

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

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*For the quarter ending 9/30/20, 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 9/30/20, the fair value of the Treasurer's investment portfolio was 100.61% of the cost. Approximately 77 percent of the portfolio or over \$2.52 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	\$3,282,525,730.92
Cost	\$3,277,411,288.00
Market Value	\$3,297,542,664.54
Weighted Yield to Maturity	0.73%
Weighted Average Days to Maturity	287 days
Weighted Duration	0.76 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 September 30, 2020

<u>TYPE</u>	<u>PAR VALUE</u>	<u>COST</u>	<u>FAIR VALUE</u>	<u>PERCENT OF TOTAL COST</u>
A. Investments Managed by Treasurer's Office				
1. U.S. Treasuries (STRIPS, Bills, Notes)	\$433,125,000.00	\$432,149,184.61	\$433,079,768.68	13.19%
2. U.S. Agencies				
Federal Home Loan Banks	270,977,000.00	270,654,559.98	272,439,338.64	8.26%
Federal National Mortgage Association	164,998,000.00	164,589,664.54	167,674,846.28	5.02%
Federal Farm Credit Banks	154,761,000.00	154,627,932.25	156,476,971.18	4.72%
Federal Home Loan Mortgage Corporation	285,585,000.00	285,433,939.77	285,612,962.41	8.71%
Subtotal	876,321,000.00	875,306,096.54	882,204,118.51	26.71%
3. Supranationals - International Government	220,000,000.00	219,682,366.67	220,407,800.00	6.70%
4. Money Market Instruments				
Commercial Paper	196,900,000.00	196,798,468.57	196,865,233.17	6.00%
Negotiable Certificates of Deposit	600,000,000.00	600,000,000.00	600,143,486.13	18.31%
Time Deposit	3,401.36	3,401.36	3,399.80	0.00%
Subtotal	796,903,401.36	796,801,869.93	797,012,119.10	24.31%
5. Corporate Notes	263,957,000.00	261,001,143.09	269,804,853.40	7.96%
TOTAL (Section A.)¹	2,590,306,401.36	2,584,940,660.84	2,602,508,659.69	78.87%
B. Investments Managed by Outside Contractors				
1. PFM	80,831,134.38	80,827,147.51	82,139,993.18	2.47%
2. Local Agency Investment Fund (LAIF)	243,316,080.21	243,316,080.21	244,317,212.49 ²	7.42%
3. Wells Capital Management	44,029,239.26	44,284,523.73	44,533,923.47 ³	1.35%
4. CAMP	275,425,449.36	275,425,449.36	275,425,449.36	8.40%
5. CalTRUST (Liquidity Fund)	-	-	-	0.00%
6. US Bank (Federated Tax Free Cash Fund)	4,768,972.70	4,768,972.70	4,768,972.70	0.15%
7. Other				
a. EBRCB Bond	1,428,780.65	1,428,780.65	1,428,780.65	0.04%
TOTAL (Section B.)	649,799,656.56	650,050,954.16	652,614,331.85	19.83%
C. Cash	42,419,673.00	42,419,673.00	42,419,673.00	1.29%
⁴GRAND TOTAL (FOR A , B, & C)	\$3,282,525,730.92	\$3,277,411,288.00	\$3,297,542,664.54	100.00%

Notes:

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

CONTRA COSTA COUNTY INVESTMENT POOL
As of September 30, 2020

CONTRA COSTA COUNTY INVESTMENT POOL - EARNING STATISTICS

	Fiscal Year To Date	Quarter To Date
Average Daily Balance (\$)	3,261,074,697.16	3,261,074,697.16
Net Earnings (\$)	7,422,709.52	7,422,709.52
Earned Income Yield	0.89%	0.89%

CONTRA COSTA COUNTY INVESTMENT POOL - PORTFOLIO STATISTICS

Investment Type	Par Value (\$)	Fair Value (\$)	YTM (%)	WAM (days)	Percentage of Portfolio
U.S. Treasury	433,125,000.00	433,079,768.68	0.29	45	13.13%
Agencies	876,321,000.00	882,204,118.51	0.88	717	26.75%
Commercial Paper	196,900,000.00	196,865,233.17	0.18	55	5.97%
NCD/YCD	600,000,000.00	600,143,486.13	0.16	71	18.20%
Corporate Notes	263,957,000.00	269,804,853.40	2.62	500	8.18%
Time Deposit	3,401.36	3,399.80	0.08	236	0.00%
Supranationals	220,000,000.00	220,407,800.00	1.24	157	6.68%
PFM	80,831,134.38	82,139,993.18	1.62	753	2.49%
LAIF	243,316,080.21	244,317,212.49	0.80	1	7.41%
CAMP	275,425,449.36	275,425,449.36	0.27	0	8.35%
CalTRUST (Liquidity)	-	-	-	0	0.00%
Wells Cap	44,029,239.26	44,533,923.47	0.24	266	1.35%
US Bank (Federated Tax Free)	4,768,972.70	4,768,972.70	0.01	0	0.14%
Misc. ¹	1,428,780.65	1,428,780.65	N/A	N/A	0.04%
Cash	42,419,673.00	42,419,673.00	0.13	0 ²	1.29%
Total Fund³	<u>3,282,525,730.92</u>	<u>3,297,542,664.54</u>	<u>0.73</u>	<u>287</u>	<u>100.00%</u>

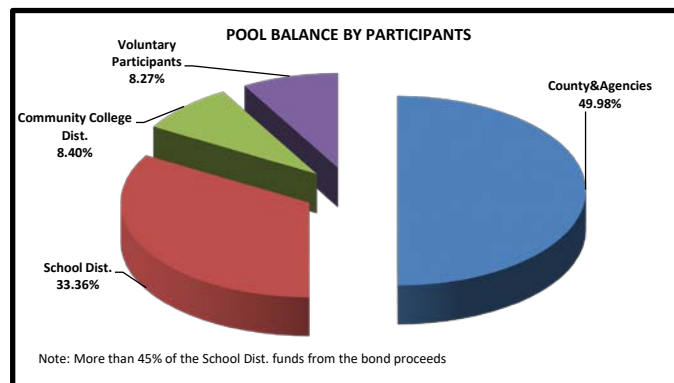
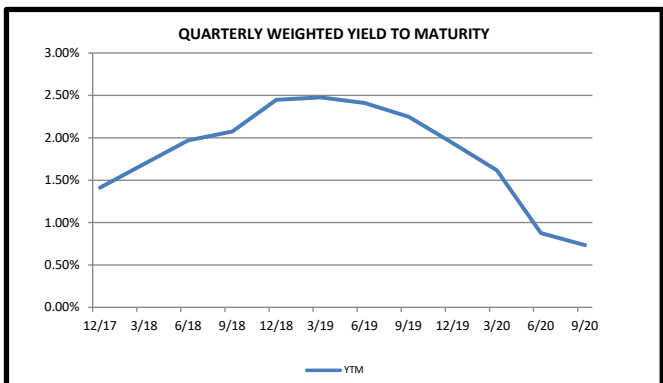
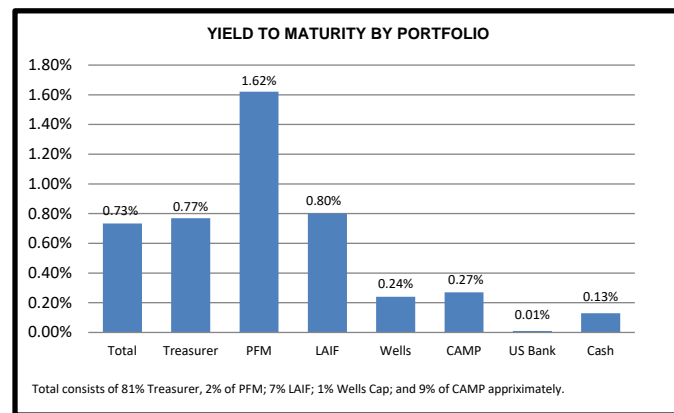
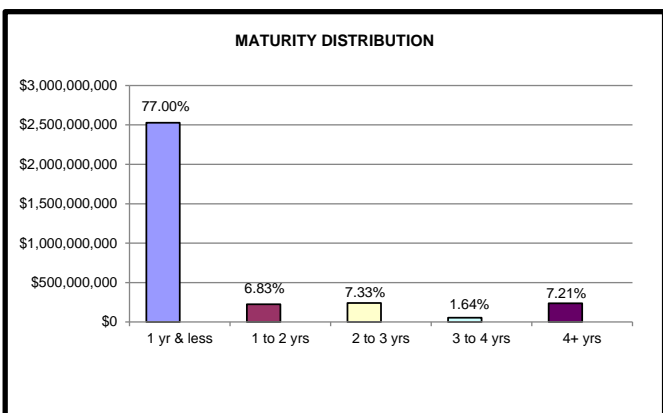
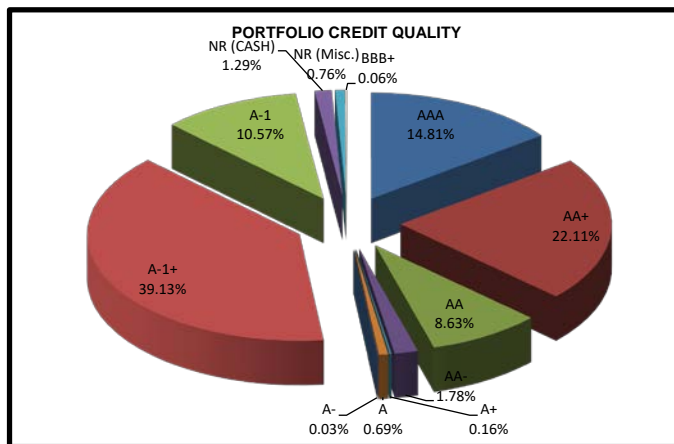
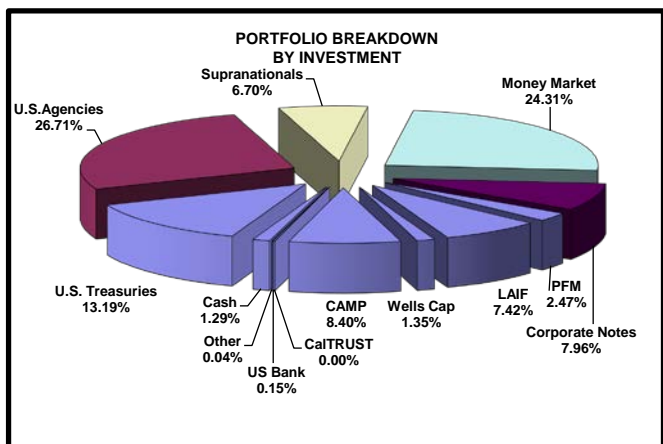
1. East Bay Regional Communications System Authority.

2. Average Earning Allowance for this quarter.

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

CONTRA COSTA COUNTY INVESTMENT POOL AT A GLANCE

As of September 30, 2020

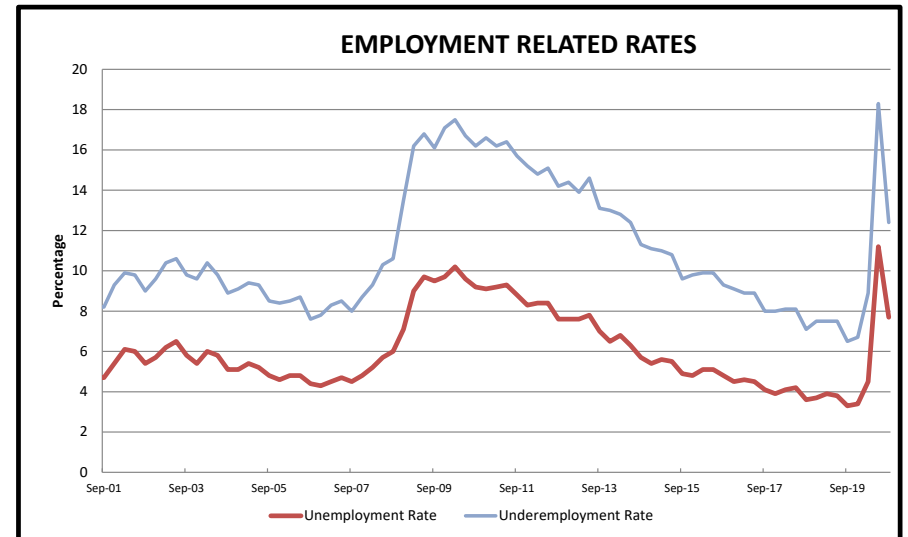
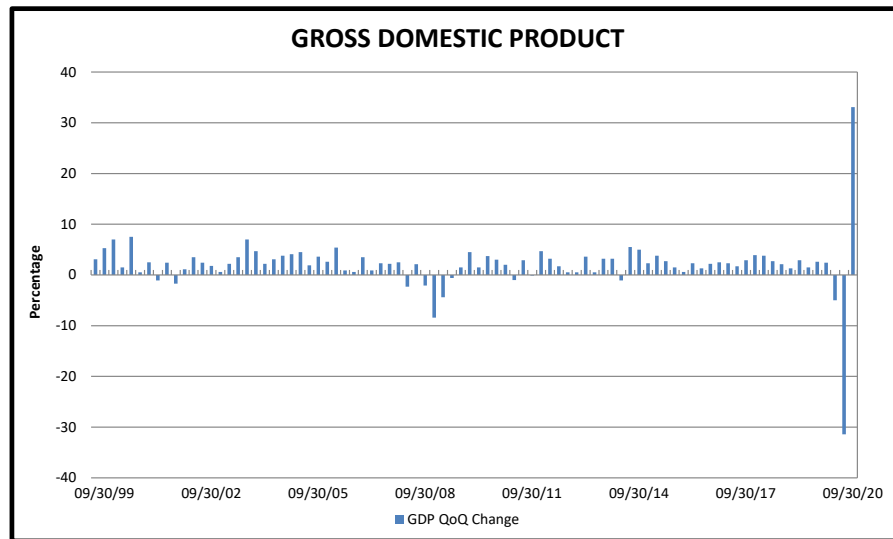
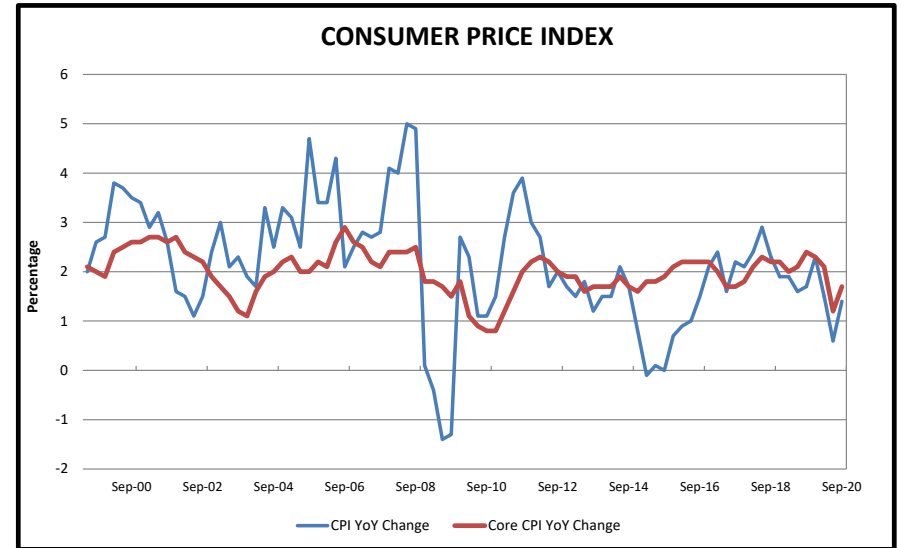
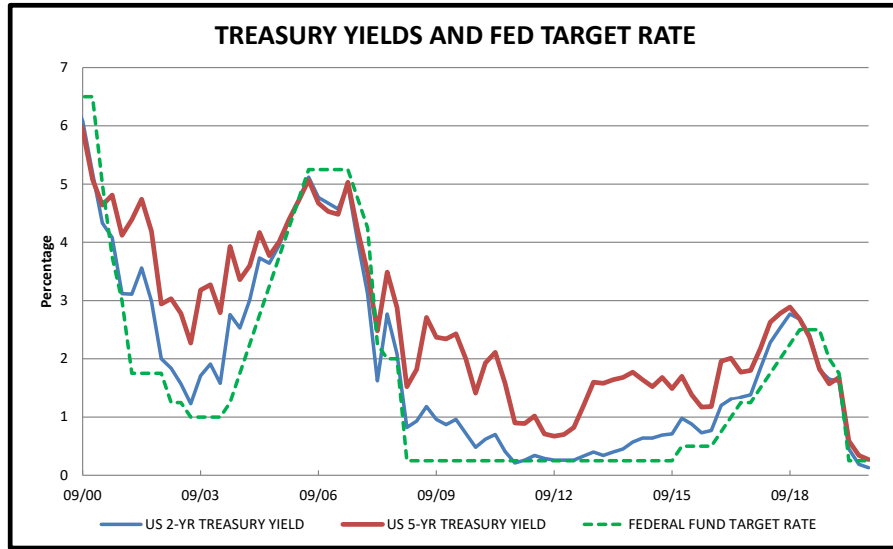


NOTES TO INVESTMENT PORTFOLIO SUMMARY AND AT A GLANCE AS OF SEPTEMBER 30, 2020

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, approximately 77% of the portfolio will mature in less than a year with a weighted average maturity of 287 days.

MAJOR MARKET AND ECONOMIC DATA

AS OF SEPTEMBER 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: 09/30/2020

Date Basis: Settlement

Run: 10/30/2020 09:10:09 AM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
Inv Type: 1 SUPRANATIONALS								
84187	SUP INTL BK RECON A	45905US96	02/08/2018	2.400000	10,000,000.00	10,000,000.00	35,333.33	0.00
			02/08/2021	2.400000	10,000,000.00	100.000000	BOOK	0.00
84206	SUPRA IFC	45950KCM0	01/26/2018	2.250000	20,000,000.00	20,127,800.00	82,500.00	177,800.00
			01/25/2021	2.336839	19,950,000.00	100.639000	IDC-FIS	0.00
84507	SUPRA IFC NOTE	45950KCM0	06/26/2018	2.250000	20,000,000.00	20,127,800.00	82,500.00	365,200.00
			01/25/2021	2.729079	19,762,600.00	100.639000	IDC-FIS	0.00
84693	SUPRA INTL FINANCE	45950VMQ6	11/13/2018	3.000000	30,000,000.00	30,088,500.00	345,000.00	88,500.00
			11/13/2020	3.000000	30,000,000.00	100.295000	IDC-FIS	0.00
85425	SUPRA IBRD	45905U4Y7	12/17/2019	1.750000	25,000,000.00	25,080,500.00	17,013.89	80,500.00
			12/17/2022	1.750000	25,000,000.00	100.322000	IDC-FIS	0.00
85771	SUPRA IBRD DISC	459052T55	09/14/2020	.100000	30,000,000.00	29,994,300.00	1,416.67	2,050.00
			12/16/2020	.201139	29,992,250.00	99.981000	IDC-FIS	0.00
			Subtotal	1.856671	135,000,000.00	135,418,900.00	563,763.89	714,050.00
				1.962337	134,704,850.00	100.310296		0.00

Inv Type: 5 SUPRANATIONALS DISC

85714	SUP IBRD DISC	459052M94	08/06/2020	.100000	30,000,000.00	29,998,200.00	4,666.66	866.67
			11/02/2020	.100024	29,992,666.67	99.994000	IDC-FIS	0.00
85748	SUPRA IFC DISC	459516R93	08/24/2020	.090000	30,000,000.00	29,995,200.00	2,850.00	0.00
			12/04/2020	.090023	29,992,350.00	99.984000	IDC-FIS	0.00
85752	SUPRA IBRD DISC	459052S80	08/25/2020	.100000	25,000,000.00	24,995,500.00	2,569.44	430.56
			12/11/2020	.100030	24,992,500.00	99.982000	IDC-FIS	0.00
			Subtotal	.096471	85,000,000.00	84,988,900.00	10,086.10	1,297.23
				.096496	84,977,516.67	99.986941		0.00

Inv Type: 11 TREASURY BILLS

85282	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	20,000,000.00	19,999,800.00	291,216.66	5,691.67
			10/08/2020	1.537845	19,702,891.67	99.999000	IDC-FIS	0.00
85283	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	200,000.00	199,998.00	2,912.16	56.92
			10/08/2020	1.537844	197,028.92	99.999000	IDC-FIS	0.00
85284	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	300,000.00	299,997.00	4,368.25	85.38
			10/08/2020	1.537847	295,543.37	99.999000	IDC-FIS	0.00
85285	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	500,000.00	499,995.00	7,280.42	142.29



Inventory by Market Value

As Of Date: 09/30/2020

Date Basis: Settlement

Run: 10/30/2020 09:10:09 AM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price			Unrealized Loss	Unrealized Gain
			10/08/2020	1.537846		492,572.29	99.999000	IDC-FIS		0.00
85286	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000		350,000.00	349,996.50	5,096.30		99.60
			10/08/2020	1.537847		344,800.60	99.999000	IDC-FIS		0.00
85287	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000		5,000,000.00	4,999,950.00	77,286.03		0.00
			10/08/2020	1.537845		4,925,722.92	99.999000	IDC-FIS		-3,058.95
85288	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000		450,000.00	449,995.50	6,552.38		128.06
			10/08/2020	1.537846		443,315.06	99.999000	IDC-FIS		0.00
85289	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000		5,000,000.00	4,999,950.00	72,804.16		1,422.92
			10/08/2020	1.537845		4,925,722.92	99.999000	IDC-FIS		0.00
85290	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000		150,000.00	149,998.50	2,184.12		42.69
			10/08/2020	1.537844		147,771.69	99.999000	IDC-FIS		0.00
85291	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000		2,000,000.00	1,999,980.00	29,121.66		569.17
			10/08/2020	1.537845		1,970,289.17	99.999000	IDC-FIS		0.00
85292	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000		150,000.00	149,998.50	2,184.12		42.69
			10/08/2020	1.537844		147,771.69	99.999000	IDC-FIS		0.00
85293	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000		1,000,000.00	999,990.00	14,560.84		284.58
			10/08/2020	1.537846		985,144.58	99.999000	IDC-FIS		0.00
85294	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000		7,100,000.00	7,099,929.00	103,381.92		2,020.54
			10/08/2020	1.537845		6,994,526.54	99.999000	IDC-FIS		0.00
85295	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000		200,000.00	199,998.00	2,912.16		56.92
			10/08/2020	1.537844		197,028.92	99.999000	IDC-FIS		0.00
85296	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000		2,000,000.00	1,999,980.00	29,121.66		569.17
			10/08/2020	1.537845		1,970,289.17	99.999000	IDC-FIS		0.00
85297	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000		600,000.00	599,994.00	8,736.50		170.75
			10/08/2020	1.537845		591,086.75	99.999000	IDC-FIS		0.00
85298	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000		800,000.00	799,992.00	11,648.66		227.67
			10/08/2020	1.537845		788,115.67	99.999000	IDC-FIS		0.00
85299	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000		400,000.00	399,996.00	5,824.34		113.83
			10/08/2020	1.537846		394,057.83	99.999000	IDC-FIS		0.00
85300	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000		250,000.00	249,997.50	3,640.20		71.15
			10/08/2020	1.537844		246,286.15	99.999000	IDC-FIS		0.00
85301	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000		1,300,000.00	1,299,987.00	18,929.08		369.96
			10/08/2020	1.537845		1,280,687.96	99.999000	IDC-FIS		0.00
85302	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000		1,000,000.00	999,990.00	14,560.84		284.58
			10/08/2020	1.537846		985,144.58	99.999000	IDC-FIS		0.00
85303	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000		900,000.00	899,991.00	13,104.75		256.13
			10/08/2020	1.537846		886,630.12	99.999000	IDC-FIS		0.00



Inventory by Market Value

As Of Date: 09/30/2020

Date Basis: Settlement

Run: 10/30/2020 09:10:09 AM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price		Unrealized Loss	
85304	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	200,000.00	199,998.00	2,912.16	IDC-FIS	56.92
			10/08/2020	1.537844	197,028.92	99.999000			0.00
85305	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	1,500,000.00	1,499,985.00	21,841.25	IDC-FIS	426.88
			10/08/2020	1.537846	1,477,716.87	99.999000			0.00
85306	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	150,000.00	149,998.50	2,184.12	IDC-FIS	42.69
			10/08/2020	1.537844	147,771.69	99.999000			0.00
85307	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	250,000.00	249,997.50	3,640.20	IDC-FIS	71.15
			10/08/2020	1.537844	246,286.15	99.999000			0.00
85308	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	2,400,000.00	2,399,976.00	34,946.00	IDC-FIS	683.00
			10/08/2020	1.537845	2,364,347.00	99.999000			0.00
85309	PW GOV US TREASURY	912796TN9	10/21/2019	1.515000	350,000.00	349,996.50	5,096.30	IDC-FIS	99.60
			10/08/2020	1.537847	344,800.60	99.999000			0.00
85333	PW GOV US TREASURY	912796TN9	11/04/2019	1.480000	900,000.00	899,991.00	12,284.00	IDC-FIS	250.00
			10/08/2020	1.500918	887,457.00	99.999000			0.00
85609	PW GOV US TREASURY	912796TP4	05/08/2020	.120000	4,300,000.00	4,299,656.00	2,092.66	IDC-FIS	157.67
			11/05/2020	.120072	4,297,405.67	99.992000			0.00
85610	PW GOV US TREASURY	912796TP4	05/08/2020	.120000	1,100,000.00	1,099,912.00	535.34	IDC-FIS	40.33
			11/05/2020	.120073	1,099,336.33	99.992000			0.00
85611	PW GOV US TREASURY	912796TP4	05/08/2020	.120000	1,000,000.00	999,920.00	486.66	IDC-FIS	36.67
			11/05/2020	.120072	999,396.67	99.992000			0.00
85640	GOV US T BILL DISC	9127962Z1	05/18/2020	.145000	30,000,000.00	29,996,700.00	16,433.33	IDC-FIS	1,775.00
			11/12/2020	.145104	29,978,491.67	99.989000			0.00
85641	GOV US T BILL DISC	9127964J5	05/19/2020	.145000	30,000,000.00	29,998,800.00	16,312.50	IDC-FIS	1,095.83
			10/20/2020	.145090	29,981,391.67	99.996000			0.00
85668	GOV US T BILL DISC	912796TN9	06/11/2020	.160000	30,000,000.00	29,999,700.00	14,933.34	IDC-FIS	633.33
			10/08/2020	.160085	29,984,133.33	99.999000			0.00
85676	GOV US T BILL DISC	9127962T5	06/17/2020	.155000	30,000,000.00	29,997,900.00	13,691.66	IDC-FIS	1,516.67
			10/29/2020	.155089	29,982,691.67	99.993000			0.00
85678	GOV US T BILL DISC	9127963A5	06/18/2020	.150000	30,000,000.00	29,996,400.00	13,125.00	IDC-FIS	2,525.00
			11/19/2020	.150096	29,980,750.00	99.988000			0.00
85694	CCCSD GOV US TBILL	9127962J7	07/02/2020	.125000	15,000,000.00	15,000,000.00	4,739.58	IDC-FIS	0.00
			10/01/2020	.125039	14,995,260.42	100.000000			0.00
85695	CCCSD GOV US TBILL	9127962J7	07/02/2020	.125000	10,000,000.00	10,000,000.00	3,159.73	IDC-FIS	0.00
			10/01/2020	.125040	9,996,840.27	100.000000			0.00
85717	GOV US TBILL DISC	912796TP4	08/07/2020	.090000	4,030,000.00	4,029,677.60	554.13	IDC-FIS	30.22
			11/05/2020	.090020	4,029,093.25	99.992000			0.00
85718	GOV US TBILL DISC	912796TP4	08/07/2020	.090000	2,360,000.00	2,359,811.20	324.50	IDC-FIS	17.70



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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
			11/05/2020	.090020	2,359,469.00		99.992000	IDC-FIS		0.00
85719	GOV US TBILL DISC	912796TP4	08/07/2020	.090000	5,160,000.00		5,159,587.20	709.50		38.70
			11/05/2020	.090020	5,158,839.00		99.992000	IDC-FIS		0.00
85720	GOV US TBILL DISC	912796TP4	08/07/2020	.090000	4,260,000.00		4,259,659.20	585.75		31.95
			11/05/2020	.090020	4,259,041.50		99.992000	IDC-FIS		0.00
85726	PW GOV US TBILL DIS	912796TP4	08/10/2020	.090000	5,050,000.00		5,049,596.00	656.50		37.87
			11/05/2020	.090019	5,048,901.63		99.992000	IDC-FIS		0.00
85727	PW GOV US TBILL DIS	912796TP4	08/10/2020	.090000	5,425,000.00		5,424,566.00	705.25		40.68
			11/05/2020	.090019	5,423,820.07		99.992000	IDC-FIS		0.00
85728	PW GOV US TBILL DIS	912796TP4	08/10/2020	.090000	300,000.00		299,976.00	39.00		2.25
			11/05/2020	.090020	299,934.75		99.992000	IDC-FIS		0.00
85729	PW GOV US TBILL DIS	912796TP4	08/10/2020	.090000	500,000.00		499,960.00	65.00		3.75
			11/05/2020	.090020	499,891.25		99.992000	IDC-FIS		0.00
85730	PW GOV US TBILL DIS	912796TP4	08/10/2020	.090000	2,370,000.00		2,369,810.40	308.10		17.78
			11/05/2020	.090020	2,369,484.52		99.992000	IDC-FIS		0.00
85731	PW GOV US TBILL DIS	912796TP4	08/10/2020	.090000	400,000.00		399,968.00	52.00		3.00
			11/05/2020	.090020	399,913.00		99.992000	IDC-FIS		0.00
85732	PW GOV US TBILL DIS	912796TP4	08/10/2020	.090000	3,570,000.00		3,569,714.40	464.10		26.78
			11/05/2020	.090020	3,569,223.52		99.992000	IDC-FIS		0.00
85733	PW GOV US TBILL DIS	912796TP4	08/10/2020	.090000	1,010,000.00		1,009,919.20	131.30		7.58
			11/05/2020	.090022	1,009,780.32		99.992000	IDC-FIS		0.00
85734	PW GOV US TBILL DIS	912796TP4	08/10/2020	.090000	2,522,000.00		2,521,798.24	327.86		18.92
			11/05/2020	.090020	2,521,451.46		99.992000	IDC-FIS		0.00
85735	PW GOV US TBILL DIS	912796TP4	08/10/2020	.090000	4,650,000.00		4,649,628.00	604.50		34.87
			11/05/2020	.090019	4,648,988.63		99.992000	IDC-FIS		0.00
85736	PW GOV US TBILL DIS	912796TP4	08/10/2020	.090000	435,000.00		434,965.20	56.55		3.26
			11/05/2020	.090017	434,905.39		99.992000	IDC-FIS		0.00
85737	PW GOV US TBILL DIS	912796TP4	08/10/2020	.090000	22,200,000.00		22,198,224.00	2,886.00		166.50
			11/05/2020	.090020	22,195,171.50		99.992000	IDC-FIS		0.00
85738	PW GOV US TBILL DIS	912796TP4	08/10/2020	.090000	1,600,000.00		1,599,872.00	208.00		12.00
			11/05/2020	.090020	1,599,652.00		99.992000	IDC-FIS		0.00
85739	PW GOV US TBILL DIS	912796TP4	08/10/2020	.090000	1,200,000.00		1,199,904.00	156.00		9.00
			11/05/2020	.090020	1,199,739.00		99.992000	IDC-FIS		0.00
85753	GOV US TBILL DISC	9127963J6	08/26/2020	.080000	35,000,000.00		34,993,700.00	2,800.00		0.00
			12/10/2020	.080019	34,991,755.56		99.982000	IDC-FIS		-855.56
85757	HR GOV US TBILL DIS	9127962T5	08/31/2020	.085000	2,501,000.00		2,500,824.93	183.06		0.00
			10/29/2020	.085011	2,500,651.60		99.993000	IDC-FIS		-9.73



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85758	HR GOV US TBILL DIS	9127962T5	08/31/2020	.085000	1,801,000.00	1,800,873.93	131.82	0.00
			10/29/2020	.085012	1,800,749.11	99.993000	IDC-FIS	-7.00
85759	HR GOV US TBILL DIS	9127962T5	08/31/2020	.085000	1,001,000.00	1,000,929.93	73.27	0.00
			10/29/2020	.085015	1,000,860.55	99.993000	IDC-FIS	-3.89
85764	PW GOV US TBILL DIS	9127964G1	09/04/2020	.082000	510,000.00	509,994.90	31.36	0.71
			10/06/2020	.081999	509,962.83	99.999000	IDC-FIS	0.00
85765	PW GOV US TBILL DIS	9127964G1	09/04/2020	.082000	525,000.00	524,994.75	32.29	0.73
			10/06/2020	.082013	524,961.73	99.999000	IDC-FIS	0.00
85774	SO GOV US TBILL DIS	9127964H9	09/14/2020	.085000	3,500,000.00	3,499,930.00	140.48	29.17
			10/13/2020	.085005	3,499,760.35	99.998000	IDC-FIS	0.00
85775	SO GOV US TBILL DIS	9127964H9	09/14/2020	.085000	2,575,000.00	2,574,948.50	103.36	21.46
			10/13/2020	.085008	2,574,823.68	99.998000	IDC-FIS	0.00
85776	SO GOV US TBILL DIS	9127964H9	09/14/2020	.085000	600,000.00	599,988.00	24.08	5.00
			10/13/2020	.084999	599,958.92	99.998000	IDC-FIS	0.00
85777	SO GOV US TBILL DIS	9127964H9	09/14/2020	.085000	11,800,000.00	11,799,764.00	473.64	98.33
			10/13/2020	.085006	11,799,192.03	99.998000	IDC-FIS	0.00
85778	AUHSD GOV US TBILL	9127964L0	09/15/2020	.120000	8,500,000.00	8,489,290.00	453.33	0.00
			09/09/2021	.120144	8,489,828.33	99.874000	IDC-FIS	-991.66
85779	AUHSD GOV US TBILL	9127964L0	09/15/2020	.120000	800,000.00	798,992.00	42.67	0.00
			09/09/2021	.120143	799,042.67	99.874000	IDC-FIS	-93.34
85790	GOV US TBILL DISC	9127965F2	09/22/2020	.085000	30,000,000.00	29,993,400.00	637.50	0.00
			12/29/2020	.085020	29,993,058.33	99.978000	IDC-FIS	-295.83
85799	GOV US TBILL DISC	9127963T4	09/28/2020	.070000	30,000,000.00	29,992,200.00	175.00	0.00
			01/07/2021	.070014	29,994,108.33	99.974000	IDC-FIS	-2,083.33
			Subtotal	.291410	432,955,000.00	432,904,901.58	909,976.94	22,775.62
				.294339	431,979,548.31	99.988429		-7,399.29

Inv Type: 12 TREASURY NOTES

83893	WT GOV US TREASURY	9128282S8	09/11/2017	1.625000	170,000.00	174,867.10	236.57	5,230.80
			08/31/2022	1.670000	169,636.30	102.863000	IDC-FIS	0.00
			Subtotal	1.625000	170,000.00	174,867.10	236.57	5,230.80
				1.670000	169,636.30	102.863000		0.00

Inv Type: 22 FEDERAL HOME LOAN BANKS

82929	KFPD GOV FHLB NOTES	313381CA1	01/27/2016	1.375000	250,000.00	250,632.50	1,050.35	2,255.00
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					Current Book	Market Price			Unrealized Loss	Unrealized Gain
			12/11/2020	1.513574		248,377.50	100.253000	IDC-FIS		0.00
82931	KFPD GOV FHLB NOTES	3130A3UQ5	01/25/2016	1.875000		250,000.00	250,857.50	1,432.29		0.00
			12/11/2020	1.570027		253,565.00	100.343000	IDC-FIS		-2,707.50
83629	WT GOV FHLB NOTES	3130AABG2	03/08/2017	1.875000		170,000.00	173,396.60	1,080.21		4,732.80
			11/29/2021	2.050128		168,663.80	101.998000	IDC-FIS		0.00
83728	RM GOV FHLB NOTES	3130AB5A0	04/27/2017	1.750000		5,000,000.00	5,043,550.00	42,291.67		38,441.75
			04/07/2021	1.723000		5,005,108.25	100.871000	IDC-FIS		0.00
84066	RM GOV FHLB NOTES	3130AAB49	12/08/2017	1.875000		4,500,000.00	4,592,070.00	26,015.63		130,945.50
			12/10/2021	2.100994		4,461,124.50	102.046000	IDC-FIS		0.00
84190	RM GOV FHLB NOTES	3130ADME9	02/08/2018	2.375000		3,500,000.00	3,528,175.00	12,237.85		28,175.00
			02/08/2021	2.375000		3,500,000.00	100.805000	IDC-FIS		0.00
84420	WT GOV FHLB NOTE	3130AE3Q1	05/21/2018	2.735000		165,000.00	171,604.95	2,018.20		7,647.09
			04/20/2022	2.906513		163,957.86	104.003000	IDC-FIS		0.00
84459	RM GOV FHLB NOTE	3130AEEQ9	06/01/2018	2.650000		2,500,000.00	2,600,900.00	24,843.75		103,217.50
			05/16/2022	2.675015		2,497,682.50	104.036000	IDC-FIS		0.00
84460	RM GOV FHLB NOTE	3130AEEP1	06/01/2018	2.550000		2,500,000.00	2,540,200.00	21,781.25		41,270.00
			05/28/2021	2.565000		2,498,930.00	101.608000	IDC-FIS		0.00
84480	RM FHLB NOTE	3130AEEP1	06/08/2018	2.550000		5,000,000.00	5,080,400.00	43,562.50		100,630.00
			05/28/2021	2.692494		4,979,770.00	101.608000	IDC-FIS		0.00
84489	RM FHLB NOTE	3130AEBM1	06/08/2018	2.750000		5,000,000.00	5,220,200.00	42,395.66		235,875.00
			06/10/2022	2.832511		4,984,325.00	104.404000	IDC-FIS		0.00
84637	GOV FHLB NOTES	3130AF2D8	10/01/2018	2.860000		20,000,000.00	20,021,000.00	263,755.56		29,440.00
			10/15/2020	2.881030		19,991,560.00	100.105000	IDC-FIS		0.00
84712	RM GOV FHLB NOTES	3130ABCV6	11/27/2018	1.690000		5,000,000.00	5,050,150.00	30,983.33		195,250.00
			05/19/2021	2.912372		4,854,900.00	101.003000	IDC-FIS		0.00
84713	RM GOV FHLB NOTES	3130AEV80	11/27/2018	2.750000		5,000,000.00	5,247,500.00	9,548.61		286,805.00
			09/06/2022	2.965325		4,960,695.00	104.950000	IDC-FIS		0.00
84835	RM GOV FHLB NOTES	3130A3KM5	01/16/2019	2.500000		2,000,000.00	2,101,620.00	15,555.56		110,448.00
			12/09/2022	2.619519		1,991,172.00	105.081000	IDC-FIS		0.00
85182	RM GOV FHLB NOTES	313379Q69	08/06/2019	2.125000		980,000.00	1,012,575.20	6,421.04		18,799.34
			06/10/2022	1.617030		993,775.86	103.324000	IDC-FIS		0.00
85183	RM GOV FHLB NOTES	313379Q69	08/06/2019	2.125000		2,920,000.00	3,017,060.80	19,132.09		56,014.36
			06/10/2022	1.617030		2,961,046.44	103.324000	IDC-FIS		0.00
85251	RM GOV FHLB NOTE	3130AH7J6	10/01/2019	1.750000		375,000.00	375,000.00	3,281.25		153.75
			10/01/2020	1.791552		374,846.25	100.000000	IDC-FIS		0.00
85253	RM GOV FHLB NOTES	3135G0N82	10/03/2019	1.250000		2,000,000.00	2,019,640.00	3,055.56		29,324.00
			08/17/2021	1.513388		1,990,316.00	100.982000	IDC-FIS		0.00



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					Current Book	Market Price		Unrealized Loss	
85254	RM GOV FHLB NOTES	3130AH7J6	10/03/2019	1.750000	2,000,000.00	2,000,000.00	17,500.00	28.00	
			10/01/2020	1.751384	1,999,972.00	100.000000	IDC-FIS	0.00	
85255	RM GOV FHLB NOTES	3130AH6Q1	10/03/2019	1.560000	2,000,000.00	2,048,760.00	7,366.68	44,598.00	
			07/06/2022	1.483037	2,004,162.00	102.438000	IDC-FIS	0.00	
85430	GOV FHLB NOTES	3130AHSN4	12/23/2019	1.625000	24,000,000.00	24,084,480.00	106,166.67	89,280.00	
			12/23/2020	1.645000	23,995,200.00	100.352000	IDC-FIS	0.00	
85452	GOV FHLMC CALLABLE	3134GU4Q0	01/21/2020	1.920000	25,000,000.00	25,115,500.00	93,333.33	115,500.00	
			01/21/2025	1.920000	25,000,000.00	100.462000	IDC-FIS	0.00	
85541	RM GOV FHLB NOTES	3130AJEK1	03/17/2020	.700000	3,995,000.00	4,027,359.50	1,165.21	21,093.60	
			03/16/2022	.557818	4,006,265.90	100.810000	IDC-FIS	0.00	
85603	GOV FHLB CALLABLE N	3135G04C4	04/29/2020	.750000	30,000,000.00	30,002,400.00	95,000.00	2,400.00	
			04/29/2024	.750000	30,000,000.00	100.008000	IDC-FIS	0.00	
			Subtotal	1.825290	154,105,000.00	155,575,032.05	890,974.25	1,692,323.69	
				1.877662	153,885,415.86	100.953916		-2,707.50	

Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSO

83474	RM GOV FNMA NOTES	3136G04H1	12/07/2016	1.700000	4,998,000.00	5,007,296.28	32,570.30	13,144.74	
			11/13/2020	1.720219	4,994,151.54	100.186000	IDC-FIS	0.00	
83810	RM GOV FNMA NOTES	3135G0J20	06/29/2017	1.375000	4,000,000.00	4,020,000.00	5,347.22	58,640.00	
			02/26/2021	1.648008	3,961,360.00	100.500000	IDC-FIS	0.00	
84217	GOV FNMA NOTES	3135G0S38	03/01/2018	2.000000	5,000,000.00	5,119,200.00	23,888.89	226,615.00	
			01/05/2022	2.590321	4,892,585.00	102.384000	IDC-FIS	0.00	
84248	RM GOV FNMA NOTES	3135G0S38	03/07/2018	2.000000	5,000,000.00	5,119,200.00	23,888.89	221,565.00	
			01/05/2022	2.564557	4,897,635.00	102.384000	IDC-FIS	0.00	
84892	RM GOV FNMA NOTES	3135G0T94	02/28/2019	2.375000	6,000,000.00	6,294,300.00	28,500.00	331,602.00	
			01/19/2023	2.543456	5,962,698.00	104.905000	IDC-FIS	0.00	
84909	RM GOV FNMA NOTES	3135G0T94	03/08/2019	2.375000	5,000,000.00	5,245,250.00	23,750.00	262,765.00	
			01/19/2023	2.470220	4,982,485.00	104.905000	IDC-FIS	0.00	
85033	RM GOV FNMA NOTES	3135G0V59	04/30/2019	2.250000	5,000,000.00	5,161,900.00	52,812.50	170,450.00	
			04/12/2022	2.310093	4,991,450.00	103.238000	IDC-FIS	0.00	
85280	GOV FNMA NOTES	3135G0W66	10/18/2019	1.625000	20,000,000.00	21,065,000.00	149,861.16	1,099,200.00	
			10/15/2024	1.660850	19,965,800.00	105.325000	IDC-FIS	0.00	
85281	GOV FNMA NOTES	3135G0W66	10/18/2019	1.625000	10,000,000.00	10,532,500.00	74,930.61	549,600.00	
			10/15/2024	1.660850	9,982,900.00	105.325000	IDC-FIS	0.00	
85600	GOV FNMA CALLABLE N	3136G4VF7	04/28/2020	.550000	20,000,000.00	20,002,200.00	46,750.00	2,200.00	
			04/28/2023	.550000	20,000,000.00	100.011000	IDC-FIS	0.00	



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85670	GOV FNMA CALLABLE N	3136G4XB4	06/16/2020 06/16/2023	.450000 .450000	30,000,000.00 30,000,000.00	29,993,100.00 99.977000	39,375.00 IDC-FIS	0.00 -6,900.00
85679	GOV FNMA NOTES	3135G04Z3	06/19/2020 06/17/2025	.500000 .542067	20,000,000.00 19,958,600.00	20,092,200.00 100.461000	28,333.33 IDC-FIS	133,600.00 0.00
85693	GOV FNMA CALLABLE	3136G4XK4	06/30/2020 06/30/2025	.650000 .650000	20,000,000.00 20,000,000.00	20,021,600.00 100.108000	32,861.11 IDC-FIS	21,600.00 0.00
85756	GOV FNMA NOTE CALLA	3136G4S87	08/27/2020 08/27/2025	.650000 .650000	10,000,000.00 10,000,000.00	10,001,100.00 100.011000	6,138.89 IDC-FIS	1,100.00 0.00
			Subtotal	1.053462 1.117425	164,998,000.00 164,589,664.54	167,674,846.28 101.622351	569,007.90	3,092,081.74 -6,900.00

Inv Type: 27 FEDERAL FARM CREDIT BANKS

82946	WT GOV FFCB NOTES	3133EC6Z2	02/12/2016 12/14/2020	1.400000 1.320066	155,000.00 155,578.15	155,403.00 100.260000	644.97 IDC-FIS	0.00 -175.15
84191	RM GOV FFCB NOTES	3133EH6X6	02/08/2018 01/12/2022	2.200000 2.455479	3,500,000.00 3,466,746.50	3,591,700.00 102.620000	16,897.22 IDC-FIS	124,953.50 0.00
84218	GOV FFCB NOTES	3133EJCE7	03/01/2018 02/12/2021	2.350000 2.480332	5,000,000.00 4,981,555.00	5,040,200.00 100.804000	15,993.06 IDC-FIS	58,645.00 0.00
84249	RM GOV FFCB NOTES	3133EJCE7	03/07/2018 02/12/2021	2.350000 2.464582	5,000,000.00 4,983,855.00	5,040,200.00 100.804000	15,993.06 IDC-FIS	56,345.00 0.00
84289	RM GOV FFCB NOTES	3133EJHC6	03/29/2018 03/21/2022	2.600000 2.612688	5,000,000.00 4,997,600.00	5,179,350.00 103.587000	3,611.11 IDC-FIS	181,750.00 0.00
84849	KFPD GOV FFCB NOTES	3133EJ4Q9	01/22/2019 01/11/2021	2.550000 2.648926	250,000.00 249,527.25	251,677.50 100.671000	1,416.67 IDC-FIS	2,150.25 0.00
85077	RM GOV FFCB NOTE	3133EFN29	05/30/2019 03/15/2022	1.650000 2.103694	3,000,000.00 2,963,253.00	3,064,920.00 102.164000	2,200.00 IDC-FIS	101,667.00 0.00
85078	RM GOV FFCB NOTE	3133EKKT2	05/30/2019 02/08/2023	2.250000 2.100114	2,900,000.00 2,915,372.90	3,039,403.00 104.807000	9,606.25 IDC-FIS	124,030.10 0.00
85102	RM GOV FFCB NOTES	3133EKPG5	06/14/2019 09/05/2023	2.125000 1.920504	4,956,000.00 4,996,986.12	5,229,967.68 105.528000	7,606.09 IDC-FIS	232,981.56 0.00
85422	GOV FFCB NOTES	3133ELDU5	12/13/2019 12/13/2021	1.580000 1.637661	25,000,000.00 24,971,750.00	25,428,250.00 101.713000	118,500.00 IDC-FIS	456,500.00 0.00
85453	GOV FFCB NOTES	3133ELHR8	01/21/2020 01/21/2022	1.600000 1.603060	20,000,000.00 19,998,800.00	20,375,600.00 101.878000	62,222.22 IDC-FIS	376,800.00 0.00
85543	GOV FFCB NOTES	3133ELTZ7	03/18/2020 03/18/2022	.625000 .690057	10,000,000.00 9,987,100.00	10,067,500.00 100.675000	2,256.94 IDC-FIS	80,400.00 0.00



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Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share	Market Value	Curr Accr Int	Unrealized Gain
					Current Book	Market Price	Price Source	Unrealized Loss
85549	GOV FFCB CALLABLE N	3133ELUT9	03/26/2020	1.300000	10,000,000.00	10,014,200.00	1,805.56	14,200.00
			03/26/2025	1.300000	10,000,000.00	100.142000	IDC-FIS	0.00
85648	GOV FFCB NOTES	3133ELA87	05/28/2020	.250000	20,000,000.00	20,018,400.00	17,916.66	58,800.00
			05/22/2023	.318084	19,960,433.33	100.092000	IDC-FIS	0.00
85691	GOV FFCB CALLABLE	3133ELQ49	06/30/2020	.700000	20,000,000.00	20,009,800.00	35,388.89	9,800.00
			06/30/2025	.700000	20,000,000.00	100.049000	IDC-FIS	0.00
85783	GOV FFCB CALLABLE N	3133EL7K4	09/16/2020	.550000	10,000,000.00	9,985,200.00	2,291.67	0.00
			09/16/2025	.550000	10,000,000.00	99.852000	IDC-FIS	-14,800.00
85800	GOV CALLABLE FFCB N	3133EL7K4	09/25/2020	.550000	10,000,000.00	9,985,200.00	2,291.67	0.00
			09/16/2025	.554078	9,999,375.00	99.852000	IDC-FIS	-12,800.00
			Subtotal	1.213533	154,761,000.00	156,476,971.18	316,642.04	1,879,022.41
				1.249864	154,627,932.25	101.108788		-27,775.15

Inv Type: 28 FHLMC DISCOUNT NOTES

85514	RM GOV FHLMC DISC	313396R54	03/02/2020	1.060000	254,000.00	253,970.37	1,593.01	419.10
			11/30/2020	1.068591	251,958.26	99.988333	IDC-FIS	0.00
85669	GOV FHLMC DISC	313396J53	06/12/2020	.145000	25,000,000.00	24,999,833.33	11,177.08	236.11
			10/05/2020	.145067	24,988,420.14	99.999333	IDC-FIS	0.00
85671	GOV FHLMC DISC	313396L76	06/16/2020	.165000	30,000,000.00	29,998,900.00	14,712.50	1,925.00
			10/23/2020	.165098	29,982,262.50	99.996333	IDC-FIS	0.00
85673	GOV FHLMC DISC	313396K51	06/17/2020	.155000	30,000,000.00	29,999,400.00	13,691.67	950.00
			10/13/2020	.155079	29,984,758.33	99.998000	IDC-FIS	0.00
85674	GOV FHLMC DISC	313396M34	06/17/2020	.160000	25,000,000.00	24,998,916.67	11,777.78	1,805.56
			10/27/2020	.160094	24,985,333.33	99.995667	IDC-FIS	0.00
85675	GOV FHLMC DISC	313396M42	06/17/2020	.160000	25,000,000.00	24,998,875.00	11,777.78	1,875.00
			10/28/2020	.160095	24,985,222.22	99.995500	IDC-FIS	0.00
85680	GOV FHLMC DISC	313396J61	06/22/2020	.140000	25,000,000.00	24,999,791.67	9,819.45	277.78
			10/06/2020	.140058	24,989,694.44	99.999167	IDC-FIS	0.00
			Subtotal	.155955	160,254,000.00	160,249,687.04	74,549.27	7,488.55
				.156051	160,167,649.22	99.997309		0.00

Inv Type: 29 FHLMC NOTES

83345	WLT GOV FHLMC NOTES	3137EAEC9	09/28/2016	1.125000	173,000.00	174,465.31	264.91	2,486.01
			08/12/2021	1.250127	171,979.30	100.847000	IDC-FIS	0.00
84250	WT GOV FHLMC NOTES	3134GBA69	03/07/2018	2.375000	158,000.00	164,410.06	542.03	8,398.81



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					Current Book	Market Price			Unrealized Loss	Unrealized Gain
			08/09/2022	2.678470	156,011.25		104.057000	IDC-FIS		0.00
85618	GOV FHLMC CALLABLE	3134GVR03	05/06/2020	.300000	10,000,000.00		10,003,300.00	12,083.33		3,300.00
			05/06/2022	.300000	10,000,000.00		100.033000	IDC-FIS		0.00
85683	GOV FHLMC CALLABLE	3134GVV96	06/24/2020	.500000	20,000,000.00		20,027,200.00	26,944.44		27,200.00
			06/24/2024	.500000	20,000,000.00		100.136000	IDC-FIS		0.00
85688	GOV FHLMC NOTES	3137EAES4	06/26/2020	.250000	20,000,000.00		20,018,000.00	13,194.44		76,400.00
			06/26/2023	.347927	19,941,600.00		100.090000	IDC-FIS		0.00
85692	GOV FHLMC CALLABLE	3134GVU71	06/30/2020	.700000	25,000,000.00		25,022,000.00	44,236.11		22,000.00
			06/30/2025	.700000	25,000,000.00		100.088000	IDC-FIS		0.00
85760	GOV FHLMC CALLABLE	3134GWH33	09/01/2020	.320000	10,000,000.00		9,989,700.00	2,666.67		0.00
			09/01/2023	.320000	10,000,000.00		99.897000	IDC-FIS		-10,300.00
85769	GOV FHLMC NOTES	3137EAEW5	09/04/2020	.250000	10,000,000.00		10,003,700.00	1,875.00		7,000.00
			09/08/2023	.261009	9,996,700.00		100.037000	IDC-FIS		0.00
85795	GOV FHLMC CALLABLE	3134GWWT9	09/30/2020	.550000	10,000,000.00		9,989,400.00	152.78		0.00
			09/30/2025	.550000	10,000,000.00		99.894000	IDC-FIS		-10,600.00
85805	GOV FHLMC CALLABLE	3134GWUE4	09/30/2020	.500000	10,000,000.00		9,985,200.00	138.89		0.00
			09/30/2025	.500000	10,000,000.00		99.852000	IDC-FIS		-14,800.00
85866	GOV FHLMC CALLABLE	3134GWVC7	09/29/2020	.500000	10,000,000.00		9,985,900.00	277.78		0.00
			09/29/2025	.500000	10,000,000.00		99.859000	IDC-FIS		-14,100.00
			Subtotal	.457015	125,331,000.00		125,363,275.37	102,376.38		146,784.82
				.474033	125,266,290.55		100.025752			-49,800.00

Inv Type: 43 FHLB DISCOUNT NOTES

85498	RM GOV FHLB DISC	313385BM7	02/07/2020	1.490000	4,000,000.00		3,998,730.00	39,236.67		19,755.55
			02/05/2021	1.512791	3,939,737.78		99.968250	IDC-FIS		0.00
85599	CLT GOV FHLB DISC	313385ES1	04/24/2020	.200000	250,000.00		249,844.17	222.22		127.51
			04/23/2021	.200407	249,494.44		99.937667	IDC-FIS		0.00
85616	PW GOV FHLB DISC	313384M22	05/01/2020	.100000	2,622,000.00		2,621,890.75	1,114.35		72.83
			10/26/2020	.100049	2,620,703.57		99.995833	IDC-FIS		0.00
85646	GOV FHLB DISC	313384J91	05/20/2020	.110000	30,000,000.00		29,999,600.00	12,283.34		333.33
			10/09/2020	.110048	29,986,983.33		99.998667	IDC-FIS		0.00
85681	GOV FHLB DISC	313384N96	06/22/2020	.130000	20,000,000.00		19,998,666.67	7,294.44		1,555.56
			11/10/2020	.130066	19,989,816.67		99.993333	IDC-FIS		0.00
85685	GOV FHLB DISC	313384J26	06/25/2020	.130000	30,000,000.00		29,999,950.00	10,616.67		58.33
			10/02/2020	.130046	29,989,275.00		99.999833	IDC-FIS		0.00
85761	GOV FHLB DISC	313384T41	09/03/2020	.080000	30,000,000.00		29,995,625.00	1,866.67		625.00



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			12/15/2020	.080018	29,993,133.33	99.985417	IDC-FIS	0.00
	Subtotal			.157383	116,872,000.00	116,864,306.59	72,634.36	22,528.11
				.158194	116,769,144.12	99.993417		0.00

Inv Type: 71 COMMERCIAL PAPER DISCOUNT

85645	CP TOYOTA MOTOR CRE	89233GK13	05/22/2020	.410000	30,000,000.00	30,000,000.00	45,100.00	0.00
			10/01/2020	.410617	29,954,900.00	100.000000	IDC-FIS	0.00
85713	CP BNP PARIBAS NY	09659BL40	08/06/2020	.180000	21,900,000.00	21,897,724.83	6,132.00	1,447.83
			11/04/2020	.180081	21,890,145.00	99.989611	IDC-FIS	0.00
85747	CP CREDIT AG	22533TM29	08/24/2020	.110000	30,000,000.00	29,993,800.00	3,483.33	0.00
			12/02/2020	.110034	29,990,833.33	99.979333	IDC-FIS	-516.66
85749	CP MUFG BANK LTD	62479LLP8	08/24/2020	.140000	30,000,000.00	29,995,141.67	4,433.35	1,325.02
			11/23/2020	.140050	29,989,383.30	99.983806	IDC-FIS	0.00
85781	CP MUFG BK	62479LME2	09/15/2020	.130000	30,000,000.00	29,992,600.00	1,733.33	616.67
			12/14/2020	.130042	29,990,250.00	99.975333	IDC-FIS	0.00
85782	CP MUFG BK	62479LMG7	09/16/2020	.170000	25,000,000.00	24,993,666.67	1,770.83	2,638.90
			12/16/2020	.170073	24,989,256.94	99.974667	IDC-FIS	0.00
85792	CP CREDIT AGRICOLE	22533TMH6	09/24/2020	.090000	30,000,000.00	29,992,300.00	525.00	0.00
			12/17/2020	.090019	29,993,700.00	99.974333	IDC-FIS	-1,925.00
	Subtotal			.175639	196,900,000.00	196,865,233.17	63,177.84	6,028.42
				.175774	196,798,468.57	99.982343		-2,441.66

Inv Type: 72 NEGOTIABLE CERT OF DEPOSIT

85710	YCD NORDEA BANK	65558TE84	08/05/2020	.160000	25,000,000.00	25,003,249.72	6,333.33	3,249.72
			11/05/2020	.160000	25,000,000.00	100.012999	IDC-FIS	0.00
85725	YCD TORONTO DOMINIO	89114NQQ1	08/11/2020	.150000	30,000,000.00	30,002,999.77	6,375.00	2,999.77
			10/30/2020	.150000	30,000,000.00	100.009999	IDC-FIS	0.00
85740	YCD TORONTO DOMINIO	89114NQU2	08/13/2020	.160000	30,000,000.00	30,005,199.54	6,533.33	5,199.54
			11/17/2020	.160000	30,000,000.00	100.017332	IDC-FIS	0.00
85741	YCD TORONTO DOMINIO	89114NQV0	08/14/2020	.160000	35,000,000.00	35,006,950.74	7,466.67	6,950.74
			11/24/2020	.160000	35,000,000.00	100.019859	IDC-FIS	0.00
85742	YCD NORDEA BANK	65558TG33	08/14/2020	.140000	30,000,000.00	30,005,132.84	5,600.00	5,132.84
			11/25/2020	.140000	30,000,000.00	100.017109	IDC-FIS	0.00
85745	YCD NORDEA BANK	65558TG66	08/19/2020	.150000	30,000,000.00	30,005,599.49	5,375.00	5,599.49
			11/25/2020	.150000	30,000,000.00	100.018665	IDC-FIS	0.00



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					Current Book	Market Price			Unrealized Loss	Unrealized Gain
85754	NCD MUFU UNION BANK	62478U5W2	08/27/2020 12/16/2020	.180000 .180000	30,000,000.00 30,000,000.00	30,009,624.06 100.032080	5,250.00 IDC-FIS	9,624.06 0.00		
85755	YCD NORDEA BANK NY	65558TH99	08/27/2020 12/24/2020	.150000 .150000	30,000,000.00 30,000,000.00	30,008,499.10 100.028330	4,375.00 IDC-FIS	8,499.10 0.00		
85762	YCD NORDEA BK NY	65558TK79	09/03/2020 12/16/2020	.140000 .140000	30,000,000.00 30,000,000.00	30,007,057.68 100.023526	3,266.67 IDC-FIS	7,057.68 0.00		
85763	YCD NORDEA BK NY	65558TK61	09/03/2020 12/15/2020	.140000 .140000	30,000,000.00 30,000,000.00	30,006,966.03 100.023220	3,266.67 IDC-FIS	6,966.03 0.00		
85772	YCD NORDEA BK NY	65558TL94	09/14/2020 12/14/2020	.150000 .150000	30,000,000.00 30,000,000.00	30,007,499.41 100.024998	2,125.00 IDC-FIS	7,499.41 0.00		
85773	YCD BANK OF MONTREAL	06367BUV9	09/14/2020 12/14/2020	.180000 .180000	30,000,000.00 30,000,000.00	30,009,374.26 100.031248	2,550.00 IDC-FIS	9,374.26 0.00		
85780	YCD CREDIT AGRICOLE	22535CST9	09/15/2020 12/14/2020	.140000 .140000	30,000,000.00 30,000,000.00	30,006,874.46 100.022915	1,866.67 IDC-FIS	6,874.46 0.00		
85787	YCD TORONTO DOMINIO	89114NSK2	09/17/2020 12/16/2020	.160000 .160000	30,000,000.00 30,000,000.00	30,008,341.02 100.027803	1,866.67 IDC-FIS	8,341.02 0.00		
85788	YCD BANK OF MONTREAL	06367BUZ0	09/17/2020 12/16/2020	.170000 .170000	30,000,000.00 30,000,000.00	30,008,982.64 100.029942	1,983.33 IDC-FIS	8,982.64 0.00		
85789	YCD TORONTO DOMINIO	89114NSR7	09/21/2020 12/22/2020	.170000 .170000	30,000,000.00 30,000,000.00	30,009,682.58 100.032275	1,416.67 IDC-FIS	9,682.58 0.00		
85793	YCD TORONTO DOMINIO	89114NT54	09/24/2020 12/07/2020	.140000 .140000	30,000,000.00 30,000,000.00	30,006,232.94 100.020776	816.67 IDC-FIS	6,232.94 0.00		
85794	YCD TORONTO DOMINIO	89114NT88	09/25/2020 01/25/2021	.180000 .180000	30,000,000.00 30,000,000.00	30,008,772.21 100.029241	900.00 IDC-FIS	8,772.21 0.00		
85797	YCD BANK OF MONTREAL	06367BVX4	09/25/2020 12/28/2020	.170000 .170000	30,000,000.00 30,000,000.00	30,010,382.51 100.034608	850.00 IDC-FIS	10,382.51 0.00		
85798	YCD BANK OF MONTREAL	06367BVY2	09/25/2020 12/30/2020	.170000 .170000	30,000,000.00 30,000,000.00	30,006,065.13 100.020217	850.00 IDC-FIS	6,065.13 0.00		
			Subtotal	.158000 .158000	600,000,000.00 600,000,000.00	600,143,486.13 100.023914	69,066.68	143,486.13 0.00		

Inv Type: 75 CORPORATE NOTES

82975	CORP WELLS FARGO &	949746RS2	03/07/2016 03/04/2021	2.500000 2.543964	5,000,000.00 4,989,750.00	5,046,150.00 100.923000	9,375.00 IDC-FIS	56,400.00 0.00		
83732	CORP MICROSOFT CORP	594918BP8	05/04/2017 08/08/2021	1.550000 2.010124	8,549,000.00 8,389,048.21	8,641,329.20 101.080000	19,508.34 IDC-FIS	252,280.99 0.00		



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					Current Book	Market Price			Unrealized Gain	Unrealized Loss
84189	CORP JOHNSON & JOHN	478160CH5	02/12/2018	1.950000	16,850,000.00	16,882,520.50	128,691.88		186,529.50	
			11/10/2020	2.295016	16,695,991.00	100.193000	IDC-FIS		0.00	
84370	CORP MICROSOFT CORP	594918BA1	04/26/2018	2.375000	10,000,000.00	10,265,300.00	32,326.39		516,600.00	
			02/12/2022	3.081219	9,748,700.00	102.653000	IDC-FIS		0.00	
84387	CORP MICROSOFT CORP	594918BG8	05/03/2018	2.000000	8,000,000.00	8,000,400.00	65,777.78		134,880.00	
			11/03/2020	2.699874	7,865,520.00	100.005000	IDC-FIS		0.00	
84508	CORP APPLE INC	037833BS8	06/26/2018	2.250000	20,000,000.00	20,140,800.00	47,500.00		461,400.00	
			02/23/2021	2.880031	19,679,400.00	100.704000	IDC-FIS		0.00	
84590	CORP JOHNSON AND JO	478160CD4	09/05/2018	2.250000	10,284,000.00	10,549,738.56	17,997.00		467,304.96	
			03/03/2022	2.844617	10,082,433.60	102.584000	IDC-FIS		0.00	
84596	CORP JOHNSON AND JO	478160CD4	09/07/2018	2.250000	10,000,000.00	10,258,400.00	17,500.00		461,900.00	
			03/03/2022	2.867054	9,796,500.00	102.584000	IDC-FIS		0.00	
84622	CORP APPLE INC	037833BS8	09/20/2018	2.250000	10,000,000.00	10,070,400.00	23,750.00		240,080.00	
			02/23/2021	2.980040	9,830,320.00	100.704000	IDC-FIS		0.00	
84649	CORP EXXON MOBIL CO	30231GAV4	10/11/2018	2.222000	12,640,000.00	12,723,550.40	23,405.07		349,364.80	
			03/01/2021	3.142000	12,374,185.60	100.661000	IDC-FIS		0.00	
84761	CORP APPLE INC	037833AR1	12/06/2018	2.850000	15,000,000.00	15,223,500.00	172,187.50		320,760.00	
			05/06/2021	3.130008	14,902,740.00	101.490000	IDC-FIS		0.00	
84889	CORP MICROSOFT CORP	594918BW3	02/25/2019	2.400000	15,000,000.00	15,416,100.00	55,000.00		538,650.00	
			02/06/2022	2.689934	14,877,450.00	102.774000	IDC-FIS		0.00	
84961	CORP EXXON MOBIL CO	30231GAV4	04/03/2019	2.222000	14,000,000.00	14,092,540.00	25,923.33		161,000.00	
			03/01/2021	2.485042	13,931,540.00	100.661000	IDC-FIS		0.00	
84964	CORP ORACLE CORP	68389XBL8	04/02/2019	2.400000	20,000,000.00	21,035,400.00	21,333.33		1,329,600.00	
			09/15/2023	2.753116	19,705,800.00	105.177000	IDC-FIS		0.00	
85009	CORP CHEVRON CORP	166764AB6	04/18/2019	2.355000	10,000,000.00	10,381,300.00	75,883.33		498,300.00	
			12/05/2022	2.695009	9,883,000.00	103.813000	IDC-FIS		0.00	
85010	CORP WALMART INC	931142DU4	04/17/2019	2.350000	10,000,000.00	10,431,900.00	69,194.44		542,500.00	
			12/15/2022	2.668610	9,889,400.00	104.319000	IDC-FIS		0.00	
85013	CORP CHEVRON CORP	166764BG4	04/16/2019	2.100000	10,000,000.00	10,101,800.00	78,750.00		194,640.00	
			05/16/2021	2.560006	9,907,160.00	101.018000	IDC-FIS		0.00	
85014	CORP EXXON MOBIL CO	30231GAV4	04/16/2019	2.222000	7,984,000.00	8,036,774.24	14,783.71		98,522.56	
			03/01/2021	2.536136	7,938,251.68	100.661000	IDC-FIS		0.00	
85015	CORP CHEVRON CORP	166764BN9	04/16/2019	2.498000	7,500,000.00	7,719,225.00	14,571.67		242,475.00	
			03/03/2022	2.609881	7,476,750.00	102.923000	IDC-FIS		0.00	
85027	CORP ORACLE CORP	68389XAP0	04/25/2019	2.500000	10,000,000.00	10,437,000.00	115,277.78		515,700.00	
			10/15/2022	2.739017	9,921,300.00	104.370000	IDC-FIS		0.00	
85315	CORP BANK OF NEW YO	06406RAL1	10/24/2019	2.100000	5,500,000.00	5,820,595.00	50,370.83		322,135.00	



Inventory by Market Value

As Of Date: 09/30/2020

Date Basis: Settlement

Run: 10/30/2020 09:10:09 AM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
			10/24/2024	2.105929	5,498,460.00	105.829000	IDC-FIS	0.00
85316	CORP BANK OF NEW YO	06406RAL1	10/24/2019	2.100000	4,500,000.00	4,762,305.00	41,212.50	263,565.00
			10/24/2024	2.105929	4,498,740.00	105.829000	IDC-FIS	0.00
85421	CORP TOYOTA MTR CRE	89236TGR0	12/13/2019	1.800000	10,000,000.00	10,029,100.00	54,000.00	29,100.00
			12/13/2021	1.800000	10,000,000.00	100.291000	IDC-FIS	0.00
85501	CORP TOYOTA MOTOR C	89236TGT6	02/13/2020	1.800000	13,150,000.00	13,738,725.50	31,560.00	620,022.50
			02/13/2025	1.850055	13,118,703.00	104.477000	IDC-FIS	0.00
			Subtotal	2.233759	263,957,000.00	269,804,853.40	1,205,879.88	8,803,710.31
				2.623888	261,001,143.09	102.215457		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
			10/01/2020	.000000	0.00	.000000	BOOK	0.00
			Subtotal	.000000	0.00	0.00	0.00	0.00
				.000000	0.00	.000000		0.00

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

85655	CCCCD CD BERTA KAMM	NA	05/26/2020	.080000	3,401.36	3,399.80	0.97	0.00
			05/24/2021	.080000	3,401.36	99.954128	IDC-FIS	-1.56
			Subtotal	.080000	3,401.36	3,399.80	0.97	0.00
				.080000	3,401.36	99.954136		-1.56

Grand Total			Count 215	.711569	2,590,306,401.36	2,602,508,659.69	4,848,373.07	16,536,807.83
				.767201	2,584,940,660.84	100.471074		-97,025.16



Inventory by Market Value

As Of Date: 09/30/2020

Date Basis: Settlement

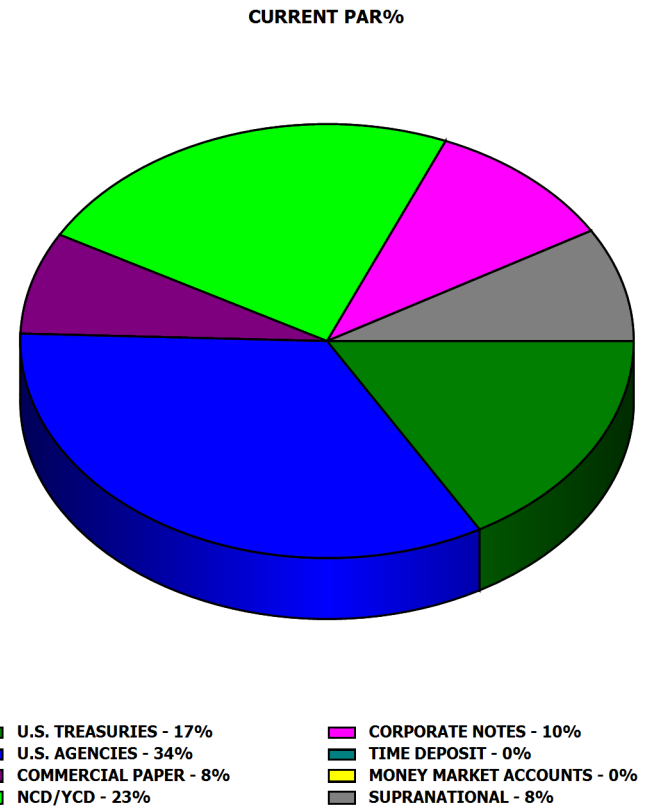
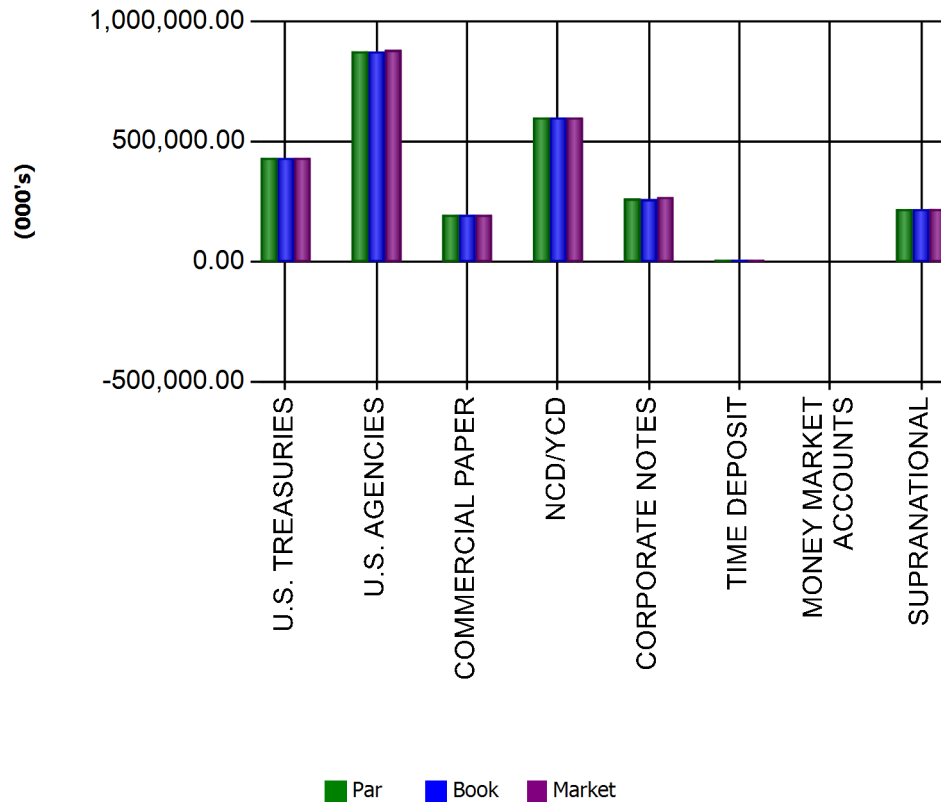
Run: 10/30/2020 09:10:09 AM

Reporting Currency: Local

Contra Costa County

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
U.S. TREASURIES	433,125.00	432,149.18	433,079.77	100.22 %	20.61	0.29 %
U.S. AGENCIES	876,321.00	875,306.10	882,204.12	100.79 %	6,753.05	0.88 %
COMMERCIAL PAPER	196,900.00	196,798.47	196,865.23	100.03 %	3.59	0.18 %
NCD/YCD	600,000.00	600,000.00	600,143.49	100.02 %	143.49	0.16 %
CORPORATE NOTES	263,957.00	261,001.14	269,804.85	103.37 %	8,803.71	2.62 %
TIME DEPOSIT	3.40	3.40	3.40	99.95 %	0.00	0.08 %
MONEY MARKET ACCOUNTS	0.00	0.00	0.00	0.00 %	0.00	0.00 %
SUPRANATIONAL	220,000.00	219,682.37	220,407.80	100.33 %	715.35	1.24 %
Totals(000's)	2,590,306.40	2,584,940.66	2,602,508.66	100.68 %	16,439.78	0.77 %

Asset Allocation





October 07, 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 September 30, 2020.

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

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

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

Sincerely,

FIS/APS2

Rozali Feiz

Rozali.Feiz@Fisglobal.com

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: 09/30/2020

Date Basis: Settlement

Run: 11/02/2020 02:50:54 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
Inv Type: 1 SUPRANATIONALS								
84546	CCCCD SUPRA IBRD	459058GH0	07/25/2018	2.750000	725,000.00	739,935.00	3,765.97	16,631.50
			07/23/2021	2.834778	723,303.50	102.060000	IDC-FIS	0.00
85650	CCCSIG SUPRA IADB	4581X0DM7	04/24/2020	.500000	650,000.00	654,153.50	1,146.53	4,374.50
			05/24/2023	.511143	649,779.00	100.639000	IDC-FIS	0.00
			Subtotal	1.685240	1,375,000.00	1,394,088.50	4,912.50	21,006.00
				1.735172	1,373,082.50	101.388255		0.00

Inv Type: 12 TREASURY NOTES

84832	CCCSIG GOV US TREAS	912828V72	01/09/2019	1.875000	5,150,000.00	5,269,892.00	16,268.68	212,833.41
			01/31/2022	2.491027	5,057,058.59	102.328000	IDC-FIS	0.00
84864	CCCSIG GOV US TREAS	912828V8	01/31/2019	2.500000	1,500,000.00	1,545,705.00	7,948.37	46,630.78
			01/15/2022	2.549468	1,499,074.22	103.047000	IDC-FIS	0.00
84871	CCCSIG GOV US TREAS	912828V8	02/11/2019	2.500000	85,000.00	87,589.95	450.41	2,547.01
			01/15/2022	2.462067	85,042.94	103.047000	IDC-FIS	0.00
84874	CCCSIG US TREASURY	912828V72	02/13/2019	1.875000	435,000.00	445,126.80	1,374.14	17,705.32
			01/31/2022	2.488218	427,421.48	102.328000	IDC-FIS	0.00
84906	CCCSIG GOV US TREAS	9128286C9	03/06/2019	2.500000	225,000.00	232,312.50	718.41	7,529.04
			02/15/2022	2.539871	224,783.46	103.250000	IDC-FIS	0.00
84927	CCCSIG GOV US TREAS	912828W55	03/18/2019	1.875000	325,000.00	333,011.25	521.83	13,127.46
			02/28/2022	2.430857	319,883.79	102.465000	IDC-FIS	0.00
85089	CCCSIG GOV US TREAS	9128282P4	06/05/2019	1.875000	3,800,000.00	3,921,410.00	12,004.08	117,847.50
			07/31/2022	1.843971	3,803,562.50	103.195000	IDC-FIS	0.00
85090	CCCSIG GOV US TREAS	9128282P4	06/05/2019	1.875000	1,775,000.00	1,831,711.25	5,607.17	56,295.23
			07/31/2022	1.867010	1,775,416.02	103.195000	IDC-FIS	0.00
85126	CCCSIG GOV US TREAS	9128282P4	07/03/2019	1.875000	1,750,000.00	1,805,912.50	5,528.19	50,307.03
			07/31/2022	1.767416	1,755,605.47	103.195000	IDC-FIS	0.00
85130	CCCSIG GOV US TREAS	912828XR6	07/09/2019	1.750000	2,250,000.00	2,310,727.50	13,232.58	65,473.59
			05/31/2022	1.824938	2,245,253.91	102.699000	IDC-FIS	0.00
85334	CCCSIG GOV US TREAS	912828YK0	11/04/2019	1.375000	1,800,000.00	1,845,630.00	11,428.28	52,450.31
			10/15/2022	1.506918	1,793,179.69	102.535000	IDC-FIS	0.00
85368	CCCSIG GOV US TREAS	912828TY6	11/12/2019	1.625000	775,000.00	799,459.00	4,756.88	25,942.40
			11/15/2022	1.690511	773,516.60	103.156000	IDC-FIS	0.00
85390	CCCSIG GOV US TREAS	912828YK0	12/04/2019	1.375000	850,000.00	871,547.50	5,396.69	27,988.91
			10/15/2022	1.646832	843,558.59	102.535000	IDC-FIS	0.00



Inventory by Market Value

As Of Date: 09/30/2020

Date Basis: Settlement

Run: 11/02/2020 02:50:54 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
85440	CCCSIG GOV US TREAS	912828P38	01/06/2020	1.750000	1,925,000.00	1,997,110.50	5,675.61	64,214.99
			01/31/2023	1.612298	1,932,895.51	103.746000	IDC-FIS	0.00
85479	CCCSIG GOV US TREAS	912828Z29	02/05/2020	1.500000	1,000,000.00	1,031,020.00	3,179.35	26,098.12
			01/15/2023	1.328786	1,004,921.88	103.102000	IDC-FIS	0.00
85500	CCCSIG GOV US TREAS	912828Z29	02/10/2020	1.500000	175,000.00	180,428.50	556.39	5,134.55
			01/15/2023	1.441103	175,293.95	103.102000	IDC-FIS	0.00
85522	CCCSIG GOV US TREAS	912828Q29	03/05/2020	1.500000	1,625,000.00	1,680,038.75	66.96	20,634.45
			03/31/2023	.800646	1,659,404.30	103.387000	IDC-FIS	0.00
85532	CCCSIG GOV US TREAS	912828Q29	03/04/2020	1.500000	1,650,000.00	1,705,885.50	67.99	20,178.47
			03/31/2023	.785976	1,685,707.03	103.387000	IDC-FIS	0.00
85664	CCCSIG GOV US TREAS	912828ZP8	06/05/2020	.125000	1,125,000.00	1,124,381.25	531.17	3,424.22
			05/15/2023	.247634	1,121,037.28	99.945000	IDC-FIS	0.00
85672	CCCSIG GOV US TREAS	912828ZU7	06/16/2020	.250000	750,000.00	751,995.00	553.28	1,028.20
			06/15/2023	.206836	750,971.92	100.266000	IDC-FIS	0.00
85689	CCCSIG GOV US TREAS	912828ZU7	06/29/2020	.250000	775,000.00	777,061.50	571.72	1,062.48
			06/15/2023	.206319	776,073.13	100.266000	IDC-FIS	0.00
85708	CCCSIG GOV FHLMC NO	3137EAET2	07/23/2020	.125000	1,000,000.00	999,090.00	237.85	1,350.00
			07/25/2022	.238026	997,740.00	99.909000	IDC-FIS	0.00
			Subtotal	1.588758	30,745,000.00	31,547,046.25	96,676.03	839,803.47
				1.633373	30,707,402.26	102.608705		0.00

Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSO

84834	CCCSIG GOV FNMA NOT	3135G0U92	01/11/2019	2.625000	625,000.00	644,900.00	3,645.83	20,092.57
			01/11/2022	2.650125	624,807.43	103.184000	IDC-FIS	0.00
84859	CCCSIG GOV FNMA NOT	3135G0U92	01/31/2019	2.625000	1,000,000.00	1,031,840.00	5,833.33	31,580.00
			01/11/2022	2.615469	1,000,260.00	103.184000	IDC-FIS	0.00
85644	CCCSIG GOV FNMA NOT	3135G04Q3	05/22/2020	.250000	1,665,000.00	1,666,198.80	1,491.56	6,210.45
			05/22/2023	.350950	1,659,988.35	100.072000	IDC-FIS	0.00
85849	CCCSIG GOV FNMA NOT	3135G05G4	07/10/2020	.250000	1,600,000.00	1,599,664.00	900.00	3,104.00
			07/10/2023	.322071	1,596,560.00	99.979000	IDC-FIS	0.00
			Subtotal	1.040627	4,890,000.00	4,942,602.80	11,870.72	60,987.02
				1.099789	4,881,615.78	101.075722		0.00

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

84856	CCCSIG MBS FHMS KPO	3137FKK39	12/17/2018	3.203000	62,074.91	62,074.72	165.69	0.00
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Inventory by Market Value

As Of Date: 09/30/2020

Date Basis: Settlement

Run: 11/02/2020 02:50:54 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	
			07/25/2023	3.203060	62,074.72	99.999694	BOOK		0.00
85080	CCCSIG ABS FHMS K01	3137ASNJ9	06/03/2019	2.272000	340,953.61	339,714.99	645.54		0.00
			03/25/2022	2.405785	339,714.99	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	196,790.42	199,368.57	373.90		0.00
			12/27/2022	1.870309	199,368.57	101.310099	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	273,952.15	276,060.29	539.83		0.00
			08/25/2022	2.095151	276,060.29	100.769529	BOOK		0.00
85261	CCCSIG ABS VZOT 201	92348AAA3	10/08/2019	1.940000	350,000.00	349,973.02	207.47		0.00
			04/22/2024	1.941761	349,973.02	99.992291	BOOK		0.00
85379	CCCSIG MBS FHMS KJ2	3137FQ3V3	11/26/2019	2.092000	222,717.94	222,712.60	388.27		0.00
			07/25/2024	2.092542	222,712.60	99.997602	BOOK		0.00
			Subtotal	2.299009	2,321,489.03	2,339,660.05	4,087.47		0.00
				2.042268	2,339,660.05	100.782731			0.00

Inv Type: 29 FHLMC NOTES

85595	CCCSIG GOV FHLMC NO	3137EAEQ8	04/20/2020	.375000	1,545,000.00	1,553,173.05	2,591.09		12,035.55
			04/20/2023	.459004	1,541,137.50	100.529000	IDC-FIS		0.00
85635	CCCSIG GOV FHLMC NO	3137EAER6	05/07/2020	.375000	1,465,000.00	1,471,284.85	2,197.50		6,900.15
			05/05/2023	.389122	1,464,384.70	100.429000	IDC-FIS		0.00
85666	CCCSIG GOV FHLMC NO	3134GVJ66	06/08/2020	.250000	1,250,000.00	1,251,725.00	980.90		2,325.00
			06/08/2022	.274082	1,249,400.00	100.138000	IDC-FIS		0.00
85687	CCCSIG GOV FHLMC NO	3137EAES4	06/26/2020	.250000	1,520,000.00	1,521,368.00	1,002.78		5,806.40
			06/26/2023	.347927	1,515,561.60	100.090000	IDC-FIS		0.00
85751	CCCSIG GOV FHLMC NO	3137EAEV7	08/21/2020	.250000	1,500,000.00	1,501,020.00	416.67		2,550.00
			08/24/2023	.284074	1,498,470.00	100.068000	IDC-FIS		0.00
85766	CCCSIG GOV FHLMC NO	3137EAEW5	09/04/2020	.250000	1,400,000.00	1,400,518.00	262.50		980.00
			09/08/2023	.261009	1,399,538.00	100.037000	IDC-FIS		0.00
85767	CCCSIG GOV FHLMC NO	3137EAEW5	09/04/2020	.250000	1,065,000.00	1,065,394.05	199.69		199.57
			09/08/2023	.243909	1,065,194.48	100.037000	IDC-FIS		0.00
			Subtotal	.288597	9,745,000.00	9,764,482.95	7,651.13		30,796.67
				.328522	9,733,686.28	100.199928			0.00



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Inv Type: 31 MUNICIPAL BONDS								
85667	CCCSIG MUNI CONNECT	20772KJU4	06/11/2020	2.500000	90,000.00	91,513.80	687.50	0.00
			07/01/2022	1.663942	91,513.80	101.682000	BOOK	0.00
85698	CCCSIG MUNI NY NJ P	73358W4V3	07/08/2020	1.086000	240,000.00	240,000.00	600.92	0.00
			07/01/2023	1.086000	240,000.00	100.000000	BOOK	0.00
85700	CCCSIG MUNI NY NJ P	73358W4V3	07/09/2020	1.086000	235,000.00	236,377.10	588.40	0.00
			07/01/2023	.885400	236,384.19	100.586000	BOOK	0.00
85715	CCCSIG MUNI CA ST D	13067WQZ8	08/06/2020	.349000	120,000.00	120,000.00	63.98	0.00
			12/01/2022	.349000	120,000.00	100.000000	BOOK	0.00
85716	CCCSIG MUNI CA ST D	13067WRA2	08/06/2020	.414000	55,000.00	55,000.00	34.79	0.00
			12/01/2023	.414000	55,000.00	100.000000	BOOK	0.00
85786	CCCSIG MUNI FLORIDA	341271AD6	09/16/2020	1.285000	205,000.00	205,000.00	109.76	0.00
			07/01/2025	1.285000	205,000.00	100.000000	BOOK	0.00
			Subtotal	1.133258	945,000.00	947,890.90	2,085.35	0.00
				1.002516	947,897.99	100.305915		0.00

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

83825	CCCSIG ABS JOHN DEE	47788BAD6	07/18/2017	1.820000	6,433.41	6,432.94	5.20	0.00
			10/15/2021	1.823435	6,432.94	99.992694	BOOK	0.00
84207	CCCSIG JDOT 2018 CO	47788CAC6	02/28/2018	2.660000	55,535.75	55,531.76	65.66	0.00
			04/18/2022	2.663481	55,531.76	99.992815	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
85723	CCCSIG ABS VZOT 202	92290BAA9	08/12/2020	.470000	275,000.00	274,942.25	39.49	0.00
			02/20/2025	.479277	274,942.25	99.979000	BOOK	0.00
			Subtotal	1.226713	536,969.16	536,883.53	223.41	0.00
				1.250540	536,883.53	99.984053		0.00

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

83855	CCCSIG ABS NAROT 20	65478GAD2	08/23/2017	1.750000	55,742.96	55,739.85	43.36	0.00
			10/15/2021	1.752684	55,739.85	99.994421	BOOK	0.00
84176	CCCSIG ABS ALLYA 20	02007MAE0	01/31/2018	2.350000	69,179.27	69,171.27	72.25	0.00
			06/15/2022	2.355236	69,171.27	99.988436	BOOK	0.00
84405	CCCSIG ABS HART 201	44891KAD7	04/18/2018	2.790000	71,805.87	71,795.06	89.04	0.00



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					Current Book	Market Value Market Price		Unrealized Loss	
			07/15/2022	2.797121	71,795.06	99.984946	BOOK		0.00
84422	CCCSIG ABS FORDO 20	34528FAD0	05/22/2018	3.030000	108,941.28	108,923.66	146.71		0.00
			11/15/2022	3.037269	108,923.66	99.983826	BOOK		0.00
84535	CCCSIG ABS GMCAR 20	36255JAD6	07/18/2018	3.020000	179,159.84	179,118.06	225.44		0.00
			05/16/2023	3.029757	179,118.06	99.976680	BOOK		0.00
84540	CCCSIG ABS CARMX 20	14313FAD1	07/25/2018	3.130000	163,179.57	163,157.33	227.00		0.00
			06/15/2023	3.135636	163,157.33	99.986371	BOOK		0.00
84541	CCCSIG ABS MBART 20	58772RAD6	07/25/2018	3.030000	261,256.03	261,246.00	351.82		0.00
			01/17/2023	3.031706	261,246.00	99.996161	BOOK		0.00
84628	CCCSIG ABS FORDL 20	34531LAD2	09/21/2018	3.190000	93,171.74	93,163.86	132.10		0.00
			12/15/2021	3.195186	93,163.86	99.991542	BOOK		0.00
84632	CCCSIG ABS GMALT 20	36256GAD1	09/26/2018	3.180000	25,621.71	25,619.68	24.90		0.00
			06/21/2021	3.185694	25,619.68	99.992077	BOOK		0.00
84654	CCCSIG ABS BMWLT 20	05586CAC8	10/17/2018	3.260000	73,580.51	73,570.28	73.29		0.00
			07/20/2021	3.270188	73,570.28	99.986097	BOOK		0.00
84698	CCCSIG ABS MBALT 20	58769LAC6	11/20/2018	3.210000	235,843.61	235,838.33	336.47		0.00
			09/15/2021	3.211543	235,838.33	99.997761	BOOK		0.00
84837	CCCSIG ABS GMCAR 20	36256XAD4	01/16/2019	2.970000	195,083.71	195,062.12	241.42		0.00
			11/16/2023	2.974624	195,062.12	99.988933	BOOK		0.00
84855	CCCSIG ABS MBALT 20	58772TAC4	01/30/2019	3.100000	110,055.85	110,052.63	151.63		0.00
			11/15/2021	3.102041	110,052.63	99.997074	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	187,247.98	187,218.59	170.50		0.00
			12/20/2021	2.990955	187,218.59	99.984304	BOOK		0.00
84890	CCCSIG ABS FORDL 20	34532FAD4	02/25/2019	2.900000	257,806.26	257,786.10	332.28		0.00
			05/15/2022	2.904814	257,786.10	99.992180	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



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85200	CCCSIG ABS TAOT 201	89238UAD2	08/14/2019	1.910000	275,000.00	274,997.75	218.85	0.00
			09/15/2023	1.910404	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	61.11	0.00
			02/18/2025	.553333	249,980.48	99.992192	BOOK	0.00
85684	CCCSIG ABS WOART 20	98163WAC0	06/24/2020	.630000	225,000.00	224,982.36	63.00	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	73.33	0.00
			07/15/2024	.551346	299,991.78	99.997260	BOOK	0.00
85704	CCCSIG ABS HART 202	44933FAC0	07/22/2020	.480000	150,000.00	149,971.92	32.00	0.00
			12/16/2024	.488425	149,971.92	99.981280	BOOK	0.00
85705	CCCSIG ABS CARMX 20	14315FAD9	07/22/2020	.620000	200,000.00	199,965.72	55.11	0.00
			03/17/2025	.627314	199,965.72	99.982860	BOOK	0.00
85744	CCCSIG ABS GMCAR 20	362590AC5	08/19/2020	.450000	250,000.00	249,942.80	46.88	0.00
			04/16/2025	.460248	249,942.80	99.977120	BOOK	0.00
85791	CCCSIG ABS MBALT 20	58769EAC2	09/23/2020	.400000	85,000.00	84,995.69	7.56	0.00
			11/15/2023	.403170	84,995.69	99.994929	BOOK	0.00
85801	CCCSIG ABS HAROT 20	43813KAC6	09/29/2020	.370000	125,000.00	124,981.64	2.57	0.00
			10/18/2024	.377175	124,981.64	99.985312	BOOK	0.00
85802	CCCSIG ABS GMALT 20	362569AC9	09/29/2020	.450000	120,000.00	119,988.50	3.00	0.00
			08/21/2023	.456512	119,988.50	99.990417	BOOK	0.00
			Subtotal	2.049860	6,987,676.19	6,986,745.35	7,281.75	0.00
				2.062613	6,986,745.35	99.986679		0.00

Inv Type: 72 NEGOTIABLE CERT OF DEPOSIT

84965	CCCSIG YCD CREDIT A	22535CDV0	04/04/2019	2.830000	800,000.00	800,000.00	11,194.22	0.00
			04/01/2022	2.830000	800,000.00	100.000000	BOOK	0.00



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85702	CCCSIG YCD SUMITOMO	86565CKU2	07/14/2020	.700000	625,000.00	625,000.00	960.07	0.00
			07/08/2022	.700000	625,000.00	100.000000	BOOK	0.00
85721	CCCSIG YCD CREDIT S	22549L6F7	08/07/2020	.520000	625,000.00	625,000.00	496.53	0.00
			02/01/2022	.520000	625,000.00	100.000000	BOOK	0.00
			Subtotal		1.476341	2,050,000.00	12,650.82	0.00
					1.476341	2,050,000.00		0.00

Inv Type: 74 CERT OF DEPOSIT MEDIUM TERM

84893	CCCSIG YCD MUFG BAN	55379WZT6	02/28/2019	2.970000	800,000.00	799,704.00	14,388.00	0.00
			02/26/2021	2.970000	800,000.00	99.963000	IDC-FIS	-296.00
85209	CCCSIG YCD NORDEA B	65558TLL7	08/29/2019	1.850000	825,000.00	825,000.00	1,526.25	0.00
			08/26/2022	1.850000	825,000.00	100.000000	BOOK	0.00
85216	CCCSIG YCD SKANDINA	83050PDR7	09/03/2019	1.860000	825,000.00	825,000.00	1,534.50	0.00
			08/26/2022	1.860000	825,000.00	100.000000	BOOK	0.00
85407	CCCSIG YCD DNB NOR	23341VZT1	12/06/2019	2.040000	825,000.00	825,000.00	5,656.75	0.00
			12/02/2022	2.040000	825,000.00	100.000000	BOOK	0.00
85746	CCCSIG YCD SOCIETE	83369XDL9	02/19/2020	1.800000	825,000.00	825,000.00	2,062.50	0.00
			02/14/2022	1.800000	825,000.00	100.000000	BOOK	0.00
			Subtotal		2.098720	4,100,000.00	25,168.00	0.00
					2.098720	4,100,000.00		-296.00

Inv Type: 75 CORPORATE NOTES

83894	CCCSIG CORP BOFA CA	06051GGS2	09/18/2017	2.328000	545,000.00	545,000.00	6,343.80	0.00
			10/01/2021	2.328000	545,000.00	100.000000	IDC-FIS	0.00
83971	CCCSIG CORP UNITED	911312BP0	11/14/2017	2.050000	475,000.00	479,142.00	4,868.75	4,892.50
			04/01/2021	2.098958	474,249.50	100.872000	IDC-FIS	0.00
84087	CCCSIG CORP CITIGRO	172967KB6	12/11/2017	2.650000	150,000.00	150,240.00	1,711.46	23.47
			10/26/2020	2.497862	150,216.53	100.160000	IDC-FIS	0.00
84411	CCCSIG CORP AMERICA	025816BU2	05/17/2018	3.375000	785,000.00	797,787.65	9,861.56	12,921.10
			05/17/2021	3.381007	784,866.55	101.629000	IDC-FIS	0.00
84421	CCCSIG CORP CHARLES	808513AW5	05/22/2018	3.250000	500,000.00	508,015.00	5,868.06	8,030.00
			05/21/2021	3.251084	499,985.00	101.603000	IDC-FIS	0.00
84470	CCCSIG CORP BBT COR	05531FBD4	06/05/2018	3.200000	150,000.00	153,673.50	373.33	3,852.00
			09/03/2021	3.235931	149,821.50	102.449000	IDC-FIS	0.00
84511	CCCSIG CORP WALMART	931142EJ8	06/27/2018	3.125000	295,000.00	301,398.55	2,509.55	6,401.77



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					Current Book	Market Price		Unrealized Loss	
			06/23/2021	3.126857	294,996.78	102.169000	IDC-FIS		0.00
84592	CCCSIG CORP CATERPI	14913Q2N8	09/07/2018	3.150000	100,000.00	102,717.00	210.00		2,794.00
			09/07/2021	3.177112	99,923.00	102.717000	IDC-FIS		0.00
84593	CCCSIG CORP UNILEVE	904764BF3	09/07/2018	3.000000	100,000.00	103,822.00	200.00		4,306.00
			03/07/2022	3.147126	99,516.00	103.822000	IDC-FIS		0.00
84594	CCCSIG CORP PFIZER	717081EM1	09/07/2018	3.000000	250,000.00	256,562.50	333.33		6,900.00
			09/15/2021	3.046915	249,662.50	102.625000	IDC-FIS		0.00
84618	CCCSIG CORP 3M COMP	88579YBA8	09/14/2018	3.000000	185,000.00	189,408.55	262.08		4,787.80
			09/14/2021	3.072054	184,620.75	102.383000	IDC-FIS		0.00
84645	CCCSIG CORP AMERICA	02665WCP4	10/10/2018	3.375000	300,000.00	310,299.00	3,121.88		10,443.00
			12/10/2021	3.392166	299,856.00	103.433000	IDC-FIS		0.00
84757	CCCSIG CORP HOME DE	437076BV3	12/06/2018	3.250000	225,000.00	234,357.75	609.38		9,974.25
			03/01/2022	3.341128	224,383.50	104.159000	IDC-FIS		0.00
84887	CCCSIG CORP 3M COMP	88579YBF7	02/22/2019	2.750000	245,000.00	253,195.25	561.46		8,310.40
			03/01/2022	2.766133	244,884.85	103.345000	IDC-FIS		0.00
84915	CCCSIG CORP PFIZER	717081ER0	03/11/2019	2.800000	170,000.00	175,967.00	264.44		5,977.20
			03/11/2022	2.802099	169,989.80	103.510000	IDC-FIS		0.00
84923	CCCSIG CORP MERCK A	589331AT4	03/15/2019	2.400000	300,000.00	311,175.00	320.00		14,241.00
			09/15/2022	2.708028	296,934.00	103.725000	IDC-FIS		0.00
84926	CCCSIG CORP GOLDMAN	38141GWC4	03/18/2019	3.000000	325,000.00	329,693.00	4,197.92		6,444.75
			04/26/2022	3.182983	323,248.25	101.444000	IDC-FIS		0.00
84932	CCCSIG CORP JPMORGA	46647PBB1	03/22/2019	3.207000	800,000.00	831,272.00	12,828.00		31,272.00
			04/01/2023	3.207000	800,000.00	103.909000	IDC-FIS		0.00
85003	CCCSIG CORP TOYOTA	89236TFX8	04/12/2019	2.650000	600,000.00	620,592.00	7,464.17		20,970.00
			04/12/2022	2.671993	599,622.00	103.432000	IDC-FIS		0.00
85057	CCCSIG CORP BOEING	097023CG8	05/02/2019	2.700000	125,000.00	127,468.75	1,406.25		2,690.00
			05/01/2022	2.761957	124,778.75	101.975000	IDC-FIS		0.00
85060	CCCSIG CORP PACCAR	69371RP83	05/10/2019	2.650000	100,000.00	103,639.00	1,037.92		3,693.00
			05/10/2022	2.668850	99,946.00	103.639000	IDC-FIS		0.00
85073	CCCSIG CORP VISA IN	92826CAG7	05/24/2019	2.150000	250,000.00	258,802.50	238.89		12,100.00
			09/15/2022	2.567904	246,702.50	103.521000	IDC-FIS		0.00
85099	CCCSIG CORP MORGAN	61744YAH1	06/07/2019	2.750000	400,000.00	414,420.00	4,033.33		12,796.00
			05/19/2022	2.605838	401,624.00	103.605000	IDC-FIS		0.00
85100	CCCSIG CORP GOLDMAN	38141GWC4	06/07/2019	3.000000	400,000.00	405,776.00	5,166.67		3,260.00
			04/26/2022	2.771065	402,516.00	101.444000	IDC-FIS		0.00
85121	CCCSIG CORP AMERICA	02665WCY5	06/27/2019	2.200000	500,000.00	515,315.00	2,872.22		15,775.00
			06/27/2022	2.231876	499,540.00	103.063000	IDC-FIS		0.00



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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	
85154	CCCSIG CORP US BANC	91159HHC7	07/26/2019	3.000000	300,000.00	311,133.00	400.00		5,172.00
			03/15/2022	2.219159	305,961.00	103.711000	IDC-FIS		0.00
85158	CCCSIG CORP BOEING	097023CL7	07/31/2019	2.300000	225,000.00	227,958.75	862.50		2,967.75
			08/01/2021	2.301750	224,991.00	101.315000	IDC-FIS		0.00
85189	CCCSIG CORP BURLING	12189LAF8	08/13/2019	3.450000	300,000.00	306,666.00	460.00		0.00
			09/15/2021	2.221338	307,479.00	102.222000	IDC-FIS		-813.00
85190	CCCSIG CORP NORTHER	665859AN4	08/13/2019	2.375000	300,000.00	311,277.00	1,167.71		7,635.00
			08/02/2022	1.952099	303,642.00	103.759000	IDC-FIS		0.00
85192	CCCSIG CORP HONEYWE	438516BT2	08/08/2019	2.150000	170,000.00	175,720.50	538.10		5,892.20
			08/08/2022	2.184966	169,828.30	103.365000	IDC-FIS		0.00
85205	CCCSIG CORP 3M COMP	88579YBL4	08/26/2019	1.750000	400,000.00	413,600.00	913.89		15,124.00
			02/14/2023	1.864079	398,476.00	103.400000	IDC-FIS		0.00
85206	CCCSIG CORP BANK OF	06406RAK3	08/23/2019	1.950000	375,000.00	386,670.00	771.88		11,790.00
			08/23/2022	1.961036	374,880.00	103.112000	IDC-FIS		0.00
85211	CCCSIG CORP CATERPI	14913Q3A5	09/06/2019	1.900000	340,000.00	349,703.60	448.61		10,176.20
			09/06/2022	1.947926	339,527.40	102.854000	IDC-FIS		0.00
85212	CCCSIG CORP THE WAL	254687FJ0	09/06/2019	1.650000	225,000.00	230,377.50	309.38		5,865.75
			09/01/2022	1.724903	224,511.75	102.390000	IDC-FIS		0.00
85227	CCCSIG CORP JOHN DE	24422EVA4	09/12/2019	1.950000	75,000.00	77,079.75	438.75		2,176.50
			06/13/2022	1.998849	74,903.25	102.773000	IDC-FIS		0.00
85228	CCCSIG CORP APPLE I	037833DL1	09/11/2019	1.700000	200,000.00	205,416.00	188.89		5,450.00
			09/11/2022	1.705837	199,966.00	102.708000	IDC-FIS		0.00
85244	CCCSIG CORP PACCAR	69371RQ33	09/26/2019	2.000000	225,000.00	231,891.75	62.50		7,166.25
			09/26/2022	2.042132	224,725.50	103.063000	IDC-FIS		0.00
85335	CCCSIG CORP CITIGRO	17308CC46	11/04/2019	2.312000	450,000.00	458,244.00	4,248.30		8,244.00
			11/04/2022	2.312000	450,000.00	101.832000	IDC-FIS		0.00
85354	CCCSIG CORP IBM COR	459200JX0	11/06/2019	2.850000	500,000.00	520,575.00	5,462.50		9,650.00
			05/13/2022	1.956851	510,925.00	104.115000	IDC-FIS		0.00
85444	CCCSIG CORP CATERPI	14913Q3C1	01/13/2020	1.950000	225,000.00	232,393.50	1,620.94		7,497.00
			11/18/2020	2.006257	224,896.50	103.286000	IDC-FIS		0.00
85462	CCCSIG CORP BANK OF	06406RAM9	01/28/2020	1.850000	400,000.00	412,696.00	1,315.56		12,976.00
			01/27/2023	1.874134	399,720.00	103.174000	IDC-FIS		0.00
85469	CCCSIG CORP ADOBE I	00724PAA7	02/03/2020	1.700000	90,000.00	92,702.70	255.00		2,826.00
			02/01/2023	1.747172	89,876.70	103.003000	IDC-FIS		0.00
85478	CCCSIG CORP NATIONA	63743HET5	02/05/2020	1.750000	330,000.00	336,240.30	1,219.17		6,530.70
			01/21/2022	1.796132	329,709.60	101.891000	IDC-FIS		0.00
85634	CCCSIG CORP PEPSICO	713448EY0	05/01/2020	.750000	200,000.00	202,034.00	625.00		2,430.00



Inventory by Market Value

As Of Date: 09/30/2020

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 Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
			05/01/2023	.816947	199,604.00	101.017000	IDC-FIS	0.00
85636	CCCSIG CORP CHEVRON	166764BV1	05/11/2020	1.141000	185,000.00	188,577.90	820.89	3,577.90
			05/11/2023	1.141000	185,000.00	101.934000	IDC-FIS	0.00
85637	CCCSIG CORP APPLE I	037833DV9	05/11/2020	.750000	375,000.00	378,825.00	1,093.75	4,845.00
			05/11/2023	.842007	373,980.00	101.020000	IDC-FIS	0.00
85643	CCCSIG CORP CITIGRO	172967MR9	05/14/2020	1.678000	250,000.00	256,105.00	1,596.43	6,105.00
			05/15/2024	1.678000	250,000.00	102.442000	IDC-FIS	0.00
85657	CCCSIG CORP AMAZON.	023135BP0	06/03/2020	.400000	425,000.00	426,891.25	557.22	2,486.25
			06/03/2023	.447032	424,405.00	100.445000	IDC-FIS	0.00
85658	CCCSIG JOHN DEERE C	24422EVH9	06/04/2020	.700000	150,000.00	151,711.50	341.25	1,834.50
			07/05/2023	.726876	149,877.00	101.141000	IDC-FIS	0.00
85665	CCCSIG CORP PACCAR	69371RQ82	06/08/2020	.800000	100,000.00	100,707.00	251.11	846.00
			06/08/2023	.847023	99,861.00	100.707000	IDC-FIS	0.00
85722	CCCSIG CORP CHEVRON	166756AJ5	08/12/2020	.426000	95,000.00	95,093.10	55.08	93.10
			08/11/2023	.426000	95,000.00	100.098000	IDC-FIS	0.00
85724	CCCSIG CORP PACCAR	69371RQ90	08/11/2020	.350000	55,000.00	54,923.00	26.74	0.00
			08/11/2023	.393968	54,927.95	99.860000	IDC-FIS	-4.95
85743	CCCSIG CORP HONEYWE	438516CC8	08/19/2020	.483000	395,000.00	395,651.75	222.58	651.75
			08/19/2022	.483000	395,000.00	100.165000	IDC-FIS	0.00
85770	CCCSIG CORP UNILEVE	904764BJ5	09/14/2020	.375000	100,000.00	100,182.00	17.71	310.00
			09/14/2023	.417979	99,872.00	100.182000	IDC-FIS	0.00
85785	CCCSIG CORP JPMS CH	46647PBS4	09/16/2020	.653000	75,000.00	75,028.50	142.85	28.50
			09/16/2024	.653000	75,122.44	100.038000	IDC-FIS	0.00
85804	CCCSIG CORP BANK OF	06051GHF9	09/28/2020	3.550000	325,000.00	346,112.00	833.27	227.50
			03/05/2024	1.619545	346,621.62	106.496000	IDC-FIS	0.00
			Subtotal	2.340740	16,135,000.00	16,531,926.35	103,932.01	363,430.09
				2.253162	16,170,173.77	102.460033		-817.95

Inv Type: 79 YCD/NCD 30/360

84486	CCCSIG ROYAL BANK O	78012UEE1	06/08/2018	3.240000	1,000,000.00	998,962.50	10,260.00	0.00
			06/07/2021	3.240000	1,000,000.00	99,896250	IDC-FIS	-1,037.50
			Subtotal	3.240000	1,000,000.00	998,962.50	10,260.00	0.00
				3.240000	1,000,000.00	99,896250		-1,037.50
Grand Total			Count 154	1.647276	80,831,134.38	82,139,993.18	286,799.19	1,316,023.25
				1.648231	80,827,147.51	101.619251		-2,151.45



Inventory by Market Value

As Of Date: 09/30/2020

Date Basis: Settlement

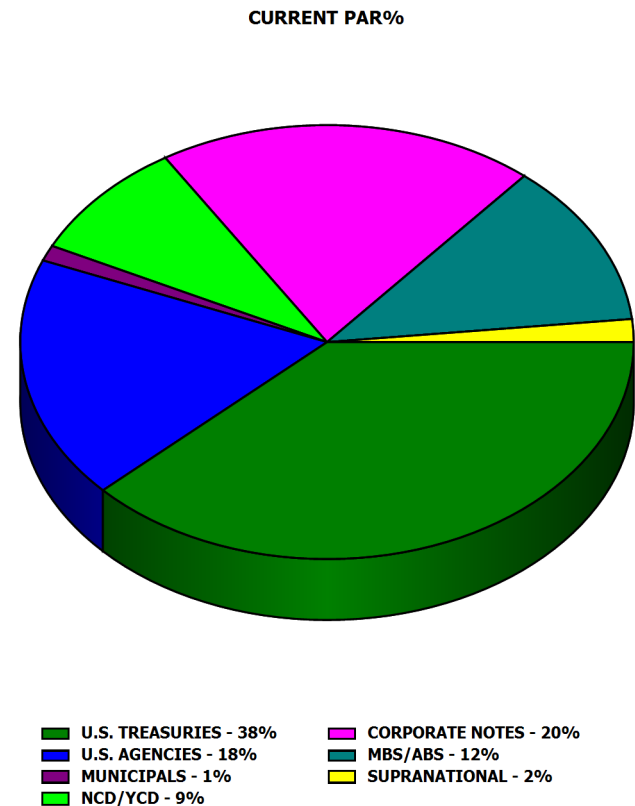
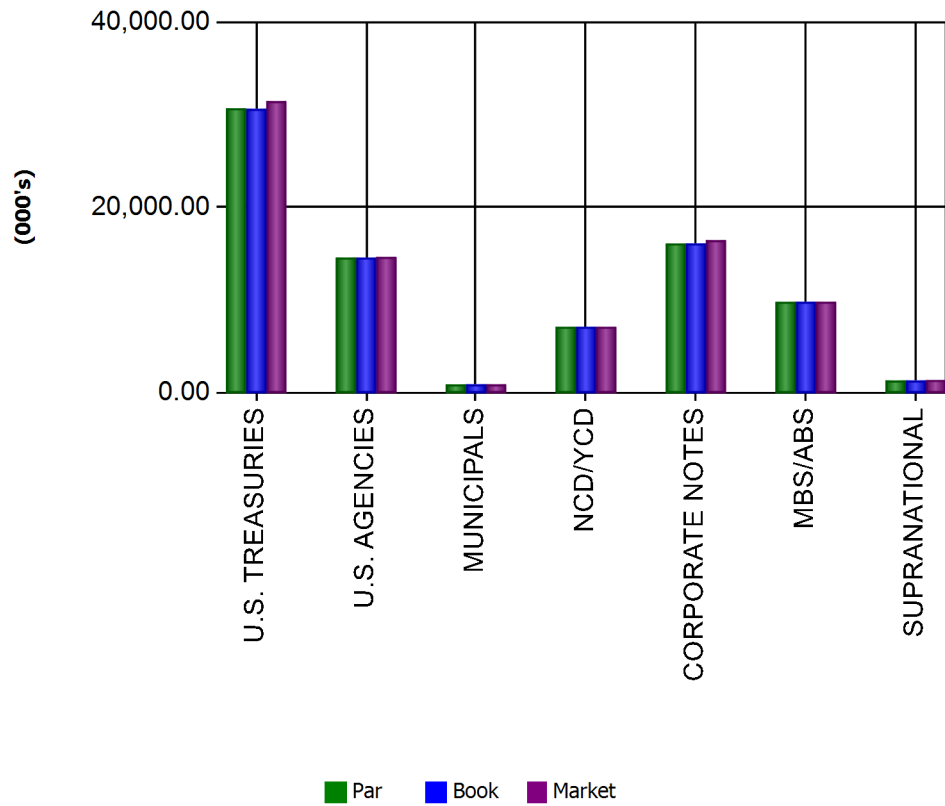
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Reporting Currency: Local

Contra Costa County

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
U.S. TREASURIES	30,745.00	30,707.40	31,547.05	102.73 %	839.80	1.63 %
U.S. AGENCIES	14,635.00	14,615.30	14,707.09	100.63 %	91.78	0.59 %
MUNICIPALS	945.00	947.90	947.89	100.00 %	0.00	1.00 %
NCD/YCD	7,150.00	7,150.00	7,148.67	99.98 %	-1.33	2.08 %
CORPORATE NOTES	16,135.00	16,170.17	16,531.93	102.24 %	362.61	2.25 %
MBS/ABS	9,846.13	9,863.29	9,863.29	100.00 %	0.00	2.01 %
SUPRANATIONAL	1,375.00	1,373.08	1,394.09	101.53 %	21.01	1.74 %
Totals(000's)	80,831.13	80,827.15	82,139.99	101.62 %	1,313.87	1.65 %

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 SEPTEMBER 30, 2020**

CALIFORNIA STATE LOCAL AGENCY INVESTMENT ACCOUNTS	STATE CONTROLLER ACCOUNT NUMBER	ACCOUNT BALANCE	ESTIMATED FAIR VALUE
ACALANES UNION HIGH SCHOOL	75-07-010	1,016,778.62	1,020,962.19
ANTIOCH UNIFIED SCHOOL DISTRICT	75-07-005	885,560.34	889,204.01
BRENTWOOD UNION SCHOOL DISTRICT	75-07-013	8,325,505.42	8,359,761.00
BYRON UNION SCHOOL DISTRICT	75-07-017	177,407.24	178,137.19
CANYON ELEMENTARY SCHOOL DISTRICT	75-07-018	156,234.40	156,877.23
CENTRAL CONTRA COSTA SANITARY DISTRICT	70-07-001	59,200,000.00	59,443,580.41
CONTRA COSTA COMMUNITY COLLEGE	75-07-001	659,978.15	662,693.65
CONTRA COSTA COUNTY	99-07-000	75,000,000.00	75,308,590.05
CONTRA COSTA COUNTY OFFICE OF EDUCATION	75-07-007	1,374,096.26	1,379,750.03
CONTRA COSTA COUNTY SCHOOL INSURANCE GROUP	35-07-001	2,392,089.71	2,401,932.04
CROCKETT COMMUNITY SERVICES DISTRICT	16-07-004	3,579,821.32	3,594,550.62
DELTA DIABLO SANITATION DISTRICT	70-07-003	77,804.80	78,124.93
EAST CONTRA COSTA REG FEE & FINANCING AUTH	40-07-006	1,081,831.85	1,086,283.08
KENSINGTON FIRE PROTECTION DISTRICT	17-07-011	4,950,734.24	4,971,104.20
KENSINGTON POLICE PROTECTION & COMMUNITY SERVICES DISTRICT	16-07-003	958,430.08	962,373.57
LAFAYETTE SCHOOL DISTRICT	75-07-012	5,216,159.87	5,237,621.94
MARTINEZ UNIFIED SCHOOL DISTRICT	75-07-011	23,895,187.63	23,993,505.19
MORAGA ORINDA FIRE DISTRICT	17-07-003	2,525,313.17	2,535,703.66
MORAGA SCHOOL DISTRICT	75-07-016	2,865.69	2,877.48
MT DIABLO UNIFIED SCHOOL DISTRICT	75-07-008	3,676,818.99	3,691,947.39
MT VIEW SANITARY DISTRICT	70-07-008	5,742,400.33	5,766,027.63
OAKLEY UNION SCHOOL DISTRICT	75-07-009	264,980.19	266,070.46
ORINDA UNION SCHOOL DISTRICT	75-07-015	3,308,783.15	3,322,397.25
PITTSBURG UNIFIED SCHOOL DISTRICT	75-07-002	37,685.55	37,840.61
RECLAMATION DISTRICT 799	60-07-001	188,056.89	188,830.66
RECLAMATION DISTRICT 800	60-07-003	3,525,947.43	3,540,455.06
RECLAMATION DISTRICT 2026	60-07-005	505,530.01	507,610.03
REDEVELOPMENT AGENCY	65-07-015	0.04	0.04
RODEO -HERCULES FIRE PROTECTION DISTRICT	17-07-001	1,129,236.37	1,133,882.65
SAN RAMON VALLEY UNIFIED SCHOOL DISTRICT	75-07-004	256,754.19	257,810.61
WEST CONTRA COSTA UNIFIED SCHOOL DISTRICT	75-07-014	33,204,088.28	33,340,707.63
	TOTAL	<u>243,316,080.21</u>	<u>244,317,212.49</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. CaITRUST (LIQUIDITY)***
- B.6. US BANK**

*No investments were made in the CaITRUST Liquidity Fund during the quarter.



WFAM GAAP

30 September 2020

WC-Contra Costa County

Investment Strategy: Short Duration Fixed Income

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

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

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<u>Performance Summary Net of Fees (WC-Contra Costa County)</u>	7 - 8
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Risk Summary

US Dollar

01 July 2020 to 30 September 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



Balance Sheet

Book Value + Accrued	44,383,868.79
Net Unrealized Gain/Loss	150,054.67
Market Value + Accrued	44,533,923.47

Portfolio Characteristics

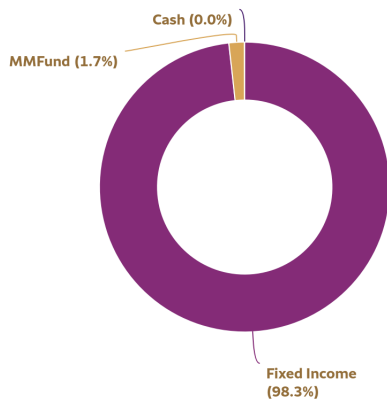
Risk Metric	Value
Cash	10.58
MMFund	777,953.77
Fixed Income	43,755,959.12
Duration	0.48
Convexity	0.02
WAL	0.55
Years to Final Maturity	0.73
Years to Effective Maturity	0.56
Yield	0.24
Book Yield	1.00
Avg Credit Rating	AA+/Aa1/AA+

Issuer Concentration

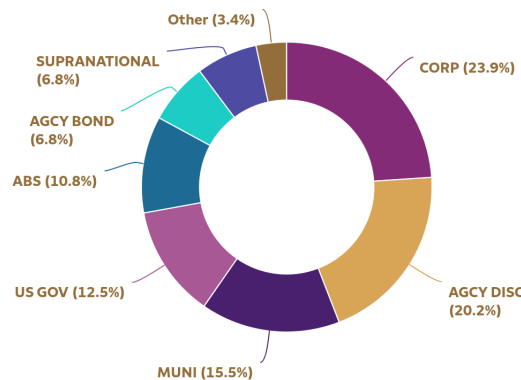
Issuer Concentration	% of Base Market Value + Accrued
Other	48.97%
Farm Credit System	17.96%
United States	12.49%
Federal Home Loan Banks	9.08%
Inter-American Development Bank	4.53%
Toyota Motor Corporation	2.87%
International Bank for Reconstruction and Development	2.30%
---	100.00%

Footnotes: 1,2

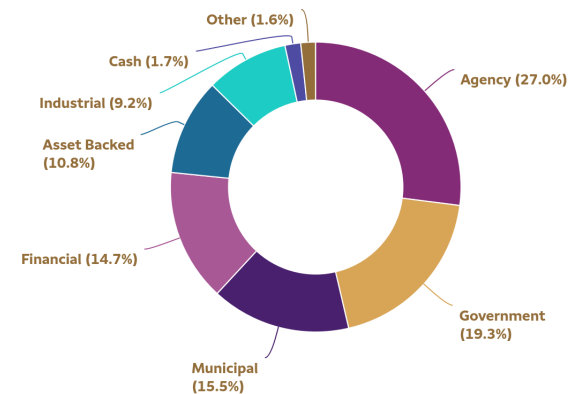
Asset Class (%)



Security Type (%)



Market Sector (%)



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Risk Summary

US Dollar

01 July 2020 to 30 September 2020

WC-Contra Costa County

Account: XXX235

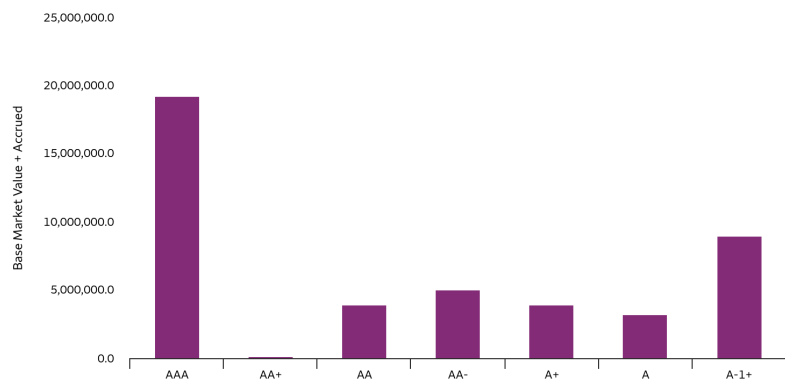
Investment Strategy: Short Duration Fixed Income

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

WELLS
FARGO

Page 37
Asset
Management

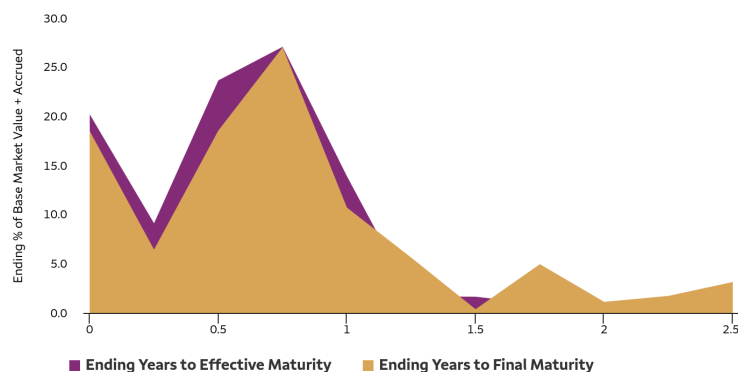
Credit Rating



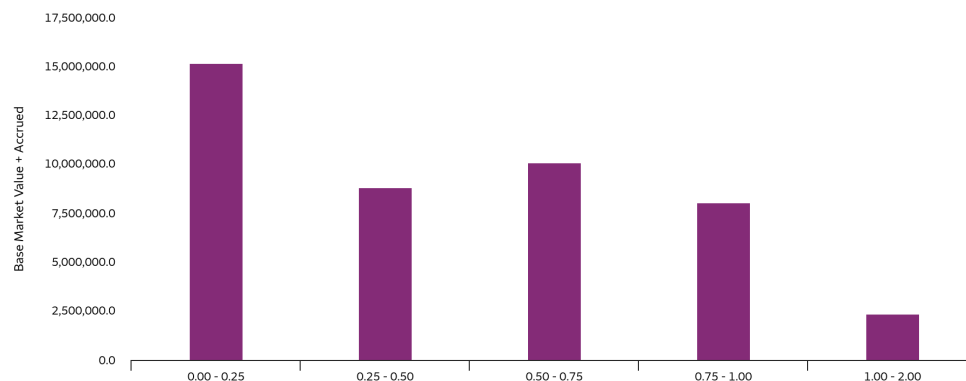
Credit Duration Heat Map

Rating	0 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5 - 7	7 - 10	10 - 15	15 - 30
AAA	62.10%	1.35%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AA	20.45%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
A	12.13%	3.97%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BBB	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BB	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
B	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CCC	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CC	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
C	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
NA	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%

Time To Maturity



Duration



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Risk Summary

US Dollar

01 July 2020 to 30 September 2020

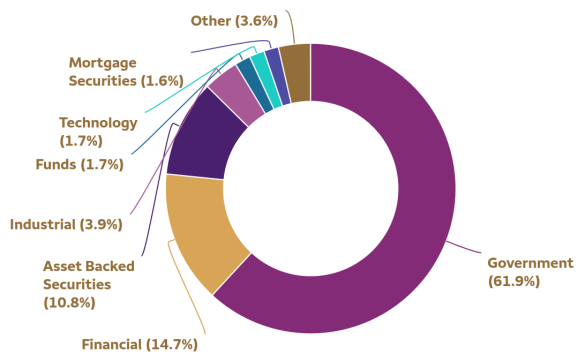
WC-Contra Costa County

Account: XXX235

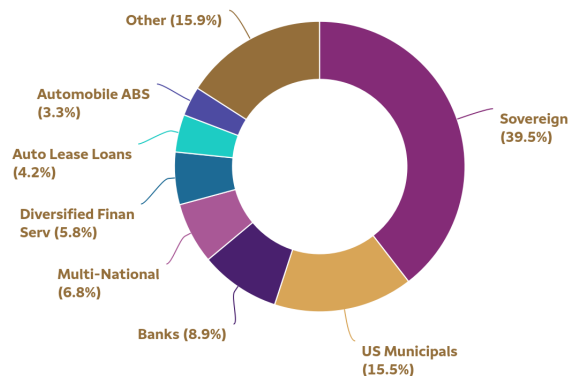
Investment Strategy: Short Duration Fixed Income

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

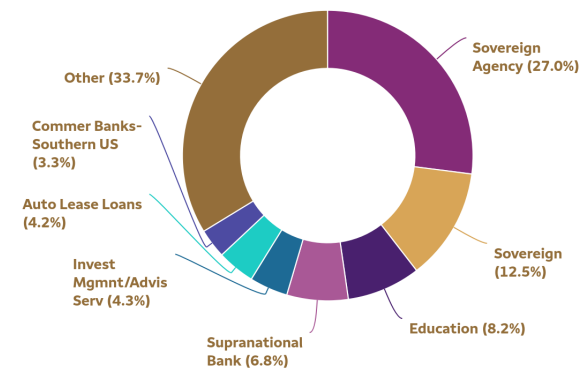
Industry Sector



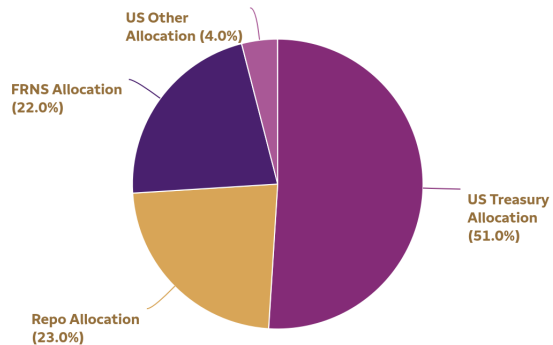
Industry Group



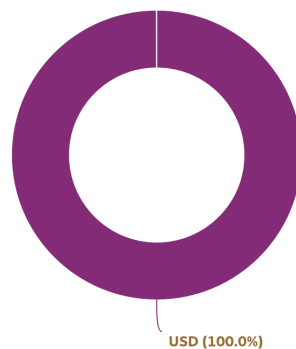
Industry Subgroup



MMF Asset Allocation



Currency



Country



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Risk Summary

US Dollar

01 July 2020 to 30 September 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.

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

Performance Summary Gross of Fees

US Dollar

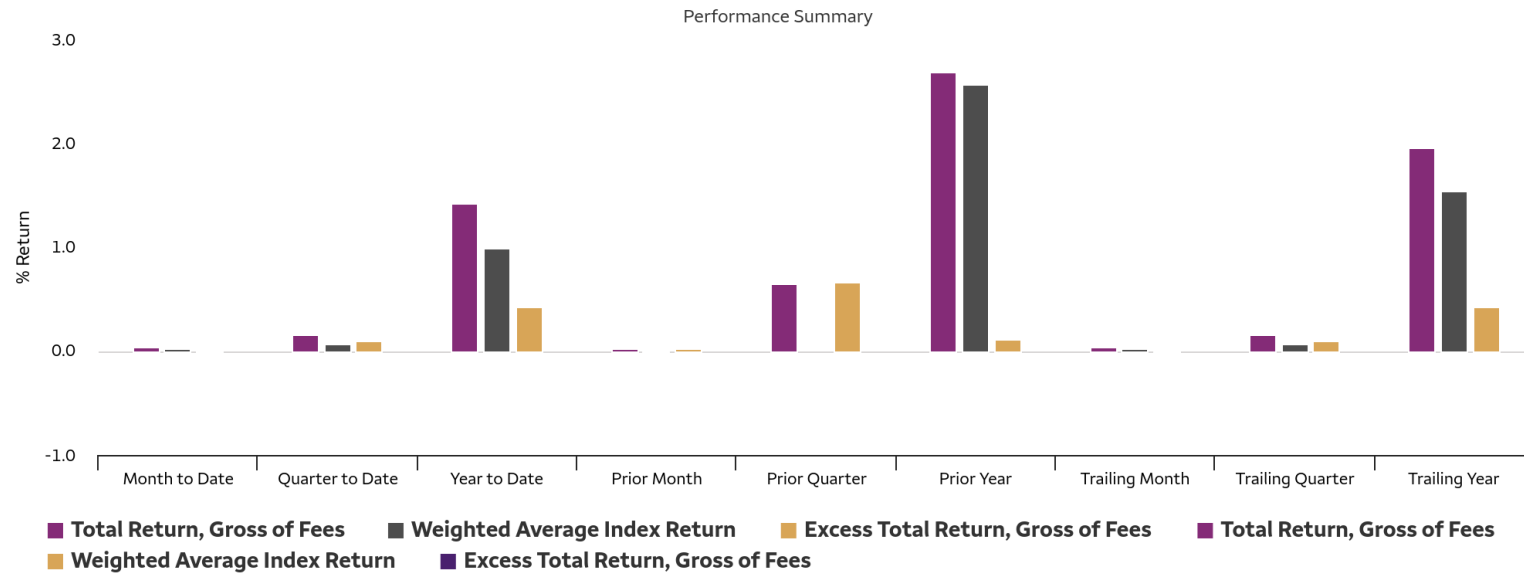
01 July 2020 to 30 September 2020

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	09/01/2020	09/30/2020	0.04%	0.02%	0.02%
Quarter to Date	07/01/2020	09/30/2020	0.16%	0.07%	0.10%
Year to Date	01/01/2020	09/30/2020	1.43%	1.00%	0.43%
Prior Month	08/01/2020	08/31/2020	0.03%	0.01%	0.02%
Prior Quarter	04/01/2020	06/30/2020	0.66%	0.00%	0.66%
Prior Year	01/01/2019	12/31/2019	2.69%	2.57%	0.12%
Trailing Month	09/01/2020	09/30/2020	0.04%	0.02%	0.02%
Trailing Quarter	07/01/2020	09/30/2020	0.16%	0.07%	0.10%
Trailing Year	10/01/2019	09/30/2020	1.96%	1.54%	0.42%

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).

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

Performance Summary

Gross of Fees

US Dollar

01 July 2020 to 30 September 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



Returns are actual and have not been annualized.

No Tax Adjustment.

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

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

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

Reported Index Return is always Total Return.

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

Performance Summary Net of Fees

US Dollar

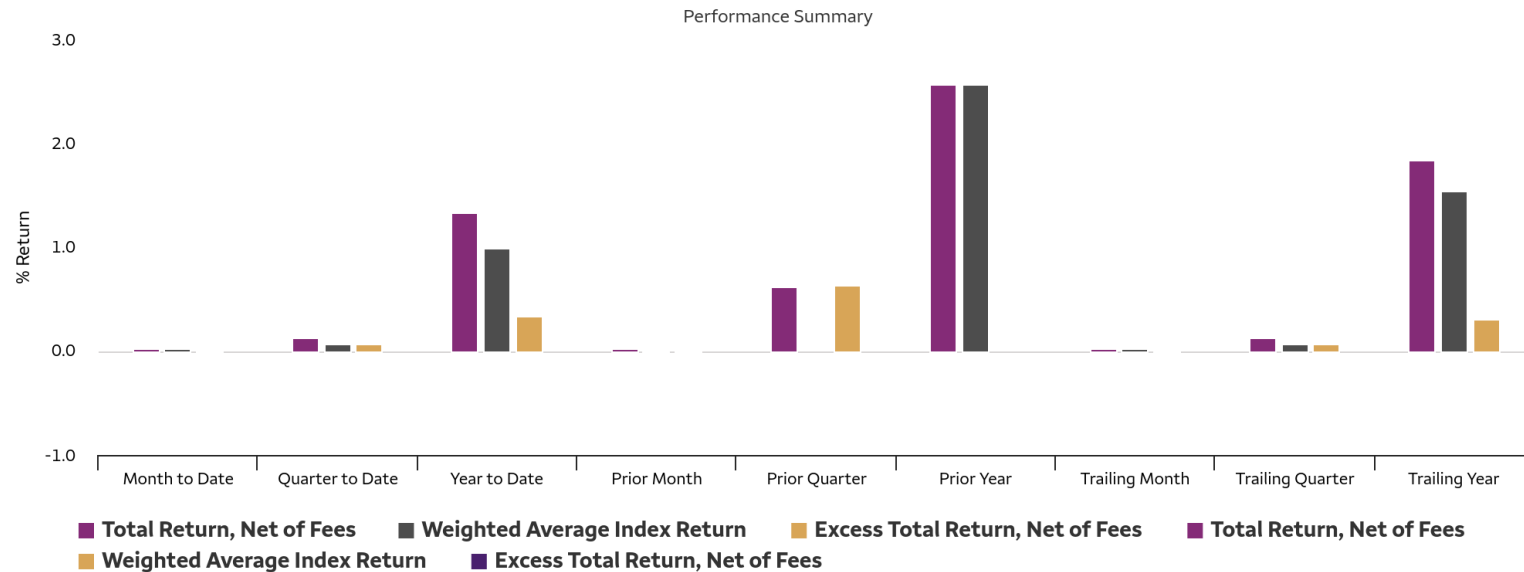
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WC-Contra Costa County

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	09/01/2020	09/30/2020	0.03%	0.02%	0.01%
Quarter to Date	07/01/2020	09/30/2020	0.13%	0.07%	0.07%
Year to Date	01/01/2020	09/30/2020	1.34%	1.00%	0.34%
Prior Month	08/01/2020	08/31/2020	0.02%	0.01%	0.01%
Prior Quarter	04/01/2020	06/30/2020	0.63%	0.00%	0.63%
Prior Year	01/01/2019	12/31/2019	2.57%	2.57%	0.00%
Trailing Month	09/01/2020	09/30/2020	0.03%	0.02%	0.01%
Trailing Quarter	07/01/2020	09/30/2020	0.13%	0.07%	0.07%
Trailing Year	10/01/2019	09/30/2020	1.84%	1.54%	0.30%

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 July 2020 to 30 September 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



Returns are actual and have not been annualized.

No Tax Adjustment.

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

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

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

Reported Index Return is always Total Return.

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

GAAP FX Financials

US Dollar

01 July 2020 to 30 September 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	
		06/30/2020	09/30/2020
Book Value		44,302,385.96	44,223,827.95
Accrued Balance		131,708.93	160,040.85
Book Value + Accrued		44,434,094.89	44,383,868.79
Net FX Unrealized Accrued Gain/Loss		0.00	0.00
Net FX Unrealized Carrying Value Security Gain/Loss		0.00	0.00
Net Market Unrealized Carrying Value Gain/Loss		208,991.09	150,054.67
Carrying Value and Accrued		44,643,085.98	44,533,923.47

Income Statement	Begin Date End Date	WC-Contra Costa County	
		07/01/2020 09/30/2020	
Net Amortization/Accretion Income			-49,278.86
Interest Income		180,549.54	
Dividend Income		0.00	
Foreign Tax Withheld Expense		0.00	
Misc Income		0.00	
Net Market Allowance Expense		0.00	
Net FX Allowance Expense		0.00	
Income Subtotal			180,549.54
Net FX Realized Gain/Loss		0.00	
Net Market Realized Gain/Loss		-0.02	
Net Total Holding Gain/Loss		0.00	
Total Impairment Loss		0.00	
Net Total Gain/Loss			-0.02
Expense		-12,296.21	
Net Income			118,974.45
Transfers In/Out			-169,200.55
Change in FX Unrealized Gain/Loss			0.00
Change in Market Unrealized Gain/Loss			-58,936.41

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GAAP FX Financials

US Dollar

01 July 2020 to 30 September 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	End Date
	07/01/2020	09/30/2020
Net Income		118,974.45
Amortization/Accretion on MS	48,455.86	
Change in Accrued on MS	-7,908.93	
Net Gain/Loss on MS	0.02	
Change in Unrealized G/L on CE	-203.82	
Subtotal		40,343.14
Purchase of MS	-6,446,694.00	
Purchased Accrued of MS	-11,731.94	
Sales of MS	1,247,394.62	
Sold Accrued of MS	0.00	
Maturities of MS	6,050,000.00	
Net Purchases/Sales		838,968.68
Transfers of Cash & CE		-169,200.55
Total Change in Cash & CE		829,085.72
Beginning Cash & CE		1,160,814.56
Ending Cash & CE		1,989,900.28

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Income Detail

US Dollar

01 July 2020 to 30 September 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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Identifier, Description	Ending Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/ Accretion Income	Net Realized Gain/ Loss	Base Expense, Base Net Income
02582JJH4	0.00	09/15/2021	0.00	4,346.88	0.00	0.00
AMXCA 2018-8 A	3.18	09/15/2021	06/18/2020	-3,852.77		494.11
02582JJH4	665,000.00	09/15/2021	0.00	939.87	0.00	0.00
AMXCA 2018-8 A	3.18	09/15/2021	06/18/2020	-811.11		128.76
032556GM8	630,000.00	10/01/2021	0.00	2,594.03	0.00	0.00
ANAHEIM CALIF HSG & PUB IMPT AUTH REV	1.65	10/01/2021	03/04/2020	0.00		2,594.03
06051GHH5	700,000.00	05/17/2021	0.00	6,123.25	0.00	0.00
BANK OF AMERICA CORP	3.50	05/17/2022	06/29/2020	-4,996.00		1,127.25
06406FAA1	700,000.00	03/15/2021	0.00	4,375.00	0.00	0.00
BANK OF NEW YORK MELLON CORP	2.50	04/15/2021	08/27/2019	-1,039.96		3,335.04
09247XAH4	450,000.00	05/24/2021	0.00	4,781.25	0.00	0.00
BLACKROCK INC	4.25	05/24/2021	06/01/2020	-4,477.46		303.79
05588CAB8	350,336.79	12/26/2020	0.00	2,503.63	-0.01	0.00
BMWOT 2019-A A2	2.05	05/25/2022	09/18/2019	3.86		2,507.49
13017HAF3	0.00	07/01/2020	0.00	0.00	0.00	0.00
CALIFORNIA EARTHQUAKE AUTH REV	1.30	07/01/2020	03/17/2020	0.00		0.00
13063DWC8	500,000.00	05/01/2021	0.00	916.67	0.00	0.00
CALIFORNIA ST	3.00	05/01/2021	09/09/2020	-862.14		54.53
14575TDV1	250,000.00	08/01/2021	0.00	157.31	0.00	0.00
CARSON CALIF REDEV AGY SUCCESSOR AGY TAX ALLOCATIO	0.81	08/01/2021	09/03/2020	0.00		157.31
CCYUSD	1.05	09/30/2020	-169,200.55	0.00	0.00	-12,296.21
Cash	0.00	09/30/2020	---	0.00		-12,296.21
14913Q2W8	535,000.00	05/17/2021	0.00	3,544.38	0.00	0.00
CATERPILLAR FINANCIAL SERVICES CORP	2.65	05/17/2021	07/01/2020	-3,116.24		428.13
808513AV7	700,000.00	04/21/2021	0.00	1,140.27	0.00	0.00
CHARLES SCHWAB CORP	0.57	05/21/2021	12/05/2019	-158.76		981.51
166756AG1	400,000.00	08/12/2022	0.00	203.82	0.00	0.00
CHEVRON USA INC	0.37	08/12/2022	08/12/2020	0.00		203.82
17325FAQ1	0.00	06/23/2021	0.00	1,454.44	0.00	0.00
CITIBANK NA	3.40	07/23/2021	07/01/2020	-1,294.12		160.33
17325FAQ1	700,000.00	06/23/2021	0.00	4,495.56	0.00	0.00
CITIBANK NA	3.40	07/23/2021	07/01/2020	-4,117.65		377.91
14042WAB6	166,888.71	11/27/2020	0.00	1,554.53	0.00	0.00
COPAR 2019-1 A2	2.58	04/15/2022	05/30/2019	6.84		1,561.36
22546QAR8	300,000.00	10/29/2021	0.00	75.00	0.00	0.00
CREDIT SUISSE AG (NEW YORK BRANCH)	3.00	10/29/2021	09/28/2020	-65.64		9.36
283062DH7	0.00	09/01/2020	0.00	359.33	0.00	0.00
EL DORADO CALIF IRR DIST REV	0.54	09/01/2020	06/23/2020	0.00		359.33
3133EKR73	0.00	09/23/2021	0.00	711.97	0.00	0.00
FEDERAL FARM CREDIT BANKS FUNDING CORP	0.22	09/23/2021	09/23/2019	0.00		711.97
313312N97	1,000,000.00	11/10/2020	0.00	0.00	0.00	0.00
FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00	11/10/2020	11/13/2019	4,088.89		4,088.89

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Income Detail

US Dollar

01 July 2020 to 30 September 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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Identifier, Description	Ending Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/ Accretion Income	Net Realized Gain/ Loss	Base Expense, Base Net Income
313312N30 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 0.00	11/04/2020 11/04/2020	0.00 12/18/2019	0.00 4,088.89	0.00	0.00 4,088.89
313313DU9 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 0.00	04/01/2021 04/01/2021	0.00 04/02/2020	0.00 766.67	0.00	0.00 766.67
313312N55 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 0.00	11/06/2020 11/06/2020	0.00 04/02/2020	0.00 511.11	0.00	0.00 511.11
313312J27 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 0.00	10/02/2020 10/02/2020	0.00 04/08/2020	0.00 511.11	0.00	0.00 511.11
313313EA2 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 0.00	04/07/2021 04/07/2021	0.00 05/28/2020	0.00 485.55	0.00	0.00 485.55
313313KF4 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 0.00	08/10/2021 08/10/2021	0.00 09/08/2020	0.00 95.83	0.00	0.00 95.83
3133EKR73 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 0.22	09/23/2021 09/23/2021	0.00 09/23/2019	49.61 0.00	0.00	0.00 49.61
313370US5 FEDERAL HOME LOAN BANKS	0.00 2.88	09/11/2020 09/11/2020	0.00 03/22/2019	5,590.28 -708.03	0.00	0.00 4,882.24
313378JP7 FEDERAL HOME LOAN BANKS	0.00 2.38	09/10/2021 09/10/2021	0.00 10/28/2019	4,552.08 -1,355.55	0.00	0.00 3,196.53
313385DF0 FEDERAL HOME LOAN BANKS	1,000,000.00 0.00	03/19/2021 03/19/2021	0.00 03/20/2020	0.00 1,022.22	0.00	0.00 1,022.22
313385GB6 FEDERAL HOME LOAN BANKS	1,000,000.00 0.00	05/26/2021 05/26/2021	0.00 05/26/2020	0.00 472.78	0.00	0.00 472.78
3130A1W95 FEDERAL HOME LOAN BANKS	1,000,000.00 2.25	06/11/2021 06/11/2021	0.00 02/06/2020	5,625.00 -1,763.18	0.00	0.00 3,861.82
313378JP7 FEDERAL HOME LOAN BANKS	1,000,000.00 2.38	09/10/2021 09/10/2021	0.00 10/28/2019	1,385.42 -400.94	0.00	0.00 984.48
3137BAHA3 FHMS K-715 A2	727,861.46 2.86	12/26/2020 01/25/2021	0.00 03/20/2020	5,487.78 -1,507.21	-0.01	0.00 3,980.56
34153P7G7 FLORIDA ST BRD ED PUB ED	750,000.00 5.00	06/01/2021 06/01/2021	0.00 04/20/2020	9,375.00 -7,800.22	0.00	0.00 1,574.78
34531MAD0 FORDL 2020-A A3	590,000.00 1.85	11/01/2021 03/15/2023	0.00 01/28/2020	2,728.74 3.39	0.00	0.00 2,732.13
376087FW7 GILROY CALIF UNI SCH DIST	0.00 1.72	08/01/2021 08/01/2021	0.00 10/31/2019	717.08 0.00	0.00	0.00 717.08
376087FW7 GILROY CALIF UNI SCH DIST	500,000.00 1.72	08/01/2021 08/01/2021	0.00 10/31/2019	1,434.17 0.00	0.00	0.00 1,434.17
378460YA1 GLENDALE CALIF UNI SCH DIST	0.00 0.92	09/01/2021 09/01/2021	0.00 06/02/2020	230.25 0.00	0.00	0.00 230.25
378460XZ7 GLENDALE CALIF UNI SCH DIST	0.00 0.82	09/01/2020 09/01/2020	0.00 06/02/2020	205.25 0.00	0.00	0.00 205.25
378460YA1 GLENDALE CALIF UNI SCH DIST	150,000.00 0.92	09/01/2021 09/01/2021	0.00 06/02/2020	115.13 0.00	0.00	0.00 115.13
36256UAD0 GMALT 2019-1 A3	665,770.61 2.98	01/03/2021 12/20/2021	0.00 01/24/2020	5,721.90 -2,272.34	0.01	0.00 3,449.56

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Income Detail

US Dollar

01 July 2020 to 30 September 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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Identifier, Description	Ending Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/ Accretion Income	Net Realized Gain/ Loss	Base Expense, Base Net Income
43814WAB1 HAROT 2019-1 A2	0.00 2.75	11/01/2020 09/20/2021	0.00 03/27/2020	902.62 499.34	-0.01	0.00 1,401.95
43814WAB1 HAROT 2019-1 A2	80,418.00 2.75	11/01/2020 09/20/2021	0.00 03/27/2020	67.57 16.63	0.00	0.00 84.20
438516CD6 HONEYWELL INTERNATIONAL INC	500,000.00 0.50	08/19/2021 08/19/2022	0.00 08/19/2020	297.27 0.00	0.00	0.00 297.27
44932HAFO IBM CREDIT LLC	750,000.00 0.41	02/05/2021 02/05/2021	0.00 04/27/2020	996.74 386.30	0.00	0.00 1,383.05
4581XOCD8 INTER-AMERICAN DEVELOPMENT BANK	1,000,000.00 2.13	11/09/2020 11/09/2020	0.00 11/06/2019	5,312.50 -1,003.27	0.00	0.00 4,309.23
4581XOCS5 INTER-AMERICAN DEVELOPMENT BANK	1,000,000.00 1.88	03/15/2021 03/15/2021	0.00 08/07/2020	2,812.50 -2,567.50	0.00	0.00 245.00
459058GH0 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1,000,000.00 2.75	07/23/2021 07/23/2021	0.00 07/31/2020	4,583.33 -4,340.00	0.00	0.00 243.33
24422ETZ2 JOHN DEERE CAPITAL CORP	700,000.00 2.35	01/08/2021 01/08/2021	0.00 04/22/2019	4,112.50 523.83	0.00	0.00 4,636.33
46625HNX4 JPMORGAN CHASE & CO	0.00 2.55	10/29/2020 10/29/2020	0.00 03/12/2020	3,584.17 -1,784.22	0.00	0.00 1,799.96
50000DHE9 Koch Industries, Inc.	0.00 0.00	08/14/2020 08/14/2020	0.00 05/19/2020	0.00 220.00	0.00	0.00 220.00
542424WH5 LONG BEACH CALIF HBR REV	0.00 4.00	07/15/2021 07/15/2021	0.00 05/19/2020	777.78 -579.74	0.00	0.00 198.04
542424WH5 LONG BEACH CALIF HBR REV	500,000.00 4.00	07/15/2021 07/15/2021	0.00 05/19/2020	4,222.22 -3,229.98	0.00	0.00 992.24
544647BY5 LOS ANGELES CALIF UNI SCH DIST	0.00 2.38	07/01/2020 07/01/2020	0.00 04/30/2020	0.00 0.00	0.00	0.00 0.00
58772TAC4 MBALT 2019-A A3	355,018.88 3.10	01/03/2021 11/15/2021	0.00 07/29/2019	3,332.55 -1,230.24	0.00	0.00 2,102.30
65478BAD3 NALT 2018-A A3	0.00 3.25	11/16/2020 09/15/2021	0.00 03/23/2020	2,378.42 2,165.50	0.00	0.00 4,543.92
65478BAD3 NALT 2018-A A3	237,790.49 3.25	11/16/2020 09/15/2021	0.00 03/23/2020	343.47 472.36	0.00	0.00 815.83
65478GAD2 NAROT 2017-B A3	50,168.67 1.75	12/15/2020 10/15/2021	0.00 04/26/2018	363.07 342.66	0.00	0.00 705.74
65478GAD2 NAROT 2017-B A3	33,445.78 1.75	12/15/2020 10/15/2021	0.00 11/08/2018	242.05 248.13	0.00	0.00 490.18
665859AL8 NORTHERN TRUST CORP	700,000.00 3.45	11/04/2020 11/04/2020	0.00 09/14/2020	1,140.42 -1,043.00	0.00	0.00 97.42
69371RM78 PACCAR FINANCIAL CORP	0.00 2.50	08/14/2020 08/14/2020	0.00 03/29/2019	2,090.28 -12.22	0.00	0.00 2,078.06
CCYUSD Payable	0.00 0.00	09/30/2020 09/30/2020	0.00 ---	0.00 0.00	0.00	0.00 0.00

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Income Detail

US Dollar

01 July 2020 to 30 September 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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Identifier, Description	Ending Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/ Accretion Income	Net Realized Gain/ Loss	Base Expense, Base Net Income
69353REY0 PNC BANK NA	700,000.00 2.55	11/09/2021 12/09/2021	0.00 06/29/2020	4,462.50 -3,767.01	0.00	0.00 695.49
CCYUSD Receivable	9.53 0.00	09/30/2020 09/30/2020	0.00 ---	0.00 0.00	0.00	0.00 0.00
786089JA1 SACRAMENTO CALIF WTR REV	0.00 1.47	09/01/2021 09/01/2021	0.00 05/06/2020	1,344.75 0.00	0.00	0.00 1,344.75
786089JA1 SACRAMENTO CALIF WTR REV	550,000.00 1.47	09/01/2021 09/01/2021	0.00 05/06/2020	672.38 0.00	0.00	0.00 672.38
796720MC1 SAN BERNARDINO CALIF CMNTY COLLEGE DIST	0.00 1.75	08/01/2020 08/01/2020	0.00 12/12/2019	1,096.25 0.00	0.00	0.00 1,096.25
797508GZ5 SAN DIEGUITO CALIF UN HIGH SCH DIST	0.00 1.07	08/01/2020 08/01/2020	0.00 05/12/2020	222.08 0.00	0.00	0.00 222.08
79771TNS2 SAN FRANCISCO CALIF CITY & CNTY UNI SCH DIST	500,000.00 0.18	10/01/2020 10/01/2020	0.00 08/27/2020	85.00 0.00	0.00	0.00 85.00
798153NA6 SAN JOSE CALIF FING AUTH LEASE REV	780,000.00 0.42	06/01/2021 06/01/2021	0.00 09/24/2020	63.85 0.00	0.00	0.00 63.85
799055QQ4 SAN MATEO FOSTER CITY CALIF SCH DIST	0.00 1.06	08/01/2021 08/01/2021	0.00 05/19/2020	442.50 0.00	0.00	0.00 442.50
799055QP6 SAN MATEO FOSTER CITY CALIF SCH DIST	0.00 0.96	08/01/2020 08/01/2020	0.00 05/19/2020	340.71 0.00	0.00	0.00 340.71
799055QQ4 SAN MATEO FOSTER CITY CALIF SCH DIST	500,000.00 1.06	08/01/2021 08/01/2021	0.00 05/19/2020	885.00 0.00	0.00	0.00 885.00
845389JD8 SOUTHWESTERN CMNTY COLLEGE DIST CALIF	0.00 0.37	08/01/2021 08/01/2021	0.00 08/05/2020	0.00 0.00	0.00	0.00 0.00
845389JD8 SOUTHWESTERN CMNTY COLLEGE DIST CALIF	665,000.00 0.37	08/01/2021 08/01/2021	0.00 08/05/2020	381.71 0.00	0.00	0.00 381.71
857477AS2 STATE STREET CORP	0.00 2.55	08/18/2020 08/18/2020	0.00 04/16/2019	2,330.42 52.80	0.00	0.00 2,383.22
89231AAD3 TAOT 2018-C A3	758,575.52 3.02	04/01/2021 12/15/2022	0.00 07/29/2019	5,984.39 -1,520.26	0.00	0.00 4,464.13
89236TCZ6 TOYOTA MOTOR CREDIT CORP	500,000.00 1.90	04/08/2021 04/08/2021	0.00 08/30/2019	2,375.00 -141.84	0.00	0.00 2,233.16
86787EBE6 TRUIST BANK	700,000.00 2.80	04/17/2022 05/17/2022	0.00 06/01/2020	4,900.00 -3,799.13	0.00	0.00 1,100.87
912828XM7 UNITED STATES TREASURY	0.00 1.63	07/31/2020 07/31/2020	0.00 04/30/2019	669.64 300.64	0.00	0.00 970.29
9128285G1 UNITED STATES TREASURY	1,000,000.00 2.88	10/31/2020 10/31/2020	0.00 08/30/2019	7,187.50 -2,846.45	0.00	0.00 4,341.05
912828L99 UNITED STATES TREASURY	1,000,000.00 1.38	10/31/2020 10/31/2020	0.00 11/04/2019	3,437.50 595.65	0.00	0.00 4,033.15
9128286D7 UNITED STATES TREASURY	500,000.00 2.50	02/28/2021 02/28/2021	0.00 05/03/2019	3,142.45 -183.19	0.00	0.00 2,959.26
912828C57 UNITED STATES TREASURY	1,000,000.00 2.25	03/31/2021 03/31/2021	0.00 07/22/2019	5,656.08 -1,006.02	0.00	0.00 4,650.06

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Income Detail

US Dollar

01 July 2020 to 30 September 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
912828Q78 UNITED STATES TREASURY	1,000,000.00 1.38	04/30/2021 04/30/2021	0.00 10/25/2019	3,437.50 630.37	0.00	0.00 4,067.87
912828S27 UNITED STATES TREASURY	1,000,000.00 1.13	06/30/2021 06/30/2021	0.00 10/18/2019	2,812.50 1,261.57	0.00	0.00 4,074.07
90331HPK3 US BANK NA	750,000.00 0.45	12/21/2021 01/21/2022	0.00 01/21/2020	1,214.15 0.00	0.00	0.00 1,214.15
92868LAB7 VALET 2018-1 A2A	0.00 2.81	07/20/2020 07/20/2021	0.00 07/03/2018	3.28 0.00	0.00	0.00 3.28
92868LAB7 VALET 2018-1 A2A	0.00 2.81	07/20/2020 07/20/2021	0.00 07/03/2018	0.00 0.00	0.00	0.00 0.00
92826CAB8 VISA INC	675,000.00 2.20	11/14/2020 12/14/2020	0.00 04/16/2019	3,712.50 601.59	0.00	0.00 4,314.09
92348XAB1 VZOT 2018-A A1B	800,000.00 0.40	04/26/2021 04/20/2023	0.00 10/10/2018	846.62 0.00	0.00	0.00 846.62
94975P405 WELLSFARGO:GOVT MM I	777,953.77 0.01	09/30/2020 09/30/2020	0.00 ---	71.60 0.00	0.00	0.00 71.60
9523472B7 WEST CONTRA COSTA CALIF UNI SCH DIST	0.00 1.28	08/01/2021 08/01/2021	0.00 05/12/2020	572.45 0.00	0.00	0.00 572.45
9523472B7 WEST CONTRA COSTA CALIF UNI SCH DIST	535,000.00 1.28	08/01/2021 08/01/2021	0.00 05/12/2020	1,144.90 0.00	0.00	0.00 1,144.90
---	44,029,239.26	04/23/2021	-169,200.55	180,549.54	-0.02	-12,296.21
---	1.60	06/24/2021	---	-49,278.86		118,974.45

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

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Balance Sheet Classification

US Dollar

01 July 2020 to 30 September 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
94975P405 WELLSFARGO:GOVT MM I	777,953.77 1.0000	09/30/2020 0.01	09/30/2020	AAA Cash	0.01 0.01	777,953.77 777,953.77 0.00	777,953.77 0.00 777,953.77
CCYUSD Receivable	9.53 1.0000	09/30/2020 0.00	09/30/2020	AAA Cash	0.00 0.00	9.53 9.53 0.00	9.53 0.00 9.53
CCYUSD Cash	1.05 1.0000	09/30/2020 0.00	09/30/2020	AAA Cash	0.00 0.00	1.05 1.05 0.00	1.05 0.00 1.05
665859AL8 NORTHERN TRUST CORP	700,000.00 100.2842	11/04/2020 3.45	11/04/2020	A+ Financial	0.23 0.43	703,129.00 702,086.00 -96.32	701,989.68 9,861.25 711,850.93
79771TNS2 SAN FRANCISCO CALIF CITY & CNTY UNI SCH DIST	500,000.00 100.0000	10/01/2020 0.18	10/01/2020	AA Municipal	0.18 0.18	500,000.00 500,000.00 0.00	500,000.00 85.00 500,085.00
---	1,977,964.35	10/13/2020	10/13/2020	AA	0.13	1,981,093.35	1,979,954.03
---	61.3970	1.28	---	---	0.20	1,980,050.35 -96.32	9,946.25 1,989,900.28

ST

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
09247XAH4 BLACKROCK INC	450,000.00 102.5786	05/24/2021 4.25	05/24/2021	AA- Financial	0.30 0.28	467,374.50 461,437.00 166.69	461,603.69 6,746.88 468,350.56
912828C57 UNITED STATES TREASURY	1,000,000.00 101.0664	03/31/2021 2.25	03/31/2021	AAA Government	1.84 0.12	1,006,757.81 1,001,979.23 8,684.77	1,010,664.00 61.81 1,010,725.81
3137BAHA3 FHMS K-715 A2	727,861.46 100.3733	01/25/2021 2.86	12/26/2020	AAA Mortgage Backed	1.36 0.49	731,500.77 729,028.07 1,550.43	730,578.50 1,732.31 732,310.81
3130A1W95 FEDERAL HOME LOAN BANKS	1,000,000.00 101.4674	06/11/2021 2.25	06/11/2021	AAA Agency	1.54 0.14	1,009,410.00 1,004,848.74 9,825.32	1,014,674.06 6,875.00 1,021,549.06
313378JP7 FEDERAL HOME LOAN BANKS	1,000,000.00 102.1077	09/10/2021 2.38	09/10/2021	AAA Agency	1.66 0.14	1,013,040.00 1,006,567.73 14,509.57	1,021,077.30 1,385.42 1,022,462.72
4581XOCD8 INTER-AMERICAN DEVELOPMENT BANK	1,000,000.00 100.2044	11/09/2020 2.13	11/09/2020	AAA Government	1.72 0.24	1,004,024.00 1,000,425.30 1,618.60	1,002,043.90 8,381.94 1,010,425.84

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Balance Sheet Classification

US Dollar

01 July 2020 to 30 September 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
912828L99 UNITED STATES TREASURY	1,000,000.00 100.1039	10/31/2020 1.38	10/31/2020	AAA Government	1.61 0.14	997,656.25 999,805.77 1,233.23	1,001,039.00 5,754.08 1,006,793.08
92826CAB8 VISA INC	675,000.00 100.2197	12/14/2020 2.20	11/14/2020	AA- Industrial	2.56 0.38	671,024.25 674,516.11 1,967.05	676,483.16 4,413.75 680,896.91
4581XOCS5 INTER-AMERICAN DEVELOPMENT BANK	1,000,000.00 100.7229	03/15/2021 1.88	03/15/2021	AAA Government	0.18 0.29	1,010,270.00 1,007,702.50 -473.51	1,007,228.99 833.33 1,008,062.32
06406FAA1 BANK OF NEW YORK MELLON CORP	700,000.00 101.0203	04/15/2021 2.50	03/15/2021	AA- Financial	1.90 0.27	706,398.00 701,865.14 5,277.30	707,142.44 8,069.44 715,211.89
89236TCZ6 TOYOTA MOTOR CREDIT CORP	500,000.00 100.8374	04/08/2021 1.90	04/08/2021	A+ Industrial	1.78 0.29	500,905.00 500,291.39 3,895.41	504,186.80 4,565.28 508,752.08
912828Q78 UNITED STATES TREASURY	1,000,000.00 100.7383	04/30/2021 1.38	04/30/2021	AAA Government	1.63 0.11	996,210.94 998,554.26 8,828.74	1,007,383.00 5,754.08 1,013,137.08
912828S27 UNITED STATES TREASURY	1,000,000.00 100.7500	06/30/2021 1.13	06/30/2021	AAA Government	1.63 0.12	991,484.38 996,270.13 11,229.87	1,007,500.00 2,843.07 1,010,343.07
24422ETZ2 JOHN DEERE CAPITAL CORP	700,000.00 100.5322	01/08/2021 2.35	01/08/2021	A Industrial	2.66 0.39	696,430.00 699,436.32 4,289.18	703,725.50 3,792.64 707,518.14
44932HAF0 IBM CREDIT LLC	750,000.00 100.0540	02/05/2021 0.41	02/05/2021	A Industrial	0.62 0.24	748,807.50 749,466.73 938.27	750,405.00 485.69 750,890.69
808513AV7 CHARLES SCHWAB CORP	700,000.00 100.1469	05/21/2021 0.57	04/21/2021	A Financial	0.48 0.29	700,868.00 700,348.58 679.57	701,028.15 451.93 701,480.08
17325FAQ1 CITIBANK NA	700,000.00 102.3067	07/23/2021 3.40	06/23/2021	AA- Financial	0.32 0.24	721,000.00 715,588.24 558.94	716,147.18 4,495.56 720,642.74
459058GH0 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1,000,000.00 102.0600	07/23/2021 2.75	07/23/2021	AAA Government	0.19 0.21	1,024,990.00 1,020,650.00 -50.00	1,020,600.00 5,194.44 1,025,794.44
02582JJH4 AMXCA 2018-8 A	665,000.00 102.8072	09/15/2021 3.18	09/15/2021	AAA Asset Backed	0.39 0.25	688,015.23 682,692.32 975.29	683,667.61 939.87 684,607.48
65478BAD3 NALT 2018-A A3	237,790.49 100.4475	09/15/2021 3.25	11/16/2020	AAA Asset Backed	6.17 -0.16	234,818.11 236,733.20 2,121.43	238,854.62 343.48 239,198.10
9128285G1 UNITED STATES TREASURY	1,000,000.00 100.2261	10/31/2020 2.88	10/31/2020	AAA Government	1.72 0.19	1,013,242.19 1,000,928.19 1,332.81	1,002,261.00 12,031.25 1,014,292.25

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Balance Sheet Classification

US Dollar

01 July 2020 to 30 September 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
43814WAB1 HAROT 2019-1 A2	80,418.00 100.2472	09/20/2021 2.75	11/01/2020	AAA Asset Backed	4.12 0.01	80,015.91 80,300.10 316.73	80,616.83 79.86 80,696.69
9128286D7 UNITED STATES TREASURY	500,000.00 100.9805	02/28/2021 2.50	02/28/2021	AAA Government	2.35 0.15	501,328.13 500,298.68 4,603.82	504,902.50 1,070.44 505,972.94
14913Q2W8 CATERPILLAR FINANCIAL SERVICES CORP	535,000.00 101.4646	05/17/2021 2.65	05/17/2021	A Industrial	0.34 0.32	545,839.10 542,722.86 112.95	542,835.81 5,277.18 548,112.99
3133EKR73 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 100.0980	09/23/2021 0.22	09/23/2021	AAA Agency	0.23 0.12	1,000,000.00 1,000,000.00 979.74	1,000,979.74 49.61 1,001,029.35
376087FW7 GILROY CALIF UNI SCH DIST	500,000.00 100.9400	08/01/2021 1.72	08/01/2021	AA- Municipal	1.72 0.59	500,000.00 500,000.00 4,700.00	504,700.00 1,434.17 506,134.17
313312N97 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 99.9922	11/10/2020 0.00	11/10/2020	A-1+ Agency	1.62 0.07	983,866.67 998,222.22 1,700.00	999,922.22 0.00 999,922.22
313312N30 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 99.9934	11/04/2020 0.00	11/04/2020	A-1+ Agency	1.62 0.07	985,688.89 998,488.89 1,445.00	999,933.89 0.00 999,933.89
313385DF0 FEDERAL HOME LOAN BANKS	1,000,000.00 99.9531	03/19/2021 0.00	03/19/2021	A-1+ Agency	0.40 0.10	995,955.56 998,122.22 1,408.78	999,531.00 0.00 999,531.00
313312N55 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 99.9930	11/06/2020 0.00	11/06/2020	A-1+ Agency	0.20 0.07	998,788.89 999,800.00 130.00	999,930.00 0.00 999,930.00
313313DU9 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 99.9494	04/01/2021 0.00	04/01/2021	A-1+ Agency	0.30 0.10	996,966.67 998,483.33 1,011.11	999,494.44 0.00 999,494.44
313312J27 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 99.9998	10/02/2020 0.00	10/02/2020	A-1+ Agency	0.20 0.04	999,016.67 999,994.44 3.89	999,998.33 0.00 999,998.33
34153P7G7 FLORIDA ST BRD ED PUB ED	750,000.00 103.2100	06/01/2021 5.00	06/01/2021	AAA Municipal	0.84 0.20	784,507.50 770,602.76 3,472.24	774,075.00 12,500.00 786,575.00
786089JA1 SACRAMENTO CALIF WTR REV	550,000.00 100.8770	09/01/2021 1.47	09/01/2021	AA Municipal	1.47 0.50	550,000.00 550,000.00 4,823.50	554,823.50 672.38 555,495.88
799055QQ4 SAN MATEO FOSTER CITY CALIF SCH DIST	500,000.00 100.5200	08/01/2021 1.06	08/01/2021	AAA Municipal	1.06 0.43	500,000.00 500,000.00 2,600.00	502,600.00 885.00 503,485.00
9523472B7 WEST CONTRA COSTA CALIF UNI SCH DIST	535,000.00 100.5120	08/01/2021 1.28	08/01/2021	AA- Municipal	1.28 0.66	535,000.00 535,000.00 2,739.20	537,739.20 1,144.90 538,884.10

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Balance Sheet Classification

US Dollar

01 July 2020 to 30 September 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
542424WH5 LONG BEACH CALIF HBR REV	500,000.00 103.0150	07/15/2021 4.00	07/15/2021	AA Municipal	0.95 0.19	517,475.00 511,884.66 3,190.34	515,075.00 4,222.22 519,297.22
378460YA1 GLENDALE CALIF UNI SCH DIST	150,000.00 100.4160	09/01/2021 0.92	09/01/2021	AA+ Municipal	0.92 0.46	150,000.00 150,000.00 624.00	150,624.00 115.13 150,739.13
313385GB6 FEDERAL HOME LOAN BANKS	1,000,000.00 99.9276	05/26/2021 0.00	05/26/2021	A-1+ Agency	0.19 0.11	998,124.31 998,782.09 493.74	999,275.83 0.00 999,275.83
313313EA2 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 99.9478	04/07/2021 0.00	04/07/2021	A-1+ Agency	0.19 0.10	998,342.78 999,007.78 470.00	999,477.78 0.00 999,477.78
845389JD8 SOUTHWESTERN CMNTY COLLEGE DIST CALIF	665,000.00 100.0620	08/01/2021 0.37	08/01/2021	AA Municipal	0.37 0.29	665,000.00 665,000.00 412.30	665,412.30 381.71 665,794.01
14575TDV1 CARSON CALIF REDEV AGY SUCCESSOR AGY TAX ALLOCATIO	250,000.00 100.0780	08/01/2021 0.81	08/01/2021	A+ Municipal	0.81 0.71	250,000.00 250,000.00 195.00	250,195.00 157.31 250,352.31
13063DWC8 CALIFORNIA ST	500,000.00 101.6710	05/01/2021 3.00	05/01/2021	AA Municipal	0.15 0.15	509,170.00 508,307.86 47.14	508,355.00 916.67 509,271.67
313313KF4 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 99.8957	08/10/2021 0.00	08/10/2021	A-1+ Agency	0.15 0.12	998,600.00 998,695.83 260.84	998,956.67 0.00 998,956.67
798153NA6 SAN JOSE CALIF FING AUTH LEASE REV	780,000.00 100.0050	06/01/2021 0.42	06/01/2021	AA Municipal	0.42 0.41	780,000.00 780,000.00 39.00	780,039.00 63.85 780,102.85
---	33,601,069.96	04/14/2021	04/07/2021	AA+	1.05	33,757,913.01	33,837,786.94
---	100.7144	1.51	---	---	0.21	33,722,848.67 114,938.27	114,121.65 33,951,908.59

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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
22546QAR8 CREDIT SUISSE AG (NEW YORK BRANCH)	300,000.00 102.8150	10/29/2021 3.00	10/29/2021	A+ Financial	0.33 0.39	308,664.00 308,598.36 -153.36	308,445.00 3,800.00 312,245.00
69353REY0 PNC BANK NA	700,000.00 102.5310	12/09/2021 2.55	11/09/2021	A+ Financial	0.40 0.26	720,391.00 716,542.10 1,175.15	717,717.24 5,553.33 723,270.58
65478GAD2 NAROT 2017-B A3	50,168.67 100.1638	10/15/2021 1.75	12/15/2020	AAA Asset Backed	3.01 1.48	49,300.51 50,101.12 149.73	50,250.86 39.02 50,289.88

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Balance Sheet Classification

US Dollar

01 July 2020 to 30 September 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
65478GAD2 NAROT 2017-B A3	33,445.78 100.1638	10/15/2021 1.75	12/15/2020	AAA Asset Backed	3.13 1.48	32,940.17 33,396.40 104.17	33,500.57 26.01 33,526.59
06051GHH5 BANK OF AMERICA CORP	700,000.00 101.8748	05/17/2022 3.50	05/17/2021	A+ Financial	0.66 0.52	717,486.00 712,381.39 742.30	713,123.69 9,116.84 722,240.53
89231AAD3 TAOT 2018-C A3	758,575.52 101.5201	12/15/2022 3.02	04/01/2021	AAA Asset Backed	1.65 0.35	770,161.58 764,971.99 5,134.56	770,106.55 1,018.18 771,124.73
92348XAB1 VZOT 2018-A A1B	800,000.00 100.0793	04/20/2023 0.40	04/26/2021	AAA Asset Backed	0.40 0.25	800,000.00 800,000.00 634.00	800,634.00 88.06 800,722.06
58772TAC4 MBALT 2019-A A3	355,018.88 100.7199	11/15/2021 3.10	01/03/2021	AAA Asset Backed	1.86 0.38	358,735.49 356,049.54 1,525.23	357,574.77 489.14 358,063.91
36256UAD0 GMALT 2019-1 A3	665,770.61 100.7497	12/20/2021 2.98	01/03/2021	AAA Asset Backed	1.32 0.09	672,376.30 668,437.99 2,323.70	670,761.69 606.22 671,367.91
86787EBE6 TRUIST BANK	700,000.00 103.8733	05/17/2022 2.80	04/17/2022	A+ Financial	0.63 0.29	728,287.00 723,249.02 3,864.09	727,113.11 7,295.56 734,408.67
14042WAB6 COPAR 2019-1 A2	166,888.71 100.3416	04/15/2022 2.58	11/27/2020	AAA Asset Backed	2.60 0.38	166,874.59 166,885.63 573.23	167,458.85 191.37 167,650.22
05588CAB8 BMWOT 2019-A A2	350,336.79 100.4512	05/25/2022 2.05	12/26/2020	AAA Asset Backed	2.06 0.43	350,329.40 350,334.19 1,583.32	351,917.51 119.70 352,037.21
90331HPK3 US BANK NA	750,000.00 100.1351	01/21/2022 0.45	12/21/2021	AA- Financial	0.45 0.29	750,000.00 750,000.00 1,013.11	751,013.11 677.07 751,690.18
34531MAD0 FORDL 2020-A A3	590,000.00 101.6196	03/15/2023 1.85	11/01/2021	AAA Asset Backed	1.86 0.36	589,971.33 589,981.19 9,574.27	599,555.46 485.11 600,040.57
032556GM8 ANAHEIM CALIF HSG & PUB IMPT AUTH REV	630,000.00 101.0550	10/01/2021 1.65	10/01/2021	AA- Municipal	1.65 0.58	630,000.00 630,000.00 6,646.50	636,646.50 5,966.26 642,612.76
166756AG1 CHEVRON USA INC	400,000.00 99.9810	08/12/2022 0.37	08/12/2022	AA Industrial	0.37 0.34	400,000.00 400,000.00 -76.00	399,924.00 203.82 400,127.82
438516CD6 HONEYWELL INTERNATIONAL INC	500,000.00 100.0797	08/19/2022 0.50	08/19/2021	A Industrial	0.50 0.36	500,000.00 500,000.00 398.73	500,398.72 297.27 500,695.99
---	8,450,204.96	05/29/2022	08/09/2021	AA	1.02	8,545,517.37	8,556,141.65
---	101.2708	2.02		---	0.35	8,520,928.93 35,212.73	35,972.94 8,592,114.60

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Balance Sheet Classification

US Dollar

01 July 2020 to 30 September 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



Summary

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
---	44,029,239.26	06/24/2021	04/23/2021	AA+	1.00	44,284,523.73	44,373,882.62
---	99.0650	1.60		---	0.24	44,223,827.95 150,054.67	160,040.85 44,533,923.47

* 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 July 2020 to 30 September 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, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
09/03/2020 09/09/2020	13063DWC8 CALIFORNIA ST	MORGAN STANLEY CO 05/01/2021 3.00	500,000.00 500,000.00 101.83	0.00 509,170.00	0.00 0.00	0.00 -509,170.00
08/12/2020 09/03/2020	14575TDV1 CARSON CALIF REDEV AGY SUCCESSOR AGY TAX ALLOCATIO	Piper Jaffray Inc 08/01/2021 0.81	250,000.00 250,000.00 100.00	0.00 250,000.00	0.00 0.00	0.00 -250,000.00
08/10/2020 08/12/2020	166756AG1 CHEVRON USA INC	Citigroup Global Markets (AU) 08/12/2022 0.37	400,000.00 400,000.00 100.00	0.00 400,000.00	0.00 0.00	0.00 -400,000.00
09/24/2020 09/28/2020	22546QAR8 CREDIT SUISSE AG (NEW YORK BRANCH)	BARCLAYS CAPITAL INC. 10/29/2021 3.00	300,000.00 300,000.00 102.89	0.00 308,664.00	0.00 3,725.00	0.00 -312,389.00
09/08/2020 09/08/2020	313313KF4 FEDERAL FARM CREDIT BANKS FUNDING CORP	APX Asset 08/10/2021 0.00	1,000,000.00 1,000,000.00 99.86	0.00 998,600.00	0.00 0.00	0.00 -998,600.00
08/17/2020 08/19/2020	438516CD6 HONEYWELL INTERNATIONAL INC	Goldman Sachs & Co. (AU) 08/19/2022 0.50	500,000.00 500,000.00 100.00	0.00 500,000.00	0.00 0.00	0.00 -500,000.00
08/05/2020 08/07/2020	4581X0CS5 INTER-AMERICAN DEVELOPMENT BANK	TORONTO DOMINION BK 03/15/2021 1.88	1,000,000.00 1,000,000.00 101.03	0.00 1,010,270.00	0.00 7,395.83	0.00 -1,017,665.83
07/30/2020 07/31/2020	459058GH0 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	Bank of Montreal, Primary Broker 07/23/2021 2.75	1,000,000.00 1,000,000.00 102.50	0.00 1,024,990.00	0.00 611.11	0.00 -1,025,601.11
09/10/2020 09/14/2020	665859AL8 NORTHERN TRUST CORP	Piper Jaffray Inc 11/04/2020 3.45	700,000.00 700,000.00 100.45	0.00 703,129.00	0.00 8,720.83	0.00 -711,849.83
08/21/2020 08/27/2020	79771TNS2 SAN FRANCISCO CALIF CITY & CNTY UNI SCH DIST	Stifel Nicolaus & Co. 10/01/2020 0.18	500,000.00 500,000.00 100.00	0.00 500,000.00	0.00 0.00	0.00 -500,000.00
09/11/2020 09/24/2020	798153NA6 SAN JOSE CALIF FING AUTH LEASE REV	J.P. Morgan Securities Inc. (AU) 06/01/2021 0.42	780,000.00 780,000.00 100.00	0.00 780,000.00	0.00 0.00	0.00 -780,000.00
07/23/2020 08/05/2020	845389JD8 SOUTHWESTERN CMNTY COLLEGE DIST CALIF	Dain Rauscher 08/01/2021 0.37	665,000.00 665,000.00 100.00	0.00 665,000.00	0.00 0.00	0.00 -665,000.00
07/01/2020 07/01/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 09/30/2020 0.02	4,962.85 4,962.85 1.00	4,962.85 4,962.85	0.00 0.00	0.00 -4,962.85
07/01/2020 07/01/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 09/30/2020 0.02	21,014.40 21,014.40 1.00	21,014.40 21,014.40	0.00 0.00	0.00 -21,014.40

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Trading Activity

US Dollar

01 July 2020 to 30 September 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
07/08/2020	94975P405	Direct	8,225.00	8,225.00	0.00	0.00
07/08/2020	WELLSFARGO:GOVT MM I	09/30/2020 0.02	8,225.00 1.00	8,225.00	0.00	-8,225.00
07/15/2020	94975P405	Direct	38,170.60	38,170.60	0.00	0.00
07/15/2020	WELLSFARGO:GOVT MM I	09/30/2020 0.02	38,170.60 1.00	38,170.60	0.00	-38,170.60
07/15/2020	94975P405	Direct	76,225.37	76,225.37	0.00	0.00
07/15/2020	WELLSFARGO:GOVT MM I	09/30/2020 0.02	76,225.37 1.00	76,225.37	0.00	-76,225.37
07/15/2020	94975P405	Direct	100,170.63	100,170.63	0.00	0.00
07/15/2020	WELLSFARGO:GOVT MM I	09/30/2020 0.02	100,170.63 1.00	100,170.63	0.00	-100,170.63
07/20/2020	94975P405	Direct	5.18	5.18	0.00	0.00
07/20/2020	WELLSFARGO:GOVT MM I	09/30/2020 0.02	5.18 1.00	5.18	0.00	-5.18
07/21/2020	94975P405	Direct	2,212.42	2,212.42	0.00	0.00
07/21/2020	WELLSFARGO:GOVT MM I	09/30/2020 0.02	2,212.42 1.00	2,212.42	0.00	-2,212.42
07/21/2020	94975P405	Direct	40,444.51	40,444.51	0.00	0.00
07/21/2020	WELLSFARGO:GOVT MM I	09/30/2020 0.02	40,444.51 1.00	40,444.51	0.00	-40,444.51
07/23/2020	94975P405	Direct	11,900.00	11,900.00	0.00	0.00
07/23/2020	WELLSFARGO:GOVT MM I	09/30/2020 0.02	11,900.00 1.00	11,900.00	0.00	-11,900.00
07/27/2020	94975P405	Direct	71,394.68	71,394.68	0.00	0.00
07/27/2020	WELLSFARGO:GOVT MM I	09/30/2020 0.02	71,394.68 1.00	71,394.68	0.00	-71,394.68
07/27/2020	94975P405	Direct	19,780.43	19,780.43	0.00	0.00
07/27/2020	WELLSFARGO:GOVT MM I	09/30/2020 0.02	19,780.43 1.00	19,780.43	0.00	-19,780.43
07/31/2020	94975P405	Direct	4,062.50	4,062.50	0.00	0.00
07/31/2020	WELLSFARGO:GOVT MM I	09/30/2020 0.02	4,062.50 1.00	4,062.50	0.00	-4,062.50
08/03/2020	94975P405	Direct	1,402.52	1,402.52	0.00	0.00
08/03/2020	WELLSFARGO:GOVT MM I	09/30/2020 0.01	1,402.52 1.00	1,402.52	0.00	-1,402.52
08/03/2020	94975P405	Direct	1,438,492.55	1,438,492.55	0.00	0.00
08/03/2020	WELLSFARGO:GOVT MM I	09/30/2020 0.01	1,438,492.55 1.00	1,438,492.55	0.00	-1,438,492.55
08/14/2020	94975P405	Direct	1,458,750.00	1,458,750.00	0.00	0.00
08/14/2020	WELLSFARGO:GOVT MM I	09/30/2020 0.01	1,458,750.00 1.00	1,458,750.00	0.00	-1,458,750.00
08/17/2020	94975P405	Direct	60,099.98	60,099.98	0.00	0.00
08/17/2020	WELLSFARGO:GOVT MM I	09/30/2020 0.01	60,099.98 1.00	60,099.98	0.00	-60,099.98
08/17/2020	94975P405	Direct	94,771.54	94,771.54	0.00	0.00
08/17/2020	WELLSFARGO:GOVT MM I	09/30/2020 0.01	94,771.54 1.00	94,771.54	0.00	-94,771.54

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Trading Activity

US Dollar

01 July 2020 to 30 September 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
08/17/2020 08/17/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 09/30/2020 0.01	1,762.25 1,762.25 1.00	1,762.25 1,762.25	0.00 0.00	0.00 -1,762.25
08/18/2020 08/18/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 09/30/2020 0.01	41,019.00 41,019.00 1.00	41,019.00 41,019.00	0.00 0.00	0.00 -41,019.00
08/18/2020 08/18/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 09/30/2020 0.01	782,676.49 782,676.49 1.00	782,676.49 782,676.49	0.00 0.00	0.00 -782,676.49
08/20/2020 08/20/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 09/30/2020 0.01	48,654.33 48,654.33 1.00	48,654.33 48,654.33	0.00 0.00	0.00 -48,654.33
08/21/2020 08/21/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 09/30/2020 0.01	1,241.72 1,241.72 1.00	1,241.72 1,241.72	0.00 0.00	0.00 -1,241.72
08/25/2020 08/25/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 09/30/2020 0.01	56,653.17 56,653.17 1.00	56,653.17 56,653.17	0.00 0.00	0.00 -56,653.17
08/26/2020 08/26/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 09/30/2020 0.01	73,001.76 73,001.76 1.00	73,001.76 73,001.76	0.00 0.00	0.00 -73,001.76
08/31/2020 08/31/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 09/30/2020 0.01	6,250.00 6,250.00 1.00	6,250.00 6,250.00	0.00 0.00	0.00 -6,250.00
09/01/2020 09/01/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 09/30/2020 0.01	552,937.64 552,937.64 1.00	552,937.64 552,937.64	0.00 0.00	0.00 -552,937.64
09/02/2020 09/02/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 09/30/2020 0.01	711.69 711.69 1.00	711.69 711.69	0.00 0.00	0.00 -711.69
09/10/2020 09/10/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 09/30/2020 0.01	11,875.00 11,875.00 1.00	11,875.00 11,875.00	0.00 0.00	0.00 -11,875.00
09/11/2020 09/11/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 09/30/2020 0.01	1,014,375.00 1,014,375.00 1.00	1,014,375.00 1,014,375.00	0.00 0.00	0.00 -1,014,375.00
09/15/2020 09/15/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 09/30/2020 0.01	111,380.55 111,380.55 1.00	111,380.55 111,380.55	0.00 0.00	0.00 -111,380.55
09/15/2020 09/15/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 09/30/2020 0.01	50,242.85 50,242.85 1.00	50,242.85 50,242.85	0.00 0.00	0.00 -50,242.85
09/15/2020 09/15/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 09/30/2020 0.01	38,776.11 38,776.11 1.00	38,776.11 38,776.11	0.00 0.00	0.00 -38,776.11
09/15/2020 09/15/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 09/30/2020 0.01	9,375.00 9,375.00 1.00	9,375.00 9,375.00	0.00 0.00	0.00 -9,375.00

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Trading Activity

US Dollar

01 July 2020 to 30 September 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
09/16/2020 09/16/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 09/30/2020 0.01	43,437.81 43,437.81 1.00	43,437.81 43,437.81	0.00 0.00	0.00 -43,437.81
09/21/2020 09/21/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 09/30/2020 0.01	127,287.50 127,287.50 1.00	127,287.50 127,287.50	0.00 0.00	0.00 -127,287.50
09/23/2020 09/23/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 09/30/2020 0.01	779.78 779.78 1.00	779.78 779.78	0.00 0.00	0.00 -779.78
09/25/2020 09/25/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 09/30/2020 0.01	117,852.07 117,852.07 1.00	117,852.07 117,852.07	0.00 0.00	0.00 -117,852.07
09/29/2020 09/29/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 09/30/2020 0.01	577,532.03 577,532.03 1.00	577,532.03 577,532.03	0.00 0.00	0.00 -577,532.03
09/30/2020 09/30/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 09/30/2020 0.01	11,250.00 11,250.00 1.00	11,250.00 11,250.00	0.00 0.00	0.00 -11,250.00
---	---	---	14,726,156.91	7,131,156.91	0.00	0.00
---	---	02/21/2021 0.74	14,726,156.91 ---	14,780,979.91	20,452.77	-14,801,432.68

Call Redemption

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
09/29/2020 09/29/2020	46625HNX4 JPMORGAN CHASE & CO	Redemption 10/29/2020 2.55	-575,000.00 -575,000.00 100.00	0.00 -575,000.00	0.00 0.00	0.00 575,000.00
09/29/2020 09/29/2020	46625HNX4 JPMORGAN CHASE & CO	Redemption 10/29/2020 2.55	-575,000.00 -575,000.00 100.00	0.00 -575,000.00	0.00 0.00	0.00 575,000.00

Maturity

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
07/01/2020 07/01/2020	13017HAF3 CALIFORNIA EARTHQUAKE AUTH REV	Maturity 07/01/2020 1.30	-1,000,000.00 -1,000,000.00 100.00	0.00 -1,000,000.00	0.00 0.00	0.00 1,000,000.00
09/01/2020 09/01/2020	283062DH7 EL DORADO CALIF IRR DIST REV	Maturity 09/01/2020 0.54	-400,000.00 -400,000.00 100.00	0.00 -400,000.00	0.00 0.00	0.00 400,000.00

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Trading Activity

US Dollar

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WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
09/11/2020 09/11/2020	313370US5 FEDERAL HOME LOAN BANKS	Maturity 09/11/2020 2.88	-1,000,000.00 -1,000,000.00 100.00	0.00 -1,000,000.00	0.00 0.00	0.00 1,000,000.00
09/01/2020 09/01/2020	378460XZ7 GLENDALE CALIF UNI SCH DIST	Maturity 09/01/2020 0.82	-150,000.00 -150,000.00 100.00	0.00 -150,000.00	0.00 0.00	0.00 150,000.00
08/14/2020 08/14/2020	50000DHE9 Koch Industries, Inc.	Maturity 08/14/2020 0.00	-750,000.00 -750,000.00 100.00	0.00 -750,000.00	0.00 0.00	0.00 750,000.00
07/01/2020 07/01/2020	544647BY5 LOS ANGELES CALIF UNI SCH DIST	Maturity 07/01/2020 2.38	-300,000.00 -300,000.00 100.00	0.00 -300,000.00	0.00 0.00	0.00 300,000.00
08/14/2020 08/14/2020	69371RM78 PACCAR FINANCIAL CORP	Maturity 08/14/2020 2.50	-700,000.00 -700,000.00 100.00	0.00 -700,000.00	0.00 0.00	0.00 700,000.00
08/01/2020 08/01/2020	796720MC1 SAN BERNARDINO CALIF CMNTY COLLEGE DIST	Maturity 08/01/2020 1.75	-750,000.00 -750,000.00 100.00	0.00 -750,000.00	0.00 0.00	0.00 750,000.00
08/01/2020 08/01/2020	797508GZ5 SAN DIEGUITO CALIF UN HIGH SCH DIST	Maturity 08/01/2020 1.07	-250,000.00 -250,000.00 100.00	0.00 -250,000.00	0.00 0.00	0.00 250,000.00
08/01/2020 08/01/2020	799055QP6 SAN MATEO FOSTER CITY CALIF SCH DIST	Maturity 08/01/2020 0.96	-425,000.00 -425,000.00 100.00	0.00 -425,000.00	0.00 0.00	0.00 425,000.00
08/18/2020 08/18/2020	857477AS2 STATE STREET CORP	Maturity 08/18/2020 2.55	-700,000.00 -700,000.00 100.00	0.00 -700,000.00	0.00 0.00	0.00 700,000.00
07/31/2020 07/31/2020	912828XM7 UNITED STATES TREASURY	Maturity 07/31/2020 1.63	-500,000.00 -500,000.00 100.00	0.00 -500,000.00	0.00 0.00	0.00 500,000.00
---	---	Maturity	-6,925,000.00	0.00	0.00	0.00
---	---	08/08/2020 1.67	-6,925,000.00 100.00	-6,925,000.00	0.00	6,925,000.00

Principal Paydown

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
07/25/2020 07/25/2020	05588CAB8 BMWOT 2019-A A2	Direct 05/25/2022 2.05	0.00 -70,413.34 ---	0.00 -70,413.34	0.00 0.00	0.00 70,413.34
08/25/2020 08/25/2020	05588CAB8 BMWOT 2019-A A2	Direct 05/25/2022 2.05	0.00 -72,140.71 ---	0.00 -72,140.71	0.00 0.00	0.00 72,140.71

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Trading Activity

US Dollar

01 July 2020 to 30 September 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
09/25/2020	05588CAB8	Direct	0.00	0.00	0.00	0.00
09/25/2020	BMWOT 2019-A A2	05/25/2022 2.05	-81,553.36	-81,553.36	0.00	81,553.36
07/15/2020	14042WAB6	Direct	0.00	0.00	0.00	0.00
07/15/2020	COPAR 2019-1 A2	04/15/2022 2.58	-52,763.56	-52,763.56	0.00	52,763.56
08/15/2020	14042WAB6	Direct	0.00	0.00	0.00	0.00
08/15/2020	COPAR 2019-1 A2	04/15/2022 2.58	-52,439.52	-52,439.52	0.00	52,439.52
09/15/2020	14042WAB6	Direct	0.00	0.00	0.00	0.00
09/15/2020	COPAR 2019-1 A2	04/15/2022 2.58	-48,989.40	-48,989.40	0.00	48,989.40
07/01/2020	3137BAHA3	Direct	0.00	0.00	0.00	0.00
07/01/2020	FHMS K-715 A2	01/25/2021 2.86	-17,795.24	-17,795.24	0.00	17,795.24
08/01/2020	3137BAHA3	Direct	0.00	0.00	-0.01	0.00
08/01/2020	FHMS K-715 A2	01/25/2021 2.86	-54,710.32	-54,710.32	0.00	54,710.32
09/01/2020	3137BAHA3	Direct	0.00	0.00	0.00	0.00
09/01/2020	FHMS K-715 A2	01/25/2021 2.86	-33,748.27	-33,748.27	0.00	33,748.27
08/20/2020	36256UAD0	Direct	0.00	0.00	0.00	0.00
08/20/2020	GMALT 2019-1 A3	12/20/2021 2.98	-46,667.67	-46,667.67	0.00	46,667.67
09/20/2020	36256UAD0	Direct	0.00	0.00	0.00	0.00
09/20/2020	GMALT 2019-1 A3	12/20/2021 2.98	-87,561.73	-87,561.73	0.00	87,561.73
07/18/2020	43814WAB1	Direct	0.00	0.00	-0.01	0.00
07/18/2020	HAROT 2019-1 A2	09/20/2021 2.75	-39,989.92	-39,989.91	0.00	39,989.91
08/18/2020	43814WAB1	Direct	0.00	0.00	0.00	0.00
08/18/2020	HAROT 2019-1 A2	09/20/2021 2.75	-40,656.05	-40,656.05	0.00	40,656.05
09/18/2020	43814WAB1	Direct	0.00	0.00	0.00	0.00
09/18/2020	HAROT 2019-1 A2	09/20/2021 2.75	-37,302.19	-37,302.19	0.00	37,302.19
07/15/2020	58772TAC4	Direct	0.00	0.00	0.00	0.00
07/15/2020	MBALT 2019-A A3	11/15/2021 3.10	-36,878.93	-36,878.93	0.00	36,878.93
08/15/2020	58772TAC4	Direct	0.00	0.00	0.00	0.00
08/15/2020	MBALT 2019-A A3	11/15/2021 3.10	-58,903.58	-58,903.58	0.00	58,903.58
09/15/2020	58772TAC4	Direct	0.00	0.00	-0.01	0.00
09/15/2020	MBALT 2019-A A3	11/15/2021 3.10	-49,198.62	-49,198.61	0.00	49,198.61
07/15/2020	65478BAD3	Direct	0.00	0.00	0.00	0.00
07/15/2020	NALT 2018-A A3	09/15/2021 3.25	-73,258.15	-73,258.15	0.00	73,258.15

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Trading Activity

US Dollar

01 July 2020 to 30 September 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
08/15/2020	65478BAD3	Direct	0.00	0.00	0.00	0.00
08/15/2020	NALT 2018-A A3	09/15/2021 3.25	-72,744.92	-72,744.92	0.00	72,744.92
09/15/2020	65478BAD3	Direct	0.00	0.00	0.00	0.00
09/15/2020	NALT 2018-A A3	09/15/2021 3.25	-61,117.47	-61,117.47	0.00	61,117.47
07/15/2020	65478GAD2	Direct	0.00	0.00	0.00	0.00
07/15/2020	NAROT 2017-B A3	10/15/2021 1.75	-40,393.21	-40,393.21	0.00	40,393.21
08/15/2020	65478GAD2	Direct	0.00	0.00	0.00	0.00
08/15/2020	NAROT 2017-B A3	10/15/2021 1.75	-38,601.60	-38,601.60	0.00	38,601.60
09/15/2020	65478GAD2	Direct	0.00	0.00	0.00	0.00
09/15/2020	NAROT 2017-B A3	10/15/2021 1.75	-35,929.95	-35,929.95	0.00	35,929.95
09/15/2020	89231AAD3	Direct	0.00	0.00	0.00	0.00
09/15/2020	TAOT 2018-C A3	12/15/2022 3.02	-41,424.48	-41,424.48	0.00	41,424.48
07/20/2020	92868LAB7	Direct	0.00	0.00	0.00	0.00
07/20/2020	VALET 2018-1 A2A	07/20/2021 2.81	-2,212.45	-2,212.45	0.00	2,212.45
---	---	Direct	0.00	0.00	-0.02	0.00
---	---	12/11/2021 2.68	-1,247,394.64	-1,247,394.62	0.00	1,247,394.62

Sell

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
07/20/2020	94975P405	Direct	-2,128.39	-2,128.39	0.00	0.00
07/20/2020	WELLSFARGO:GOVT MM I	09/30/2020 0.02	-2,128.39	-2,128.39	0.00	2,128.39
07/21/2020	94975P405	Direct	-166,756.82	-166,756.82	0.00	0.00
07/21/2020	WELLSFARGO:GOVT MM I	09/30/2020 0.02	-166,756.82	-166,756.82	0.00	166,756.82
07/31/2020	94975P405	Direct	-525,601.11	-525,601.11	0.00	0.00
07/31/2020	WELLSFARGO:GOVT MM I	09/30/2020 0.02	-525,601.11	-525,601.11	0.00	525,601.11
08/05/2020	94975P405	Direct	-663,656.65	-663,656.65	0.00	0.00
08/05/2020	WELLSFARGO:GOVT MM I	09/30/2020 0.01	-663,656.65	-663,656.65	0.00	663,656.65
08/07/2020	94975P405	Direct	-1,017,665.83	-1,017,665.83	0.00	0.00
08/07/2020	WELLSFARGO:GOVT MM I	09/30/2020 0.01	-1,017,665.83	-1,017,665.83	0.00	1,017,665.83

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Trading Activity

US Dollar

01 July 2020 to 30 September 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
08/12/2020 08/12/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 09/30/2020 0.01	-400,000.00 -400,000.00 1.00	-400,000.00 -400,000.00	0.00 0.00	0.00 400,000.00
08/19/2020 08/19/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 09/30/2020 0.01	-500,000.00 -500,000.00 1.00	-500,000.00 -500,000.00	0.00 0.00	0.00 500,000.00
08/20/2020 08/20/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 09/30/2020 0.01	-4,042.26 -4,042.26 1.00	-4,042.26 -4,042.26	0.00 0.00	0.00 4,042.26
08/27/2020 08/27/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 09/30/2020 0.01	-500,000.00 -500,000.00 1.00	-500,000.00 -500,000.00	0.00 0.00	0.00 500,000.00
09/03/2020 09/03/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 09/30/2020 0.01	-250,000.00 -250,000.00 1.00	-250,000.00 -250,000.00	0.00 0.00	0.00 250,000.00
09/08/2020 09/08/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 09/30/2020 0.01	-998,600.00 -998,600.00 1.00	-998,600.00 -998,600.00	0.00 0.00	0.00 998,600.00
09/09/2020 09/09/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 09/30/2020 0.01	-509,170.00 -509,170.00 1.00	-509,170.00 -509,170.00	0.00 0.00	0.00 509,170.00
09/14/2020 09/14/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 09/30/2020 0.01	-711,849.83 -711,849.83 1.00	-711,849.83 -711,849.83	0.00 0.00	0.00 711,849.83
09/24/2020 09/24/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 09/30/2020 0.01	-780,000.00 -780,000.00 1.00	-780,000.00 -780,000.00	0.00 0.00	0.00 780,000.00
09/28/2020 09/28/2020	94975P405 WELLSFARGO:GOVT MM I	Direct 09/30/2020 0.01	-312,389.00 -312,389.00 1.00	-312,389.00 -312,389.00	0.00 0.00	0.00 312,389.00
--- ---	94975P405 WELLSFARGO:GOVT MM I	Direct 09/30/2020 0.01	-7,341,859.89 -7,341,859.89 1.00	-7,341,859.89 -7,341,859.89	0.00 0.00	0.00 7,341,859.89

Summary

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
---	---	---	-115,702.98	-210,702.98	-0.02	0.00
---	---	12/14/2020 0.89	-1,363,097.62 ---	-1,308,274.60	20,452.77	1,287,821.83

* 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.

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Trading Activity

US Dollar

01 July 2020 to 30 September 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



* 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.

Transaction Detail

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WC-Contra Costa County

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Investment Strategy: Short Duration Fixed Income

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



* Does not Lock Down.

Receivable

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
09/30/2020 09/30/2020	Money Market Funds	0.00	94975P405 WELLSFARGO:GOVT MM I	0.01	09/30/2020	---	9.54
09/30/2020 09/30/2020	Money Market Funds	0.00	94975P405 WELLSFARGO:GOVT MM I	0.01	09/30/2020	---	9.54

Settled

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
07/15/2020 07/15/2020	Coupon	0.00	02582JJH4 AMXCA 2018-8 A	3.18	09/15/2021	---	1,762.25
08/15/2020 08/15/2020	Coupon	0.00	02582JJH4 AMXCA 2018-8 A	3.18	09/15/2021	---	1,762.25
09/15/2020 09/15/2020	Coupon	0.00	02582JJH4 AMXCA 2018-8 A	3.18	09/15/2021	---	1,762.25
07/25/2020 07/25/2020	Coupon	0.00	05588CAB8 BMWOT 2019-A A2	2.05	05/25/2022	---	981.34
07/25/2020 07/25/2020	Principal Paydown	-70,413.34	05588CAB8 BMWOT 2019-A A2	2.05	05/25/2022	---	70,413.34
08/25/2020 08/25/2020	Coupon	0.00	05588CAB8 BMWOT 2019-A A2	2.05	05/25/2022	---	861.05
08/25/2020 08/25/2020	Principal Paydown	-72,140.71	05588CAB8 BMWOT 2019-A A2	2.05	05/25/2022	---	72,140.71
09/25/2020 09/25/2020	Coupon	0.00	05588CAB8 BMWOT 2019-A A2	2.05	05/25/2022	---	737.81
09/25/2020 09/25/2020	Principal Paydown	-81,553.36	05588CAB8 BMWOT 2019-A A2	2.05	05/25/2022	---	81,553.36
07/01/2020 07/01/2020	Coupon	0.00	13017HAF3 CALIFORNIA EARTHQUAKE AUTH REV	1.30	07/01/2020	---	3,755.56
07/01/2020 07/01/2020	Maturity	-1,000,000.00	13017HAF3 CALIFORNIA EARTHQUAKE AUTH REV	1.30	07/01/2020	100.00	1,000,000.00
09/03/2020 09/09/2020	Buy	500,000.00	13063DWC8 CALIFORNIA ST	3.00	05/01/2021	101.83	-509,170.00
07/15/2020 07/15/2020	Coupon	0.00	14042WAB6 COPAR 2019-1 A2	2.58	04/15/2022	---	690.32
07/15/2020 07/15/2020	Principal Paydown	-52,763.56	14042WAB6 COPAR 2019-1 A2	2.58	04/15/2022	---	52,763.56
08/15/2020 08/15/2020	Coupon	0.00	14042WAB6 COPAR 2019-1 A2	2.58	04/15/2022	---	576.88
08/15/2020 08/15/2020	Principal Paydown	-52,439.52	14042WAB6 COPAR 2019-1 A2	2.58	04/15/2022	---	52,439.52
09/15/2020 09/15/2020	Coupon	0.00	14042WAB6 COPAR 2019-1 A2	2.58	04/15/2022	---	464.14

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Transaction Detail

US Dollar

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Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
09/15/2020 09/15/2020	Principal Paydown	-48,989.40	14042WAB6 COPAR 2019-1 A2	2.58	04/15/2022	---	48,989.40
08/12/2020 09/03/2020	Buy	250,000.00	14575TDV1 CARSON CALIF REDEV AGY SUCCESSOR AGY TAX ALLOCATIO	0.81	08/01/2021	100.00	-250,000.00
08/10/2020 08/12/2020	Buy	400,000.00	166756AG1 CHEVRON USA INC	0.37	08/12/2022	100.00	-400,000.00
07/23/2020 07/23/2020	Coupon	0.00	17325FAQ1 CITIBANK NA	3.40	07/23/2021	---	11,900.00
09/24/2020 09/28/2020	Buy	300,000.00	22546QAR8 CREDIT SUISSE AG (NEW YORK BRANCH)	3.00	10/29/2021	102.89	-312,389.00
07/08/2020 07/08/2020	Coupon	0.00	24422ETZ2 JOHN DEERE CAPITAL CORP	2.35	01/08/2021	---	8,225.00
09/01/2020 09/01/2020	Coupon	0.00	283062DH7 EL DORADO CALIF IRR DIST REV	0.54	09/01/2020	---	407.24
09/01/2020 09/01/2020	Maturity	-400,000.00	283062DH7 EL DORADO CALIF IRR DIST REV	0.54	09/01/2020	100.00	400,000.00
09/08/2020 09/08/2020	Buy	1,000,000.00	313313KF4 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00	08/10/2021	99.86	-998,600.00
09/11/2020 09/11/2020	Coupon	0.00	313370US5 FEDERAL HOME LOAN BANKS	2.88	09/11/2020	---	14,375.00
09/11/2020 09/11/2020	Maturity	-1,000,000.00	313370US5 FEDERAL HOME LOAN BANKS	2.88	09/11/2020	100.00	1,000,000.00
09/10/2020 09/10/2020	Coupon	0.00	313378JP7 FEDERAL HOME LOAN BANKS	2.38	09/10/2021	---	11,875.00
09/23/2020 09/23/2020	Coupon	0.00	3133EKR73 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.22	09/23/2021	---	779.78
07/01/2020 07/01/2020	Coupon	0.00	3137BAHA3 FHMS K-715 A2	2.86	01/25/2021	---	1,985.19
07/01/2020 07/01/2020	Principal Paydown	-17,795.24	3137BAHA3 FHMS K-715 A2	2.86	01/25/2021	---	17,795.24
08/01/2020 08/01/2020	Coupon	0.00	3137BAHA3 FHMS K-715 A2	2.86	01/25/2021	---	1,942.84
08/01/2020 08/01/2020	Principal Paydown	-54,710.32	3137BAHA3 FHMS K-715 A2	2.86	01/25/2021	---	54,710.32
09/01/2020 09/01/2020	Coupon	0.00	3137BAHA3 FHMS K-715 A2	2.86	01/25/2021	---	1,812.63
09/01/2020 09/01/2020	Principal Paydown	-33,748.27	3137BAHA3 FHMS K-715 A2	2.86	01/25/2021	---	33,748.27
07/15/2020 07/15/2020	Coupon	0.00	34531MAD0 FORDL 2020-A A3	1.85	03/15/2023	---	909.58
08/15/2020 08/15/2020	Coupon	0.00	34531MAD0 FORDL 2020-A A3	1.85	03/15/2023	---	909.58

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Transaction Detail

US Dollar

01 July 2020 to 30 September 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
09/15/2020 09/15/2020	Coupon	0.00	34531MAD0 FORDL 2020-A A3	1.85	03/15/2023	---	909.58
07/20/2020 07/20/2020	Coupon	0.00	36256UAD0 GMALT 2019-1 A3	2.98	12/20/2021	---	1,986.67
08/20/2020 08/20/2020	Coupon	0.00	36256UAD0 GMALT 2019-1 A3	2.98	12/20/2021	---	1,986.67
08/20/2020 08/20/2020	Principal Paydown	-46,667.67	36256UAD0 GMALT 2019-1 A3	2.98	12/20/2021	---	46,667.67
09/20/2020 09/20/2020	Coupon	0.00	36256UAD0 GMALT 2019-1 A3	2.98	12/20/2021	---	1,870.78
09/20/2020 09/20/2020	Principal Paydown	-87,561.73	36256UAD0 GMALT 2019-1 A3	2.98	12/20/2021	---	87,561.73
08/01/2020 08/01/2020	Coupon	0.00	376087FW7 GILROY CALIF UNI SCH DIST	1.72	08/01/2021	---	4,302.50
09/01/2020 09/01/2020	Coupon	0.00	378460XZ7 GLENDALE CALIF UNI SCH DIST	0.82	09/01/2020	---	304.45
09/01/2020 09/01/2020	Maturity	-150,000.00	378460XZ7 GLENDALE CALIF UNI SCH DIST	0.82	09/01/2020	100.00	150,000.00
09/01/2020 09/01/2020	Coupon	0.00	378460YA1 GLENDALE CALIF UNI SCH DIST	0.92	09/01/2021	---	341.54
07/18/2020 07/18/2020	Coupon	0.00	43814WAB1 HAROT 2019-1 A2	2.75	09/20/2021	---	454.59
07/18/2020 07/18/2020	Principal Paydown	-39,989.92	43814WAB1 HAROT 2019-1 A2	2.75	09/20/2021	---	39,989.91
08/18/2020 08/18/2020	Coupon	0.00	43814WAB1 HAROT 2019-1 A2	2.75	09/20/2021	---	362.95
08/18/2020 08/18/2020	Principal Paydown	-40,656.05	43814WAB1 HAROT 2019-1 A2	2.75	09/20/2021	---	40,656.05
09/18/2020 09/18/2020	Coupon	0.00	43814WAB1 HAROT 2019-1 A2	2.75	09/20/2021	---	269.78
09/18/2020 09/18/2020	Principal Paydown	-37,302.19	43814WAB1 HAROT 2019-1 A2	2.75	09/20/2021	---	37,302.19
08/17/2020 08/19/2020	Buy	500,000.00	438516CD6 HONEYWELL INTERNATIONAL INC	0.50	08/19/2022	100.00	-500,000.00
08/05/2020 08/05/2020	Coupon	0.00	44932HAF0 IBM CREDIT LLC	0.41	02/05/2021	---	1,343.35
08/05/2020 08/07/2020	Buy	1,000,000.00	4581XOCS5 INTER-AMERICAN DEVELOPMENT BANK	1.88	03/15/2021	101.03	-1,017,665.83
09/15/2020 09/15/2020	Coupon	0.00	4581XOCS5 INTER-AMERICAN DEVELOPMENT BANK	1.88	03/15/2021	---	9,375.00
07/30/2020 07/31/2020	Buy	1,000,000.00	459058GH0 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	2.75	07/23/2021	102.50	-1,025,601.11
09/29/2020 09/29/2020	Coupon	0.00	46625HNX4 JPMORGAN CHASE & CO	2.55	10/29/2020	---	6,109.38

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Transaction Detail

US Dollar

01 July 2020 to 30 September 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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Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
09/29/2020 09/29/2020	Call Redemption	-575,000.00	46625HNX4 JPMORGAN CHASE & CO	2.55	10/29/2020	100.00	575,000.00
08/14/2020 08/14/2020	Maturity	-750,000.00	50000DHE9 Koch Industries, Inc.	0.00	08/14/2020	100.00	750,000.00
07/15/2020 07/15/2020	Coupon	0.00	542424WH5 LONG BEACH CALIF HBR REV	4.00	07/15/2021	---	3,111.11
07/01/2020 07/01/2020	Coupon	0.00	544647BY5 LOS ANGELES CALIF UNI SCH DIST	2.38	07/01/2020	---	1,207.29
07/01/2020 07/01/2020	Maturity	-300,000.00	544647BY5 LOS ANGELES CALIF UNI SCH DIST	2.38	07/01/2020	100.00	300,000.00
07/15/2020 07/15/2020	Coupon	0.00	58772TAC4 MBALT 2019-A A3	3.10	11/15/2021	---	1,291.67
07/15/2020 07/15/2020	Principal Paydown	-36,878.93	58772TAC4 MBALT 2019-A A3	3.10	11/15/2021	---	36,878.93
08/15/2020 08/15/2020	Coupon	0.00	58772TAC4 MBALT 2019-A A3	3.10	11/15/2021	---	1,196.40
08/15/2020 08/15/2020	Principal Paydown	-58,903.58	58772TAC4 MBALT 2019-A A3	3.10	11/15/2021	---	58,903.58
09/15/2020 09/15/2020	Coupon	0.00	58772TAC4 MBALT 2019-A A3	3.10	11/15/2021	---	1,044.23
09/15/2020 09/15/2020	Principal Paydown	-49,198.62	58772TAC4 MBALT 2019-A A3	3.10	11/15/2021	---	49,198.61
07/15/2020 07/15/2020	Coupon	0.00	65478BAD3 NALT 2018-A A3	3.25	09/15/2021	---	1,204.97
07/15/2020 07/15/2020	Principal Paydown	-73,258.15	65478BAD3 NALT 2018-A A3	3.25	09/15/2021	---	73,258.15
08/15/2020 08/15/2020	Coupon	0.00	65478BAD3 NALT 2018-A A3	3.25	09/15/2021	---	1,006.56
08/15/2020 08/15/2020	Principal Paydown	-72,744.92	65478BAD3 NALT 2018-A A3	3.25	09/15/2021	---	72,744.92
09/15/2020 09/15/2020	Coupon	0.00	65478BAD3 NALT 2018-A A3	3.25	09/15/2021	---	809.54
09/15/2020 09/15/2020	Principal Paydown	-61,117.47	65478BAD3 NALT 2018-A A3	3.25	09/15/2021	---	61,117.47
07/15/2020 07/15/2020	Coupon	0.00	65478GAD2 NAROT 2017-B A3	1.75	10/15/2021	---	289.54
07/15/2020 07/15/2020	Principal Paydown	-40,393.21	65478GAD2 NAROT 2017-B A3	1.75	10/15/2021	---	40,393.21
08/15/2020 08/15/2020	Coupon	0.00	65478GAD2 NAROT 2017-B A3	1.75	10/15/2021	---	230.63
08/15/2020 08/15/2020	Principal Paydown	-38,601.60	65478GAD2 NAROT 2017-B A3	1.75	10/15/2021	---	38,601.60
09/15/2020 09/15/2020	Coupon	0.00	65478GAD2 NAROT 2017-B A3	1.75	10/15/2021	---	174.34
09/15/2020 09/15/2020	Principal Paydown	-35,929.95	65478GAD2 NAROT 2017-B A3	1.75	10/15/2021	---	35,929.95

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Transaction Detail

US Dollar

01 July 2020 to 30 September 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
09/10/2020 09/14/2020	Buy	700,000.00	665859AL8 NORTHERN TRUST CORP	3.45	11/04/2020	100.45	-711,849.83
08/14/2020 08/14/2020	Maturity	-700,000.00	69371RM78 PACCAR FINANCIAL CORP	2.50	08/14/2020	100.00	700,000.00
08/14/2020 08/14/2020	Coupon	0.00	69371RM78 PACCAR FINANCIAL CORP	2.50	08/14/2020	---	8,750.00
09/01/2020 09/01/2020	Coupon	0.00	786089JA1 SACRAMENTO CALIF WTR REV	1.47	09/01/2021	---	2,577.44
08/01/2020 08/01/2020	Coupon	0.00	796720MC1 SAN BERNARDINO CALIF CMNTY COLLEGE DIST	1.75	08/01/2020	---	6,577.50
08/01/2020 08/01/2020	Maturity	-750,000.00	796720MC1 SAN BERNARDINO CALIF CMNTY COLLEGE DIST	1.75	08/01/2020	100.00	750,000.00
08/01/2020 08/01/2020	Coupon	0.00	797508GZ5 SAN DIEGUITO CALIF UN HIGH SCH DIST	1.07	08/01/2020	---	584.82
08/01/2020 08/01/2020	Maturity	-250,000.00	797508GZ5 SAN DIEGUITO CALIF UN HIGH SCH DIST	1.07	08/01/2020	100.00	250,000.00
08/21/2020 08/27/2020	Buy	500,000.00	79771TNS2 SAN FRANCISCO CALIF CITY & CNTY UNI SCH DIST	0.18	10/01/2020	100.00	-500,000.00
09/11/2020 09/24/2020	Buy	780,000.00	798153NA6 SAN JOSE CALIF FING AUTH LEASE REV	0.42	06/01/2021	100.00	-780,000.00
08/01/2020 08/01/2020	Coupon	0.00	799055QP6 SAN MATEO FOSTER CITY CALIF SCH DIST	0.96	08/01/2020	---	817.70
08/01/2020 08/01/2020	Maturity	-425,000.00	799055QP6 SAN MATEO FOSTER CITY CALIF SCH DIST	0.96	08/01/2020	100.00	425,000.00
08/01/2020 08/01/2020	Coupon	0.00	799055QQ4 SAN MATEO FOSTER CITY CALIF SCH DIST	1.06	08/01/2021	---	1,062.00
08/21/2020 08/21/2020	Coupon	0.00	808513AV7 CHARLES SCHWAB CORP	0.57	05/21/2021	---	1,241.72
07/23/2020 08/05/2020	Buy	665,000.00	845389JD8 SOUTHWESTERN CMNTY COLLEGE DIST CALIF	0.37	08/01/2021	100.00	-665,000.00
08/18/2020 08/18/2020	Maturity	-700,000.00	857477AS2 STATE STREET CORP	2.55	08/18/2020	100.00	700,000.00
08/18/2020 08/18/2020	Coupon	0.00	857477AS2 STATE STREET CORP	2.55	08/18/2020	---	8,925.00
07/15/2020 07/15/2020	Coupon	0.00	89231AAD3 TAOT 2018-C A3	3.02	12/15/2022	---	2,013.33
08/15/2020 08/15/2020	Coupon	0.00	89231AAD3 TAOT 2018-C A3	3.02	12/15/2022	---	2,013.33
09/15/2020 09/15/2020	Coupon	0.00	89231AAD3 TAOT 2018-C A3	3.02	12/15/2022	---	2,013.33
09/15/2020 09/15/2020	Principal Paydown	-41,424.48	89231AAD3 TAOT 2018-C A3	3.02	12/15/2022	---	41,424.48

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Transaction Detail

US Dollar

01 July 2020 to 30 September 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
07/21/2020 07/21/2020	Coupon	0.00	90331HPK3 US BANK NA	0.45	01/21/2022	---	2,443.73
08/31/2020 08/31/2020	Coupon	0.00	9128286D7 UNITED STATES TREASURY	2.50	02/28/2021	---	6,250.00
09/30/2020 09/30/2020	Coupon	0.00	912828C57 UNITED STATES TREASURY	2.25	03/31/2021	---	11,250.00
07/31/2020 07/31/2020	Coupon	0.00	912828XM7 UNITED STATES TREASURY	1.63	07/31/2020	---	4,062.50
07/31/2020 07/31/2020	Maturity	-500,000.00	912828XM7 UNITED STATES TREASURY	1.63	07/31/2020	100.00	500,000.00
07/20/2020 07/20/2020	Coupon	0.00	92348XAB1 VZOT 2018-A A1B	0.43	04/20/2023	---	267.56
08/20/2020 08/20/2020	Coupon	0.00	92348XAB1 VZOT 2018-A A1B	0.40	04/20/2023	---	293.98
09/21/2020 09/21/2020	Coupon	0.00	92348XAB1 VZOT 2018-A A1B	0.40	04/20/2023	---	283.02
07/20/2020 07/20/2020	Coupon	0.00	92868LAB7 VALET 2018-1 A2A	2.81	07/20/2021	---	5.18
07/20/2020 07/20/2020	Principal Paydown	-2,212.45	92868LAB7 VALET 2018-1 A2A	2.81	07/20/2021	---	2,212.45
07/01/2020 07/01/2020	Buy	4,962.85	94975P405 WELLSFARGO:GOVT MM I	0.02	09/30/2020	1.00	-4,962.85
07/01/2020 07/01/2020	Buy	21,014.40	94975P405 WELLSFARGO:GOVT MM I	0.02	09/30/2020	1.00	-21,014.40
07/08/2020 07/08/2020	Buy	8,225.00	94975P405 WELLSFARGO:GOVT MM I	0.02	09/30/2020	1.00	-8,225.00
07/15/2020 07/15/2020	Buy	38,170.60	94975P405 WELLSFARGO:GOVT MM I	0.02	09/30/2020	1.00	-38,170.60
07/15/2020 07/15/2020	Buy	76,225.37	94975P405 WELLSFARGO:GOVT MM I	0.02	09/30/2020	1.00	-76,225.37
07/15/2020 07/15/2020	Buy	100,170.63	94975P405 WELLSFARGO:GOVT MM I	0.02	09/30/2020	1.00	-100,170.63
07/20/2020 07/20/2020	Sell	-2,128.39	94975P405 WELLSFARGO:GOVT MM I	0.02	09/30/2020	1.00	2,128.39
07/20/2020 07/20/2020	Buy	5.18	94975P405 WELLSFARGO:GOVT MM I	0.02	09/30/2020	1.00	-5.18
07/21/2020 07/21/2020	Sell	-166,756.82	94975P405 WELLSFARGO:GOVT MM I	0.02	09/30/2020	1.00	166,756.82
07/21/2020 07/21/2020	Buy	2,212.42	94975P405 WELLSFARGO:GOVT MM I	0.02	09/30/2020	1.00	-2,212.42
07/21/2020 07/21/2020	Buy	40,444.51	94975P405 WELLSFARGO:GOVT MM I	0.02	09/30/2020	1.00	-40,444.51
07/23/2020 07/23/2020	Buy	11,900.00	94975P405 WELLSFARGO:GOVT MM I	0.02	09/30/2020	1.00	-11,900.00
07/27/2020 07/27/2020	Buy	71,394.68	94975P405 WELLSFARGO:GOVT MM I	0.02	09/30/2020	1.00	-71,394.68

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Transaction Detail

US Dollar

01 July 2020 to 30 September 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
07/27/2020 07/27/2020	Buy	19,780.43	94975P405 WELLSFARGO:GOVT MM I	0.02	09/30/2020	1.00	-19,780.43
07/31/2020 07/31/2020	Sell	-525,601.11	94975P405 WELLSFARGO:GOVT MM I	0.02	09/30/2020	1.00	525,601.11
07/31/2020 07/31/2020	Buy	4,062.50	94975P405 WELLSFARGO:GOVT MM I	0.02	09/30/2020	1.00	-4,062.50
07/31/2020 07/31/2020	Money Market Funds	0.00	94975P405 WELLSFARGO:GOVT MM I	0.02	09/30/2020	---	43.10
08/03/2020 08/03/2020	Buy	1,402.52	94975P405 WELLSFARGO:GOVT MM I	0.01	09/30/2020	1.00	-1,402.52
08/03/2020 08/03/2020	Buy	1,438,492.55	94975P405 WELLSFARGO:GOVT MM I	0.01	09/30/2020	1.00	-1,438,492.55
08/05/2020 08/05/2020	Sell	-663,656.65	94975P405 WELLSFARGO:GOVT MM I	0.01	09/30/2020	1.00	663,656.65
08/07/2020 08/07/2020	Sell	-1,017,665.83	94975P405 WELLSFARGO:GOVT MM I	0.01	09/30/2020	1.00	1,017,665.83
08/12/2020 08/12/2020	Sell	-400,000.00	94975P405 WELLSFARGO:GOVT MM I	0.01	09/30/2020	1.00	400,000.00
08/14/2020 08/14/2020	Buy	1,458,750.00	94975P405 WELLSFARGO:GOVT MM I	0.01	09/30/2020	1.00	-1,458,750.00
08/17/2020 08/17/2020	Buy	60,099.98	94975P405 WELLSFARGO:GOVT MM I	0.01	09/30/2020	1.00	-60,099.98
08/17/2020 08/17/2020	Buy	94,771.54	94975P405 WELLSFARGO:GOVT MM I	0.01	09/30/2020	1.00	-94,771.54
08/17/2020 08/17/2020	Buy	1,762.25	94975P405 WELLSFARGO:GOVT MM I	0.01	09/30/2020	1.00	-1,762.25
08/18/2020 08/18/2020	Buy	41,019.00	94975P405 WELLSFARGO:GOVT MM I	0.01	09/30/2020	1.00	-41,019.00
08/18/2020 08/18/2020	Buy	782,676.49	94975P405 WELLSFARGO:GOVT MM I	0.01	09/30/2020	1.00	-782,676.49
08/19/2020 08/19/2020	Sell	-500,000.00	94975P405 WELLSFARGO:GOVT MM I	0.01	09/30/2020	1.00	500,000.00
08/20/2020 08/20/2020	Buy	48,654.33	94975P405 WELLSFARGO:GOVT MM I	0.01	09/30/2020	1.00	-48,654.33
08/20/2020 08/20/2020	Sell	-4,042.26	94975P405 WELLSFARGO:GOVT MM I	0.01	09/30/2020	1.00	4,042.26
08/21/2020 08/21/2020	Buy	1,241.72	94975P405 WELLSFARGO:GOVT MM I	0.01	09/30/2020	1.00	-1,241.72
08/25/2020 08/25/2020	Buy	56,653.17	94975P405 WELLSFARGO:GOVT MM I	0.01	09/30/2020	1.00	-56,653.17
08/26/2020 08/26/2020	Buy	73,001.76	94975P405 WELLSFARGO:GOVT MM I	0.01	09/30/2020	1.00	-73,001.76
08/27/2020 08/27/2020	Sell	-500,000.00	94975P405 WELLSFARGO:GOVT MM I	0.01	09/30/2020	1.00	500,000.00
08/31/2020 08/31/2020	Money Market Funds	0.00	94975P405 WELLSFARGO:GOVT MM I	0.01	09/30/2020	---	18.66

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Transaction Detail

US Dollar

01 July 2020 to 30 September 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
08/31/2020 08/31/2020	Buy	6,250.00	94975P405 WELLSFARGO:GOVT MM I	0.01	09/30/2020	1.00	-6,250.00
09/01/2020 09/01/2020	Buy	552,937.64	94975P405 WELLSFARGO:GOVT MM I	0.01	09/30/2020	1.00	-552,937.64
09/02/2020 09/02/2020	Buy	711.69	94975P405 WELLSFARGO:GOVT MM I	0.01	09/30/2020	1.00	-711.69
09/03/2020 09/03/2020	Sell	-250,000.00	94975P405 WELLSFARGO:GOVT MM I	0.01	09/30/2020	1.00	250,000.00
09/08/2020 09/08/2020	Sell	-998,600.00	94975P405 WELLSFARGO:GOVT MM I	0.01	09/30/2020	1.00	998,600.00
09/09/2020 09/09/2020	Sell	-509,170.00	94975P405 WELLSFARGO:GOVT MM I	0.01	09/30/2020	1.00	509,170.00
09/10/2020 09/10/2020	Buy	11,875.00	94975P405 WELLSFARGO:GOVT MM I	0.01	09/30/2020	1.00	-11,875.00
09/11/2020 09/11/2020	Buy	1,014,375.00	94975P405 WELLSFARGO:GOVT MM I	0.01	09/30/2020	1.00	-1,014,375.00
09/14/2020 09/14/2020	Sell	-711,849.83	94975P405 WELLSFARGO:GOVT MM I	0.01	09/30/2020	1.00	711,849.83
09/15/2020 09/15/2020	Buy	111,380.55	94975P405 WELLSFARGO:GOVT MM I	0.01	09/30/2020	1.00	-111,380.55
09/15/2020 09/15/2020	Buy	50,242.85	94975P405 WELLSFARGO:GOVT MM I	0.01	09/30/2020	1.00	-50,242.85
09/15/2020 09/15/2020	Buy	38,776.11	94975P405 WELLSFARGO:GOVT MM I	0.01	09/30/2020	1.00	-38,776.11
09/15/2020 09/15/2020	Buy	9,375.00	94975P405 WELLSFARGO:GOVT MM I	0.01	09/30/2020	1.00	-9,375.00
09/16/2020 09/16/2020	Buy	43,437.81	94975P405 WELLSFARGO:GOVT MM I	0.01	09/30/2020	1.00	-43,437.81
09/21/2020 09/21/2020	Buy	127,287.50	94975P405 WELLSFARGO:GOVT MM I	0.01	09/30/2020	1.00	-127,287.50
09/23/2020 09/23/2020	Buy	779.78	94975P405 WELLSFARGO:GOVT MM I	0.01	09/30/2020	1.00	-779.78
09/24/2020 09/24/2020	Sell	-780,000.00	94975P405 WELLSFARGO:GOVT MM I	0.01	09/30/2020	1.00	780,000.00
09/25/2020 09/25/2020	Buy	117,852.07	94975P405 WELLSFARGO:GOVT MM I	0.01	09/30/2020	1.00	-117,852.07
09/28/2020 09/28/2020	Sell	-312,389.00	94975P405 WELLSFARGO:GOVT MM I	0.01	09/30/2020	1.00	312,389.00
09/29/2020 09/29/2020	Buy	577,532.03	94975P405 WELLSFARGO:GOVT MM I	0.01	09/30/2020	1.00	-577,532.03
09/30/2020 09/30/2020	Buy	11,250.00	94975P405 WELLSFARGO:GOVT MM I	0.01	09/30/2020	1.00	-11,250.00
08/01/2020 08/01/2020	Coupon	0.00	9523472B7 WEST CONTRA COSTA CALIF UNI SCH DIST	1.28	08/01/2021	---	1,507.45
07/20/2020 07/20/2020	Management Fee	0.00	CCYUSD US DOLLAR	0.00	09/30/2020	---	-4,382.62

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Transaction Detail

US Dollar

01 July 2020 to 30 September 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
07/21/2020 07/21/2020	Cash Transfer	0.00	CCYUSD US DOLLAR	0.00	09/30/2020	---	-169,200.55
08/20/2020 08/20/2020	Management Fee	0.00	CCYUSD US DOLLAR	0.00	09/30/2020	---	-4,336.24
09/29/2020 09/29/2020	Management Fee	0.00	CCYUSD US DOLLAR	0.00	09/30/2020	---	-3,577.35
---	---	-1,363,097.62	---	---	12/14/2020	---	1,278,985.63

Summary

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
---	---	-1,363,097.62	---	---	12/14/2020	---	1,278,995.17

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

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

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MMF Transaction Detail

US Dollar

01 July 2020 to 30 September 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
09/30/2020	09/30/2020	Money Market Funds	0.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	9.54
09/30/2020	09/30/2020	Money Market Funds	0.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	9.54

Settled

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
07/01/2020	07/01/2020	Buy	4,962.85	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-4,962.85
07/01/2020	07/01/2020	Buy	21,014.40	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-21,014.40
07/08/2020	07/08/2020	Buy	8,225.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-8,225.00
07/15/2020	07/15/2020	Buy	38,170.60	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-38,170.60
07/15/2020	07/15/2020	Buy	76,225.37	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-76,225.37
07/15/2020	07/15/2020	Buy	100,170.63	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-100,170.63
07/20/2020	07/20/2020	Sell	-2,128.39	94975P405	GVIXX	WELLSFARGO:GOVT MM I	2,128.39
07/20/2020	07/20/2020	Buy	5.18	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-5.18
07/21/2020	07/21/2020	Sell	-166,756.82	94975P405	GVIXX	WELLSFARGO:GOVT MM I	166,756.82
07/21/2020	07/21/2020	Buy	2,212.42	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-2,212.42
07/21/2020	07/21/2020	Buy	40,444.51	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-40,444.51
07/23/2020	07/23/2020	Buy	11,900.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-11,900.00
07/27/2020	07/27/2020	Buy	71,394.68	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-71,394.68
07/27/2020	07/27/2020	Buy	19,780.43	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-19,780.43
07/31/2020	07/31/2020	Sell	-525,601.11	94975P405	GVIXX	WELLSFARGO:GOVT MM I	525,601.11
07/31/2020	07/31/2020	Buy	4,062.50	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-4,062.50
07/31/2020	07/31/2020	Money Market Funds	0.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	43.10
08/03/2020	08/03/2020	Buy	1,402.52	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,402.52
08/03/2020	08/03/2020	Buy	1,438,492.55	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,438,492.55
08/05/2020	08/05/2020	Sell	-663,656.65	94975P405	GVIXX	WELLSFARGO:GOVT MM I	663,656.65
08/07/2020	08/07/2020	Sell	-1,017,665.83	94975P405	GVIXX	WELLSFARGO:GOVT MM I	1,017,665.83
08/12/2020	08/12/2020	Sell	-400,000.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	400,000.00
08/14/2020	08/14/2020	Buy	1,458,750.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,458,750.00
08/17/2020	08/17/2020	Buy	60,099.98	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-60,099.98
08/17/2020	08/17/2020	Buy	94,771.54	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-94,771.54
08/17/2020	08/17/2020	Buy	1,762.25	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,762.25
08/18/2020	08/18/2020	Buy	41,019.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-41,019.00
08/18/2020	08/18/2020	Buy	782,676.49	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-782,676.49
08/19/2020	08/19/2020	Sell	-500,000.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	500,000.00
08/20/2020	08/20/2020	Buy	48,654.33	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-48,654.33
08/20/2020	08/20/2020	Sell	-4,042.26	94975P405	GVIXX	WELLSFARGO:GOVT MM I	4,042.26
08/21/2020	08/21/2020	Buy	1,241.72	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,241.72

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MMF Transaction Detail

US Dollar

01 July 2020 to 30 September 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
08/25/2020	08/25/2020	Buy	56,653.17	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-56,653.17
08/26/2020	08/26/2020	Buy	73,001.76	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-73,001.76
08/27/2020	08/27/2020	Sell	-500,000.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	500,000.00
08/31/2020	08/31/2020	Money Market Funds	0.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	18.66
08/31/2020	08/31/2020	Buy	6,250.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-6,250.00
09/01/2020	09/01/2020	Buy	552,937.64	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-552,937.64
09/02/2020	09/02/2020	Buy	711.69	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-711.69
09/03/2020	09/03/2020	Sell	-250,000.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	250,000.00
09/08/2020	09/08/2020	Sell	-998,600.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	998,600.00
09/09/2020	09/09/2020	Sell	-509,170.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	509,170.00
09/10/2020	09/10/2020	Buy	11,875.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-11,875.00
09/11/2020	09/11/2020	Buy	1,014,375.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,014,375.00
09/14/2020	09/14/2020	Sell	-711,849.83	94975P405	GVIXX	WELLSFARGO:GOVT MM I	711,849.83
09/15/2020	09/15/2020	Buy	111,380.55	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-111,380.55
09/15/2020	09/15/2020	Buy	50,242.85	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-50,242.85
09/15/2020	09/15/2020	Buy	38,776.11	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-38,776.11
09/15/2020	09/15/2020	Buy	9,375.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-9,375.00
09/16/2020	09/16/2020	Buy	43,437.81	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-43,437.81
09/21/2020	09/21/2020	Buy	127,287.50	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-127,287.50
09/23/2020	09/23/2020	Buy	779.78	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-779.78
09/24/2020	09/24/2020	Sell	-780,000.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	780,000.00
09/25/2020	09/25/2020	Buy	117,852.07	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-117,852.07
09/28/2020	09/28/2020	Sell	-312,389.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	312,389.00
09/29/2020	09/29/2020	Buy	577,532.03	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-577,532.03
09/30/2020	09/30/2020	Buy	11,250.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-11,250.00
---	---	---	-210,702.98	94975P405	GVIXX	WELLSFARGO:GOVT MM I	210,764.74

Summary

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
---	---	---	-210,702.98	94975P405	GVIXX	WELLSFARGO:GOVT MM I	210,774.28

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

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Roll Forward

US Dollar

01 July 2020 to 30 September 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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Identifier, Description	Beginning Market Value + Accrued, Base Purchases	Base Sales, Base Maturities and Redemptions	Base Paydowns, Base Net Transferred Value	Base Amortization/ Accretion, Change In Accrued Balance	Net Realized Gain/ Loss, Base Change In Net Unrealized Gain/Loss	Base Change In Cash, Payables/Receivables, Ending Market Value + Accrued
3137BAHA3 FHMS K-715 A2	843,529.79 0.00	0.00 0.00	-106,253.83 0.00	-1,507.21 -252.88	-0.01 -3,205.05	0.00 732,310.81
43814WAB1 HAROT 2019-1 A2	199,592.01 0.00	0.00 0.00	-117,948.15 0.00	515.97 -117.13	-0.01 -1,346.01	0.00 80,696.69
05588CAB8 BMWOT 2019-A A2	578,448.41 0.00	0.00 0.00	-224,107.41 0.00	3.86 -76.57	-0.01 -2,231.08	0.00 352,037.21
14042WAB6 COPAR 2019-1 A2	323,390.43 0.00	0.00 0.00	-154,192.48 0.00	6.84 -176.81	0.00 -1,377.76	0.00 167,650.22
65478BAD3 NALT 2018-A A3	448,839.62 0.00	0.00 0.00	-207,120.54 0.00	2,637.86 -299.17	0.00 -4,859.66	0.00 239,198.10
65478GAD2 NAROT 2017-B A3	119,507.93 0.00	0.00 0.00	-68,954.86 0.00	342.66 -53.63	0.00 -552.23	0.00 50,289.88
65478GAD2 NAROT 2017-B A3	79,671.96 0.00	0.00 0.00	-45,969.90 0.00	248.13 -35.75	0.00 -387.84	0.00 33,526.59
92868LAB7 VALET 2018-1 A2A	2,217.19 0.00	0.00 0.00	-2,212.45 0.00	0.00 -1.90	0.00 -2.84	0.00 0.00
94975P405 WELLSFARGO:GOVT MM I	988,656.75 7,131,156.91	-7,341,859.89 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 777,953.77
CCYUSD Receivable	31.56 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 0.00	-22.03 9.53
CCYUSD Cash	1.02 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.03 1.05
CCYUSD Payable	-1,279,017.47 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 0.00	1,279,017.47 0.00
92348XAB1 VZOT 2018-A A1B	800,214.24 0.00	0.00 0.00	0.00 0.00	0.00 2.06	0.00 505.76	0.00 800,722.06
912828XM7 UNITED STATES TREASURY	503,991.86 0.00	0.00 -500,000.00	0.00 0.00	300.64 -3,392.86	0.00 -899.64	0.00 0.00
69371RM78 PACCAR FINANCIAL CORP	708,363.96 0.00	0.00 -700,000.00	0.00 0.00	-12.22 -6,659.72	0.00 -1,692.01	0.00 0.00
857477AS2 STATE STREET CORP	708,583.09 0.00	0.00 -700,000.00	0.00 0.00	52.80 -6,594.58	0.00 -2,041.31	0.00 0.00
313370US5 FEDERAL HOME LOAN BANKS	1,013,984.45 0.00	0.00 -1,000,000.00	0.00 0.00	-708.03 -8,784.72	0.00 -4,491.70	0.00 0.00
3133EKR73 FEDERAL FARM CREDIT BANKS FUNDING CORP	999,669.79 0.00	0.00 0.00	0.00 0.00	0.00 -18.20	0.00 1,377.76	0.00 1,001,029.35
376087FW7 GILROY CALIF UNI SCH DIST	506,600.42 0.00	0.00 0.00	0.00 0.00	0.00 -2,151.25	0.00 1,685.00	0.00 506,134.17
313378JP7 FEDERAL HOME LOAN BANKS	1,032,122.17 0.00	0.00 0.00	0.00 0.00	-1,756.49 -5,937.50	0.00 -1,965.46	0.00 1,022,462.72
9128285G1 UNITED STATES TREASURY	1,013,736.75 0.00	0.00 0.00	0.00 0.00	-2,846.45 7,187.50	0.00 -3,785.55	0.00 1,014,292.25

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Roll Forward

US Dollar

01 July 2020 to 30 September 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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Identifier, Description	Beginning Market Value + Accrued, Base Purchases	Base Sales, Base Maturities and Redemptions	Base Paydowns, Base Net Transferred Value	Base Amortization/ Accretion, Change In Accrued Balance	Net Realized Gain/ Loss, Base Change In Net Unrealized Gain/Loss	Base Change In Cash, Payables/Receivables, Ending Market Value + Accrued
912828L99 UNITED STATES TREASURY	1,006,241.58 0.00	0.00 0.00	0.00 0.00	595.65 3,437.50	0.00 -3,481.65	0.00 1,006,793.08
4581XOCD8 INTER-AMERICAN DEVELOPMENT BANK	1,009,382.12 0.00	0.00 0.00	0.00 0.00	-1,003.27 5,312.50	0.00 -3,265.51	0.00 1,010,425.84
313312N97 FEDERAL FARM CREDIT BANKS FUNDING CORP	999,376.67 0.00	0.00 0.00	0.00 0.00	4,088.89 0.00	0.00 -3,543.34	0.00 999,922.22
796720MC1 SAN BERNARDINO CALIF CMNTY COLLEGE DIST	756,246.25 0.00	0.00 -750,000.00	0.00 0.00	0.00 -5,481.25	0.00 -765.00	0.00 0.00
92826CAB8 VISA INC	680,148.14 0.00	0.00 0.00	0.00 0.00	601.59 3,712.50	0.00 -3,565.32	0.00 680,896.91
313312N30 FEDERAL FARM CREDIT BANKS FUNDING CORP	999,405.00 0.00	0.00 0.00	0.00 0.00	4,088.89 0.00	0.00 -3,560.00	0.00 999,933.89
24422ETZ2 JOHN DEERE CAPITAL CORP	714,999.04 0.00	0.00 0.00	0.00 0.00	523.83 -4,112.50	0.00 -3,892.23	0.00 707,518.14
90331HPK3 US BANK NA	751,719.48 0.00	0.00 0.00	0.00 0.00	0.00 -1,229.58	0.00 1,200.28	0.00 751,690.18
34531MAD0 FORDL 2020-A A3	600,243.00 0.00	0.00 0.00	0.00 0.00	3.39 0.00	0.00 -205.82	0.00 600,040.57
032556GM8 ANAHEIM CALIF HSG & PUB IMPT AUTH REV	637,681.43 0.00	0.00 0.00	0.00 0.00	0.00 2,594.03	0.00 2,337.30	0.00 642,612.76
9128286D7 UNITED STATES TREASURY	511,814.49 0.00	0.00 0.00	0.00 0.00	-183.19 -3,107.55	0.00 -2,550.81	0.00 505,972.94
13017HAF3 CALIFORNIA EARTHQUAKE AUTH REV	1,003,755.56 0.00	0.00 -1,000,000.00	0.00 0.00	0.00 -3,755.56	0.00 0.00	0.00 0.00
46625HNX4 JPMORGAN CHASE & CO	580,458.01 0.00	0.00 -575,000.00	0.00 0.00	-1,784.22 -2,525.21	0.00 -1,148.59	0.00 0.00
313385DF0 FEDERAL HOME LOAN BANKS	998,767.00 0.00	0.00 0.00	0.00 0.00	1,022.22 0.00	0.00 -258.22	0.00 999,531.00
912828C57 UNITED STATES TREASURY	1,021,202.74 0.00	0.00 0.00	0.00 0.00	-1,006.02 -5,593.92	0.00 -3,876.98	0.00 1,010,725.81
313313DU9 FEDERAL FARM CREDIT BANKS FUNDING CORP	998,706.11 0.00	0.00 0.00	0.00 0.00	766.67 0.00	0.00 21.66	0.00 999,494.44
313312N55 FEDERAL FARM CREDIT BANKS FUNDING CORP	999,395.56 0.00	0.00 0.00	0.00 0.00	511.11 0.00	0.00 23.33	0.00 999,930.00
89236TCZ6 TOYOTA MOTOR CREDIT CORP	507,917.85 0.00	0.00 0.00	0.00 0.00	-141.84 2,375.00	0.00 -1,398.94	0.00 508,752.08
313312J27 FEDERAL FARM CREDIT BANKS FUNDING CORP	999,612.50 0.00	0.00 0.00	0.00 0.00	511.11 0.00	0.00 -125.28	0.00 999,998.33

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Roll Forward

US Dollar

01 July 2020 to 30 September 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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Identifier, Description	Beginning Market Value + Accrued, Base Purchases	Base Sales, Base Maturities and Redemptions	Base Paydowns, Base Net Transferred Value	Base Amortization/ Accretion, Change In Accrued Balance	Net Realized Gain/ Loss, Base Change In Net Unrealized Gain/Loss	Base Change In Cash, Payables/Receivables, Ending Market Value + Accrued
06406FAA1 BANK OF NEW YORK MELLON CORP	714,365.80 0.00	0.00 0.00	0.00 0.00	-1,039.96 4,375.00	0.00 -2,488.96	0.00 715,211.89
44932HAF0 IBM CREDIT LLC	751,483.23 0.00	0.00 0.00	0.00 0.00	386.30 -346.61	0.00 -632.24	0.00 750,890.69
797508GZ5 SAN DIEGUITO CALIF UN HIGH SCH DIST	250,447.74 0.00	0.00 -250,000.00	0.00 0.00	0.00 -362.74	0.00 -85.00	0.00 0.00
544647BY5 LOS ANGELES CALIF UNI SCH DIST	301,207.29 0.00	0.00 -300,000.00	0.00 0.00	0.00 -1,207.29	0.00 0.00	0.00 0.00
786089JA1 SACRAMENTO CALIF WTR REV	555,187.19 0.00	0.00 0.00	0.00 0.00	0.00 -560.31	0.00 869.00	0.00 555,495.88
799055QQ4 SAN MATEO FOSTER CITY CALIF SCH DIST	501,984.50 0.00	0.00 0.00	0.00 0.00	0.00 265.50	0.00 1,235.00	0.00 503,485.00
799055QP6 SAN MATEO FOSTER CITY CALIF SCH DIST	425,544.99 0.00	0.00 -425,000.00	0.00 0.00	0.00 -476.99	0.00 -68.00	0.00 0.00
912828Q78 UNITED STATES TREASURY	1,012,160.58 0.00	0.00 0.00	0.00 0.00	630.37 3,437.50	0.00 -3,091.37	0.00 1,013,137.08
9523472B7 WEST CONTRA COSTA CALIF UNI SCH DIST	538,674.20 0.00	0.00 0.00	0.00 0.00	0.00 209.90	0.00 0.00	0.00 538,884.10
542424WH5 LONG BEACH CALIF HBR REV	519,603.33 0.00	0.00 0.00	0.00 0.00	-3,809.72 1,888.89	0.00 1,614.72	0.00 519,297.22
378460YA1 GLENDALE CALIF UNI SCH DIST	150,417.29 0.00	0.00 0.00	0.00 0.00	0.00 3.84	0.00 318.00	0.00 150,739.13
378460XZ7 GLENDALE CALIF UNI SCH DIST	150,139.70 0.00	0.00 -150,000.00	0.00 0.00	0.00 -99.20	0.00 -40.50	0.00 0.00
50000DHE9 Koch Industries, Inc.	749,887.50 0.00	0.00 -750,000.00	0.00 0.00	220.00 0.00	0.00 -107.50	0.00 0.00
808513AV7 CHARLES SCHWAB CORP	701,355.84 0.00	0.00 0.00	0.00 0.00	-158.76 -101.45	0.00 384.44	0.00 701,480.08
313385GB6 FEDERAL HOME LOAN BANKS	998,537.78 0.00	0.00 0.00	0.00 0.00	472.78 0.00	0.00 265.27	0.00 999,275.83
09247XAH4 BLACKROCK INC	467,018.29 0.00	0.00 0.00	0.00 0.00	-4,477.46 4,781.25	0.00 1,028.49	0.00 468,350.56
313313EA2 FEDERAL FARM CREDIT BANKS FUNDING CORP	998,677.78 0.00	0.00 0.00	0.00 0.00	485.55 0.00	0.00 314.45	0.00 999,477.78
86787EBE6 TRUIST BANK	730,871.66 0.00	0.00 0.00	0.00 0.00	-3,799.13 4,900.00	0.00 2,436.14	0.00 734,408.67
34153P7G7 FLORIDA ST BRD ED PUB ED	785,907.50 0.00	0.00 0.00	0.00 0.00	-7,800.22 9,375.00	0.00 -907.28	0.00 786,575.00
3130A1W95 FEDERAL HOME LOAN BANKS	1,020,035.95 0.00	0.00 0.00	0.00 0.00	-1,763.18 5,625.00	0.00 -2,348.71	0.00 1,021,549.06
283062DH7 EL DORADO CALIF IRR DIST REV	400,047.91 0.00	0.00 -400,000.00	0.00 0.00	0.00 -47.91	0.00 0.00	0.00 0.00

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Roll Forward

US Dollar

01 July 2020 to 30 September 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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Identifier, Description	Beginning Market Value + Accrued, Base Purchases	Base Sales, Base Maturities and Redemptions	Base Paydowns, Base Net Transferred Value	Base Amortization/ Accretion, Change In Accrued Balance	Net Realized Gain/ Loss, Base Change In Net Unrealized Gain/Loss	Base Change In Cash, Payables/Receivables, Ending Market Value + Accrued
02582JH4 AMXCA 2018-8 A	688,761.20 0.00	0.00 0.00	0.00 0.00	-4,663.88 0.00	0.00 510.16	0.00 684,607.48
69353REY0 PNC BANK NA	721,257.13 0.00	0.00 0.00	0.00 0.00	-3,767.01 4,462.50	0.00 1,317.96	0.00 723,270.58
06051GHH5 BANK OF AMERICA CORP	720,024.59 0.00	0.00 0.00	0.00 0.00	-4,996.00 6,123.25	0.00 1,088.69	0.00 722,240.53
17325FAQ1 CITIBANK NA	731,321.01 0.00	0.00 0.00	0.00 0.00	-5,411.76 -5,950.00	0.00 683.49	0.00 720,642.74
14913Q2W8 CATERPILLAR FINANCIAL SERVICES CORP	547,398.50 0.00	0.00 0.00	0.00 0.00	-3,116.24 3,544.38	0.00 286.36	0.00 548,112.99
912828S27 UNITED STATES TREASURY	1,009,444.57 0.00	0.00 0.00	0.00 0.00	1,261.57 2,812.50	0.00 -3,175.57	0.00 1,010,343.07
845389JD8 SOUTHWESTERN CMNTY COLLEGE DIST CALIF	0.00 665,000.00	0.00 0.00	0.00 0.00	0.00 381.71	0.00 412.30	0.00 665,794.01
459058GH0 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	0.00 1,024,990.00	0.00 0.00	0.00 0.00	-4,340.00 5,194.44	0.00 -50.00	0.00 1,025,794.44
4581X0CS5 INTER-AMERICAN DEVELOPMENT BANK	0.00 1,010,270.00	0.00 0.00	0.00 0.00	-2,567.50 833.33	0.00 -473.51	0.00 1,008,062.32
166756AG1 CHEVRON USA INC	0.00 400,000.00	0.00 0.00	0.00 0.00	0.00 203.82	0.00 -76.00	0.00 400,127.82
14575TDV1 CARSON CALIF REDEV AGY SUCCESSOR AGY TAX ALLOCATIO	0.00 250,000.00	0.00 0.00	0.00 0.00	0.00 157.31	0.00 195.00	0.00 250,352.31
438516CD6 HONEYWELL INTERNATIONAL INC	0.00 500,000.00	0.00 0.00	0.00 0.00	0.00 297.27	0.00 398.73	0.00 500,695.99
79771TNS2 SAN FRANCISCO CALIF CITY & CNTY UNI SCH DIST	0.00 500,000.00	0.00 0.00	0.00 0.00	0.00 85.00	0.00 0.00	0.00 500,085.00
13063DWC8 CALIFORNIA ST	0.00 509,170.00	0.00 0.00	0.00 0.00	-862.14 916.67	0.00 47.14	0.00 509,271.67
313313KF4 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00 998,600.00	0.00 0.00	0.00 0.00	95.83 0.00	0.00 260.84	0.00 998,956.67
665859AL8 NORTHERN TRUST CORP	0.00 703,129.00	0.00 0.00	0.00 0.00	-1,043.00 9,861.25	0.00 -96.32	0.00 711,850.93
798153NA6 SAN JOSE CALIF FING AUTH LEASE REV	0.00 780,000.00	0.00 0.00	0.00 0.00	0.00 63.85	0.00 39.00	0.00 780,102.85
22546QAR8 CREDIT SUISSE AG (NEW YORK BRANCH)	0.00 308,664.00	0.00 0.00	0.00 0.00	-65.64 3,800.00	0.00 -153.36	0.00 312,245.00
58772TAC4 MBALT 2019-A A3	505,533.69 0.00	0.00 0.00	-144,981.12 0.00	-1,230.24 -199.75	0.00 -1,058.67	0.00 358,063.91
89231AAD3 TAOT 2018-C A3	817,369.30 0.00	0.00 0.00	-41,424.48 0.00	-1,520.26 -55.60	0.00 -3,244.23	0.00 771,124.73

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Roll Forward

US Dollar

01 July 2020 to 30 September 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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Identifier, Description	Beginning Market Value + Accrued, Base Purchases	Base Sales, Base Maturities and Redemptions	Base Paydowns, Base Net Transferred Value	Base Amortization/ Accretion, Change In Accrued Balance	Net Realized Gain/ Loss, Base Change In Net Unrealized Gain/Loss	Base Change In Cash, Payables/Receivables, Ending Market Value + Accrued
36256UADO GMALT 2019-1 A3	809,211.48 0.00	0.00 0.00	-134,229.40 0.00	-2,272.34 -122.22	0.01 -1,219.61	0.00 671,367.91
---	44,643,085.98	-7,341,859.89	-1,247,394.62	-49,278.86	-0.02	1,278,995.47
---	14,780,979.91	-7,500,000.00	0.00	28,331.91	-58,936.41	44,533,923.47

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

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Shock Analysis

US Dollar

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WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE 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 AMXCA 2018-8 A	ABS	683,667.61	0.39 0.25	0.94	685,260.05 685,260.05 685,260.05	680,444.24 677,221.11 670,775.56
032556GM8 ANAHEIM CALIF HSG & PUB IMPT AUTH REV	MUNI	636,646.50	1.65 0.58	0.99	639,794.84 640,317.48 640,317.48	633,498.40 630,350.54 624,055.54
05588CAB8 BMWOT 2019-A A2	ABS	351,917.51	2.06 0.43	0.24	352,282.21 352,282.21 352,282.21	351,493.46 351,069.42 350,221.41
06051GHH5 BANK OF AMERICA CORP	CORP	713,123.69	0.66 0.52	0.62	715,323.74 715,394.14 715,394.14	710,923.77 708,723.97 704,324.74
06406FAA1 BANK OF NEW YORK MELLON CORP	CORP	707,142.44	1.90 0.27	0.45	708,000.98 708,000.98 708,000.98	705,558.48 703,974.59 700,807.01
09247XAH4 BLACKROCK INC	CORP	461,603.69	0.30 0.28	0.64	462,412.71 462,412.71 462,412.71	460,138.14 458,672.66 455,741.97
13063DWC8 CALIFORNIA ST	MUNI	508,355.00	0.15 0.15	0.59	508,789.93 508,789.93 508,789.93	506,865.58 505,376.27 502,397.99
14042WAB6 COPAR 2019-1 A2	ABS	167,458.85	2.60 0.38	0.15	167,558.53 167,558.53 167,558.53	167,329.08 167,199.30 166,939.77
14575TDV1 CARSON CALIF REDEV AGY SUCCESSOR AGY TAX ALLOCATIO	MUNI	250,195.00	0.81 0.71	0.83	251,237.10 251,674.80 251,674.80	249,152.97 248,111.01 246,027.30
14913Q2W8 CATERPILLAR FINANCIAL SERVICES CORP	CORP	542,835.81	0.34 0.32	0.62	543,921.16 543,921.16 543,921.16	541,155.78 539,475.84 536,116.26
166756AG1 CHEVRON USA INC	CORP	399,924.00	0.37 0.34	0.09	400,045.31 400,045.31 400,045.31	399,744.05 399,564.15 399,204.46
17325FAQ1 CITIBANK NA	CORP	716,147.18	0.32 0.24	0.72	717,374.39 717,374.39 717,374.39	713,569.13 710,991.24 705,835.95
22546QAR8 CREDIT SUISSE AG (NEW YORK BRANCH)	CORP	308,445.00	0.33 0.39	1.05	309,704.37 309,704.37 309,704.37	306,818.02 305,191.17 301,937.86
24422ETZ2 JOHN DEERE CAPITAL CORP	CORP	703,725.50	2.66 0.39	0.27	704,476.69 704,476.69 704,476.69	702,764.93 701,804.40 699,883.44
3130A1W95 FEDERAL HOME LOAN BANKS	AGCY BOND	1,014,674.06	1.54 0.14	0.69	1,015,673.80 1,015,673.80 1,015,673.80	1,011,178.61 1,007,683.36 1,000,693.47
313312J27 FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY DISC	999,998.33	0.20 0.04	0.01	1,000,000.13 1,000,000.13 1,000,000.13	999,973.33 999,948.33 999,898.33

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Shock Analysis

US Dollar

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WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

Primary Benchmark: ICE 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
313312N30 FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY DISC	999,933.89	1.62 0.07	0.10	999,999.17 999,999.17 999,999.17	999,453.93 998,974.00 998,014.22
313312N55 FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY DISC	999,930.00	0.20 0.07	0.10	999,998.68 999,998.68 999,998.68	999,425.05 998,920.12 997,910.34
313312N97 FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY DISC	999,922.22	1.62 0.07	0.11	999,998.37 999,998.37 999,998.37	999,362.28 998,802.36 997,682.59
313313DU9 FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY DISC	999,494.44	0.30 0.10	0.50	999,999.19 999,999.19 999,999.19	996,995.77 994,497.22 989,500.49
313313EA2 FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY DISC	999,477.78	0.19 0.10	0.52	999,999.68 999,999.68 999,999.68	996,894.19 994,310.73 989,144.18
313313KF4 FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY DISC	998,956.67	0.15 0.12	0.86	999,986.40 999,986.40 999,986.40	994,666.30 990,376.23 981,796.99
313378JP7 FEDERAL HOME LOAN BANKS	AGCY BOND	1,021,077.30	1.66 0.14	0.94	1,022,427.77 1,022,427.77 1,022,427.77	1,016,288.63 1,011,500.31 1,001,924.75
313385DF0 FEDERAL HOME LOAN BANKS	AGCY DISC	999,531.00	0.40 0.10	0.47	999,991.14 999,991.14 999,991.14	997,207.14 994,883.38 990,236.16
313385GB6 FEDERAL HOME LOAN BANKS	AGCY DISC	999,275.83	0.19 0.11	0.65	1,000,007.78 1,000,007.78 1,000,007.78	996,008.20 992,740.57 986,205.30
3133EK73 FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY BOND	1,000,979.74	0.23 0.12	0.28	1,001,301.23 1,001,301.23 1,001,301.23	999,589.44 998,211.28 995,491.37
3137BAHA3 FHMS K-715 A2	FHLMC	730,578.50	1.36 0.49	0.24	731,432.13 731,432.13 731,432.13	729,712.78 728,847.10 727,115.85
34153P7G7 FLORIDA ST BRD ED PUB ED	MUNI	774,075.00	0.84 0.20	0.66	775,088.61 775,088.61 775,088.61	771,528.40 768,982.01 763,889.88
34531MADO FORDL 2020-A A3	ABS	599,555.46	1.86 0.36	1.08	601,910.32 601,910.32 601,910.32	596,320.99 593,086.77 586,619.09
36256UADO GMALT 2019-1 A3	ABS	670,761.69	1.32 0.09	0.26	670,924.99 670,924.99 670,924.99	669,893.07 669,024.48 667,287.41
376087FW7 GILROY CALIF UNI SCH DIST	MUNI	504,700.00	1.72 0.59	0.83	506,797.10 507,157.81 507,157.81	502,603.04 500,506.22 496,313.00
378460YA1 GLENDALE CALIF UNI SCH DIST	MUNI	150,624.00	0.92 0.46	0.92	151,261.46 151,261.46 151,261.46	149,932.66 149,241.37 147,858.93

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Shock Analysis

US Dollar

01 July 2020 to 30 September 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
43814WAB1 HAROT 2019-1 A2	ABS	80,616.83	4.12 0.01	0.09	80,617.34 80,617.34 80,617.34	80,580.55 80,544.28 80,471.73
438516CD6 HONEYWELL INTERNATIONAL INC	CORP	500,398.72	0.50 0.36	0.14	500,649.67 500,649.67 500,649.67	500,057.30 499,718.56 499,049.15
44932HAF0 IBM CREDIT LLC	CORP	750,405.00	0.62 0.24	0.09	750,572.88 750,572.88 750,572.88	750,052.32 749,699.66 748,994.39
4581XOCD8 INTER-AMERICAN DEVELOPMENT BANK	SUPRANATIONAL	1,002,043.90	1.72 0.24	0.11	1,002,301.67 1,002,301.67 1,002,301.67	1,001,497.80 1,000,951.72 999,859.64
4581XOCS5 INTER-AMERICAN DEVELOPMENT BANK	SUPRANATIONAL	1,007,228.99	0.18 0.29	0.45	1,008,575.02 1,008,575.02 1,008,575.02	1,004,947.67 1,002,666.44 998,104.30
459058GH0 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	SUPRANATIONAL	1,020,600.00	0.19 0.21	0.80	1,022,362.04 1,022,362.04 1,022,362.04	1,016,502.42 1,012,405.09 1,004,211.21
542424WH5 LONG BEACH CALIF HBR REV	MUNI	515,075.00	0.95 0.19	0.78	515,823.24 515,823.24 515,823.24	513,063.72 511,052.62 507,030.97
58772TAC4 MBALT 2019-A A3	ABS	357,574.77	1.86 0.38	0.26	357,933.07 357,933.07 357,933.07	357,104.57 356,634.38 355,694.07
65478BAD3 NALT 2018-A A3	ABS	238,854.62	6.17 -0.16	0.13	238,854.62 238,854.62 238,854.62	238,698.18 238,541.74 238,228.87
65478GAD2 NAROT 2017-B A3	ABS	83,751.43	3.06 1.48	0.32	83,885.43 84,019.44 84,148.62	83,617.43 83,483.43 83,215.44
665859AL8 NORTHERN TRUST CORP	CORP	701,989.68	0.23 0.43	0.10	702,278.45 702,278.45 702,278.45	701,656.24 701,322.82 700,656.04
69353REY0 PNC BANK NA	CORP	717,717.24	0.40 0.26	1.09	719,768.83 719,768.83 719,768.83	713,802.26 709,887.60 702,059.24
786089JA1 SACRAMENTO CALIF WTR REV	MUNI	554,823.50	1.47 0.50	0.92	557,367.46 557,387.81 557,387.81	552,279.72 549,736.13 544,649.48
79771TNS2 SAN FRANCISCO CALIF CITY & CNTY UNI SCH DIST	MUNI	500,000.00	0.18 0.18	0.01	500,004.58 500,004.58 500,004.58	499,987.50 499,975.00 499,950.00
798153NA6 SAN JOSE CALIF FING AUTH LEASE REV	MUNI	780,039.00	0.42 0.41	0.67	782,173.40 782,173.40 782,173.40	777,429.85 774,820.85 769,603.33
799055QQ4 SAN MATEO FOSTER CITY CALIF SCH DIST	MUNI	502,600.00	1.06 0.43	0.83	504,412.87 504,412.87 504,412.87	500,506.74 498,413.62 494,227.79

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Shock Analysis

US Dollar

01 July 2020 to 30 September 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
808513AV7 CHARLES SCHWAB CORP	CORP	701,028.15	0.48 0.29	0.14	701,314.81 701,314.81 701,314.81	700,533.96 700,039.84 699,051.81
845389JD8 SOUTHWESTERN CMNTY COLLEGE DIST CALIF	MUNI	665,412.30	0.37 0.29	0.84	667,019.99 667,019.99 667,019.99	662,630.97 659,849.82 654,288.07
86787EBE6 TRUIST BANK	CORP	727,113.11	0.63 0.29	1.51	730,277.85 730,277.85 730,277.85	721,638.23 716,163.92 705,216.98
89231AAD3 TAOT 2018-C A3	ABS	770,106.55	1.65 0.35	0.49	771,438.10 771,438.10 771,438.10	768,204.45 766,302.46 762,498.82
89236TCZ6 TOYOTA MOTOR CREDIT CORP	CORP	504,186.80	1.78 0.29	0.51	504,948.72 504,948.72 504,948.72	502,891.07 501,595.41 499,004.26
90331HPK3 US BANK NA	CORP	751,013.11	0.45 0.29	0.04	751,098.64 751,098.64 751,098.64	750,866.69 750,720.32 750,427.77
9128285G1 UNITED STATES TREASURY	US GOV	1,002,261.00	1.72 0.19	0.09	1,002,421.16 1,002,421.16 1,002,421.16	1,001,835.05 1,001,409.13 1,000,557.36
9128286D7 UNITED STATES TREASURY	US GOV	504,902.50	2.35 0.15	0.41	505,210.52 505,210.52 505,210.52	503,854.85 502,807.26 500,712.21
912828C57 UNITED STATES TREASURY	US GOV	1,010,664.00	1.84 0.12	0.50	1,011,247.84 1,011,247.84 1,011,247.84	1,008,147.51 1,005,631.15 1,000,598.80
912828L99 UNITED STATES TREASURY	US GOV	1,001,039.00	1.61 0.14	0.09	1,001,158.98 1,001,158.98 1,001,158.98	1,000,613.57 1,000,188.17 999,337.43
912828Q78 UNITED STATES TREASURY	US GOV	1,007,383.00	1.63 0.11	0.58	1,008,027.08 1,008,027.08 1,008,027.08	1,004,481.81 1,001,580.78 995,779.16
912828S27 UNITED STATES TREASURY	US GOV	1,007,500.00	1.63 0.12	0.74	1,008,429.49 1,008,429.49 1,008,429.49	1,003,752.21 1,000,004.65 992,510.21
92348XAB1 VZOT 2018-A A1B	ABS	800,634.00	0.40 0.25	0.13	800,903.41 800,903.41 800,903.41	800,101.59 799,569.20 798,504.47
92826CAB8 VISA INC	CORP	676,483.16	2.56 0.38	0.13	676,813.95 676,813.95 676,813.95	676,050.23 675,617.33 674,751.64
94975P405 WELLSFARGO:GOVT MM I	MMFUND	777,953.77	0.01 0.01	0.00	777,953.77 777,953.77 777,953.77	777,953.80 777,953.89 777,954.24
9523472B7 WEST CONTRA COSTA CALIF UNI SCH DIST	MUNI	537,739.20	1.28 0.66	0.83	539,976.27 540,701.11 540,701.11	535,502.28 533,265.51 528,792.40

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 July 2020 to 30 September 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
CCYUSD Receivable	CASH	9.53	0.00 0.00	0.00	9.53 9.53 9.53	9.53 9.53 9.53
CCYUSD Cash	CASH	1.05	0.00 0.00	0.00	1.05 1.05 1.05	1.05 1.05 1.05
---	---	44,373,882.62	1.00 0.24	0.48	44,428,811.64 44,431,082.31 44,431,211.49	44,267,342.94 44,160,824.85 43,947,853.48

* 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

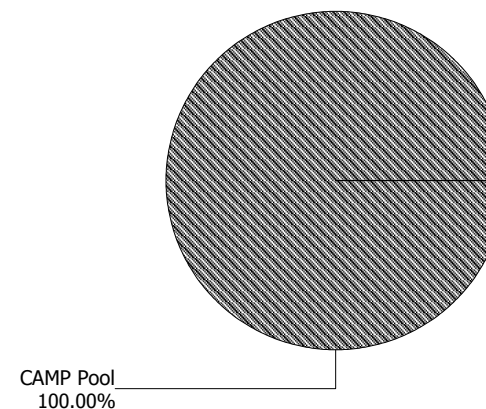
For the Month Ending **September 30, 2020**

Contra Costa County - Liquidity Fund - 4017-001

CAMP Pool	
Opening Market Value	265,372,729.09
Purchases	75,052,720.27
Redemptions	(65,000,000.00)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$275,425,449.36
Cash Dividends and Income	52,720.27

Asset Summary		
	September 30, 2020	August 31, 2020
CAMP Pool	275,425,449.36	265,372,729.09
Total	\$275,425,449.36	\$265,372,729.09

Asset Allocation	
CAMP Pool	100.00%





Account Statement

For the Month Ending **September 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
CAMP Pool					
Opening Balance					265,372,729.09
09/01/20	09/01/20	Redemption - Outgoing Wires	1.00	(25,000,000.00)	240,372,729.09
09/01/20	09/01/20	Redemption - Outgoing Wires	1.00	(10,000,000.00)	230,372,729.09
09/10/20	09/10/20	Redemption - Outgoing Wires	1.00	(20,000,000.00)	210,372,729.09
09/18/20	09/18/20	Purchase - Incoming Wires	1.00	25,000,000.00	235,372,729.09
09/22/20	09/22/20	Purchase - Incoming Wires	1.00	30,000,000.00	265,372,729.09
09/25/20	09/25/20	Redemption - Outgoing Wires	1.00	(10,000,000.00)	255,372,729.09
09/29/20	09/29/20	Purchase - Incoming Wires	1.00	20,000,000.00	275,372,729.09
09/30/20	10/01/20	Accrual Income Div Reinvestment - Distributions	1.00	52,720.27	275,425,449.36
Closing Balance					275,425,449.36

	Month of September	Fiscal YTD January-September
Opening Balance	265,372,729.09	0.00
Purchases	75,052,720.27	620,425,449.36
Redemptions (Excl. Checks)	(65,000,000.00)	(345,000,000.00)
Check Disbursements	0.00	0.00
Closing Balance	275,425,449.36	275,425,449.36
Cash Dividends and Income	52,720.27	425,449.36

Closing Balance	275,425,449.36
Average Monthly Balance	235,541,153.10
Monthly Distribution Yield	0.27%



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

DEPOSIT ACCOUNT

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

MARKET VALUE SUMMARY

	Current Period 09/01/20 to 09/30/20
Beginning Market Value	\$4,768,902.50
Investment Results	
Interest, Dividends and Other Income	70.20
Total Investment Results	\$70.20
Ending Market Value	\$4,768,972.70





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

DEPOSIT ACCOUNT

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

ASSET DETAIL AS OF 09/30/20

Shares or Face Amount	Security Description	Market Value/ Price	Tax Cost/ Unit Cost	% of Total Yield at Market	Est Ann Inc
Cash Equivalents					
4,768,972.700	Federated Institutional Tax Free Cash Trust Premier Shares #73 60934N666	4,768,972.70 1.0000	4,768,972.70 1.00	100.0 .02	812.92
Total Cash Equivalents		\$4,768,972.70	\$4,768,972.70	100.0	\$812.92
Total Assets		\$4,768,972.70	\$4,768,972.70	100.0	\$812.92

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
September 1, 2020 to September 30, 2020

CASH SUMMARY

	Income Cash	Principal Cash	Total Cash
Beginning Cash Balance as of 09/01/2020	\$0.00	\$0.00	\$0.00
Taxable Dividends	70.20		70.20
Transfers	- 70.20	70.20	
Purchases		- 70.20	- 70.20
Ending Cash Balance as of 09/30/2020	\$0.00	\$0.00	\$0.00





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

DEPOSIT ACCOUNT

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

TRANSACTION DETAIL

Date Posted	Description	Income Cash	Principal Cash	Tax Cost
	Beginning Balance 09/01/2020	\$0.00	\$0.00	\$4,768,902.50
09/01/20	Dividend Earned On Federated Institutional Tax Free Dividend From 8/1/20 To 8/31/20 60934N666	70.20		
09/02/20	Cash Disbursement Transfer To Principal	- 70.20		
09/02/20	Cash Receipt Transfer From Income		70.20	
09/02/20	Purchased 70.2 Shares Of Federated Institutional Tax Free Trade Date 9/2/20 70.2 Shares At 1.00 USD 60934N666		- 70.20	70.20
	Ending Balance 09/30/2020	\$0.00	\$0.00	\$4,768,972.70

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

September 30, 2020**FY 2020-2021**

FUND	BALANCE @	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	BALANCE @
NUMBER	06/30/20							09/30/20
100300	1,428,780.65							1,428,780.65
TOTALS	1,428,780.65	0.00	0.00	0.00	0.00	0.00	0.00	1,428,780.65

* East Bay Regional Communications System Authority

EXHIBITS

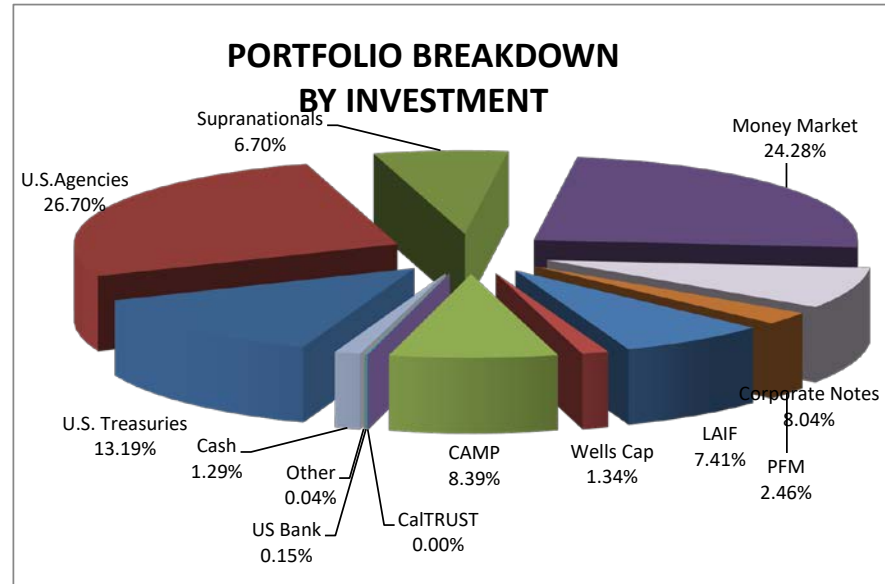
**CONTRA COSTA COUNTY
Portfolio Summary Report
AS OF SEPTEMBER 30, 2020**

Portfolio Characteristics

Par	\$3,282,525,730.92
Cost	\$3,277,411,288.00
Market Value	\$3,297,542,664.54
Weighted Yield to Maturity	0.73%
Weighted Average Days to Maturity	287
Weighted Duration	0.76 yr

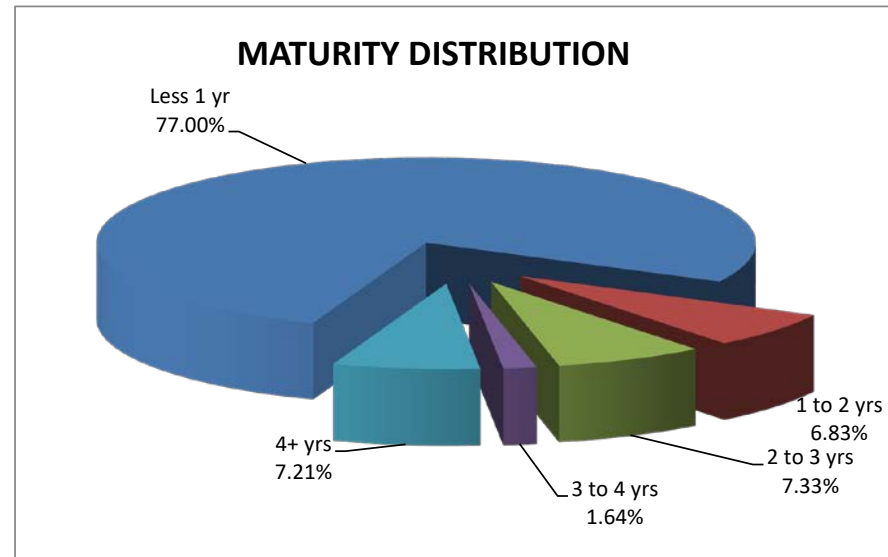
Portfolio Breakdown by Investment

Investments	Par Value	Percent of Total
U.S. Treasuries	\$433,125,000.00	13.19%
U.S.Agencies	876,321,000.00	26.70%
Supranationals	220,000,000.00	6.70%
Money Market	796,903,401.36	24.28%
Corporate Notes	263,957,000.00	8.04%
PFM	80,831,134.38	2.46%
LAIF	243,316,080.21	7.41%
Wells Cap	44,029,239.26	1.34%
CAMP	275,425,449.36	8.39%
CalTRUST	0.00	0.00%
US Bank	4,768,972.70	0.15%
Other	1,428,780.65	0.04%
Cash	42,419,673.00	1.29%
TOTAL*	\$3,282,525,730.92	100.00%**



Maturity Distribution

Time	Par Value	Percent of Total
Less 1 yr	\$2,527,467,656.76	77.00%
1 to 2 yrs	224,315,514.29	6.83%
2 to 3 yrs	240,475,977.57	7.33%
3 to 4 yrs	53,732,801.65	1.64%
4+ yrs	236,533,780.65	7.21%
TOTAL*	\$3,282,525,730.92	100.00%**



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

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

**CONTRA COSTA COUNTY INVESTMENT POOL
PERFORMANCE SUMMARY
AS OF SEPTEMBER 30, 2020**

	<u>PAR</u>	³ <u>PERCENT OF</u>	<u>YTM</u>	<u>WEIGHTED</u> <u>AVERAGE DAYS TO</u> <u>MATURITY AT</u>	<u>DURATION</u>
	<u>(\$)</u>	<u>(%)</u>	<u>(%)</u>	<u>END-OF-QUARTER</u> <u>(day)</u>	<u>(year)</u>
A. Investments Managed by Treasurer's Office¹	\$2,590,306,401.36	78.95%	0.7690%	335	0.90 ²
B. Investments Managed by Outside Contractors³					
1. PFM	\$80,831,134.38	2.46%	1.6210%	753	1.69 ²
2. Local Agency Investment Fund	\$243,316,080.21	7.42%	0.8000%	1	0.00
3. Wells Capital Management	\$44,029,239.26	1.34%	0.2400%	266	0.48 ⁴
4. CAMP	\$275,425,449.36	8.39%	0.2700% ⁵	0	0.00
5. CalTRUST Liquidity Fund	\$0.00	0.00%	N/A	0	0.00
6. US Bank (Federated Tax Free Cash Fund)	\$4,768,972.70	0.15%	0.0100%	0	0.00
C. Cash	\$42,419,673.00	1.29%	0.13% ⁶	0	0.00

³Yield to Maturity on Portfolio at End-of-Quarter = 0.73%
³Weighted Average Days to Maturity on Portfolio at End-of-Quarter = 287
³Weighted Duration (yr) at End-of-Quarter = 0.76

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

LAIIF 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 September 30, 2020</u>	<u>As of June 30, 2020</u>	<u>CHANGE IN VALUE</u>	
	<u>PAR VALUE</u>	<u>PAR VALUE</u>	<u>FROM PREV. QTR.</u>	<u>% CHANGE</u>
A. Investments Managed by Treasurer's Office				
1. U.S. Treasuries (STRIPS, Bills, Notes)	\$433,125,000.00	\$536,558,000.00	(\$103,433,000.00)	-19.28%
2. U.S. Agencies				
Federal Home Loan Banks	270,977,000.00	1,095,911,217.39	(824,934,217.39)	-75.27%
Federal National Mortgage Association	164,998,000.00	206,442,000.00	(41,444,000.00)	-20.08%
Federal Farm Credit Banks	154,761,000.00	170,121,000.00	(15,360,000.00)	-9.03%
Federal Home Loan Mortgage Corporation	285,585,000.00	465,688,000.00	(180,103,000.00)	-38.67%
Subtotal	876,321,000.00	1,938,162,217.39	(1,061,841,217.39)	-54.79%
3. Supranationals	220,000,000.00	325,000,000.00	(105,000,000.00)	-47.73%
4. Money Market Instruments				
Commercial Paper	196,900,000.00	250,000,000.00	(53,100,000.00)	-21.24%
Negotiable Certificates of Deposit	600,000,000.00	90,000,000.00	510,000,000.00	566.67%
Time Deposit	3,401.36	3,401.36	0.00	0.00%
Subtotal	796,903,401.36	340,003,401.36	456,900,000.00	134.38%
5. Corporate Notes	263,957,000.00	269,637,000.00	(5,680,000.00)	-2.11%
TOTAL (Section A)	2,590,306,401.36	3,409,360,618.75	-819,054,217.39	-24.02%
B. Investments Managed by Outside Contractors				
1. PFM	80,831,134.38	81,572,315.04	(741,180.66)	-0.91%
2. Local Agency Investment Fund	243,316,080.21	269,150,158.51	(25,834,078.30)	-9.60%
3. Wells Capital Management	44,029,239.26	44,113,341.41	(84,102.15)	-0.19%
4. CAMP	275,425,449.36	35,267,729.80	240,157,719.56	680.96%
5. CalTRUST (Liquidity Fund)	0.00	0.00	0.00	0.00%
6. US Bank (Federated Tax Free Cash)	4,768,972.70	4,768,636.91	335.79	0.01%
7. Other				
a. EBRCS Bond	1,428,780.65	1,428,780.65	0.00	0.00%
TOTAL (Section B)	649,799,656.56	436,300,962.32	213,498,694.24	48.93%
C. Cash	42,419,673.00	134,935,056.93	(92,515,383.93)	-68.56%
* GRAND TOTAL (FOR A , B, & C)	\$3,282,525,730.92	\$3,980,596,638.00	(\$698,070,907.08)	-17.54%

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

CONTRA COSTA INVESTMENT POOL

Exhibit IV

INVESTMENTS MANAGED BY TREASURER'S OFFICE

QUARTERLY COUPON RATES, YIELD TO MATURITY

Fiscal Year		Quarter Ending			
		September	December	March	June
2020/21	Coupon Rate	0.7116%			
	Yield to Maturity	0.7690%			
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%

Source: All data is calculated by FIS.
 Yield to Maturity: Weighted Average YTM beginning 9/2020
 Excludes funds managed by PFM beginning 9/2018

CONTRA COSTA INVESTMENT POOL

Exhibit IV (a)

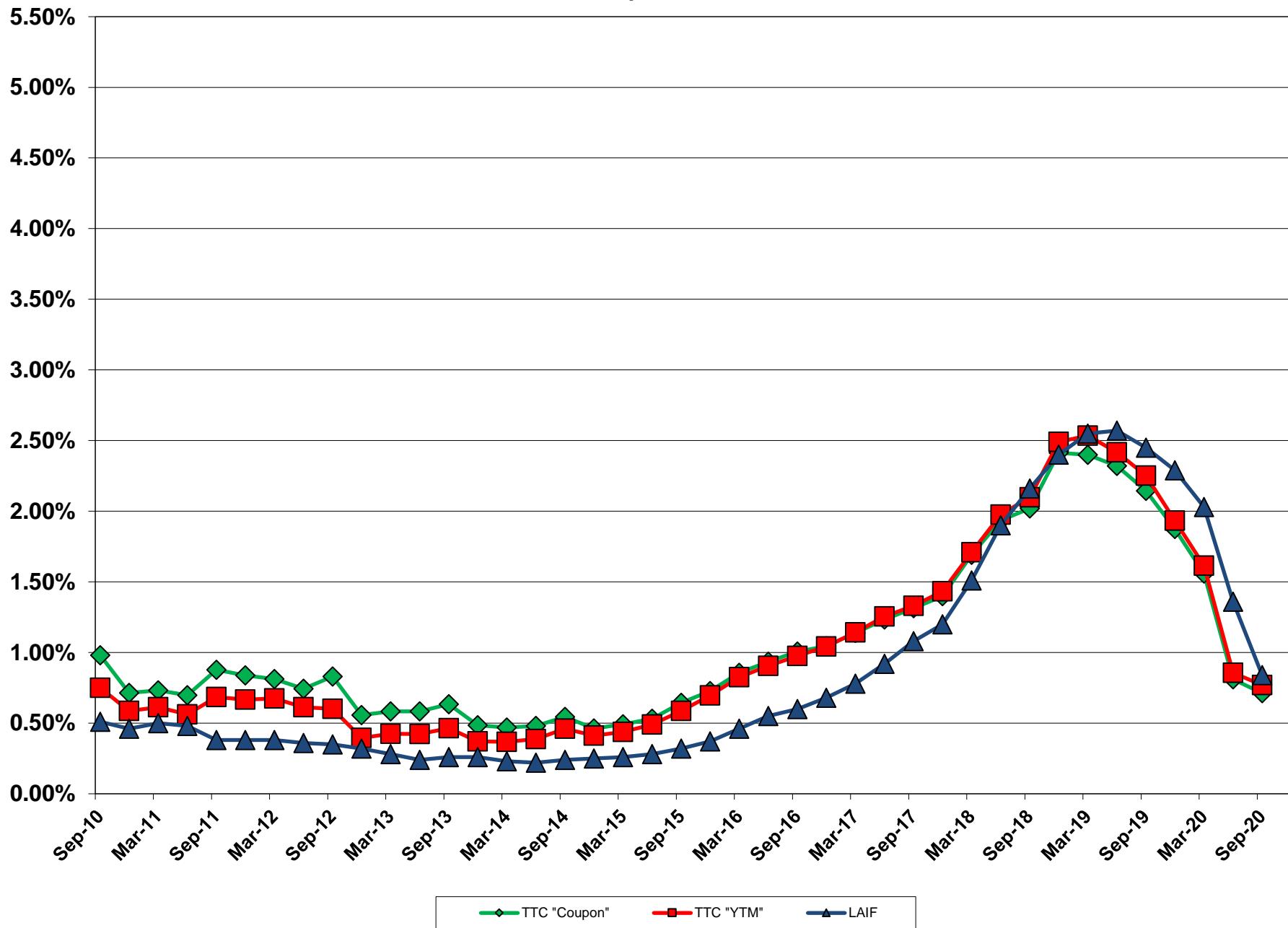
INVESTMENTS MANAGED BY OUTSIDE CONTRACTOR

LAIF QUARTERLY APPORTIONMENT RATES

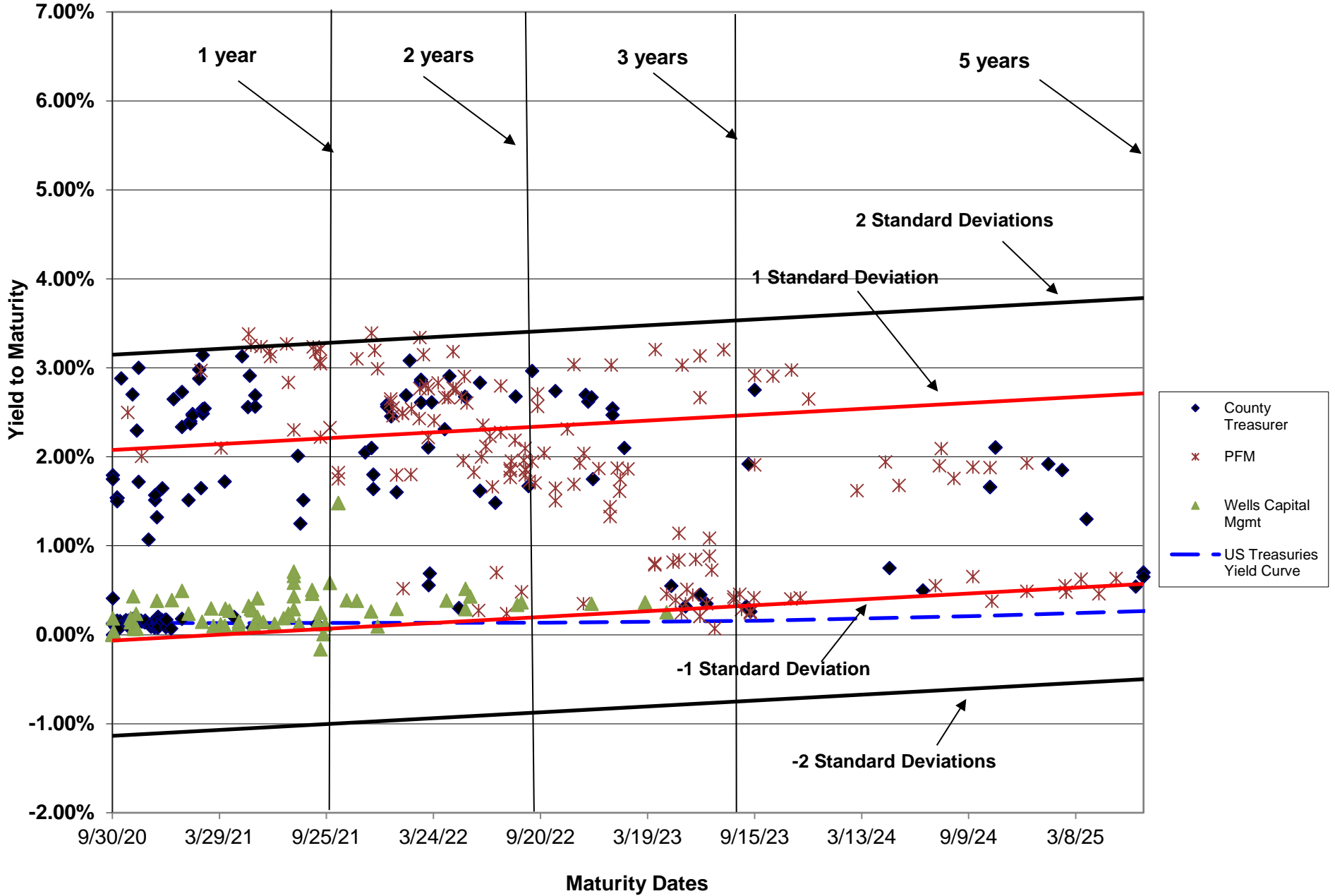
Fiscal Year		Quarter Ending			
		September	December	March	June
2020/21	Apportionment Rate	0.84%			
2019/20	Apportionment Rate	2.45%	2.29%	2.03%	1.36%
2018/19	Apportionment Rate	2.16%	2.40%	2.55%	2.57%
2017/18	Apportionment Rate	1.08%	1.20%	1.51%	1.90%
2016/17	Apportionment Rate	0.60%	0.68%	0.78%	0.92%
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 September 30, 2020



Risk Assessment as of 09/30/20



Risk Assessment

(Securities Greater Than or Less Than Two Standard Deviations)

As of September 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>
025816BU2	CCCSIG CORP AMERICAN	785,000.00	784,866.55	797,787.65	3.38%	5/17/2021	3.38%
808513AW5	CCCSIG CORP CHARLES	500,000.00	499,985.00	508,015.00	3.25%	5/21/2021	3.25%
78012UEE1	CCCSIG ROYAL BANK OF	1,000,000.00	1,000,000.00	998,962.50	3.24%	6/7/2021	3.24%
36256GAD1	CCCSIG ABS GMALT 201	25,621.71	25,619.68	25,619.68	3.18%	6/21/2021	3.19%
931142EJ8	CCCSIG CORP WALMART	295,000.00	294,996.78	301,398.55	3.13%	6/23/2021	3.13%
05586CAC8	CCCSIG ABS BMWLT 201	73,580.51	73,570.28	73,570.28	3.26%	7/20/2021	3.27%
02665WCP4	CCCSIG CORP AMERICAN	300,000.00	299,856.00	310,299.00	3.38%	12/10/2021	3.39%
437076BV3	CCCSIG CORP HOME DEP	225,000.00	224,383.50	234,357.75	3.25%	3/1/2022	3.34%

CONTRA COSTA COUNTY INVESTMENT POOL

AVERAGE INFORMATION
July 1, 2020 through September 30, 2020

	AVERAGE DAILY BALANCE (PAR)	PERCENT OF PORTFOLIO	AVERAGE YTM	AVERAGE DAYS TO MATURITY AS A PERCENT OF PORTFOLIO	AVERAGE DAYS TO MATURITY FOR THE QUARTER
A. Investments Managed by Treasurer's Office¹	\$2,645,656,581.58	79.08%	0.8907%	281.01	355
B. Investments Managed by Outside Contractors²					
1. PFM	\$81,044,449.59	2.42%	1.7053%	18.22	752
2. Local Agency Investment Fund ³	\$246,895,497.47	7.38%	0.7963%	0.07	1
3. Wells Capital Management	\$44,009,769.30	1.32%	0.2900%	3.71	282
4. CAMP ⁴	\$238,674,495.98	7.13%	0.3133%	0.00	0
5. CalTRUST Liquidity Fund ⁴	\$0.00	0.00%	0.0000%	0.00	0
6. US Bank ⁴	\$4,768,804.32	0.14%	0.0267%	0.00	0
C. Cash⁵	\$84,402,981.29	2.52%	0.1102%	0.00	0
Total	<u>\$3,345,452,579.53</u>	100.00%			
			* Weighted Average YTM of Portfolio =	<u>0.83%</u>	<u>303</u>

Notes:

1. Excludes the funds managed by PFM.
2. Excludes: Section B.7.a (EBRCS Bond) of the Investment Pool Summary and Futuris Public Entity Trust.
3. LAIF is subject to a one day call of principal provision
4. CAMP, CalTRUST Liquidity Fund, and US Bank Federated Tax-Free Fund provide a same day liquidity provision. Investments in CAMP commenced in March 2020.
5. The average of Investable Balances and the average of Earnings Allowance Rates of all four banks, WFB, BofA, Bank of the West, and Mechanics.

**CONTRA COSTA COUNTY INVESTMENT POOL
SUMMARY OF POOL RATES AND BENCHMARKS
AS OF SEPTEMBER 30, 2020**

<u>Pool Rates:</u>	<u>YTM as of 9/30/20</u>	<u>Quarterly Ave.</u>	<u>Quarterly Average DTM</u>	
Total County Portfolio (w/ Cash)	0.73%	0.83%	319	*1
Investments Managed by Treasurer's Office	0.77%	0.89%	355	
PFM	1.62%	1.71%	752	
Wells Capital Management	0.24%	0.29%	282	
CAMP	0.27%	0.31%	46	*3
CalTRUST Liquidity Fund	N/A	0.00%	0	*3
US Bank (Federated)	0.01%	0.03%	6	*3
	<u>Quarterly Apportionment Rate</u>	<u>PMIA Ave. Effective Yield</u>		
Local Agency Investment Fund (LAIF)	0.84%	0.80%	169	*2
		<u>7/1/20 - 9/30/20</u>		
<u>Benchmarks:</u>	<u>9/30/20</u>	<u>High</u>	<u>Ave.</u>	<u>Low</u>
Federal Fund Rates Index	0.0800%	0.0800%	0.0800%	0.0800%
Six Month Treasury Bill	0.0913%	0.1641%	0.1098%	0.0875%
Six Month LIBOR	0.2598%	0.3843%	0.3110%	0.2598%
Vanguard Prime Money Mkt Fund ^{*4}	0.0200%			

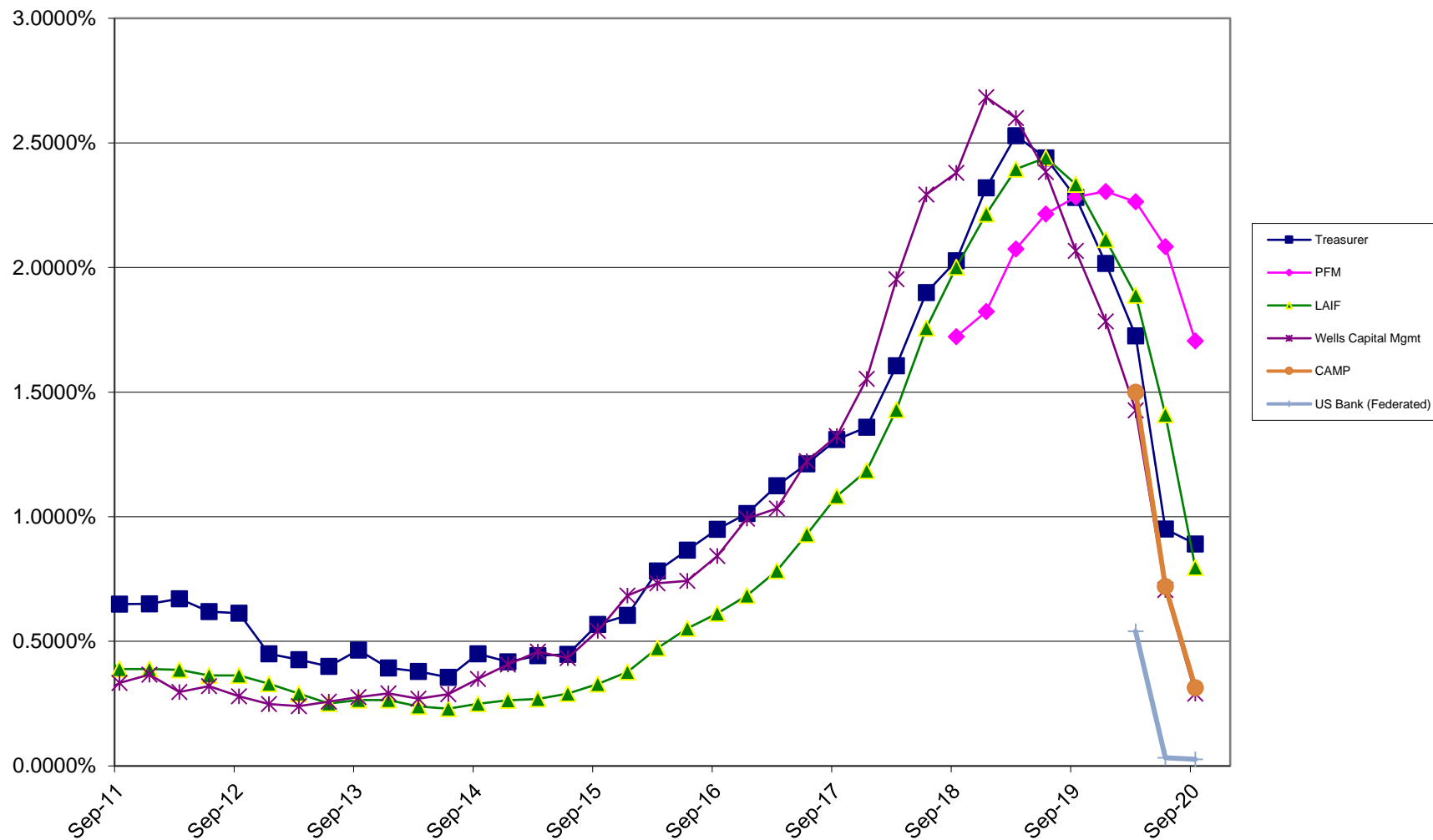
*1. Cash is included in the calculation.

*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 September 30, 2020



**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
September 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	8,641,329.20	8,389,048.21	Make-whole call +10 bps	8177
CCCSIG ABS JOHN DEER	47788BAD6	10/15/2021	1.82%	6,433.41	6,432.94	6,432.94	10% collateral call	6911
CCCSIG ABS NAROT 201	65478GAD2	10/15/2021	1.75%	55,742.96	55,739.85	55,739.85	5% collateral call	6911
CCCSIG CORP BOFA CAL	06051GGS2	10/1/2021	2.33%	545,000.00	545,000.00	545,000.00	Make-whole call +15 bps	6911
CCCSIG CORP UNITED P	911312BP0	4/1/2021	2.05%	475,000.00	479,142.00	474,249.50	Make-whole call +10 bps	6911
CCCSIG ABS ALLYA 201	02007MAE0	6/15/2022	2.35%	69,179.27	69,171.27	69,171.27	10% collateral call	6911
CORP JOHNSON & JOHNS	478160CH5	11/10/2020	1.95%	16,850,000.00	16,882,520.50	16,695,991.00	Make-whole call +7.5bps	8177
CCCSIG JDOT 2018 COR	47788CAC6	4/18/2022	2.66%	55,535.75	55,531.76	55,531.76	10% collateral call	6911
CORP MICROSOFT CORP	594918BA1	2/12/2022	2.38%	10,000,000.00	10,265,300.00	9,748,700.00	Make-whole call +10 bps	8177
CORP MICROSOFT CORP	594918BG8	11/3/2020	2.00%	8,000,000.00	8,000,400.00	7,865,520.00	Make-whole call +7.5 bps	8177
CCCSIG ABS HART 2018	44891KAD7	7/15/2022	2.79%	71,805.87	71,795.06	71,795.06	5% collateral call	6911
CCCSIG CORP AMERICAN	025816BU2	5/17/2021	3.38%	785,000.00	797,787.65	784,866.55	Callable on and anytime after 4/17/21	6911
CCCSIG ABS FORDO 201	34528FAD0	11/15/2022	3.03%	108,941.28	108,923.66	108,923.66	10% collateral call	6911
CCCSIG CORP BBT CORP	05531FBD4	9/3/2021	3.20%	150,000.00	153,673.50	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	20,140,800.00	19,679,400.00	Make-whole call +15 bps	8801
CCCSIG CORP WALMART	931142EJ8	6/23/2021	3.13%	295,000.00	301,398.55	294,996.78	Make-whole call +10 bps	6911
CCCSIG ABS CARMX 201	14313FAD1	6/15/2023	3.13%	163,179.57	163,157.33	163,157.33	10% collateral call	6911
CCCSIG ABS MBART 201	58772RAD6	1/17/2023	3.03%	261,256.03	261,246.00	261,246.00	5% collateral call	6911
CORP JOHNSON AND JOH	478160CD4	3/3/2022	2.25%	10,284,000.00	10,549,738.56	10,082,433.60	Make-whole call +7.5 bps	8177
CCCSIG CORP CATERPIL	14913Q2N8	9/7/2021	3.15%	100,000.00	102,717.00	99,923.00	Make-whole call +10 bps	6911
CCCSIG CORP UNILEVER	904764BF3	3/7/2022	3.00%	100,000.00	103,822.00	99,516.00	Make-whole call +10 bps	6911
CCCSIG CORP PFIZER I	717081EM1	9/15/2021	3.00%	250,000.00	256,562.50	249,662.50	Make-whole call +5 bps	6911
CORP JOHNSON AND JOH	478160CD4	3/3/2022	2.25%	10,000,000.00	10,258,400.00	9,796,500.00	Make-whole call +7.5 bps	8177
CCCSIG CORP 3M COMPA	88579YBA8	9/14/2021	3.00%	185,000.00	189,408.55	184,620.75	Make-whole call +5 bps	6911
CORP APPLE INC	037833BS8	2/23/2021	2.25%	10,000,000.00	10,070,400.00	9,830,320.00	Make-whole call +15 bps	8177
CCCSIG ABS FORDL 201	34531LAD2	12/15/2021	3.19%	93,171.74	93,163.86	93,163.86	5% deal call	6911
CCCSIG CORP AMERICAN	02665WCP4	12/10/2021	3.38%	300,000.00	310,299.00	299,856.00	Make-whole call	6911
CORP EXXON MOBIL COR	30231GAV4	3/1/2021	2.22%	12,640,000.00	12,723,550.40	12,374,185.60	Make-whole call +15bps	8177
CCCSIG ABS BMWLT 201	05586CAC8	7/20/2021	3.26%	73,580.51	73,570.28	73,570.28	5% deal call	6911
CCCSIG ABS MBALT 201	58769LAC6	9/15/2021	3.21%	235,843.61	235,838.33	235,838.33	5% deal call	6911
CCCSIG CORP HOME DEP	437076BV3	3/1/2022	3.25%	225,000.00	234,357.75	224,383.50	Make-whole call +10bps	6911
CORP APPLE INC	037833AR1	5/6/2021	2.85%	15,000,000.00	15,223,500.00	14,902,740.00	Make-whole call +10bps	8177
CCCSIG ABS GMCAR 201	36256XAD4	11/16/2023	2.97%	195,083.71	195,062.12	195,062.12	10% collateral call	6911
CCCSIG ABS MBALT 201	58772TAC4	11/15/2021	3.10%	110,055.85	110,052.63	110,052.63	5% deal call	6911
CCCSIG MBS FHMS KP05	3137FKK39	7/25/2023	3.20%	62,074.91	62,074.72	62,074.72	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%	187,247.98	187,218.59	187,218.59	10% collateral call	6911
CCCSIG CORP 3M COMPA	88579YBF7	3/1/2022	2.75%	245,000.00	253,195.25	244,884.85	Make-whole call +5bps	6911
CORP MICROSOFT CORP	594918BW3	2/6/2022	2.40%	15,000,000.00	15,416,100.00	14,877,450.00	Make-whole call +10bps	8177
CCCSIG ABS FORDL 201	34532FAD4	5/15/2022	2.90%	257,806.26	257,786.10	257,786.10	5% deal call	6911
CCCSIG CORP PFIZER I	717081ERO	3/11/2022	2.80%	170,000.00	175,967.00	169,989.80	Make-whole call +5bps	6911
CCCSIG CORP MERCK AN	589331AT4	9/15/2022	2.40%	300,000.00	311,175.00	296,934.00	Make-whole call +12.5bps	6911
CCCSIG CORP GOLDMAN	38141GWC4	4/26/2022	3.00%	325,000.00	329,693.00	323,248.25	Make-whole call +20bps	6911
CCCSIG CORP JPMORGAN	46647PBB1	4/1/2023	3.21%	800,000.00	831,272.00	800,000.00	One time call: 4/1/22	6911
CORP EXXON MOBIL COR	30231GAV4	3/1/2021	2.22%	14,000,000.00	14,092,540.00	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	21,035,400.00	19,705,800.00	Make-whole call +20bps; Callable on and after 7/15/23	8177
CORP CHEVRON CORP	166764AB6	12/5/2022	2.36%	10,000,000.00	10,381,300.00	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	10,431,900.00	9,889,400.00	Make-whole call +10bps; Callable on and after 11/15/22	8177
CORP CHEVRON CORP	166764BG4	5/16/2021	2.10%	10,000,000.00	10,101,800.00	9,907,160.00	Make-whole call +15bps; Callable on and after 4/15/21	8177

**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
September 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	8,641,329.20	8,389,048.21	Make-whole call +10 bps	8177
CORP EXXON MOBIL COR	30231GAV4	3/1/2021	2.22%	7,984,000.00	8,036,774.24	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	7,719,225.00	7,476,750.00	Make-whole call +10bps; Callable on and after 2/3/22	8177
CORP ORACLE CORP	68389XAP0	10/15/2022	2.50%	10,000,000.00	10,437,000.00	9,921,300.00	Make-whole call +12.5bps	8177
CCCSIG CORP BOEING C	097023CG8	5/1/2022	2.70%	125,000.00	127,468.75	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	258,802.50	246,702.50	Make-whole call +10bps; Callable on and after 8/15/22	6911
CCCSIG CORP GOLDMAN	38141GWC4	4/26/2022	3.00%	400,000.00	405,776.00	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	311,133.00	305,961.00	Call on and after 2/15/22	6911
CCCSIG CORP BOEING C	097023CL7	8/1/2021	2.30%	225,000.00	227,958.75	224,991.00	Make-whole call +10bps	6911
CCCSIG CORP BURLINGT	12189LAF8	9/15/2021	3.45%	300,000.00	306,666.00	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	175,720.50	169,828.30	Make-whole call +6bps; Callable on and after 7/8/22	6911
CCCSIG MBS FHMS K026	3137B1BS0	11/25/2022	2.51%	500,000.00	509,218.75	509,218.75	1% collateral call	6911
CCCSIG ABS TAOT 2019	89238UAD2	9/15/2023	1.91%	275,000.00	274,997.75	274,997.75	5% collateral call	6911
CCCSIG ABS GMALT 201	38013TAD3	6/20/2022	2.03%	175,000.00	174,980.70	174,980.70	10% deal call	6911
CCCSIG CORP 3M COMPA	88579YBL4	2/14/2023	1.75%	400,000.00	413,600.00	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	349,703.60	339,527.40	Make-whole call +10bps	6911
CCCSIG CORP THE WALT	254687FJ0	9/1/2022	1.65%	225,000.00	230,377.50	224,511.75	Make-whole call +7bps	6911
CCCSIG MBS FHMS K023	3137AWQH1	8/25/2022	2.31%	375,000.00	380,537.11	380,537.11	1% collateral call	6911
CCCSIG CORP APPLE IN	037833DL1	9/11/2022	1.70%	200,000.00	205,416.00	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	520,575.00	510,925.00	Make-whole call +10bps	6911
CORP TOYOTA MTR CRED	89236TGR0	12/13/2021	1.80%	10,000,000.00	10,029,100.00	10,000,000.00	Quarterly; Last call on 9/13/21	8177
SUPRA IBRD	45905U4Y7	12/17/2022	1.75%	25,000,000.00	25,080,500.00	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	232,393.50	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	25,115,500.00	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	412,696.00	399,720.00	Callable on and after 1/2/23	6911
CCCSIG CORP ADOBE IN	00724PAA7	2/1/2023	1.70%	90,000.00	92,702.70	89,876.70	Make-whole call +5bps	6911
CORP TOYOTA MOTOR CR	89236TGT6	2/13/2025	1.80%	13,150,000.00	13,738,725.50	13,118,703.00	Make-whole call +10bps	8177
GOV FFCB CALLABLE NO	3133ELUT9	3/26/2025	1.30%	10,000,000.00	10,014,200.00	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	20,002,200.00	20,000,000.00	One time call: 10/28/20	8177
GOV FHLM CALLABLE NO	3135G04C4	4/29/2024	0.75%	30,000,000.00	30,002,400.00	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	10,003,300.00	10,000,000.00	One time call: 5/6/21	8177
CCCSIG CORP PEPSICO	713448EY0	5/1/2023	0.75%	200,000.00	202,034.00	199,604.00	Make-whole call +10bps	6911
CCCSIG CORP CHEVRON	166764BV1	5/11/2023	1.14%	185,000.00	188,577.90	185,000.00	Make-whole call +15bps	6911
CCCSIG CORP APPLE IN	037833DV9	5/11/2023	0.75%	375,000.00	378,825.00	373,980.00	Make-whole call +10bps	6911
CCCSIG CORP CITIGROU	172967MR9	5/15/2024	1.68%	250,000.00	256,105.00	250,000.00	Make-whole call +25bps	6911
CCCSIG CORP AMAZON.C	023135BP0	6/3/2023	0.40%	425,000.00	426,891.25	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	29,993,100.00	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	20,027,200.00	20,000,000.00	One time call: 6/24/22	8177

**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
September 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	8,641,329.20	8,389,048.21	Make-whole call +10 bps	8177
CCCSIG ABS WOART 202	98163WAC0	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	20,009,800.00	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	25,022,000.00	25,000,000.00	One time call: 6/30/21	8177
GOV FNMA CALLABLE	3136G4XK4	6/30/2025	0.65%	20,000,000.00	20,021,600.00	20,000,000.00	Quarterly: Last call on 12/30/24	8177
CCCSIG ABS HART 2020	44933FAC0	12/16/2024	0.48%	150,000.00	149,971.92	149,971.92	5% collateral call	6911
CCCSIG ABS CARMX 202	14315FAD9	3/17/2025	0.62%	200,000.00	199,965.72	199,965.72	10% collateral call	6911
CCCSIG CORP CHEVRON	166756AJ5	8/11/2023	0.43%	95,000.00	95,093.10	95,000.00	Make-whole call +5bps	6911
CCCSIG ABS VZOT 2020	92290BAA9	2/20/2025	0.47%	275,000.00	274,942.25	274,942.25	10% collateral call	6911
CCCSIG CORP HONEYWEL	438516CC8	8/19/2022	0.48%	395,000.00	395,651.75	395,000.00	Make-whole call +5bps; callable on & after 8/19/21	6911
CCCSIG ABS GMCAR 202	362590AC5	4/16/2025	0.45%	250,000.00	249,942.80	249,942.80	10% collateral call	6911
GOV FNMA NOTE CALLAB	3136G4S87	8/27/2025	0.65%	10,000,000.00	10,001,100.00	10,000,000.00	Quarterly: starts 8/27/21	8177
GOV FHLMC CALLABLE N	3134GWH33	9/1/2023	0.32%	10,000,000.00	9,989,700.00	10,000,000.00	Quarterly: starts 9/1/21	8177
CCCSIG CORP UNILEVER	904764BJ5	9/14/2023	0.38%	100,000.00	100,182.00	99,872.00	Make-whole call +5bps	6911
GOV FFCB CALLABLE NO	3133EL7K4	9/16/2025	0.55%	10,000,000.00	9,985,200.00	10,000,000.00	Callable on and after 9/16/21	8177
CCCSIG CORP JPMS CHA	46647PBS4	9/16/2024	0.65%	75,000.00	75,028.50	75,122.44	Callable on and after 9/16/23	6911
CCCSIG ABS MBALT 202	58769EAC2	11/15/2023	0.40%	85,000.00	84,995.69	84,995.69	5% deal call	6911
GOV FHLMC CALLABLE N	3134GWWT9	9/30/2025	0.55%	10,000,000.00	9,989,400.00	10,000,000.00	Quarterly: starts 9/30/21	8177
GOV CALLABLE FFCB NO	3133EL7K4	9/16/2025	0.55%	10,000,000.00	9,985,200.00	9,999,375.00	Callable on and after 9/16/21	8177
CCCSIG ABS HAROT 202	43813KAC6	10/18/2024	0.37%	125,000.00	124,981.64	124,981.64	10% collateral call	6911
CCCSIG ABS GMALT 202	362569AC9	8/21/2023	0.45%	120,000.00	119,988.50	119,988.50	10% deal call	6911
CCCSIG CORP BANK OF	06051GHF9	3/5/2024	3.55%	325,000.00	346,112.00	346,621.62	Make-whole call +15bps; callable on 3/5/23	6911
GOV FHLMC CALLABLE N	3134GWUE4	9/30/2025	0.50%	10,000,000.00	9,985,200.00	10,000,000.00	Quarterly: starts 9/30/22	8177
GOV FHLMC CALLABLE N	3134GWVC7	9/29/2025	0.50%	10,000,000.00	9,985,900.00	10,000,000.00	Quarterly: starts 9/29/22	8177
				\$ 574,228,938.71	\$ 579,962,501.46	\$ 571,332,519.04		

Notes:

6911 - CCC School Insurance Group
8177 - County Treasurer

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

<u>DESCRIPTION</u>	<u>CUSIP</u>	<u>MATURITY DATE</u>	<u>PAR</u> (\$)	<u>MARKET</u> (\$)	<u>COST</u> (\$)	<u>PROVISIONS</u>
BMWOT 2019-A A2	05588CAB8	5/25/2022	350,336.79	352,037.21	350,329.40	5% collateral call
BANK OF NEW YORK MELLON CORP	06406FAA1	4/15/2021	700,000.00	715,211.89	706,398.00	Make-whole call; Callable on and after 3/15/21
COPAR 2019-1 A2	14042WAB6	4/15/2022	166,888.71	167,650.22	166,874.59	10% collateral call
MBALT 2019-A A3	58772TAC4	11/15/2021	355,018.88	358,063.91	358,735.49	5% deal call
NAROT 2017-B A3	65478GAD2	10/15/2021	50,168.67	50,289.88	49,300.51	5% collateral call
CHARLES SCHWAB CORP	808513AV7	5/21/2021	700,000.00	701,480.08	700,868.00	Float Quarterly: LIBOR +32bps; Callable after 4/21/21
TAOT 2018-C A3	89231AAD3	12/15/2022	758,575.52	771,124.73	770,161.58	5% collateral call
TOYOTA MOTOR CREDIT CORP	89236TCZ6	4/8/2021	500,000.00	508,752.08	500,905.00	Make-whole call +15bps
VZOT 2018-A A1B	92348XAB1	4/20/2023	800,000.00	800,722.06	800,000.00	10% collateral call
FHMS K-715 A2	3137BAHA3	1/25/2021	727,861.46	732,310.81	731,500.77	1% collateral call
NALT 2018-A A3	65478BAD3	9/15/2021	237,790.49	239,198.10	234,818.11	10% collateral call
GMALT 2019-1 A3	36256UAD0	12/20/2021	665,770.61	671,367.91	672,376.30	10% collateral call
HAROT 2019-1 A2	43814WAB1	9/20/2021	80,418.00	80,696.69	80,015.91	10% collateral call
FORDL 2020-A A3	34531MAD0	3/15/2023	590,000.00	600,040.57	589,971.33	5% deal call
US BANK NA	90331HPK3	1/21/2022	750,000.00	751,690.18	750,000.00	Float quarterly: LIBOR +18bps; Callable after 12/21/21
BLACKROCK INC	09247XAH4	5/24/2021	450,000.00	468,350.56	467,374.50	Make-whole call +25bps until 5/24/21
CATERPILLAR FINANCIAL SERVICES CORP	14913Q2W8	5/17/2021	535,000.00	548,112.99	545,839.10	Make-whole call +10bps until 2/17/21
PNC BANK NA	69353REY0	12/9/2021	700,000.00	723,270.58	720,391.00	Callable on and after 11/9/21
BANK OF AMERICA CORP	06051GHH5	5/17/2022	700,000.00	722,240.53	717,486.00	Make-whole call +15 until 5/17/21
CITIBANK NA	17325FAQ1	7/23/2021	700,000.00	720,642.74	721,000.00	Make-whole call +10bps until 6/23/21
AMXCA 2018-8 A	02582JJH4	9/15/2021	665,000.00	684,607.48	688,015.23	5% collateral call
TRUIST BANK	86787EBE6	5/17/2022	700,000.00	734,408.67	728,287.00	Callable on and after 4/17/22
SACRAMENTO CALIF WTR REV	786089JA1	9/1/2021	550,000.00	555,495.88	550,000.00	Make-whole call +20bps after 5/6/20
ANAHEIM CALIF HSG & PUB IMPT AUTH REV	032556GM8	10/1/2021	630,000.00	642,612.76	630,000.00	Make-whole call +5bps
HONEYWELL INTERNATIONAL INC	438516CD6	8/19/2022	500,000.00	500,695.99	500,000.00	Float quarterly: LIBOR +23bps; Callable after 8/19/22
VISA INC	92826CAB8	12/14/2020	675,000.00	680,896.91	671,024.25	Make-whole call +10bps
			14,237,829.14	14,481,971.38	14,401,672.07	




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	\$ 10,850	\$ 4,150	\$ 8,400	\$ 3,250	\$ 4,300	\$ 5,100	\$ 400	\$ 3,400	\$ 13,650	\$ 6,300	\$ 1,900		
REPO													
TDs	\$ 1,737	\$ 1,126	\$ 1,214	\$ 158	\$ 313	\$ 383							
AGENCY	\$ 4,913	\$ 2,400	\$ 1,250	\$ 1,400	\$ 2,825	\$ 2,202	\$ 1,220	\$ 995	\$ 1,250	\$ 1,558	\$ 1,100		\$ 125
CP	\$ 2,171	\$ 1,100	\$ 1,200	\$ 1,600	\$ 750	\$ 550	\$ 150						
CDs + BNs	\$ 2,550	\$ 2,450	\$ 1,700	\$ 1,100	\$ 3,350	\$ 700	\$ 900	\$ 450	\$ 1,100				
CORP BND													
TOTAL													
\$ 109,689	\$ 22,221	\$ 11,226	\$ 13,764	\$ 7,508	\$ 11,538	\$ 8,935	\$ 2,670	\$ 4,845	\$ 16,000	\$ 7,858	\$ 3,000	\$ -	\$ 125
PERCENT	20.3%	10.2%	12.5%	6.8%	10.5%	8.1%	2.4%	4.4%	14.6%	7.2%	2.7%	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.

				
State of California Pooled Money Investment Account Market Valuation 9/30/2020				
Description	Carrying Cost Plus Accrued Interest Purch.	Amortized Cost	Fair Value	Accrued Interest
1* United States Treasury:				
Bills	\$ 37,417,824,629.29	\$ 37,474,728,617.52	\$ 37,487,632,500.00	NA
Notes	\$ 24,217,353,058.19	\$ 24,217,068,836.30	\$ 24,537,427,000.00	\$ 100,593,584.00
1* Federal Agency:				
SBA	\$ 478,234,257.41	\$ 478,234,257.41	\$ 473,998,037.29	\$ 203,278.39
MBS-REMICs	\$ 15,101,609.67	\$ 15,101,609.67	\$ 15,926,606.86	\$ 70,087.53
Debentures	\$ 2,733,358,224.09	\$ 2,732,582,182.96	\$ 2,748,442,680.00	\$ 6,581,289.90
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 725,000,000.00	\$ 725,000,000.00	\$ 725,479,000.00	\$ 1,769,501.00
Discount Notes	\$ 15,463,600,958.36	\$ 15,374,456,486.18	\$ 15,475,375,200.00	NA
1* Supranational Debentures	\$ 515,860,149.28	\$ 515,678,738.16	\$ 517,238,400.00	\$ 2,195,871.75
1* Supranational Debentures FR	\$ 200,097,007.00	\$ 200,097,007.00	\$ 200,087,081.70	\$ 118,962.61
2* CDs and YCDs FR	\$ 600,000,000.00	\$ 600,000,000.00	\$ 600,157,000.00	\$ 139,847.22
2* Bank Notes	\$ -	\$ -	\$ -	\$ -
2* CDs and YCDs	\$ 13,700,405,817.10	\$ 13,700,183,594.88	\$ 13,699,564,192.25	\$ 15,421,222.21
2* Commercial Paper	\$ 7,509,491,061.13	\$ 7,517,418,898.58	\$ 7,518,422,005.55	NA
1* Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -	\$ -
1* Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
1* Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 4,929,000,000.00	\$ 4,929,000,000.00	\$ 4,929,000,000.00	NA
AB 55 & GF Loans	\$ 694,298,000.00	\$ 694,298,000.00	\$ 694,298,000.00	NA
TOTAL	\$ 109,199,624,771.52	\$ 109,173,848,228.66	\$ 109,623,047,703.65	\$ 127,093,644.61

Fair Value Including Accrued Interest \$ 109,750,141,348.26

* 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 (1.004114534). 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 \$20,082,290.67 or \$20,000,000.00 x 1.004114534.

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



DISCLOSURE STATEMENT

Portfolio Holdings: Structured Notes and Asset-Backed Securities

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

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

Following are the State of California Treasurer's holdings in each category as of September 30, 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	\$725.000 million
b. LIBOR Agency Floater	\$200.000 million
c. 3 month LIBOR Corporate Floater	\$0.000 million
d. 3 month LIBOR Bank Floater	\$600.000 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. \$1,525.000 million As of: 09/30/20

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	\$478.234 million
b. Agency MBS-REMIC'S	<u>\$15.102 million</u>
(Medium term sub-total)	\$493.336 million
c. Commercial Paper (Short term sub-total)	\$1,773.419 million

U.S. \$2,266.755 million As of: 09/30/20

Total Portfolio As of: 09/30/20 \$109,199,624,771.52

Structured notes and Medium-term Asset-backed securities as a percent of portfolio:
1.85%

Short-term Asset-Backed Commercial Paper (ABCP) as a percent of portfolio:
1.62% *

Total Medium-term and Short-term Structured notes and Asset-backed securities
as a percent of portfolio:
3.47%

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

Portfolio Stress Test¹

as of September 30, 2020

Par Value	2,590,306,401.36	Book Price	99.793
Book Value	2,584,940,660.94	Average Days to Maturity	335
Market Value	2,602,508,659.69	Coupon	0.7116%
Market Price	100.471	YTM (TR)	0.7672%

Yield Change (bps)	Market Value (\$)	Market Price (\$)	Gain/Loss ² (bps)
-50	2,614,465,773.33	100.933	114.24
-25	2,608,460,616.89	100.701	90.99
-10	2,604,883,099.76	100.563	77.16
0	2,602,508,659.64	100.471	67.94
10	2,600,142,629.00	100.380	58.82
25	2,596,609,262.23	100.243	45.09
50	2,590,761,794.18	100.018	22.55

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 114 bps. If the yield were to go up by 50 bps, the market value of the portfolio would increase by about 23 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.

Contra Costa County Investment Pool

Fund Credit Quality Ratings (FCQR) Definitions

AAAf The credit quality of the fund's portfolio exposure is extremely strong.

AAf The credit quality of the fund's portfolio exposure is very strong.

Af The credit quality of the fund's portfolio exposure is strong.

BBBf The credit quality of the fund's portfolio exposure is adequate.

BBf The credit quality of the fund's portfolio exposure is weak.

Bf The credit quality of the fund's portfolio exposure is very weak.

CCCf The credit quality of the fund's portfolio exposure is extremely weak.

CCf The fund's portfolio has significant exposure to defaulted or near defaulted assets and/or counterparties.

Df The fund's portfolio is predominantly exposed to defaulted assets and/or counterparties.

The ratings from 'AAf' to 'CCCf' may be modified by the addition of a plus (+) or minus (-) sign to show relative standing within the major rating categories.

FCQRs are assigned to fixed-income funds, actively or passively managed, typically exhibiting variable net asset values. They reflect the credit risks of a fund's portfolio investments, the level of a fund's counterparty risk, and the risk of a fund's management ability and willingness to maintain current fund credit quality.

About the Pool

Pool Rating	AAAf / S1+
Pool Type	Variable NAV Government Investment Pool
Investment Adviser	Contra Costa Cnty
Portfolio Manager	Russell Watts & Brice Bins
Pool Rated Since	November 2007
Custodian	Bank of New York Mellon (The)

Pool Highlights

- The Contra Costa County Investment Pool maintains S&P Global's highest pool credit quality rating of 'AAAf' and fund volatility rating of 'S1+'.
- The weighted average maturity is typically managed around 180 days to provide investors with ample liquidity.

Management

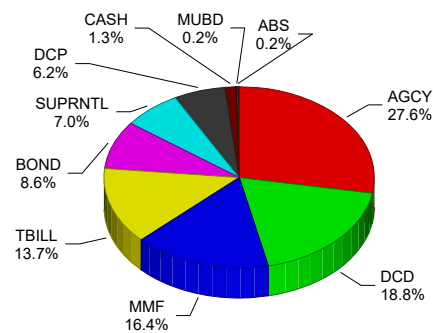
The county of Contra Costa, California, was incorporated in 1850 as one of the original 27 counties of the state of California and is one of nine counties in the San Francisco-Oakland Bay Area. The Contra Costa County Investment Pool is managed by the Treasurer/Tax Collector, which acts as a depository for more than 40 units of local government, including funds of the county school districts, special districts, and other entities. The county maintains a contract with The Bank of New York Mellon to provide custodial services for the pool.

The primary objective of the pool is to safeguard the principal of the pool under its control. The secondary objective is to meet the depositors' liquidity needs. The third objective is to achieve a return on the pool under its control. The Contra Costa County Investment Pool operates under a directed investment policy in which the withdrawal of funds in the Treasury shall coincide with investment maturities or authorized sale of securities by the local agency's legislative or governing body.

Credit Quality

The pool's credit quality is managed to maintain an overall quality of 'AAA'. Short-term investments are typically limited to issuers rated 'A-1/P-1' or better, and long-term investments are typically limited to 'A' or better. The weighted average maturity of the pool

Portfolio Composition as of September 30, 2020



AGCY - Agency Fixed Rate; DCD - Fixed Rate Certificate of Deposit; MMF - Money Market Fund; TBILL - US Treasury Bill; BOND - Corporate Fixed Rate; SUPRNTL - Supranational; DCP - Commercial Paper; CASH - Cash; MUBD - Municipal Bonds; ABS - Asset-Backed Security

*As assessed by S&P Global Ratings

is typically managed to around 180 days.

Portfolio Assets

The Contra Costa County Investment Pool is invested in accordance with the county's investment policy and the state of California's government code. Based on these guidelines, the pool is generally invested in U.S. Treasuries, U.S. agencies, municipal bonds, money-market instruments, repurchase agreements, banker's acceptances, commercial paper, negotiable certificates of deposit, corporate notes, medium-term notes, and time deposits. The pool also consists of investments managed by outside contractors, which includes Local Agency Investment Fund (LAIF), Wells Capital Management, and CalTRUST.

The fund's 'AAAf' rating signifies that the pool's portfolio holdings provide extremely strong protection against losses from credit defaults. The fund's 'S1+' volatility rating indicates the pool's extremely low sensitivity to changing market conditions. Pools rated 'S1+' possess an aggregate level of risk that is less than or equal to that of a portfolio comprised of the highest-quality, fixed-income instruments with an average maturity of one year or less. In order to maintain current and accurate ratings, we monitor the portfolio holdings monthly.

S&P Global Ratings Analyst: Wendy Immerman - (1) 212-438-5052

www.spratings.com

Participants should consider the investment objectives, risks, charges and expenses of the pool before investing. The investment guidelines which can be obtained from your broker-dealer, contain this and other information about the pool and should be read carefully before investing.

Fund Volatility Ratings (FVR) Definitions

S1 A fund that exhibits low volatility of returns. Within this category, a fund may be designated with a plus sign (+). This indicates its extremely low volatility of monthly returns.

S2 A fund that exhibits low to moderate volatility of returns.

S3 A fund that exhibits moderate volatility of returns.

S4 A fund that exhibits moderate to high volatility of returns.

S5 A fund that exhibits high to very high volatility of returns.

FVRs reflect our view of the fund's sensitivity to interest rate risk, credit risk, and liquidity risk, as well as other factors that may affect returns such as use of derivatives, use of leverage, exposure to foreign currency risk, and investment concentration, and fund management.

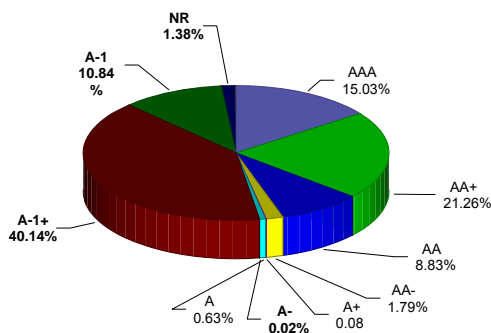
FVRs typically accompany FCQRs (e.g., 'A/S3') to communicate our opinion of risks not addressed by FCQRs. For some funds, we may assign an FCQR without an accompanying FVR. When this occurs, we note the FVR as NR (not rated).

Data Bank as of September 30, 2020

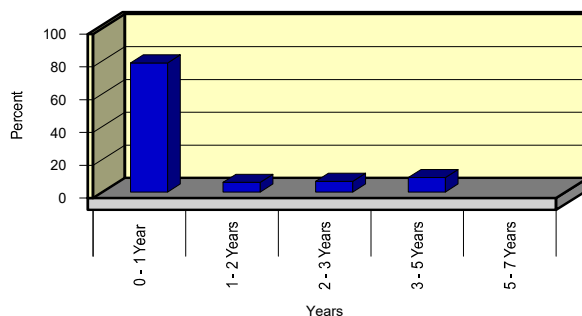
Ticker Symbol..... N/A
 NAV..... \$1.01

Net Assets (millions)..... \$3,153.00
 Inception Date..... N/A

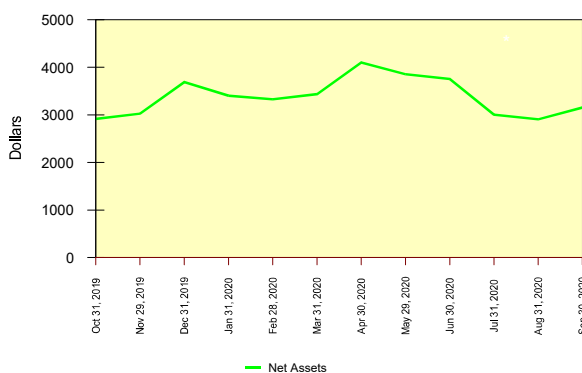
Portfolio Credit Quality as of September 30, 2020 *



Portfolio Maturity Distribution as of September 30, 2020



Net Assets as of September 30, 2020



Top Ten Holdings as of September 30, 2020

Security	%	Security	%
FHLMC	8.92	NORDEA	6.41
CAMP	8.61	FNMA	5.16
FHLB	8.59	FFCB	5.09
LAIF	7.60	IBRD	3.75
TORONTO DOMINION	6.72	BANK OF MONTREAL	3.75

A Volatility Rating is not a credit rating. S&P Global Ratings is neither associated nor affiliated with the fund.

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Contra Costa County

Treasurer-Tax Collector's Office

625 Court Street
Finance Building, Room 102
Martinez, California 94553-1231
(925) 957-2850
(925) 957-2899 FAX




Russell V. Watts
Treasurer-Tax Collector

Brice E. Bins
Chief Deputy
Treasurer-Tax Collector

Belinda Zhu
Assistant County Treasurer

Date: November 6, 2020

To: Contra Costa County Treasury Oversight Committee

From: Belinda Zhu, Assistant County Treasurer 

Subject: Treasury Oversight Committee Meeting Dates for Calendar Year 2021

Contra Costa County Treasury Oversight Committee will hold its quarterly meetings on the following dates during the calendar year of 2021:

February 16, 2021
May 18, 2021
August 17, 2021
November 16, 2021