD29<br>Gotham Funding Corporation                           | Maturity<br>04/02/2020<br>0.00                   | -1,000,000.00<br>-1,000,000.00<br>100.00             | 0.00<br>-1,000,000.00             | 0.00<br>0.00  | 0.00<br>1,000,000.00            |
| 05/04/2020<br>05/04/2020   | 38346LE44<br>Gotham Funding Corporation                           | Maturity<br>05/04/2020<br>0.00                   | -1,000,000.00<br>-1,000,000.00<br>100.00             | 0.00<br>-1,000,000.00             | 0.00<br>0.00  | 0.00<br>1,000,000.00            |
| 05/19/2020<br>05/19/2020   | 50000DEK8<br>Koch Industries, Inc.                                | Maturity<br>05/19/2020<br>0.00                   | -750,000.00<br>-750,000.00<br>100.00                 | 0.00<br>-750,000.00               | 0.00<br>0.00  | 0.00<br>750,000.00              |
| 04/01/2020<br>04/01/2020   | 53127TD18<br>Liberty Street Funding LLC                           | Maturity<br>04/01/2020<br>0.00                   | -750,000.00<br>-750,000.00<br>100.00                 | 0.00<br>-750,000.00               | 0.00<br>0.00  | 0.00<br>750,000.00              |
| 06/15/2020<br>06/15/2020   | 637432MU6<br>NATIONAL RURAL UTILITIES<br>COOPERATIVE FINANCE CORP | Maturity<br>06/15/2020<br>2.35                   | -700,000.00<br>-700,000.00<br>100.00                 | 0.00<br>-700,000.00               | 0.00<br>0.00  | 0.00<br>700,000.00              |
| 04/02/2020<br>04/02/2020   | 63763PD22<br>National Securities Clearing Corporation             | Maturity<br>04/02/2020<br>0.00                   | -700,000.00<br>-700,000.00<br>100.00                 | 0.00<br>-700,000.00               | 0.00<br>0.00  | 0.00<br>700,000.00              |
| 05/04/2020<br>05/04/2020   | 67983TE44<br>Old Line Funding, LLC                                | Maturity<br>05/04/2020<br>0.00                   | -500,000.00<br>-500,000.00<br>100.00                 | 0.00<br>-500,000.00               | 0.00<br>0.00  | 0.00<br>500,000.00              |
| 05/19/2020<br>05/19/2020   | 69353RFD5<br>PNC BANK NA  | Maturity<br>05/19/2020<br>2.05                   | -680,000.00<br>-680,000.00<br>100.00                 | 0.00<br>-680,000.00               | 0.00<br>0.00  | 0.00<br>680,000.00              |
| 04/27/2020<br>04/27/2020   | 89233GDT0<br>Toyota Motor Credit Corporation                      | Maturity<br>04/27/2020<br>0.00                   | -750,000.00<br>-750,000.00<br>100.00                 | 0.00<br>-750,000.00               | 0.00<br>0.00  | 0.00<br>750,000.00              |
| 05/21/2020<br>05/21/2020   | 92512LEM9<br>Versailles Commercial Paper LLC                      | Maturity<br>05/21/2020<br>0.00                   | -750,000.00<br>-750,000.00<br>100.00                 | 0.00<br>-750,000.00               | 0.00<br>0.00  | 0.00<br>750,000.00              |
| 06/23/2020<br>06/23/2020   | 931142EF6<br>WALMART INC  | Maturity<br>06/23/2020<br>1.24                   | -700,000.00<br>-700,000.00<br>100.00                 | 0.00<br>-700,000.00               | 0.00<br>0.00  | 0.00<br>700,000.00              |
| ---                        | ---   | Maturity   | -14,480,000.00                                       | 0.00                              | 0.00  | 0.00                            |
| ---                        | ---   | 05/05/2020<br>0.84                               | -13,230,000.00<br>100.00                             | -13,230,000.00                    | 0.00  | 13,230,000.00                   |

## Principal Paydown

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# Trading Activity

US Dollar

01 April 2020 to 30 June 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,<br>Settle Date | Identifier,<br>Description    | Broker/Dealer,<br>Final Maturity,<br>Coupon Rate | Base Original Units,<br>Base Current Units,<br>Price | Purchased Cost,<br>Base Principal | Base Net Total Realized<br>Gain,<br>Base Accrued Interest | Base Commission,<br>Base Amount |
|----------------------------|-------------------------------|--|--|-----------------------------------|---|---------------------------------|
| 04/25/2020<br>04/25/2020   | 05588CAB8<br>BMWOT 2019-A A2  | Direct<br>05/25/2022<br>2.05                     | 0.00<br>-68,812.96<br>---                            | 0.00<br>-68,812.96                | 0.00<br>0.00  | 0.00<br>68,812.96               |
| 05/25/2020<br>05/25/2020   | 05588CAB8<br>BMWOT 2019-A A2  | Direct<br>05/25/2022<br>2.05                     | 0.00<br>-59,853.34<br>---                            | 0.00<br>-59,853.34                | 0.00<br>0.00  | 0.00<br>59,853.34               |
| 06/25/2020<br>06/25/2020   | 05588CAB8<br>BMWOT 2019-A A2  | Direct<br>05/25/2022<br>2.05                     | 0.00<br>-63,351.38<br>---                            | 0.00<br>-63,351.38                | 0.00<br>0.00  | 0.00<br>63,351.38               |
| 04/15/2020<br>04/15/2020   | 14042WAB6<br>COPAR 2019-1 A2  | Direct<br>04/15/2022<br>2.58                     | 0.00<br>-51,168.89<br>---                            | 0.00<br>-51,168.89                | 0.00<br>0.00  | 0.00<br>51,168.89               |
| 05/15/2020<br>05/15/2020   | 14042WAB6<br>COPAR 2019-1 A2  | Direct<br>04/15/2022<br>2.58                     | 0.00<br>-46,192.96<br>---                            | 0.00<br>-46,192.96                | 0.00<br>0.00  | 0.00<br>46,192.96               |
| 06/15/2020<br>06/15/2020   | 14042WAB6<br>COPAR 2019-1 A2  | Direct<br>04/15/2022<br>2.58                     | 0.00<br>-50,543.76<br>---                            | 0.00<br>-50,543.76                | 0.00<br>0.00  | 0.00<br>50,543.76               |
| 04/15/2020<br>04/15/2020   | 161571GX6<br>CHAIT 2015-4 A   | Direct<br>04/15/2020<br>1.84                     | 0.00<br>-850,000.00<br>---                           | 0.00<br>-850,000.00               | 0.00<br>0.00  | 0.00<br>850,000.00              |
| 04/07/2020<br>04/07/2020   | 17305EGB5<br>CCCIT 2017-A3 A3 | Direct<br>04/07/2020<br>1.92                     | 0.00<br>-400,000.00<br>---                           | 0.00<br>-400,000.00               | 0.00<br>0.00  | 0.00<br>400,000.00              |
| 04/01/2020<br>04/01/2020   | 3137BAHA3<br>FHMS K-715 A2    | Direct<br>01/25/2021<br>2.86                     | 0.00<br>-25,818.70<br>---                            | 0.00<br>-25,818.69                | -0.01<br>0.00   | 0.00<br>25,818.69               |
| 05/01/2020<br>05/01/2020   | 3137BAHA3<br>FHMS K-715 A2    | Direct<br>01/25/2021<br>2.86                     | 0.00<br>-1,602.86<br>---                             | 0.00<br>-1,602.86                 | 0.01<br>0.00  | 0.00<br>1,602.86                |
| 06/01/2020<br>06/01/2020   | 3137BAHA3<br>FHMS K-715 A2    | Direct<br>01/25/2021<br>2.86                     | 0.00<br>-12,253.24<br>---                            | 0.00<br>-12,253.24                | 0.00<br>0.00  | 0.00<br>12,253.24               |
| 04/18/2020<br>04/18/2020   | 43814WAB1<br>HAROT 2019-1 A2  | Direct<br>09/20/2021<br>2.75                     | 0.00<br>-39,636.28<br>---                            | 0.00<br>-39,636.28                | 0.00<br>0.00  | 0.00<br>39,636.28               |
| 05/18/2020<br>05/18/2020   | 43814WAB1<br>HAROT 2019-1 A2  | Direct<br>09/20/2021<br>2.75                     | 0.00<br>-35,134.03<br>---                            | 0.00<br>-35,134.03                | 0.00<br>0.00  | 0.00<br>35,134.03               |
| 06/18/2020<br>06/18/2020   | 43814WAB1<br>HAROT 2019-1 A2  | Direct<br>09/20/2021<br>2.75                     | 0.00<br>-37,737.35<br>---                            | 0.00<br>-37,737.35                | 0.00<br>0.00  | 0.00<br>37,737.35               |
| 04/15/2020<br>04/15/2020   | 58772RAB0<br>MBART 2018-1 A2A | Direct<br>04/15/2021<br>2.71                     | 0.00<br>-436.24<br>---                               | 0.00<br>-436.24                   | 0.00<br>0.00  | 0.00<br>436.24                  |
| 05/15/2020<br>05/15/2020   | 65478BAD3<br>NALT 2018-A A3   | Direct<br>09/15/2021<br>3.25                     | 0.00<br>-754.14<br>---                               | 0.00<br>-754.14                   | 0.00<br>0.00  | 0.00<br>754.14                  |

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# Trading Activity

US Dollar

01 April 2020 to 30 June 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,<br>Settle Date | Identifier,<br>Description | Broker/Dealer,<br>Final Maturity,<br>Coupon Rate | Base Original Units,<br>Base Current Units,<br>Price | Purchased Cost,<br>Base Principal | Base Net Total Realized<br>Gain,<br>Base Accrued Interest | Base Commission,<br>Base Amount |
|----------------------------|----------------------------|--|--|-----------------------------------|---|---------------------------------|
| 06/15/2020                 | 65478BAD3                  | Direct   | 0.00   | 0.00                              | 0.00  | 0.00                            |
| 06/15/2020                 | NALT 2018-A A3             | 09/15/2021<br>3.25                               | -54,334.83<br>---                                    | -54,334.83                        | 0.00  | 54,334.83                       |
| 04/15/2020                 | 65478GAD2                  | Direct   | 0.00   | 0.00                              | 0.00  | 0.00                            |
| 04/15/2020                 | NAROT 2017-B A3            | 10/15/2021<br>1.75                               | -41,607.37<br>---                                    | -41,607.37                        | 0.00  | 41,607.37                       |
| 05/15/2020                 | 65478GAD2                  | Direct   | 0.00   | 0.00                              | 0.00  | 0.00                            |
| 05/15/2020                 | NAROT 2017-B A3            | 10/15/2021<br>1.75                               | -37,747.32<br>---                                    | -37,747.32                        | 0.00  | 37,747.32                       |
| 06/15/2020                 | 65478GAD2                  | Direct   | 0.00   | 0.00                              | 0.00  | 0.00                            |
| 06/15/2020                 | NAROT 2017-B A3            | 10/15/2021<br>1.75                               | -37,240.01<br>---                                    | -37,240.01                        | 0.00  | 37,240.01                       |
| 04/20/2020                 | 92868LAB7                  | Direct   | 0.00   | 0.00                              | 0.00  | 0.00                            |
| 04/20/2020                 | VALET 2018-1 A2A           | 07/20/2021<br>2.81                               | -42,086.70<br>---                                    | -42,086.70                        | 0.00  | 42,086.70                       |
| 05/20/2020                 | 92868LAB7                  | Direct   | 0.00   | 0.00                              | 0.00  | 0.00                            |
| 05/20/2020                 | VALET 2018-1 A2A           | 07/20/2021<br>2.81                               | -36,399.36<br>---                                    | -36,399.36                        | 0.00  | 36,399.36                       |
| 06/20/2020                 | 92868LAB7                  | Direct   | 0.00   | 0.00                              | 0.00  | 0.00                            |
| 06/20/2020                 | VALET 2018-1 A2A           | 07/20/2021<br>2.81                               | -36,220.73<br>---                                    | -36,220.73                        | 0.00  | 36,220.73                       |
| ---                        | ---                        | Direct   | 0.00   | 0.00                              | 0.02  | 0.00                            |
| ---                        | ---                        | 12/02/2020<br>2.09                               | -2,028,932.42<br>---                                 | -2,028,932.44                     | 0.00  | 2,028,932.44                    |

## Sell

| Trade Date,<br>Settle Date | Identifier,<br>Description | Broker/Dealer,<br>Final Maturity,<br>Coupon Rate | Base Original Units,<br>Base Current Units,<br>Price | Purchased Cost,<br>Base Principal | Base Net Total Realized<br>Gain,<br>Base Accrued Interest | Base Commission,<br>Base Amount |
|----------------------------|----------------------------|--|--|-----------------------------------|---|---------------------------------|
| 04/01/2020                 | 94975P405                  | Direct   | -746,731.18  | -746,731.18                       | 0.00  | 0.00                            |
| 04/01/2020                 | WELLSFARGO:GOVT MM I       | 06/30/2020<br>0.12                               | -746,731.18<br>1.00                                  | -746,731.18                       | 0.00  | 746,731.18                      |
| 04/02/2020                 | 94975P405                  | Direct   | -1,995,755.56  | -1,995,755.56                     | 0.00  | 0.00                            |
| 04/02/2020                 | WELLSFARGO:GOVT MM I       | 06/30/2020<br>0.12                               | -1,995,755.56<br>1.00                                | -1,995,755.56                     | 0.00  | 1,995,755.56                    |
| 04/03/2020                 | 94975P405                  | Direct   | -998,923.61  | -998,923.61                       | 0.00  | 0.00                            |
| 04/03/2020                 | WELLSFARGO:GOVT MM I       | 06/30/2020<br>0.12                               | -998,923.61<br>1.00                                  | -998,923.61                       | 0.00  | 998,923.61                      |
| 04/08/2020                 | 94975P405                  | Direct   | -999,016.67  | -999,016.67                       | 0.00  | 0.00                            |
| 04/08/2020                 | WELLSFARGO:GOVT MM I       | 06/30/2020<br>0.12                               | -999,016.67<br>1.00                                  | -999,016.67                       | 0.00  | 999,016.67                      |
| 04/08/2020                 | 94975P405                  | Direct   | -744,225.00  | -744,225.00                       | 0.00  | 0.00                            |
| 04/08/2020                 | WELLSFARGO:GOVT MM I       | 06/30/2020<br>0.12                               | -744,225.00<br>1.00                                  | -744,225.00                       | 0.00  | 744,225.00                      |

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# Trading Activity

US Dollar

01 April 2020 to 30 June 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,<br>Settle Date | Identifier,<br>Description        | Broker/Dealer,<br>Final Maturity,<br>Coupon Rate | Base Original Units,<br>Base Current Units,<br>Price | Purchased Cost,<br>Base Principal | Base Net Total Realized<br>Gain,<br>Base Accrued Interest | Base Commission,<br>Base Amount |
|----------------------------|-----------------------------------|--|--|-----------------------------------|---|---------------------------------|
| 04/20/2020<br>04/20/2020   | 94975P405<br>WELLSFARGO:GOVT MM I | Direct<br>06/30/2020<br>0.12                     | -717,834.62<br>-717,834.62<br>1.00                   | -717,834.62<br>-717,834.62        | 0.00<br>0.00  | 0.00<br>717,834.62              |
| 04/24/2020<br>04/24/2020   | 94975P405<br>WELLSFARGO:GOVT MM I | Direct<br>06/30/2020<br>0.12                     | -191,262.84<br>-191,262.84<br>1.00                   | -191,262.84<br>-191,262.84        | 0.00<br>0.00  | 0.00<br>191,262.84              |
| 04/24/2020<br>04/24/2020   | 94975P405<br>WELLSFARGO:GOVT MM I | Direct<br>06/30/2020<br>0.12                     | -15,224.03<br>-15,224.03<br>1.00                     | -15,224.03<br>-15,224.03          | 0.00<br>0.00  | 0.00<br>15,224.03               |
| 04/30/2020<br>04/30/2020   | 94975P405<br>WELLSFARGO:GOVT MM I | Direct<br>06/30/2020<br>0.12                     | -272,292.00<br>-272,292.00<br>1.00                   | -272,292.00<br>-272,292.00        | 0.00<br>0.00  | 0.00<br>272,292.00              |
| 05/06/2020<br>05/06/2020   | 94975P405<br>WELLSFARGO:GOVT MM I | Direct<br>06/30/2020<br>0.05                     | -550,000.00<br>-550,000.00<br>1.00                   | -550,000.00<br>-550,000.00        | 0.00<br>0.00  | 0.00<br>550,000.00              |
| 05/12/2020<br>05/12/2020   | 94975P405<br>WELLSFARGO:GOVT MM I | Direct<br>06/30/2020<br>0.05                     | -785,000.00<br>-785,000.00<br>1.00                   | -785,000.00<br>-785,000.00        | 0.00<br>0.00  | 0.00<br>785,000.00              |
| 05/19/2020<br>05/19/2020   | 94975P405<br>WELLSFARGO:GOVT MM I | Direct<br>06/30/2020<br>0.05                     | -749,565.00<br>-749,565.00<br>1.00                   | -749,565.00<br>-749,565.00        | 0.00<br>0.00  | 0.00<br>749,565.00              |
| 05/19/2020<br>05/19/2020   | 94975P405<br>WELLSFARGO:GOVT MM I | Direct<br>06/30/2020<br>0.05                     | -12,475.00<br>-12,475.00<br>1.00                     | -12,475.00<br>-12,475.00          | 0.00<br>0.00  | 0.00<br>12,475.00               |
| 05/26/2020<br>05/26/2020   | 94975P405<br>WELLSFARGO:GOVT MM I | Direct<br>06/30/2020<br>0.05                     | -998,124.31<br>-998,124.31<br>1.00                   | -998,124.31<br>-998,124.31        | 0.00<br>0.00  | 0.00<br>998,124.31              |
| 05/28/2020<br>05/28/2020   | 94975P405<br>WELLSFARGO:GOVT MM I | Direct<br>06/30/2020<br>0.05                     | -998,342.78<br>-998,342.78<br>1.00                   | -998,342.78<br>-998,342.78        | 0.00<br>0.00  | 0.00<br>998,342.78              |
| 06/01/2020<br>06/01/2020   | 94975P405<br>WELLSFARGO:GOVT MM I | Direct<br>06/30/2020<br>0.06                     | -1,167,570.67<br>-1,167,570.67<br>1.00               | -1,167,570.67<br>-1,167,570.67    | 0.00<br>0.00  | 0.00<br>1,167,570.67            |
| 06/02/2020<br>06/02/2020   | 94975P405<br>WELLSFARGO:GOVT MM I | Direct<br>06/30/2020<br>0.06                     | -300,000.00<br>-300,000.00<br>1.00                   | -300,000.00<br>-300,000.00        | 0.00<br>0.00  | 0.00<br>300,000.00              |
| 06/18/2020<br>06/18/2020   | 94975P405<br>WELLSFARGO:GOVT MM I | Direct<br>06/30/2020<br>0.06                     | -649,913.04<br>-649,913.04<br>1.00                   | -649,913.04<br>-649,913.04        | 0.00<br>0.00  | 0.00<br>649,913.04              |
| 06/29/2020<br>06/29/2020   | 94975P405<br>WELLSFARGO:GOVT MM I | Direct<br>06/30/2020<br>0.06                     | -1,441,726.19<br>-1,441,726.19<br>1.00               | -1,441,726.19<br>-1,441,726.19    | 0.00<br>0.00  | 0.00<br>1,441,726.19            |
| ---                        | <b>94975P405</b>                  | <b>Direct</b>                                    | <b>-14,333,982.50</b>                                | <b>-14,333,982.50</b>             | <b>0.00</b>   | <b>0.00</b>                     |
| ---                        | <b>WELLSFARGO:GOVT MM I</b>       | <b>06/30/2020</b>                                | <b>-14,333,982.50</b>                                | <b>-14,333,982.50</b>             | <b>0.00</b>   | <b>14,333,982.50</b>            |
|                            |                                   | <b>0.09</b>                                      | <b>1.00</b>  |                                   |   |                                 |

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# Trading Activity

US Dollar

01 April 2020 to 30 June 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



## Summary

| Trade Date,<br>Settle Date | Identifier,<br>Description | Broker/Dealer,<br>Final Maturity,<br>Coupon Rate | Base Original Units,<br>Base Current Units,<br>Price | Purchased Cost,<br>Base Principal | Base Net Total Realized<br>Gain,<br>Base Accrued Interest | Base Commission,<br>Base Amount |
|----------------------------|----------------------------|--|--|-----------------------------------|---|---------------------------------|
| ---                        | ---                        | ---  | 1,863,034.49   | -366,965.51                       | 4,123.90  | 0.00                            |
| ---                        | ---                        | 09/10/2020<br>0.74                               | 1,084,102.07<br>---                                  | 1,254,594.39                      | 35,064.60   | -1,289,658.99                   |

\* 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 April 2020 to 30 June 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.

## Payable

| Entry Date, Settle Date          | Transaction Type | Base Current Units  | Identifier, Description                          | Coupon Rate | Final Maturity    | Price      | Base Amount          |
|----------------------------------|------------------|---------------------|--|-------------|-------------------|------------|----------------------|
| 06/29/2020<br>07/01/2020         | Buy              | 535,000.00          | 14913Q2W8<br>CATERPILLAR FINANCIAL SERVICES CORP | 2.65        | 05/17/2021        | 102.03     | -547,571.91          |
| 06/29/2020<br>07/01/2020         | Buy              | 700,000.00          | 17325FAQ1<br>CITIBANK NA                         | 3.40        | 07/23/2021        | 103.00     | -731,445.56          |
| <b>06/29/2020<br/>07/01/2020</b> | <b>Buy</b>       | <b>1,235,000.00</b> | <b>---</b>                                       | <b>---</b>  | <b>06/24/2021</b> | <b>---</b> | <b>-1,279,017.47</b> |

## Receivable

| Entry Date, Settle Date          | Transaction Type          | Base Current Units | Identifier, Description                   | Coupon Rate | Final Maturity    | Price      | Base Amount  |
|----------------------------------|---------------------------|--------------------|---|-------------|-------------------|------------|--------------|
| 06/30/2020<br>06/30/2020         | Money Market Funds        | 0.00               | 94975P405<br>WELLSFARGO:GOVT MM I         | 0.06        | 06/30/2020        | ---        | 31.87        |
| <b>06/30/2020<br/>06/30/2020</b> | <b>Money Market Funds</b> | <b>0.00</b>        | <b>94975P405<br/>WELLSFARGO:GOVT MM I</b> | <b>0.06</b> | <b>06/30/2020</b> | <b>---</b> | <b>31.87</b> |

## Settled

| Entry Date, Settle Date  | Transaction Type  | Base Current Units | Identifier, Description                   | Coupon Rate | Final Maturity | Price  | Base Amount |
|--------------------------|-------------------|--------------------|---|-------------|----------------|--------|-------------|
| 06/16/2020<br>06/18/2020 | Buy               | 665,000.00         | 02582JJH4<br>AMXCA 2018-8 A               | 3.18        | 09/15/2021     | 103.46 | -688,191.46 |
| 04/25/2020<br>04/25/2020 | Coupon            | 0.00               | 05588CAB8<br>BMWOT 2019-A A2              | 2.05        | 05/25/2022     | ---    | 1,309.37    |
| 04/25/2020<br>04/25/2020 | Principal Paydown | -68,812.96         | 05588CAB8<br>BMWOT 2019-A A2              | 2.05        | 05/25/2022     | ---    | 68,812.96   |
| 05/25/2020<br>05/25/2020 | Principal Paydown | -59,853.34         | 05588CAB8<br>BMWOT 2019-A A2              | 2.05        | 05/25/2022     | ---    | 59,853.34   |
| 05/25/2020<br>05/25/2020 | Coupon            | 0.00               | 05588CAB8<br>BMWOT 2019-A A2              | 2.05        | 05/25/2022     | ---    | 1,191.82    |
| 06/25/2020<br>06/25/2020 | Coupon            | 0.00               | 05588CAB8<br>BMWOT 2019-A A2              | 2.05        | 05/25/2022     | ---    | 1,089.57    |
| 06/25/2020<br>06/25/2020 | Principal Paydown | -63,351.38         | 05588CAB8<br>BMWOT 2019-A A2              | 2.05        | 05/25/2022     | ---    | 63,351.38   |
| 05/24/2020<br>05/24/2020 | Coupon            | 0.00               | 06050TML3<br>BANK OF AMERICA NA           | 2.03        | 05/24/2021     | ---    | 2,540.94    |
| 05/24/2020<br>05/24/2020 | Call Redemption   | -500,000.00        | 06050TML3<br>BANK OF AMERICA NA           | 2.03        | 05/24/2021     | 100.00 | 500,000.00  |
| 06/25/2020<br>06/29/2020 | Buy               | 700,000.00         | 06051GHH5<br>BANK OF AMERICA CORP         | 3.50        | 05/17/2022     | 102.50 | -720,343.52 |
| 04/15/2020<br>04/15/2020 | Coupon            | 0.00               | 06406FAA1<br>BANK OF NEW YORK MELLON CORP | 2.50        | 04/15/2021     | ---    | 8,750.00    |

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# Transaction Detail

US Dollar

01 April 2020 to 30 June 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,<br>Settle Date | Transaction Type  | Base Current Units | Identifier,<br>Description                       | Coupon<br>Rate | Final Maturity | Price  | Base Amount  |
|----------------------------|-------------------|--------------------|--|----------------|----------------|--------|--------------|
| 05/28/2020<br>06/01/2020   | Buy               | 450,000.00         | 09247XAH4<br>BLACKROCK INC                       | 4.25           | 05/24/2021     | 103.86 | -467,746.38  |
| 04/15/2020<br>04/15/2020   | Coupon            | 0.00               | 14042WAB6<br>COPAR 2019-1 A2                     | 2.58           | 04/15/2022     | ---    | 1,008.32     |
| 04/15/2020<br>04/15/2020   | Principal Paydown | -51,168.89         | 14042WAB6<br>COPAR 2019-1 A2                     | 2.58           | 04/15/2022     | ---    | 51,168.89    |
| 05/15/2020<br>05/15/2020   | Coupon            | 0.00               | 14042WAB6<br>COPAR 2019-1 A2                     | 2.58           | 04/15/2022     | ---    | 898.31       |
| 05/15/2020<br>05/15/2020   | Principal Paydown | -46,192.96         | 14042WAB6<br>COPAR 2019-1 A2                     | 2.58           | 04/15/2022     | ---    | 46,192.96    |
| 06/15/2020<br>06/15/2020   | Coupon            | 0.00               | 14042WAB6<br>COPAR 2019-1 A2                     | 2.58           | 04/15/2022     | ---    | 798.99       |
| 06/15/2020<br>06/15/2020   | Principal Paydown | -50,543.76         | 14042WAB6<br>COPAR 2019-1 A2                     | 2.58           | 04/15/2022     | ---    | 50,543.76    |
| 05/15/2020<br>05/15/2020   | Maturity          | -500,000.00        | 14913Q2J7<br>CATERPILLAR FINANCIAL SERVICES CORP | 2.95           | 05/15/2020     | 100.00 | 500,000.00   |
| 05/15/2020<br>05/15/2020   | Coupon            | 0.00               | 14913Q2J7<br>CATERPILLAR FINANCIAL SERVICES CORP | 2.95           | 05/15/2020     | ---    | 7,375.00     |
| 04/15/2020<br>04/15/2020   | Coupon            | 0.00               | 161571GX6<br>CHAIT 2015-4 A                      | 1.84           | 04/15/2020     | ---    | 1,303.33     |
| 04/15/2020<br>04/15/2020   | Maturity          | 0.00               | 161571GX6<br>CHAIT 2015-4 A                      | 1.84           | 04/15/2020     | 100.00 | 0.00         |
| 04/15/2020<br>04/15/2020   | Principal Paydown | -850,000.00        | 161571GX6<br>CHAIT 2015-4 A                      | 1.84           | 04/15/2020     | ---    | 850,000.00   |
| 04/07/2020<br>04/07/2020   | Coupon            | 0.00               | 17305EGB5<br>CCCIT 2017-A3 A3                    | 1.92           | 04/07/2020     | ---    | 3,840.00     |
| 04/07/2020<br>04/07/2020   | Principal Paydown | -400,000.00        | 17305EGB5<br>CCCIT 2017-A3 A3                    | 1.92           | 04/07/2020     | ---    | 400,000.00   |
| 04/07/2020<br>04/07/2020   | Maturity          | 0.00               | 17305EGB5<br>CCCIT 2017-A3 A3                    | 1.92           | 04/07/2020     | 100.00 | 0.00         |
| 05/01/2020<br>05/01/2020   | Coupon            | 0.00               | 17325FAN8<br>CITIBANK NA                         | 3.05           | 05/01/2020     | ---    | 10,675.00    |
| 05/01/2020<br>05/01/2020   | Maturity          | -700,000.00        | 17325FAN8<br>CITIBANK NA                         | 3.05           | 05/01/2020     | 100.00 | 700,000.00   |
| 06/16/2020<br>06/23/2020   | Buy               | 400,000.00         | 283062DH7<br>EL DORADO CALIF IRR DIST REV        | 0.54           | 09/01/2020     | 100.00 | -400,000.00  |
| 04/06/2020<br>04/06/2020   | Maturity          | -1,000,000.00      | 30229AD63<br>Exxon Mobil Corporation             | 0.00           | 04/06/2020     | 100.00 | 1,000,000.00 |
| 06/11/2020<br>06/11/2020   | Coupon            | 0.00               | 3130A1W95<br>FEDERAL HOME LOAN BANKS             | 2.25           | 06/11/2021     | ---    | 11,250.00    |
| 04/08/2020<br>04/08/2020   | Buy               | 1,000,000.00       | 313312J27<br>FEDERAL FARM CREDIT BANKS           | 0.00           | 10/02/2020     | 99.90  | -999,016.67  |
| 04/02/2020<br>04/02/2020   | Buy               | 1,000,000.00       | 313312N55<br>FEDERAL FARM CREDIT BANKS           | 0.00           | 11/06/2020     | 99.88  | -998,788.89  |
| 04/02/2020<br>04/02/2020   | Buy               | 1,000,000.00       | 313313DU9<br>FEDERAL FARM CREDIT BANKS           | 0.00           | 04/01/2021     | 99.70  | -996,966.67  |

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# Transaction Detail

US Dollar

01 April 2020 to 30 June 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,<br>Settle Date | Transaction Type  | Base Current Units | Identifier,<br>Description                             | Coupon<br>Rate | Final Maturity | Price  | Base Amount  |
|----------------------------|-------------------|--------------------|--|----------------|----------------|--------|--------------|
| 05/28/2020<br>05/28/2020   | Buy               | 1,000,000.00       | 313313EA2<br>FEDERAL FARM CREDIT BANKS                 | 0.00           | 04/07/2021     | 99.83  | -998,342.78  |
| 04/02/2020<br>04/02/2020   | Maturity          | -1,000,000.00      | 313384VB2<br>FEDERAL HOME LOAN BANKS                   | 0.00           | 04/02/2020     | 100.00 | 1,000,000.00 |
| 05/26/2020<br>05/26/2020   | Buy               | 1,000,000.00       | 313385GB6<br>FEDERAL HOME LOAN BANKS                   | 0.00           | 05/26/2021     | 99.81  | -998,124.31  |
| 06/23/2020<br>06/23/2020   | Coupon            | 0.00               | 3133EKR73<br>FEDERAL FARM CREDIT BANKS FUNDING<br>CORP | 0.31           | 09/23/2021     | ---    | 3,054.22     |
| 06/22/2020<br>06/22/2020   | Coupon            | 0.00               | 3135G0D75<br>FEDERAL NATIONAL MORTGAGE<br>ASSOCIATION  | 1.50           | 06/22/2020     | ---    | 7,500.00     |
| 06/22/2020<br>06/22/2020   | Maturity          | -1,000,000.00      | 3135G0D75<br>FEDERAL NATIONAL MORTGAGE<br>ASSOCIATION  | 1.50           | 06/22/2020     | 100.00 | 1,000,000.00 |
| 04/01/2020<br>04/01/2020   | Coupon            | 0.00               | 3137BAHA3<br>FHMS K-715 A2                             | 2.86           | 01/25/2021     | ---    | 2,079.62     |
| 04/01/2020<br>04/01/2020   | Principal Paydown | -25,818.70         | 3137BAHA3<br>FHMS K-715 A2                             | 2.86           | 01/25/2021     | ---    | 25,818.69    |
| 05/01/2020<br>05/01/2020   | Coupon            | 0.00               | 3137BAHA3<br>FHMS K-715 A2                             | 2.86           | 01/25/2021     | ---    | 2,018.17     |
| 05/01/2020<br>05/01/2020   | Principal Paydown | -1,602.86          | 3137BAHA3<br>FHMS K-715 A2                             | 2.86           | 01/25/2021     | ---    | 1,602.86     |
| 06/01/2020<br>06/01/2020   | Coupon            | 0.00               | 3137BAHA3<br>FHMS K-715 A2                             | 2.86           | 01/25/2021     | ---    | 2,014.36     |
| 06/01/2020<br>06/01/2020   | Principal Paydown | -12,253.24         | 3137BAHA3<br>FHMS K-715 A2                             | 2.86           | 01/25/2021     | ---    | 12,253.24    |
| 04/16/2020<br>04/20/2020   | Buy               | 750,000.00         | 34153P7G7<br>FLORIDA ST BRD ED PUB ED                  | 5.00           | 06/01/2021     | 104.60 | -798,986.67  |
| 06/01/2020<br>06/01/2020   | Coupon            | 0.00               | 34153P7G7<br>FLORIDA ST BRD ED PUB ED                  | 5.00           | 06/01/2021     | ---    | 18,750.00    |
| 04/15/2020<br>04/15/2020   | Coupon            | 0.00               | 34531MAD0<br>FORDL 2020-A A3                           | 1.85           | 03/15/2023     | ---    | 909.58       |
| 05/15/2020<br>05/15/2020   | Coupon            | 0.00               | 34531MAD0<br>FORDL 2020-A A3                           | 1.85           | 03/15/2023     | ---    | 909.58       |
| 06/15/2020<br>06/15/2020   | Coupon            | 0.00               | 34531MAD0<br>FORDL 2020-A A3                           | 1.85           | 03/15/2023     | ---    | 909.58       |
| 04/20/2020<br>04/20/2020   | Coupon            | 0.00               | 36256UAD0<br>GMALT 2019-1 A3                           | 2.98           | 12/20/2021     | ---    | 1,986.67     |
| 05/20/2020<br>05/20/2020   | Coupon            | 0.00               | 36256UAD0<br>GMALT 2019-1 A3                           | 2.98           | 12/20/2021     | ---    | 1,986.67     |
| 06/20/2020<br>06/20/2020   | Coupon            | 0.00               | 36256UAD0<br>GMALT 2019-1 A3                           | 2.98           | 12/20/2021     | ---    | 1,986.67     |
| 05/11/2020<br>05/11/2020   | Maturity          | -250,000.00        | 369550BA5<br>GENERAL DYNAMICS CORP                     | 2.88           | 05/11/2020     | 100.00 | 250,000.00   |

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# Transaction Detail

US Dollar

01 April 2020 to 30 June 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  |
|--------------------------|-------------------|--------------------|--|-------------|----------------|--------|--------------|
| 05/11/2020<br>05/11/2020 | Maturity          | -500,000.00        | 369550BA5<br>GENERAL DYNAMICS CORP           | 2.88        | 05/11/2020     | 100.00 | 500,000.00   |
| 05/11/2020<br>05/11/2020 | Coupon            | 0.00               | 369550BA5<br>GENERAL DYNAMICS CORP           | 2.88        | 05/11/2020     | ---    | 10,781.25    |
| 05/13/2020<br>06/02/2020 | Buy               | 150,000.00         | 378460XZ7<br>GLENDALE CALIF UNI SCH DIST     | 0.82        | 09/01/2020     | 100.00 | -150,000.00  |
| 05/13/2020<br>06/02/2020 | Buy               | 150,000.00         | 378460YA1<br>GLENDALE CALIF UNI SCH DIST     | 0.92        | 09/01/2021     | 100.00 | -150,000.00  |
| 04/02/2020<br>04/02/2020 | Maturity          | -1,000,000.00      | 38346LD29<br>Gotham Funding Corporation      | 0.00        | 04/02/2020     | 100.00 | 1,000,000.00 |
| 04/02/2020<br>04/03/2020 | Buy               | 1,000,000.00       | 38346LE44<br>Gotham Funding Corporation      | 0.00        | 05/04/2020     | 99.89  | -998,923.61  |
| 05/04/2020<br>05/04/2020 | Maturity          | -1,000,000.00      | 38346LE44<br>Gotham Funding Corporation      | 0.00        | 05/04/2020     | 100.00 | 1,000,000.00 |
| 04/18/2020<br>04/18/2020 | Coupon            | 0.00               | 43814WAB1<br>HAROT 2019-1 A2                 | 2.75        | 09/20/2021     | ---    | 712.42       |
| 04/18/2020<br>04/18/2020 | Principal Paydown | -39,636.28         | 43814WAB1<br>HAROT 2019-1 A2                 | 2.75        | 09/20/2021     | ---    | 39,636.28    |
| 05/18/2020<br>05/18/2020 | Coupon            | 0.00               | 43814WAB1<br>HAROT 2019-1 A2                 | 2.75        | 09/20/2021     | ---    | 621.59       |
| 05/18/2020<br>05/18/2020 | Principal Paydown | -35,134.03         | 43814WAB1<br>HAROT 2019-1 A2                 | 2.75        | 09/20/2021     | ---    | 35,134.03    |
| 06/18/2020<br>06/18/2020 | Coupon            | 0.00               | 43814WAB1<br>HAROT 2019-1 A2                 | 2.75        | 09/20/2021     | ---    | 541.07       |
| 06/18/2020<br>06/18/2020 | Principal Paydown | -37,737.35         | 43814WAB1<br>HAROT 2019-1 A2                 | 2.75        | 09/20/2021     | ---    | 37,737.35    |
| 04/23/2020<br>04/27/2020 | Buy               | 750,000.00         | 44932HAF0<br>IBM CREDIT LLC                  | 1.90        | 02/05/2021     | 99.84  | -752,055.04  |
| 05/05/2020<br>05/05/2020 | Coupon            | 0.00               | 44932HAF0<br>IBM CREDIT LLC                  | 0.70        | 02/05/2021     | ---    | 3,564.38     |
| 05/09/2020<br>05/09/2020 | Coupon            | 0.00               | 4581XOCD8<br>INTER-AMERICAN DEVELOPMENT BANK | 2.13        | 11/09/2020     | ---    | 10,625.00    |
| 06/01/2020<br>06/01/2020 | Coupon            | 0.00               | 45866FAC8<br>INTERCONTINENTAL EXCHANGE INC   | 2.75        | 12/01/2020     | ---    | 10,312.50    |
| 06/25/2020<br>06/25/2020 | Coupon            | 0.00               | 45866FAC8<br>INTERCONTINENTAL EXCHANGE INC   | 2.75        | 12/01/2020     | ---    | 1,375.00     |
| 06/25/2020<br>06/25/2020 | Call Redemption   | -750,000.00        | 45866FAC8<br>INTERCONTINENTAL EXCHANGE INC   | 2.75        | 12/01/2020     | 100.84 | 756,300.00   |
| 04/29/2020<br>04/29/2020 | Coupon            | 0.00               | 46625HNX4<br>JPMORGAN CHASE & CO             | 2.55        | 10/29/2020     | ---    | 7,331.25     |
| 04/07/2020<br>04/08/2020 | Buy               | 750,000.00         | 50000DEK8<br>Koch Industries, Inc.           | 0.00        | 05/19/2020     | 99.86  | -748,975.00  |
| 05/19/2020<br>05/19/2020 | Maturity          | -750,000.00        | 50000DEK8<br>Koch Industries, Inc.           | 0.00        | 05/19/2020     | 100.00 | 750,000.00   |
| 05/19/2020<br>05/19/2020 | Buy               | 750,000.00         | 50000DHE9<br>Koch Industries, Inc.           | 0.00        | 08/14/2020     | 99.94  | -749,565.00  |

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# Transaction Detail

US Dollar

01 April 2020 to 30 June 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,<br>Settle Date | Transaction Type  | Base Current Units | Identifier,<br>Description  | Coupon<br>Rate | Final Maturity | Price  | Base Amount |
|----------------------------|-------------------|--------------------|---|----------------|----------------|--------|-------------|
| 04/01/2020<br>04/01/2020   | Maturity          | -750,000.00        | 53127TD18<br>Liberty Street Funding LLC                           | 0.00           | 04/01/2020     | 100.00 | 750,000.00  |
| 05/12/2020<br>05/19/2020   | Buy               | 500,000.00         | 542424WH5<br>LONG BEACH CALIF HBR REV                             | 4.00           | 07/15/2021     | 103.50 | -517,475.00 |
| 04/24/2020<br>04/30/2020   | Buy               | 300,000.00         | 544647BY5<br>LOS ANGELES CALIF UNI SCH DIST                       | 2.38           | 07/01/2020     | 100.14 | -300,417.00 |
| 04/15/2020<br>04/15/2020   | Coupon            | 0.00               | 58772RAB0<br>MBART 2018-1 A2A                                     | 2.71           | 04/15/2021     | ---    | 0.99        |
| 04/15/2020<br>04/15/2020   | Principal Paydown | -436.24            | 58772RAB0<br>MBART 2018-1 A2A                                     | 2.71           | 04/15/2021     | ---    | 436.24      |
| 04/15/2020<br>04/15/2020   | Coupon            | 0.00               | 58772TAC4<br>MBALT 2019-A A3                                      | 3.10           | 11/15/2021     | ---    | 1,291.67    |
| 05/15/2020<br>05/15/2020   | Coupon            | 0.00               | 58772TAC4<br>MBALT 2019-A A3                                      | 3.10           | 11/15/2021     | ---    | 1,291.67    |
| 06/15/2020<br>06/15/2020   | Coupon            | 0.00               | 58772TAC4<br>MBALT 2019-A A3                                      | 3.10           | 11/15/2021     | ---    | 1,291.67    |
| 06/15/2020<br>06/15/2020   | Maturity          | -700,000.00        | 637432MU6<br>NATIONAL RURAL UTILITIES COOPERATIVE<br>FINANCE CORP | 2.35           | 06/15/2020     | 100.00 | 700,000.00  |
| 06/15/2020<br>06/15/2020   | Coupon            | 0.00               | 637432MU6<br>NATIONAL RURAL UTILITIES COOPERATIVE<br>FINANCE CORP | 2.35           | 06/15/2020     | ---    | 8,225.00    |
| 04/02/2020<br>04/02/2020   | Maturity          | -700,000.00        | 63763PD22<br>National Securities Clearing Corporation             | 0.00           | 04/02/2020     | 100.00 | 700,000.00  |
| 04/15/2020<br>04/15/2020   | Coupon            | 0.00               | 65478BAD3<br>NALT 2018-A A3                                       | 3.25           | 09/15/2021     | ---    | 1,354.17    |
| 05/15/2020<br>05/15/2020   | Coupon            | 0.00               | 65478BAD3<br>NALT 2018-A A3                                       | 3.25           | 09/15/2021     | ---    | 1,354.17    |
| 05/15/2020<br>05/15/2020   | Principal Paydown | -754.14            | 65478BAD3<br>NALT 2018-A A3                                       | 3.25           | 09/15/2021     | ---    | 754.14      |
| 06/15/2020<br>06/15/2020   | Coupon            | 0.00               | 65478BAD3<br>NALT 2018-A A3                                       | 3.25           | 09/15/2021     | ---    | 1,352.12    |
| 06/15/2020<br>06/15/2020   | Principal Paydown | -54,334.83         | 65478BAD3<br>NALT 2018-A A3                                       | 3.25           | 09/15/2021     | ---    | 54,334.83   |
| 04/15/2020<br>04/15/2020   | Principal Paydown | -41,607.37         | 65478GAD2<br>NAROT 2017-B A3                                      | 1.75           | 10/15/2021     | ---    | 41,607.37   |
| 04/15/2020<br>04/15/2020   | Coupon            | 0.00               | 65478GAD2<br>NAROT 2017-B A3                                      | 1.75           | 10/15/2021     | ---    | 459.57      |
| 05/15/2020<br>05/15/2020   | Principal Paydown | -37,747.32         | 65478GAD2<br>NAROT 2017-B A3                                      | 1.75           | 10/15/2021     | ---    | 37,747.32   |
| 05/15/2020<br>05/15/2020   | Coupon            | 0.00               | 65478GAD2<br>NAROT 2017-B A3                                      | 1.75           | 10/15/2021     | ---    | 398.89      |
| 06/15/2020<br>06/15/2020   | Principal Paydown | -37,240.01         | 65478GAD2<br>NAROT 2017-B A3                                      | 1.75           | 10/15/2021     | ---    | 37,240.01   |
| 06/15/2020<br>06/15/2020   | Coupon            | 0.00               | 65478GAD2<br>NAROT 2017-B A3                                      | 1.75           | 10/15/2021     | ---    | 343.84      |

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# Transaction Detail

US Dollar

01 April 2020 to 30 June 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,<br>Settle Date | Transaction Type | Base Current Units | Identifier,<br>Description                        | Coupon<br>Rate | Final Maturity | Price  | Base Amount |
|----------------------------|------------------|--------------------|---|----------------|----------------|--------|-------------|
| 05/04/2020<br>05/04/2020   | Maturity         | -500,000.00        | 67983TE44<br>Old Line Funding, LLC                | 0.00           | 05/04/2020     | 100.00 | 500,000.00  |
| 06/25/2020<br>06/29/2020   | Buy              | 700,000.00         | 69353REY0<br>PNC BANK NA                          | 2.55           | 12/09/2021     | 102.91 | -721,382.67 |
| 05/19/2020<br>05/19/2020   | Maturity         | -680,000.00        | 69353RFD5<br>PNC BANK NA                          | 2.05           | 05/19/2020     | 100.00 | 680,000.00  |
| 05/19/2020<br>05/19/2020   | Coupon           | 0.00               | 69353RFD5<br>PNC BANK NA                          | 2.05           | 05/19/2020     | ---    | 3,489.90    |
| 04/24/2020<br>05/06/2020   | Buy              | 550,000.00         | 786089JA1<br>SACRAMENTO CALIF WTR REV             | 1.47           | 09/01/2021     | 100.00 | -550,000.00 |
| 04/24/2020<br>05/12/2020   | Buy              | 250,000.00         | 797508GZ5<br>SAN DIEGUITO CALIF UN HIGH SCH DIST  | 1.07           | 08/01/2020     | 100.00 | -250,000.00 |
| 04/29/2020<br>05/19/2020   | Buy              | 425,000.00         | 799055QP6<br>SAN MATEO FOSTER CITY CALIF SCH DIST | 0.96           | 08/01/2020     | 100.00 | -425,000.00 |
| 04/29/2020<br>05/19/2020   | Buy              | 500,000.00         | 799055QQ4<br>SAN MATEO FOSTER CITY CALIF SCH DIST | 1.06           | 08/01/2021     | 100.00 | -500,000.00 |
| 05/21/2020<br>05/21/2020   | Coupon           | 0.00               | 808513AV7<br>CHARLES SCHWAB CORP                  | 0.69           | 05/21/2021     | ---    | 3,528.00    |
| 05/28/2020<br>06/01/2020   | Buy              | 700,000.00         | 86787EBE6<br>SUNTRUST BANK                        | 2.80           | 05/17/2022     | 104.04 | -729,049.22 |
| 04/15/2020<br>04/15/2020   | Coupon           | 0.00               | 89231AAD3<br>TAOT 2018-C A3                       | 3.02           | 12/15/2022     | ---    | 2,013.33    |
| 05/15/2020<br>05/15/2020   | Coupon           | 0.00               | 89231AAD3<br>TAOT 2018-C A3                       | 3.02           | 12/15/2022     | ---    | 2,013.33    |
| 06/15/2020<br>06/15/2020   | Coupon           | 0.00               | 89231AAD3<br>TAOT 2018-C A3                       | 3.02           | 12/15/2022     | ---    | 2,013.33    |
| 04/27/2020<br>04/27/2020   | Maturity         | -750,000.00        | 89233GDT0<br>Toyota Motor Credit Corporation      | 0.00           | 04/27/2020     | 100.00 | 750,000.00  |
| 04/08/2020<br>04/08/2020   | Coupon           | 0.00               | 89236TCZ6<br>TOYOTA MOTOR CREDIT CORP             | 1.90           | 04/08/2021     | ---    | 4,750.00    |
| 04/21/2020<br>04/21/2020   | Coupon           | 0.00               | 90331HPK3<br>US BANK NA                           | 1.29           | 01/21/2022     | ---    | 3,790.02    |
| 04/30/2020<br>04/30/2020   | Coupon           | 0.00               | 9128285G1<br>UNITED STATES TREASURY               | 2.88           | 10/31/2020     | ---    | 14,375.00   |
| 04/30/2020<br>04/30/2020   | Coupon           | 0.00               | 912828L99<br>UNITED STATES TREASURY               | 1.38           | 10/31/2020     | ---    | 6,875.00    |
| 04/30/2020<br>04/30/2020   | Coupon           | 0.00               | 912828Q78<br>UNITED STATES TREASURY               | 1.38           | 04/30/2021     | ---    | 6,875.00    |
| 06/30/2020<br>06/30/2020   | Coupon           | 0.00               | 912828S27<br>UNITED STATES TREASURY               | 1.13           | 06/30/2021     | ---    | 5,625.00    |
| 04/20/2020<br>04/20/2020   | Coupon           | 0.00               | 92348XAB1<br>VZOT 2018-A A1B                      | 0.96           | 04/20/2023     | ---    | 697.76      |
| 05/20/2020<br>05/20/2020   | Coupon           | 0.00               | 92348XAB1<br>VZOT 2018-A A1B                      | 0.41           | 04/20/2023     | ---    | 638.83      |
| 06/22/2020<br>06/22/2020   | Coupon           | 0.00               | 92348XAB1<br>VZOT 2018-A A1B                      | 0.43           | 04/20/2023     | ---    | 301.22      |

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# Transaction Detail

US Dollar

01 April 2020 to 30 June 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,<br>Settle Date | Transaction Type  | Base Current Units | Identifier,<br>Description                   | Coupon<br>Rate | Final Maturity | Price  | Base Amount   |
|----------------------------|-------------------|--------------------|--|----------------|----------------|--------|---------------|
| 04/01/2020<br>04/01/2020   | Buy               | 750,000.00         | 92512LEM9<br>Versailles Commercial Paper LLC | 0.00           | 05/21/2020     | 99.80  | -748,489.58   |
| 05/21/2020<br>05/21/2020   | Maturity          | -750,000.00        | 92512LEM9<br>Versailles Commercial Paper LLC | 0.00           | 05/21/2020     | 100.00 | 750,000.00    |
| 06/14/2020<br>06/14/2020   | Coupon            | 0.00               | 92826CAB8<br>VISA INC                        | 2.20           | 12/14/2020     | ---    | 7,425.00      |
| 04/20/2020<br>04/20/2020   | Coupon            | 0.00               | 92868LAB7<br>VALET 2018-1 A2A                | 2.81           | 07/20/2021     | ---    | 273.79        |
| 04/20/2020<br>04/20/2020   | Principal Paydown | -42,086.70         | 92868LAB7<br>VALET 2018-1 A2A                | 2.81           | 07/20/2021     | ---    | 42,086.70     |
| 05/20/2020<br>05/20/2020   | Coupon            | 0.00               | 92868LAB7<br>VALET 2018-1 A2A                | 2.81           | 07/20/2021     | ---    | 175.23        |
| 05/20/2020<br>05/20/2020   | Principal Paydown | -36,399.36         | 92868LAB7<br>VALET 2018-1 A2A                | 2.81           | 07/20/2021     | ---    | 36,399.36     |
| 06/20/2020<br>06/20/2020   | Coupon            | 0.00               | 92868LAB7<br>VALET 2018-1 A2A                | 2.81           | 07/20/2021     | ---    | 90.00         |
| 06/20/2020<br>06/20/2020   | Principal Paydown | -36,220.73         | 92868LAB7<br>VALET 2018-1 A2A                | 2.81           | 07/20/2021     | ---    | 36,220.73     |
| 06/23/2020<br>06/23/2020   | Maturity          | -700,000.00        | 931142EF6<br>WALMART INC                     | 1.24           | 06/23/2020     | 100.00 | 700,000.00    |
| 06/23/2020<br>06/23/2020   | Coupon            | 0.00               | 931142EF6<br>WALMART INC                     | 1.24           | 06/23/2020     | ---    | 2,209.51      |
| 04/01/2020<br>04/01/2020   | Buy               | 751,290.76         | 94975P405<br>WELLSFARGO:GOVT MM I            | 0.12           | 06/30/2020     | 1.00   | -751,290.76   |
| 04/01/2020<br>04/01/2020   | Sell              | -746,731.18        | 94975P405<br>WELLSFARGO:GOVT MM I            | 0.12           | 06/30/2020     | 1.00   | 746,731.18    |
| 04/02/2020<br>04/02/2020   | Buy               | 2,700,000.00       | 94975P405<br>WELLSFARGO:GOVT MM I            | 0.12           | 06/30/2020     | 1.00   | -2,700,000.00 |
| 04/02/2020<br>04/02/2020   | Sell              | -1,995,755.56      | 94975P405<br>WELLSFARGO:GOVT MM I            | 0.12           | 06/30/2020     | 1.00   | 1,995,755.56  |
| 04/03/2020<br>04/03/2020   | Sell              | -998,923.61        | 94975P405<br>WELLSFARGO:GOVT MM I            | 0.12           | 06/30/2020     | 1.00   | 998,923.61    |
| 04/06/2020<br>04/06/2020   | Buy               | 1,000,000.00       | 94975P405<br>WELLSFARGO:GOVT MM I            | 0.12           | 06/30/2020     | 1.00   | -1,000,000.00 |
| 04/07/2020<br>04/07/2020   | Buy               | 3,840.00           | 94975P405<br>WELLSFARGO:GOVT MM I            | 0.12           | 06/30/2020     | 1.00   | -3,840.00     |
| 04/07/2020<br>04/07/2020   | Buy               | 400,000.00         | 94975P405<br>WELLSFARGO:GOVT MM I            | 0.12           | 06/30/2020     | 1.00   | -400,000.00   |
| 04/08/2020<br>04/08/2020   | Sell              | -744,225.00        | 94975P405<br>WELLSFARGO:GOVT MM I            | 0.12           | 06/30/2020     | 1.00   | 744,225.00    |
| 04/08/2020<br>04/08/2020   | Sell              | -999,016.67        | 94975P405<br>WELLSFARGO:GOVT MM I            | 0.12           | 06/30/2020     | 1.00   | 999,016.67    |
| 04/15/2020<br>04/15/2020   | Buy               | 0.99               | 94975P405<br>WELLSFARGO:GOVT MM I            | 0.12           | 06/30/2020     | 1.00   | -0.99         |
| 04/15/2020<br>04/15/2020   | Buy               | 960,302.49         | 94975P405<br>WELLSFARGO:GOVT MM I            | 0.12           | 06/30/2020     | 1.00   | -960,302.49   |

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 April 2020 to 30 June 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,<br>Settle Date | Transaction Type   | Base Current Units | Identifier,<br>Description        | Coupon<br>Rate | Final Maturity | Price | Base Amount   |
|----------------------------|--------------------|--------------------|-----------------------------------|----------------|----------------|-------|---------------|
| 04/20/2020<br>04/20/2020   | Sell               | -717,834.62        | 94975P405<br>WELLSFARGO:GOVT MM I | 0.12           | 06/30/2020     | 1.00  | 717,834.62    |
| 04/21/2020<br>04/21/2020   | Buy                | 3,790.02           | 94975P405<br>WELLSFARGO:GOVT MM I | 0.12           | 06/30/2020     | 1.00  | -3,790.02     |
| 04/24/2020<br>04/24/2020   | Sell               | -191,262.84        | 94975P405<br>WELLSFARGO:GOVT MM I | 0.12           | 06/30/2020     | 1.00  | 191,262.84    |
| 04/24/2020<br>04/24/2020   | Sell               | -15,224.03         | 94975P405<br>WELLSFARGO:GOVT MM I | 0.12           | 06/30/2020     | 1.00  | 15,224.03     |
| 04/27/2020<br>04/27/2020   | Buy                | 27,898.32          | 94975P405<br>WELLSFARGO:GOVT MM I | 0.12           | 06/30/2020     | 1.00  | -27,898.32    |
| 04/27/2020<br>04/27/2020   | Buy                | 68,067.28          | 94975P405<br>WELLSFARGO:GOVT MM I | 0.12           | 06/30/2020     | 1.00  | -68,067.28    |
| 04/29/2020<br>04/29/2020   | Buy                | 7,331.25           | 94975P405<br>WELLSFARGO:GOVT MM I | 0.12           | 06/30/2020     | 1.00  | -7,331.25     |
| 04/30/2020<br>04/30/2020   | Sell               | -272,292.00        | 94975P405<br>WELLSFARGO:GOVT MM I | 0.12           | 06/30/2020     | 1.00  | 272,292.00    |
| 04/30/2020<br>04/30/2020   | Money Market Funds | 0.00               | 94975P405<br>WELLSFARGO:GOVT MM I | 0.12           | 06/30/2020     | ---   | 174.71        |
| 05/01/2020<br>05/01/2020   | Buy                | 710,849.71         | 94975P405<br>WELLSFARGO:GOVT MM I | 0.05           | 06/30/2020     | 1.00  | -710,849.71   |
| 05/04/2020<br>05/04/2020   | Buy                | 1,500,000.00       | 94975P405<br>WELLSFARGO:GOVT MM I | 0.05           | 06/30/2020     | 1.00  | -1,500,000.00 |
| 05/05/2020<br>05/05/2020   | Buy                | 3,564.38           | 94975P405<br>WELLSFARGO:GOVT MM I | 0.05           | 06/30/2020     | 1.00  | -3,564.38     |
| 05/06/2020<br>05/06/2020   | Sell               | -550,000.00        | 94975P405<br>WELLSFARGO:GOVT MM I | 0.05           | 06/30/2020     | 1.00  | 550,000.00    |
| 05/11/2020<br>05/11/2020   | Buy                | 760,781.25         | 94975P405<br>WELLSFARGO:GOVT MM I | 0.05           | 06/30/2020     | 1.00  | -760,781.25   |
| 05/11/2020<br>05/11/2020   | Buy                | 10,625.00          | 94975P405<br>WELLSFARGO:GOVT MM I | 0.05           | 06/30/2020     | 1.00  | -10,625.00    |
| 05/12/2020<br>05/12/2020   | Sell               | -785,000.00        | 94975P405<br>WELLSFARGO:GOVT MM I | 0.05           | 06/30/2020     | 1.00  | 785,000.00    |
| 05/15/2020<br>05/15/2020   | Buy                | 594,813.74         | 94975P405<br>WELLSFARGO:GOVT MM I | 0.05           | 06/30/2020     | 1.00  | -594,813.74   |
| 05/18/2020<br>05/18/2020   | Buy                | 4,121.64           | 94975P405<br>WELLSFARGO:GOVT MM I | 0.05           | 06/30/2020     | 1.00  | -4,121.64     |
| 05/18/2020<br>05/18/2020   | Buy                | 35,755.62          | 94975P405<br>WELLSFARGO:GOVT MM I | 0.05           | 06/30/2020     | 1.00  | -35,755.62    |
| 05/19/2020<br>05/19/2020   | Sell               | -749,565.00        | 94975P405<br>WELLSFARGO:GOVT MM I | 0.05           | 06/30/2020     | 1.00  | 749,565.00    |
| 05/19/2020<br>05/19/2020   | Sell               | -12,475.00         | 94975P405<br>WELLSFARGO:GOVT MM I | 0.05           | 06/30/2020     | 1.00  | 12,475.00     |
| 05/19/2020<br>05/19/2020   | Buy                | 3,489.90           | 94975P405<br>WELLSFARGO:GOVT MM I | 0.05           | 06/30/2020     | 1.00  | -3,489.90     |
| 05/20/2020<br>05/20/2020   | Buy                | 34,868.45          | 94975P405<br>WELLSFARGO:GOVT MM I | 0.05           | 06/30/2020     | 1.00  | -34,868.45    |

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# Transaction Detail

US Dollar

01 April 2020 to 30 June 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,<br>Settle Date | Transaction Type   | Base Current Units | Identifier,<br>Description                        | Coupon<br>Rate | Final Maturity | Price  | Base Amount   |
|----------------------------|--------------------|--------------------|---|----------------|----------------|--------|---------------|
| 05/21/2020<br>05/21/2020   | Buy                | 753,528.00         | 94975P405<br>WELLSFARGO:GOVT MM I                 | 0.05           | 06/30/2020     | 1.00   | -753,528.00   |
| 05/26/2020<br>05/26/2020   | Buy                | 64,666.19          | 94975P405<br>WELLSFARGO:GOVT MM I                 | 0.05           | 06/30/2020     | 1.00   | -64,666.19    |
| 05/26/2020<br>05/26/2020   | Buy                | 2,540.94           | 94975P405<br>WELLSFARGO:GOVT MM I                 | 0.05           | 06/30/2020     | 1.00   | -2,540.94     |
| 05/26/2020<br>05/26/2020   | Buy                | 500,000.00         | 94975P405<br>WELLSFARGO:GOVT MM I                 | 0.05           | 06/30/2020     | 1.00   | -500,000.00   |
| 05/26/2020<br>05/26/2020   | Sell               | -998,124.31        | 94975P405<br>WELLSFARGO:GOVT MM I                 | 0.05           | 06/30/2020     | 1.00   | 998,124.31    |
| 05/28/2020<br>05/28/2020   | Sell               | -998,342.78        | 94975P405<br>WELLSFARGO:GOVT MM I                 | 0.05           | 06/30/2020     | 1.00   | 998,342.78    |
| 05/29/2020<br>05/29/2020   | Money Market Funds | 0.00               | 94975P405<br>WELLSFARGO:GOVT MM I                 | 0.05           | 06/30/2020     | ---    | 162.43        |
| 06/01/2020<br>06/01/2020   | Sell               | -1,167,570.67      | 94975P405<br>WELLSFARGO:GOVT MM I                 | 0.06           | 06/30/2020     | 1.00   | 1,167,570.67  |
| 06/02/2020<br>06/02/2020   | Sell               | -300,000.00        | 94975P405<br>WELLSFARGO:GOVT MM I                 | 0.06           | 06/30/2020     | 1.00   | 300,000.00    |
| 06/11/2020<br>06/11/2020   | Buy                | 11,250.00          | 94975P405<br>WELLSFARGO:GOVT MM I                 | 0.06           | 06/30/2020     | 1.00   | -11,250.00    |
| 06/15/2020<br>06/15/2020   | Buy                | 864,478.16         | 94975P405<br>WELLSFARGO:GOVT MM I                 | 0.06           | 06/30/2020     | 1.00   | -864,478.16   |
| 06/18/2020<br>06/18/2020   | Sell               | -649,913.04        | 94975P405<br>WELLSFARGO:GOVT MM I                 | 0.06           | 06/30/2020     | 1.00   | 649,913.04    |
| 06/22/2020<br>06/22/2020   | Buy                | 1,041,890.64       | 94975P405<br>WELLSFARGO:GOVT MM I                 | 0.06           | 06/30/2020     | 1.00   | -1,041,890.64 |
| 06/23/2020<br>06/23/2020   | Buy                | 2,209.51           | 94975P405<br>WELLSFARGO:GOVT MM I                 | 0.06           | 06/30/2020     | 1.00   | -2,209.51     |
| 06/23/2020<br>06/23/2020   | Buy                | 3,054.22           | 94975P405<br>WELLSFARGO:GOVT MM I                 | 0.06           | 06/30/2020     | 1.00   | -3,054.22     |
| 06/23/2020<br>06/23/2020   | Buy                | 300,000.00         | 94975P405<br>WELLSFARGO:GOVT MM I                 | 0.06           | 06/30/2020     | 1.00   | -300,000.00   |
| 06/25/2020<br>06/25/2020   | Buy                | 771,942.58         | 94975P405<br>WELLSFARGO:GOVT MM I                 | 0.06           | 06/30/2020     | 1.00   | -771,942.58   |
| 06/25/2020<br>06/25/2020   | Buy                | 64,440.95          | 94975P405<br>WELLSFARGO:GOVT MM I                 | 0.06           | 06/30/2020     | 1.00   | -64,440.95    |
| 06/29/2020<br>06/29/2020   | Sell               | -1,441,726.19      | 94975P405<br>WELLSFARGO:GOVT MM I                 | 0.06           | 06/30/2020     | 1.00   | 1,441,726.19  |
| 06/30/2020<br>06/30/2020   | Buy                | 5,625.00           | 94975P405<br>WELLSFARGO:GOVT MM I                 | 0.06           | 06/30/2020     | 1.00   | -5,625.00     |
| 05/05/2020<br>05/12/2020   | Buy                | 535,000.00         | 9523472B7<br>WEST CONTRA COSTA CALIF UNI SCH DIST | 1.28           | 08/01/2021     | 100.00 | -535,000.00   |
| 04/20/2020<br>04/20/2020   | Management Fee     | 0.00               | CCYUSD<br>US DOLLAR                               | 0.00           | 06/30/2020     | ---    | -4,241.57     |
| 04/24/2020<br>04/24/2020   | Cash Transfer      | 0.00               | CCYUSD<br>US DOLLAR                               | 0.00           | 06/30/2020     | ---    | -206,486.87   |

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# Transaction Detail

US Dollar

01 April 2020 to 30 June 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 |
|--------------------------|------------------|--------------------|-------------------------|-------------|----------------|-------|-------------|
| 05/20/2020<br>05/20/2020 | Management Fee   | 0.00               | CCYUSD<br>US DOLLAR     | 0.00        | 06/30/2020     | ---   | -4,331.64   |
| 06/22/2020<br>06/22/2020 | Management Fee   | 0.00               | CCYUSD<br>US DOLLAR     | 0.00        | 06/30/2020     | ---   | -4,207.98   |
| ---                      | ---              | -150,897.93        | ---                     | ---         | 09/04/2020     | ---   | -3,049.20   |

## Summary

| Entry Date, Settle Date | Transaction Type | Base Current Units | Identifier, Description | Coupon Rate | Final Maturity | Price | Base Amount   |
|-------------------------|------------------|--------------------|-------------------------|-------------|----------------|-------|---------------|
| ---                     | ---              | 1,084,102.07       | ---                     | ---         | 09/10/2020     | ---   | -1,282,034.80 |

\* 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.

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.

# MMF Transaction Detail

US Dollar

01 April 2020 to 30 June 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  |
|-------------------|-------------------|---------------------------|--------------------|------------------|--------------|-----------------------------|--------------|
| 06/30/2020        | 06/30/2020        | Money Market Funds        | 0.00               | 94975P405        | GVIXX        | WELLSFARGO:GOVT MM I        | 31.87        |
| <b>06/30/2020</b> | <b>06/30/2020</b> | <b>Money Market Funds</b> | <b>0.00</b>        | <b>94975P405</b> | <b>GVIXX</b> | <b>WELLSFARGO:GOVT MM I</b> | <b>31.87</b> |

## Settled

| Entry Date | Settle Date | Transaction Type   | Base Current Units | Identifier | Ticker | Description          | Base Amount   |
|------------|-------------|--------------------|--------------------|------------|--------|----------------------|---------------|
| 04/01/2020 | 04/01/2020  | Buy                | 751,290.76         | 94975P405  | GVIXX  | WELLSFARGO:GOVT MM I | -751,290.76   |
| 04/01/2020 | 04/01/2020  | Sell               | -746,731.18        | 94975P405  | GVIXX  | WELLSFARGO:GOVT MM I | 746,731.18    |
| 04/02/2020 | 04/02/2020  | Buy                | 2,700,000.00       | 94975P405  | GVIXX  | WELLSFARGO:GOVT MM I | -2,700,000.00 |
| 04/02/2020 | 04/02/2020  | Sell               | -1,995,755.56      | 94975P405  | GVIXX  | WELLSFARGO:GOVT MM I | 1,995,755.56  |
| 04/03/2020 | 04/03/2020  | Sell               | -998,923.61        | 94975P405  | GVIXX  | WELLSFARGO:GOVT MM I | 998,923.61    |
| 04/06/2020 | 04/06/2020  | Buy                | 1,000,000.00       | 94975P405  | GVIXX  | WELLSFARGO:GOVT MM I | -1,000,000.00 |
| 04/07/2020 | 04/07/2020  | Buy                | 3,840.00           | 94975P405  | GVIXX  | WELLSFARGO:GOVT MM I | -3,840.00     |
| 04/07/2020 | 04/07/2020  | Buy                | 400,000.00         | 94975P405  | GVIXX  | WELLSFARGO:GOVT MM I | -400,000.00   |
| 04/08/2020 | 04/08/2020  | Sell               | -744,225.00        | 94975P405  | GVIXX  | WELLSFARGO:GOVT MM I | 744,225.00    |
| 04/08/2020 | 04/08/2020  | Sell               | -999,016.67        | 94975P405  | GVIXX  | WELLSFARGO:GOVT MM I | 999,016.67    |
| 04/15/2020 | 04/15/2020  | Buy                | 0.99               | 94975P405  | GVIXX  | WELLSFARGO:GOVT MM I | -0.99         |
| 04/15/2020 | 04/15/2020  | Buy                | 960,302.49         | 94975P405  | GVIXX  | WELLSFARGO:GOVT MM I | -960,302.49   |
| 04/20/2020 | 04/20/2020  | Sell               | -717,834.62        | 94975P405  | GVIXX  | WELLSFARGO:GOVT MM I | 717,834.62    |
| 04/21/2020 | 04/21/2020  | Buy                | 3,790.02           | 94975P405  | GVIXX  | WELLSFARGO:GOVT MM I | -3,790.02     |
| 04/24/2020 | 04/24/2020  | Sell               | -191,262.84        | 94975P405  | GVIXX  | WELLSFARGO:GOVT MM I | 191,262.84    |
| 04/24/2020 | 04/24/2020  | Sell               | -15,224.03         | 94975P405  | GVIXX  | WELLSFARGO:GOVT MM I | 15,224.03     |
| 04/27/2020 | 04/27/2020  | Buy                | 27,898.32          | 94975P405  | GVIXX  | WELLSFARGO:GOVT MM I | -27,898.32    |
| 04/27/2020 | 04/27/2020  | Buy                | 68,067.28          | 94975P405  | GVIXX  | WELLSFARGO:GOVT MM I | -68,067.28    |
| 04/29/2020 | 04/29/2020  | Buy                | 7,331.25           | 94975P405  | GVIXX  | WELLSFARGO:GOVT MM I | -7,331.25     |
| 04/30/2020 | 04/30/2020  | Sell               | -272,292.00        | 94975P405  | GVIXX  | WELLSFARGO:GOVT MM I | 272,292.00    |
| 04/30/2020 | 04/30/2020  | Money Market Funds | 0.00               | 94975P405  | GVIXX  | WELLSFARGO:GOVT MM I | 174.71        |
| 05/01/2020 | 05/01/2020  | Buy                | 710,849.71         | 94975P405  | GVIXX  | WELLSFARGO:GOVT MM I | -710,849.71   |
| 05/04/2020 | 05/04/2020  | Buy                | 1,500,000.00       | 94975P405  | GVIXX  | WELLSFARGO:GOVT MM I | -1,500,000.00 |
| 05/05/2020 | 05/05/2020  | Buy                | 3,564.38           | 94975P405  | GVIXX  | WELLSFARGO:GOVT MM I | -3,564.38     |
| 05/06/2020 | 05/06/2020  | Sell               | -550,000.00        | 94975P405  | GVIXX  | WELLSFARGO:GOVT MM I | 550,000.00    |
| 05/11/2020 | 05/11/2020  | Buy                | 760,781.25         | 94975P405  | GVIXX  | WELLSFARGO:GOVT MM I | -760,781.25   |
| 05/11/2020 | 05/11/2020  | Buy                | 10,625.00          | 94975P405  | GVIXX  | WELLSFARGO:GOVT MM I | -10,625.00    |
| 05/12/2020 | 05/12/2020  | Sell               | -785,000.00        | 94975P405  | GVIXX  | WELLSFARGO:GOVT MM I | 785,000.00    |
| 05/15/2020 | 05/15/2020  | Buy                | 594,813.74         | 94975P405  | GVIXX  | WELLSFARGO:GOVT MM I | -594,813.74   |
| 05/18/2020 | 05/18/2020  | Buy                | 4,121.64           | 94975P405  | GVIXX  | WELLSFARGO:GOVT MM I | -4,121.64     |
| 05/18/2020 | 05/18/2020  | Buy                | 35,755.62          | 94975P405  | GVIXX  | WELLSFARGO:GOVT MM I | -35,755.62    |
| 05/19/2020 | 05/19/2020  | Sell               | -749,565.00        | 94975P405  | GVIXX  | WELLSFARGO:GOVT MM I | 749,565.00    |

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# MMF Transaction Detail

US Dollar

01 April 2020 to 30 June 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       |
|------------|-------------|--------------------|--------------------|------------------|--------------|-----------------------------|-------------------|
| 05/19/2020 | 05/19/2020  | Sell               | -12,475.00         | 94975P405        | GVIXX        | WELLSFARGO:GOVT MM I        | 12,475.00         |
| 05/19/2020 | 05/19/2020  | Buy                | 3,489.90           | 94975P405        | GVIXX        | WELLSFARGO:GOVT MM I        | -3,489.90         |
| 05/20/2020 | 05/20/2020  | Buy                | 34,868.45          | 94975P405        | GVIXX        | WELLSFARGO:GOVT MM I        | -34,868.45        |
| 05/21/2020 | 05/21/2020  | Buy                | 753,528.00         | 94975P405        | GVIXX        | WELLSFARGO:GOVT MM I        | -753,528.00       |
| 05/26/2020 | 05/26/2020  | Buy                | 64,666.19          | 94975P405        | GVIXX        | WELLSFARGO:GOVT MM I        | -64,666.19        |
| 05/26/2020 | 05/26/2020  | Buy                | 2,540.94           | 94975P405        | GVIXX        | WELLSFARGO:GOVT MM I        | -2,540.94         |
| 05/26/2020 | 05/26/2020  | Buy                | 500,000.00         | 94975P405        | GVIXX        | WELLSFARGO:GOVT MM I        | -500,000.00       |
| 05/26/2020 | 05/26/2020  | Sell               | -998,124.31        | 94975P405        | GVIXX        | WELLSFARGO:GOVT MM I        | 998,124.31        |
| 05/28/2020 | 05/28/2020  | Sell               | -998,342.78        | 94975P405        | GVIXX        | WELLSFARGO:GOVT MM I        | 998,342.78        |
| 05/29/2020 | 05/29/2020  | Money Market Funds | 0.00               | 94975P405        | GVIXX        | WELLSFARGO:GOVT MM I        | 162.43            |
| 06/01/2020 | 06/01/2020  | Sell               | -1,167,570.67      | 94975P405        | GVIXX        | WELLSFARGO:GOVT MM I        | 1,167,570.67      |
| 06/02/2020 | 06/02/2020  | Sell               | -300,000.00        | 94975P405        | GVIXX        | WELLSFARGO:GOVT MM I        | 300,000.00        |
| 06/11/2020 | 06/11/2020  | Buy                | 11,250.00          | 94975P405        | GVIXX        | WELLSFARGO:GOVT MM I        | -11,250.00        |
| 06/15/2020 | 06/15/2020  | Buy                | 864,478.16         | 94975P405        | GVIXX        | WELLSFARGO:GOVT MM I        | -864,478.16       |
| 06/18/2020 | 06/18/2020  | Sell               | -649,913.04        | 94975P405        | GVIXX        | WELLSFARGO:GOVT MM I        | 649,913.04        |
| 06/22/2020 | 06/22/2020  | Buy                | 1,041,890.64       | 94975P405        | GVIXX        | WELLSFARGO:GOVT MM I        | -1,041,890.64     |
| 06/23/2020 | 06/23/2020  | Buy                | 2,209.51           | 94975P405        | GVIXX        | WELLSFARGO:GOVT MM I        | -2,209.51         |
| 06/23/2020 | 06/23/2020  | Buy                | 3,054.22           | 94975P405        | GVIXX        | WELLSFARGO:GOVT MM I        | -3,054.22         |
| 06/23/2020 | 06/23/2020  | Buy                | 300,000.00         | 94975P405        | GVIXX        | WELLSFARGO:GOVT MM I        | -300,000.00       |
| 06/25/2020 | 06/25/2020  | Buy                | 771,942.58         | 94975P405        | GVIXX        | WELLSFARGO:GOVT MM I        | -771,942.58       |
| 06/25/2020 | 06/25/2020  | Buy                | 64,440.95          | 94975P405        | GVIXX        | WELLSFARGO:GOVT MM I        | -64,440.95        |
| 06/29/2020 | 06/29/2020  | Sell               | -1,441,726.19      | 94975P405        | GVIXX        | WELLSFARGO:GOVT MM I        | 1,441,726.19      |
| 06/30/2020 | 06/30/2020  | Buy                | 5,625.00           | 94975P405        | GVIXX        | WELLSFARGO:GOVT MM I        | -5,625.00         |
| ---        | ---         | ---                | <b>-366,965.51</b> | <b>94975P405</b> | <b>GVIXX</b> | <b>WELLSFARGO:GOVT MM I</b> | <b>367,302.65</b> |

## Summary

| Entry Date | Settle Date | Transaction Type | Base Current Units | Identifier       | Ticker       | Description                 | Base Amount       |
|------------|-------------|------------------|--------------------|------------------|--------------|-----------------------------|-------------------|
| ---        | ---         | ---              | <b>-366,965.51</b> | <b>94975P405</b> | <b>GVIXX</b> | <b>WELLSFARGO:GOVT MM I</b> | <b>367,334.52</b> |

\* 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 April 2020 to 30 June 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,<br>Description  | Beginning Market Value<br>+ Accrued,<br>Base Purchases | Base Sales,<br>Base Maturities and<br>Redemptions | Base Paydowns,<br>Base Net Transferred<br>Value | Base Amortization/<br>Accretion,<br>Change In Accrued<br>Balance | Net Realized Gain/<br>Loss,<br>Base Change In Net<br>Unrealized Gain/Loss | Base Change In Cash,<br>Payables/Receivables,<br>Ending Market Value +<br>Accrued |
|---|--|---|---|--|---|---|
| 94975P405<br>WELLSFARGO:GOVT MMI                                  | 1,344,463.22<br>13,978,266.99                          | -14,334,073.46<br>0.00                            | 0.00<br>0.00                                    | 0.00<br>0.00   | 0.00<br>0.00  | 0.00<br>988,656.75  |
| CCYUSD<br>Receivable  | 12,575.37<br>0.00                                      | 0.00<br>0.00                                      | 0.00<br>0.00                                    | 0.00<br>0.00   | 0.00<br>0.00  | -12,543.81<br>31.56   |
| CCYUSD<br>Cash  | 1,759.46<br>0.00                                       | 0.00<br>0.00                                      | 0.00<br>0.00                                    | 0.00<br>0.00   | 0.00<br>0.00  | -1,758.44<br>1.02   |
| CCYUSD<br>Payable   | 0.00<br>0.00   | 0.00<br>0.00                                      | 0.00<br>0.00                                    | 0.00<br>0.00   | 0.00<br>0.00  | -1,279,017.47<br>-1,279,017.47  |
| 58772RAB0<br>MBART 2018-1 A2A                                     | 436.70<br>0.00   | 0.00<br>0.00                                      | -436.24<br>0.00                                 | 0.00<br>-0.53  | 0.00<br>0.06  | 0.00<br>0.00  |
| 92348XAB1<br>VZOT 2018-A A1B                                      | 789,258.90<br>0.00                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | 0.00<br>-184.10  | 0.00<br>11,139.44   | 0.00<br>800,214.24  |
| 17325FAN8<br>CITIBANK NA  | 708,616.12<br>0.00                                     | 0.00<br>-700,000.00                               | 0.00<br>0.00                                    | -142.24<br>-8,895.83   | 0.00<br>421.95  | 0.00<br>0.00  |
| 369550BA5<br>GENERAL DYNAMICS CORP                                | 252,967.64<br>0.00                                     | 0.00<br>-250,000.00                               | 0.00<br>0.00                                    | 25.12<br>-2,795.14   | 0.00<br>-197.62   | 0.00<br>0.00  |
| 369550BA5<br>GENERAL DYNAMICS CORP                                | 505,935.28<br>0.00                                     | 0.00<br>-500,000.00                               | 0.00<br>0.00                                    | -117.03<br>-5,590.28   | 0.00<br>-227.97   | 0.00<br>0.00  |
| 06050TML3<br>BANK OF AMERICA NA                                   | 491,729.61<br>0.00                                     | 0.00<br>-500,000.00                               | 0.00<br>0.00                                    | 0.00<br>-1,044.61  | 0.00<br>9,315.00  | 0.00<br>0.00  |
| 69353RFD5<br>PNC BANK NA  | 680,615.94<br>0.00                                     | 0.00<br>-680,000.00                               | 0.00<br>0.00                                    | -51.70<br>-1,628.62  | 0.00<br>1,064.38  | 0.00<br>0.00  |
| 14913Q2J7<br>CATERPILLAR FINANCIAL SERVICES CORP                  | 505,856.72<br>0.00                                     | 0.00<br>-500,000.00                               | 0.00<br>0.00                                    | -230.25<br>-5,572.22   | 0.00<br>-54.25  | 0.00<br>0.00  |
| 637432MU6<br>NATIONAL RURAL UTILITIES COOPERATIVE<br>FINANCE CORP | 704,861.53<br>0.00                                     | 0.00<br>-700,000.00                               | 0.00<br>0.00                                    | 260.06<br>-4,843.61  | 0.00<br>-277.98   | 0.00<br>0.00  |
| 931142EF6<br>WALMART INC  | 699,172.38<br>0.00                                     | 0.00<br>-700,000.00                               | 0.00<br>0.00                                    | 0.00<br>-216.15  | 0.00<br>1,043.76  | 0.00<br>0.00  |
| 3135G0D75<br>FEDERAL NATIONAL MORTGAGE<br>ASSOCIATION             | 1,006,932.28<br>0.00                                   | 0.00<br>-1,000,000.00                             | 0.00<br>0.00                                    | 1,104.11<br>-4,125.00  | 0.00<br>-3,911.39   | 0.00<br>0.00  |
| 17305EGB5<br>CCCIT 2017-A3 A3                                     | 403,672.00<br>0.00                                     | 0.00<br>0.00                                      | -400,000.00<br>0.00                             | 19.27<br>-3,712.00   | 0.00<br>20.73   | 0.00<br>0.00  |
| 89231AAD3<br>TAOT 2018-C A3                                       | 811,538.74<br>0.00                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | -1,158.24<br>0.00  | 0.00<br>6,988.80  | 0.00<br>817,369.30  |
| 58772TAC4<br>MBALT 2019-A A3                                      | 503,065.84<br>0.00                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | -693.25<br>0.00  | 0.00<br>3,161.10  | 0.00<br>505,533.69  |
| 912828XM7<br>UNITED STATES TREASURY                               | 503,861.61<br>0.00                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | 911.96<br>2,031.25   | 0.00<br>-2,812.96   | 0.00<br>503,991.86  |
| 69371RM78<br>PACCAR FINANCIAL CORP                                | 698,523.47<br>0.00                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | -25.28<br>4,375.00   | 0.00<br>5,490.77  | 0.00<br>708,363.96  |
| 161571GX6<br>CHAIT 2015-4 A                                       | 850,014.77<br>0.00                                     | 0.00<br>0.00                                      | -850,000.00<br>0.00                             | 46.87<br>-695.11   | 0.00<br>633.47  | 0.00<br>0.00  |

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# Roll Forward

US Dollar

01 April 2020 to 30 June 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,<br>Description                              | Beginning Market Value<br>+ Accrued,<br>Base Purchases | Base Sales,<br>Base Maturities and<br>Redemptions | Base Paydowns,<br>Base Net Transferred<br>Value | Base Amortization/<br>Accretion,<br>Change In Accrued<br>Balance | Net Realized Gain/<br>Loss,<br>Base Change In Net<br>Unrealized Gain/Loss | Base Change In Cash,<br>Payables/Receivables,<br>Ending Market Value +<br>Accrued |
|---|--|---|---|--|---|---|
| 857477AS2<br>STATE STREET CORP                          | 703,265.88<br>0.00                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | 100.10<br>4,462.50   | 0.00<br>754.61  | 0.00<br>708,583.09  |
| 06406FAA1<br>BANK OF NEW YORK MELLON CORP               | 707,657.75<br>0.00                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | -1,028.65<br>-4,375.00   | 0.00<br>12,111.71   | 0.00<br>714,365.80  |
| 89236TCZ6<br>TOYOTA MOTOR CREDIT CORP                   | 502,254.77<br>0.00                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | -140.30<br>-2,375.00   | 0.00<br>8,178.38  | 0.00<br>507,917.85  |
| 313370US5<br>FEDERAL HOME LOAN BANKS                    | 1,013,221.06<br>0.00                                   | 0.00<br>0.00                                      | 0.00<br>0.00                                    | -894.88<br>7,187.50  | 0.00<br>-5,529.23   | 0.00<br>1,013,984.45  |
| 3133EKR73<br>FEDERAL FARM CREDIT BANKS FUNDING<br>CORP  | 999,825.17<br>0.00                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | 0.00<br>-230.98  | 0.00<br>75.59   | 0.00<br>999,669.79  |
| 376087FW7<br>GILROY CALIF UNI SCH DIST                  | 504,479.17<br>0.00                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | 0.00<br>2,151.25   | 0.00<br>-30.00  | 0.00<br>506,600.42  |
| 912828S27<br>UNITED STATES TREASURY                     | 1,015,577.41<br>0.00                                   | 0.00<br>0.00                                      | 0.00<br>0.00                                    | 1,247.86<br>-2,812.84  | 0.00<br>-4,567.86   | 0.00<br>1,009,444.57  |
| 912828Q78<br>UNITED STATES TREASURY                     | 1,019,099.53<br>0.00                                   | 0.00<br>0.00                                      | 0.00<br>0.00                                    | 623.52<br>-3,462.96  | 0.00<br>-4,099.52   | 0.00<br>1,012,160.58  |
| 313378JP7<br>FEDERAL HOME LOAN BANKS                    | 1,028,729.95<br>0.00                                   | 0.00<br>0.00                                      | 0.00<br>0.00                                    | -1,737.39<br>5,937.50  | 0.00<br>-807.89   | 0.00<br>1,032,122.17  |
| 9128285G1<br>UNITED STATES TREASURY                     | 1,027,982.48<br>0.00                                   | 0.00<br>0.00                                      | 0.00<br>0.00                                    | -2,815.51<br>-7,240.73   | 0.00<br>-4,189.49   | 0.00<br>1,013,736.75  |
| 912828L99<br>UNITED STATES TREASURY                     | 1,012,967.53<br>0.00                                   | 0.00<br>0.00                                      | 0.00<br>0.00                                    | 589.17<br>-3,462.96  | 0.00<br>-3,852.17   | 0.00<br>1,006,241.58  |
| 4581XOCD8<br>INTER-AMERICAN DEVELOPMENT BANK            | 1,017,930.03<br>0.00                                   | 0.00<br>0.00                                      | 0.00<br>0.00                                    | -992.37<br>-5,312.50   | 0.00<br>-2,243.04   | 0.00<br>1,009,382.12  |
| 313312N97<br>FEDERAL FARM CREDIT BANKS FUNDING<br>CORP  | 999,132.78<br>0.00                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | 4,044.44<br>0.00   | 0.00<br>-3,800.55   | 0.00<br>999,376.67  |
| 796720MC1<br>SAN BERNARDINO CALIF CMNTY COLLEGE<br>DIST | 753,107.50<br>0.00                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | 0.00<br>3,288.75   | 0.00<br>-150.00   | 0.00<br>756,246.25  |
| 808513AV7<br>CHARLES SCHWAB CORP                        | 688,308.37<br>0.00                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | -157.03<br>-1,014.62   | 0.00<br>14,219.13   | 0.00<br>701,355.84  |
| 92826CAB8<br>VISA INC                                   | 682,055.55<br>0.00                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | 595.05<br>-3,712.50  | 0.00<br>1,210.04  | 0.00<br>680,148.14  |
| 313312N30<br>FEDERAL FARM CREDIT BANKS FUNDING<br>CORP  | 999,156.11<br>0.00                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | 4,044.44<br>0.00   | 0.00<br>-3,795.55   | 0.00<br>999,405.00  |
| 30229AD63<br>Exxon Mobil Corporation                    | 999,921.00<br>0.00                                     | 0.00<br>-1,000,000.00                             | 0.00<br>0.00                                    | 223.61<br>0.00   | 0.00<br>-144.61   | 0.00<br>0.00  |
| 24422ETZ2<br>JOHN DEERE CAPITAL CORP                    | 704,910.69<br>0.00                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | 518.13<br>4,112.50   | 0.00<br>5,457.71  | 0.00<br>714,999.04  |
| 90331HPK3<br>US BANK NA                                 | 724,077.20<br>0.00                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | 0.00<br>-1,019.69  | 0.00<br>28,661.96   | 0.00<br>751,719.48  |

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# Roll Forward

US Dollar

01 April 2020 to 30 June 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,<br>Description                             | Beginning Market Value<br>+ Accrued,<br>Base Purchases | Base Sales,<br>Base Maturities and<br>Redemptions | Base Paydowns,<br>Base Net Transferred<br>Value | Base Amortization/<br>Accretion,<br>Change In Accrued<br>Balance | Net Realized Gain/<br>Loss,<br>Base Change In Net<br>Unrealized Gain/Loss | Base Change In Cash,<br>Payables/Receivables,<br>Ending Market Value +<br>Accrued |
|--|--|---|---|--|---|---|
| 34531MADO<br>FORDL 2020-A A3                           | 580,645.86<br>0.00                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | 3.80<br>30.32  | 0.00<br>19,563.02   | 0.00<br>600,243.00  |
| 36256UADO<br>GMALT 2019-1 A3                           | 804,731.72<br>0.00                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | -1,624.36<br>0.00  | 0.00<br>6,104.12  | 0.00<br>809,211.48  |
| 3130A1W95<br>FEDERAL HOME LOAN BANKS                   | 1,028,903.72<br>0.00                                   | 0.00<br>0.00                                      | 0.00<br>0.00                                    | -1,744.01<br>-5,625.00   | 0.00<br>-1,498.76   | 0.00<br>1,020,035.95  |
| 032556GM8<br>ANAHEIM CALIF HSG & PUB IMPT AUTH REV     | 634,955.11<br>0.00                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | 0.00<br>2,594.03   | 0.00<br>132.30  | 0.00<br>637,681.43  |
| 63763PD22<br>National Securities Clearing Corporation  | 699,997.12<br>0.00                                     | 0.00<br>-700,000.00                               | 0.00<br>0.00                                    | 31.11<br>0.00  | 0.00<br>-28.23  | 0.00<br>0.00  |
| 313384VB2<br>FEDERAL HOME LOAN BANKS                   | 999,998.06<br>0.00                                     | 0.00<br>-1,000,000.00                             | 0.00<br>0.00                                    | 43.47<br>0.00  | 0.00<br>-41.53  | 0.00<br>0.00  |
| 9128286D7<br>UNITED STATES TREASURY                    | 512,063.46<br>0.00                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | -181.20<br>3,091.03  | 0.00<br>-3,158.80   | 0.00<br>511,814.49  |
| 38346LD29<br>Gotham Funding Corporation                | 1,000,007.28<br>0.00                                   | 0.00<br>-1,000,000.00                             | 0.00<br>0.00                                    | 39.44<br>0.00  | 0.00<br>-46.72  | 0.00<br>0.00  |
| 13017HAF3<br>CALIFORNIA EARTHQUAKE AUTH REV            | 1,001,315.56<br>0.00                                   | 0.00<br>0.00                                      | 0.00<br>0.00                                    | 0.00<br>3,250.00   | 0.00<br>-810.00   | 0.00<br>1,003,755.56  |
| 46625HNX4<br>JPMORGAN CHASE & CO                       | 581,193.66<br>0.00                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | -1,804.04<br>-3,665.63   | 0.00<br>4,734.02  | 0.00<br>580,458.01  |
| 53127TD18<br>Liberty Street Funding LLC                | 749,984.11<br>0.00                                     | 0.00<br>-750,000.00                               | 0.00<br>0.00                                    | 0.00<br>0.00   | 0.00<br>15.89   | 0.00<br>0.00  |
| 313385DF0<br>FEDERAL HOME LOAN BANKS                   | 998,338.00<br>0.00                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | 1,011.11<br>0.00   | 0.00<br>-582.11   | 0.00<br>998,767.00  |
| 89233GDT0<br>Toyota Motor Credit Corporation           | 749,343.56<br>0.00                                     | 0.00<br>-750,000.00                               | 0.00<br>0.00                                    | 1,245.83<br>0.00   | 0.00<br>-589.39   | 0.00<br>0.00  |
| 3137BAHA3<br>FHMS K-715 A2                             | 884,238.87<br>0.00                                     | 0.00<br>0.00                                      | -39,674.79<br>0.00                              | -1,512.46<br>-94.43  | 0.00<br>572.59  | 0.00<br>843,529.79  |
| 67983TE44<br>Old Line Funding, LLC                     | 499,324.72<br>0.00                                     | 0.00<br>-500,000.00                               | 0.00<br>0.00                                    | 641.67<br>0.00   | 0.00<br>33.61   | 0.00<br>0.00  |
| 912828C57<br>UNITED STATES TREASURY                    | 1,021,233.48<br>0.00                                   | 0.00<br>0.00                                      | 0.00<br>0.00                                    | -995.08<br>5,594.26  | 0.00<br>-4,629.92   | 0.00<br>1,021,202.74  |
| 92512LEM9<br>Versailles Commercial Paper LLC           | 0.00<br>748,489.58                                     | 0.00<br>-750,000.00                               | 0.00<br>0.00                                    | 1,510.42<br>0.00   | 0.00<br>0.00  | 0.00<br>0.00  |
| 313313DU9<br>FEDERAL FARM CREDIT BANKS FUNDING<br>CORP | 0.00<br>996,966.67                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | 750.00<br>0.00   | 0.00<br>989.44  | 0.00<br>998,706.11  |
| 38346LE44<br>Gotham Funding Corporation                | 0.00<br>998,923.61                                     | 0.00<br>-1,000,000.00                             | 0.00<br>0.00                                    | 1,076.39<br>0.00   | 0.00<br>0.00  | 0.00<br>0.00  |
| 313312N55<br>FEDERAL FARM CREDIT BANKS FUNDING<br>CORP | 0.00<br>998,788.89                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | 500.00<br>0.00   | 0.00<br>106.67  | 0.00<br>999,395.56  |
| 50000DEK8<br>Koch Industries, Inc.                     | 0.00<br>748,975.00                                     | 0.00<br>-750,000.00                               | 0.00<br>0.00                                    | 1,025.00<br>0.00   | 0.00<br>0.00  | 0.00<br>0.00  |

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# Roll Forward

US Dollar

01 April 2020 to 30 June 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,<br>Description                             | Beginning Market Value<br>+ Accrued,<br>Base Purchases | Base Sales,<br>Base Maturities and<br>Redemptions | Base Paydowns,<br>Base Net Transferred<br>Value | Base Amortization/<br>Accretion,<br>Change In Accrued<br>Balance | Net Realized Gain/<br>Loss,<br>Base Change In Net<br>Unrealized Gain/Loss | Base Change In Cash,<br>Payables/Receivables,<br>Ending Market Value +<br>Accrued |
|--|--|---|---|--|---|---|
| 313312J27<br>FEDERAL FARM CREDIT BANKS FUNDING<br>CORP | 0.00<br>999,016.67                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | 466.67<br>0.00   | 0.00<br>129.16  | 0.00<br>999,612.50  |
| 34153P7G7<br>FLORIDA ST BRD ED PUB ED                  | 0.00<br>784,507.50                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | -6,104.52<br>3,125.00  | 0.00<br>4,379.52  | 0.00<br>785,907.50  |
| 44932HAF0<br>IBM CREDIT LLC                            | 0.00<br>748,807.50                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | 272.93<br>832.29   | 0.00<br>1,570.50  | 0.00<br>751,483.23  |
| 797508GZ5<br>SAN DIEGUITO CALIF UN HIGH SCH DIST       | 0.00<br>250,000.00                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | 0.00<br>362.74   | 0.00<br>85.00   | 0.00<br>250,447.74  |
| 544647BY5<br>LOS ANGELES CALIF UNI SCH DIST            | 0.00<br>300,417.00                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | -417.00<br>1,207.29  | 0.00<br>0.00  | 0.00<br>301,207.29  |
| 786089JA1<br>SACRAMENTO CALIF WTR REV                  | 0.00<br>550,000.00                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | 0.00<br>1,232.69   | 0.00<br>3,954.50  | 0.00<br>555,187.19  |
| 799055QQ4<br>SAN MATEO FOSTER CITY CALIF SCH DIST      | 0.00<br>500,000.00                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | 0.00<br>619.50   | 0.00<br>1,365.00  | 0.00<br>501,984.50  |
| 799055QP6<br>SAN MATEO FOSTER CITY CALIF SCH DIST      | 0.00<br>425,000.00                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | 0.00<br>476.99   | 0.00<br>68.00   | 0.00<br>425,544.99  |
| 9523472B7<br>WEST CONTRA COSTA CALIF UNI SCH DIST      | 0.00<br>535,000.00                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | 0.00<br>935.00   | 0.00<br>2,739.20  | 0.00<br>538,674.20  |
| 542424WH5<br>LONG BEACH CALIF HBR REV                  | 0.00<br>517,475.00                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | -1,780.63<br>2,333.33  | 0.00<br>1,575.63  | 0.00<br>519,603.33  |
| 378460YA1<br>GLENDALE CALIF UNI SCH DIST               | 0.00<br>150,000.00                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | 0.00<br>111.29   | 0.00<br>306.00  | 0.00<br>150,417.29  |
| 378460XZ7<br>GLENDALE CALIF UNI SCH DIST               | 0.00<br>150,000.00                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | 0.00<br>99.20  | 0.00<br>40.50   | 0.00<br>150,139.70  |
| 50000DHE9<br>Koch Industries, Inc.                     | 0.00<br>749,565.00                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | 215.00<br>0.00   | 0.00<br>107.50  | 0.00<br>749,887.50  |
| 313385GB6<br>FEDERAL HOME LOAN BANKS                   | 0.00<br>998,124.31                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | 185.00<br>0.00   | 0.00<br>228.47  | 0.00<br>998,537.78  |
| 09247XAH4<br>BLACKROCK INC                             | 0.00<br>467,374.50                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | -1,460.04<br>1,965.63  | 0.00<br>-861.80   | 0.00<br>467,018.29  |
| 313313EA2<br>FEDERAL FARM CREDIT BANKS FUNDING<br>CORP | 0.00<br>998,342.78                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | 179.44<br>0.00   | 0.00<br>155.56  | 0.00<br>998,677.78  |
| 86787EBE6<br>TRUIST BANK                               | 0.00<br>728,287.00                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | -1,238.85<br>2,395.56  | 0.00<br>1,427.95  | 0.00<br>730,871.66  |
| 283062DH7<br>EL DORADO CALIF IRR DIST REV              | 0.00<br>400,000.00                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | 0.00<br>47.91  | 0.00<br>0.00  | 0.00<br>400,047.91  |
| 02582JJH4<br>AMXCA 2018-8 A                            | 0.00<br>688,015.23                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | -659.03<br>939.87  | 0.00<br>465.13  | 0.00<br>688,761.20  |
| 69353REY0<br>PNC BANK NA                               | 0.00<br>720,391.00                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | -81.89<br>1,090.83   | 0.00<br>-142.81   | 0.00<br>721,257.13  |
| 06051GHH5<br>BANK OF AMERICA CORP                      | 0.00<br>717,486.00                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | -108.61<br>2,993.59  | 0.00<br>-346.39   | 0.00<br>720,024.59  |

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# Roll Forward

US Dollar

01 April 2020 to 30 June 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,<br>Description                       | Beginning Market Value<br>+ Accrued,<br>Base Purchases | Base Sales,<br>Base Maturities and<br>Redemptions | Base Paydowns,<br>Base Net Transferred<br>Value | Base Amortization/<br>Accretion,<br>Change In Accrued<br>Balance | Net Realized Gain/<br>Loss,<br>Base Change In Net<br>Unrealized Gain/Loss | Base Change In Cash,<br>Payables/Receivables,<br>Ending Market Value +<br>Accrued |
|--|--|---|---|--|---|---|
| 17325FAQ1<br>CITIBANK NA                         | 0.00<br>721,000.00                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | 0.00<br>10,445.56  | 0.00<br>-124.54   | 0.00<br>731,321.01  |
| 14913Q2W8<br>CATERPILLAR FINANCIAL SERVICES CORP | 0.00<br>545,839.10                                     | 0.00<br>0.00                                      | 0.00<br>0.00                                    | 0.00<br>1,732.81   | 0.00<br>-173.41   | 0.00<br>547,398.50  |
| 14042WAB6<br>COPAR 2019-1 A2                     | 470,036.24<br>0.00                                     | 0.00<br>0.00                                      | -147,905.61<br>0.00                             | 10.33<br>-169.60   | 0.00<br>1,419.07  | 0.00<br>323,390.43  |
| 65478GAD2<br>NAROT 2017-B A3                     | 126,233.34<br>0.00                                     | 0.00<br>0.00                                      | -46,637.88<br>0.00                              | 342.65<br>-36.27   | 0.00<br>-229.88   | 0.00<br>79,671.96   |
| 65478GAD2<br>NAROT 2017-B A3                     | 189,350.01<br>0.00                                     | 0.00<br>0.00                                      | -69,956.82<br>0.00                              | 465.49<br>-54.41   | 0.00<br>-296.33   | 0.00<br>119,507.93  |
| 65478BAD3<br>NALT 2018-A A3                      | 501,270.02<br>0.00                                     | 0.00<br>0.00                                      | -55,088.97<br>0.00                              | 2,366.09<br>-79.57   | 0.00<br>372.04  | 0.00<br>448,839.62  |
| 92868LAB7<br>VALET 2018-1 A2A                    | 116,944.31<br>0.00                                     | 0.00<br>0.00                                      | -114,706.79<br>0.00                             | 0.11<br>-98.49   | 0.00<br>78.05   | 0.00<br>2,217.19  |
| 05588CAB8<br>BMWOT 2019-A A2                     | 768,916.91<br>0.00                                     | 0.00<br>0.00                                      | -192,017.68<br>0.00                             | 4.55<br>-65.61   | 0.00<br>1,610.23  | 0.00<br>578,448.41  |
| 43814WAB1<br>HAROT 2019-1 A2                     | 310,433.29<br>0.00                                     | 0.00<br>0.00                                      | -112,507.66<br>0.00                             | 891.28<br>-111.73  | 0.01<br>886.83  | 0.00<br>199,592.01  |
| 45866FAC8<br>INTERCONTINENTAL EXCHANGE INC       | 761,960.00<br>0.00                                     | 0.00<br>-756,300.00                               | 0.00<br>0.00                                    | -1,433.88<br>-6,875.00   | 4,123.88<br>-1,475.00   | 0.00<br>0.00  |
| ---  | 44,570,935.92  | -14,334,073.46                                    | -2,028,932.44                                   | -3,698.20  | 4,123.90  | -1,293,319.72   |
| ---  | 32,115,059.33  | -14,486,300.00                                    | 0.00  | -10,145.73   | 109,436.38  | 44,643,085.98   |

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

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# Shock Analysis

US Dollar

01 April 2020 to 30 June 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                             | 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 |
|---|---------------|-------------------|-------------------|----------|---|--|
| 02582JH4<br>AMXCA 2018-8 A                          | ABS           | 687,821.34        | 0.38<br>0.33      | 1.19     | 690,543.74<br>690,543.74<br>690,543.74                                | 683,746.17<br>679,671.34<br>671,522.72                             |
| 032556GM8<br>ANAHEIM CALIF HSG & PUB IMPT AUTH REV  | MUNI          | 634,309.20        | 1.65<br>1.09      | 1.24     | 638,232.58<br>642,156.30<br>642,870.46                                | 630,386.17<br>626,463.49<br>618,619.18                             |
| 05588CAB8<br>BMWOT 2019-A A2                        | ABS           | 578,252.14        | 2.06<br>0.16      | 0.35     | 578,567.87<br>578,567.87<br>578,567.87                                | 577,240.22<br>576,228.34<br>574,204.72                             |
| 06051GHH5<br>BANK OF AMERICA CORP                   | CORP          | 717,031.00        | 0.66<br>0.72      | 0.86     | 720,107.67<br>721,467.95<br>721,467.95                                | 713,955.55<br>710,881.31<br>704,736.50                             |
| 06406FAA1<br>BANK OF NEW YORK MELLON CORP           | CORP          | 710,671.36        | 1.90<br>0.34      | 0.70     | 712,375.28<br>712,375.28<br>712,375.28                                | 708,187.63<br>705,704.05<br>700,737.31                             |
| 09247XAH4<br>BLACKROCK INC                          | CORP          | 465,052.66        | 0.30<br>0.52      | 0.89     | 467,110.59<br>467,188.79<br>467,188.79                                | 462,994.87<br>460,937.22<br>456,822.35                             |
| 13017HAF3<br>CALIFORNIA EARTHQUAKE AUTH REV         | MUNI          | 1,000,000.00      | 1.30<br>1.30      | 0.01     | 1,000,030.00<br>1,000,060.00<br>1,000,078.06                          | 999,970.00<br>999,940.00<br>999,880.00                             |
| 14042WAB6<br>COPAR 2019-1 A2                        | ABS           | 323,022.26        | 2.60<br>0.42      | 0.28     | 323,402.14<br>323,402.14<br>323,402.14                                | 322,570.04<br>322,117.83<br>321,213.47                             |
| 14913Q2W8<br>CATERPILLAR FINANCIAL SERVICES CORP    | CORP          | 545,665.69        | 0.34<br>0.38      | 0.87     | 547,469.71<br>547,469.71<br>547,469.71                                | 543,292.13<br>540,918.73<br>536,172.42                             |
| 17325FAQ1<br>CITIBANK NA                            | CORP          | 720,875.46        | 0.32<br>0.35      | 0.96     | 723,294.46<br>723,294.46<br>723,294.46                                | 717,429.80<br>713,984.39<br>707,094.34                             |
| 24422ETZ2<br>JOHN DEERE CAPITAL CORP                | CORP          | 707,093.90        | 2.66<br>0.41      | 0.52     | 708,577.34<br>708,577.34<br>708,577.34                                | 705,262.57<br>703,431.33<br>699,769.11                             |
| 283062DH7<br>EL DORADO CALIF IRR DIST REV           | MUNI          | 400,000.00        | 0.54<br>0.53      | 0.17     | 400,350.01<br>400,368.91<br>400,368.91                                | 399,650.01<br>399,300.02<br>398,600.08                             |
| 3130A1W95<br>FEDERAL HOME LOAN BANKS                | AGCY BOND     | 1,018,785.95      | 1.54<br>0.26      | 0.94     | 1,021,304.64<br>1,021,304.64<br>1,021,304.64                          | 1,013,997.83<br>1,009,210.08<br>999,635.63                         |
| 313312J27<br>FEDERAL FARM CREDIT BANKS FUNDING CORP | AGCY DISC     | 999,612.50        | 0.20<br>0.15      | 0.26     | 999,992.71<br>999,992.71<br>999,992.71                                | 998,328.02<br>997,043.60<br>994,474.89                             |
| 313312N30<br>FEDERAL FARM CREDIT BANKS FUNDING CORP | AGCY DISC     | 999,405.00        | 1.62<br>0.17      | 0.35     | 999,991.09<br>999,991.09<br>999,991.09                                | 997,671.07<br>995,937.21<br>992,469.73                             |
| 313312N55<br>FEDERAL FARM CREDIT BANKS FUNDING CORP | AGCY DISC     | 999,395.56        | 0.20<br>0.17      | 0.35     | 999,990.08<br>999,990.08<br>999,990.08                                | 997,636.66<br>995,877.84<br>992,360.41                             |

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# Shock Analysis

US Dollar

01 April 2020 to 30 June 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                             | 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 |
|---|---------------|-------------------|-------------------|----------|---|--|
| 313312N97<br>FEDERAL FARM CREDIT BANKS FUNDING CORP | AGCY DISC     | 999,376.67        | 1.62<br>0.17      | 0.36     | 999,989.76<br>999,989.76<br>999,989.76                                | 997,562.84<br>995,749.08<br>992,121.80                             |
| 313313DU9<br>FEDERAL FARM CREDIT BANKS FUNDING CORP | AGCY DISC     | 998,706.11        | 0.30<br>0.17      | 0.75     | 999,996.17<br>999,996.17<br>999,996.17                                | 994,956.08<br>991,206.28<br>983,707.34                             |
| 313313EA2<br>FEDERAL FARM CREDIT BANKS FUNDING CORP | AGCY DISC     | 998,677.78        | 0.19<br>0.17      | 0.77     | 999,997.01<br>999,997.01<br>999,997.01                                | 994,842.98<br>991,008.43<br>983,340.09                             |
| 313370US5<br>FEDERAL HOME LOAN BANKS                | AGCY BOND     | 1,005,199.73      | 2.51<br>0.23      | 0.20     | 1,005,669.81<br>1,005,669.81<br>1,005,669.81                          | 1,004,199.57<br>1,003,199.43<br>1,001,199.24                       |
| 313378JP7<br>FEDERAL HOME LOAN BANKS                | AGCY BOND     | 1,024,799.25      | 1.66<br>0.29      | 1.18     | 1,028,345.53<br>1,028,345.53<br>1,028,345.53                          | 1,018,768.56<br>1,012,738.39<br>1,000,679.57                       |
| 313385DF0<br>FEDERAL HOME LOAN BANKS                | AGCY DISC     | 998,767.00        | 0.40<br>0.17      | 0.72     | 999,982.71<br>999,982.71<br>999,982.71                                | 995,191.53<br>991,616.28<br>984,466.45                             |
| 313385GB6<br>FEDERAL HOME LOAN BANKS                | AGCY DISC     | 998,537.78        | 0.19<br>0.17      | 0.91     | 1,000,093.82<br>1,000,093.82<br>1,000,093.82                          | 994,014.40<br>989,491.03<br>980,444.28                             |
| 3133EKR73<br>FEDERAL FARM CREDIT BANKS FUNDING CORP | AGCY BOND     | 999,601.98        | 0.31<br>0.28      | 0.28     | 1,000,379.24<br>1,000,379.24<br>1,000,379.24                          | 998,208.96<br>996,828.78<br>994,106.97                             |
| 3137BAHA3<br>FHMS K-715 A2                          | FHLMC         | 841,544.60        | 1.77<br>0.57      | 0.47     | 843,522.28<br>843,791.26<br>843,791.26                                | 839,567.02<br>837,589.55<br>833,634.92                             |
| 34153P7G7<br>FLORIDA ST BRD ED PUB ED               | MUNI          | 782,782.50        | 0.84<br>0.29      | 0.90     | 784,825.35<br>784,825.35<br>784,825.35                                | 779,248.36<br>775,714.48<br>768,647.48                             |
| 34531MADO<br>FORDL 2020-A A3                        | ABS           | 599,757.89        | 1.86<br>0.62      | 1.33     | 603,737.47<br>604,676.71<br>604,676.71                                | 595,778.69<br>591,799.85<br>583,843.32                             |
| 36256UADO<br>GMALT 2019-1 A3                        | ABS           | 808,483.04        | 1.35<br>0.60      | 0.44     | 810,273.87<br>810,632.05<br>810,632.05                                | 806,692.29<br>804,901.62<br>801,320.53                             |
| 376087FW7<br>GILROY CALIF UNI SCH DIST              | MUNI          | 503,015.00        | 1.72<br>1.16      | 1.07     | 505,708.75<br>508,402.72<br>509,248.67                                | 500,321.46<br>497,628.14<br>492,242.13                             |
| 378460XZ7<br>GLENDALE CALIF UNI SCH DIST            | MUNI          | 150,040.50        | 0.82<br>0.65      | 0.17     | 150,171.79<br>150,211.70<br>150,211.70                                | 149,909.22<br>149,777.94<br>149,515.39                             |
| 378460YA1<br>GLENDALE CALIF UNI SCH DIST            | MUNI          | 150,306.00        | 0.92<br>0.74      | 1.17     | 151,182.32<br>151,608.24<br>151,608.24                                | 149,429.75<br>148,553.57<br>146,801.44                             |
| 43814WAB1<br>HAROT 2019-1 A2                        | ABS           | 199,395.03        | 4.17<br>0.16      | 0.20     | 199,458.83<br>199,458.83<br>199,458.83                                | 199,195.64<br>198,996.26<br>198,597.53                             |

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# Shock Analysis

US Dollar

01 April 2020 to 30 June 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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Management

| Identifier,<br>Description                           | Security Type | Base Market Value | Book Yield,<br>Yield | Duration | -50 Basis Point Shock,<br>-100 Basis Point Shock,<br>-200 Basis Point Shock | 50 Basis Point Shock,<br>100 Basis Point Shock,<br>200 Basis Point Shock |
|--|---------------|-------------------|----------------------|----------|---|--|
| 44932HAF0<br>IBM CREDIT LLC                          | CORP          | 750,650.93        | 0.92<br>0.34         | 0.09     | 750,881.99<br>750,881.99<br>750,881.99                                      | 750,313.16<br>749,975.42<br>749,300.06                                   |
| 4581XOCD8<br>INTER-AMERICAN DEVELOPMENT BANK         | SUPRANATIONAL | 1,006,312.68      | 1.72<br>0.36         | 0.36     | 1,007,616.88<br>1,007,616.88<br>1,007,616.88                                | 1,004,501.35<br>1,002,690.11<br>999,067.83                               |
| 46625HMX4<br>JPMORGAN CHASE & CO                     | CORP          | 577,932.80        | 1.27<br>0.48         | 0.25     | 578,623.66<br>578,623.66<br>578,623.66                                      | 577,216.18<br>576,499.59<br>575,066.49                                   |
| 50000DHE9<br>Koch Industries, Inc.                   | CP            | 749,887.50        | 0.24<br>0.12         | 0.12     | 750,000.95<br>750,000.95<br>750,000.95                                      | 749,426.33<br>748,965.18<br>748,042.93                                   |
| 542424WH5<br>LONG BEACH CALIF HBR REV                | MUNI          | 517,270.00        | 0.95<br>0.57         | 1.02     | 519,908.18<br>520,298.65<br>520,298.65                                      | 514,632.03<br>511,994.26<br>506,719.35                                   |
| 544647BY5<br>LOS ANGELES CALIF UNI SCH DIST          | MUNI          | 300,000.00        | 1.55<br>2.37         | 0.01     | 300,007.50<br>300,015.00<br>300,030.00                                      | 299,992.50<br>299,985.00<br>299,970.00                                   |
| 58772TAC4<br>MBALT 2019-A A3                         | ABS           | 504,844.80        | 1.77<br>0.67         | 0.40     | 505,846.94<br>506,193.70<br>506,193.70                                      | 503,842.71<br>502,840.67<br>500,836.74                                   |
| 65478BAD3<br>NALT 2018-A A3                          | ABS           | 448,196.97        | 6.38<br>-0.05        | 0.23     | 448,196.97<br>448,196.97<br>448,196.97                                      | 447,692.76<br>447,188.57<br>446,180.26                                   |
| 65478GAD2<br>NAROT 2017-B A3                         | ABS           | 199,025.47        | 3.25<br>1.48         | 0.32     | 199,343.91<br>199,662.36<br>199,969.35                                      | 198,707.03<br>198,388.60<br>197,751.75                                   |
| 69353REY0<br>PNC BANK NA                             | CORP          | 720,166.30        | 0.40<br>0.42         | 1.34     | 724,232.24<br>724,232.24<br>724,232.24                                      | 715,337.81<br>710,509.77<br>700,855.04                                   |
| 69371RM78<br>PACCAR FINANCIAL CORP                   | CORP          | 701,704.23        | 2.48<br>0.50         | 0.12     | 702,135.79<br>702,137.52<br>702,137.52                                      | 701,272.69<br>700,841.17<br>699,978.18                                   |
| 786089JA1<br>SACRAMENTO CALIF WTR REV                | MUNI          | 553,954.50        | 1.47<br>0.84         | 1.16     | 557,170.34<br>559,382.99<br>559,382.99                                      | 550,738.93<br>547,523.61<br>541,093.78                                   |
| 796720MC1<br>SAN BERNARDINO CALIF CMNTY COLLEGE DIST | MUNI          | 750,765.00        | 1.76<br>0.56         | 0.09     | 751,102.85<br>751,141.37<br>751,141.37                                      | 750,427.17<br>750,089.35<br>749,413.77                                   |
| 797508GZ5<br>SAN DIEGUITO CALIF UN HIGH SCH DIST     | MUNI          | 250,085.00        | 1.07<br>0.66         | 0.09     | 250,197.54<br>250,233.78<br>250,233.78                                      | 249,972.46<br>249,859.94<br>249,634.90                                   |
| 799055QP6<br>SAN MATEO FOSTER CITY CALIF SCH DIST    | MUNI          | 425,068.00        | 0.96<br>0.76         | 0.09     | 425,259.29<br>425,358.38<br>425,358.38                                      | 424,876.72<br>424,685.46<br>424,302.96                                   |
| 799055QQ4<br>SAN MATEO FOSTER CITY CALIF SCH DIST    | MUNI          | 501,365.00        | 1.06<br>0.81         | 1.08     | 504,074.98<br>505,728.18<br>505,728.18                                      | 498,655.23<br>495,945.67<br>490,527.19                                   |

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.

# Shock Analysis

US Dollar

01 April 2020 to 30 June 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

Page 89  
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 |
|---------------------------------------|---------------|-------------------|-------------------|----------|---|--|
| 808513AV7<br>CHARLES SCHWAB CORP      | CORP          | 700,802.47        | 0.61<br>0.47      | 0.13     | 701,232.82<br>701,232.82<br>701,232.82                                | 700,340.16<br>699,878.32<br>698,955.99                             |
| 857477AS2<br>STATE STREET CORP        | CORP          | 701,988.51        | 2.61<br>0.41      | 0.13     | 702,377.95<br>702,377.95<br>702,377.95                                | 701,518.19<br>701,047.88<br>700,107.32                             |
| 86787EBE6<br>TRUIST BANK              | CORP          | 728,476.10        | 0.63<br>0.52      | 1.75     | 734,868.85<br>735,162.93<br>735,162.93                                | 722,084.09<br>715,692.81<br>702,912.42                             |
| 89231AAD3<br>TAOT 2018-C A3           | ABS           | 816,295.52        | 1.86<br>1.59      | 0.68     | 819,062.85<br>821,830.37<br>825,096.28                                | 813,528.37<br>810,761.40<br>805,228.02                             |
| 89236TCZ6<br>TOYOTA MOTOR CREDIT CORP | CORP          | 505,727.58        | 1.78<br>0.41      | 0.77     | 507,321.57<br>507,321.57<br>507,321.57                                | 503,793.23<br>501,859.01<br>497,990.95                             |
| 90331HPK3<br>US BANK NA               | CORP          | 749,812.83        | 1.29<br>0.46      | 0.03     | 749,922.51<br>749,922.51<br>749,922.51                                | 749,692.90<br>749,573.04<br>749,333.55                             |
| 9128285G1<br>UNITED STATES TREASURY   | US GOV        | 1,008,893.00      | 1.72<br>0.21      | 0.34     | 1,009,608.27<br>1,009,608.27<br>1,009,608.27                          | 1,007,198.10<br>1,005,503.27<br>1,002,113.84                       |
| 9128286D7<br>UNITED STATES TREASURY   | US GOV        | 507,636.50        | 2.35<br>0.21      | 0.66     | 508,343.44<br>508,343.44<br>508,343.44                                | 505,961.35<br>504,286.30<br>500,936.51                             |
| 912828C57<br>UNITED STATES TREASURY   | US GOV        | 1,015,547.00      | 1.84<br>0.18      | 0.74     | 1,016,890.12<br>1,016,890.12<br>1,016,890.12                          | 1,011,774.36<br>1,008,001.94<br>1,000,457.80                       |
| 912828L99<br>UNITED STATES TREASURY   | US GOV        | 1,003,925.00      | 1.61<br>0.20      | 0.34     | 1,004,596.27<br>1,004,596.27<br>1,004,596.27                          | 1,002,238.44<br>1,000,551.96<br>997,179.23                         |
| 912828Q78<br>UNITED STATES TREASURY   | US GOV        | 1,009,844.00      | 1.63<br>0.19      | 0.83     | 1,011,455.84<br>1,011,455.84<br>1,011,455.84                          | 1,005,668.43<br>1,001,493.15<br>993,143.40                         |
| 912828S27<br>UNITED STATES TREASURY   | US GOV        | 1,009,414.00      | 1.63<br>0.18      | 0.99     | 1,011,241.97<br>1,011,241.97<br>1,011,241.97                          | 1,004,392.35<br>999,371.09<br>989,329.69                           |
| 912828XM7<br>UNITED STATES TREASURY   | US GOV        | 500,599.00        | 2.37<br>0.22      | 0.09     | 500,691.34<br>500,691.34<br>500,691.34                                | 500,386.25<br>500,173.52<br>499,748.08                             |
| 92348XAB1<br>VZOT 2018-A A1B          | ABS           | 800,128.24        | 0.43<br>0.37      | 0.13     | 800,507.19<br>800,507.19<br>800,507.19                                | 799,616.17<br>799,104.12<br>798,080.07                             |
| 92826CAB8<br>VISA INC                 | CORP          | 679,446.89        | 2.56<br>0.42      | 0.38     | 680,531.03<br>680,531.03<br>680,531.03                                | 678,159.37<br>676,871.89<br>674,297.09                             |
| 92868LAB7<br>VALET 2018-1 A2A         | ABS           | 2,215.29          | 2.83<br>0.50      | 0.05     | 2,215.89<br>2,215.89<br>2,215.89                                      | 2,214.69<br>2,214.09<br>2,212.89                                   |

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.

# Shock Analysis

US Dollar

01 April 2020 to 30 June 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 |
|---|---------------|----------------------|-------------------|-------------|---|--|
| 94975P405<br>WELLSFARGO:GOVT MM I                 | MMFUND        | 988,656.75           | 2.54<br>0.30      | 0.00        | 988,656.75<br>988,656.75<br>988,656.75                                | 988,656.75<br>988,656.75<br>988,656.75                             |
| 9523472B7<br>WEST CONTRA COSTA CALIF UNI SCH DIST | MUNI          | 537,739.20           | 1.28<br>0.81      | 1.08        | 540,640.42<br>542,416.07<br>542,416.07                                | 534,838.21<br>531,937.45<br>526,136.62                             |
| CCYUSD<br>Receivable                              | CASH          | 31.56                | 0.00<br>0.00      | 0.00        | 31.56<br>31.56<br>31.56   | 31.56<br>31.56<br>31.56  |
| CCYUSD<br>Cash                                    | CASH          | 1.02                 | 0.00<br>0.00      | 0.00        | 1.02<br>1.02<br>1.02  | 1.02<br>1.02<br>1.02   |
| CCYUSD<br>Payable                                 | CASH          | -1,279,017.47        | 0.00<br>0.00      | 0.00        | -1,279,017.47<br>-1,279,017.47<br>-1,279,017.47                       | -1,279,017.47<br>-1,279,017.47<br>-1,279,017.47                    |
| ---   | ---           | <b>44,511,377.05</b> | <b>1.41</b>       | <b>0.59</b> | <b>44,600,454.83</b>  | <b>44,380,887.67</b>   |
| ---   |               |                      | <b>0.44</b>       |             | <b>44,620,533.97</b>  | <b>44,250,421.36</b>   |
|   |               |                      |                   |             | <b>44,625,700.03</b>  | <b>43,989,557.89</b>   |

\* 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 **June 30, 2020**

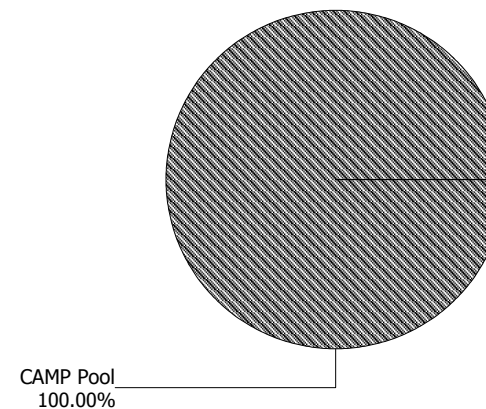
Contra Costa County - Liquidity Fund - 4017-001

| <b>CAMP Pool</b>            |                        |
|-----------------------------|------------------------|
| Opening Market Value        | 145,208,799.60         |
| Purchases                   | 58,930.20              |
| Redemptions                 | (110,000,000.00)       |
| Unsettled Trades            | 0.00                   |
| Change in Value             | 0.00                   |
| <b>Closing Market Value</b> | <b>\$35,267,729.80</b> |
| Cash Dividends and Income   | 58,930.20              |

| <b>Asset Summary</b> |                        |                         |
|----------------------|------------------------|-------------------------|
|                      | <b>June 30, 2020</b>   | <b>May 31, 2020</b>     |
| <b>CAMP Pool</b>     | 35,267,729.80          | 145,208,799.60          |
| <b>Total</b>         | <b>\$35,267,729.80</b> | <b>\$145,208,799.60</b> |

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





## Account Statement

For the Month Ending **June 30, 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>145,208,799.60</b> |
| 06/29/20               | 06/29/20        | Redemption - Outgoing Wires                     | 1.00                | (45,000,000.00)              | 100,208,799.60        |
| 06/30/20               | 06/30/20        | Redemption - Outgoing Wires                     | 1.00                | (65,000,000.00)              | 35,208,799.60         |
| 06/30/20               | 07/01/20        | Accrual Income Div Reinvestment - Distributions | 1.00                | 58,930.20                    | 35,267,729.80         |
| <b>Closing Balance</b> |                 |   |                     |                              | <b>35,267,729.80</b>  |

|                                   | Month of June        | Fiscal YTD January-June |
|-----------------------------------|----------------------|-------------------------|
| <b>Opening Balance</b>            | 145,208,799.60       | 0.00                    |
| <b>Purchases</b>                  | 58,930.20            | 145,267,729.80          |
| <b>Redemptions (Excl. Checks)</b> | (110,000,000.00)     | (110,000,000.00)        |
| <b>Check Disbursements</b>        | 0.00                 | 0.00                    |
| <b>Closing Balance</b>            | <b>35,267,729.80</b> | <b>35,267,729.80</b>    |
| <b>Cash Dividends and Income</b>  | 58,930.20            | 267,729.80              |

|                                   |                |
|-----------------------------------|----------------|
| <b>Closing Balance</b>            | 35,267,729.80  |
| <b>Average Monthly Balance</b>    | 140,044,097.27 |
| <b>Monthly Distribution Yield</b> | 0.51%          |



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

**DEPOSIT ACCOUNT**

This statement is for the period from  
June 1, 2020 to June 30, 2020

**MARKET VALUE SUMMARY**

|                                      | Current Period<br>06/01/20 to 06/30/20 |
|--------------------------------------|--|
| <b>Beginning Market Value</b>        | <b>\$4,568,335.69</b>                  |
| Contributions                        | 200,000.00                             |
| <b>Adjusted Market Value</b>         | <b>\$4,768,335.69</b>                  |
| <b>Investment Results</b>            |  |
| Interest, Dividends and Other Income | 301.22                                 |
| <b>Total Investment Results</b>      | <b>\$301.22</b>                        |
| <b>Ending Market Value</b>           | <b>\$4,768,636.91</b>                  |





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

**DEPOSIT ACCOUNT**

This statement is for the period from  
 June 1, 2020 to June 30, 2020

### ASSET DETAIL AS OF 06/30/20

| Shares or<br>Face Amount      | Security Description  | Market Value/<br>Price | Tax Cost/<br>Unit Cost | % of Total<br>Yield at Market | Est Ann Inc       |
|-------------------------------|---|------------------------|------------------------|-------------------------------|-------------------|
| <b>Cash Equivalents</b>       |   |                        |                        |                               |                   |
| 4,768,636.910                 | Federated Institutional Tax Free<br>Cash Trust Premier Shares<br>#73<br>60934N666 | 4,768,636.91<br>1.0000 | 4,768,636.91<br>1.00   | 100.0<br>.03                  | 1,336.74          |
| <b>Total Cash Equivalents</b> |   | <b>\$4,768,636.91</b>  | <b>\$4,768,636.91</b>  | <b>100.0</b>                  | <b>\$1,336.74</b> |
| <b>Total Assets</b>           |   | <b>\$4,768,636.91</b>  | <b>\$4,768,636.91</b>  | <b>100.0</b>                  | <b>\$1,336.74</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  
June 1, 2020 to June 30, 2020

**CASH SUMMARY**

|  | <b>Income<br/>Cash</b> | <b>Principal<br/>Cash</b> | <b>Total<br/>Cash</b> |
|--|------------------------|---------------------------|-----------------------|
| <b>Beginning Cash Balance as of 06/01/2020</b> | <b>\$ .00</b>          | <b>\$ .00</b>             | <b>\$ .00</b>         |
| Taxable Dividends                              | 301.22                 |                           | 301.22                |
| Cash Receipts                                  |                        | 200,000.00                | 200,000.00            |
| Transfers                                      | - 301.22               | 301.22                    |                       |
| Purchases                                      |                        | - 200,301.22              | - 200,301.22          |
| <b>Ending Cash Balance as of 06/30/2020</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  
June 1, 2020 to June 30, 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 06/01/2020</b>   | <b>\$0.00</b>      | <b>\$0.00</b>         | <b>\$4,568,335.69</b> |
| 06/01/20           | Dividend Earned On<br>Federated Institutional Tax Free<br>Dividend From 5/1/20 To 5/31/20<br>60934N666                          | 301.22             |                       |                       |
| 06/02/20           | Cash Disbursement<br>Transfer To Principal  | - 301.22           |                       |                       |
| 06/02/20           | Cash Receipt<br>Transfer From Income  |                    | 301.22                |                       |
| 06/02/20           | Purchased 301.22 Shares Of<br>Federated Institutional Tax Free<br>Trade Date 6/2/20<br>301.22 Shares At 1.00 USD<br>60934N666   |                    | - 301.22              | 301.22                |
| 06/05/20           | Cash Receipt<br>Receipt Of Funds<br>Fed Ref# 07789<br>From West Contra Costa Healthcare District<br>Kmlandr                     |                    | 200,000.00            |                       |
| 06/08/20           | Purchased 200,000 Shares Of<br>Federated Institutional Tax Free<br>Trade Date 6/8/20<br>200,000 Shares At 1.00 USD<br>60934N666 |                    | - 200,000.00          | 200,000.00            |
|                    | <b>Ending Balance 06/30/2020</b>  | <b>\$0.00</b>      | <b>\$0.00</b>         | <b>\$4,768,636.91</b> |

## **SECTION III**

### **APPENDIX**

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

##### **B. 7. EAST BAY REGIONAL COMMUNICATIONS SYSTEM AUTHORITY (EBRCS)**

**EBRCS TRANSACTIONS\***

For the Quarter Ending

**June 30, 2020**

**FY 2019-2020**

| FUND          | BALANCE @    | TJ/Date                          | TJ/Date | TJ/Date | TJ/Date | TJ/Date | TJ/Date | BALANCE @    |
|---------------|--------------|----------------------------------|---------|---------|---------|---------|---------|--------------|
| NUMBER        | 03/31/20     | <a href="#">TJ1045@6/30/2020</a> |         |         |         |         |         | 06/30/20     |
| 100300        | 1,602,439.52 | -173,658.87                      |         |         |         |         |         | 1,428,780.65 |
| <b>TOTALS</b> | 1,602,439.52 | -173,658.87                      | 0.00    | 0.00    | 0.00    | 0.00    | 0.00    | 1,428,780.65 |
|               |              |                                  |         |         |         |         |         |              |

\* East Bay Regional Communications System Authority



# EXHIBITS

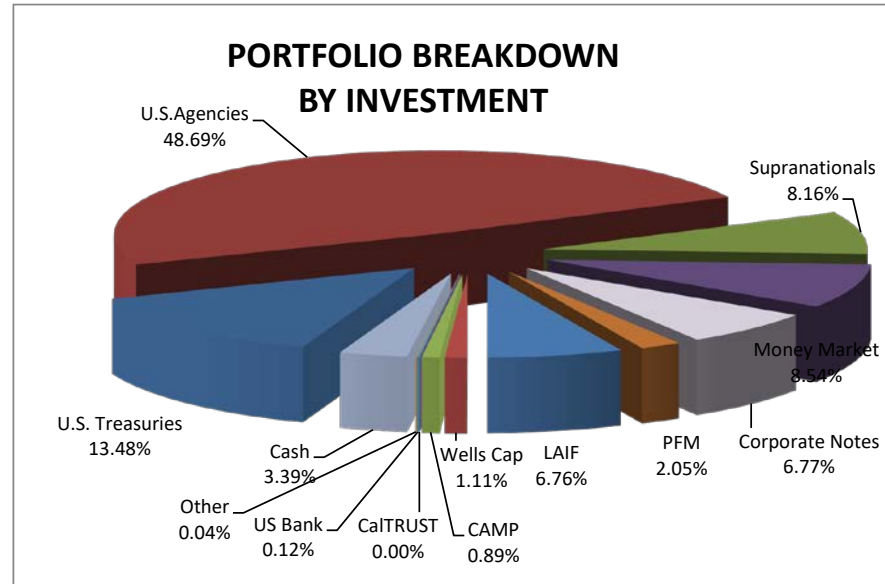
**CONTRA COSTA COUNTY  
Portfolio Summary Report  
AS OF JUNE 30, 2020**

**Portfolio Characteristics**

|                                   |                    |
|-----------------------------------|--------------------|
| Par                               | \$3,980,596,638.00 |
| Cost                              | \$3,973,515,227.17 |
| Market Value                      | \$3,998,000,222.94 |
| Weighted Yield to Maturity        | 0.88%              |
| Weighted Average Days to Maturity | 282                |
| Weighted Duration                 | 0.75 yr            |

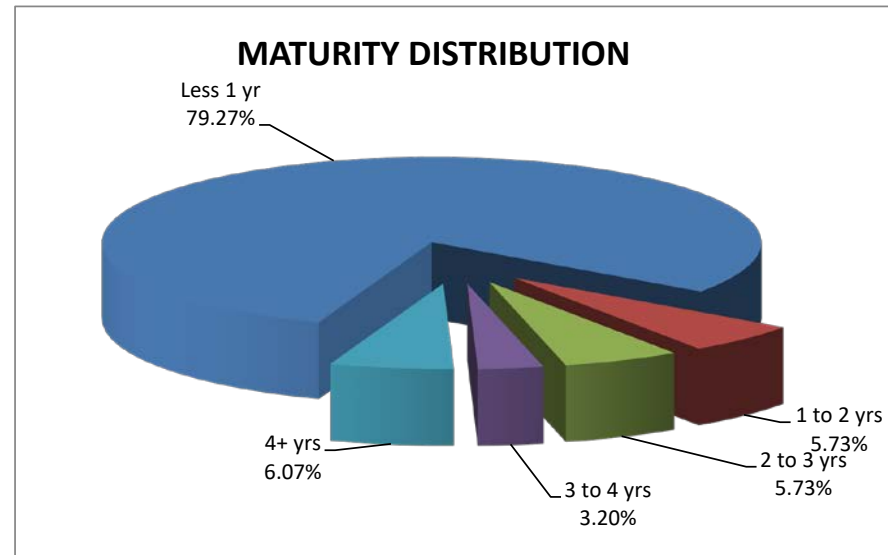
**Portfolio Breakdown by Investment**

| Investments     | Par Value          | Percent of Total |
|-----------------|--------------------|------------------|
| U.S. Treasuries | \$536,558,000.00   | 13.48%           |
| U.S.Agencies    | 1,938,162,217.39   | 48.69%           |
| Supranationals  | 325,000,000.00     | 8.16%            |
| Money Market    | 340,003,401.36     | 8.54%            |
| Corporate Notes | 269,637,000.00     | 6.77%            |
| PFM             | 81,572,315.04      | 2.05%            |
| LAIF            | 269,150,158.51     | 6.76%            |
| Wells Cap       | 44,113,341.41      | 1.11%            |
| CAMP            | 35,267,729.80      | 0.89%            |
| CalTRUST        | 0.00               | 0.00%            |
| US Bank         | 4,768,636.91       | 0.12%            |
| Other           | 1,428,780.65       | 0.04%            |
| Cash            | 134,935,056.93     | 3.39%            |
| TOTAL*          | \$3,980,596,638.00 | 100.00%**        |



**Maturity Distribution**

| Time       | Par Value          | Percent of Total |
|------------|--------------------|------------------|
| Less 1 yr  | \$3,155,494,431.97 | 79.27%           |
| 1 to 2 yrs | 227,995,547.24     | 5.73%            |
| 2 to 3 yrs | 228,164,489.09     | 5.73%            |
| 3 to 4 yrs | 127,343,519.61     | 3.20%            |
| 4+ yrs     | 241,598,650.09     | 6.07%            |
| TOTAL*     | \$3,980,596,638.00 | 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 JUNE 30, 2020**

|  | <u>PAR</u>         | <sup>3</sup> <u>PERCENT OF</u> | <u>YTM</u>           | <u>WEIGHTED</u><br><u>AVERAGE DAYS TO</u><br><u>MATURITY AT</u> | <u>DURATION</u>   |
|--|--------------------|--------------------------------|----------------------|---|-------------------|
|  | <u>(\$)</u>        | <u>(%)</u>                     | <u>(%)</u>           | <u>END-OF-QUARTER</u><br><u>(day)</u>                           | <u>(year)</u>     |
| <b>A. Investments Managed by Treasurer's Office<sup>1</sup></b>  | \$3,409,360,618.75 | 85.68%                         | 0.8490%              | 307   | 0.83 <sup>2</sup> |
| <b>B. Investments Managed by Outside Contractors<sup>3</sup></b> |                    |                                |                      |   |                   |
| 1. PFM   | \$81,572,315.04    | 2.05%                          | 1.9340%              | 750   | 1.69 <sup>2</sup> |
| 2. Local Agency Investment Fund                                  | \$269,150,158.51   | 6.76%                          | 1.4100%              | 1   | 0.00              |
| 3. Wells Capital Management                                      | \$44,113,341.41    | 1.11%                          | 0.4400%              | 292   | 0.59 <sup>4</sup> |
| 4. CAMP  | \$35,267,729.80    | 0.89%                          | 0.5100% <sup>5</sup> | 0   | 0.00              |
| 5. CalTRUST Liquidity Fund                                       | \$0.00             | 0.00%                          | N/A <sup>6</sup>     | 0   | 0.00              |
| 6. US Bank (Federated Tax Free Cash Fund)                        | \$4,768,636.91     | 0.12%                          | 0.0100%              | 0   | 0.00              |
| <b>C. Cash</b>   | \$134,935,056.93   | 3.39%                          | 0.16% <sup>7</sup>   | 0   | 0.00              |

<sup>3</sup>Yield to Maturity on Portfolio at End-of-Quarter = 0.88%  
<sup>3</sup>Weighted Average Days to Maturity on Portfolio at End-of-Quarter = 282  
<sup>3</sup>Weighted Duration (yr) at End-of-Quarter = 0.75

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

| <u>TYPE</u>  | <u>As of June 30, 2020</u> | <u>As of March 31, 2020</u> | <u>CHANGE IN VALUE</u>  |                 |
|--|----------------------------|-----------------------------|-------------------------|-----------------|
|  | <u>PAR VALUE</u>           | <u>PAR VALUE</u>            | <u>FROM PREV. QTR.</u>  | <u>% CHANGE</u> |
| <b>A. Investments Managed by Treasurer's Office</b>  |                            |                             |                         |                 |
| 1. U.S. Treasuries (STRIPS, Bills, Notes)            | \$536,558,000.00           | \$94,302,000.00             | \$442,256,000.00        | 468.98%         |
| 2. U.S. Agencies                                     |                            |                             |                         |                 |
| Federal Home Loan Banks                              | 1,095,911,217.39           | 410,756,000.00              | 685,155,217.39          | 166.80%         |
| Federal National Mortgage Association                | 206,442,000.00             | 74,369,000.00               | 132,073,000.00          | 177.59%         |
| Federal Farm Credit Banks                            | 170,121,000.00             | 140,121,000.00              | 30,000,000.00           | 21.41%          |
| Federal Home Loan Mortgage Corporation               | 465,688,000.00             | 101,085,000.00              | 364,603,000.00          | 360.69%         |
| Subtotal   | 1,938,162,217.39           | 726,331,000.00              | 1,211,831,217.39        | 166.84%         |
| 3. Supranationals                                    | 325,000,000.00             | 340,000,000.00              | (15,000,000.00)         | -4.62%          |
| 4. Money Market Instruments                          |                            |                             |                         |                 |
| Commercial Paper                                     | 250,000,000.00             | 934,680,000.00              | (684,680,000.00)        | -73.25%         |
| Negotiable Certificates of Deposit                   | 90,000,000.00              | 510,263,000.00              | (420,263,000.00)        | -82.36%         |
| Time Deposit   | 3,401.36                   | 3,397.22                    | 4.14                    | 0.12%           |
| Subtotal   | 340,003,401.36             | 1,444,946,397.22            | (1,104,942,995.86)      | -76.47%         |
| 5. Corporate Notes                                   | 269,637,000.00             | 287,837,000.00              | (18,200,000.00)         | -6.32%          |
| <b>TOTAL (Section A)</b>                             | <b>3,409,360,618.75</b>    | <b>2,893,416,397.22</b>     | <b>515,944,221.53</b>   | <b>17.83%</b>   |
| <b>B. Investments Managed by Outside Contractors</b> |                            |                             |                         |                 |
| 1. PFM   | 81,572,315.04              | 88,269,617.47               | (6,697,302.43)          | -7.59%          |
| 2. Local Agency Investment Fund                      | 269,150,158.51             | 252,351,192.41              | 16,798,966.10           | 6.66%           |
| 3. Wells Capital Management                          | 44,113,341.41              | 44,311,400.02               | (198,058.61)            | -0.45%          |
| 4. CAMP  | 35,267,729.80              | 120,023,818.22              | (84,756,088.42)         | 100.00%         |
| 5. CalTRUST (Liquidity Fund)                         | 0.00                       | 129,610,805.75              | (129,610,805.75)        | -100.00%        |
| 6. US Bank (Federated Tax Free Cash)                 | 4,768,636.91               | 4,853,799.24                | (85,162.33)             | 0.00%           |
| 7. Other   |                            |                             |                         |                 |
| a. EBRCS Bond  | 1,428,780.65               | 1,602,439.52                | (173,658.87)            | -10.84%         |
| <b>TOTAL (Section B)</b>                             | <b>436,300,962.32</b>      | <b>641,023,072.63</b>       | <b>(204,722,110.31)</b> | <b>-31.94%</b>  |
| <b>C. Cash</b>                                       | <b>134,935,056.93</b>      | <b>87,729,503.35</b>        | <b>47,205,553.58</b>    | <b>53.81%</b>   |
| <b>* GRAND TOTAL (FOR A , B , &amp; C)</b>           | <b>\$3,980,596,638.00</b>  | <b>\$3,622,168,973.20</b>   | <b>\$358,427,664.80</b> | <b>9.90%</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**

| <b>Fiscal Year</b> |                   | <b>Quarter Ending</b> |                 |              |             |
|--------------------|-------------------|-----------------------|-----------------|--------------|-------------|
|                    |                   | <b>September</b>      | <b>December</b> | <b>March</b> | <b>June</b> |
| 2019/20            | Coupon Rate       | 2.1446%               | 1.8751%         | 1.5587%      | 0.8110%     |
|                    | Yield to Maturity | 2.2526%               | 1.9332%         | 1.6138%      | 0.8553%     |
| 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%     |

Source: All data is calculated by FIS.  
 Yield to Maturity: YTM TR  
 Excludes funds managed by PFM beginning 9/2018

CONTRA COSTA INVESTMENT POOL

Exhibit IV (a)

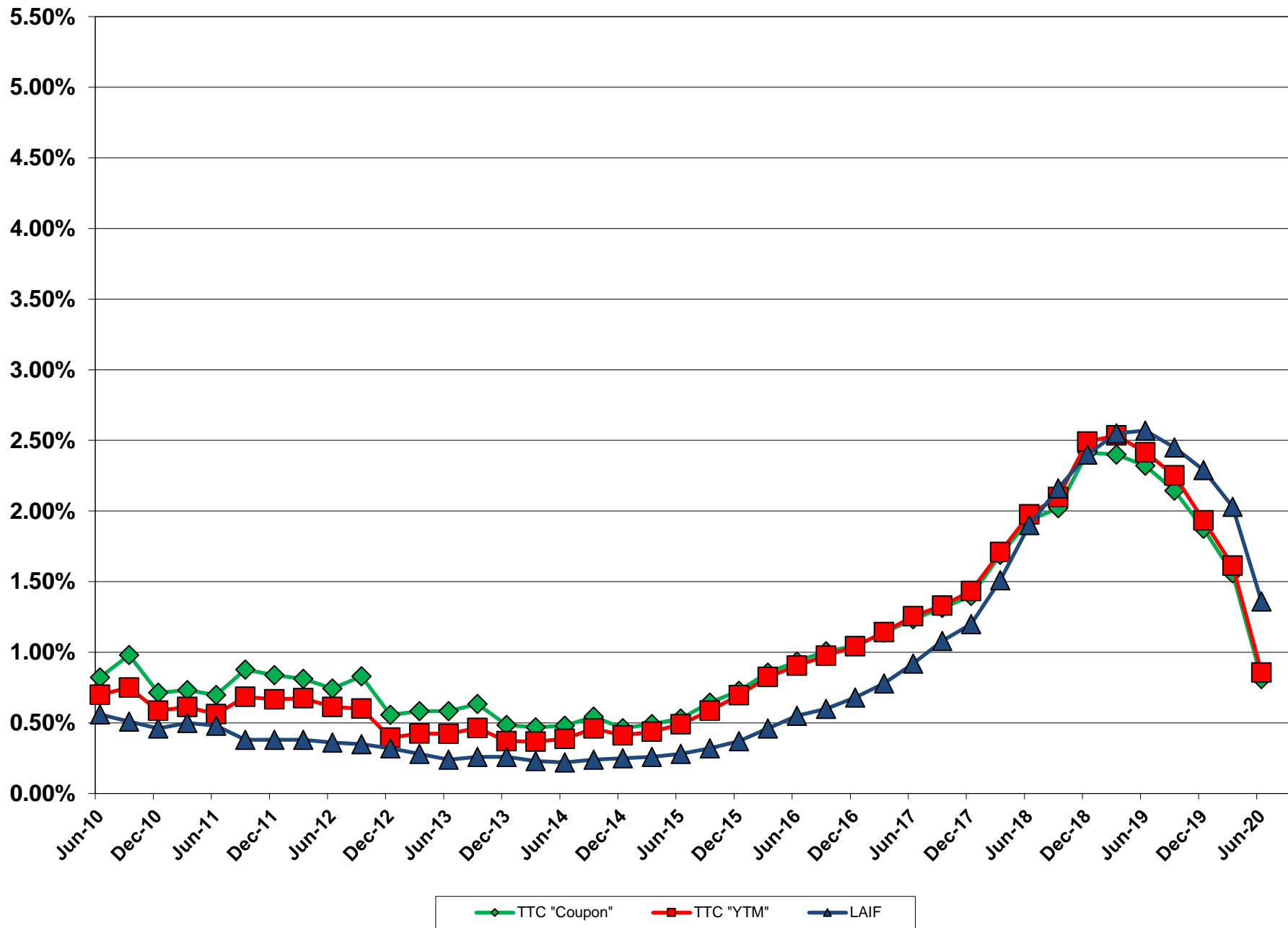
INVESTMENTS MANAGED BY OUTSIDE CONTRACTOR

LAIF QUARTERLY APPORTIONMENT RATES

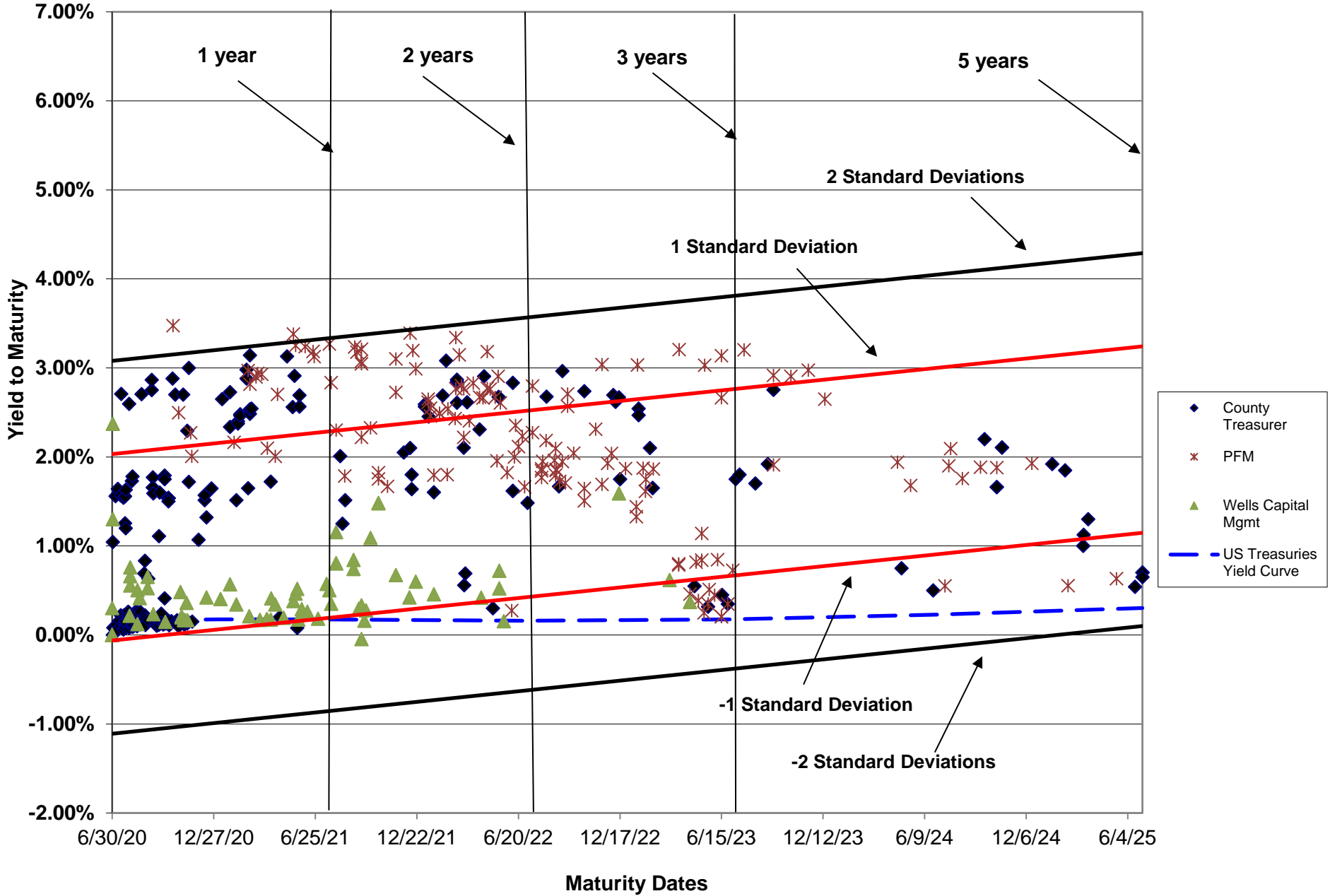
| Fiscal Year |                    | Quarter Ending |          |       |       |
|-------------|--------------------|----------------|----------|-------|-------|
|             |                    | September      | December | March | June  |
| 2019/20     | Apportionment Rate | 2.45%          | 2.29%    | 2.03% | 1.36% |
| 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% |

# Contra Costa County Investment Pool

as of June 30, 2020



### Risk Assessment as of 06/30/20





## Risk Assessment

(Securities Greater Than or Less Than Two Standard Deviations)

As of June 30, 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> |
|--------------|-----------------------|------------|-------------|---------------|-------------------|----------------------|----------------|
| 86565BPC9    | CCCSIG YCD SUMITOMO B | 750,000.00 | 748,980.00  | 738,981.88    | 3.39%             | 10/16/2020           | 3.48%          |
| 025816BU2    | CCCSIG CORP AMERICAN  | 785,000.00 | 784,866.55  | 803,282.65    | 3.38%             | 5/17/2021            | 3.38%          |

**CONTRA COSTA COUNTY INVESTMENT POOL**

**AVERAGE INFORMATION**  
April 1, 2020 through June 30, 2020

|  | <b>AVERAGE DAILY<br/>BALANCE<br/>(PAR)</b> | <b>PERCENT OF<br/>PORTFOLIO</b> | <b>AVERAGE<br/>YTM</b>                | <b>AVERAGE DAYS<br/>TO MATURITY<br/>AS A PERCENT<br/>OF PORTFOLIO</b> | <b>AVERAGE DAYS TO<br/>MATURITY FOR<br/>THE QUARTER</b> |
|--|--|---------------------------------|---------------------------------------|---|---|
| <b>A. Investments Managed by Treasurer's Office<sup>1</sup></b>  | \$3,398,833,248.21                         | 83.29%                          | 0.9510%                               | 228.77  | 275   |
| <b>B. Investments Managed by Outside Contractors<sup>2</sup></b> |  |                                 |                                       |   |   |
| 1. PFM   | \$84,177,117.70                            | 2.06%                           | 2.0837%                               | 14.90   | 722   |
| 2. Local Agency Investment Fund <sup>3</sup>                     | \$267,185,609.35                           | 6.55%                           | 1.4093%                               | 0.07  | 1   |
| 3. Wells Capital Management                                      | \$44,158,051.16                            | 1.08%                           | 0.7057%                               | 3.37  | 312   |
| 4. CAMP <sup>4</sup>   | \$137,122,406.75                           | 3.36%                           | 0.7200%                               | 0.00  | 0   |
| 5. CalTRUST Liquidity Fund <sup>4</sup>                          | \$45,355,301.46                            | 1.11%                           | 0.1950%                               | 0.00  | 0   |
| 6. US Bank <sup>4</sup>  | \$4,748,460.93                             | 0.12%                           | 0.0333%                               | 0.00  | 0   |
| <b>C. Cash<sup>5</sup></b>                                       | \$99,201,363.67                            | 2.43%                           | 0.1137%                               | 0.00  | 0   |
| <b>Total</b>   | <u>\$4,080,781,559.23</u>                  | 100.00%                         |                                       |   |   |
|  |  |                                 | * Weighted Average YTM of Portfolio = | <u>0.96%</u>  | <u>247</u>  |

## Notes:

- Excludes the funds managed by PFM.
- Excludes: Section B.6.a (EBRCS Bond) of the Investment Pool Summary and Futuris Public Entity Trust.
- LAIF is subject to a one day call of principal provision
- 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.
- 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 JUNE 30, 2020**

| <b><u>Pool Rates:</u></b>                   | <u>YTM as of<br/>6/30/20</u>                | <u>Quarterly<br/>Ave.</u>                | <u>Quarterly<br/>Average<br/>DTM</u> |            |
|---|---|--|--------------------------------------|------------|
| Total County Portfolio (w/ Cash)            | 0.88%                                       | 0.96%                                    | 262                                  | *1         |
| Investments Managed by Treasurer's Office   | 0.85%                                       | 0.95%                                    | 275                                  |            |
| PFM   | 1.93%                                       | 2.08%                                    | 722                                  |            |
| Wells Capital Management                    | 0.44%                                       | 0.71%                                    | 312                                  |            |
| CAMP  | 0.51%                                       | 0.72%                                    | 53                                   | *3         |
| CalTRUST Liquidity Fund                     | N/A   | 0.20%                                    | 34                                   | *3         |
| US Bank (Federated)                         | 0.01%                                       | 0.03%                                    | 6                                    | *3         |
|   | <u>Quarterly<br/>Apportionment<br/>Rate</u> | <u>PMIA Ave.<br/>Effective<br/>Yield</u> |                                      |            |
| Local Agency Investment Fund (LAIF)         | 1.36%                                       | 1.22%                                    | 191                                  | *2         |
|   |   | <u>4/1/20 - 6/30/20</u>                  |                                      |            |
| <b><u>Benchmarks:</u></b>                   | <u>6/30/20</u>                              | <u>High</u>                              | <u>Ave.</u>                          | <u>Low</u> |
| Federal Fund Rates Index                    | 0.0800%                                     | 0.0800%                                  | 0.0548%                              | 0.0200%    |
| Six Month Treasury Bill                     | 0.1375%                                     | 0.2387%                                  | 0.1438%                              | 0.1025%    |
| Six Month LIBOR                             | 0.3693%                                     | 1.2383%                                  | 0.6993%                              | 0.3614%    |
| Vanguard Prime Money Mkt Fund <sup>*4</sup> | 0.1200%                                     |  |                                      |            |

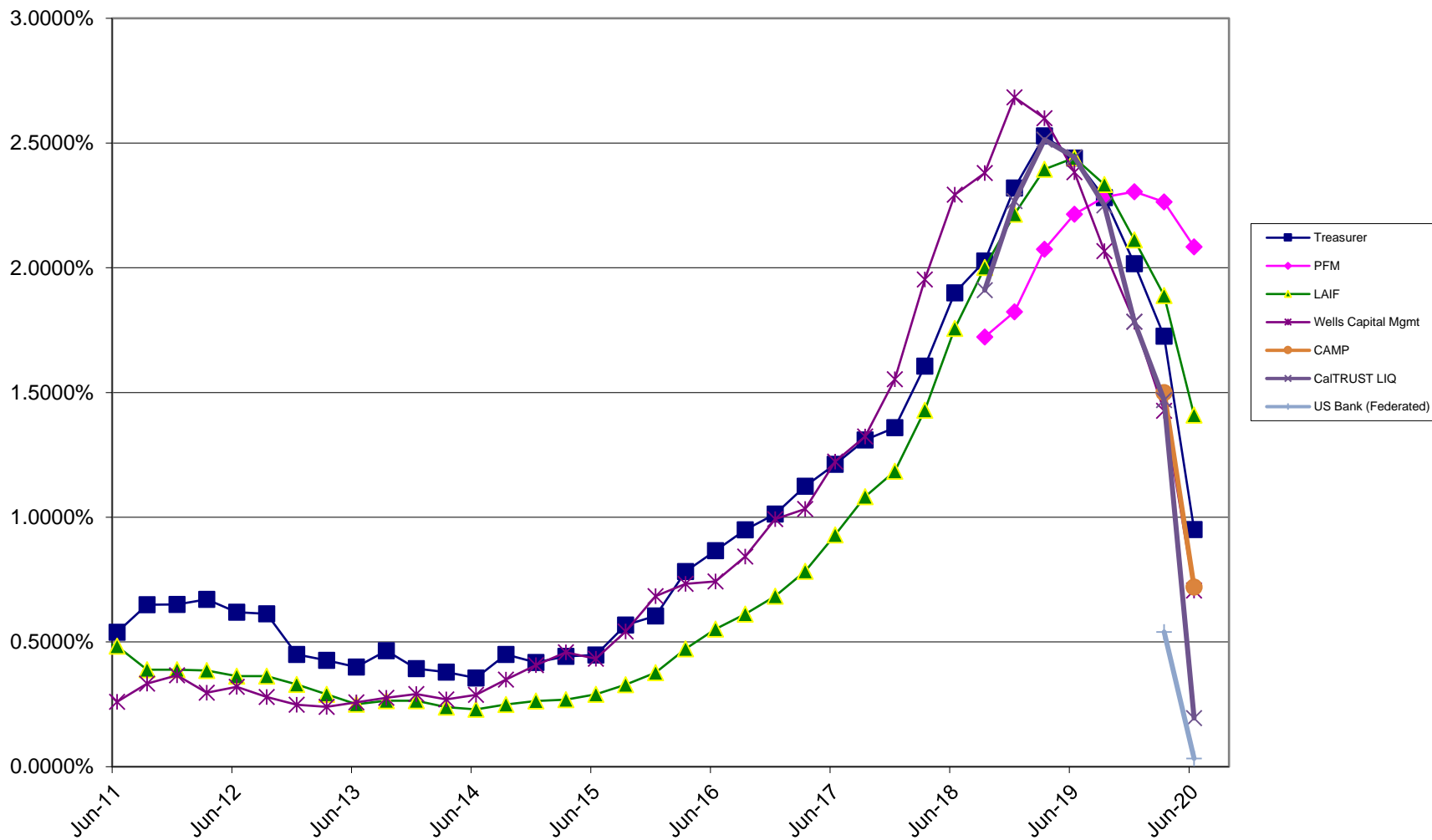
\*1. Cash is included in the calculation.

\*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 June 30, 2020



**CONTRA COSTA COUNTY  
TREASURER'S INVESTMENT PORTFOLIO  
STRUCTURED SECURITIES  
June 30, 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    | 8,666,035.81       | 8,389,048.21     | Make-whole call +10 bps                               | 8177          |
| CCCSIG ABS JOHN DEER | 47788BAD6    | 10/15/2021           | 1.82%              | 27,174.25       | 27,172.26          | 27,172.26        | 10% collateral call                                   | 6911          |
| CCCSIG ABS NAROT 201 | 65478GAD2    | 10/15/2021           | 1.75%              | 132,359.47      | 132,352.08         | 132,352.08       | 5% collateral call                                    | 6911          |
| CCCSIG CORP BOFA CAL | 06051GGS2    | 10/1/2021            | 2.33%              | 545,000.00      | 547,218.15         | 545,000.00       | Make-whole call +15 bps                               | 6911          |
| CCCSIG CORP PEPISCO  | 713448DX3    | 4/15/2021            | 2.00%              | 375,000.00      | 379,807.50         | 374,925.00       | Make-whole call +10 bps                               | 6911          |
| CCCSIG CORP BB&T MTN | 05531FAZ6    | 2/1/2021             | 2.15%              | 215,000.00      | 216,823.20         | 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      | 481,127.50         | 474,249.50       | Make-whole call +10 bps                               | 6911          |
| CCCSIG ABS ALLYA 201 | 02007MAE0    | 6/15/2022            | 2.35%              | 106,419.50      | 106,407.19         | 106,407.19       | 10% collateral call                                   | 6911          |
| CORP JOHNSON & JOHNS | 478160CH5    | 11/10/2020           | 1.95%              | 16,850,000.00   | 16,953,796.00      | 16,695,991.00    | Make-whole call +7.5bps                               | 8177          |
| CCCSIG JDOT 2018 COR | 47788CAC6    | 4/18/2022            | 2.66%              | 84,692.44       | 84,686.36          | 84,686.36        | 10% collateral call                                   | 6911          |
| CCCSIG CORP UNILEVER | 904764AZ0    | 3/22/2021            | 2.75%              | 650,000.00      | 661,453.00         | 646,678.50       | Make-whole call +10bps                                | 6911          |
| CORP MICROSOFT CORP  | 594918BA1    | 2/12/2022            | 2.38%              | 10,000,000.00   | 10,321,600.00      | 9,748,700.00     | Make-whole call +10 bps                               | 8177          |
| CORP MICROSOFT CORP  | 594918BG8    | 11/3/2020            | 2.00%              | 8,000,000.00    | 8,032,560.00       | 7,865,520.00     | Make-whole call +7.5 bps                              | 8177          |
| CCCSIG ABS HART 2018 | 44891KAD7    | 7/15/2022            | 2.79%              | 100,816.45      | 100,801.27         | 100,801.27       | 5% collateral call                                    | 6911          |
| CCCSIG CORP AMERICAN | 025816BU2    | 5/17/2021            | 3.38%              | 785,000.00      | 803,282.65         | 784,866.55       | Callable on and anytime after 4/17/21                 | 6911          |
| CCCSIG ABS FORDO 201 | 34528FAD0    | 11/15/2022           | 3.03%              | 144,716.74      | 144,693.33         | 144,693.33       | 10% collateral call                                   | 6911          |
| CCCSIG CORP BBT CORP | 05531FBD4    | 9/3/2021             | 3.20%              | 150,000.00      | 154,546.50         | 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   | 20,219,600.00      | 19,679,400.00    | Make-whole call +15 bps                               | 8801          |
| CCCSIG CORP WALMART  | 931142EJ8    | 6/23/2021            | 3.13%              | 595,000.00      | 611,582.65         | 594,970.25       | Make-whole call +10 bps                               | 6911          |
| CCCSIG ABS CARMX 201 | 14313FAD1    | 6/15/2023            | 3.13%              | 197,831.24      | 197,804.28         | 197,804.28       | 10% collateral call                                   | 6911          |
| CCCSIG ABS MBART 201 | 58772RAD6    | 1/17/2023            | 3.03%              | 338,225.48      | 338,212.50         | 338,212.50       | 5% collateral call                                    | 6911          |
| CORP JOHNSON AND JOH | 478160CD4    | 3/3/2022             | 2.25%              | 10,284,000.00   | 10,599,307.44      | 10,082,433.60    | Make-whole call +7.5 bps                              | 8177          |
| CCCSIG CORP CATERPIL | 14913Q2N8    | 9/7/2021             | 3.15%              | 100,000.00      | 103,203.00         | 99,923.00        | Make-whole call +10 bps                               | 6911          |
| CCCSIG CORP UNILEVER | 904764BF3    | 3/7/2022             | 3.00%              | 100,000.00      | 104,334.00         | 99,516.00        | Make-whole call +10 bps                               | 6911          |
| CCCSIG CORP PFIZER I | 717081EM1    | 9/15/2021            | 3.00%              | 250,000.00      | 258,032.50         | 249,662.50       | Make-whole call +5 bps                                | 6911          |
| CORP JOHNSON AND JOH | 478160CD4    | 3/3/2022             | 2.25%              | 10,000,000.00   | 10,306,600.00      | 9,796,500.00     | Make-whole call +7.5 bps                              | 8177          |
| CCCSIG CORP 3M COMPA | 88579YBA8    | 9/14/2021            | 3.00%              | 185,000.00      | 190,544.45         | 184,620.75       | Make-whole call +5 bps                                | 6911          |
| CORP APPLE INC       | 037833BS8    | 2/23/2021            | 2.25%              | 10,000,000.00   | 10,109,800.00      | 9,830,320.00     | Make-whole call +15 bps                               | 8177          |
| CCCSIG ABS FORDL 201 | 34531LAD2    | 12/15/2021           | 3.19%              | 204,083.32      | 204,066.08         | 204,066.08       | 5% deal call  | 6911          |
| CCCSIG CORP AMERICAN | 02665WCP4    | 12/10/2021           | 3.38%              | 300,000.00      | 311,493.00         | 299,856.00       | Make-whole call                                       | 6911          |
| CORP EXXON MOBIL COR | 30231GAV4    | 3/1/2021             | 2.22%              | 12,640,000.00   | 12,785,233.60      | 12,374,185.60    | Make-whole call +15bps                                | 8177          |
| CCCSIG ABS BMWLT 201 | 05586CAC8    | 7/20/2021            | 3.26%              | 132,184.35      | 132,165.98         | 132,165.98       | 5% deal call  | 6911          |
| CCCSIG ABS MBALT 201 | 58769LAC6    | 9/15/2021            | 3.21%              | 403,306.44      | 403,297.41         | 403,297.41       | 5% deal call  | 6911          |
| CCCSIG CORP HOME DEP | 437076BV3    | 3/1/2022             | 3.25%              | 225,000.00      | 236,209.50         | 224,383.50       | Make-whole call +10bps                                | 6911          |
| CORP APPLE INC       | 037833AR1    | 5/6/2021             | 2.85%              | 15,000,000.00   | 15,327,000.00      | 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%              | 112,519.61      | 112,519.26         | 112,519.26       | 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      | 253,908.20         | 244,884.85       | Make-whole call +5bps                                 | 6911          |
| CORP MICROSOFT CORP  | 594918BW3    | 2/6/2022             | 2.40%              | 15,000,000.00   | 15,478,650.00      | 14,877,450.00    | Make-whole call +10bps                                | 8177          |
| CCCSIG ABS FORDL 201 | 34532FAD4    | 5/15/2022            | 2.90%              | 265,000.00      | 264,979.28         | 264,979.28       | 5% deal call  | 6911          |
| CCCSIG CORP PFIZER I | 717081ERO    | 3/11/2022            | 2.80%              | 170,000.00      | 177,010.80         | 169,989.80       | Make-whole call +5bps                                 | 6911          |
| CCCSIG CORP MERCK AN | 589331AT4    | 9/15/2022            | 2.40%              | 300,000.00      | 312,279.00         | 296,934.00       | Make-whole call +12.5bps                              | 6911          |
| CCCSIG CORP GOLDMAN  | 38141GWC4    | 4/26/2022            | 3.00%              | 325,000.00      | 321,292.00         | 323,248.25       | Make-whole call +20bps                                | 6911          |
| CCCSIG CORP JPMORGAN | 46647PBB1    | 4/1/2023             | 3.21%              | 800,000.00      | 832,928.00         | 800,000.00       | One time call: 4/1/22                                 | 6911          |
| CORP EXXON MOBIL COR | 30231GAV4    | 3/1/2021             | 2.22%              | 14,000,000.00   | 14,160,860.00      | 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   | 20,913,000.00      | 19,705,800.00    | Make-whole call +20bps; Callable on and after 7/15/23 | 8177          |

**CONTRA COSTA COUNTY  
TREASURER'S INVESTMENT PORTFOLIO  
STRUCTURED SECURITIES  
June 30, 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    | 8,666,035.81       | 8,389,048.21     | Make-whole call +10 bps                                  | 8177          |
| CORP CHEVRON CORP    | 166764AB6    | 12/5/2022            | 2.36%              | 10,000,000.00   | 10,410,300.00      | 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   | 10,479,300.00      | 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   | 10,137,400.00      | 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    | 8,075,736.16       | 7,938,251.68     | Make-whole call +15bps; Callable on and after 2/1/21     | 8177          |
| CORP CHEVRON CORP    | 166764BN9    | 3/3/2022             | 2.50%              | 7,500,000.00    | 7,760,250.00       | 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    | 5,701,924.80       | 5,632,742.40     | Callable on and after 9/20/20                            | 8177          |
| CORP ORACLE CORP     | 68389KAP0    | 10/15/2022           | 2.50%              | 10,000,000.00   | 10,458,700.00      | 9,921,300.00     | Make-whole call +12.5bps                                 | 8177          |
| CCCSIG CORP BOEING C | 097023CG8    | 5/1/2022             | 2.70%              | 125,000.00      | 126,563.75         | 124,778.75       | Make-whole call +10bps                                   | 6911          |
| CCCSIG ABS FITAT 201 | 31680YAD9    | 12/15/2023           | 2.64%              | 150,000.00      | 149,967.03         | 149,967.03       | 10% collateral call                                      | 6911          |
| CCCSIG CORP VISA INC | 92826CAG7    | 9/15/2022            | 2.15%              | 250,000.00      | 259,800.00         | 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      | 407,744.00         | 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      | 313,023.00         | 305,961.00       | Call on and after 2/15/22                                | 6911          |
| CCCSIG CORP BOEING C | 097023CL7    | 8/1/2021             | 2.30%              | 225,000.00      | 227,166.75         | 224,991.00       | Make-whole call +10bps                                   | 6911          |
| CCCSIG CORP BURLINGT | 12189LAF8    | 9/15/2021            | 3.45%              | 300,000.00      | 308,706.00         | 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      | 176,108.10         | 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      | 412,572.00         | 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      | 350,876.60         | 339,527.40       | Make-whole call +10bps                                   | 6911          |
| CCCSIG CORP THE WALT | 254687FJ0    | 9/1/2022             | 1.65%              | 225,000.00      | 230,238.00         | 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      | 205,972.00         | 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          |
| CCCSIG CORP IBM CORP | 459200JX0    | 5/13/2022            | 2.85%              | 500,000.00      | 523,135.00         | 510,925.00       | Make-whole call +10bps                                   | 6911          |
| CORP TOYOTA MTR CRED | 89236TGR0    | 12/13/2021           | 1.80%              | 10,000,000.00   | 10,062,400.00      | 10,000,000.00    | Quarterly; Last call on 9/13/21                          | 8177          |
| SUPRA IBRD           | 45905U4Y7    | 12/17/2022           | 1.75%              | 25,000,000.00   | 25,166,500.00      | 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      | 232,821.00         | 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   | 25,188,500.00      | 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      | 413,688.00         | 399,720.00       | Callable on and after 1/2/23                             | 6911          |
| CCCSIG CORP ADOBE IN | 00724PAA7    | 2/1/2023             | 1.70%              | 90,000.00       | 93,151.80          | 89,876.70        | Make-whole call +5bps                                    | 6911          |
| CORP TOYOTA MOTOR CR | 89236TGT6    | 2/13/2025            | 1.80%              | 13,150,000.00   | 13,630,369.50      | 13,118,703.00    | Make-whole call +10bps                                   | 8177          |
| GOV FFCB CALLABLE NO | 3133ELNB6    | 2/13/2023            | 1.65%              | 10,000,000.00   | 10,014,500.00      | 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   | 10,014,500.00      | 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   | 10,014,700.00      | 9,999,500.00     | Semi-Annual; Last call on 2/14/23                        | 8177          |
| GOV FHLB CALLABLE N  | 3134GVGG7    | 3/17/2025            | 1.00%              | 25,000,000.00   | 25,005,250.00      | 25,000,000.00    | Quarterly; Last call on 9/14/23                          | 8177          |
| GOV FHLB CALLABLE NO | 3130AJE47    | 3/18/2025            | 1.10%              | 19,565,217.39   | 19,565,217.39      | 19,541,993.07    | Callable on and after 6/18/20                            | 8177          |
| GOV FFCB CALLABLE NO | 3133ELUT9    | 3/26/2025            | 1.30%              | 10,000,000.00   | 10,009,800.00      | 10,000,000.00    | Callable on and after 3/26/21                            | 8177          |
| GOV FNMA CALLABLE NO | 3136G4VF7    | 4/28/2023            | 0.55%              | 20,000,000.00   | 20,004,000.00      | 20,000,000.00    | One time call: 10/28/20                                  | 8177          |
| GOV FHLB CALLABLE NO | 3135G04C4    | 4/29/2024            | 0.75%              | 30,000,000.00   | 30,005,400.00      | 30,000,000.00    | Quarterly; Last call on 4/29/23                          | 8177          |
| GOV FHLMC CALLABLE N | 3134GVRQ3    | 5/6/2022             | 0.30%              | 10,000,000.00   | 10,000,200.00      | 10,000,000.00    | One time call: 5/6/21                                    | 8177          |

**CONTRA COSTA COUNTY  
TREASURER'S INVESTMENT PORTFOLIO  
STRUCTURED SECURITIES  
June 30, 2020**

Exhibit VI

| <u>Description</u>   | <u>CUSIP</u> | <u>Maturity Date</u> | <u>Coupon Rate</u> | <u>Par</u><br>(\$)    | <u>Market</u><br>(\$) | <u>Cost</u><br>(\$)   | <u>Provisions</u>                | <u>Fund #</u> |
|----------------------|--------------|----------------------|--------------------|-----------------------|-----------------------|-----------------------|----------------------------------|---------------|
| CORP MICROSOFT CORP  | 594918BP8    | 8/8/2021             | 1.55%              | 8,549,000.00          | 8,666,035.81          | 8,389,048.21          | Make-whole call +10 bps          | 8177          |
| CCCSIG CORP PEPICO   | 713448EY0    | 5/1/2023             | 0.75%              | 200,000.00            | 201,820.00            | 199,604.00            | Make-whole call +10bps           | 6911          |
| CCCSIG CORP CHEVRON  | 166764BV1    | 5/11/2023            | 1.14%              | 185,000.00            | 185,000.00            | 185,000.00            | Make-whole call +15bps           | 6911          |
| CCCSIG CORP APPLE IN | 037833DV9    | 5/11/2023            | 0.75%              | 375,000.00            | 378,952.50            | 373,980.00            | Make-whole call +10bps           | 6911          |
| CCCSIG CORP CITIGROU | 172967MR9    | 5/15/2024            | 1.68%              | 250,000.00            | 250,000.00            | 250,000.00            | Make-whole call +25bps           | 6911          |
| CCCSIG CORP AMAZON.C | 023135BP0    | 6/3/2023             | 0.40%              | 425,000.00            | 424,184.00            | 424,405.00            | Make-whole call +5bps            | 6911          |
| CCCSIG MUNI CONNECTI | 20772KJU4    | 7/1/2022             | 2.50%              | 90,000.00             | 91,513.80             | 91,513.80             | Make-whole call                  | 6911          |
| GOV FNMA CALLABLE NO | 3136G4XB4    | 6/16/2023            | 0.45%              | 30,000,000.00         | 30,000,000.00         | 30,000,000.00         | Quarterly: Last call on 3/16/20  | 8177          |
| CCCSIG ABS MBART 202 | 58769VAC4    | 2/18/2025            | 0.55%              | 250,000.00            | 249,980.48            | 249,980.48            | 5% collateral call               | 6911          |
| GOV FHLMC CALLABLE   | 3134GVV96    | 6/24/2024            | 0.50%              | 20,000,000.00         | 20,000,000.00         | 20,000,000.00         | One time call: 6/24/22           | 8177          |
| CCCSIG ABS WOART 202 | 98163WACO    | 5/15/2025            | 0.63%              | 225,000.00            | 224,982.36            | 224,982.36            | 10% collateral call              | 6911          |
| CCCSIG ABS NAROT 202 | 65479CAD0    | 7/15/2024            | 0.55%              | 300,000.00            | 299,991.78            | 299,991.78            | 5% collateral call               | 6911          |
| GOV FFCB CALLABLE    | 3133ELQ49    | 6/30/2025            | 0.70%              | 20,000,000.00         | 20,000,000.00         | 20,000,000.00         | Callable on and after 6/30/21    | 8177          |
| GOV FHLMC CALLABLE N | 3134GVU71    | 6/30/2025            | 0.70%              | 25,000,000.00         | 25,009,750.00         | 25,000,000.00         | One time call: 6/30/21           | 8177          |
| GOV FNMA CALLABLE    | 3136G4XK4    | 6/30/2025            | 0.65%              | 20,000,000.00         | 20,000,000.00         | 20,000,000.00         | Quarterly: Last call on 12/30/24 | 8177          |
|                      |              |                      |                    | <b>\$ 584,666,547</b> | <b>\$ 591,382,115</b> | <b>\$ 581,674,781</b> |                                  |               |

Note:  
6911 - CCCSIG  
8177 - County Treasurer

**CONTRA COSTA COUNTY  
WELLS CAP MANAGEMENT  
STRUCTURED SECURITIES  
June 30, 2020**

| <u>DESCRIPTION</u>                    | <u>CUSIP</u> | <u>MATURITY DATE</u> | <u>PAR</u><br>(\$)   | <u>MARKET</u><br>(\$) | <u>COST</u><br>(\$)  | <u>PROVISIONS</u>                                      |
|---------------------------------------|--------------|----------------------|----------------------|-----------------------|----------------------|--|
| AMXCA 2018-8 A                        | 02582JJH4    | 9/15/2021            | 665,000.00           | 688,761.20            | 688,015.23           | 5% collateral call                                     |
| ANAHEIM CALIF HSG & PUB IMPT AUTH REV | 032556GM8    | 10/1/2021            | 630,000.00           | 637,681.43            | 630,000.00           | Make-whole call +5bps                                  |
| BANK OF AMERICA CORP                  | 06051GHH5    | 5/17/2022            | 700,000.00           | 720,024.59            | 717,486.00           | Make-whole call +15 until 5/17/21                      |
| BANK OF NEW YORK MELLON CORP          | 06406FAA1    | 4/15/2021            | 700,000.00           | 714,365.80            | 706,398.00           | Make-whole call; Callable on and after 3/15/21         |
| BLACKROCK INC                         | 09247XAH4    | 5/24/2021            | 450,000.00           | 467,018.29            | 467,374.50           | Make-whole call +25bps until 5/24/21                   |
| BMWOT 2019-A A2                       | 05588CAB8    | 5/25/2022            | 574,444.21           | 578,448.41            | 574,432.09           | 5% collateral call                                     |
| CATERPILLAR FINANCIAL SERVICES CORP   | 14913Q2W8    | 5/17/2021            | 535,000.00           | 547,398.50            | 545,839.10           | Make-whole call +10bps until 2/17/21                   |
| CHARLES SCHWAB CORP                   | 808513AV7    | 5/21/2021            | 700,000.00           | 701,355.84            | 700,868.00           | Float Quarterly: LIBOR +32bps; Callable after 4/21/21  |
| CITIBANK NA                           | 17325FAQ1    | 7/23/2021            | 700,000.00           | 731,321.01            | 721,000.00           | Make-whole call +10bps until 6/23/21                   |
| COPAR 2019-1 A2                       | 14042WAB6    | 4/15/2022            | 321,081.20           | 323,390.43            | 321,054.03           | 10% collateral call                                    |
| EL DORADO CALIF IRR DIST REV          | 283062DH7    | 9/1/2020             | 400,000.00           | 400,047.91            | 400,000.00           | Make-whole call; Callable on and after 6/23/20         |
| FHMS K-715 A2                         | 3137BAHA3    | 1/25/2021            | 834,115.30           | 843,529.79            | 838,285.88           | 1% collateral call                                     |
| FORDL 2020-A A3                       | 34531MAD0    | 3/15/2023            | 590,000.00           | 600,243.00            | 589,971.33           | 5% deal call   |
| GMALT 2019-1 A3                       | 36256UAD0    | 12/20/2021           | 800,000.00           | 809,211.48            | 807,937.50           | 10% collateral call                                    |
| HAROT 2019-1 A2                       | 43814WAB1    | 9/20/2021            | 198,366.16           | 199,592.01            | 197,374.33           | 10% collateral call                                    |
| JPMORGAN CHASE & CO                   | 46625HXX4    | 10/29/2020           | 575,000.00           | 580,458.01            | 578,984.75           | Callable on and after 9/29/20                          |
| MBALT 2019-A A3                       | 58772TAC4    | 11/15/2021           | 500,000.00           | 505,533.69            | 505,234.38           | 5% deal call   |
| NALT 2018-A A3                        | 65478BAD3    | 9/15/2021            | 444,911.03           | 448,839.62            | 439,349.64           | 10% collateral call                                    |
| NAROT 2017-B A3                       | 65478GAD2    | 10/15/2021           | 119,123.52           | 119,507.93            | 117,062.13           | 5% collateral call                                     |
| PNC BANK NA                           | 69353REY0    | 12/9/2021            | 700,000.00           | 721,257.13            | 720,391.00           | Callable on and after 11/9/21                          |
| SACRAMENTO CALIF WTR REV              | 786089JA1    | 9/1/2021             | 550,000.00           | 555,187.19            | 550,000.00           | Make-whole call +20bps after 5/6/20                    |
| TAOT 2018-C A3                        | 89231AAD3    | 12/15/2022           | 800,000.00           | 817,369.30            | 812,218.75           | 5% collateral call                                     |
| TOYOTA MOTOR CREDIT CORP              | 89236TCZ6    | 4/8/2021             | 500,000.00           | 507,917.85            | 500,905.00           | Make-whole call +15bps                                 |
| TRUIST BANK                           | 86787EBE6    | 5/17/2022            | 700,000.00           | 730,871.66            | 728,287.00           | Callable on and after 4/17/22                          |
| US BANK NA                            | 90331HPK3    | 1/21/2022            | 750,000.00           | 751,719.48            | 750,000.00           | Float quarterly: LIBOR +18bps; Callable after 12/21/21 |
| VISA INC                              | 92826CAB8    | 12/14/2020           | 675,000.00           | 680,148.14            | 671,024.25           | Make-whole call +10bps                                 |
| VZOT 2018-A A1B                       | 92348XAB1    | 4/20/2023            | 800,000.00           | 800,214.24            | 800,000.00           | 10% collateral call                                    |
|                                       |              |                      | <b>15,912,041.42</b> | <b>16,181,413.96</b>  | <b>16,079,492.89</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     | \$ 2,100         | \$ 3,600           | \$ 5,400           | \$ 8,150            | \$ 2,750             | \$ 4,050             | \$ 1,600             | \$ 5,850             | \$ 6,800           | \$ 10,200         | \$ 2,500           |                    |                       |
| REPO         |                  |                    |                    |                     |                      |                      |                      |                      |                    |                   |                    |                    |                       |
| TDs          | \$ 1,136         | \$ 1,175           | \$ 1,167           | \$ 924              | \$ 478               | \$ 610               |                      |                      |                    |                   |                    |                    |                       |
| AGENCY       | \$ 4,577         | \$ 1,652           | \$ 3,660           | \$ 3,785            | \$ 2,250             | \$ 1,098             | \$ 150               | \$ 1,900             | \$ 835             | \$ 1,010          | \$ 1,100           |                    | \$ 125                |
| CP           | \$ 1,625         | \$ 1,400           | \$ 2,350           | \$ 1,025            | \$ 546               | \$ 400               | \$ 100               | \$ 300               |                    |                   |                    |                    |                       |
| CDs + BNs    | \$ 2,850         | \$ 1,750           | \$ 4,100           | \$ 1,050            | \$ 1,450             | \$ 800               | \$ 100               | \$ 800               | \$ 400             |                   |                    |                    |                       |
| CORP BND     |                  |                    |                    |                     |                      |                      |                      |                      |                    |                   |                    |                    |                       |
| <b>TOTAL</b> |                  |                    |                    |                     |                      |                      |                      |                      |                    |                   |                    |                    |                       |
| \$ 101,677   | \$ 12,287        | \$ 9,577           | \$ 16,677          | \$ 14,934           | \$ 7,474             | \$ 6,958             | \$ 1,950             | \$ 8,850             | \$ 8,035           | \$ 11,210         | \$ 3,600           | \$ -               | \$ 125                |
| PERCENT      | 12.1%            | 9.4%               | 16.4%              | 14.7%               | 7.4%                 | 6.8%                 | 1.9%                 | 8.7%                 | 7.9%               | 11.0%             | 3.5%               | 0.0%               | 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.

| Description |                             | Carrying Cost Plus           |                              |                              | Accrued Interest         |
|-------------|-----------------------------|------------------------------|------------------------------|------------------------------|--------------------------|
|             |                             | Accrued Interest             | Purch.                       | Amortized Cost               |                          |
| 1*          | United States Treasury:     |                              |                              |                              |                          |
|             | Bills                       | \$ 23,981,651,409.11         | \$ 24,057,110,770.12         | \$ 24,086,038,500.00         | NA                       |
|             | Notes                       | \$ 28,916,240,318.04         | \$ 28,914,282,796.34         | \$ 29,340,004,500.00         | \$ 125,755,726.50        |
| 1*          | Federal Agency:             |                              |                              |                              |                          |
|             | SBA                         | \$ 486,745,410.00            | \$ 486,745,410.00            | \$ 482,514,375.35            | \$ 206,984.81            |
|             | MBS-REMICs                  | \$ 17,080,376.76             | \$ 17,080,376.76             | \$ 18,042,305.76             | \$ 79,578.32             |
|             | Debentures                  | \$ 2,081,903,495.66          | \$ 2,081,807,732.33          | \$ 2,103,282,210.00          | \$ 8,935,239.97          |
|             | Debentures FR               | \$ -                         | \$ -                         | \$ -                         | \$ -                     |
|             | Debentures CL               | \$ 1,025,000,000.00          | \$ 1,025,000,000.00          | \$ 1,027,343,500.00          | \$ 857,834.00            |
|             | Discount Notes              | \$ 16,570,990,090.25         | \$ 16,612,067,694.50         | \$ 16,617,801,000.00         | NA                       |
| 1*          | Supranational Debentures    | \$ 614,688,043.27            | \$ 614,656,765.49            | \$ 619,258,800.00            | \$ 3,295,333.75          |
| 1*          | Supranational Debentures FR | \$ 200,128,103.33            | \$ 200,128,103.33            | \$ 200,124,773.71            | \$ 399,965.53            |
| 2*          | CDs and YCDs FR             | \$ 500,000,000.00            | \$ 500,000,000.00            | \$ 500,132,000.00            | \$ 110,622.74            |
| 2*          | Bank Notes                  | \$ 100,000,000.00            | \$ 100,000,000.00            | \$ 100,198,708.70            | \$ 674,222.22            |
| 2*          | CDs and YCDs                | \$ 12,700,650,610.28         | \$ 12,700,428,388.06         | \$ 12,706,251,524.80         | \$ 40,862,527.80         |
| 2*          | Commercial Paper            | \$ 7,719,088,172.29          | \$ 7,736,449,795.89          | \$ 7,741,500,020.04          | NA                       |
| 1*          | Corporate:                  |                              |                              |                              |                          |
|             | Bonds FR                    | \$ -                         | \$ -                         | \$ -                         | \$ -                     |
|             | Bonds                       | \$ -                         | \$ -                         | \$ -                         | \$ -                     |
| 1*          | Repurchase Agreements       | \$ -                         | \$ -                         | \$ -                         | \$ -                     |
| 1*          | Reverse Repurchase          | \$ -                         | \$ -                         | \$ -                         | \$ -                     |
|             | Time Deposits               | \$ 5,488,990,000.00          | \$ 5,488,990,000.00          | \$ 5,488,990,000.00          | NA                       |
|             | AB 55 & GF Loans            | \$ 575,596,000.00            | \$ 575,596,000.00            | \$ 575,596,000.00            | NA                       |
|             | <b>TOTAL</b>                | <b>\$ 100,978,752,028.99</b> | <b>\$ 101,110,343,832.82</b> | <b>\$ 101,607,078,218.36</b> | <b>\$ 181,178,035.64</b> |

Fair Value Including Accrued Interest

\$ 101,788,256,254.00

\* 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 (1.004912795). 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 \$20,098,255.90 or \$20,000,000.00 x 1.004912795.

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



Pooled Money Investment Account

Exhibit VII (b)  
State of California  
Page 1

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# DISCLOSURE STATEMENT

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## **Portfolio Holdings: Structured Notes and Asset-Backed Securities**

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

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

Following are the State of California Treasurer's holdings in each category as of June 30, 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                  | \$1,025.000 million |
| b. LIBOR Agency Floater             | \$200.000 million   |
| c. 3 month LIBOR Corporate Floater  | \$0.000 million     |
| d. 3 month LIBOR Bank Floater       | \$500.000 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. \$1,725.000 million As of: 06/30/20

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     | \$486.745 million       |
| b. Agency MBS-REMIC'S                      | <u>\$17.080 million</u> |
| (Medium term sub-total)                    | \$503.825 million       |
| c. Commercial Paper (Short term sub-total) | \$1,171.583 million     |

U.S. \$1,675.408 million As of: 06/30/20

Total Portfolio As of: 06/30/20 \$100,978,752,028.99

Structured notes and Medium-term Asset-backed securities as a percent of portfolio:  
2.21%

Short-term Asset-Backed Commercial Paper (ABCP) as a percent of portfolio:  
1.16% \*

Total Medium-term and Short-term Structured notes and Asset-backed securities  
as a percent of portfolio:  
3.37%

***\*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 June 30, 2020

|              |                  |                          |         |
|--------------|------------------|--------------------------|---------|
| Par Value    | 3,409,360,618.75 | Book Price               | 99.787  |
| Book Value   | 3,402,094,156.02 | Average Days to Maturity | 307     |
| Market Value | 3,423,252,393.09 | Coupon                   | 0.8110% |
| Market Price | 100.407          | YTM (TR)                 | 0.8553% |

| Yield Change | Market Value     | Market Price | Gain/Loss <sup>2</sup> |
|--------------|------------------|--------------|------------------------|
| (bps)        | (\$)             | (\$)         | (bps)                  |
| -50          | 3,437,610,802.44 | 100.829      | 104.42                 |
| -25          | 3,430,399,800.90 | 100.617      | 83.18                  |
| -10          | 3,426,102,992.37 | 100.491      | 70.55                  |
| 0            | 3,423,250,768.07 | 100.407      | 62.13                  |
| 10           | 3,420,408,340.69 | 100.324      | 53.81                  |
| 25           | 3,416,162,966.73 | 100.200      | 41.39                  |
| 50           | 3,409,135,669.87 | 99.993       | 20.64                  |

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 about 104 bps. If the yield were to go up by 50 bps, the market value of the portfolio would increase by about 21 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.