

CONTRA COSTA COUNTY  
TREASURER'S QUARTERLY INVESTMENT REPORT  
AS OF DECEMBER 31, 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 12/31/20, the fair value of the Treasurer's investment portfolio was 100.36% of the cost. Approximately 83 percent of the portfolio or over \$3.76 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	\$4,530,085,471.49
Cost	\$4,525,820,165.91
Market Value	\$4,542,182,409.60
Weighted Yield to Maturity	0.47%
Weighted Average Days to Maturity	231 days
Weighted Duration	0.62 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 December 31, 2020

<u>TYPE</u>	<u>PAR VALUE</u>	<u>COST</u>	<u>FAIR VALUE</u>	<u>PERCENT OF TOTAL COST</u>
<b>A. Investments Managed by Treasurer's Office</b>				
1. U.S. Treasuries (STRIPS, Bills, Notes)	\$416,483,000.00	\$416,339,996.19	\$416,424,900.28	9.20%
2. U.S. Agencies				
Federal Home Loan Banks	271,745,000.00	271,431,159.85	272,741,460.86	6.00%
Federal National Mortgage Association	190,000,000.00	189,559,713.00	192,635,810.00	4.19%
Federal Farm Credit Banks	174,606,000.00	174,455,020.77	176,024,053.52	3.85%
Federal Home Loan Mortgage Corporation	165,331,000.00	165,266,223.88	165,425,301.80	3.65%
Subtotal	801,682,000.00	800,712,117.50	806,826,626.18	17.69%
3. Supranationals - International Government	260,000,000.00	259,657,461.63	260,039,600.00	5.74%
4. Money Market Instruments				
Commercial Paper	1,308,609,000.00	1,308,039,235.35	1,308,370,949.12	28.90%
Negotiable Certificates of Deposit	635,000,000.00	635,000,000.00	635,136,841.97	14.03%
Time Deposit	3,401.36	3,401.36	3,400.68	0.00%
Subtotal	1,943,612,401.36	1,943,042,636.71	1,943,511,191.77	42.93%
5. Corporate Notes	229,107,000.00	226,439,632.09	234,049,631.42	5.00%
<b>TOTAL (Section A.)<sup>1</sup></b>	<b>3,650,884,401.36</b>	<b>3,646,191,844.12</b>	<b>3,660,851,949.65</b>	<b>80.56%</b>
<b>B. Investments Managed by Outside Contractors</b>				
1. PFM	79,536,447.13	79,608,796.88	80,521,754.36	1.76%
2. Local Agency Investment Fund (LAIF)	316,969,743.10	316,969,743.10	317,689,682.18 <sup>2</sup>	7.00%
3. Wells Capital Management	44,010,340.58	44,365,242.49	44,434,484.09 <sup>3</sup>	0.98%
4. CAMP	340,533,974.95	340,533,974.95	340,533,974.95	7.52%
5. CalTRUST (Liquidity Fund)	-	-	-	0.00%
6. US Bank (Federated Tax Free Cash Fund)	4,219,137.83	4,219,137.83	4,219,137.83	0.09%
7. Other				
a. EBRCS Bond	1,428,780.65	1,428,780.65	1,428,780.65	0.03%
<b>TOTAL (Section B.)</b>	<b>786,698,424.24</b>	<b>787,125,675.90</b>	<b>788,827,814.06</b>	<b>17.39%</b>
<b>C. Cash</b>	<b>92,502,645.89</b>	<b>92,502,645.89</b>	<b>92,502,645.89</b>	<b>2.04%</b>
<b><sup>4</sup>GRAND TOTAL (FOR A , B, &amp; C)</b>	<b>\$4,530,085,471.49</b>	<b>\$4,525,820,165.91</b>	<b>\$4,542,182,409.60</b>	<b>100.00%</b>

## Notes:

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

**CONTRA COSTA COUNTY INVESTMENT POOL**  
**As of December 31, 2020**

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

	Fiscal Year To Date	Quarter To Date
Average Daily Balance (\$)	3,447,561,458.70	3,634,048,220.23
Net Earnings (\$)	13,062,722.69	5,640,013.17
Earned Income Yield	0.74%	0.61%

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

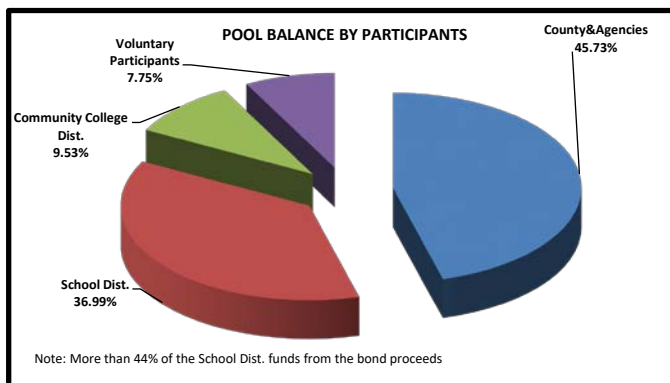
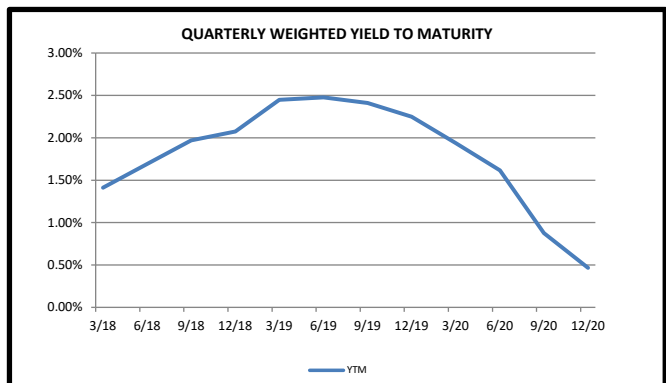
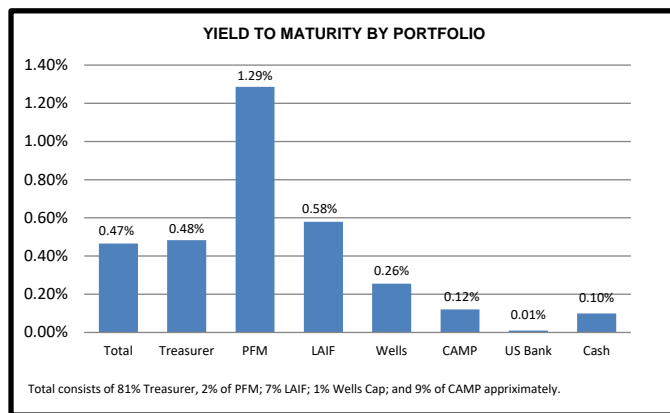
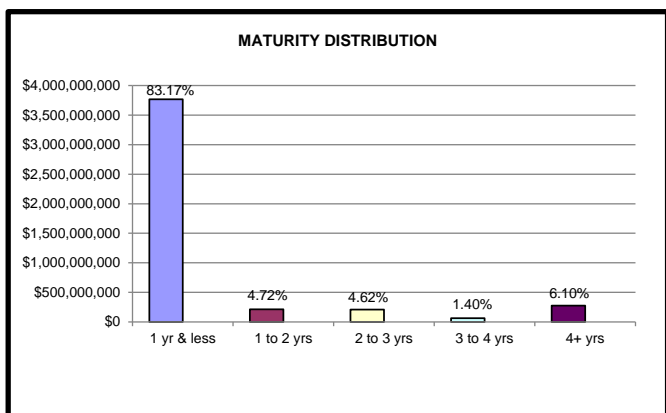
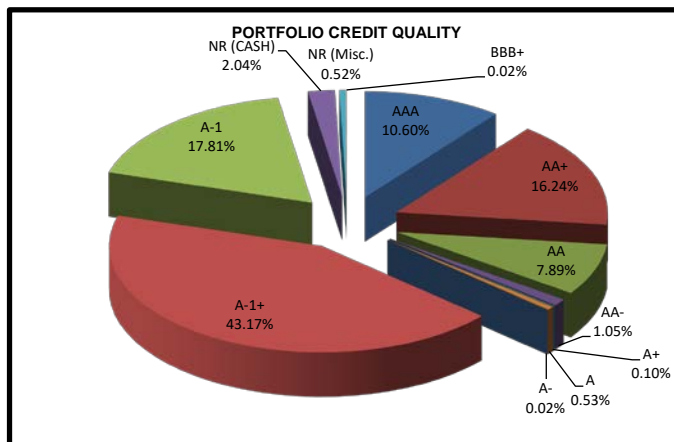
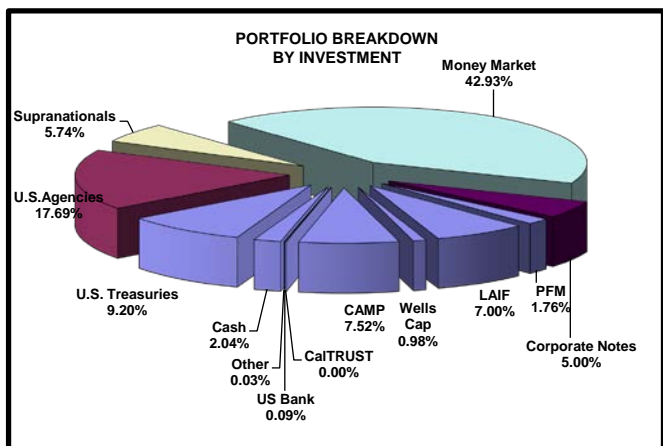
Investment Type	Par Value (\$)	Fair Value (\$)	YTM  (%)	WAM  (days)	Percentage of Portfolio
U.S. Treasury	416,483,000.00	416,424,900.28	0.08	70	9.17%
Agencies	801,682,000.00	806,826,626.18	0.83	870	17.76%
Commercial Paper	1,308,609,000.00	1,308,370,949.12	0.17	66	28.80%
NCD/YCD	635,000,000.00	635,136,841.97	0.19	57	13.98%
Corporate Notes	229,107,000.00	234,049,631.42	2.68	461	5.15%
Time Deposit	3,401.36	3,400.68	0.08	144	0.00%
Supranationals	260,000,000.00	260,039,600.00	0.56	75	5.72%
PFM	79,536,447.13	80,521,754.36	1.29	764	1.77%
LAIF	316,969,743.10	317,689,682.18	0.58	1	6.99%
CAMP	340,533,974.95	340,533,974.95	0.12	0	7.50%
CalTRUST (Liquidity)	-	-	-	0	0.00%
Wells Cap	44,010,340.58	44,434,484.09	0.26	266	0.98%
US Bank (Federated Tax Free)	4,219,137.83	4,219,137.83	0.01	0	0.09%
Misc. <sup>1</sup>	1,428,780.65	1,428,780.65	N/A	N/A	0.03%
Cash	92,502,645.89	92,502,645.89	0.10	0	2.04%
<b>Total Fund<sup>3</sup></b>	<b><u>4,530,085,471.49</u></b>	<b><u>4,542,182,409.60</u></b>	<b><u>0.47</u></b>	<b><u>231</u></b>	<b><u>100.00%</u></b>

1. East Bay Regional Communications System Authority.

2. Average Earning Allowance for this quarter.

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

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

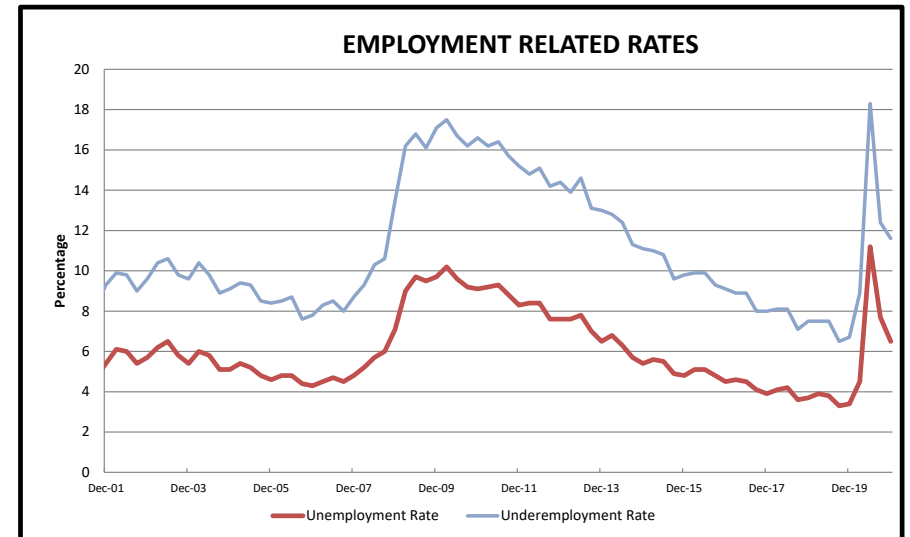
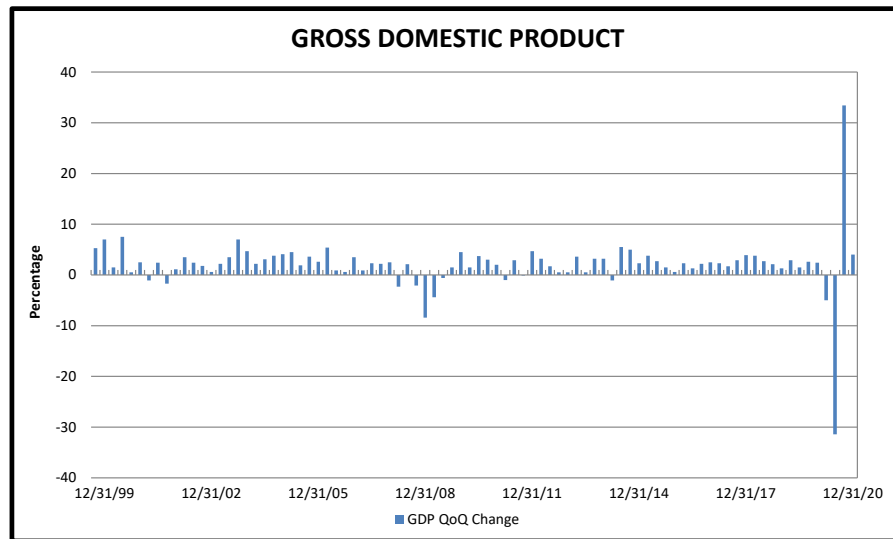
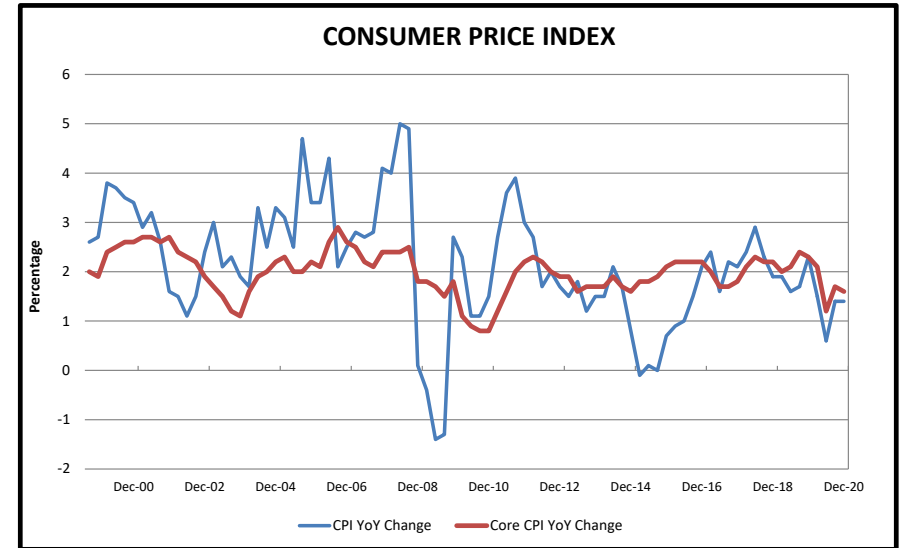
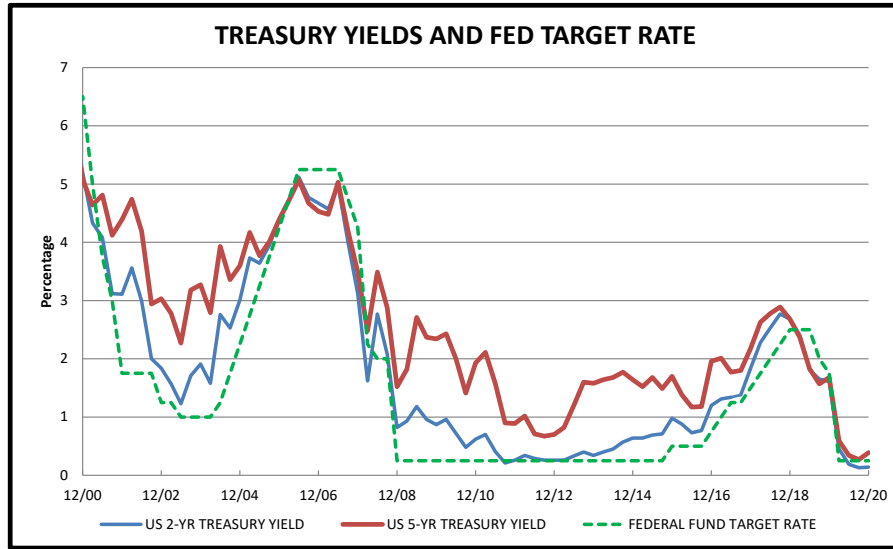


**NOTES TO INVESTMENT PORTFOLIO SUMMARY AND AT A GLANCE AS OF DECEMBER 31, 2020**

1. All report information is unaudited but due diligence was utilized in its preparation.
2. There may be slight differences between the portfolio summary page and the attached exhibits and statements for investments managed by outside contractors or trustees. The variance is due to the timing difference in recording transactions associated with outside contracted parties during interim periods and later transmitted to the appropriate county agency and/or the Treasurer's Office. In general, the Treasurer's records reflect booked costs at the beginning of a period.
3. All securities and amounts included in the portfolio are denominated in United States Dollars.
4. The Contra Costa County investment portfolio maintains Standard & Poor's highest credit quality rating of AA+ and lowest volatility of S1+. The portfolio consists of a large portion of short-term investments with credit rating of A-1/P-1 or better. The majority of the long-term investments in the portfolio are rated AA or better.
5. In accordance with Contra Costa County's Investment Policy, the Treasurer's Office has constructed a portfolio that safeguards the principal, meets the liquidity needs and achieves a return. As a result, approximately 83% of the portfolio will mature in less than a year with a weighted average maturity of 231 days.

### MAJOR MARKET AND ECONOMIC DATA

AS OF DECEMBER 31, 2020



Note:  
All data provided by Bloomberg.

# **SECTION III**

## **APPENDIX**

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





## Inventory by Market Value

As Of Date: 12/31/2020

Date Basis: Settlement

Run: 01/08/2021 01:57:38 PM

Reporting Currency: Local

### Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
<b><u>Inv Type: 1 SUPRANATIONALS</u></b>								
84187	SUP INTL BK RECON A	45905US96	02/08/2018	2.400000	10,000,000.00	10,000,000.00	95,333.33	0.00
			02/08/2021	2.400000	10,000,000.00	100.000000	BOOK	0.00
84206	SUPRA IFC	45950KCM0	01/26/2018	2.250000	20,000,000.00	20,025,400.00	195,000.00	75,400.00
			01/25/2021	2.336839	19,950,000.00	100.127000	IDC-FIS	0.00
84507	SUPRA IFC NOTE	45950KCM0	06/26/2018	2.250000	20,000,000.00	20,025,400.00	195,000.00	262,800.00
			01/25/2021	2.729079	19,762,600.00	100.127000	IDC-FIS	0.00
85940	SUPRA IBRD	459058JM6	11/30/2020	.250000	10,000,000.00	10,004,300.00	2,152.78	15,163.33
			11/24/2023	.286596	9,989,136.67	100.043000	IDC-FIS	0.00
			<b>Subtotal</b>	1.940490	60,000,000.00	60,055,100.00	487,486.11	353,363.33
				2.134217	59,701,736.67	100.091833		0.00

### **Inv Type: 5 SUPRANATIONALS DISC**

85848	SUPRA IBRD DISC	459053AH7	10/14/2020	.090000	30,000,000.00	29,999,700.00	5,925.00	225.00
			01/08/2021	.090019	29,993,550.00	99.999000	IDC-FIS	0.00
85852	SUPRA IFC DISC	459515AU6	10/16/2020	.100000	30,000,000.00	29,999,100.00	6,416.69	600.01
			01/19/2021	.100027	29,992,083.30	99.997000	IDC-FIS	0.00
85869	SUPRA IBRD DISC	459053CE2	10/29/2020	.090000	30,000,000.00	29,996,700.00	4,800.00	600.00
			02/22/2021	.090026	29,991,300.00	99.989000	IDC-FIS	0.00
85870	SUPRA IBRD DISC	459053BS2	10/29/2020	.090000	30,000,000.00	29,997,600.00	4,800.00	600.00
			02/10/2021	.090023	29,992,200.00	99.992000	IDC-FIS	0.00
85873	SUPRA IFC DISC	459515BY7	11/02/2020	.090000	20,000,000.00	19,998,000.00	3,000.00	300.00
			02/16/2021	.090024	19,994,700.00	99.990000	IDC-FIS	0.00
85978	SUPRA IBRD DISC	459053CM4	12/11/2020	.070000	30,000,000.00	29,995,800.00	1,225.00	0.00
			03/01/2021	.070011	29,995,333.33	99.986000	IDC-FIS	-758.33
85979	SUPRA IBRD DISC	459053BQ6	12/11/2020	.070000	30,000,000.00	29,997,600.00	1,225.00	0.00
			02/08/2021	.070008	29,996,558.33	99.992000	IDC-FIS	-183.33
			<b>Subtotal</b>	.085499	200,000,000.00	199,984,500.00	27,391.69	2,325.01
				.085519	199,955,724.96	99.992250		-941.66

### **Inv Type: 11 TREASURY BILLS**

85778	AUHSD GOV US TBILL	9127964L0	09/15/2020	.120000	8,500,000.00	8,494,900.00	3,060.00	2,011.67
			09/09/2021	.120144	8,489,828.33	99.940000	IDC-FIS	0.00
85779	AUHSD GOV US TBILL	9127964L0	09/15/2020	.120000	800,000.00	799,520.00	288.00	189.33



# Inventory by Market Value

As Of Date: 12/31/2020

Date Basis: Settlement

Run: 01/08/2021 01:57:38 PM

Reporting Currency: Local

## Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price			Unrealized Loss	Unrealized Gain
			09/09/2021	.120143		799,042.67	99.940000	IDC-FIS		0.00
85799	GOV US TBILL DISC	9127963T4	09/28/2020	.070000		30,000,000.00	30,000,000.00	5,541.67		350.00
			01/07/2021	.070014		29,994,108.33	100.000000	IDC-FIS		0.00
85809	CCCSD GOV US CASH M	912796A58	10/06/2020	.080000		25,000,000.00	25,000,000.00	4,833.34		222.22
			01/05/2021	.080016		24,994,944.44	100.000000	IDC-FIS		0.00
85811	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000		3,000,000.00	2,997,930.00	805.00		603.75
			10/07/2021	.115134		2,996,521.25	99.931000	IDC-FIS		0.00
85812	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000		600,000.00	599,586.00	161.00		120.75
			10/07/2021	.115134		599,304.25	99.931000	IDC-FIS		0.00
85813	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000		400,000.00	399,724.00	107.33		80.50
			10/07/2021	.115133		399,536.17	99.931000	IDC-FIS		0.00
85814	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000		250,000.00	249,827.50	67.08		50.32
			10/07/2021	.115135		249,710.10	99.931000	IDC-FIS		0.00
85815	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000		1,300,000.00	1,299,103.00	348.83		261.63
			10/07/2021	.115134		1,298,492.54	99.931000	IDC-FIS		0.00
85816	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000		1,000,000.00	999,310.00	268.33		201.25
			10/07/2021	.115133		998,840.42	99.931000	IDC-FIS		0.00
85817	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000		900,000.00	899,379.00	241.50		181.13
			10/07/2021	.115134		898,956.37	99.931000	IDC-FIS		0.00
85818	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000		200,000.00	199,862.00	53.67		40.25
			10/07/2021	.115135		199,768.08	99.931000	IDC-FIS		0.00
85819	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000		1,700,000.00	1,698,827.00	456.17		342.12
			10/07/2021	.115133		1,698,028.71	99.931000	IDC-FIS		0.00
85820	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000		200,000.00	199,862.00	53.67		40.25
			10/07/2021	.115135		199,768.08	99.931000	IDC-FIS		0.00
85821	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000		350,000.00	349,758.50	93.92		70.43
			10/07/2021	.115132		349,594.15	99.931000	IDC-FIS		0.00
85822	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000		5,000,000.00	4,996,550.00	1,341.67		1,006.24
			10/07/2021	.115133		4,994,202.09	99.931000	IDC-FIS		0.00
85823	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000		250,000.00	249,827.50	67.08		50.32
			10/07/2021	.115135		249,710.10	99.931000	IDC-FIS		0.00
85824	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000		2,400,000.00	2,398,344.00	644.00		483.00
			10/07/2021	.115134		2,397,217.00	99.931000	IDC-FIS		0.00
85825	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000		20,000,000.00	19,986,200.00	5,366.66		4,024.99
			10/07/2021	.115133		19,976,808.35	99.931000	IDC-FIS		0.00
85826	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000		2,000,000.00	1,998,620.00	536.67		402.50
			10/07/2021	.115134		1,997,680.83	99.931000	IDC-FIS		0.00



# Inventory by Market Value

As Of Date: 12/31/2020

Date Basis: Settlement

Run: 01/08/2021 01:57:38 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	
85827	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	200,000.00	199,862.00	53.67	40.25	
			10/07/2021	.115135	199,768.08	99.931000	IDC-FIS	0.00	
85828	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	300,000.00	299,793.00	80.50	60.38	
			10/07/2021	.115135	299,652.12	99.931000	IDC-FIS	0.00	
85829	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	200,000.00	199,862.00	53.67	40.25	
			10/07/2021	.115135	199,768.08	99.931000	IDC-FIS	0.00	
85830	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	800,000.00	799,448.00	214.67	161.00	
			10/07/2021	.115134	799,072.33	99.931000	IDC-FIS	0.00	
85831	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	350,000.00	349,758.50	93.92	70.43	
			10/07/2021	.115132	349,594.15	99.931000	IDC-FIS	0.00	
85832	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	5,000,000.00	4,996,550.00	1,341.67	1,006.25	
			10/07/2021	.115134	4,994,202.08	99.931000	IDC-FIS	0.00	
85833	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	500,000.00	499,655.00	134.17	100.62	
			10/07/2021	.115133	499,420.21	99.931000	IDC-FIS	0.00	
85834	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	5,500,000.00	5,496,205.00	1,475.83	1,106.88	
			10/07/2021	.115134	5,493,622.29	99.931000	IDC-FIS	0.00	
85835	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	200,000.00	199,862.00	53.67	40.25	
			10/07/2021	.115135	199,768.08	99.931000	IDC-FIS	0.00	
85836	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	2,100,000.00	2,098,551.00	563.50	422.63	
			10/07/2021	.115134	2,097,564.87	99.931000	IDC-FIS	0.00	
85837	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	150,000.00	149,896.50	40.25	30.19	
			10/07/2021	.115135	149,826.06	99.931000	IDC-FIS	0.00	
85838	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	1,000,000.00	999,310.00	268.33	201.25	
			10/07/2021	.115133	998,840.42	99.931000	IDC-FIS	0.00	
85839	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	300,000.00	299,793.00	80.50	60.38	
			10/07/2021	.115135	299,652.12	99.931000	IDC-FIS	0.00	
85840	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	8,500,000.00	8,494,135.00	2,280.83	1,710.61	
			10/07/2021	.115133	8,490,143.56	99.931000	IDC-FIS	0.00	
85841	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	200,000.00	199,862.00	53.67	40.25	
			10/07/2021	.115135	199,768.08	99.931000	IDC-FIS	0.00	
85842	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	500,000.00	499,655.00	134.17	100.62	
			10/07/2021	.115133	499,420.21	99.931000	IDC-FIS	0.00	
85859	GOV US TBILL DISC	9127964C0	10/28/2020	.082000	30,000,000.00	29,998,200.00	4,441.66	1,001.67	
			02/11/2021	.082020	29,992,756.67	99.994000	IDC-FIS	0.00	
85861	PW GOV US TBILL DIS	9127964V8	10/27/2020	.110000	1,610,000.00	1,608,889.10	324.68	261.63	
			10/07/2021	.110116	1,608,302.79	99.931000	IDC-FIS	0.00	
85863	GOV US TBILL DISC	9127963V9	10/27/2020	.080000	30,000,000.00	29,999,400.00	4,400.00	733.33	



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					Current Book	Market Price			Unrealized Loss	Unrealized Gain
			01/21/2021	.080015	29,994,266.67		99.998000	IDC-FIS		0.00
85864	GOV US TBILL DISC	912796UC1	10/27/2020	.080000	30,000,000.00		29,998,800.00	4,400.00		600.00
			01/28/2021	.080017	29,993,800.00		99.996000	IDC-FIS		0.00
85879	HR GOV US TBILL DIS	912796UC1	11/04/2020	.077500	3,501,000.00		3,500,859.96	437.14		63.45
			01/28/2021	.077514	3,500,359.37		99.996000	IDC-FIS		0.00
85881	HR GOV US TBILL DIS	912796UC1	11/04/2020	.077500	1,201,000.00		1,200,951.96	149.96		21.77
			01/28/2021	.077515	1,200,780.23		99.996000	IDC-FIS		0.00
85907	GOV US TBILL DISC	9127964D8	11/06/2020	.075000	25,000,000.00		24,998,000.00	2,916.67		500.00
			02/18/2021	.075016	24,994,583.33		99.992000	IDC-FIS		0.00
85908	GOV US TBILL DISC	912796XE4	11/06/2020	.080000	25,000,000.00		24,997,500.00	3,111.11		555.56
			02/25/2021	.080020	24,993,833.33		99.990000	IDC-FIS		0.00
85913	GOV US TBILL DISC	912796A58	11/16/2020	.080000	30,000,000.00		30,000,000.00	3,066.66		266.67
			01/05/2021	.080009	29,996,666.67		100.000000	IDC-FIS		0.00
85914	GOV US TBILL DISC	912796UC1	11/16/2020	.075000	30,000,000.00		29,998,800.00	2,875.00		487.50
			01/28/2021	.075011	29,995,437.50		99.996000	IDC-FIS		0.00
85915	PW GOV US TBILL DIS	912796UC1	11/04/2020	.077500	1,801,000.00		1,800,927.96	224.88		32.64
			01/28/2021	.077515	1,800,670.44		99.996000	IDC-FIS		0.00
85917	PW GOV US TBILL DIS	912796B81	11/17/2020	.070000	1,000,000.00		999,920.00	87.50		9.44
			02/16/2021	.070011	999,823.06		99.992000	IDC-FIS		0.00
85951	SO GOV US TBILL DIS	912796A58	12/04/2020	.060000	3,500,000.00		3,500,000.00	163.34		23.33
			01/05/2021	.060004	3,499,813.33		100.000000	IDC-FIS		0.00
85952	SO GOV US TBILL DIS	912796A58	12/04/2020	.060000	2,650,000.00		2,650,000.00	123.66		17.67
			01/05/2021	.060002	2,649,858.67		100.000000	IDC-FIS		0.00
85953	SO GOV US TBILL DIS	912796A58	12/04/2020	.060000	11,400,000.00		11,400,000.00	532.00		76.00
			01/05/2021	.060003	11,399,392.00		100.000000	IDC-FIS		0.00
85997	GOV US TBILL DISC	912796A66	12/29/2020	.070000	30,000,000.00		29,999,700.00	175.00		341.67
			01/12/2021	.070002	29,999,183.33		99.999000	IDC-FIS		0.00
85998	GOV US TBILL DISC	912796A74	12/29/2020	.075000	30,000,000.00		29,999,400.00	187.50		525.00
			01/19/2021	.075003	29,998,687.50		99.998000	IDC-FIS		0.00
			<b>Subtotal</b>	.083273	416,313,000.00		416,250,677.48	58,875.37		21,442.22
				.083308	416,170,359.89		99.985030			0.00

### Inv Type: 12 TREASURY NOTES

83893	WT GOV US TREASURY	9128282S8	09/11/2017	1.625000	170,000.00		174,222.80	938.64		4,586.50
			08/31/2022	1.670000	169,636.30		102,484000	IDC-FIS		0.00
			<b>Subtotal</b>	1.625000	170,000.00		174,222.80	938.64		4,586.50



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				1.670000	169,636.30	102.484000		0.00

### Inv Type: 22 FEDERAL HOME LOAN BANKS

83629	WT GOV FHLB NOTES	3130AABG2	03/08/2017	1.875000	170,000.00	172,713.20	283.33	4,049.40
			11/29/2021	2.050128	168,663.80	101.596000	IDC-FIS	0.00
83728	RM GOV FHLB NOTES	3130AB5A0	04/27/2017	1.750000	5,000,000.00	5,021,400.00	20,416.67	16,291.75
			04/07/2021	1.723000	5,005,108.25	100.428000	IDC-FIS	0.00
84066	RM GOV FHLB NOTES	3130AAB49	12/08/2017	1.875000	4,500,000.00	4,574,205.00	4,921.88	113,080.50
			12/10/2021	2.100994	4,461,124.50	101.649000	IDC-FIS	0.00
84190	RM GOV FHLB NOTES	3130ADME9	02/08/2018	2.375000	3,500,000.00	3,507,630.00	33,019.10	7,630.00
			02/08/2021	2.375000	3,500,000.00	100.218000	IDC-FIS	0.00
84420	WT GOV FHLB NOTE	3130AE3Q1	05/21/2018	2.735000	165,000.00	170,567.10	890.01	6,609.24
			04/20/2022	2.906513	163,957.86	103.374000	IDC-FIS	0.00
84459	RM GOV FHLB NOTE	3130AEEQ9	06/01/2018	2.650000	2,500,000.00	2,585,950.00	8,281.25	88,267.50
			05/16/2022	2.675015	2,497,682.50	103.438000	IDC-FIS	0.00
84460	RM GOV FHLB NOTE	3130AEEP1	06/01/2018	2.550000	2,500,000.00	2,524,700.00	5,843.75	25,770.00
			05/28/2021	2.565000	2,498,930.00	100.988000	IDC-FIS	0.00
84480	RM FHLB NOTE	3130AEEP1	06/08/2018	2.550000	5,000,000.00	5,049,400.00	11,687.50	69,630.00
			05/28/2021	2.692494	4,979,770.00	100.988000	IDC-FIS	0.00
84489	RM FHLB NOTE	3130AEBM1	06/08/2018	2.750000	5,000,000.00	5,189,100.00	8,020.66	204,775.00
			06/10/2022	2.832511	4,984,325.00	103.782000	IDC-FIS	0.00
84712	RM GOV FHLB NOTES	3130ABCV6	11/27/2018	1.690000	5,000,000.00	5,030,200.00	9,858.33	175,300.00
			05/19/2021	2.912372	4,854,900.00	100.604000	IDC-FIS	0.00
84713	RM GOV FHLB NOTES	3130AEV80	11/27/2018	2.750000	5,000,000.00	5,218,400.00	43,923.61	257,705.00
			09/06/2022	2.965325	4,960,695.00	104.368000	IDC-FIS	0.00
84835	RM GOV FHLB NOTES	3130A3KM5	01/16/2019	2.500000	2,000,000.00	2,090,840.00	3,055.56	99,668.00
			12/09/2022	2.619519	1,991,172.00	104.542000	IDC-FIS	0.00
85182	RM GOV FHLB NOTES	313379Q69	08/06/2019	2.125000	980,000.00	1,008,282.80	1,214.79	14,506.94
			06/10/2022	1.617030	993,775.86	102.886000	IDC-FIS	0.00
85183	RM GOV FHLB NOTES	313379Q69	08/06/2019	2.125000	2,920,000.00	3,004,271.20	3,619.59	43,224.76
			06/10/2022	1.617030	2,961,046.44	102.886000	IDC-FIS	0.00
85253	RM GOV FHLB NOTES	3135G0N82	10/03/2019	1.250000	2,000,000.00	2,014,320.00	9,305.56	24,004.00
			08/17/2021	1.513388	1,990,316.00	100.716000	IDC-FIS	0.00
85255	RM GOV FHLB NOTES	3130AH6Q1	10/03/2019	1.560000	2,000,000.00	2,042,760.00	15,166.68	38,598.00
			07/06/2022	1.483037	2,004,162.00	102.138000	IDC-FIS	0.00
85452	GOV FHLMC CALLABLE	3134GU4Q0	01/21/2020	1.920000	25,000,000.00	25,018,500.00	213,333.33	18,500.00



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			01/21/2025	1.920000	25,000,000.00	100.074000	IDC-FIS	0.00
85541	RM GOV FHLB NOTES	3130AJEK1	03/17/2020	.700000	3,995,000.00	4,022,885.10	8,156.46	16,619.20
			03/16/2022	.557818	4,006,265.90	100.698000	IDC-FIS	0.00
			<b>Subtotal</b>		2.041556	77,230,000.00	400,998.06	1,224,229.29
				2.134823	77,021,895.11	101.315712		0.00

### Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSO

83810	RM GOV FNMA NOTES	3135G0J20	06/29/2017	1.375000	4,000,000.00	4,007,360.00	19,097.22	46,000.00
			02/26/2021	1.648008	3,961,360.00	100.184000	IDC-FIS	0.00
84217	GOV FNMA NOTES	3135G0S38	03/01/2018	2.000000	5,000,000.00	5,095,150.00	48,888.89	202,565.00
			01/05/2022	2.590321	4,892,585.00	101.903000	IDC-FIS	0.00
84248	RM GOV FNMA NOTES	3135G0S38	03/07/2018	2.000000	5,000,000.00	5,095,150.00	48,888.89	197,515.00
			01/05/2022	2.564557	4,897,635.00	101.903000	IDC-FIS	0.00
84892	RM GOV FNMA NOTES	3135G0T94	02/28/2019	2.375000	6,000,000.00	6,274,800.00	64,125.00	312,102.00
			01/19/2023	2.543456	5,962,698.00	104.580000	IDC-FIS	0.00
84909	RM GOV FNMA NOTES	3135G0T94	03/08/2019	2.375000	5,000,000.00	5,229,000.00	53,437.50	246,515.00
			01/19/2023	2.470220	4,982,485.00	104.580000	IDC-FIS	0.00
85033	RM GOV FNMA NOTES	3135G0V59	04/30/2019	2.250000	5,000,000.00	5,139,650.00	24,687.50	148,200.00
			04/12/2022	2.310093	4,991,450.00	102.793000	IDC-FIS	0.00
85280	GOV FNMA NOTES	3135G0W66	10/18/2019	1.625000	20,000,000.00	21,082,600.00	68,611.16	1,116,800.00
			10/15/2024	1.660850	19,965,800.00	105.413000	IDC-FIS	0.00
85281	GOV FNMA NOTES	3135G0W66	10/18/2019	1.625000	10,000,000.00	10,541,300.00	34,305.61	558,400.00
			10/15/2024	1.660850	9,982,900.00	105.413000	IDC-FIS	0.00
85670	GOV FNMA CALLABLE N	3136G4XB4	06/16/2020	.450000	30,000,000.00	29,998,800.00	5,625.00	0.00
			06/16/2023	.450000	30,000,000.00	99.996000	IDC-FIS	-1,200.00
85679	GOV FNMA NOTES	3135G04Z3	06/19/2020	.500000	20,000,000.00	20,106,200.00	3,888.93	147,600.00
			06/17/2025	.542067	19,958,600.00	100.531000	IDC-FIS	0.00
85693	GOV FNMA CALLABLE	3136G4XK4	06/30/2020	.650000	20,000,000.00	20,002,200.00	361.11	2,200.00
			06/30/2025	.650000	20,000,000.00	100.011000	IDC-FIS	0.00
85756	GOV FNMA NOTE CALLA	3136G4S87	08/27/2020	.650000	10,000,000.00	10,000,800.00	22,388.89	800.00
			08/27/2025	.650000	10,000,000.00	100.008000	IDC-FIS	0.00
85871	GOV FNMA CALLABLE N	3136G46N8	10/29/2020	.600000	10,000,000.00	10,005,700.00	10,333.33	5,700.00
			10/29/2025	.600000	10,000,000.00	100.057000	IDC-FIS	0.00
85911	GOV FNMA NOTES	3135G06G3	11/12/2020	.500000	10,000,000.00	10,041,800.00	6,805.56	77,600.00
			11/07/2025	.572935	9,964,200.00	100.418000	IDC-FIS	0.00
85957	GOV FNMA CALLABLE N	3135GA6J5	12/07/2020	.320000	10,000,000.00	10,000,400.00	2,133.33	400.00



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					Current Book	Market Price			Unrealized Loss	Unrealized Gain
			12/07/2023	.320000	10,000,000.00		100.004000	IDC-FIS		0.00
85989	GOV FNMA CALLABLE N	3135G06K4	12/17/2020	.650000	10,000,000.00		10,002,300.00	2,527.78		2,300.00
			12/17/2025	.650000	10,000,000.00		100.023000	IDC-FIS		0.00
86001	GOV FNMA CALLABLE N	3135G06Q1	12/30/2020	.640000	10,000,000.00		10,012,600.00	177.78		12,600.00
			12/30/2025	.640000	10,000,000.00		100.126000	IDC-FIS		0.00
			<b>Subtotal</b>	.954744	190,000,000.00		192,635,810.00	416,283.48		3,077,297.00
				1.013583	189,559,713.00		101.387268			-1,200.00

### Inv Type: 27 FEDERAL FARM CREDIT BANKS

84191	RM GOV FFCB NOTES	3133EH6X6	02/08/2018	2.200000	3,500,000.00		3,574,340.00	36,147.22		107,593.50
			01/12/2022	2.455479	3,466,746.50		102.124000	IDC-FIS		0.00
84218	GOV FFCB NOTES	3133EJCE7	03/01/2018	2.350000	5,000,000.00		5,012,000.00	45,368.06		30,445.00
			02/12/2021	2.480332	4,981,555.00		100.240000	IDC-FIS		0.00
84249	RM GOV FFCB NOTES	3133EJCE7	03/07/2018	2.350000	5,000,000.00		5,012,000.00	45,368.06		28,145.00
			02/12/2021	2.464582	4,983,855.00		100.240000	IDC-FIS		0.00
84289	RM GOV FFCB NOTES	3133EJHC6	03/29/2018	2.600000	5,000,000.00		5,148,850.00	36,111.11		151,250.00
			03/21/2022	2.612688	4,997,600.00		102.977000	IDC-FIS		0.00
84849	KFPD GOV FFCB NOTES	3133EJ4Q9	01/22/2019	2.550000	250,000.00		250,130.00	3,010.42		602.75
			01/11/2021	2.648926	249,527.25		100.052000	IDC-FIS		0.00
85077	RM GOV FFCB NOTE	3133EFN29	05/30/2019	1.650000	3,000,000.00		3,054,450.00	14,575.00		91,197.00
			03/15/2022	2.103694	2,963,253.00		101.815000	IDC-FIS		0.00
85078	RM GOV FFCB NOTE	3133EKKT2	05/30/2019	2.250000	2,900,000.00		3,025,802.00	25,918.75		110,429.10
			02/08/2023	2.100114	2,915,372.90		104.338000	IDC-FIS		0.00
85102	RM GOV FFCB NOTES	3133EKP55	06/14/2019	2.125000	4,956,000.00		5,205,881.52	33,934.84		208,895.40
			09/05/2023	1.920504	4,996,986.12		105.042000	IDC-FIS		0.00
85422	GOV FFCB NOTES	3133ELDU5	12/13/2019	1.580000	25,000,000.00		25,334,500.00	19,750.00		362,750.00
			12/13/2021	1.637661	24,971,750.00		101.338000	IDC-FIS		0.00
85453	GOV FFCB NOTES	3133ELHR8	01/21/2020	1.600000	20,000,000.00		20,306,800.00	142,222.22		308,000.00
			01/21/2022	1.603060	19,998,800.00		101.534000	IDC-FIS		0.00
85543	GOV FFCB NOTES	3133ELTZ7	03/18/2020	.625000	10,000,000.00		10,058,100.00	17,881.94		71,000.00
			03/18/2022	.690057	9,987,100.00		100.581000	IDC-FIS		0.00
85549	GOV FFCB CALLABLE N	3133ELUT9	03/26/2020	1.300000	10,000,000.00		10,015,600.00	34,305.56		15,600.00
			03/26/2025	1.300000	10,000,000.00		100.156000	IDC-FIS		0.00
85648	GOV FFCB NOTES	3133ELA87	05/28/2020	.250000	20,000,000.00		20,040,600.00	5,416.67		81,000.00
			05/22/2023	.318084	19,959,600.00		100.203000	IDC-FIS		0.00
85691	GOV FFCB CALLABLE	3133ELQ49	06/30/2020	.700000	20,000,000.00		20,009,600.00	388.89		9,600.00



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					Current Book	Market Price			Unrealized Loss	Unrealized Gain
			06/30/2025	.700000		20,000,000.00	100.048000	IDC-FIS		0.00
85783	GOV FFCB CALLABLE N	3133EL7K4	09/16/2020	.550000		10,000,000.00	9,985,600.00	16,041.67		0.00
			09/16/2025	.550000		10,000,000.00	99.856000	IDC-FIS		-14,400.00
85800	GOV CALLABLE FFCB N	3133EL7K4	09/25/2020	.550000		10,000,000.00	9,985,600.00	16,041.67		0.00
			09/16/2025	.554078		9,999,375.00	99.856000	IDC-FIS		-12,400.00
85874	GOV FFCB CALLABLE N	3133EMFR8	11/03/2020	.540000		10,000,000.00	10,004,300.00	8,700.00		20,800.00
			11/03/2025	.573523		9,983,500.00	100.043000	IDC-FIS		0.00
85938	GOV FFCB CALLABLE N	3133EMHL9	11/30/2020	.310000		10,000,000.00	9,999,900.00	2,669.44		0.00
			11/30/2023	.310000		10,000,000.00	99.999000	IDC-FIS		-100.00
			<b>Subtotal</b>		1.123036	174,606,000.00	176,024,053.52	503,851.52		1,597,307.75
				1.157227		174,455,020.77	100.812145			-26,900.00

### Inv Type: 29 FHLMC NOTES

83345	WLT GOV FHLMC NOTES	3137EAEC9	09/28/2016	1.125000		173,000.00	174,062.22	751.47		2,082.92
			08/12/2021	1.250127		171,979.30	100.614000	IDC-FIS		0.00
84250	WT GOV FHLMC NOTES	3134GBA69	03/07/2018	2.375000		158,000.00	163,689.58	1,480.15		7,678.33
			08/09/2022	2.678470		156,011.25	103.601000	IDC-FIS		0.00
85618	GOV FHLMC CALLABLE	3134GVRO3	05/06/2020	.300000		10,000,000.00	10,002,500.00	4,583.33		2,500.00
			05/06/2022	.300000		10,000,000.00	100.025000	IDC-FIS		0.00
85683	GOV FHLMC CALLABLE	3134GVV96	06/24/2020	.500000		20,000,000.00	20,005,600.00	1,944.44		5,600.00
			06/24/2024	.500000		20,000,000.00	100.028000	IDC-FIS		0.00
85688	GOV FHLMC NOTES	3137EAES4	06/26/2020	.250000		20,000,000.00	20,043,400.00	694.44		101,800.00
			06/26/2023	.347927		19,941,600.00	100.217000	IDC-FIS		0.00
85692	GOV FHLMC CALLABLE	3134GVU71	06/30/2020	.700000		25,000,000.00	25,007,250.00	486.11		7,250.00
			06/30/2025	.700000		25,000,000.00	100.029000	IDC-FIS		0.00
85760	GOV FHLMC CALLABLE	3134GWH33	09/01/2020	.320000		10,000,000.00	9,991,700.00	10,666.67		0.00
			09/01/2023	.320000		10,000,000.00	99.917000	IDC-FIS		-8,300.00
85769	GOV FHLMC NOTES	3137EAEW5	09/04/2020	.250000		10,000,000.00	10,019,400.00	8,125.00		22,700.00
			09/08/2023	.261009		9,996,700.00	100.194000	IDC-FIS		0.00
85795	GOV FHLMC CALLABLE	3134GWWT9	09/30/2020	.550000		10,000,000.00	9,993,300.00	13,902.78		0.00
			09/30/2025	.550000		10,000,000.00	99.933000	IDC-FIS		-6,700.00
85805	GOV FHLMC CALLABLE	3134GWUE4	09/30/2020	.500000		10,000,000.00	9,976,200.00	12,638.89		0.00
			09/30/2025	.500000		10,000,000.00	99.762000	IDC-FIS		-23,800.00
85860	GOV FHLMC CALLABLE	3134GW3Z7	10/28/2020	.600000		10,000,000.00	10,025,300.00	10,500.00		25,300.00
			10/28/2025	.600000		10,000,000.00	100.253000	IDC-FIS		0.00
85866	GOV FHLMC CALLABLE	3134GWVC7	09/29/2020	.500000		10,000,000.00	9,958,700.00	12,777.78		0.00





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Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price			Unrealized Loss	Unrealized Gain
			09/29/2025	.500000	10,000,000.00		99.587000	IDC-FIS		-41,300.00
85928	GOV FHLMC CALLABLE	3134GXEJ9	11/24/2020	.640000	10,000,000.00		10,031,100.00	6,577.78		31,100.00
			11/24/2025	.640000	10,000,000.00		100.311000	IDC-FIS		0.00
85937	GOV FHLMC CALLABLE	3134GXFA7	11/30/2020	.650000	10,000,000.00		10,032,200.00	5,597.22		32,200.00
			11/26/2025	.650000	10,000,000.00		100.322000	IDC-FIS		0.00
85939	GOV FHLMC CALLABLE	3134GXCA0	11/30/2020	.320000	10,000,000.00		10,000,900.00	2,755.56		966.67
			11/24/2023	.320226	9,999,933.33		100.009000	IDC-FIS		0.00
			<b>Subtotal</b>		.480126	165,331,000.00	165,425,301.80	93,481.62		239,177.92
				.493038		165,266,223.88	100.057038			-80,100.00

### Inv Type: 43 FHLB DISCOUNT NOTES

85498	RM GOV FHLB DISC	313385BM7	02/07/2020	1.490000	4,000,000.00		3,999,611.11	54,467.78		5,405.55
			02/05/2021	1.512791	3,939,737.78		99.990278	IDC-FIS		0.00
85599	CLT GOV FHLB DISC	313385ES1	04/24/2020	.200000	250,000.00		249,922.22	350.00		77.78
			04/23/2021	.200407	249,494.44		99.968889	IDC-FIS		0.00
85808	GOV FHLB DISC	313385AF3	10/07/2020	.095000	30,000,000.00		29,999,583.33	6,808.34		0.00
			01/06/2021	.095023	29,992,795.83		99.998611	IDC-FIS		-20.84
85845	PW GOV FHLB DISC	313385AF3	10/09/2020	.090000	500,000.00		499,993.06	105.00		0.00
			01/06/2021	.090020	499,888.75		99.998611	IDC-FIS		-0.69
85854	GOV FHLB DISC	313385AP1	10/20/2020	.095000	30,000,000.00		29,998,916.67	5,779.16		0.00
			01/14/2021	.095022	29,993,191.67		99.996389	IDC-FIS		-54.16
85862	PW GOV FHLB DISC	313385ER3	10/27/2020	.100000	1,500,000.00		1,499,537.50	275.00		0.00
			04/22/2021	.100049	1,499,262.50		99.969167	IDC-FIS		0.00
85867	GOV FHLB DISC	313385BM7	10/30/2020	.090000	30,000,000.00		29,997,083.33	4,725.00		0.00
			02/05/2021	.090022	29,992,650.00		99.990278	IDC-FIS		-291.67
85885	PW GOV FHLB DISC	313385BM7	11/06/2020	.090000	4,070,000.00		4,069,604.31	569.80		0.00
			02/05/2021	.090021	4,069,074.07		99.990278	IDC-FIS		-39.56
85886	PW GOV FHLB DISC	313385BM7	11/06/2020	.090000	2,400,000.00		2,399,766.67	336.00		0.00
			02/05/2021	.090020	2,399,454.00		99.990278	IDC-FIS		-23.33
85887	PW GOV FHLB DISC	313385BM7	11/06/2020	.090000	5,318,000.00		5,317,482.97	744.52		0.00
			02/05/2021	.090020	5,316,790.16		99.990278	IDC-FIS		-51.71
85888	PW GOV FHLB DISC	313385BM7	11/06/2020	.090000	4,378,000.00		4,377,574.36	612.92		0.00
			02/05/2021	.090020	4,377,004.01		99.990278	IDC-FIS		-42.57
85889	PW GOV FHLB DISC	313385BM7	11/06/2020	.090000	4,034,000.00		4,033,607.81	564.76		0.00
			02/05/2021	.090021	4,033,082.26		99.990278	IDC-FIS		-39.21
85890	PW GOV FHLB DISC	313385BM7	11/06/2020	.090000	22,360,000.00		22,357,826.11	3,130.40		0.00



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					Current Book	Market Price			Unrealized Gain	Unrealized Loss
			02/05/2021	.090020		22,354,913.10	99.990278	IDC-FIS		-217.39
85891	PW GOV FHLB DISC	313385BM7	11/06/2020	.090000		1,600,000.00	1,599,844.44	224.00		0.00
			02/05/2021	.090020		1,599,636.00	99.990278	IDC-FIS		-15.56
85892	PW GOV FHLB DISC	313385BM7	11/06/2020	.090000		435,000.00	434,957.71	60.90		0.00
			02/05/2021	.090018		434,901.04	99.990278	IDC-FIS		-4.23
85893	PW GOV FHLB DISC	313385BM7	11/06/2020	.090000		4,750,000.00	4,749,538.19	665.00		0.00
			02/05/2021	.090020		4,748,919.38	99.990278	IDC-FIS		-46.19
85894	PW GOV FHLB DISC	313385BM7	11/06/2020	.090000		5,450,000.00	5,449,470.14	763.00		0.00
			02/05/2021	.090020		5,448,760.13	99.990278	IDC-FIS		-52.99
85895	PW GOV FHLB DISC	313385BM7	11/06/2020	.090000		400,000.00	399,961.11	56.00		0.00
			02/05/2021	.090020		399,909.00	99.990278	IDC-FIS		-3.89
85896	PW GOV FHLB DISC	313385BM7	11/06/2020	.090000		1,730,000.00	1,729,831.81	242.20		0.00
			02/05/2021	.090022		1,729,606.42	99.990278	IDC-FIS		-16.81
85897	PW GOV FHLB DISC	313385BM7	11/06/2020	.090000		2,410,000.00	2,409,765.69	337.40		0.00
			02/05/2021	.090021		2,409,451.72	99.990278	IDC-FIS		-23.43
85898	PW GOV FHLB DISC	313385BM7	11/06/2020	.090000		400,000.00	399,961.11	56.00		0.00
			02/05/2021	.090020		399,909.00	99.990278	IDC-FIS		-3.89
85899	PW GOV FHLB DISC	313385BM7	11/06/2020	.090000		3,570,000.00	3,569,652.92	499.80		0.00
			02/05/2021	.090020		3,569,187.83	99.990278	IDC-FIS		-34.71
85900	PW GOV FHLB DISC	313385BM7	11/06/2020	.090000		1,040,000.00	1,039,898.89	145.60		0.00
			02/05/2021	.090020		1,039,763.40	99.990278	IDC-FIS		-10.11
85901	PW GOV FHLB DISC	313385BM7	11/06/2020	.090000		2,520,000.00	2,519,755.00	352.80		0.00
			02/05/2021	.090020		2,519,426.70	99.990278	IDC-FIS		-24.50
85902	PW GOV FHLB DISC	313385EZ5	11/06/2020	.080000		4,300,000.00	4,298,578.61	535.11		0.00
			04/30/2021	.080031		4,298,327.78	99.966944	IDC-FIS		-284.28
85903	PW GOV FHLB DISC	313385EZ5	11/06/2020	.080000		1,100,000.00	1,099,636.39	136.89		0.00
			04/30/2021	.080032		1,099,572.22	99.966944	IDC-FIS		-72.72
85904	PW GOV FHLB DISC	313385EZ5	11/06/2020	.080000		1,000,000.00	999,669.44	124.44		0.00
			04/30/2021	.080031		999,611.11	99.966944	IDC-FIS		-66.11
85993	CCCSD GOV FHLB DISC	313385DL7	12/23/2020	.080000		25,000,000.00	24,994,305.56	500.00		0.00
			03/24/2021	.080016		24,994,944.44	99.977222	IDC-FIS		-1,138.88
			<b>Subtotal</b>	.118518		194,515,000.00	194,495,336.46	83,167.82		5,483.33
				.119001		194,409,264.74	99.989891			-2,579.43

**Inv Type: 71 COMMERCIAL PAPER DISCOUNT**

85883	CP TOYOTA MOTOR CRE	89233GP34	11/05/2020	.140000		30,000,000.00	29,997,250.00	6,650.00		1,100.00
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					Current Book				Unrealized Loss	
			02/03/2021	.140049		29,989,500.00	99.990833	IDC-FIS		0.00
85918	CP TOYOTA MOTOR CRE	89233GPH3	11/17/2020	.160000		30,000,000.00	29,996,083.33	6,000.00		2,350.00
			02/17/2021	.160065		29,987,733.33	99.986944	IDC-FIS		0.00
85919	CP TOYOTA MOTOR CRE	89233GQA7	11/18/2020	.180000		35,000,000.00	34,993,388.89	7,700.00		5,288.89
			03/10/2021	.180101		34,980,400.00	99.981111	IDC-FIS		0.00
85920	CP TOYOTA MOTOR CRE	89233GQB5	11/18/2020	.180000		30,000,000.00	29,994,250.00	6,600.00		4,600.00
			03/11/2021	.180102		29,983,050.00	99.980833	IDC-FIS		0.00
85923	CP TOYOTA MOTOR CRE	89233GQR0	11/19/2020	.170000		30,000,000.00	29,993,083.33	6,091.67		4,841.66
			03/25/2021	.170101		29,982,150.00	99.976944	IDC-FIS		0.00
85924	CP TOYOTA MOTOR CRE	89233GQS8	11/19/2020	.170000		30,000,000.00	29,993,000.00	6,091.67		4,900.00
			03/26/2021	.170102		29,982,008.33	99.976667	IDC-FIS		0.00
85926	CP TOYOTA MOTOR CRE	89233GN51	11/23/2020	.100000		30,000,000.00	29,999,666.67	3,250.00		0.00
			01/05/2021	.100012		29,996,416.67	99.998889	IDC-FIS		0.00
85927	CP TOYOTA MOTOR CRE	89233GN44	11/23/2020	.100000		30,000,000.00	29,999,750.00	3,250.00		0.00
			01/04/2021	.100012		29,996,500.00	99.999167	IDC-FIS		0.00
85929	CP KOCH INDUSTRIES	50000DP26	11/24/2020	.170000		30,000,000.00	29,997,333.33	5,383.34		1,866.66
			02/02/2021	.170056		29,990,083.33	99.991111	IDC-FIS		0.00
85930	CP MUFG BANK	62479LNV3	11/24/2020	.130000		30,000,000.00	29,997,666.67	4,116.67		700.00
			01/29/2021	.130031		29,992,850.00	99.992222	IDC-FIS		0.00
85932	CP SOCGEN	83369BNS1	11/25/2020	.162500		30,000,000.00	29,997,916.67	5,010.41		1,302.09
			01/26/2021	.162545		29,991,604.17	99.993056	IDC-FIS		0.00
85933	CP SOCGEN	83369BNS1	11/25/2020	.162500		30,000,000.00	29,997,916.67	5,010.41		1,302.09
			01/26/2021	.162545		29,991,604.17	99.993056	IDC-FIS		0.00
85936	CP MUFG BANK	62479LP17	11/30/2020	.120000		30,000,000.00	29,997,416.67	3,200.00		516.67
			02/01/2021	.120025		29,993,700.00	99.991389	IDC-FIS		0.00
85941	CP MUFG BANK	62479LQ16	12/01/2020	.160000		30,000,000.00	29,995,083.33	4,133.33		2,950.00
			03/01/2021	.160064		29,988,000.00	99.983611	IDC-FIS		0.00
85946	CP MUFG BANK	62479LQ32	12/03/2020	.160000		30,000,000.00	29,994,916.67	3,866.67		3,050.00
			03/03/2021	.160064		29,988,000.00	99.983056	IDC-FIS		0.00
85948	CP MUFG BK	62479LQ40	12/04/2020	.170000		30,000,000.00	29,994,833.33	3,966.67		3,616.66
			03/04/2021	.170072		29,987,250.00	99.982778	IDC-FIS		0.00
85949	CP CREDIT AGRICOLE	22533TQ41	12/04/2020	.150000		30,000,000.00	29,994,833.33	3,500.00		2,583.33
			03/04/2021	.150056		29,988,750.00	99.982778	IDC-FIS		0.00
85955	CP MUFG BK	62479LPQ2	12/07/2020	.120000		30,000,000.00	29,995,500.00	2,500.00		900.00
			02/24/2021	.120032		29,992,100.00	99.985000	IDC-FIS		0.00
85956	CP TOYOTA MOTOR CRE	89233GQQ2	12/07/2020	.170000		30,000,000.00	29,993,166.67	3,541.67		4,783.33
			03/24/2021	.170086		29,984,841.67	99.977222	IDC-FIS		0.00



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					Current Book				Unrealized Loss	
85958	CP MUFG BANK	62479LQ81	12/08/2020	.170000	30,000,000.00		29,994,500.00	3,400.00		3,850.00
			03/08/2021	.170072	29,987,250.00		99.981667	IDC-FIS		0.00
85959	CP CREDIT AGRICOLE	22533TQ82	12/08/2020	.160000	30,000,000.00		29,994,500.00	3,200.00		3,300.00
			03/08/2021	.160064	29,988,000.00		99.981667	IDC-FIS		0.00
85960	CP SOCIETE GENERALE	83369BQ25	12/09/2020	.240000	30,000,000.00		29,995,000.00	4,600.00		7,000.00
			03/02/2021	.240133	29,983,400.00		99.983333	IDC-FIS		0.00
85961	CP SOCIETE GENERALE	83369BQ90	12/09/2020	.230000	30,000,000.00		29,994,416.67	4,408.33		7,258.34
			03/09/2021	.230132	29,982,750.00		99.981389	IDC-FIS		0.00
85962	CP CREDIT AGRICOLE	22533TQJ8	12/09/2020	.150000	30,000,000.00		29,993,666.67	2,875.00		3,166.67
			03/18/2021	.150062	29,987,625.00		99.978889	IDC-FIS		0.00
85963	CP KOCH INDUSTRIES	50000DQH2	12/09/2020	.190000	30,000,000.00		29,993,750.00	3,641.67		5,625.00
			03/17/2021	.190098	29,984,483.33		99.979167	IDC-FIS		0.00
85964	CP CREDIT AGRICOLE	22533TQK5	12/09/2020	.150000	30,000,000.00		29,993,583.33	2,875.02		3,208.41
			03/19/2021	.150064	29,987,499.90		99.978611	IDC-FIS		0.00
85965	CP KOCH INDUSTRIES	50000DQF6	12/09/2020	.190000	30,000,000.00		29,993,916.67	3,641.67		5,475.00
			03/15/2021	.190096	29,984,800.00		99.979722	IDC-FIS		0.00
85966	CP EXXON MOBIL	30229AQX0	12/09/2020	.160000	16,958,000.00		16,953,807.61	1,733.49		2,515.44
			03/31/2021	.160080	16,949,558.68		99.975278	IDC-FIS		0.00
85974	CP CREDIT AGRICOLE	22533TPG5	12/10/2020	.110000	30,000,000.00		29,996,166.67	2,016.69		383.38
			02/16/2021	.110024	29,993,766.60		99.987222	IDC-FIS		0.00
85975	CP SOCIETE GENERALE	83369BQ25	12/10/2020	.230000	26,651,000.00		26,646,558.17	3,745.95		5,774.38
			03/02/2021	.230121	26,637,037.84		99.983333	IDC-FIS		0.00
85976	CP MUFG BANK	62479LPC3	12/10/2020	.130000	30,000,000.00		29,996,500.00	2,383.33		1,050.00
			02/12/2021	.130030	29,993,066.67		99.988333	IDC-FIS		0.00
85977	CP ROYAL BANK OF CA	78015CNF5	12/11/2020	.140000	30,000,000.00		29,998,833.33	2,450.00		466.66
			01/15/2021	.140019	29,995,916.67		99.996111	IDC-FIS		0.00
85980	CP ROYAL BANK OF CA	78015CRC8	12/14/2020	.190000	30,000,000.00		29,991,583.33	2,850.00		7,575.00
			04/12/2021	.190119	29,981,158.33		99.971944	IDC-FIS		0.00
85981	CP ROYAL BANK OF CA	78015CR95	12/14/2020	.190000	35,000,000.00		34,990,472.22	3,325.00		8,575.00
			04/09/2021	.190116	34,978,572.22		99.972778	IDC-FIS		0.00
85982	CP ROYAL BANK OF CA	78015CR12	12/14/2020	.190000	30,000,000.00		29,992,500.00	2,850.00		6,750.00
			04/01/2021	.190108	29,982,900.00		99.975000	IDC-FIS		0.00
85984	CP TOYOTA MOTOR CRE	89233GRP3	12/16/2020	.200000	30,000,000.00		29,990,666.67	2,666.67		9,333.33
			04/23/2021	.200142	29,978,666.67		99.968889	IDC-FIS		0.00
85985	CP TOYOTA MOTOR CRE	89233GRS7	12/16/2020	.200000	30,000,000.00		29,990,416.67	2,666.67		9,583.33
			04/26/2021	.200146	29,978,166.67		99.968056	IDC-FIS		0.00
85987	CP MUFG BANK	62479LQH1	12/17/2020	.180000	30,000,000.00		29,993,750.00	2,250.00		5,000.00



## Inventory by Market Value

As Of Date: 12/31/2020

Date Basis: Settlement

Run: 01/08/2021 01:57:38 PM

Reporting Currency: Local

### Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain	
						Current Book				Unrealized Loss
			03/17/2021	.180081		29,986,500.00	99.979167	IDC-FIS		0.00
85988	CP SOCIETE GENERALE	83369BOG4	12/17/2020	.210000		30,000,000.00	29,993,833.33	2,625.00	6,783.33	
			03/16/2021	.210109		29,984,425.00	99.979444	IDC-FIS		0.00
85990	CP ROYAL BANK OF CA	78015CRT1	12/18/2020	.210000		30,000,000.00	29,990,333.33	2,450.00	10,633.33	
			04/27/2021	.210159		29,977,250.00	99.967778	IDC-FIS		0.00
85991	CP CREDIT AGRICOLE	22533TR16	12/21/2020	.150000		30,000,000.00	29,992,500.00	1,374.99	3,749.91	
			04/01/2021	.150062		29,987,375.10	99.975000	IDC-FIS		0.00
85996	CP EXXON MOBIL CORP	30229AR68	12/28/2020	.130000		30,000,000.00	29,992,083.33	433.33	2,375.00	
			04/06/2021	.130046		29,989,275.00	99.973611	IDC-FIS		0.00
85999	CP MUFG BANK	62479LQV0	12/29/2020	.190000		30,000,000.00	29,992,750.00	475.00	6,525.00	
			03/29/2021	.190090		29,985,750.00	99.975833	IDC-FIS		0.00
86000	CP EXXON MOBIL	30229ARV3	12/30/2020	.150000		25,000,000.00	24,991,805.56	208.33	4,097.23	
			04/29/2021	.150075		24,987,500.00	99.967222	IDC-FIS		0.00
			<b>Subtotal</b>	.166350		1,308,609,000.00	1,308,370,949.12	155,008.65	176,705.12	
				.166427		1,308,039,235.35	99.981809		0.00	

### Inv Type: 72 NEGOTIABLE CERT OF DEPOSIT

85794	YCD TORONTO DOMINIO	89114NT88	09/25/2020	.180000		30,000,000.00	30,002,499.29	14,700.00	2,499.29	
			01/25/2021	.180000		30,000,000.00	100.008331	IDC-FIS		0.00
85851	YCD TORONTO DOMINIO	89114NU86	10/16/2020	.160000		30,000,000.00	30,001,249.72	10,266.67	1,249.72	
			01/15/2021	.160000		30,000,000.00	100.004166	IDC-FIS		0.00
85868	YCD NORDEA NY	65558TR80	10/30/2020	.150000		30,000,000.00	30,004,273.86	7,875.00	4,273.86	
			02/26/2021	.150000		30,000,000.00	100.014246	IDC-FIS		0.00
85921	YCD TORONTO DOMINIO	89114NVH5	11/20/2020	.220000		30,000,000.00	30,006,532.19	7,700.00	6,532.19	
			02/18/2021	.220000		30,000,000.00	100.021774	IDC-FIS		0.00
85922	YCD TORONTO DOMINIO	89114NVG7	11/19/2020	.220000		30,000,000.00	30,006,398.87	7,883.33	6,398.87	
			02/17/2021	.220000		30,000,000.00	100.021330	IDC-FIS		0.00
85934	YCD TORONTO DOMINIO	89114NW68	11/25/2020	.210000		30,000,000.00	30,007,498.62	6,475.00	7,498.62	
			03/01/2021	.210000		30,000,000.00	100.024995	IDC-FIS		0.00
85935	YCD NORDEA	65558TU60	11/25/2020	.150000		35,000,000.00	35,007,698.10	5,395.83	7,698.10	
			03/29/2021	.150000		35,000,000.00	100.021995	IDC-FIS		0.00
85942	YCD NORDEA BK NY	65558TV51	12/02/2020	.150000		30,000,000.00	30,004,649.15	3,750.00	4,649.15	
			03/03/2021	.150000		30,000,000.00	100.015497	IDC-FIS		0.00
85943	YCD CREDIT AGRICOLE	22535CUA7	12/02/2020	.160000		30,000,000.00	30,005,332.35	4,000.00	5,332.35	
			03/05/2021	.160000		30,000,000.00	100.017775	IDC-FIS		0.00
85947	YCD TORONTO DOMINIO	89114NWN1	12/03/2020	.200000		30,000,000.00	30,007,815.27	4,833.33	7,815.27	



## Inventory by Market Value

As Of Date: 12/31/2020

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Reporting Currency: Local

### Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain	
						Current Book				Unrealized Loss
			03/08/2021	.200000		30,000,000.00	100.026051	IDC-FIS		0.00
85954	YCD TORONTO DOMINIO	89114NWX9	12/07/2020	.220000		30,000,000.00	30,010,931.24	4,583.33	IDC-FIS	10,931.24
			03/23/2021	.220000		30,000,000.00	100.036437	IDC-FIS		0.00
85967	YCD CREDIT AGRICOLE	22535CUE9	12/09/2020	.160000		30,000,000.00	30,005,665.69	3,066.67	IDC-FIS	5,665.69
			03/09/2021	.160000		30,000,000.00	100.018886	IDC-FIS		0.00
85968	YCD TORONTO DOMINIO	89114NXD2	12/09/2020	.240000		30,000,000.00	30,012,147.77	4,600.00	IDC-FIS	12,147.77
			03/22/2021	.240000		30,000,000.00	100.040493	IDC-FIS		0.00
85969	YCD TORONTO DOMINIO	89114NXA8	12/09/2020	.200000		30,000,000.00	30,004,666.11	3,833.33	IDC-FIS	4,666.11
			02/09/2021	.200000		30,000,000.00	100.015554	IDC-FIS		0.00
85970	YCD BANK OF MONTREAL	06367C4Z7	12/10/2020	.150000		30,000,000.00	30,000,824.94	2,750.00	IDC-FIS	824.94
			01/11/2021	.150000		30,000,000.00	100.002750	IDC-FIS		0.00
85971	YCD BANK OF MONTREAL	06367C5A1	12/10/2020	.170000		30,000,000.00	30,003,757.87	3,116.67	IDC-FIS	3,757.87
			02/10/2021	.170000		30,000,000.00	100.012526	IDC-FIS		0.00
85972	YCD BANK OF MONTREAL	06367C5D5	12/10/2020	.150000		30,000,000.00	30,002,024.79	2,750.00	IDC-FIS	2,024.79
			01/27/2021	.150000		30,000,000.00	100.006749	IDC-FIS		0.00
85973	YCD BANK OF MONTREAL	06367C5C7	12/10/2020	.190000		30,000,000.00	30,007,473.76	3,483.33	IDC-FIS	7,473.76
			03/10/2021	.190000		30,000,000.00	100.024913	IDC-FIS		0.00
85983	YCD WESTPAC BANK	96130AGN2	12/14/2020	.190000		30,000,000.00	30,008,015.35	2,850.00	IDC-FIS	8,015.35
			03/15/2021	.190000		30,000,000.00	100.026718	IDC-FIS		0.00
85986	YCD TORONTO DOMINIO	89114NY58	12/17/2020	.250000		30,000,000.00	30,013,139.45	3,125.00	IDC-FIS	13,139.45
			03/24/2021	.250000		30,000,000.00	100.043798	IDC-FIS		0.00
85992	YCD TORONTO DOMINIO	89114NYA7	12/22/2020	.250000		30,000,000.00	30,014,247.58	2,083.33	IDC-FIS	14,247.58
			03/31/2021	.250000		30,000,000.00	100.047492	IDC-FIS		0.00
			<b>Subtotal</b>		.188740	635,000,000.00	635,136,841.97	109,120.82		136,841.97
				.188740		635,000,000.00	100.021550			0.00

### Inv Type: 75 CORPORATE NOTES

82975	CORP WELLS FARGO &	949746RS2	03/07/2016	2.500000		5,000,000.00	5,016,900.00	40,625.00	IDC-FIS	27,150.00
			03/04/2021	2.543964		4,989,750.00	100.338000	IDC-FIS		0.00
83732	CORP MICROSOFT CORP	594918BP8	05/04/2017	1.550000		8,549,000.00	8,607,817.12	52,635.72	IDC-FIS	218,768.91
			08/08/2021	2.010124		8,389,048.21	100.688000	IDC-FIS		0.00
84370	CORP MICROSOFT CORP	594918BA1	04/26/2018	2.375000		10,000,000.00	10,223,300.00	91,701.39	IDC-FIS	474,600.00
			02/12/2022	3.081219		9,748,700.00	102.233000	IDC-FIS		0.00
84508	CORP APPLE INC	037833BS8	06/26/2018	2.250000		20,000,000.00	20,023,800.00	160,000.00	IDC-FIS	344,400.00
			02/23/2021	2.880031		19,679,400.00	100.119000	IDC-FIS		0.00
84590	CORP JOHNSON AND JO	478160CD4	09/05/2018	2.250000		10,284,000.00	10,507,368.48	75,844.50	IDC-FIS	424,934.88



## Inventory by Market Value

As Of Date: 12/31/2020

Date Basis: Settlement

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Reporting Currency: Local

### Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price			Unrealized Loss	Unrealized Gain
			03/03/2022	2.844617		10,082,433.60	102.172000	IDC-FIS		0.00
84596	CORP JOHNSON AND JO	478160CD4	09/07/2018	2.250000		10,000,000.00	10,217,200.00	73,750.00		420,700.00
			03/03/2022	2.867054		9,796,500.00	102.172000	IDC-FIS		0.00
84622	CORP APPLE INC	037833BS8	09/20/2018	2.250000		10,000,000.00	10,011,900.00	80,000.00		181,580.00
			02/23/2021	2.980040		9,830,320.00	100.119000	IDC-FIS		0.00
84649	CORP EXXON MOBIL CO	30231GAV4	10/11/2018	2.222000		12,640,000.00	12,658,075.20	93,620.27		283,889.60
			03/01/2021	3.142000		12,374,185.60	100.143000	IDC-FIS		0.00
84761	CORP APPLE INC	037833AR1	12/06/2018	2.850000		15,000,000.00	15,121,950.00	65,312.50		219,210.00
			05/06/2021	3.130008		14,902,740.00	100.813000	IDC-FIS		0.00
84889	CORP MICROSOFT CORP	594918BW3	02/25/2019	2.400000		15,000,000.00	15,305,850.00	145,000.00		428,400.00
			02/06/2022	2.689934		14,877,450.00	102.039000	IDC-FIS		0.00
84961	CORP EXXON MOBIL CO	30231GAV4	04/03/2019	2.222000		14,000,000.00	14,020,020.00	103,693.33		88,480.00
			03/01/2021	2.485042		13,931,540.00	100.143000	IDC-FIS		0.00
84964	CORP ORACLE CORP	68389XBL8	04/02/2019	2.400000		20,000,000.00	21,030,000.00	141,333.33		1,324,200.00
			09/15/2023	2.753116		19,705,800.00	105.150000	IDC-FIS		0.00
85009	CORP CHEVRON CORP	166764AB6	04/18/2019	2.355000		10,000,000.00	10,355,600.00	17,008.33		472,600.00
			12/05/2022	2.695009		9,883,000.00	103.556000	IDC-FIS		0.00
85010	CORP WALMART INC	931142DU4	04/17/2019	2.350000		10,000,000.00	10,412,600.00	10,444.44		523,200.00
			12/15/2022	2.668610		9,889,400.00	104.126000	IDC-FIS		0.00
85013	CORP CHEVRON CORP	166764BG4	04/16/2019	2.100000		10,000,000.00	10,054,500.00	26,250.00		147,340.00
			05/16/2021	2.560006		9,907,160.00	100.545000	IDC-FIS		0.00
85014	CORP EXXON MOBIL CO	30231GAV4	04/16/2019	2.222000		7,984,000.00	7,995,417.12	59,134.83		57,165.44
			03/01/2021	2.536136		7,938,251.68	100.143000	IDC-FIS		0.00
85015	CORP CHEVRON CORP	166764BN9	04/16/2019	2.498000		7,500,000.00	7,683,675.00	61,409.17		206,925.00
			03/03/2022	2.609881		7,476,750.00	102.449000	IDC-FIS		0.00
85027	CORP ORACLE CORP	68389XAP0	04/25/2019	2.500000		10,000,000.00	10,394,300.00	52,777.78		473,000.00
			10/15/2022	2.739017		9,921,300.00	103.943000	IDC-FIS		0.00
85315	CORP BANK OF NEW YO	06406RAL1	10/24/2019	2.100000		5,500,000.00	5,841,220.00	21,495.83		342,760.00
			10/24/2024	2.105929		5,498,460.00	106.204000	IDC-FIS		0.00
85316	CORP BANK OF NEW YO	06406RAL1	10/24/2019	2.100000		4,500,000.00	4,779,180.00	17,587.50		280,440.00
			10/24/2024	2.105929		4,498,740.00	106.204000	IDC-FIS		0.00
85501	CORP TOYOTA MOTOR C	89236TGT6	02/13/2020	1.800000		13,150,000.00	13,788,958.50	90,735.00		670,255.50
			02/13/2025	1.850055		13,118,703.00	104.859000	IDC-FIS		0.00
			<b>Subtotal</b>		2.281956	229,107,000.00	234,049,631.42	1,480,358.92		7,609,999.33
				2.681882		226,439,632.09	102.157346			0.00



# Inventory by Market Value

As Of Date: 12/31/2020

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
<b>Inv Type: 99 MONEY MARKET ACCOUNTS</b>								
83381	AUHSD MM DREYFUS TR	X9USDDRE0	08/08/2016	.000000	0.00	0.00	0.00	0.00
			01/01/2021	.000000	0.00	.000000	BOOK	0.00
			<b>Subtotal</b>	.000000	0.00	0.00	0.00	0.00
				.000000	0.00	.000000		0.00
<hr/>								
<b>Inv Type: 1000 TD WITH CALC CODE OF CSC-00</b>								
85655	CCCCD CD BERTA KAMM	NA	05/26/2020	.080000	3,401.36	3,400.68	1.66	0.00
			05/24/2021	.080000	3,401.36	99.979985	IDC-FIS	-0.68
			<b>Subtotal</b>	.080000	3,401.36	3,400.68	1.66	0.00
				.080000	3,401.36	99.980008		-0.68
<hr/>								
Grand Total			Count 249	.454880	3,650,884,401.36	3,660,851,949.65	3,816,964.36	14,448,758.77
				.490200	3,646,191,844.12	100.273017		-111,721.77





# Inventory by Market Value

As Of Date: 12/31/2020

Date Basis: Settlement

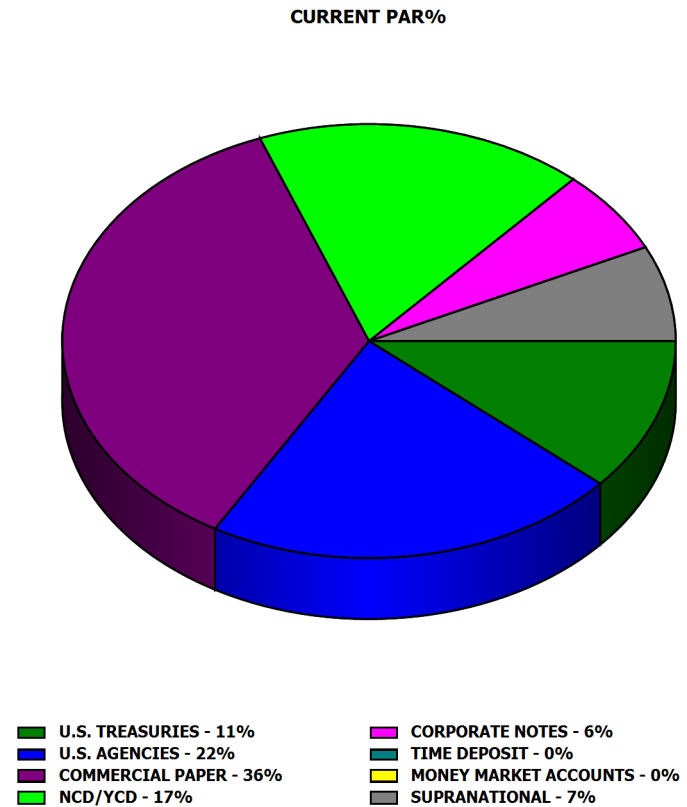
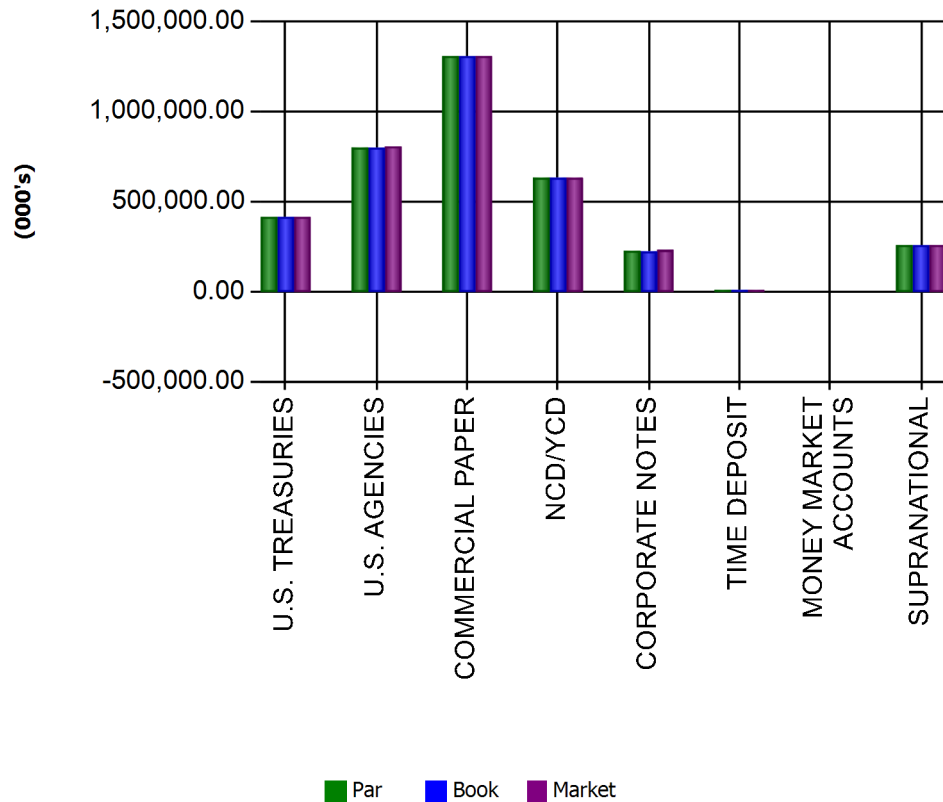
Run: 01/08/2021 01:57:38 PM

Reporting Currency: Local

## Contra Costa County

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
U.S. TREASURIES	416,483.00	416,340.00	416,424.90	100.02 %	26.03	0.08 %
U.S. AGENCIES	801,682.00	800,712.12	806,826.63	100.76 %	6,032.72	0.83 %
COMMERCIAL PAPER	1,308,609.00	1,308,039.24	1,308,370.95	100.03 %	176.71	0.17 %
NCD/YCD	635,000.00	635,000.00	635,136.84	100.02 %	136.84	0.19 %
CORPORATE NOTES	229,107.00	226,439.63	234,049.63	103.36 %	7,610.00	2.68 %
TIME DEPOSIT	3.40	3.40	3.40	99.98 %	0.00	0.08 %
MONEY MARKET ACCOUNTS	0.00	0.00	0.00	0.00 %	0.00	0.00 %
SUPRANATIONAL	260,000.00	259,657.46	260,039.60	100.15 %	354.75	0.56 %
<b>Totals(000's)</b>	<b>3,650,884.40</b>	<b>3,646,191.84</b>	<b>3,660,851.95</b>	<b>100.40 %</b>	<b>14,337.04</b>	<b>0.49 %</b>

## Asset Allocation





January 06, 2021

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

Martinez, CA 94533

Dear Belinda,

Per your request, this is a confirmation letter as to the source of the FIS/APS2 market pricing data for as of December 31, 2020.

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

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

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

Sincerely,

FIS/APS2

Rozali Feiz

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

805-341-5354

## **SECTION III**

### **APPENDIX**

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

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



# Inventory by Market Value

As Of Date: 12/31/2020

Date Basis: Settlement

Run: 01/08/2021 01:59:16 PM

Reporting Currency: Local

## Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
<b>Inv Type: 1 SUPRANATIONALS</b>								
85650	CCCSIG SUPRA IADB	4581X0DM7	04/24/2020	.500000	650,000.00	654,283.50	334.03	4,504.50
			05/24/2023	.511143	649,779.00	100.659000	IDC-FIS	0.00
85931	CCCSIG SUPRA INTL B	459058JM6	11/24/2020	.250000	520,000.00	520,223.60	133.61	1,341.60
			11/24/2023	.322071	518,882.00	100.043000	IDC-FIS	0.00
			<b>Subtotal</b>	.389001	1,170,000.00	1,174,507.10	467.64	5,846.10
				.427196	1,168,661.00	100.385222		0.00

## Inv Type: 12 TREASURY NOTES

84832	CCCSIG GOV US TREAS	912828V72	01/09/2019	1.875000	2,345,000.00	2,389,343.95	18,399.97	60,355.87
			01/31/2022	2.491027	2,328,988.08	101.891000	IDC-FIS	0.00
84906	CCCSIG GOV US TREAS	9128286C9	03/06/2019	2.500000	225,000.00	230,985.00	2,124.66	6,201.54
			02/15/2022	2.539871	224,783.46	102.660000	IDC-FIS	0.00
84927	CCCSIG GOV US TREAS	912828W55	03/18/2019	1.875000	325,000.00	331,600.75	2,070.52	11,716.96
			02/28/2022	2.430857	319,883.79	102.031000	IDC-FIS	0.00
85089	CCCSIG GOV US TREAS	9128282P4	06/05/2019	1.875000	3,800,000.00	3,904,956.00	29,816.58	101,393.50
			07/31/2022	1.843971	3,803,562.50	102.762000	IDC-FIS	0.00
85090	CCCSIG GOV US TREAS	9128282P4	06/05/2019	1.875000	1,775,000.00	1,824,025.50	13,927.48	48,609.48
			07/31/2022	1.867010	1,775,416.02	102.762000	IDC-FIS	0.00
85126	CCCSIG GOV US TREAS	9128282P4	07/03/2019	1.875000	1,750,000.00	1,798,335.00	13,731.32	42,729.53
			07/31/2022	1.767416	1,755,605.47	102.762000	IDC-FIS	0.00
85130	CCCSIG GOV US TREAS	912828XR6	07/09/2019	1.750000	2,250,000.00	2,301,772.50	3,461.54	56,518.59
			05/31/2022	1.824938	2,245,253.91	102.301000	IDC-FIS	0.00
85334	CCCSIG GOV US TREAS	912828YK0	11/04/2019	1.375000	1,800,000.00	1,840,086.00	5,303.57	46,906.31
			10/15/2022	1.506918	1,793,179.69	102.227000	IDC-FIS	0.00
85368	CCCSIG GOV US TREAS	912828TY6	11/12/2019	1.625000	775,000.00	796,583.75	1,635.10	23,067.15
			11/15/2022	1.690511	773,516.60	102.785000	IDC-FIS	0.00
85390	CCCSIG GOV US TREAS	912828YK0	12/04/2019	1.375000	850,000.00	868,929.50	2,504.46	25,370.91
			10/15/2022	1.646832	843,558.59	102.227000	IDC-FIS	0.00
85440	CCCSIG GOV US TREAS	912828P38	01/06/2020	1.750000	1,925,000.00	1,989,814.75	14,097.49	56,919.24
			01/31/2023	1.612298	1,932,895.51	103.367000	IDC-FIS	0.00
85479	CCCSIG GOV US TREAS	912828Z29	02/05/2020	1.500000	1,000,000.00	1,027,890.00	6,929.35	22,968.12
			01/15/2023	1.328786	1,004,921.88	102.789000	IDC-FIS	0.00
85500	CCCSIG GOV US TREAS	912828Z29	02/10/2020	1.500000	175,000.00	179,880.75	1,212.64	4,586.80
			01/15/2023	1.441103	175,293.95	102.789000	IDC-FIS	0.00



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					Current Book	Market Price	Price Source	Unrealized Loss	
85522	CCCSIG GOV US TREAS	912828Q29	03/05/2020	1.500000	1,625,000.00	1,674,513.75	6,227.68	15,109.45	
			03/31/2023	.800646	1,659,404.30	103.047000	IDC-FIS	0.00	
85532	CCCSIG GOV US TREAS	912828Q29	03/04/2020	1.500000	1,650,000.00	1,700,275.50	6,323.49	14,568.47	
			03/31/2023	.785976	1,685,707.03	103.047000	IDC-FIS	0.00	
85664	CCCSIG GOV US TREAS	912828ZP8	06/05/2020	.125000	1,125,000.00	1,124,696.25	182.58	3,739.22	
			05/15/2023	.247634	1,120,957.03	99.973000	IDC-FIS	0.00	
85672	CCCSIG GOV US TREAS	912828ZU7	06/16/2020	.250000	750,000.00	751,935.00	87.57	968.20	
			06/15/2023	.206836	750,966.80	100.258000	IDC-FIS	0.00	
85689	CCCSIG GOV US TREAS	912828ZU7	06/29/2020	.250000	775,000.00	776,999.50	90.49	1,000.48	
			06/15/2023	.206319	775,999.02	100.258000	IDC-FIS	0.00	
85708	CCCSIG GOV FHLMC NO	3137EAET2	07/23/2020	.125000	1,000,000.00	1,000,270.00	550.35	2,530.00	
			07/25/2022	.238026	997,740.00	100.027000	IDC-FIS	0.00	
85850	CCCSIG GOV US TREAS	91282CAP6	10/15/2020	.125000	1,600,000.00	1,598,880.00	428.57	1,942.50	
			10/15/2023	.189013	1,596,937.50	99.930000	IDC-FIS	0.00	
85944	CCCSIG GOV US TNOTE	91282CAX9	12/03/2020	.125000	225,000.00	225,027.00	24.73	237.94	
			11/30/2022	.172170	224,791.38	100.012000	IDC-FIS	0.00	
85945	CCCSIG GOV US TNOTE	91282CAW1	12/03/2020	.250000	1,630,000.00	1,634,580.30	529.07	3,370.53	
			11/15/2023	.224744	1,631,412.39	100.281000	IDC-FIS	0.00	
			<b>Subtotal</b>		1.344129	29,375,000.00	29,971,380.75	129,659.21	550,810.79
					1.324689	29,420,774.90	102.030232		0.00

#### **Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSO**

85644	CCCSIG GOV FNMA NOT	3135G04Q3	05/22/2020	.250000	1,665,000.00	1,668,929.40	450.94	8,941.05	
			05/22/2023	.350950	1,659,988.35	100.236000	IDC-FIS	0.00	
85849	CCCSIG GOV FNMA NOT	3135G05G4	07/10/2020	.250000	1,600,000.00	1,603,824.00	1,900.00	7,264.00	
			07/10/2023	.322071	1,596,560.00	100.239000	IDC-FIS	0.00	
			<b>Subtotal</b>		.250000	3,265,000.00	3,272,753.40	2,350.94	16,205.05
					.336792	3,256,548.35	100.237470		0.00

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

84856	CCCSIG MBS FHMS KP0	3137FKK39	12/17/2018	3.203000	30,823.15	30,823.06	82.27	0.00
			07/25/2023	3.203060	30,823.06	99.999708	BOOK	0.00
85080	CCCSIG ABS FHMS K01	3137ASNJ9	06/03/2019	2.272000	334,258.49	333,044.19	632.86	0.00
			03/25/2022	2.405785	333,044.19	99.636718	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



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			11/25/2022	1.929072	509,218.75	101.843750	BOOK	0.00
85217	CCCSIG MBS FNA 2013	3136AEG04	09/09/2019	2.280000	194,521.81	197,070.24	369.59	0.00
			12/27/2022	1.870309	197,070.24	101.310100	BOOK	0.00
85218	CCCSIG MBS FHMS K02	3137AWQH1	09/09/2019	2.307000	375,000.00	380,537.11	720.94	0.00
			08/25/2022	1.794607	380,537.11	101.476563	BOOK	0.00
85231	CCCSIG MBS FNA 2013	3136ABPW7	09/13/2019	2.364630	196,473.45	197,985.37	387.16	0.00
			08/25/2022	2.095151	197,985.37	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	214,936.44	214,931.29	374.71	0.00
			07/25/2024	2.092542	214,931.29	99.997604	BOOK	0.00
			<b>Subtotal</b>	2.284760	2,196,013.34	2,213,583.03	3,820.83	0.00
				2.022921	2,213,583.03	100.800072		0.00

### Inv Type: 29 FHLMC NOTES

85595	CCCSIG GOV FHLMC NO	3137EAEQ8	04/20/2020	.375000	1,545,000.00	1,552,817.70	1,142.66	11,680.20
			04/20/2023	.459004	1,541,137.50	100.506000	IDC-FIS	0.00
85635	CCCSIG GOV FHLMC NO	3137EAER6	05/07/2020	.375000	1,465,000.00	1,472,515.45	854.57	8,130.75
			05/05/2023	.389122	1,464,384.70	100.513000	IDC-FIS	0.00
85666	CCCSIG GOV FHLMC NO	3134GVJ66	06/08/2020	.250000	1,250,000.00	1,253,662.50	199.65	4,262.50
			06/08/2022	.274082	1,249,400.00	100.293000	IDC-FIS	0.00
85687	CCCSIG GOV FHLMC NO	3137EAES4	06/26/2020	.250000	1,520,000.00	1,523,298.40	52.78	7,736.80
			06/26/2023	.347927	1,515,561.60	100.217000	IDC-FIS	0.00
85751	CCCSIG GOV FHLMC NO	3137EAEV7	08/21/2020	.250000	1,500,000.00	1,502,955.00	1,354.17	4,485.00
			08/24/2023	.284074	1,498,470.00	100.197000	IDC-FIS	0.00
85766	CCCSIG GOV FHLMC NO	3137EAEW5	09/04/2020	.250000	1,400,000.00	1,402,716.00	1,137.50	3,178.00
			09/08/2023	.261009	1,399,538.00	100.194000	IDC-FIS	0.00
85767	CCCSIG GOV FHLMC NO	3137EAEW5	09/04/2020	.250000	1,065,000.00	1,067,066.10	865.31	1,871.62
			09/08/2023	.243909	1,065,194.48	100.194000	IDC-FIS	0.00
85853	CCCSIG GOV FHLMC NO	3137EAEY1	10/16/2020	.125000	650,000.00	649,558.00	169.27	1,982.50
			10/16/2023	.249878	647,575.50	99.932000	IDC-FIS	0.00
85884	CCCSIG GOV FHLMC NO	3137EAEZ8	11/05/2020	.250000	2,120,000.00	2,121,802.00	824.44	3,710.00
			11/06/2023	.280119	2,118,092.00	100.085000	IDC-FIS	0.00
85950	CCCSIG GOV FHLMC NO	3137EAF A2	12/04/2020	.250000	1,625,000.00	1,626,738.75	304.69	3,347.50
			12/04/2023	.283164	1,623,391.25	100.107000	IDC-FIS	0.00
			<b>Subtotal</b>	.270870	14,140,000.00	14,173,129.90	6,905.04	50,384.87



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				.312443	14,122,745.03	100.234299		0.00

### Inv Type: 31 MUNICIPAL BONDS

85667	CCCSIG MUNI CONNECT	20772KJU4	06/11/2020	2.500000	90,000.00	91,513.80	1,250.00	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	1,252.52	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	1,226.43	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	34.90	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	18.98	0.00
			12/01/2023	.414000	55,000.00	100.000000	BOOK	0.00
85786	CCCSIG MUNI FLORIDA	341271AD6	09/16/2020	1.258000	205,000.00	205,000.00	752.18	0.00
			07/01/2025	1.258000	205,000.00	100.000000	BOOK	0.00
85872	CCCSIG MUNI SAN JUA	798306WM4	10/29/2020	.499000	315,000.00	315,000.00	270.71	0.00
			08/01/2023	.499000	315,000.00	100.000000	BOOK	0.00
85909	CCCSIG MUNI LOS ANG	54438CYH9	11/10/2020	.444000	145,000.00	145,000.00	91.21	0.00
			08/01/2023	.444000	145,000.00	100.000000	BOOK	0.00
85994	CCCSIG MUNI NY ST U	650036DS2	12/23/2020	.620000	545,000.00	545,000.00	75.09	0.00
			03/15/2023	.620000	545,000.00	100.000000	BOOK	0.00
85995	CCCSIG MUNI NY ST U	650036DR4	12/23/2020	.480000	175,000.00	175,000.00	18.67	0.00
			03/15/2023	.480000	175,000.00	100.000000	BOOK	0.00
			<b>Subtotal</b>	.804617	2,125,000.00	2,127,890.90	4,990.69	0.00
				.746377	2,127,897.99	100.136042		0.00

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

84207	CCCSIG JDOT 2018 CO	47788CAC6	02/28/2018	2.660000	23,508.89	23,507.20	27.79	0.00
			04/18/2022	2.663481	23,507.20	99.992811	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
			<b>Subtotal</b>	1.126965	498,508.89	498,426.03	180.34	0.00
				1.152363	498,426.03	99.983378		0.00



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<b>Inv Type: 50 AUTO ABS FXD-M 30/360</b>								
84176	CCCSIG ABS ALLYA 20	02007MAE0	01/31/2018	2.350000	34,428.07	34,424.09	35.96	0.00
			06/15/2022	2.355236	34,424.09	99.988440	BOOK	0.00
84405	CCCSIG ABS HART 201	44891KAD7	04/18/2018	2.790000	46,200.77	46,193.82	57.29	0.00
			07/15/2022	2.797121	46,193.82	99.984957	BOOK	0.00
84422	CCCSIG ABS FORDO 20	34528FAD0	05/22/2018	3.030000	76,102.29	76,089.98	102.48	0.00
			11/15/2022	3.037269	76,089.98	99.983824	BOOK	0.00
84535	CCCSIG ABS GMCAR 20	36255JAD6	07/18/2018	3.020000	138,675.50	138,643.16	174.50	0.00
			05/16/2023	3.029757	138,643.16	99.976679	BOOK	0.00
84540	CCCSIG ABS CARMX 20	14313FAD1	07/25/2018	3.130000	131,385.48	131,367.57	182.77	0.00
			06/15/2023	3.135636	131,367.57	99.986368	BOOK	0.00
84541	CCCSIG ABS MBART 20	58772RAD6	07/25/2018	3.030000	192,742.59	192,735.19	259.57	0.00
			01/17/2023	3.031706	192,735.19	99.996161	BOOK	0.00
84628	CCCSIG ABS FORDL 20	34531LAD2	09/21/2018	3.190000	7,869.86	7,869.19	11.16	0.00
			12/15/2021	3.195186	7,869.19	99.991487	BOOK	0.00
84654	CCCSIG ABS BMWLT 20	05586CAC8	10/17/2018	3.260000	16,902.39	16,900.04	16.84	0.00
			07/20/2021	3.270188	16,900.04	99.986097	BOOK	0.00
84698	CCCSIG ABS MBALT 20	58769LAC6	11/20/2018	3.210000	94,372.09	94,369.98	134.64	0.00
			09/15/2021	3.211543	94,369.98	99.997764	BOOK	0.00
84837	CCCSIG ABS GMCAR 20	36256XAD4	01/16/2019	2.970000	157,654.27	157,636.82	195.09	0.00
			11/16/2023	2.974624	157,636.82	99.988931	BOOK	0.00
84855	CCCSIG ABS MBALT 20	58772TAC4	01/30/2019	3.100000	66,566.83	66,564.88	91.71	0.00
			11/15/2021	3.102041	66,564.88	99.997071	BOOK	0.00
84872	CCCSIG ABS NAROT 20	65479KAD2	02/13/2019	2.900000	515,064.91	514,986.88	663.86	0.00
			10/16/2023	2.906625	514,986.88	99.984850	BOOK	0.00
84873	CCCSIG ABS ALLYA 20	02004WAC5	02/13/2019	2.910000	272,127.79	272,094.92	351.95	0.00
			09/15/2023	2.915375	272,094.92	99.987921	BOOK	0.00
84885	CCCSIG ABS GMALT 20	36256UAD0	02/21/2019	2.980000	92,203.69	92,189.22	83.96	0.00
			12/20/2021	2.990955	92,189.22	99.984306	BOOK	0.00
84890	CCCSIG ABS FORDL 20	34532FAD4	02/25/2019	2.900000	159,609.13	159,596.64	205.72	0.00
			05/15/2022	2.904814	159,596.64	99.992175	BOOK	0.00
84995	CCCSIG ABS HART 201	44932NAD2	04/10/2019	2.660000	168,007.55	167,985.44	198.62	0.00
			06/15/2023	2.666383	167,985.44	99.986840	BOOK	0.00
85007	CCCSIG ABS NALT 201	65479PAD1	04/15/2019	2.760000	57,011.69	57,007.56	69.93	0.00
			03/15/2022	2.764911	57,007.56	99.992756	BOOK	0.00
85059	CCCSIG ABS FITAT 20	31680YAD9	05/08/2019	2.640000	150,000.00	149,967.03	176.00	0.00





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					Current Book	Market Price			Unrealized Gain	Unrealized Loss
			12/15/2023	2.649699	149,967.03	99.978020		BOOK		0.00
85149	CCCSIG ABS NALT 201	65478LAD1	07/24/2019	2.270000	220,000.00	219,987.50		221.96		0.00
			07/15/2022	2.273769	219,987.50	99.994318		BOOK		0.00
85200	CCCSIG ABS TAOT 201	89238UAD2	08/14/2019	1.910000	275,000.00	274,997.75		233.44		0.00
			09/15/2023	1.910404	274,997.75	99.999182		BOOK		0.00
85203	CCCSIG ABS GMALT 20	38013TAD3	08/14/2019	2.030000	175,000.00	174,980.70		108.55		0.00
			06/20/2022	2.116569	174,980.70	99.988971		BOOK		0.00
85426	CCCSIG ABS COMET 20	14041NFU0	09/05/2019	1.720000	825,000.00	824,792.27		630.67		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		15.11		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		16.70		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		16.50		0.00
			08/21/2023	.456512	119,988.50	99.990417		BOOK		0.00
85858	CCCSIG ABS CARMX 20	14316HAC6	10/21/2020	.500000	155,000.00	154,965.88		32.29		0.00
			08/15/2025	.509055	154,965.88	99.977987		BOOK		0.00
			<b>Subtotal</b>	1.866487	6,156,924.90	6,156,054.84		4,971.04		0.00
				1.880336	6,156,054.84	99.985869				0.00



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### Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
<b>Inv Type: 72 NEGOTIABLE CERT OF DEPOSIT</b>								
84965	CCCSIG YCD CREDIT A	22535CDV0	04/04/2019	2.830000	800,000.00	800,000.00	16,980.00	0.00
			04/01/2022	2.830000	800,000.00	100.000000	BOOK	0.00
85702	CCCSIG YCD SUMITOMO	86565CKU2	07/14/2020	.700000	625,000.00	625,000.00	2,078.13	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	1,327.08	0.00
			02/01/2022	.520000	625,000.00	100.000000	BOOK	0.00
			<b>Subtotal</b>	1.476341	2,050,000.00	2,050,000.00	20,385.21	0.00
				1.476341	2,050,000.00	100.000000		0.00

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

85209	CCCSIG YCD NORDEA B	65558TLL7	08/29/2019	1.850000	825,000.00	825,000.00	5,426.67	0.00
			08/26/2022	1.850000	825,000.00	100.000000	BOOK	0.00
85216	CCCSIG YCD SKANDINA	83050PDR7	09/03/2019	1.860000	825,000.00	825,000.00	5,456.00	0.00
			08/26/2022	1.860000	825,000.00	100.000000	BOOK	0.00
85407	CCCSIG YCD DNB NOR	23341VZT1	12/06/2019	2.040000	825,000.00	825,000.00	1,402.50	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	5,857.50	0.00
			02/14/2022	1.800000	825,000.00	100.000000	BOOK	0.00
			<b>Subtotal</b>	1.887500	3,300,000.00	3,300,000.00	18,142.67	0.00
				1.887500	3,300,000.00	100.000000		0.00

### Inv Type: 75 CORPORATE NOTES

84411	CCCSIG CORP AMERICA	025816BU2	05/17/2018	3.375000	785,000.00	791,813.80	3,238.13	6,947.25
			05/17/2021	3.381007	784,866.55	100.868000	IDC-FIS	0.00
84470	CCCSIG CORP BBT COR	05531FBD4	06/05/2018	3.200000	150,000.00	152,607.00	1,573.33	2,785.50
			09/03/2021	3.235931	149,821.50	101.738000	IDC-FIS	0.00
84592	CCCSIG CORP CATERPI	14913Q2N8	09/07/2018	3.150000	100,000.00	101,933.00	997.50	2,010.00
			09/07/2021	3.177112	99,923.00	101.933000	IDC-FIS	0.00
84593	CCCSIG CORP UNILEVE	904764BF3	09/07/2018	3.000000	100,000.00	103,197.00	950.00	3,681.00
			03/07/2022	3.147126	99,516.00	103.197000	IDC-FIS	0.00
84594	CCCSIG CORP PFIZER	717081EM1	09/07/2018	3.000000	250,000.00	254,952.50	2,208.33	5,290.00
			09/15/2021	3.046915	249,662.50	101.981000	IDC-FIS	0.00
84645	CCCSIG CORP AMERICA	02665WCP4	10/10/2018	3.375000	300,000.00	308,613.00	590.63	8,757.00



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Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Value Market Price		Unrealized Loss	
			12/10/2021	3.392166	299,856.00	102.871000	IDC-FIS		0.00
84757	CCCSIG CORP HOME DE	437076BV3	12/06/2018	3.250000	225,000.00	232,713.00	2,437.50	8,329.50	
			03/01/2022	3.341128	224,383.50	103.428000	IDC-FIS		0.00
84887	CCCSIG CORP 3M COMP	88579YBF7	02/22/2019	2.750000	245,000.00	252,222.60	2,245.83	7,337.75	
			03/01/2022	2.766133	244,884.85	102.948000	IDC-FIS		0.00
84915	CCCSIG CORP PFIZER	717081ERO	03/11/2019	2.800000	170,000.00	175,105.10	1,454.44	5,115.30	
			03/11/2022	2.802099	169,989.80	103.003000	IDC-FIS		0.00
84923	CCCSIG CORP MERCK A	589331AT4	03/15/2019	2.400000	300,000.00	310,128.00	2,120.00	13,194.00	
			09/15/2022	2.708028	296,934.00	103.376000	IDC-FIS		0.00
84926	CCCSIG CORP GOLDMAN	38141GWC4	03/18/2019	3.000000	325,000.00	327,635.75	1,760.42	4,387.50	
			04/26/2022	3.182983	323,248.25	100.811000	IDC-FIS		0.00
84932	CCCSIG CORP JPMORGA	46647PBB1	03/22/2019	3.207000	800,000.00	829,048.00	6,414.00	29,048.00	
			04/01/2023	3.207000	800,000.00	103.631000	IDC-FIS		0.00
85003	CCCSIG CORP TOYOTA	89236TFX8	04/12/2019	2.650000	600,000.00	617,580.00	3,489.17	17,958.00	
			04/12/2022	2.671993	599,622.00	102.930000	IDC-FIS		0.00
85060	CCCSIG CORP PACCAR	69371RP83	05/10/2019	2.650000	100,000.00	103,221.00	375.42	3,275.00	
			05/10/2022	2.668850	99,946.00	103.221000	IDC-FIS		0.00
85073	CCCSIG CORP VISA IN	92826CAG7	05/24/2019	2.150000	250,000.00	257,760.00	1,582.64	11,057.50	
			09/15/2022	2.567904	246,702.50	103.104000	IDC-FIS		0.00
85099	CCCSIG CORP MORGAN	61744YAH1	06/07/2019	2.750000	400,000.00	413,088.00	1,283.33	11,464.00	
			05/19/2022	2.605838	401,624.00	103.272000	IDC-FIS		0.00
85121	CCCSIG CORP AMERICA	02665WCY5	06/27/2019	2.200000	500,000.00	513,815.00	122.22	14,275.00	
			06/27/2022	2.231876	499,540.00	102.763000	IDC-FIS		0.00
85154	CCCSIG CORP US BANC	91159HHC7	07/26/2019	3.000000	300,000.00	309,186.00	2,650.00	3,225.00	
			03/15/2022	2.219159	305,961.00	103.062000	IDC-FIS		0.00
85189	CCCSIG CORP BURLING	12189LAF8	08/13/2019	3.450000	300,000.00	304,200.00	3,047.50	0.00	
			09/15/2021	2.221338	307,479.00	101.400000	IDC-FIS		-3,279.00
85190	CCCSIG CORP NORTHER	665859AN4	08/13/2019	2.375000	300,000.00	310,005.00	2,948.96	6,363.00	
			08/02/2022	1.952099	303,642.00	103.335000	IDC-FIS		0.00
85192	CCCSIG CORP HONEYWE	438516BT2	08/08/2019	2.150000	170,000.00	174,513.50	1,451.85	4,685.20	
			08/08/2022	2.184966	169,828.30	102.655000	IDC-FIS		0.00
85205	CCCSIG CORP 3M COMP	88579YBL4	08/26/2019	1.750000	400,000.00	411,332.00	2,663.89	12,856.00	
			02/14/2023	1.864079	398,476.00	102.833000	IDC-FIS		0.00
85206	CCCSIG CORP BANK OF	06406RAK3	08/23/2019	1.950000	375,000.00	385,721.25	2,600.00	10,841.25	
			08/23/2022	1.961036	374,880.00	102.859000	IDC-FIS		0.00
85211	CCCSIG CORP CATERPI	14913Q3A5	09/06/2019	1.900000	340,000.00	349,479.20	2,063.61	9,951.80	
			09/06/2022	1.947926	339,527.40	102.788000	IDC-FIS		0.00



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Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price		Unrealized Loss	
85227	CCCSIG CORP JOHN DE	24422EVA4	09/12/2019	1.950000	75,000.00	76,817.25	73.13	1,914.00	
			06/13/2022	1.998849	74,903.25	102,423000	IDC-FIS	0.00	
85228	CCCSIG CORP APPLE I	037833DL1	09/11/2019	1.700000	200,000.00	205,054.00	1,038.89	5,088.00	
			09/11/2022	1.705837	199,966.00	102,527000	IDC-FIS	0.00	
85244	CCCSIG CORP PACCAR	69371RQ33	09/26/2019	2.000000	225,000.00	231,660.00	1,187.50	6,934.50	
			09/26/2022	2.042132	224,725.50	102,960000	IDC-FIS	0.00	
85335	CCCSIG CORP CITIGRO	17308CC46	11/04/2019	2.312000	450,000.00	457,191.00	1,647.30	7,191.00	
			11/04/2022	2.312000	450,000.00	101,598000	IDC-FIS	0.00	
85354	CCCSIG CORP IBM COR	459200JX0	11/06/2019	2.850000	500,000.00	517,760.00	1,900.00	6,835.00	
			05/13/2022	1.956851	510,925.00	103,552000	IDC-FIS	0.00	
85444	CCCSIG CORP CATERPI	14913Q3C1	01/13/2020	1.950000	225,000.00	232,141.50	524.06	7,245.00	
			11/18/2022	1.966325	224,896.50	103,174000	IDC-FIS	0.00	
85462	CCCSIG CORP BANK OF	06406RAM9	01/28/2020	1.850000	400,000.00	412,500.00	3,165.56	12,780.00	
			01/27/2023	1.874134	399,720.00	103,125000	IDC-FIS	0.00	
85469	CCCSIG CORP ADOBE I	00724PAA7	02/03/2020	1.700000	90,000.00	92,632.50	637.50	2,755.80	
			02/01/2023	1.747172	89,876.70	102,925000	IDC-FIS	0.00	
85478	CCCSIG CORP NATIONA	63743HET5	02/05/2020	1.750000	330,000.00	335,379.00	2,662.92	5,669.40	
			01/21/2022	1.796132	329,709.60	101,630000	IDC-FIS	0.00	
85634	CCCSIG CORP PEPSICO	713448EY0	05/01/2020	.750000	200,000.00	202,852.00	250.00	3,248.00	
			05/01/2023	.816947	199,604.00	101,426000	IDC-FIS	0.00	
85636	CCCSIG CORP CHEVRON	166764BV1	05/11/2020	1.141000	185,000.00	188,896.10	293.17	3,896.10	
			05/11/2023	1.141000	185,000.00	102,106000	IDC-FIS	0.00	
85637	CCCSIG CORP APPLE I	037833DV9	05/11/2020	.750000	375,000.00	379,473.75	390.63	5,493.75	
			05/11/2023	.842007	373,980.00	101,193000	IDC-FIS	0.00	
85643	CCCSIG CORP CITIGRO	172967MR9	05/14/2020	1.678000	250,000.00	257,527.50	536.03	7,527.50	
			05/15/2024	1.678000	250,000.00	103,011000	IDC-FIS	0.00	
85657	CCCSIG CORP AMAZON.	023135BP0	06/03/2020	.400000	425,000.00	427,388.50	132.22	2,983.50	
			06/03/2023	.447032	424,405.00	100,562000	IDC-FIS	0.00	
85658	CCCSIG JOHN DEERE C	24422EVH9	06/04/2020	.700000	150,000.00	151,588.50	603.75	1,711.50	
			07/05/2023	.726876	149,877.00	101,059000	IDC-FIS	0.00	
85665	CCCSIG CORP PACCAR	69371RQ82	06/08/2020	.800000	100,000.00	101,071.00	51.11	1,210.00	
			06/08/2023	.847023	99,861.00	101,071000	IDC-FIS	0.00	
85722	CCCSIG CORP CHEVRON	166756AJ5	08/12/2020	.426000	95,000.00	95,479.75	156.26	479.75	
			08/11/2023	.426000	95,000.00	100,505000	IDC-FIS	0.00	
85724	CCCSIG CORP PACCAR	69371RQ90	08/11/2020	.350000	55,000.00	54,964.80	74.86	36.85	
			08/11/2023	.393968	54,927.95	99,936000	IDC-FIS	0.00	
85743	CCCSIG CORP HONEYWE	438516CC8	08/19/2020	.483000	395,000.00	395,632.00	699.55	632.00	



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Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
85770	CCCSIG CORP UNILEVE	904764BJ5	08/19/2022	.483000	395,000.00	100.160000	IDC-FIS	0.00
			09/14/2020	.375000	100,000.00	100,315.00	111.46	443.00
			09/14/2023	.417979	99,872.00	100.315000	IDC-FIS	0.00
85785	CCCSIG CORP JPMS CH	46647PBS4	09/16/2020	.653000	75,000.00	75,397.50	265.28	397.50
			09/16/2024	.653000	75,122.44	100.530000	IDC-FIS	0.00
85804	CCCSIG CORP BANK OF	06051GHF9	09/28/2020	3.550000	325,000.00	347,194.25	3,717.64	1,309.75
			03/05/2024	1.619545	346,621.62	106.829000	IDC-FIS	0.00
85810	CCCSIG CORP PEPSICO	713448FB9	10/07/2020	.400000	100,000.00	100,551.00	93.33	608.00
			10/07/2023	.419140	99,943.00	100.551000	IDC-FIS	0.00
85847	CCCSIG CORP JOHN DE	24422EVJ5	10/09/2020	.400000	125,000.00	125,625.00	113.89	770.00
			10/10/2023	.438928	124,855.00	100.500000	IDC-FIS	0.00
85855	CCCSIG CORP BANK OF	06051GJH3	10/21/2020	.810000	250,000.00	252,335.00	393.75	2,335.00
			10/24/2024	.810000	250,000.00	100.934000	IDC-FIS	0.00
85916	CCCSIG CORP BRISTOL	110122DT2	11/13/2020	.537000	375,000.00	375,678.75	268.50	678.75
			11/13/2023	.537000	375,000.00	100.181000	IDC-FIS	0.00
85925	CCCSIG CORP GOLDMAN	38141GXL3	11/19/2020	.627000	400,000.00	401,620.00	292.60	1,620.00
			11/17/2023	.627000	400,000.00	100.405000	IDC-FIS	0.00
			<b>Subtotal</b>	2.128336	14,260,000.00	14,584,595.35	71,549.59	294,628.20
				2.032779	14,294,105.71	102.276265		-3,279.00
<b>Inv Type: 79 YCD/NCD 30/360</b>								
84486	CCCSIG ROYAL BANK O	78012UEE1	06/08/2018	3.240000	1,000,000.00	999,433.06	2,160.00	0.00
			06/07/2021	3.240000	1,000,000.00	99.943306	IDC-FIS	-566.94
			<b>Subtotal</b>	3.240000	1,000,000.00	999,433.06	2,160.00	0.00
				3.240000	1,000,000.00	99.943306		-566.94
Grand Total			Count 151	1.336271	79,536,447.13	80,521,754.36	265,583.20	917,875.01
				1.315808	79,608,796.88	101.238812		-3,845.94



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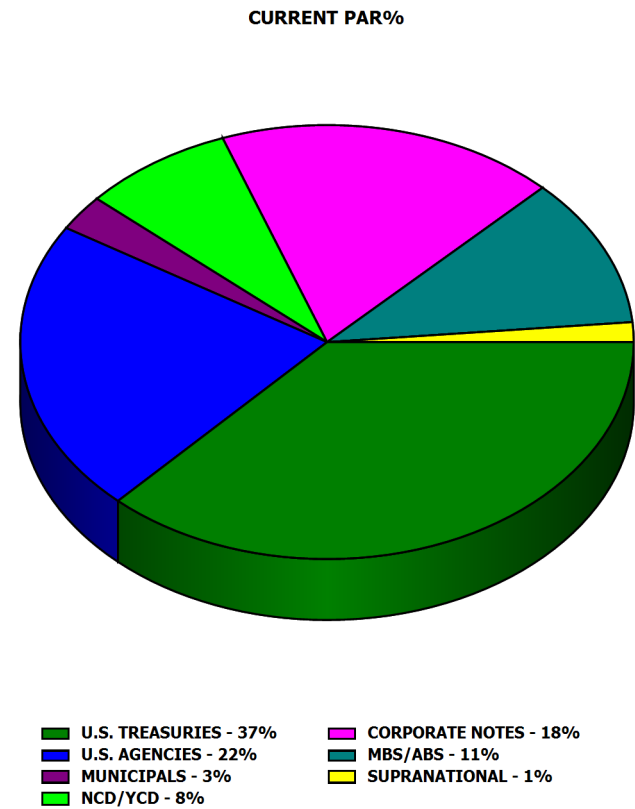
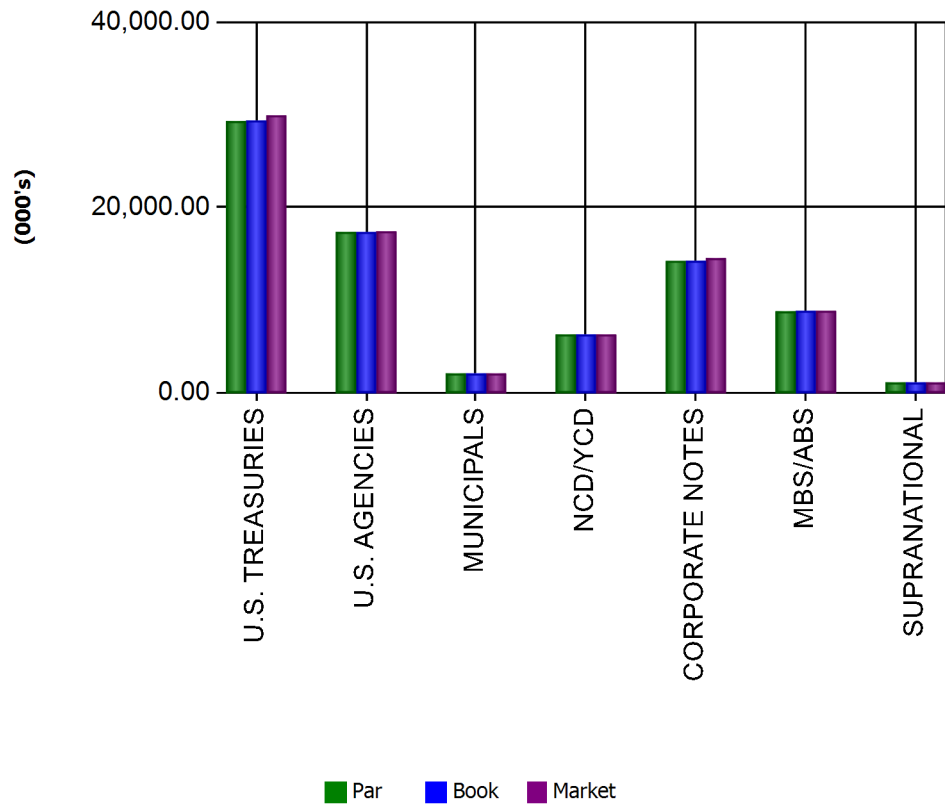
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## Contra Costa County

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
U.S. TREASURIES	29,375.00	29,420.77	29,971.38	101.87 %	550.81	1.32 %
U.S. AGENCIES	17,405.00	17,379.29	17,445.88	100.38 %	66.59	0.32 %
MUNICIPALS	2,125.00	2,127.90	2,127.89	100.00 %	0.00	0.75 %
NCD/YCD	6,350.00	6,350.00	6,349.43	99.99 %	-0.57	1.97 %
CORPORATE NOTES	14,260.00	14,294.11	14,584.60	102.03 %	291.35	2.03 %
MBS/ABS	8,851.45	8,868.06	8,868.06	100.00 %	0.00	1.88 %
SUPRANATIONAL	1,170.00	1,168.66	1,174.51	100.50 %	5.85	0.43 %
<b>Totals(000's)</b>	<b>79,536.45</b>	<b>79,608.80</b>	<b>80,521.75</b>	<b>101.15 %</b>	<b>914.03</b>	<b>1.32 %</b>

## Asset Allocation



## **SECTION III**

### **APPENDIX**

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

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

**CONTRA COSTA COUNTY  
AS OF DECEMBER 31, 2020**

CALIFORNIA STATE LOCAL AGENCY INVESTMENT ACCOUNTS	STATE CONTROLLER ACCOUNT NUMBER	ACCOUNT BALANCE	ESTIMATED FAIR VALUE
ACALANES UNION HIGH SCHOOL	75-07-010	1,018,937.73	1,021,252.06
ANTIOCH UNIFIED SCHOOL DISTRICT	75-07-005	887,440.81	889,456.47
BRENTWOOD UNION SCHOOL DISTRICT	75-07-013	8,343,184.46	8,362,134.49
BYRON UNION SCHOOL DISTRICT	75-07-017	177,783.96	178,187.76
CANYON ELEMENTARY SCHOOL DISTRICT	75-07-018	156,566.11	156,921.72
CENTRAL CONTRA COSTA SANITARY DISTRICT	70-07-001	75,000,000.00	75,170,348.85
CONTRA COSTA COMMUNITY COLLEGE	75-07-001	55,661,379.60	55,787,804.29
CONTRA COSTA COUNTY	99-07-000	75,000,000.00	75,170,348.85
CONTRA COSTA COUNTY OFFICE OF EDUCATION	75-07-007	1,377,014.13	1,380,141.77
CONTRA COSTA COUNTY SCHOOL INSURANCE GROUP	35-07-001	2,397,169.26	2,402,613.99
CROCKETT COMMUNITY SERVICES DISTRICT	16-07-004	3,588,741.24	3,596,892.41
DELTA DIABLO SANITATION DISTRICT	70-07-003	77,970.02	78,147.11
EAST CONTRA COSTA REG FEE & FINANCING AUTH	40-07-006	1,079,129.10	1,081,580.15
KENSINGTON FIRE PROTECTION DISTRICT	17-07-011	4,960,770.68	4,972,038.17
KENSINGTON POLICE PROTECTION & COMMUNITY SERVICES DISTRICT	16-07-003	386,116.37	386,993.36
LAFAYETTE SCHOOL DISTRICT	75-07-012	5,227,236.28	5,239,109.00
MARTINEZ UNIFIED SCHOOL DISTRICT	75-07-011	20,893,928.57	20,941,385.33
MORAGA ORINDA FIRE DISTRICT	17-07-003	9,900,722.76	9,923,210.45
MORAGA SCHOOL DISTRICT	75-07-016	2,871.78	2,878.30
MT DIABLO UNIFIED SCHOOL DISTRICT	75-07-008	3,684,626.64	3,692,995.60
MT VIEW SANITARY DISTRICT	70-07-008	3,936,958.04	3,945,900.12
OAKLEY UNION SCHOOL DISTRICT	75-07-009	265,542.87	266,146.00
ORINDA UNION SCHOOL DISTRICT	75-07-015	3,315,809.28	3,323,340.54
PITTSBURG UNIFIED SCHOOL DISTRICT	75-07-002	37,765.57	37,851.35
RECLAMATION DISTRICT 799	60-07-001	188,509.46	188,937.62
RECLAMATION DISTRICT 800	60-07-003	3,533,434.69	3,541,460.24
RECLAMATION DISTRICT 2026	60-07-005	206,603.49	207,072.75
REDEVELOPMENT AGENCY	65-07-015	0.04	0.04
RODEO -HERCULES FIRE PROTECTION DISTRICT	17-07-001	2,131,634.28	2,136,475.90
SAN RAMON VALLEY UNIFIED SCHOOL DISTRICT	75-07-004	257,299.40	257,883.81
WEST CONTRA COSTA UNIFIED SCHOOL DISTRICT	75-07-014	33,274,596.48	33,350,173.67
	TOTAL	<u>316,969,743.10</u>	<u>317,689,682.18</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

31 December 2020

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WC-Contra Costa County

Investment Strategy: Short Duration Fixed Income

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

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

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

# Risk Summary

US Dollar

01 October 2020 to 31 December 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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## Balance Sheet

Book Value + Accrued	44,348,108.91
Net Unrealized Gain/Loss	86,375.18
Market Value + Accrued	44,434,484.09

## Portfolio Characteristics

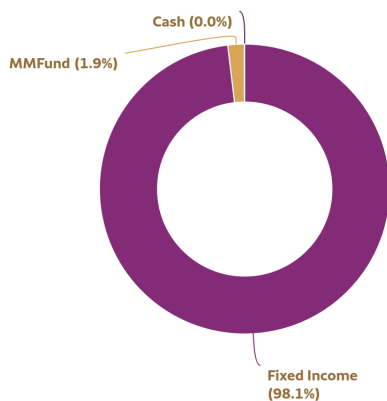
Risk Metric	Value
Cash	14.31
MMFund	825,744.15
Fixed Income	43,608,725.63
Duration	0.472
Convexity	0.021
WAL	0.520
Years to Final Maturity	0.730
Years to Effective Maturity	0.525
Yield	0.256
Book Yield	0.711
Avg Credit Rating	AA+/Aa1/AA+

## Issuer Concentration

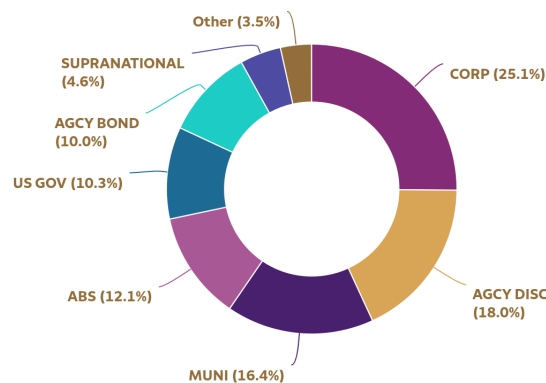
Issuer Concentration	% of Base Market Value + Accrued
Other	54.47%
Farm Credit System	15.75%
United States	10.26%
Federal Home Loan Banks	9.07%
Freddie Mac	3.40%
Toyota Motor Corporation	2.46%
International Bank for Reconstruction and Development	2.31%
---	100.00%

Footnotes: 1,2

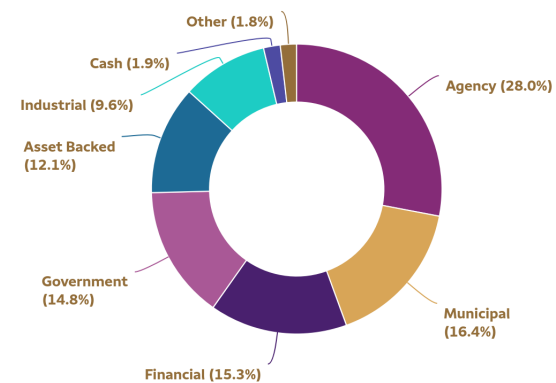
## Asset Class (%)



## Security Type (%)



## Market Sector (%)



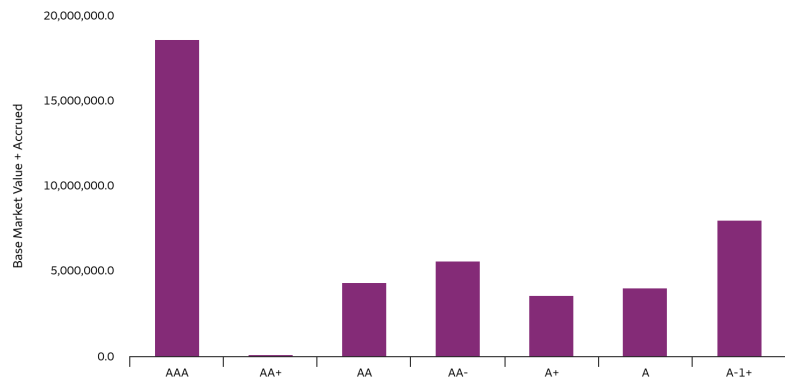
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# Risk Summary

US Dollar  
01 October 2020 to 31 December 2020

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

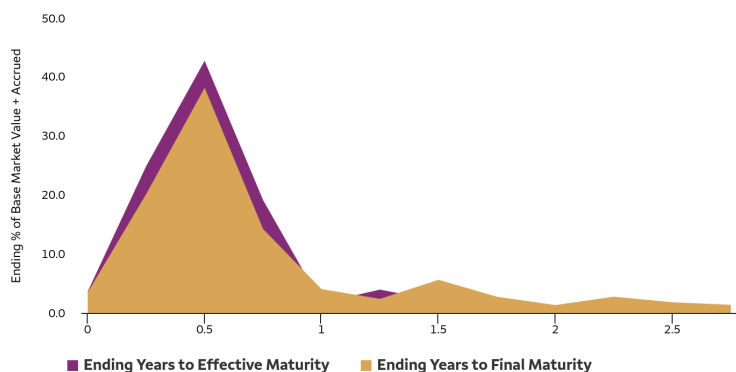
## Credit Rating



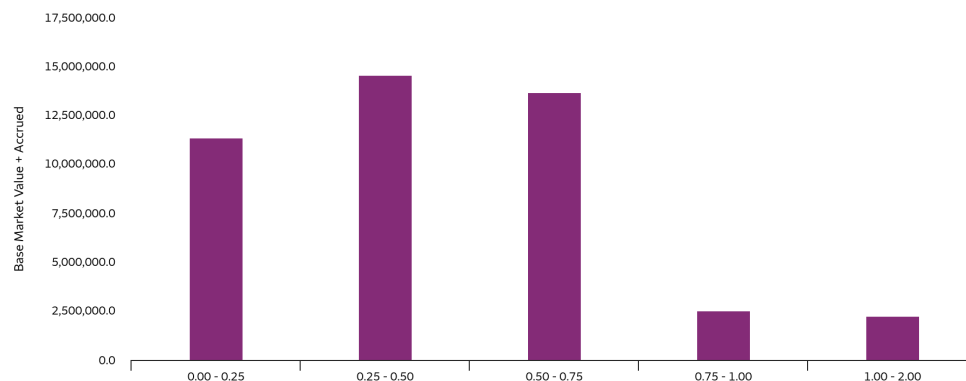
## Credit Duration Heat Map

Rating	0 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5 - 7	7 - 10	10 - 15	15 - 30
AAA	57.59%	2.32%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AA	21.70%	1.13%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
A	15.64%	1.63%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BBB	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BB	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
B	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CCC	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CC	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
C	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
NA	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%

## Time To Maturity



## Duration



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# Risk Summary

US Dollar

01 October 2020 to 31 December 2020

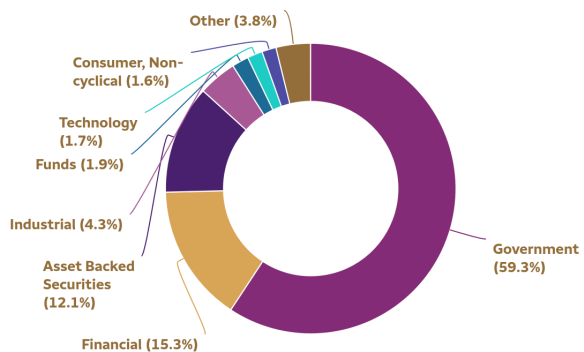
WC-Contra Costa County

Account: XXX235

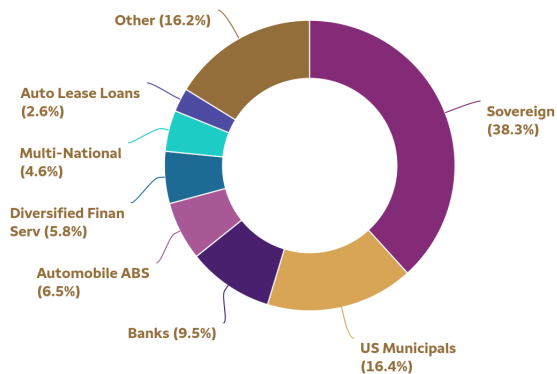
Investment Strategy: Short Duration Fixed Income

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

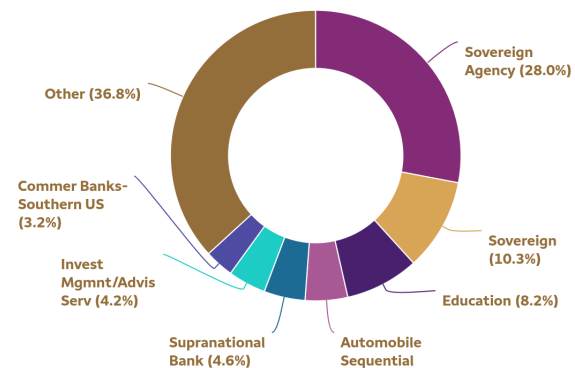
## Industry Sector



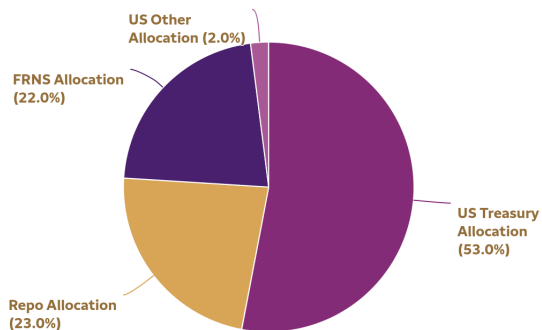
## Industry Group



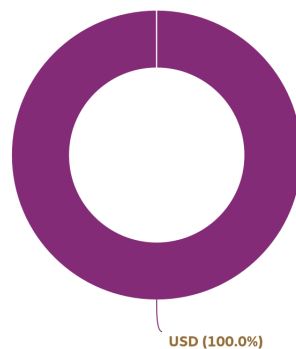
## Industry Subgroup



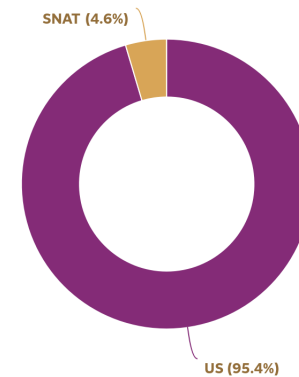
## MMF Asset Allocation



## Currency



## Country



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

# Risk Summary

US Dollar

01 October 2020 to 31 December 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



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

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# Performance Summary Gross of Fees

US Dollar

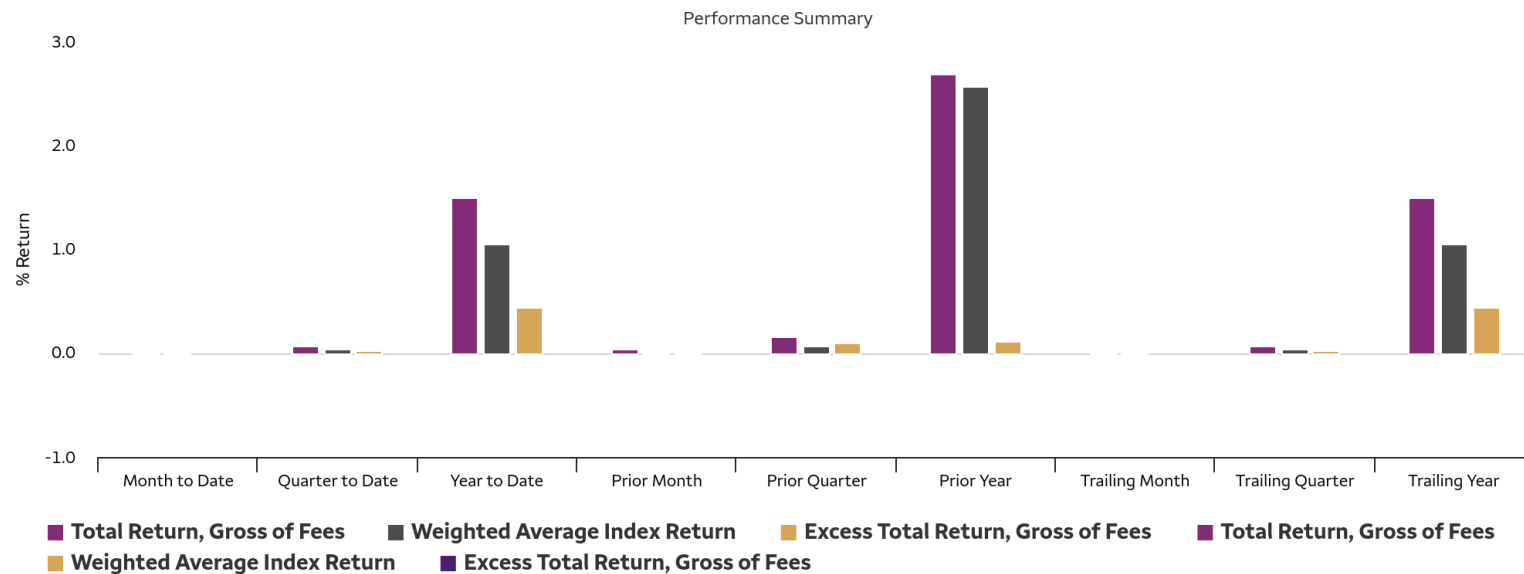
01 October 2020 to 31 December 2020

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	12/01/2020	12/31/2020	0.02%	0.02%	0.00%
Quarter to Date	10/01/2020	12/31/2020	0.07%	0.05%	0.02%
Year to Date	01/01/2020	12/31/2020	1.49%	1.05%	0.45%
Prior Month	11/01/2020	11/30/2020	0.04%	0.02%	0.02%
Prior Quarter	07/01/2020	09/30/2020	0.16%	0.07%	0.10%
Prior Year	01/01/2019	12/31/2019	2.69%	2.57%	0.12%
Trailing Month	12/01/2020	12/31/2020	0.02%	0.02%	0.00%
Trailing Quarter	10/01/2020	12/31/2020	0.07%	0.05%	0.02%
Trailing Year	01/01/2020	12/31/2020	1.49%	1.05%	0.45%

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

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 October 2020 to 31 December 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



Returns are actual and have not been annualized.

No Tax Adjustment.

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

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

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

Reported Index Return is always Total Return.

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

# Performance Summary Net of Fees

US Dollar

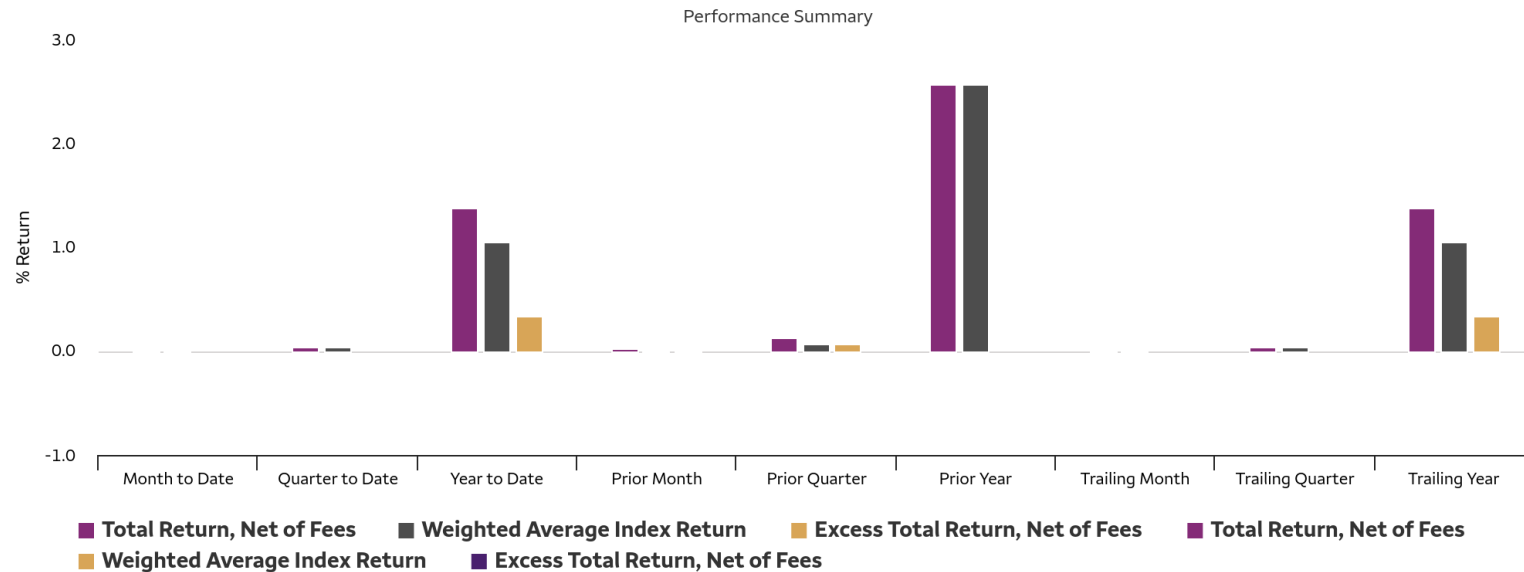
01 October 2020 to 31 December 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



Period	Period Begin	Period End	Total Return, Net of Fees	Weighted Average Index Return	Excess Total Return, Net of Fees
Month to Date	12/01/2020	12/31/2020	0.01%	0.02%	-0.01%
Quarter to Date	10/01/2020	12/31/2020	0.04%	0.05%	0.00%
Year to Date	01/01/2020	12/31/2020	1.38%	1.05%	0.34%
Prior Month	11/01/2020	11/30/2020	0.03%	0.02%	0.01%
Prior Quarter	07/01/2020	09/30/2020	0.13%	0.07%	0.07%
Prior Year	01/01/2019	12/31/2019	2.57%	2.57%	0.00%
Trailing Month	12/01/2020	12/31/2020	0.01%	0.02%	-0.01%
Trailing Quarter	10/01/2020	12/31/2020	0.04%	0.05%	0.00%
Trailing Year	01/01/2020	12/31/2020	1.38%	1.05%	0.34%

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

Net of Fees (includes management and trading).

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

# Performance Summary Net of Fees

US Dollar

01 October 2020 to 31 December 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 October 2020 to 31 December 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	
		09/30/2020	12/31/2020
Book Value		44,223,827.95	44,215,663.34
Accrued Balance		160,040.85	132,445.57
<b>Book Value + Accrued</b>		<b>44,383,868.79</b>	<b>44,348,108.91</b>
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		150,054.67	86,375.18
<b>Carrying Value and Accrued</b>		<b>44,533,923.47</b>	<b>44,434,484.09</b>

Income Statement	Begin Date End Date	WC-Contra Costa County	
		10/01/2020 12/31/2020	
<b>Net Amortization/Accretion Income</b>			-76,802.11
Interest Income		170,557.41	
Dividend Income		0.00	
Foreign Tax Withheld Expense		0.00	
Misc Income		0.00	
Net FX Allowance Expense		0.00	
Net Market Allowance Expense		0.00	
<b>Income Subtotal</b>			<b>170,557.41</b>
Net FX Realized Gain/Loss		0.00	
Net Market Realized Gain/Loss		0.01	
Net Total Holding Gain/Loss		0.00	
Total Impairment Loss		0.00	
<b>Net Total Gain/Loss</b>			<b>0.01</b>
Expense		-10,540.75	
<b>Net Income</b>			<b>83,214.57</b>
Transfers In/Out			-118,974.45
Change in FX Unrealized Gain/Loss			0.00
Change in Market Unrealized Gain/Loss			-63,679.49

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

# GAAP FX Financials

US Dollar

01 October 2020 to 31 December 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
	10/01/2020	12/31/2020
<b>Net Income</b>		83,214.57
Amortization/Accretion on MS	74,716.11	
Change in Accrued on MS	39,457.12	
Net Gain/Loss on MS	-0.01	
Change in Unrealized G/L on CE	96.32	
<b>Subtotal</b>		114,269.53
Purchase of MS	-11,129,595.90	
Purchased Accrued of MS	-21,808.09	
Sales of MS	2,233,752.52	
Sold Accrued of MS	0.00	
Maturities of MS	7,675,000.00	
<b>Net Purchases/Sales</b>		-1,242,651.47
Transfers of Cash & CE		-118,974.45
<b>Total Change in Cash &amp; CE</b>		-1,164,141.82
Beginning Cash & CE		1,989,900.28
<b>Ending Cash &amp; CE</b>		825,758.46

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# Income Detail

US Dollar

01 October 2020 to 31 December 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
02582JH4 AMXCA 2018-8 A	665,000.00 3.18	09/15/2021 09/15/2021	0.00 06/18/2020	5,286.75 -4,663.88	0.00	0.00 622.87
032556GM8 ANAHEIM CALIF HSG & PUB IMPT AUTH REV	0.00 1.65	10/01/2021 10/01/2021	0.00 03/04/2020	0.00 0.00	0.00	0.00 0.00
032556GM8 ANAHEIM CALIF HSG & PUB IMPT AUTH REV	630,000.00 1.65	10/01/2021 10/01/2021	0.00 03/04/2020	2,594.03 0.00	0.00	0.00 2,594.03
06051GHH5 BANK OF AMERICA CORP	700,000.00 3.50	05/17/2021 05/17/2022	0.00 06/29/2020	6,123.25 -4,996.00	0.00	0.00 1,127.25
06406FAA1 BANK OF NEW YORK MELLON CORP	700,000.00 2.50	03/15/2021 04/15/2021	0.00 08/27/2019	4,375.00 -1,039.96	0.00	0.00 3,335.04
09247XAH4 BLACKROCK INC	450,000.00 4.25	05/24/2021 05/24/2021	0.00 06/01/2020	4,781.25 -4,477.46	0.00	0.00 303.79
05588CAB8 BMWOT 2019-A A2	155,698.47 2.05	02/16/2021 05/25/2022	0.00 09/18/2019	1,383.38 1.96	0.01	0.00 1,385.35
13063DWC8 CALIFORNIA ST	500,000.00 3.00	05/01/2021 05/01/2021	0.00 09/09/2020	3,750.00 -3,605.30	0.00	0.00 144.70
14575TDV1 CARSON CALIF REDEV AGY SUCCESSOR AGY TAX ALLOCATIO	250,000.00 0.81	08/01/2021 08/01/2021	0.00 09/03/2020	505.63 0.00	0.00	0.00 505.63
CCYUSD Cash	1.05 0.00	12/31/2020 12/31/2020	-118,974.45 ---	0.00 0.00	0.00	-10,540.75 -10,540.75
14913Q2W8 CATERPILLAR FINANCIAL SERVICES CORP	535,000.00 2.65	05/17/2021 05/17/2021	0.00 07/01/2020	3,544.38 -3,116.24	0.00	0.00 428.13
14913Q2W8 CATERPILLAR FINANCIAL SERVICES CORP	150,000.00 2.65	05/17/2021 05/17/2021	0.00 10/08/2020	916.45 -847.50	0.00	0.00 68.95
15189XAP3 CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	700,000.00 1.85	05/01/2021 06/01/2021	0.00 10/08/2020	2,985.70 -2,640.35	0.00	0.00 345.35
808513AV7 CHARLES SCHWAB CORP	700,000.00 0.53	04/21/2021 05/21/2021	0.00 12/05/2019	966.07 -158.76	0.00	0.00 807.31
166756AG1 CHEVRON USA INC	400,000.00 0.32	08/12/2022 08/12/2022	0.00 08/12/2020	351.00 0.00	0.00	0.00 351.00
17325FAQ1 CITIBANK NA	700,000.00 3.40	06/23/2021 07/23/2021	0.00 07/01/2020	5,950.00 -5,411.76	0.00	0.00 538.24
14042WAB6 COPAR 2019-1 A2	27,160.46 2.58	01/14/2021 04/15/2022	0.00 05/30/2019	600.78 3.03	0.01	0.00 603.82
22546QAR8 CREDIT SUISSE AG (NEW YORK BRANCH)	0.00 3.00	10/29/2021 10/29/2021	0.00 09/28/2020	700.00 -612.61	0.00	0.00 87.39
22546QAR8 CREDIT SUISSE AG (NEW YORK BRANCH)	300,000.00 3.00	10/29/2021 10/29/2021	0.00 09/28/2020	1,550.00 -1,400.24	0.00	0.00 149.76
22546QAR8 CREDIT SUISSE AG (NEW YORK BRANCH)	300,000.00 3.00	10/29/2021 10/29/2021	0.00 11/09/2020	1,300.00 -1,206.42	0.00	0.00 93.58
275282PP0 EAST SIDE UN HIGH SCH DIST CALIF SANTA CLARA CNTY	500,000.00 0.45	08/01/2022 08/01/2022	0.00 10/29/2020	390.08 0.00	0.00	0.00 390.08

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# Income Detail

US Dollar

01 October 2020 to 31 December 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
313312N97 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00 0.00	11/10/2020 11/10/2020	0.00 11/13/2019	0.00 1,777.78	0.00	0.00 1,777.78
313312N30 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00 0.00	11/04/2020 11/04/2020	0.00 12/18/2019	0.00 1,511.11	0.00	0.00 1,511.11
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	0.00 0.00	11/06/2020 11/06/2020	0.00 04/02/2020	0.00 200.00	0.00	0.00 200.00
313312J27 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00 0.00	10/02/2020 10/02/2020	0.00 04/08/2020	0.00 5.56	0.00	0.00 5.56
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	0.00 383.33	0.00	0.00 383.33
3133EKR73 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 0.24	09/23/2021 09/23/2021	0.00 09/23/2019	575.94 0.00	0.00	0.00 575.94
313313MK1 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 0.00	10/01/2021 10/01/2021	0.00 11/18/2020	0.00 146.67	0.00	0.00 146.67
313313JQ2 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 0.00	07/26/2021 07/26/2021	0.00 11/30/2020	0.00 88.89	0.00	0.00 88.89
313313JY5 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 0.00	08/03/2021 08/03/2021	0.00 12/18/2020	0.00 38.89	0.00	0.00 38.89
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	5,937.50 -1,756.49	0.00	0.00 4,181.01
3137EAEC9 FEDERAL HOME LOAN MORTGAGE CORP	1,400,000.00 1.13	08/12/2021 08/12/2021	0.00 11/05/2020	2,450.00 -2,176.83	0.00	0.00 273.17
3137BAHA3 FHMS K-715 A2	96,622.32 2.86	01/01/2021 01/25/2021	0.00 03/20/2020	2,683.32 -1,166.61	0.00	0.00 1,516.72
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
34531MADO FORDL 2020-A A3	590,000.00 1.85	11/03/2021 03/15/2023	0.00 01/28/2020	2,728.74 3.67	0.00	0.00 2,732.41
376087FW7 GILROY CALIF UNI SCH DIST	500,000.00 1.72	08/01/2021 08/01/2021	0.00 10/31/2019	2,151.25 0.00	0.00	0.00 2,151.25
378460YA1 GLENDALE CALIF UNI SCH DIST	150,000.00 0.92	09/01/2021 09/01/2021	0.00 06/02/2020	345.38 0.00	0.00	0.00 345.38
36256UADO GMALT 2019-1 A3	0.00 2.98	02/23/2021 12/20/2021	0.00 01/24/2020	3,427.89 -1,779.02	0.00	0.00 1,648.88

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# Income Detail

US Dollar

01 October 2020 to 31 December 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
36256UAD0 GMALT 2019-1 A3	327,835.36 2.98	02/23/2021 12/20/2021	0.00 01/24/2020	298.52 -103.97	0.00	0.00 194.55
43814WAB1 HAROT 2019-1 A2	0.00 2.75	12/18/2020 09/20/2021	0.00 03/27/2020	215.55 117.91	0.00	0.00 333.45
43813DAB4 HAROT 2020-2 A2	715,215.27 0.74	06/06/2021 11/15/2022	0.00 11/23/2020	588.89 -365.24	0.00	0.00 223.64
427866BA5 HERSHEY CO	700,000.00 3.10	05/15/2021 05/15/2021	0.00 10/08/2020	5,003.06 -4,721.96	0.00	0.00 281.09
438516CD6 HONEYWELL INTERNATIONAL INC	500,000.00 0.46	08/19/2021 08/19/2022	0.00 08/19/2020	614.06 0.00	0.00	0.00 614.06
44932HAF0 IBM CREDIT LLC	750,000.00 0.38	02/05/2021 02/05/2021	0.00 04/27/2020	755.12 386.30	0.00	0.00 1,141.43
4581XOCD8 INTER-AMERICAN DEVELOPMENT BANK	0.00 2.13	11/09/2020 11/09/2020	0.00 11/06/2019	2,243.06 -425.30	0.00	0.00 1,817.75
4581XOCS5 INTER-AMERICAN DEVELOPMENT BANK	1,000,000.00 1.88	03/15/2021 03/15/2021	0.00 08/07/2020	4,687.50 -4,294.73	0.00	0.00 392.77
459058GH0 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1,000,000.00 2.75	07/23/2021 07/23/2021	0.00 07/31/2020	6,875.00 -6,440.00	0.00	0.00 435.00
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
542424WH5 LONG BEACH CALIF HBR REV	500,000.00 4.00	07/15/2021 07/15/2021	0.00 05/19/2020	5,000.00 -3,809.72	0.00	0.00 1,190.28
58772TAC4 MBALT 2019-A A3	0.00 3.10	02/23/2021 11/15/2021	0.00 07/29/2019	1,224.42 -379.74	0.00	0.00 844.68
58772TAC4 MBALT 2019-A A3	214,731.71 3.10	02/23/2021 11/15/2021	0.00 07/29/2019	964.38 -277.45	0.00	0.00 686.92
65478BAD3 NALT 2018-A A3	30,858.04 3.25	01/14/2021 09/15/2021	0.00 03/23/2020	1,039.57 1,039.17	0.00	0.00 2,078.74
65478GAD2 NAROT 2017-B A3	0.00 1.75	12/15/2020 10/15/2021	0.00 04/26/2018	34.14 12.61	0.00	0.00 46.75
65478GAD2 NAROT 2017-B A3	0.00 1.75	12/15/2020 10/15/2021	0.00 11/08/2018	22.76 9.22	0.00	0.00 31.98
65478GAD2 NAROT 2017-B A3	0.00 1.75	12/15/2020 10/15/2021	0.00 04/26/2018	57.21 54.94	0.00	0.00 112.14
65478GAD2 NAROT 2017-B A3	0.00 1.75	12/15/2020 10/15/2021	0.00 11/08/2018	38.14 40.16	0.00	0.00 78.30
65479HAC1 NAROT 2019-B A3	600,000.00 2.50	10/30/2021 11/15/2023	0.00 12/07/2020	1,000.00 -383.06	0.00	0.00 616.94
665859AL8 NORTHERN TRUST CORP	0.00 3.45	11/04/2020 11/04/2020	0.00 09/14/2020	2,213.75 -2,086.00	0.00	0.00 127.75
69353REY0 PNC BANK NA	0.00 2.55	11/09/2021 12/09/2021	0.00 06/29/2020	3,371.67 -2,825.26	0.00	0.00 546.41

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# Income Detail

US Dollar

01 October 2020 to 31 December 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	1,090.83 -941.75	0.00	0.00 149.08
CCYUSD Receivable	13.26 0.00	12/31/2020 12/31/2020	0.00 ---	0.00 0.00	0.00	0.00 0.00
786089JA1 SACRAMENTO CALIF WTR REV	550,000.00 1.47	09/01/2021 09/01/2021	0.00 05/06/2020	2,017.13 0.00	0.00	0.00 2,017.13
79771TNS2 SAN FRANCISCO CALIF CITY & CNTY UNI SCH DIST	0.00 0.18	10/01/2020 10/01/2020	0.00 08/27/2020	0.00 0.00	0.00	0.00 0.00
798153NA6 SAN JOSE CALIF FING AUTH LEASE REV	780,000.00 0.42	06/01/2021 06/01/2021	0.00 09/24/2020	820.95 0.00	0.00	0.00 820.95
799055QQ4 SAN MATEO FOSTER CITY CALIF SCH DIST	500,000.00 1.06	08/01/2021 08/01/2021	0.00 05/19/2020	1,327.50 0.00	0.00	0.00 1,327.50
845389JD8 SOUTHWESTERN CMNTY COLLEGE DIST CALIF	665,000.00 0.37	08/01/2021 08/01/2021	0.00 08/05/2020	613.46 0.00	0.00	0.00 613.46
857477AV5 STATE STREET CORP	700,000.00 1.95	05/19/2021 05/19/2021	0.00 12/16/2020	568.75 -543.27	0.00	0.00 25.48
89231AAD3 TAOT 2018-C A3	581,810.39 3.02	05/30/2021 12/15/2022	0.00 07/29/2019	5,027.11 -2,342.12	0.01	0.00 2,685.00
891371AA4 TORRANCE CALIF JT PWRS FING AUTH LEASE REV	410,000.00 1.24	10/01/2021 10/01/2021	0.00 10/22/2020	973.65 0.00	0.00	0.00 973.65
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
9128285G1 UNITED STATES TREASURY	0.00 2.88	10/31/2020 10/31/2020	0.00 08/30/2019	2,343.75 -928.19	0.00	0.00 1,415.56
912828L99 UNITED STATES TREASURY	0.00 1.38	10/31/2020 10/31/2020	0.00 11/04/2019	1,120.92 194.23	0.00	0.00 1,315.16
9128286D7 UNITED STATES TREASURY	500,000.00 2.50	02/28/2021 02/28/2021	0.00 05/03/2019	3,176.80 -183.19	0.00	0.00 2,993.61
912828C57 UNITED STATES TREASURY	1,000,000.00 2.25	03/31/2021 03/31/2021	0.00 07/22/2019	5,686.81 -1,006.02	0.00	0.00 4,680.80
912828Q78 UNITED STATES TREASURY	1,000,000.00 1.38	04/30/2021 04/30/2021	0.00 10/25/2019	3,475.90 630.37	0.00	0.00 4,106.26
912828S27 UNITED STATES TREASURY	1,000,000.00 1.13	06/30/2021 06/30/2021	0.00 10/18/2019	2,813.01 1,261.57	0.00	0.00 4,074.58
9128286U9 UNITED STATES TREASURY	1,000,000.00 2.13	05/15/2022 05/15/2022	0.00 11/30/2020	1,878.46 -1,749.06	0.00	0.00 129.40
90331HPK3 US BANK NA	750,000.00 0.39	12/21/2021 01/21/2022	0.00 01/21/2020	771.02 0.00	0.00	0.00 771.02
92826CAB8 VISA INC	0.00 2.20	12/14/2020 12/14/2020	0.00 04/16/2019	3,011.25 483.89	0.00	0.00 3,495.14
92348XAB1 VZOT 2018-A A1B	624,650.11 0.39	06/02/2021 04/20/2023	0.00 10/10/2018	747.82 0.00	0.00	0.00 747.82

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# Income Detail

US Dollar

01 October 2020 to 31 December 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
94975P405 WELLSFARGO:GOVT MMI	825,744.15 0.01	12/31/2020 12/31/2020	0.00 ---	56.90 0.00	0.00	0.00 56.90
9523472B7 WEST CONTRA COSTA CALIF UNI SCH DIST	535,000.00 1.28	08/01/2021 08/01/2021	0.00 05/12/2020	1,717.35 0.00	0.00	0.00 1,717.35
98163WAG1 WOART 2020-B A2A	800,000.00 0.55	07/20/2021 07/17/2023	0.00 12/04/2020	330.01 -98.59	0.00	0.00 231.41
---	<b>44,010,340.58</b>	<b>07/11/2021</b>	<b>-118,974.45</b>	<b>170,557.41</b>	<b>0.01</b>	<b>-10,540.75</b>
---	<b>1.53</b>	<b>09/23/2021</b>	<b>---</b>	<b>-76,802.11</b>		<b>83,214.57</b>

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

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# Balance Sheet Classification

US Dollar

01 October 2020 to 31 December 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	825,744.15 1.0000	12/31/2020 0.01	12/31/2020	AAA Cash	0.01 0.01	825,744.15 825,744.15 0.00	825,744.15 0.00 825,744.15
CCYUSD Receivable	13.26 1.0000	12/31/2020 0.00	12/31/2020	AAA Cash	0.00 0.00	13.26 13.26 0.00	13.26 0.00 13.26
CCYUSD Cash	1.05 1.0000	12/31/2020 0.00	12/31/2020	AAA Cash	0.00 0.00	1.05 1.05 0.00	1.05 0.00 1.05
---	825,758.46	12/31/2020	12/31/2020	AAA	0.01	825,758.46	825,758.46
---	1.0000	0.01		Cash	0.01	825,758.46 0.00	0.00 825,758.46

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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
09247XAH4 BLACKROCK INC	450,000.00 101.5431	05/24/2021 4.25	05/24/2021	AA- Financial	0.30 0.36	467,374.50 456,959.53 -15.44	456,944.10 1,965.63 458,909.72
912828C57 UNITED STATES TREASURY	1,000,000.00 100.5005	03/31/2021 2.25	03/31/2021	AAA Government	1.84 0.22	1,006,757.81 1,000,973.21 4,031.79	1,005,005.00 5,748.63 1,010,753.63
3137BAHA3 FHMS K-715 A2	96,622.32 99.9686	01/25/2021 2.86	01/01/2021	AAA Mortgage Backed	1.82 0.45	97,105.43 96,622.32 -30.37	96,591.95 229.96 96,821.91
3130A1W95 FEDERAL HOME LOAN BANKS	1,000,000.00 100.9128	06/11/2021 2.25	06/11/2021	AAA Agency	1.54 0.19	1,009,410.00 1,003,085.56 6,042.37	1,009,127.93 1,250.00 1,010,377.93
313378JP7 FEDERAL HOME LOAN BANKS	1,000,000.00 101.5205	09/10/2021 2.38	09/10/2021	AAA Agency	1.66 0.17	1,013,040.00 1,004,811.24 10,393.95	1,015,205.19 7,322.92 1,022,528.11
22546QAR8 CREDIT SUISSE AG (NEW YORK BRANCH)	300,000.00 102.1907	10/29/2021 3.00	10/29/2021	AA- Financial	0.33 0.35	308,664.00 306,585.52 -13.38	306,572.13 1,550.00 308,122.13
22546QAR8 CREDIT SUISSE AG (NEW YORK BRANCH)	300,000.00 102.1907	10/29/2021 3.00	10/29/2021	AA- Financial	0.23 0.35	308,058.00 306,851.58 -279.44	306,572.13 1,550.00 308,122.13
4581XOCS5 INTER-AMERICAN DEVELOPMENT BANK	1,000,000.00 100.3171	03/15/2021 1.88	03/15/2021	AAA Government	0.18 0.33	1,010,270.00 1,003,407.77 -236.42	1,003,171.35 5,520.83 1,008,692.18

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# Balance Sheet Classification

US Dollar

01 October 2020 to 31 December 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
06406FAA1 BANK OF NEW YORK MELLON CORP	700,000.00 100.4506	04/15/2021 2.50	03/15/2021	AA- Financial	1.90 0.30	706,398.00 700,825.18 2,329.08	703,154.26 3,694.44 706,848.71
89236TCZ6 TOYOTA MOTOR CREDIT CORP	500,000.00 100.4219	04/08/2021 1.90	04/08/2021	A+ Industrial	1.78 0.33	500,905.00 500,149.55 1,960.06	502,109.60 2,190.28 504,299.88
912828Q78 UNITED STATES TREASURY	1,000,000.00 100.4062	04/30/2021 1.38	04/30/2021	AAA Government	1.63 0.15	996,210.94 999,184.63 4,877.37	1,004,062.00 2,354.97 1,006,416.97
15189XAP3 CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	700,000.00 100.4918	06/01/2021 1.85	05/01/2021	A Utility	0.23 0.36	706,367.90 703,727.55 -284.97	703,442.59 1,079.17 704,521.75
857477AV5 STATE STREET CORP	700,000.00 100.6659	05/19/2021 1.95	05/19/2021	AA- Financial	0.19 0.21	705,229.00 704,685.73 -24.13	704,661.60 1,592.50 706,254.10
912828S27 UNITED STATES TREASURY	1,000,000.00 100.5000	06/30/2021 1.13	06/30/2021	AAA Government	1.63 0.12	991,484.38 997,531.70 7,468.30	1,005,000.00 31.08 1,005,031.08
3137EAEC9 FEDERAL HOME LOAN MORTGAGE CORP	1,400,000.00 100.6139	08/12/2021 1.13	08/12/2021	AAA Agency	0.13 0.12	1,410,693.20 1,408,516.37 78.36	1,408,594.73 6,081.25 1,414,675.98
69353REY0 PNC BANK NA	700,000.00 101.9582	12/09/2021 2.55	11/09/2021	A+ Financial	0.40 0.26	720,391.00 712,775.08 932.00	713,707.08 1,090.83 714,797.92
24422ETZ2 JOHN DEERE CAPITAL CORP	700,000.00 100.0177	01/08/2021 2.35	01/08/2021	A Industrial	2.66 1.25	696,430.00 699,960.14 163.69	700,123.84 7,905.14 708,028.98
44932HAF0 IBM CREDIT LLC	750,000.00 100.0172	02/05/2021 0.38	02/05/2021	A Industrial	0.60 0.21	748,807.50 749,853.04 276.12	750,129.16 456.89 750,586.05
427866BA5 HERSHEY CO	700,000.00 101.0412	05/15/2021 3.10	05/15/2021	A+ Industrial	0.21 0.29	712,166.00 707,444.04 -155.69	707,288.34 2,772.78 710,061.12
808513AV7 CHARLES SCHWAB CORP	700,000.00 100.0884	05/21/2021 0.53	04/21/2021	A Financial	0.45 0.23	700,868.00 700,189.82 428.63	700,618.45 403.91 701,022.36
17325FAQ1 CITIBANK NA	700,000.00 101.4729	07/23/2021 3.40	06/23/2021	AA- Financial	0.32 0.31	721,000.00 710,176.47 133.96	710,310.43 10,445.56 720,755.98
459058GH0 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1,000,000.00 101.4274	07/23/2021 2.75	07/23/2021	AAA Government	0.19 0.20	1,024,990.00 1,014,210.00 64.22	1,014,274.22 12,069.44 1,026,343.66
02582JH4 AMXCA 2018-8 A	665,000.00 102.0628	09/15/2021 3.18	09/15/2021	AAA Asset Backed	0.40 0.25	688,015.23 678,028.45 689.37	678,717.82 939.87 679,657.69

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# Balance Sheet Classification

US Dollar

01 October 2020 to 31 December 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
65478BAD3 NALT 2018-A A3	30,858.04 100.1121	09/15/2021 3.25	01/14/2021	AAA Asset Backed	4.81 0.34	30,472.31 30,839.92 52.72	30,892.63 44.57 30,937.21
58772TAC4 MBALT 2019-A A3	214,731.71 100.4116	11/15/2021 3.10	02/23/2021	AAA Asset Backed	1.76 0.38	216,979.69 215,105.18 510.26	215,615.44 295.85 215,911.29
36256UAD0 GMALT 2019-1 A3	327,835.36 100.4287	12/20/2021 2.98	02/23/2021	AAA Asset Backed	1.23 0.40	331,088.10 328,619.76 621.19	329,240.95 298.51 329,539.47
9128286D7 UNITED STATES TREASURY	500,000.00 100.3568	02/28/2021 2.50	02/28/2021	AAA Government	2.35 0.30	501,328.13 500,115.49 1,668.51	501,784.00 4,247.24 506,031.24
14913Q2W8 CATERPILLAR FINANCIAL SERVICES CORP	535,000.00 100.8753	05/17/2021 2.65	05/17/2021	A Industrial	0.34 0.33	545,839.10 539,606.62 76.41	539,683.03 1,732.81 541,415.83
14913Q2W8 CATERPILLAR FINANCIAL SERVICES CORP	150,000.00 100.8753	05/17/2021 2.65	05/17/2021	A Industrial	0.23 0.33	152,203.50 151,356.00 -43.00	151,313.00 485.83 151,798.83
3133EKR73 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 100.0716	09/23/2021 0.24	09/23/2021	AAA Agency	0.25 0.10	1,000,000.00 1,000,000.00 716.18	1,000,716.18 61.22 1,000,777.40
376087FW7 GILROY CALIF UNI SCH DIST	500,000.00 100.6950	08/01/2021 1.72	08/01/2021	AA- Municipal	1.72 0.53	500,000.00 500,000.00 3,475.00	503,475.00 3,585.42 507,060.42
032556GM8 ANAHEIM CALIF HSG & PUB IMPT AUTH REV	630,000.00 100.8960	10/01/2021 1.65	10/01/2021	AA- Municipal	1.65 0.45	630,000.00 630,000.00 5,644.80	635,644.80 2,594.03 638,238.82
313385DF0 FEDERAL HOME LOAN BANKS	1,000,000.00 99.9815	03/19/2021 0.00	03/19/2021	A-1+ Agency	0.40 0.09	995,955.56 999,144.45 670.55	999,815.00 0.00 999,815.00
313313DU9 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 99.9783	04/01/2021 0.00	04/01/2021	A-1+ Agency	0.30 0.09	996,966.67 999,250.00 532.50	999,782.50 0.00 999,782.50
34153P7G7 FLORIDA ST BRD ED PUB ED	750,000.00 101.9900	06/01/2021 5.00	06/01/2021	AAA Municipal	0.84 0.22	784,507.50 762,802.54 2,122.46	764,925.00 3,125.00 768,050.00
786089JA1 SACRAMENTO CALIF WTR REV	550,000.00 100.6470	09/01/2021 1.47	09/01/2021	AA Municipal	1.47 0.50	550,000.00 550,000.00 3,558.50	553,558.50 2,689.50 556,248.00
799055QQ4 SAN MATEO FOSTER CITY CALIF SCH DIST	500,000.00 100.4850	08/01/2021 1.06	08/01/2021	AAA Municipal	1.06 0.23	500,000.00 500,000.00 2,425.00	502,425.00 2,212.50 504,637.50
9523472B7 WEST CONTRA COSTA CALIF UNI SCH DIST	535,000.00 100.2860	08/01/2021 1.28	08/01/2021	AA- Municipal	1.28 0.80	535,000.00 535,000.00 1,530.10	536,530.10 2,862.25 539,392.35

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# Balance Sheet Classification

US Dollar

01 October 2020 to 31 December 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	500,000.00 102.0300	07/15/2021 4.00	07/15/2021	AA Municipal	0.95 0.23	517,475.00 508,074.94 2,075.06	510,150.00 9,222.22 519,372.22
378460YA1 GLENDALE CALIF UNI SCH DIST	150,000.00 100.4540	09/01/2021 0.92	09/01/2021	AA+ Municipal	0.92 0.24	150,000.00 150,000.00 681.00	150,681.00 460.50 151,141.50
313385GB6 FEDERAL HOME LOAN BANKS	1,000,000.00 99.9606	05/26/2021 0.00	05/26/2021	A-1+ Agency	0.19 0.09	998,124.31 999,254.86 350.70	999,605.56 0.00 999,605.56
313313EA2 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 99.9767	04/07/2021 0.00	04/07/2021	A-1+ Agency	0.19 0.09	998,342.78 999,493.33 274.17	999,767.50 0.00 999,767.50
845389JD8 SOUTHWESTERN CMNTY COLLEGE DIST CALIF	665,000.00 100.0610	08/01/2021 0.37	08/01/2021	AA Municipal	0.37 0.27	665,000.00 665,000.00 405.65	665,405.65 995.17 666,400.82
14575TDV1 CARSON CALIF REDEV AGY SUCCESSOR AGY TAX ALLOCATIO	250,000.00 100.0720	08/01/2021 0.81	08/01/2021	A+ Municipal	0.81 0.69	250,000.00 250,000.00 180.00	250,180.00 662.93 250,842.93
13063DWC8 CALIFORNIA ST	500,000.00 100.9340	05/01/2021 3.00	05/01/2021	AA Municipal	0.15 0.19	509,170.00 504,702.56 -32.56	504,670.00 4,666.67 509,336.67
313313KF4 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 99.9394	08/10/2021 0.00	08/10/2021	A-1+ Agency	0.15 0.10	998,600.00 999,079.17 315.27	999,394.44 0.00 999,394.44
798153NA6 SAN JOSE CALIF FING AUTH LEASE REV	780,000.00 99.9290	06/01/2021 0.42	06/01/2021	AA Municipal	0.42 0.59	780,000.00 780,000.00 -553.80	779,446.20 884.80 780,331.00
313313JY5 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 99.9414	08/03/2021 0.00	08/03/2021	A-1+ Agency	0.10 0.10	999,366.67 999,405.56 8.33	999,413.89 0.00 999,413.89
891371AA4 TORRANCE CALIF JT PWRS FING AUTH LEASE REV	410,000.00 100.3140	10/01/2021 1.24	10/01/2021	AA Municipal	1.24 0.82	410,000.00 410,000.00 1,287.40	411,287.40 973.65 412,261.05
313313MK1 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 99.9175	10/01/2021 0.00	10/01/2021	A-1+ Agency	0.12 0.11	998,943.33 999,090.00 85.00	999,175.00 0.00 999,175.00
313313JQ2 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 99.9436	07/26/2021 0.00	07/26/2021	A-1+ Agency	0.10 0.10	999,338.89 999,427.78 8.33	999,436.11 0.00 999,436.11
---	<b>34,540,047.42</b>	<b>06/24/2021</b>	<b>06/16/2021</b>	<b>AA+</b>	<b>0.75</b>	<b>34,795,337.43</b>	<b>34,739,397.78</b>
---	<b>100.5828</b>	<b>1.55</b>		<b>---</b>	<b>0.26</b>	<b>34,671,922.63</b> <b>67,475.15</b>	<b>120,346.74</b> <b>34,859,744.52</b>

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# Balance Sheet Classification

US Dollar

01 October 2020 to 31 December 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
06051GHH5 BANK OF AMERICA CORP	700,000.00 101.1849	05/17/2022 3.50	05/17/2021	A+ Financial	0.66 0.35	717,486.00 707,385.39 909.18	708,294.57 2,993.59 711,288.16
89231AAD3 TAOT 2018-C A3	581,810.39 101.3858	12/15/2022 3.02	05/30/2021	AAA Asset Backed	1.56 0.35	590,696.64 585,864.74 4,008.55	589,873.29 780.92 590,654.21
92348XAB1 VZOT 2018-A A1B	624,650.11 100.0688	04/20/2023 0.39	06/02/2021	AAA Asset Backed	0.39 0.22	624,650.11 624,650.11 429.76	625,079.87 74.75 625,154.62
9128286U9 UNITED STATES TREASURY	1,000,000.00 102.7344	05/15/2022 2.13	05/15/2022	AAA Government	0.13 0.13	1,029,023.44 1,027,274.38 69.62	1,027,344.00 2,758.98 1,030,102.98
86787EBE6 TRUIST BANK	700,000.00 103.2873	05/17/2022 2.80	04/17/2022	A+ Financial	0.63 0.25	728,287.00 719,449.89 3,560.86	723,010.75 2,395.56 725,406.31
65479HAC1 NAROT 2019-B A3	600,000.00 101.9320	11/15/2023 2.50	10/30/2021	AAA Asset Backed	0.55 0.16	612,257.81 611,874.75 -282.75	611,592.00 666.67 612,258.67
14042WAB6 COPAR 2019-1 A2	27,160.46 100.0857	04/15/2022 2.58	01/14/2021	AAA Asset Backed	2.60 0.35	27,158.16 27,160.41 23.32	27,183.72 31.14 27,214.87
05588CAB8 BMWOT 2019-A A2	155,698.47 100.2427	05/25/2022 2.05	02/16/2021	AAA Asset Backed	2.06 0.43	155,695.18 155,697.83 378.47	156,076.30 53.20 156,129.50
90331HPK3 US BANK NA	750,000.00 100.0900	01/21/2022 0.39	12/21/2021	AA- Financial	0.39 0.28	750,000.00 750,000.00 675.31	750,675.31 582.95 751,258.25
34531MADO FORDL 2020-A A3	590,000.00 101.3424	03/15/2023 1.85	11/03/2021	AAA Asset Backed	1.86 0.25	589,971.33 589,984.87 7,935.41	597,920.28 485.11 598,405.39
43813DAB4 HAROT 2020-2 A2	715,215.27 100.2269	11/15/2022 0.74	06/06/2021	AAA Asset Backed	0.24 0.21	717,170.94 716,988.47 -150.17	716,838.31 235.23 717,073.54
98163WAG1 WOART 2020-B A2A	800,000.00 100.1848	07/17/2023 0.55	07/20/2021	AAA Asset Backed	0.22 0.21	801,750.00 801,651.41 -173.17	801,478.24 195.56 801,673.80
166756AG1 CHEVRON USA INC	400,000.00 100.0575	08/12/2022 0.32	08/12/2022	AA Industrial	0.33 0.26	400,000.00 400,000.00 229.92	400,229.92 179.79 400,409.72
438516CD6 HONEYWELL INTERNATIONAL INC	500,000.00 100.1001	08/19/2022 0.46	08/19/2021	A Industrial	0.47 0.27	500,000.00 500,000.00 500.71	500,500.72 275.32 500,776.03
275282PP0 EAST SIDE UN HIGH SCH DIST CALIF SANTA CLARA CNTY	500,000.00 100.1570	08/01/2022 0.45	08/01/2022	AA Municipal	0.45 0.34	500,000.00 500,000.00 785.00	500,785.00 390.08 501,175.08

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# Balance Sheet Classification

US Dollar

01 October 2020 to 31 December 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
---	8,644,534.70	10/19/2022	11/04/2021	AA+	0.60	8,744,146.61	8,736,882.28
---	101.0816	1.56		---	0.25	8,717,982.25	12,098.83
						18,900.03	8,748,981.11

## 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
---	44,010,340.58	09/23/2021	07/11/2021	AA+	0.71	44,365,242.49	44,302,038.52
---	98.8304	1.53		---	0.26	44,215,663.34	132,445.57
						86,375.18	44,434,484.09

\* 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 October 2020 to 31 December 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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\* Does not Lock Down.

Buy

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
10/06/2020 10/08/2020	14913Q2W8 CATERPILLAR FINANCIAL SERVICES CORP	Goldman Sachs & Co. (AU) 05/17/2021 2.65	150,000.00 150,000.00 101.47	0.00 152,203.50	0.00 1,556.88	0.00 -153,760.38
10/06/2020 10/08/2020	15189XAP3 CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	Stifel Nicolaus & Co. 06/01/2021 1.85	700,000.00 700,000.00 100.91	0.00 706,367.90	0.00 4,568.47	0.00 -710,936.37
11/05/2020 11/09/2020	22546QAR8 CREDIT SUISSE AG (NEW YORK BRANCH)	KEYBANC CAPITAL MARKETS INC 10/29/2021 3.00	300,000.00 300,000.00 102.69	0.00 308,058.00	0.00 250.00	0.00 -308,308.00
10/08/2020 10/29/2020	275282PPO EAST SIDE UN HIGH SCH DIST CALIF SANTA CLARA CNTY	UBS WARBURG (BR) 08/01/2022 0.45	500,000.00 500,000.00 100.00	0.00 500,000.00	0.00 0.00	0.00 -500,000.00
11/30/2020 11/30/2020	313313JQ2 FEDERAL FARM CREDIT BANKS FUNDING CORP	FIRST TENNESSEE BANK N A BOND 07/26/2021 0.00	1,000,000.00 1,000,000.00 99.93	0.00 999,338.89	0.00 0.00	0.00 -999,338.89
12/18/2020 12/18/2020	313313JY5 FEDERAL FARM CREDIT BANKS FUNDING CORP	FIRST TENNESSEE BANK N A BOND 08/03/2021 0.00	1,000,000.00 1,000,000.00 99.94	0.00 999,366.67	0.00 0.00	0.00 -999,366.67
11/18/2020 11/18/2020	313313MK1 FEDERAL FARM CREDIT BANKS FUNDING CORP	FIRST TENNESSEE BANK N A BOND 10/01/2021 0.00	1,000,000.00 1,000,000.00 99.89	0.00 998,943.33	0.00 0.00	0.00 -998,943.33
11/04/2020 11/05/2020	3137EAEC9 FEDERAL HOME LOAN MORTGAGE CORP	FIRST TENNESSEE BANK N A BOND 08/12/2021 1.13	1,400,000.00 1,400,000.00 100.76	0.00 1,410,693.20	0.00 3,631.25	0.00 -1,414,324.45
10/06/2020 10/08/2020	427866BA5 HERSHEY CO	Goldman Sachs & Co. (AU) 05/15/2021 3.10	700,000.00 700,000.00 101.74	0.00 712,166.00	0.00 8,619.72	0.00 -720,785.72
11/19/2020 11/23/2020	43813DAB4 HAROT 2020-2 A2	TORONTO DOMINION BK 11/15/2022 0.74	800,000.00 782,059.71 100.27	0.00 784,198.16	0.00 128.61	0.00 -784,326.77
12/03/2020 12/07/2020	65479HAC1 NAROT 2019-B A3	TORONTO DOMINION BK 11/15/2023 2.50	600,000.00 600,000.00 102.04	0.00 612,257.81	0.00 916.67	0.00 -613,174.48
12/14/2020 12/16/2020	857477AV5 STATE STREET CORP	TORONTO DOMINION BK 05/19/2021 1.95	700,000.00 700,000.00 100.75	0.00 705,229.00	0.00 1,023.75	0.00 -706,252.75
10/15/2020 10/22/2020	891371AA4 TORRANCE CALIF JT PWRS FING AUTH LEASE REV	MORGAN STANLEY CO 10/01/2021 1.24	410,000.00 410,000.00 100.00	0.00 410,000.00	0.00 0.00	0.00 -410,000.00
11/30/2020 11/30/2020	9128286U9 UNITED STATES TREASURY	5263 05/15/2022 2.13	1,000,000.00 1,000,000.00 102.90	0.00 1,029,023.44	0.00 880.52	0.00 -1,029,903.96

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# Trading Activity

US Dollar

01 October 2020 to 31 December 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
10/01/2020	94975P405	Direct	505,975.80	505,975.80	0.00	0.00
10/01/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	505,975.80 1.00	505,975.80	0.00	-505,975.80
10/01/2020	94975P405	Direct	85.00	85.00	0.00	0.00
10/01/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	85.00 1.00	85.00	0.00	-85.00
10/02/2020	94975P405	Direct	1,000,000.00	1,000,000.00	0.00	0.00
10/02/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	1,000,000.00 1.00	1,000,000.00	0.00	-1,000,000.00
10/15/2020	94975P405	Direct	123,252.34	123,252.34	0.00	0.00
10/15/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	123,252.34 1.00	123,252.34	0.00	-123,252.34
10/15/2020	94975P405	Direct	96,172.23	96,172.23	0.00	0.00
10/15/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	96,172.23 1.00	96,172.23	0.00	-96,172.23
10/16/2020	94975P405	Direct	64,197.98	64,197.98	0.00	0.00
10/16/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	64,197.98 1.00	64,197.98	0.00	-64,197.98
10/20/2020	94975P405	Direct	127,805.68	127,805.68	0.00	0.00
10/20/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	127,805.68 1.00	127,805.68	0.00	-127,805.68
10/20/2020	94975P405	Direct	34,430.60	34,430.60	0.00	0.00
10/20/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	34,430.60 1.00	34,430.60	0.00	-34,430.60
10/21/2020	94975P405	Direct	865.15	865.15	0.00	0.00
10/21/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	865.15 1.00	865.15	0.00	-865.15
10/26/2020	94975P405	Direct	121,461.50	121,461.50	0.00	0.00
10/26/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	121,461.50 1.00	121,461.50	0.00	-121,461.50
10/27/2020	94975P405	Direct	308,495.00	308,495.00	0.00	0.00
10/27/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	308,495.00 1.00	308,495.00	0.00	-308,495.00
10/29/2020	94975P405	Direct	4,500.00	4,500.00	0.00	0.00
10/29/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	4,500.00 1.00	4,500.00	0.00	-4,500.00
11/02/2020	94975P405	Direct	2,028,134.16	2,028,134.16	0.00	0.00
11/02/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	2,028,134.16 1.00	2,028,134.16	0.00	-2,028,134.16
11/04/2020	94975P405	Direct	1,712,075.00	1,712,075.00	0.00	0.00
11/04/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	1,712,075.00 1.00	1,712,075.00	0.00	-1,712,075.00
11/06/2020	94975P405	Direct	1,000,000.00	1,000,000.00	0.00	0.00
11/06/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	1,000,000.00 1.00	1,000,000.00	0.00	-1,000,000.00
11/09/2020	94975P405	Direct	691,692.00	691,692.00	0.00	0.00
11/09/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	691,692.00 1.00	691,692.00	0.00	-691,692.00

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# Trading Activity

US Dollar

01 October 2020 to 31 December 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
11/09/2020	94975P405	Direct	10,625.00	10,625.00	0.00	0.00
11/09/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	10,625.00 1.00	10,625.00	0.00	-10,625.00
11/10/2020	94975P405	Direct	1,000,000.00	1,000,000.00	0.00	0.00
11/10/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	1,000,000.00 1.00	1,000,000.00	0.00	-1,000,000.00
11/12/2020	94975P405	Direct	375.03	375.03	0.00	0.00
11/12/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	375.03 1.00	375.03	0.00	-375.03
11/16/2020	94975P405	Direct	93,863.32	93,863.32	0.00	0.00
11/16/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	93,863.32 1.00	93,863.32	0.00	-93,863.32
11/16/2020	94975P405	Direct	119,983.71	119,983.71	0.00	0.00
11/16/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	119,983.71 1.00	119,983.71	0.00	-119,983.71
11/17/2020	94975P405	Direct	92,221.94	92,221.94	0.00	0.00
11/17/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	92,221.94 1.00	92,221.94	0.00	-92,221.94
11/18/2020	94975P405	Direct	36,759.15	36,759.15	0.00	0.00
11/18/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	36,759.15 1.00	36,759.15	0.00	-36,759.15
11/19/2020	94975P405	Direct	636.01	636.01	0.00	0.00
11/19/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	636.01 1.00	636.01	0.00	-636.01
11/20/2020	94975P405	Direct	122,383.87	122,383.87	0.00	0.00
11/20/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	122,383.87 1.00	122,383.87	0.00	-122,383.87
11/20/2020	94975P405	Direct	87,127.79	87,127.79	0.00	0.00
11/20/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	87,127.79 1.00	87,127.79	0.00	-87,127.79
11/23/2020	94975P405	Direct	1,014.09	1,014.09	0.00	0.00
11/23/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	1,014.09 1.00	1,014.09	0.00	-1,014.09
11/24/2020	94975P405	Direct	9,562.50	9,562.50	0.00	0.00
11/24/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	9,562.50 1.00	9,562.50	0.00	-9,562.50
11/25/2020	94975P405	Direct	67,482.94	67,482.94	0.00	0.00
11/25/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	67,482.94 1.00	67,482.94	0.00	-67,482.94
11/25/2020	94975P405	Direct	323,544.13	323,544.13	0.00	0.00
11/25/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	323,544.13 1.00	323,544.13	0.00	-323,544.13
12/01/2020	94975P405	Direct	25,259.47	25,259.47	0.00	0.00
12/01/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	25,259.47 1.00	25,259.47	0.00	-25,259.47
12/09/2020	94975P405	Direct	8,925.00	8,925.00	0.00	0.00
12/09/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	8,925.00 1.00	8,925.00	0.00	-8,925.00

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# Trading Activity

US Dollar

01 October 2020 to 31 December 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
12/11/2020	94975P405	Direct	11,250.00	11,250.00	0.00	0.00
12/11/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	11,250.00 1.00	11,250.00	0.00	-11,250.00
12/14/2020	94975P405	Direct	682,425.00	682,425.00	0.00	0.00
12/14/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	682,425.00 1.00	682,425.00	0.00	-682,425.00
12/15/2020	94975P405	Direct	56,756.54	56,756.54	0.00	0.00
12/15/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	56,756.54 1.00	56,756.54	0.00	-56,756.54
12/15/2020	94975P405	Direct	63,493.38	63,493.38	0.00	0.00
12/15/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	63,493.38 1.00	63,493.38	0.00	-63,493.38
12/15/2020	94975P405	Direct	44,719.37	44,719.37	0.00	0.00
12/15/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	44,719.37 1.00	44,719.37	0.00	-44,719.37
12/18/2020	94975P405	Direct	13.55	13.55	0.00	0.00
12/18/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	13.55 1.00	13.55	0.00	-13.55
12/18/2020	94975P405	Direct	5,912.65	5,912.65	0.00	0.00
12/18/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	5,912.65 1.00	5,912.65	0.00	-5,912.65
12/21/2020	94975P405	Direct	92,035.17	92,035.17	0.00	0.00
12/21/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	92,035.17 1.00	92,035.17	0.00	-92,035.17
12/21/2020	94975P405	Direct	81,784.57	81,784.57	0.00	0.00
12/21/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	81,784.57 1.00	81,784.57	0.00	-81,784.57
12/23/2020	94975P405	Direct	564.33	564.33	0.00	0.00
12/23/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	564.33 1.00	564.33	0.00	-564.33
12/28/2020	94975P405	Direct	60,357.72	60,357.72	0.00	0.00
12/28/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	60,357.72 1.00	60,357.72	0.00	-60,357.72
12/28/2020	94975P405	Direct	258,666.74	258,666.74	0.00	0.00
12/28/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	258,666.74 1.00	258,666.74	0.00	-258,666.74
12/31/2020	94975P405	Direct	5,625.00	5,625.00	0.00	0.00
12/31/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	5,625.00 1.00	5,625.00	0.00	-5,625.00
12/02/2020	98163WAG1	TORONTO DOMINION BK	800,000.00	0.00	0.00	0.00
12/04/2020	WOART 2020-B A2A	07/17/2023 0.55	800,000.00 100.22	801,750.00	232.22	-801,982.22
---	---	---	22,242,510.41	11,182,510.41	0.00	0.00
---	---	07/10/2021 0.60	22,224,570.12 ---	22,312,106.31	21,808.09	-22,333,914.40

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# Trading Activity

US Dollar

01 October 2020 to 31 December 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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
10/02/2020	313312J27	Maturity	-1,000,000.00	0.00	0.00	0.00
10/02/2020	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/02/2020 0.00	-1,000,000.00 100.00	-1,000,000.00	0.00	1,000,000.00
11/04/2020	313312N30	Maturity	-1,000,000.00	0.00	0.00	0.00
11/04/2020	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/2020 0.00	-1,000,000.00 100.00	-1,000,000.00	0.00	1,000,000.00
11/06/2020	313312N55	Maturity	-1,000,000.00	0.00	0.00	0.00
11/06/2020	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/06/2020 0.00	-1,000,000.00 100.00	-1,000,000.00	0.00	1,000,000.00
11/10/2020	313312N97	Maturity	-1,000,000.00	0.00	0.00	0.00
11/10/2020	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/10/2020 0.00	-1,000,000.00 100.00	-1,000,000.00	0.00	1,000,000.00
11/09/2020	4581XOCD8	Maturity	-1,000,000.00	0.00	0.00	0.00
11/09/2020	INTER-AMERICAN DEVELOPMENT BANK	11/09/2020 2.13	-1,000,000.00 100.00	-1,000,000.00	0.00	1,000,000.00
11/04/2020	665859AL8	Maturity	-700,000.00	0.00	0.00	0.00
11/04/2020	NORTHERN TRUST CORP	11/04/2020 3.45	-700,000.00 100.00	-700,000.00	0.00	700,000.00
10/01/2020	79771TNS2	Maturity	-500,000.00	0.00	0.00	0.00
10/01/2020	SAN FRANCISCO CALIF CITY & CNTY UNI SCH DIST	10/01/2020 0.18	-500,000.00 100.00	-500,000.00	0.00	500,000.00
10/31/2020	9128285G1	Maturity	-1,000,000.00	0.00	0.00	0.00
10/31/2020	UNITED STATES TREASURY	10/31/2020 2.88	-1,000,000.00 100.00	-1,000,000.00	0.00	1,000,000.00
10/31/2020	912828L99	Maturity	-1,000,000.00	0.00	0.00	0.00
10/31/2020	UNITED STATES TREASURY	10/31/2020 1.38	-1,000,000.00 100.00	-1,000,000.00	0.00	1,000,000.00
12/14/2020	92826CAB8	Maturity	-675,000.00	0.00	0.00	0.00
12/14/2020	VISA INC	12/14/2020 2.20	-675,000.00 100.00	-675,000.00	0.00	675,000.00
---	---	Maturity	-8,875,000.00	0.00	0.00	0.00
---	---	11/02/2020 1.17	-8,875,000.00 100.00	-8,875,000.00	0.00	8,875,000.00

## 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
10/25/2020	05588CAB8	Direct	0.00	0.00	0.00	0.00
10/25/2020	BMWOT 2019-A A2	05/25/2022 2.05	-67,649.07 ---	-67,649.07	0.00	67,649.07
11/25/2020	05588CAB8	Direct	0.00	0.00	0.00	0.00
11/25/2020	BMWOT 2019-A A2	05/25/2022 2.05	-67,000.01 ---	-67,000.01	0.00	67,000.01

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# Trading Activity

US Dollar

01 October 2020 to 31 December 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
12/25/2020	05588CAB8	Direct	0.00	0.00	0.00	0.00
12/25/2020	BMWOT 2019-A A2	05/25/2022 2.05	-59,989.25	-59,989.25	0.00	59,989.25
10/15/2020	14042WAB6	Direct	0.00	0.00	0.00	0.00
10/15/2020	COPAR 2019-1 A2	04/15/2022 2.58	-49,419.42	-49,419.42	0.00	49,419.42
11/15/2020	14042WAB6	Direct	0.00	0.00	0.01	0.00
11/15/2020	COPAR 2019-1 A2	04/15/2022 2.58	-47,871.63	-47,871.64	0.00	47,871.64
12/15/2020	14042WAB6	Direct	0.00	0.00	0.00	0.00
12/15/2020	COPAR 2019-1 A2	04/15/2022 2.58	-42,437.20	-42,437.20	0.00	42,437.20
10/01/2020	3137BAHA3	Direct	0.00	0.00	0.00	0.00
10/01/2020	FHMS K-715 A2	01/25/2021 2.86	-51,481.64	-51,481.64	0.00	51,481.64
11/01/2020	3137BAHA3	Direct	0.00	0.00	0.00	0.00
11/01/2020	FHMS K-715 A2	01/25/2021 2.86	-321,934.35	-321,934.35	0.00	321,934.35
12/01/2020	3137BAHA3	Direct	0.00	0.00	0.00	0.00
12/01/2020	FHMS K-715 A2	01/25/2021 2.86	-257,823.16	-257,823.16	0.00	257,823.16
10/20/2020	36256UAD0	Direct	0.00	0.00	0.00	0.00
10/20/2020	GMALT 2019-1 A3	12/20/2021 2.98	-125,896.99	-125,896.99	0.00	125,896.99
11/20/2020	36256UAD0	Direct	0.00	0.00	-0.01	0.00
11/20/2020	GMALT 2019-1 A3	12/20/2021 2.98	-121,043.19	-121,043.18	0.00	121,043.18
12/20/2020	36256UAD0	Direct	0.00	0.00	0.00	0.00
12/20/2020	GMALT 2019-1 A3	12/20/2021 2.98	-90,995.07	-90,995.07	0.00	90,995.07
12/15/2020	43813DAB4	Direct	0.00	0.00	0.00	0.00
12/15/2020	HAROT 2020-2 A2	11/15/2022 0.74	-66,844.44	-66,844.44	0.00	66,844.44
10/18/2020	43814WAB1	Direct	0.00	0.00	-0.01	0.00
10/18/2020	HAROT 2019-1 A2	09/20/2021 2.75	-37,843.76	-37,843.75	0.00	37,843.75
11/18/2020	43814WAB1	Direct	0.00	0.00	0.01	0.00
11/18/2020	HAROT 2019-1 A2	09/20/2021 2.75	-36,661.58	-36,661.59	0.00	36,661.59
12/18/2020	43814WAB1	Direct	0.00	0.00	0.00	0.00
12/18/2020	HAROT 2019-1 A2	09/20/2021 2.75	-5,912.66	-5,912.66	0.00	5,912.66
10/15/2020	58772TAC4	Direct	0.00	0.00	0.00	0.00
10/15/2020	MBALT 2019-A A3	11/15/2021 3.10	-46,724.52	-46,724.52	0.00	46,724.52
11/15/2020	58772TAC4	Direct	0.00	0.00	0.00	0.00
11/15/2020	MBALT 2019-A A3	11/15/2021 3.10	-49,511.81	-49,511.81	0.00	49,511.81

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# Trading Activity

US Dollar

01 October 2020 to 31 December 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
12/15/2020	58772TAC4	Direct	0.00	0.00	-0.01	0.00
12/15/2020	MBALT 2019-A A3	11/15/2021 3.10	-44,050.85	-44,050.84	0.00	44,050.84
10/15/2020	65478BAD3	Direct	0.00	0.00	0.00	0.00
10/15/2020	NALT 2018-A A3	09/15/2021 3.25	-74,966.67	-74,966.67	0.00	74,966.67
11/15/2020	65478BAD3	Direct	0.00	0.00	0.00	0.00
11/15/2020	NALT 2018-A A3	09/15/2021 3.25	-69,234.49	-69,234.49	0.00	69,234.49
12/15/2020	65478BAD3	Direct	0.00	0.00	0.00	0.00
12/15/2020	NALT 2018-A A3	09/15/2021 3.25	-62,731.29	-62,731.29	0.00	62,731.29
10/15/2020	65478GAD2	Direct	0.00	0.00	0.00	0.00
10/15/2020	NAROT 2017-B A3	10/15/2021 1.75	-34,850.23	-34,850.23	0.00	34,850.23
11/15/2020	65478GAD2	Direct	0.00	0.00	0.01	0.00
11/15/2020	NAROT 2017-B A3	10/15/2021 1.75	-32,146.17	-32,146.18	0.00	32,146.18
12/15/2020	65478GAD2	Direct	0.00	0.00	0.00	0.00
12/15/2020	NAROT 2017-B A3	10/15/2021 1.75	-16,618.04	-16,618.04	0.00	16,618.04
10/15/2020	89231AAD3	Direct	0.00	0.00	0.00	0.00
10/15/2020	TAOT 2018-C A3	12/15/2022 3.02	-62,288.91	-62,288.91	0.00	62,288.91
11/15/2020	89231AAD3	Direct	0.00	0.00	0.00	0.00
11/15/2020	TAOT 2018-C A3	12/15/2022 3.02	-59,346.87	-59,346.87	0.00	59,346.87
12/15/2020	89231AAD3	Direct	0.00	0.00	0.00	0.00
12/15/2020	TAOT 2018-C A3	12/15/2022 3.02	-55,129.36	-55,129.36	0.00	55,129.36
11/20/2020	92348XAB1	Direct	0.00	0.00	0.00	0.00
11/20/2020	VZOT 2018-A A1B	04/20/2023 0.39	-90,464.18	-90,464.18	0.00	90,464.18
12/21/2020	92348XAB1	Direct	0.00	0.00	0.00	0.00
12/21/2020	VZOT 2018-A A1B	04/20/2023 0.39	-84,885.71	-84,885.71	0.00	84,885.71
---	---	Direct	0.00	0.00	0.01	0.00
---	---	12/08/2021 2.55	-2,233,752.51	-2,233,752.52	0.00	2,233,752.52

Sell

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# Trading Activity

US Dollar

01 October 2020 to 31 December 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
10/08/2020	94975P405	Direct	-1,580,732.46	-1,580,732.46	0.00	0.00
10/08/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	-1,580,732.46 1.00	-1,580,732.46	0.00	1,580,732.46
10/22/2020	94975P405	Direct	-410,000.00	-410,000.00	0.00	0.00
10/22/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	-410,000.00 1.00	-410,000.00	0.00	410,000.00
10/26/2020	94975P405	Direct	-308,495.00	-308,495.00	0.00	0.00
10/26/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	-308,495.00 1.00	-308,495.00	0.00	308,495.00
10/29/2020	94975P405	Direct	-500,000.00	-500,000.00	0.00	0.00
10/29/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	-500,000.00 1.00	-500,000.00	0.00	500,000.00
11/03/2020	94975P405	Direct	-118,974.45	-118,974.45	0.00	0.00
11/03/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	-118,974.45 1.00	-118,974.45	0.00	118,974.45
11/05/2020	94975P405	Direct	-1,413,540.53	-1,413,540.53	0.00	0.00
11/05/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	-1,413,540.53 1.00	-1,413,540.53	0.00	1,413,540.53
11/18/2020	94975P405	Direct	-998,943.33	-998,943.33	0.00	0.00
11/18/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	-998,943.33 1.00	-998,943.33	0.00	998,943.33
11/23/2020	94975P405	Direct	-784,326.76	-784,326.76	0.00	0.00
11/23/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	-784,326.76 1.00	-784,326.76	0.00	784,326.76
11/30/2020	94975P405	Direct	-999,338.89	-999,338.89	0.00	0.00
11/30/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	-999,338.89 1.00	-999,338.89	0.00	999,338.89
11/30/2020	94975P405	Direct	-1,029,903.96	-1,029,903.96	0.00	0.00
11/30/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	-1,029,903.96 1.00	-1,029,903.96	0.00	1,029,903.96
12/04/2020	94975P405	Direct	-801,982.22	-801,982.22	0.00	0.00
12/04/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	-801,982.22 1.00	-801,982.22	0.00	801,982.22
12/07/2020	94975P405	Direct	-613,174.48	-613,174.48	0.00	0.00
12/07/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	-613,174.48 1.00	-613,174.48	0.00	613,174.48
12/16/2020	94975P405	Direct	-575,941.28	-575,941.28	0.00	0.00
12/16/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	-575,941.28 1.00	-575,941.28	0.00	575,941.28
12/18/2020	94975P405	Direct	-999,366.67	-999,366.67	0.00	0.00
12/18/2020	WELLSFARGO:GOVT MM I	12/31/2020 0.01	-999,366.67 1.00	-999,366.67	0.00	999,366.67
---	94975P405	Direct	-11,134,720.03	-11,134,720.03	0.00	0.00
---	WELLSFARGO:GOVT MM I	12/31/2020 0.01	-11,134,720.03 1.00	-11,134,720.03	0.00	11,134,720.03

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# Trading Activity

US Dollar

01 October 2020 to 31 December 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



## Summary

Trade Date, 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
---	---	---	2,232,790.38	47,790.38	0.01	0.00
---	---	04/11/2021 0.66	-18,902.41 ---	68,633.76	21,808.09	-90,441.85

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

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

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# Transaction Detail

US Dollar

01 October 2020 to 31 December 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, Description	Coupon Rate	Final Maturity	Price	Base Amount
12/31/2020 12/31/2020	Money Market Funds	0.00	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	---	13.26
<b>12/31/2020 12/31/2020</b>	<b>Money Market Funds</b>	<b>0.00</b>	<b>94975P405 WELLSFARGO:GOVT MM I</b>	<b>0.01</b>	<b>12/31/2020</b>	<b>---</b>	<b>13.26</b>

## Settled

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
10/15/2020 10/15/2020	Coupon	0.00	02582JJH4 AMXCA 2018-8 A	3.18	09/15/2021	---	1,762.25
11/15/2020 11/15/2020	Coupon	0.00	02582JJH4 AMXCA 2018-8 A	3.18	09/15/2021	---	1,762.25
12/15/2020 12/15/2020	Coupon	0.00	02582JJH4 AMXCA 2018-8 A	3.18	09/15/2021	---	1,762.25
10/01/2020 10/01/2020	Coupon	0.00	032556GM8 ANAHEIM CALIF HSG & PUB IMPT AUTH REV	1.65	10/01/2021	---	5,966.26
10/25/2020 10/25/2020	Coupon	0.00	05588CAB8 BMWOT 2019-A A2	2.05	05/25/2022	---	598.49
10/25/2020 10/25/2020	Principal Paydown	-67,649.07	05588CAB8 BMWOT 2019-A A2	2.05	05/25/2022	---	67,649.07
11/25/2020 11/25/2020	Coupon	0.00	05588CAB8 BMWOT 2019-A A2	2.05	05/25/2022	---	482.92
11/25/2020 11/25/2020	Principal Paydown	-67,000.01	05588CAB8 BMWOT 2019-A A2	2.05	05/25/2022	---	67,000.01
12/25/2020 12/25/2020	Coupon	0.00	05588CAB8 BMWOT 2019-A A2	2.05	05/25/2022	---	368.47
12/25/2020 12/25/2020	Principal Paydown	-59,989.25	05588CAB8 BMWOT 2019-A A2	2.05	05/25/2022	---	59,989.25
11/17/2020 11/17/2020	Coupon	0.00	06051GHH5 BANK OF AMERICA CORP	3.50	05/17/2022	---	12,246.50
10/15/2020 10/15/2020	Coupon	0.00	06406FAA1 BANK OF NEW YORK MELLON CORP	2.50	04/15/2021	---	8,750.00
11/24/2020 11/24/2020	Coupon	0.00	09247XAH4 BLACKROCK INC	4.25	05/24/2021	---	9,562.50
10/15/2020 10/15/2020	Coupon	0.00	14042WAB6 COPAR 2019-1 A2	2.58	04/15/2022	---	358.81
10/15/2020 10/15/2020	Principal Paydown	-49,419.42	14042WAB6 COPAR 2019-1 A2	2.58	04/15/2022	---	49,419.42
11/15/2020 11/15/2020	Coupon	0.00	14042WAB6 COPAR 2019-1 A2	2.58	04/15/2022	---	252.56
11/15/2020 11/15/2020	Principal Paydown	-47,871.63	14042WAB6 COPAR 2019-1 A2	2.58	04/15/2022	---	47,871.64

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# Transaction Detail

US Dollar

01 October 2020 to 31 December 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
12/15/2020 12/15/2020	Coupon	0.00	14042WAB6 COPAR 2019-1 A2	2.58	04/15/2022	---	149.63
12/15/2020 12/15/2020	Principal Paydown	-42,437.20	14042WAB6 COPAR 2019-1 A2	2.58	04/15/2022	---	42,437.20
10/06/2020 10/08/2020	Buy	150,000.00	14913Q2W8 CATERPILLAR FINANCIAL SERVICES CORP	2.65	05/17/2021	101.47	-153,760.38
11/17/2020 11/17/2020	Coupon	0.00	14913Q2W8 CATERPILLAR FINANCIAL SERVICES CORP	2.65	05/17/2021	---	9,076.25
10/06/2020 10/08/2020	Buy	700,000.00	15189XAP3 CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	1.85	06/01/2021	100.91	-710,936.37
12/01/2020 12/01/2020	Coupon	0.00	15189XAP3 CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	1.85	06/01/2021	---	6,475.00
11/12/2020 11/12/2020	Coupon	0.00	166756AG1 CHEVRON USA INC	0.32	08/12/2022	---	375.03
10/29/2020 10/29/2020	Coupon	0.00	22546QAR8 CREDIT SUISSE AG (NEW YORK BRANCH)	3.00	10/29/2021	---	4,500.00
11/05/2020 11/09/2020	Buy	300,000.00	22546QAR8 CREDIT SUISSE AG (NEW YORK BRANCH)	3.00	10/29/2021	102.69	-308,308.00
10/08/2020 10/29/2020	Buy	500,000.00	275282PP0 EAST SIDE UN HIGH SCH DIST CALIF SANTA CLARA CNTY	0.45	08/01/2022	100.00	-500,000.00
12/11/2020 12/11/2020	Coupon	0.00	3130A1W95 FEDERAL HOME LOAN BANKS	2.25	06/11/2021	---	11,250.00
10/02/2020 10/02/2020	Maturity	-1,000,000.00	313312J27 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00	10/02/2020	100.00	1,000,000.00
11/04/2020 11/04/2020	Maturity	-1,000,000.00	313312N30 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00	11/04/2020	100.00	1,000,000.00
11/06/2020 11/06/2020	Maturity	-1,000,000.00	313312N55 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00	11/06/2020	100.00	1,000,000.00
11/10/2020 11/10/2020	Maturity	-1,000,000.00	313312N97 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00	11/10/2020	100.00	1,000,000.00
11/30/2020 11/30/2020	Buy	1,000,000.00	313313JQ2 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00	07/26/2021	99.93	-999,338.89
12/18/2020 12/18/2020	Buy	1,000,000.00	313313JY5 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00	08/03/2021	99.94	-999,366.67
11/18/2020 11/18/2020	Buy	1,000,000.00	313313MK1 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00	10/01/2021	99.89	-998,943.33

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# Transaction Detail

US Dollar

01 October 2020 to 31 December 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
12/23/2020 12/23/2020	Coupon	0.00	3133EKR73 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.24	09/23/2021	---	564.33
10/01/2020 10/01/2020	Coupon	0.00	3137BAHA3 FHMS K-715 A2	2.86	01/25/2021	---	1,732.31
10/01/2020 10/01/2020	Principal Paydown	-51,481.64	3137BAHA3 FHMS K-715 A2	2.86	01/25/2021	---	51,481.64
11/01/2020 11/01/2020	Coupon	0.00	3137BAHA3 FHMS K-715 A2	2.86	01/25/2021	---	1,609.78
11/01/2020 11/01/2020	Principal Paydown	-321,934.35	3137BAHA3 FHMS K-715 A2	2.86	01/25/2021	---	321,934.35
12/01/2020 12/01/2020	Coupon	0.00	3137BAHA3 FHMS K-715 A2	2.86	01/25/2021	---	843.58
12/01/2020 12/01/2020	Principal Paydown	-257,823.16	3137BAHA3 FHMS K-715 A2	2.86	01/25/2021	---	257,823.16
11/04/2020 11/05/2020	Buy	1,400,000.00	3137EAC9 FEDERAL HOME LOAN MORTGAGE CORP	1.13	08/12/2021	100.76	-1,414,324.45
12/01/2020 12/01/2020	Coupon	0.00	34153P7G7 FLORIDA ST BRD ED PUB ED	5.00	06/01/2021	---	18,750.00
10/15/2020 10/15/2020	Coupon	0.00	34531MAD0 FORDL 2020-A A3	1.85	03/15/2023	---	909.58
11/15/2020 11/15/2020	Coupon	0.00	34531MAD0 FORDL 2020-A A3	1.85	03/15/2023	---	909.58
12/15/2020 12/15/2020	Coupon	0.00	34531MAD0 FORDL 2020-A A3	1.85	03/15/2023	---	909.58
10/20/2020 10/20/2020	Coupon	0.00	36256UAD0 GMALT 2019-1 A3	2.98	12/20/2021	---	1,653.33
10/20/2020 10/20/2020	Principal Paydown	-125,896.99	36256UAD0 GMALT 2019-1 A3	2.98	12/20/2021	---	125,896.99
11/20/2020 11/20/2020	Coupon	0.00	36256UAD0 GMALT 2019-1 A3	2.98	12/20/2021	---	1,340.69
11/20/2020 11/20/2020	Principal Paydown	-121,043.19	36256UAD0 GMALT 2019-1 A3	2.98	12/20/2021	---	121,043.18
12/20/2020 12/20/2020	Coupon	0.00	36256UAD0 GMALT 2019-1 A3	2.98	12/20/2021	---	1,040.10
12/20/2020 12/20/2020	Principal Paydown	-90,995.07	36256UAD0 GMALT 2019-1 A3	2.98	12/20/2021	---	90,995.07
10/06/2020 10/08/2020	Buy	700,000.00	427866BA5 HERSHEY CO	3.10	05/15/2021	101.74	-720,785.72
11/15/2020 11/15/2020	Coupon	0.00	427866BA5 HERSHEY CO	3.10	05/15/2021	---	10,850.00
11/19/2020 11/23/2020	Buy	782,059.71	43813DAB4 HAROT 2020-2 A2	0.74	11/15/2022	100.27	-784,326.77
12/15/2020 12/15/2020	Coupon	0.00	43813DAB4 HAROT 2020-2 A2	0.74	11/15/2022	---	482.27

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# Transaction Detail

US Dollar

01 October 2020 to 31 December 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
12/15/2020 12/15/2020	Principal Paydown	-66,844.44	43813DAB4 HAROT 2020-2 A2	0.74	11/15/2022	---	66,844.44
10/18/2020 10/18/2020	Coupon	0.00	43814WAB1 HAROT 2019-1 A2	2.75	09/20/2021	---	184.29
10/18/2020 10/18/2020	Principal Paydown	-37,843.76	43814WAB1 HAROT 2019-1 A2	2.75	09/20/2021	---	37,843.75
11/18/2020 11/18/2020	Coupon	0.00	43814WAB1 HAROT 2019-1 A2	2.75	09/20/2021	---	97.57
11/18/2020 11/18/2020	Principal Paydown	-36,661.58	43814WAB1 HAROT 2019-1 A2	2.75	09/20/2021	---	36,661.59
12/18/2020 12/18/2020	Coupon	0.00	43814WAB1 HAROT 2019-1 A2	2.75	09/20/2021	---	13.55
12/18/2020 12/18/2020	Principal Paydown	-5,912.66	43814WAB1 HAROT 2019-1 A2	2.75	09/20/2021	---	5,912.66
11/19/2020 11/19/2020	Coupon	0.00	438516CD6 HONEYWELL INTERNATIONAL INC	0.46	08/19/2022	---	636.01
11/05/2020 11/05/2020	Coupon	0.00	44932HAF0 IBM CREDIT LLC	0.38	02/05/2021	---	783.92
11/09/2020 11/09/2020	Maturity	-1,000,000.00	4581XOCD8 INTER-AMERICAN DEVELOPMENT BANK	2.13	11/09/2020	100.00	1,000,000.00
11/09/2020 11/09/2020	Coupon	0.00	4581XOCD8 INTER-AMERICAN DEVELOPMENT BANK	2.13	11/09/2020	---	10,625.00
10/15/2020 10/15/2020	Coupon	0.00	58772TAC4 MBALT 2019-A A3	3.10	11/15/2021	---	917.13
10/15/2020 10/15/2020	Principal Paydown	-46,724.52	58772TAC4 MBALT 2019-A A3	3.10	11/15/2021	---	46,724.52
11/15/2020 11/15/2020	Coupon	0.00	58772TAC4 MBALT 2019-A A3	3.10	11/15/2021	---	796.43
11/15/2020 11/15/2020	Principal Paydown	-49,511.81	58772TAC4 MBALT 2019-A A3	3.10	11/15/2021	---	49,511.81
12/15/2020 12/15/2020	Coupon	0.00	58772TAC4 MBALT 2019-A A3	3.10	11/15/2021	---	668.52
12/15/2020 12/15/2020	Principal Paydown	-44,050.85	58772TAC4 MBALT 2019-A A3	3.10	11/15/2021	---	44,050.84
10/15/2020 10/15/2020	Coupon	0.00	65478BAD3 NALT 2018-A A3	3.25	09/15/2021	---	644.02
10/15/2020 10/15/2020	Principal Paydown	-74,966.67	65478BAD3 NALT 2018-A A3	3.25	09/15/2021	---	74,966.67
11/15/2020 11/15/2020	Coupon	0.00	65478BAD3 NALT 2018-A A3	3.25	09/15/2021	---	440.98
11/15/2020 11/15/2020	Principal Paydown	-69,234.49	65478BAD3 NALT 2018-A A3	3.25	09/15/2021	---	69,234.49
12/15/2020 12/15/2020	Coupon	0.00	65478BAD3 NALT 2018-A A3	3.25	09/15/2021	---	253.47
12/15/2020 12/15/2020	Principal Paydown	-62,731.29	65478BAD3 NALT 2018-A A3	3.25	09/15/2021	---	62,731.29

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# Transaction Detail

US Dollar

01 October 2020 to 31 December 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
10/15/2020 10/15/2020	Principal Paydown	-34,850.23	65478GAD2 NAROT 2017-B A3	1.75	10/15/2021	---	34,850.23
10/15/2020 10/15/2020	Coupon	0.00	65478GAD2 NAROT 2017-B A3	1.75	10/15/2021	---	121.94
11/15/2020 11/15/2020	Coupon	0.00	65478GAD2 NAROT 2017-B A3	1.75	10/15/2021	---	71.11
11/15/2020 11/15/2020	Principal Paydown	-32,146.17	65478GAD2 NAROT 2017-B A3	1.75	10/15/2021	---	32,146.18
12/15/2020 12/15/2020	Coupon	0.00	65478GAD2 NAROT 2017-B A3	1.75	10/15/2021	---	24.23
12/15/2020 12/15/2020	Principal Paydown	-16,618.04	65478GAD2 NAROT 2017-B A3	1.75	10/15/2021	---	16,618.04
12/03/2020 12/07/2020	Buy	600,000.00	65479HAC1 NAROT 2019-B A3	2.50	11/15/2023	102.04	-613,174.48
12/15/2020 12/15/2020	Coupon	0.00	65479HAC1 NAROT 2019-B A3	2.50	11/15/2023	---	1,250.00
11/04/2020 11/04/2020	Coupon	0.00	665859AL8 NORTHERN TRUST CORP	3.45	11/04/2020	---	12,075.00
11/04/2020 11/04/2020	Maturity	-700,000.00	665859AL8 NORTHERN TRUST CORP	3.45	11/04/2020	100.00	700,000.00
12/09/2020 12/09/2020	Coupon	0.00	69353REY0 PNC BANK NA	2.55	12/09/2021	---	8,925.00
10/01/2020 10/01/2020	Coupon	0.00	79771TNS2 SAN FRANCISCO CALIF CITY & CNTY UNI SCH DIST	0.18	10/01/2020	---	85.00
10/01/2020 10/01/2020	Maturity	-500,000.00	79771TNS2 SAN FRANCISCO CALIF CITY & CNTY UNI SCH DIST	0.18	10/01/2020	100.00	500,000.00
11/23/2020 11/23/2020	Coupon	0.00	808513AV7 CHARLES SCHWAB CORP	0.53	05/21/2021	---	1,014.09
12/14/2020 12/16/2020	Buy	700,000.00	857477AV5 STATE STREET CORP	1.95	05/19/2021	100.75	-706,252.75
11/17/2020 11/17/2020	Coupon	0.00	86787EBE6 TRUIST BANK	2.80	05/17/2022	---	9,800.00
10/15/2020 10/22/2020	Buy	410,000.00	891371AA4 TORRANCE CALIF JT PWRS FING AUTH LEASE REV	1.24	10/01/2021	100.00	-410,000.00
10/15/2020 10/15/2020	Coupon	0.00	89231AAD3 TAOT 2018-C A3	3.02	12/15/2022	---	1,909.08
10/15/2020 10/15/2020	Principal Paydown	-62,288.91	89231AAD3 TAOT 2018-C A3	3.02	12/15/2022	---	62,288.91
11/15/2020 11/15/2020	Coupon	0.00	89231AAD3 TAOT 2018-C A3	3.02	12/15/2022	---	1,752.32
11/15/2020 11/15/2020	Principal Paydown	-59,346.87	89231AAD3 TAOT 2018-C A3	3.02	12/15/2022	---	59,346.87

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# Transaction Detail

US Dollar

01 October 2020 to 31 December 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
12/15/2020 12/15/2020	Coupon	0.00	89231AAD3 TAOT 2018-C A3	3.02	12/15/2022	---	1,602.97
12/15/2020 12/15/2020	Principal Paydown	-55,129.36	89231AAD3 TAOT 2018-C A3	3.02	12/15/2022	---	55,129.36
10/08/2020 10/08/2020	Coupon	0.00	89236TCZ6 TOYOTA MOTOR CREDIT CORP	1.90	04/08/2021	---	4,750.00
10/21/2020 10/21/2020	Coupon	0.00	90331HPK3 US BANK NA	0.39	01/21/2022	---	865.15
10/31/2020 10/31/2020	Coupon	0.00	9128285G1 UNITED STATES TREASURY	2.88	10/31/2020	---	14,375.00
10/31/2020 10/31/2020	Maturity	-1,000,000.00	9128285G1 UNITED STATES TREASURY	2.88	10/31/2020	100.00	1,000,000.00
11/30/2020 11/30/2020	Buy	1,000,000.00	9128286U9 UNITED STATES TREASURY	2.13	05/15/2022	102.90	-1,029,903.96
10/31/2020 10/31/2020	Coupon	0.00	912828L99 UNITED STATES TREASURY	1.38	10/31/2020	---	6,875.00
10/31/2020 10/31/2020	Maturity	-1,000,000.00	912828L99 UNITED STATES TREASURY	1.38	10/31/2020	100.00	1,000,000.00
10/31/2020 10/31/2020	Coupon	0.00	912828Q78 UNITED STATES TREASURY	1.38	04/30/2021	---	6,875.00
12/31/2020 12/31/2020	Coupon	0.00	912828S27 UNITED STATES TREASURY	1.13	06/30/2021	---	5,625.00
10/20/2020 10/20/2020	Coupon	0.00	92348XAB1 VZOT 2018-A A1B	0.39	04/20/2023	---	255.36
11/20/2020 11/20/2020	Coupon	0.00	92348XAB1 VZOT 2018-A A1B	0.39	04/20/2023	---	269.62
11/20/2020 11/20/2020	Principal Paydown	-90,464.18	92348XAB1 VZOT 2018-A A1B	0.39	04/20/2023	---	90,464.18
12/21/2020 12/21/2020	Principal Paydown	-84,885.71	92348XAB1 VZOT 2018-A A1B	0.39	04/20/2023	---	84,885.71
12/21/2020 12/21/2020	Coupon	0.00	92348XAB1 VZOT 2018-A A1B	0.39	04/20/2023	---	236.15
12/14/2020 12/14/2020	Coupon	0.00	92826CAB8 VISA INC	2.20	12/14/2020	---	7,425.00
12/14/2020 12/14/2020	Maturity	-675,000.00	92826CAB8 VISA INC	2.20	12/14/2020	100.00	675,000.00
10/01/2020 10/01/2020	Buy	85.00	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	-85.00
10/01/2020 10/01/2020	Buy	505,975.80	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	-505,975.80
10/02/2020 10/02/2020	Buy	1,000,000.00	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	-1,000,000.00
10/08/2020 10/08/2020	Sell	-1,580,732.46	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	1,580,732.46
10/15/2020 10/15/2020	Buy	96,172.23	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	-96,172.23

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# Transaction Detail

US Dollar

01 October 2020 to 31 December 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
10/15/2020 10/15/2020	Buy	123,252.34	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	-123,252.34
10/16/2020 10/16/2020	Buy	64,197.98	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	-64,197.98
10/20/2020 10/20/2020	Buy	34,430.60	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	-34,430.60
10/20/2020 10/20/2020	Buy	127,805.68	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	-127,805.68
10/21/2020 10/21/2020	Buy	865.15	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	-865.15
10/22/2020 10/22/2020	Sell	-410,000.00	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	410,000.00
10/26/2020 10/26/2020	Sell	-308,495.00	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	308,495.00
10/26/2020 10/26/2020	Buy	121,461.50	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	-121,461.50
10/27/2020 10/27/2020	Buy	308,495.00	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	-308,495.00
10/29/2020 10/29/2020	Sell	-500,000.00	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	500,000.00
10/29/2020 10/29/2020	Buy	4,500.00	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	-4,500.00
10/30/2020 10/30/2020	Money Market Funds	0.00	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	---	9.16
11/02/2020 11/02/2020	Buy	2,028,134.16	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	-2,028,134.16
11/03/2020 11/03/2020	Sell	-118,974.45	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	118,974.45
11/04/2020 11/04/2020	Buy	1,712,075.00	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	-1,712,075.00
11/05/2020 11/05/2020	Sell	-1,413,540.53	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	1,413,540.53
11/06/2020 11/06/2020	Buy	1,000,000.00	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	-1,000,000.00
11/09/2020 11/09/2020	Buy	691,692.00	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	-691,692.00
11/09/2020 11/09/2020	Buy	10,625.00	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	-10,625.00
11/10/2020 11/10/2020	Buy	1,000,000.00	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	-1,000,000.00
11/12/2020 11/12/2020	Buy	375.03	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	-375.03
11/16/2020 11/16/2020	Buy	93,863.32	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	-93,863.32
11/16/2020 11/16/2020	Buy	119,983.71	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	-119,983.71

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# Transaction Detail

US Dollar

01 October 2020 to 31 December 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
11/17/2020 11/17/2020	Buy	92,221.94	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	-92,221.94
11/18/2020 11/18/2020	Sell	-998,943.33	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	998,943.33
11/18/2020 11/18/2020	Buy	36,759.15	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	-36,759.15
11/19/2020 11/19/2020	Buy	636.01	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	-636.01
11/20/2020 11/20/2020	Buy	122,383.87	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	-122,383.87
11/20/2020 11/20/2020	Buy	87,127.79	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	-87,127.79
11/23/2020 11/23/2020	Sell	-784,326.76	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	784,326.76
11/23/2020 11/23/2020	Buy	1,014.09	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	-1,014.09
11/24/2020 11/24/2020	Buy	9,562.50	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	-9,562.50
11/25/2020 11/25/2020	Buy	67,482.94	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	-67,482.94
11/25/2020 11/25/2020	Buy	323,544.13	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	-323,544.13
11/30/2020 11/30/2020	Sell	-999,338.89	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	999,338.89
11/30/2020 11/30/2020	Sell	-1,029,903.96	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	1,029,903.96
11/30/2020 11/30/2020	Money Market Funds	0.00	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	---	34.47
12/01/2020 12/01/2020	Buy	25,259.47	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	-25,259.47
12/04/2020 12/04/2020	Sell	-801,982.22	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	801,982.22
12/07/2020 12/07/2020	Sell	-613,174.48	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	613,174.48
12/09/2020 12/09/2020	Buy	8,925.00	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	-8,925.00
12/11/2020 12/11/2020	Buy	11,250.00	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	-11,250.00
12/14/2020 12/14/2020	Buy	682,425.00	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	-682,425.00
12/15/2020 12/15/2020	Buy	56,756.54	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	-56,756.54
12/15/2020 12/15/2020	Buy	63,493.38	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	-63,493.38
12/15/2020 12/15/2020	Buy	44,719.37	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	-44,719.37

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# Transaction Detail

US Dollar  
01 October 2020 to 31 December 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
12/16/2020 12/16/2020	Sell	-575,941.28	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	575,941.28
12/18/2020 12/18/2020	Sell	-999,366.67	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	999,366.67
12/18/2020 12/18/2020	Buy	13.55	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	-13.55
12/18/2020 12/18/2020	Buy	5,912.65	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	-5,912.65
12/21/2020 12/21/2020	Buy	92,035.17	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	-92,035.17
12/21/2020 12/21/2020	Buy	81,784.57	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	-81,784.57
12/23/2020 12/23/2020	Buy	564.33	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	-564.33
12/28/2020 12/28/2020	Buy	60,357.72	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	-60,357.72
12/28/2020 12/28/2020	Buy	258,666.74	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	-258,666.74
12/31/2020 12/31/2020	Buy	5,625.00	94975P405 WELLSFARGO:GOVT MM I	0.01	12/31/2020	1.00	-5,625.00
12/02/2020 12/04/2020	Buy	800,000.00	98163WAG1 WOART 2020-B A2A	0.55	07/17/2023	100.22	-801,982.22
12/15/2020 12/15/2020	Coupon	0.00	98163WAG1 WOART 2020-B A2A	0.55	07/17/2023	---	366.67
10/20/2020 10/20/2020	Management Fee	0.00	CCYUSD US DOLLAR	0.00	12/31/2020	---	-3,597.45
11/03/2020 11/03/2020	Cash Transfer	0.00	CCYUSD US DOLLAR	0.00	12/31/2020	---	-118,974.45
11/20/2020 11/20/2020	Management Fee	0.00	CCYUSD US DOLLAR	0.00	12/31/2020	---	-3,606.01
12/21/2020 12/21/2020	Management Fee	0.00	CCYUSD US DOLLAR	0.00	12/31/2020	---	-3,337.29
---	---	-18,902.41	---	---	04/11/2021	---	-9.54

Summary							
Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
---	---	-18,902.41	---	---	04/11/2021	---	3.72

\* 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.

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# Transaction Detail

US Dollar

01 October 2020 to 31 December 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.

# MMF Transaction Detail

US Dollar

01 October 2020 to 31 December 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
12/31/2020	12/31/2020	Money Market Funds	0.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	13.26
<b>12/31/2020</b>	<b>12/31/2020</b>	<b>Money Market Funds</b>	<b>0.00</b>	<b>94975P405</b>	<b>GVIXX</b>	<b>WELLSFARGO:GOVT MM I</b>	<b>13.26</b>

## Settled

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
10/01/2020	10/01/2020	Buy	85.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-85.00
10/01/2020	10/01/2020	Buy	505,975.80	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-505,975.80
10/02/2020	10/02/2020	Buy	1,000,000.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,000,000.00
10/08/2020	10/08/2020	Sell	-1,580,732.46	94975P405	GVIXX	WELLSFARGO:GOVT MM I	1,580,732.46
10/15/2020	10/15/2020	Buy	96,172.23	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-96,172.23
10/15/2020	10/15/2020	Buy	123,252.34	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-123,252.34
10/16/2020	10/16/2020	Buy	64,197.98	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-64,197.98
10/20/2020	10/20/2020	Buy	34,430.60	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-34,430.60
10/20/2020	10/20/2020	Buy	127,805.68	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-127,805.68
10/21/2020	10/21/2020	Buy	865.15	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-865.15
10/22/2020	10/22/2020	Sell	-410,000.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	410,000.00
10/26/2020	10/26/2020	Sell	-308,495.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	308,495.00
10/26/2020	10/26/2020	Buy	121,461.50	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-121,461.50
10/27/2020	10/27/2020	Buy	308,495.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-308,495.00
10/29/2020	10/29/2020	Sell	-500,000.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	500,000.00
10/29/2020	10/29/2020	Buy	4,500.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-4,500.00
10/30/2020	10/30/2020	Money Market Funds	0.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	9.16
11/02/2020	11/02/2020	Buy	2,028,134.16	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-2,028,134.16
11/03/2020	11/03/2020	Sell	-118,974.45	94975P405	GVIXX	WELLSFARGO:GOVT MM I	118,974.45
11/04/2020	11/04/2020	Buy	1,712,075.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,712,075.00
11/05/2020	11/05/2020	Sell	-1,413,540.53	94975P405	GVIXX	WELLSFARGO:GOVT MM I	1,413,540.53
11/06/2020	11/06/2020	Buy	1,000,000.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,000,000.00
11/09/2020	11/09/2020	Buy	691,692.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-691,692.00
11/09/2020	11/09/2020	Buy	10,625.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-10,625.00
11/10/2020	11/10/2020	Buy	1,000,000.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,000,000.00
11/12/2020	11/12/2020	Buy	375.03	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-375.03
11/16/2020	11/16/2020	Buy	93,863.32	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-93,863.32
11/16/2020	11/16/2020	Buy	119,983.71	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-119,983.71
11/17/2020	11/17/2020	Buy	92,221.94	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-92,221.94
11/18/2020	11/18/2020	Sell	-998,943.33	94975P405	GVIXX	WELLSFARGO:GOVT MM I	998,943.33
11/18/2020	11/18/2020	Buy	36,759.15	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-36,759.15
11/19/2020	11/19/2020	Buy	636.01	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-636.01

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# MMF Transaction Detail

US Dollar

01 October 2020 to 31 December 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
11/20/2020	11/20/2020	Buy	122,383.87	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-122,383.87
11/20/2020	11/20/2020	Buy	87,127.79	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-87,127.79
11/23/2020	11/23/2020	Sell	-784,326.76	94975P405	GVIXX	WELLSFARGO:GOVT MM I	784,326.76
11/23/2020	11/23/2020	Buy	1,014.09	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,014.09
11/24/2020	11/24/2020	Buy	9,562.50	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-9,562.50
11/25/2020	11/25/2020	Buy	67,482.94	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-67,482.94
11/25/2020	11/25/2020	Buy	323,544.13	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-323,544.13
11/30/2020	11/30/2020	Sell	-999,338.89	94975P405	GVIXX	WELLSFARGO:GOVT MM I	999,338.89
11/30/2020	11/30/2020	Sell	-1,029,903.96	94975P405	GVIXX	WELLSFARGO:GOVT MM I	1,029,903.96
11/30/2020	11/30/2020	Money Market Funds	0.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	34.47
12/01/2020	12/01/2020	Buy	25,259.47	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-25,259.47
12/04/2020	12/04/2020	Sell	-801,982.22	94975P405	GVIXX	WELLSFARGO:GOVT MM I	801,982.22
12/07/2020	12/07/2020	Sell	-613,174.48	94975P405	GVIXX	WELLSFARGO:GOVT MM I	613,174.48
12/09/2020	12/09/2020	Buy	8,925.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-8,925.00
12/11/2020	12/11/2020	Buy	11,250.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-11,250.00
12/14/2020	12/14/2020	Buy	682,425.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-682,425.00
12/15/2020	12/15/2020	Buy	56,756.54	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-56,756.54
12/15/2020	12/15/2020	Buy	63,493.38	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-63,493.38
12/15/2020	12/15/2020	Buy	44,719.37	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-44,719.37
12/16/2020	12/16/2020	Sell	-575,941.28	94975P405	GVIXX	WELLSFARGO:GOVT MM I	575,941.28
12/18/2020	12/18/2020	Sell	-999,366.67	94975P405	GVIXX	WELLSFARGO:GOVT MM I	999,366.67
12/18/2020	12/18/2020	Buy	13.55	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-13.55
12/18/2020	12/18/2020	Buy	5,912.65	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-5,912.65
12/21/2020	12/21/2020	Buy	92,035.17	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-92,035.17
12/21/2020	12/21/2020	Buy	81,784.57	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-81,784.57
12/23/2020	12/23/2020	Buy	564.33	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-564.33
12/28/2020	12/28/2020	Buy	60,357.72	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-60,357.72
12/28/2020	12/28/2020	Buy	258,666.74	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-258,666.74
12/31/2020	12/31/2020	Buy	5,625.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-5,625.00
---	---	---	<b>47,790.38</b>	<b>94975P405</b>	<b>GVIXX</b>	<b>WELLSFARGO:GOVT MM I</b>	<b>-47,746.75</b>

## Summary

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
---	---	---	<b>47,790.38</b>	<b>94975P405</b>	<b>GVIXX</b>	<b>WELLSFARGO:GOVT MM I</b>	<b>-47,733.49</b>

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

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

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# Roll Forward

US Dollar

01 October 2020 to 31 December 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
36256UAD0 GMALT 2019-1 A3	671,367.91 0.00	0.00 0.00	-337,935.24 0.00	-1,882.98 -307.71	-0.01 -1,702.51	0.00 329,539.47
43814WAB1 HAROT 2019-1 A2	80,696.69 0.00	0.00 0.00	-80,418.00 0.00	117.91 -79.86	0.00 -316.73	0.00 0.00
92348XAB1 VZOT 2018-A A1B	800,722.06 0.00	0.00 0.00	-175,349.89 0.00	0.00 -13.31	0.00 -204.24	0.00 625,154.62
65478BAD3 NALT 2018-A A3	239,198.10 0.00	0.00 0.00	-206,932.45 0.00	1,039.17 -298.90	0.00 -2,068.71	0.00 30,937.21
43813DAB4 HAROT 2020-2 A2	0.00 784,198.16	0.00 0.00	-66,844.44 0.00	-365.24 235.23	0.00 -150.17	0.00 717,073.54
58772TAC4 MBALT 2019-A A3	358,063.91 0.00	0.00 0.00	-140,287.17 0.00	-657.19 -193.28	0.00 -1,014.97	0.00 215,911.29
94975P405 WELLSFARGO:GOVT MMI	777,953.77 11,182,510.41	-11,134,720.03 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 825,744.15
CCYUSD Receivable	9.53 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 0.00	3.73 13.26
CCYUSD Cash	1.05 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 1.05
9128285G1 UNITED STATES TREASURY	1,014,292.25 0.00	0.00 -1,000,000.00	0.00 0.00	-928.19 -12,031.25	0.00 -1,332.81	0.00 0.00
912828L99 UNITED STATES TREASURY	1,006,793.08 0.00	0.00 -1,000,000.00	0.00 0.00	194.23 -5,754.08	0.00 -1,233.23	0.00 0.00
4581XOCD8 INTER-AMERICAN DEVELOPMENT BANK	1,010,425.84 0.00	0.00 -1,000,000.00	0.00 0.00	-425.30 -8,381.94	0.00 -1,618.60	0.00 0.00
313312N97 FEDERAL FARM CREDIT BANKS FUNDING CORP	999,922.22 0.00	0.00 -1,000,000.00	0.00 0.00	1,777.78 0.00	0.00 -1,700.00	0.00 0.00
92826CAB8 VISA INC	680,896.91 0.00	0.00 -675,000.00	0.00 0.00	483.89 -4,413.75	0.00 -1,967.05	0.00 0.00
313312N30 FEDERAL FARM CREDIT BANKS FUNDING CORP	999,933.89 0.00	0.00 -1,000,000.00	0.00 0.00	1,511.11 0.00	0.00 -1,445.00	0.00 0.00
24422ETZ2 JOHN DEERE CAPITAL CORP	707,518.14 0.00	0.00 0.00	0.00 0.00	523.83 4,112.50	0.00 -4,125.49	0.00 708,028.98
90331HPK3 US BANK NA	751,690.18 0.00	0.00 0.00	0.00 0.00	0.00 -94.13	0.00 -337.80	0.00 751,258.25
34531MADO FORDL 2020-A A3	600,040.57 0.00	0.00 0.00	0.00 0.00	3.67 0.00	0.00 -1,638.86	0.00 598,405.39
032556GM8 ANAHEIM CALIF HSG & PUB IMPT AUTH REV	642,612.76 0.00	0.00 0.00	0.00 0.00	0.00 -3,372.23	0.00 -1,001.70	0.00 638,238.82
9128286D7 UNITED STATES TREASURY	505,972.94 0.00	0.00 0.00	0.00 0.00	-183.19 3,176.80	0.00 -2,935.31	0.00 506,031.24
313385DF0 FEDERAL HOME LOAN BANKS	999,531.00 0.00	0.00 0.00	0.00 0.00	1,022.22 0.00	0.00 -738.22	0.00 999,815.00

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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	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
912828C57 UNITED STATES TREASURY	1,010,725.81 0.00	0.00 0.00	0.00 0.00	-1,006.02 5,686.81	0.00 -4,652.98	0.00 1,010,753.63
313313DU9 FEDERAL FARM CREDIT BANKS FUNDING CORP	999,494.44 0.00	0.00 0.00	0.00 0.00	766.67 0.00	0.00 -478.61	0.00 999,782.50
313312N55 FEDERAL FARM CREDIT BANKS FUNDING CORP	999,930.00 0.00	0.00 -1,000,000.00	0.00 0.00	200.00 0.00	0.00 -130.00	0.00 0.00
89236TCZ6 TOYOTA MOTOR CREDIT CORP	508,752.08 0.00	0.00 0.00	0.00 0.00	-141.84 -2,375.00	0.00 -1,935.36	0.00 504,299.88
313312J27 FEDERAL FARM CREDIT BANKS FUNDING CORP	999,998.33 0.00	0.00 -1,000,000.00	0.00 0.00	5.56 0.00	0.00 -3.89	0.00 0.00
06406FAA1 BANK OF NEW YORK MELLON CORP	715,211.89 0.00	0.00 0.00	0.00 0.00	-1,039.96 -4,375.00	0.00 -2,948.22	0.00 706,848.71
44932HAF0 IBM CREDIT LLC	750,890.69 0.00	0.00 0.00	0.00 0.00	386.30 -28.80	0.00 -662.15	0.00 750,586.05
912828Q78 UNITED STATES TREASURY	1,013,137.08 0.00	0.00 0.00	0.00 0.00	630.37 -3,399.10	0.00 -3,951.37	0.00 1,006,416.97
808513AV7 CHARLES SCHWAB CORP	701,480.08 0.00	0.00 0.00	0.00 0.00	-158.76 -48.02	0.00 -250.94	0.00 701,022.36
313385GB6 FEDERAL HOME LOAN BANKS	999,275.83 0.00	0.00 0.00	0.00 0.00	472.78 0.00	0.00 -143.05	0.00 999,605.56
09247XAH4 BLACKROCK INC	468,350.56 0.00	0.00 0.00	0.00 0.00	-4,477.46 -4,781.25	0.00 -182.13	0.00 458,909.72
313313EA2 FEDERAL FARM CREDIT BANKS FUNDING CORP	999,477.78 0.00	0.00 0.00	0.00 0.00	485.55 0.00	0.00 -195.83	0.00 999,767.50
86787EBE6 TRUIST BANK	734,408.67 0.00	0.00 0.00	0.00 0.00	-3,799.13 -4,900.00	0.00 -303.23	0.00 725,406.31
34153P7G7 FLORIDA ST BRD ED PUB ED	786,575.00 0.00	0.00 0.00	0.00 0.00	-7,800.22 -9,375.00	0.00 -1,349.78	0.00 768,050.00
3130A1W95 FEDERAL HOME LOAN BANKS	1,021,549.06 0.00	0.00 0.00	0.00 0.00	-1,763.18 -5,625.00	0.00 -3,782.95	0.00 1,010,377.93
69353REY0 PNC BANK NA	723,270.58 0.00	0.00 0.00	0.00 0.00	-3,767.01 -4,462.50	0.00 -243.15	0.00 714,797.92
06051GHH5 BANK OF AMERICA CORP	722,240.53 0.00	0.00 0.00	0.00 0.00	-4,996.00 -6,123.25	0.00 166.88	0.00 711,288.16
14913Q2W8 CATERPILLAR FINANCIAL SERVICES CORP	548,112.99 0.00	0.00 0.00	0.00 0.00	-3,116.24 -3,544.38	0.00 -36.54	0.00 541,415.83
912828S27 UNITED STATES TREASURY	1,010,343.07 0.00	0.00 0.00	0.00 0.00	1,261.57 -2,811.99	0.00 -3,761.57	0.00 1,005,031.08
542424WH5 LONG BEACH CALIF HBR REV	519,297.22 0.00	0.00 0.00	0.00 0.00	-3,809.72 5,000.00	0.00 -1,115.28	0.00 519,372.22

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US Dollar

01 October 2020 to 31 December 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
17325FAQ1 CITIBANK NA	720,642.74 0.00	0.00 0.00	0.00 0.00	-5,411.76 5,950.00	0.00 -424.99	0.00 720,755.98
459058GH0 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1,025,794.44 0.00	0.00 0.00	0.00 0.00	-6,440.00 6,875.00	0.00 114.22	0.00 1,026,343.66
799055QQ4 SAN MATEO FOSTER CITY CALIF SCH DIST	503,485.00 0.00	0.00 0.00	0.00 0.00	0.00 1,327.50	0.00 -175.00	0.00 504,637.50
376087FW7 GILROY CALIF UNI SCH DIST	506,134.17 0.00	0.00 0.00	0.00 0.00	0.00 2,151.25	0.00 -1,225.00	0.00 507,060.42
9523472B7 WEST CONTRA COSTA CALIF UNI SCH DIST	538,884.10 0.00	0.00 0.00	0.00 0.00	0.00 1,717.35	0.00 -1,209.10	0.00 539,392.35
845389JD8 SOUTHWESTERN CMNTY COLLEGE DIST CALIF	665,794.01 0.00	0.00 0.00	0.00 0.00	0.00 613.46	0.00 -6.65	0.00 666,400.82
4581XOCS5 INTER-AMERICAN DEVELOPMENT BANK	1,008,062.32 0.00	0.00 0.00	0.00 0.00	-4,294.73 4,687.50	0.00 237.09	0.00 1,008,692.18
166756AG1 CHEVRON USA INC	400,127.82 0.00	0.00 0.00	0.00 0.00	0.00 -24.03	0.00 305.92	0.00 400,409.72
14575TDV1 CARSON CALIF REDEV AGY SUCCESSOR AGY TAX ALLOCATIO	250,352.31 0.00	0.00 0.00	0.00 0.00	0.00 505.63	0.00 -15.00	0.00 250,842.93
438516CD6 HONEYWELL INTERNATIONAL INC	500,695.99 0.00	0.00 0.00	0.00 0.00	0.00 -21.95	0.00 101.99	0.00 500,776.03
79771TNS2 SAN FRANCISCO CALIF CITY & CNTY UNI SCH DIST	500,085.00 0.00	0.00 -500,000.00	0.00 0.00	0.00 -85.00	0.00 0.00	0.00 0.00
378460YA1 GLENDALE CALIF UNI SCH DIST	150,739.13 0.00	0.00 0.00	0.00 0.00	0.00 345.38	0.00 57.00	0.00 151,141.50
786089JA1 SACRAMENTO CALIF WTR REV	555,495.88 0.00	0.00 0.00	0.00 0.00	0.00 2,017.13	0.00 -1,265.00	0.00 556,248.00
13063DWC8 CALIFORNIA ST	509,271.67 0.00	0.00 0.00	0.00 0.00	-3,605.30 3,750.00	0.00 -79.70	0.00 509,336.67
313313KF4 FEDERAL FARM CREDIT BANKS FUNDING CORP	998,956.67 0.00	0.00 0.00	0.00 0.00	383.33 0.00	0.00 54.44	0.00 999,394.44
313378JP7 FEDERAL HOME LOAN BANKS	1,022,462.72 0.00	0.00 0.00	0.00 0.00	-1,756.49 5,937.50	0.00 -4,115.62	0.00 1,022,528.11
665859AL8 NORTHERN TRUST CORP	711,850.93 0.00	0.00 -700,000.00	0.00 0.00	-2,086.00 -9,861.25	0.00 96.32	0.00 0.00
798153NA6 SAN JOSE CALIF FING AUTH LEASE REV	780,102.85 0.00	0.00 0.00	0.00 0.00	0.00 820.95	0.00 -592.80	0.00 780,331.00
02582JJH4 AMXCA 2018-8 A	684,607.48 0.00	0.00 0.00	0.00 0.00	-4,663.88 0.00	0.00 -285.92	0.00 679,657.69
3133EKR73 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,001,029.35 0.00	0.00 0.00	0.00 0.00	0.00 11.61	0.00 -263.56	0.00 1,000,777.40

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US Dollar

01 October 2020 to 31 December 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
22546QAR8 CREDIT SUISSE AG (NEW YORK BRANCH)	312,245.00 0.00	0.00 0.00	0.00 0.00	-2,012.85 -2,250.00	0.00 139.98	0.00 308,122.13
15189XAP3 CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	0.00 706,367.90	0.00 0.00	0.00 0.00	-2,640.35 1,079.17	0.00 -284.97	0.00 704,521.75
14913Q2W8 CATERPILLAR FINANCIAL SERVICES CORP	0.00 152,203.50	0.00 0.00	0.00 0.00	-847.50 485.83	0.00 -43.00	0.00 151,798.83
427866BA5 HERSHEY CO	0.00 712,166.00	0.00 0.00	0.00 0.00	-4,721.96 2,772.78	0.00 -155.69	0.00 710,061.12
275282PP0 EAST SIDE UN HIGH SCH DIST CALIF SANTA CLARA CNTY	0.00 500,000.00	0.00 0.00	0.00 0.00	0.00 390.08	0.00 785.00	0.00 501,175.08
891371AA4 TORRANCE CALIF JT PWRS FING AUTH LEASE REV	0.00 410,000.00	0.00 0.00	0.00 0.00	0.00 973.65	0.00 1,287.40	0.00 412,261.05
3137EAEC9 FEDERAL HOME LOAN MORTGAGE CORP	0.00 1,410,693.20	0.00 0.00	0.00 0.00	-2,176.83 6,081.25	0.00 78.36	0.00 1,414,675.98
22546QAR8 CREDIT SUISSE AG (NEW YORK BRANCH)	0.00 308,058.00	0.00 0.00	0.00 0.00	-1,206.42 1,550.00	0.00 -279.44	0.00 308,122.13
313313MK1 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00 998,943.33	0.00 0.00	0.00 0.00	146.67 0.00	0.00 85.00	0.00 999,175.00
9128286U9 UNITED STATES TREASURY	0.00 1,029,023.44	0.00 0.00	0.00 0.00	-1,749.06 2,758.98	0.00 69.62	0.00 1,030,102.98
313313JQ2 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00 999,338.89	0.00 0.00	0.00 0.00	88.89 0.00	0.00 8.33	0.00 999,436.11
98163WAG1 WOART 2020-B A2A	0.00 801,750.00	0.00 0.00	0.00 0.00	-98.59 195.56	0.00 -173.17	0.00 801,673.80
65479HAC1 NAROT 2019-B A3	0.00 612,257.81	0.00 0.00	0.00 0.00	-383.06 666.67	0.00 -282.75	0.00 612,258.67
857477AV5 STATE STREET CORP	0.00 705,229.00	0.00 0.00	0.00 0.00	-543.27 1,592.50	0.00 -24.13	0.00 706,254.10
313313JY5 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00 999,366.67	0.00 0.00	0.00 0.00	38.89 0.00	0.00 8.33	0.00 999,413.89
65478GAD2 NAROT 2017-B A3	33,526.59 0.00	0.00 0.00	-33,445.78 0.00	49.38 -26.01	0.00 -104.17	0.00 0.00
3137BAHA3 FHMS K-715 A2	732,310.81 0.00	0.00 0.00	-631,239.15 0.00	-1,166.61 -1,502.35	0.00 -1,580.80	0.00 96,821.91
65478GAD2 NAROT 2017-B A3	50,289.88 0.00	0.00 0.00	-50,168.67 0.00	67.54 -39.02	0.00 -149.73	0.00 0.00
05588CAB8 BMWOT 2019-A A2	352,037.21 0.00	0.00 0.00	-194,638.33 0.00	1.96 -66.50	0.01 -1,204.85	0.00 156,129.50

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# Roll Forward

US Dollar

01 October 2020 to 31 December 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



Identifier, Description	Beginning Market Value + Accrued, Base Purchases	Base Sales, Base Maturities and Redemptions	Base Paydowns, Base Net Transferred Value	Base Amortization/ Accretion, Change In Accrued Balance	Net Realized Gain/ Loss, Base Change In Net Unrealized Gain/Loss	Base Change In Cash, Payables/Receivables, Ending Market Value + Accrued
89231AAD3 TAOT 2018-C A3	771,124.73 0.00	0.00 0.00	-176,765.14 0.00	-2,342.12 -237.26	0.01 -1,126.01	0.00 590,654.21
14042WAB6 COPAR 2019-1 A2	167,650.22 0.00	0.00 0.00	-139,728.26 0.00	3.03 -160.22	0.01 -549.91	0.00 27,214.87
---	44,533,923.47	-11,134,720.03	-2,233,752.52	-76,802.11	0.01	3.73
---	22,312,106.31	-8,875,000.00	0.00	-27,595.28	-63,679.49	44,434,484.09

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

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# Shock Analysis

US Dollar

01 October 2020 to 31 December 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
02582JH4 AMXCA 2018-8 A	ABS	678,717.82	0.40 0.25	0.70	679,911.67 679,911.67 679,911.67	676,349.16 673,980.64 669,244.00
032556GM8 ANAHEIM CALIF HSG & PUB IMPT AUTH REV	MUNI	635,644.80	1.65 0.45	0.75	637,800.57 637,800.57 637,800.57	633,270.74 630,896.82 626,149.41
05588CAB8 BMWOT 2019-A A2	ABS	156,076.30	2.06 0.43	0.13	156,162.88 156,162.88 156,162.88	155,975.63 155,874.97 155,673.65
06051GHH5 BANK OF AMERICA CORP	CORP	708,294.57	0.66 0.35	0.38	709,234.85 709,234.85 709,234.85	706,966.55 705,638.57 702,982.79
06406FAA1 BANK OF NEW YORK MELLON CORP	CORP	703,154.26	1.90 0.30	0.20	703,581.80 703,581.80 703,581.80	702,444.10 701,734.00 700,313.94
09247XAH4 BLACKROCK INC	CORP	456,944.10	0.30 0.36	0.39	457,585.04 457,585.04 457,585.04	456,043.94 455,143.83 453,343.74
13063DWC8 CALIFORNIA ST	MUNI	504,670.00	0.15 0.19	0.33	504,997.01 504,997.01 504,997.01	503,827.23 502,984.50 501,299.21
14042WAB6 COPAR 2019-1 A2	ABS	27,183.72	2.60 0.35	0.04	27,187.64 27,187.64 27,187.64	27,178.15 27,172.58 27,161.43
14575TDV1 CARSON CALIF REDEV AGY SUCCESSOR AGY TAX ALLOCATIO	MUNI	250,180.00	0.81 0.69	0.58	250,908.04 251,186.16 251,186.16	249,451.99 248,724.03 247,268.20
14913Q2W8 CATERPILLAR FINANCIAL SERVICES CORP	CORP	690,996.02	0.31 0.33	0.38	691,843.37 691,843.37 691,843.37	689,700.43 688,404.89 685,813.97
15189XAP3 CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	CORP	703,442.59	0.23 0.36	0.34	704,300.57 704,300.57 704,300.57	702,260.83 701,079.12 698,715.87
166756AG1 CHEVRON USA INC	CORP	400,229.92	0.33 0.26	0.10	400,331.36 400,331.36 400,331.36	400,037.83 399,845.78 399,461.80
17325FAQ1 CITIBANK NA	CORP	710,310.43	0.32 0.31	0.47	711,346.49 711,346.49 711,346.49	708,644.79 706,979.25 703,648.42
22546QAR8 CREDIT SUISSE AG (NEW YORK BRANCH)	YANKEE	613,144.27	0.28 0.35	0.82	614,881.80 614,881.80 614,881.80	610,633.52 608,122.95 603,102.31
24422ETZ2 JOHN DEERE CAPITAL CORP	CORP	700,123.84	2.66 1.25	0.02	700,200.85 700,277.86 700,315.60	700,046.82 699,969.81 699,815.78
275282PP0 EAST SIDE UN HIGH SCH DIST CALIF SANTA CLARA CNTY	MUNI	500,785.00	0.45 0.34	1.58	503,511.42 503,511.42 503,511.42	496,834.01 492,883.44 484,983.53

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# Shock Analysis

US Dollar

01 October 2020 to 31 December 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
3130A1W95 FEDERAL HOME LOAN BANKS	AGCY BOND	1,009,127.93	1.54 0.19	0.44	1,009,990.73 1,009,990.73 1,009,990.73	1,006,892.76 1,004,657.69 1,000,187.86
313313DU9 FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY DISC	999,782.50	0.30 0.09	0.25	999,996.59 999,996.59 999,996.59	998,537.80 997,293.14 994,803.98
313313EA2 FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY DISC	999,767.50	0.19 0.09	0.27	999,996.21 999,996.21 999,996.21	998,437.83 997,108.22 994,449.14
313313JQ2 FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY DISC	999,436.11	0.10 0.10	0.57	999,991.46 999,991.46 999,991.46	996,602.78 993,769.61 988,103.70
313313JY5 FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY DISC	999,413.89	0.10 0.10	0.59	999,990.77 999,990.77 999,990.77	996,470.69 993,527.64 987,641.99
313313KF4 FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY DISC	999,394.44	0.15 0.10	0.61	999,989.92 999,989.92 999,989.92	996,356.37 993,318.47 987,243.20
313313MK1 FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY DISC	999,175.00	0.12 0.11	0.75	999,984.34 999,984.34 999,984.34	995,428.21 991,681.64 984,189.17
313378JP7 FEDERAL HOME LOAN BANKS	AGCY BOND	1,015,205.19	1.66 0.17	0.69	1,016,418.76 1,016,418.76 1,016,418.76	1,011,718.06 1,008,231.14 1,001,257.90
313385DF0 FEDERAL HOME LOAN BANKS	AGCY DISC	999,815.00	0.40 0.09	0.21	999,996.87 999,996.87 999,996.87	998,745.22 997,675.50 995,536.19
313385GB6 FEDERAL HOME LOAN BANKS	AGCY DISC	999,605.56	0.19 0.09	0.40	999,963.20 999,963.20 999,963.20	997,596.35 995,587.15 991,568.73
3133EKR73 FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY BOND	1,000,716.18	0.25 0.10	0.30	1,001,006.73 1,001,006.73 1,001,006.73	999,228.28 997,756.71 994,862.59
3137BAHA3 FHMS K-715 A2	FHLMC	96,591.95	1.82 0.45	0.07	96,621.64 96,621.64 96,621.64	96,559.11 96,526.27 96,460.58
3137EAEC9 FEDERAL HOME LOAN MORTGAGE CORP	AGCY BOND	1,408,594.73	0.13 0.12	0.61	1,409,661.94 1,409,661.94 1,409,661.94	1,404,291.59 1,399,988.71 1,391,383.67
34153P7G7 FLORIDA ST BRD ED PUB ED	MUNI	764,925.00	0.84 0.22	0.42	765,618.84 765,618.84 765,618.84	763,326.36 761,727.84 758,531.14
34531MADO FORDL 2020-A A3	ABS	597,920.28	1.86 0.25	0.83	599,166.96 599,166.96 599,166.96	595,427.04 592,933.98 587,948.40
36256UADO GMALT 2019-1 A3	ABS	329,240.95	1.23 0.40	0.14	329,431.91 329,431.91 329,431.91	329,002.26 328,763.57 328,286.22

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# Shock Analysis

US Dollar

01 October 2020 to 31 December 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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Identifier, Description	Security Type	Base Market Value	Book Yield, Yield	Duration	-50 Basis Point Shock, -100 Basis Point Shock, -200 Basis Point Shock	50 Basis Point Shock, 100 Basis Point Shock, 200 Basis Point Shock
376087FW7 GILROY CALIF UNI SCH DIST	MUNI	503,475.00	1.72 0.53	0.58	504,935.12 505,025.64 505,025.64	502,014.96 500,555.00 497,635.29
378460YA1 GLENDALE CALIF UNI SCH DIST	MUNI	150,681.00	0.92 0.24	0.67	150,925.59 150,925.59 150,925.59	150,177.74 149,674.51 148,668.14
427866BA5 HERSHEY CO	CORP	707,288.34	0.21 0.29	0.38	708,062.83 708,062.83 708,062.83	705,962.20 704,636.12 701,984.11
43813DAB4 HAROT 2020-2 A2	ABS	716,838.31	0.24 0.21	0.43	717,482.61 717,482.61 717,482.61	715,304.32 713,770.42 710,702.89
438516CD6 HONEYWELL INTERNATIONAL INC	CORP	500,500.72	0.47 0.27	0.13	500,673.16 500,673.16 500,673.16	500,175.46 499,850.36 499,200.61
44932HAF0 IBM CREDIT LLC	CORP	750,129.16	0.60 0.21	0.10	750,285.74 750,285.74 750,285.74	749,761.60 749,394.07 748,659.05
4581X0CS5 INTER-AMERICAN DEVELOPMENT BANK	SUPRANATIONAL	1,003,171.35	0.18 0.33	0.20	1,003,829.94 1,003,829.94 1,003,829.94	1,002,158.16 1,001,144.99 999,118.74
459058GH0 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	SUPRANATIONAL	1,014,274.22	0.19 0.20	0.55	1,015,405.19 1,015,405.19 1,015,405.19	1,011,474.90 1,008,675.73 1,003,077.85
542424WH5 LONG BEACH CALIF HBR REV	MUNI	510,150.00	0.95 0.23	0.53	510,762.61 510,762.61 510,762.61	508,800.70 507,451.51 504,753.43
58772TAC4 MBALT 2019-A A3	ABS	215,615.44	1.76 0.38	0.15	215,740.64 215,740.64 215,740.64	215,451.57 215,287.71 214,960.01
65478BAD3 NALT 2018-A A3	ABS	30,892.63	4.81 0.34	0.04	30,896.96 30,896.96 30,896.96	30,886.30 30,879.97 30,867.30
65479HAC1 NAROT 2019-B A3	ABS	611,592.00	0.55 0.16	0.82	612,382.46 612,382.46 612,382.46	609,090.69 606,589.57 601,587.94
69353REY0 PNC BANK NA	CORP	713,707.08	0.40 0.26	0.85	715,261.97 715,261.97 715,261.97	710,670.37 707,633.87 701,561.50
786089JA1 SACRAMENTO CALIF WTR REV	MUNI	553,558.50	1.47 0.50	0.67	555,398.22 555,398.22 555,398.22	551,715.21 549,872.02 546,185.99
798153NA6 SAN JOSE CALIF FING AUTH LEASE REV	MUNI	779,446.20	0.42 0.59	0.42	781,075.28 781,384.82 781,384.82	777,817.20 776,188.27 772,930.65
799055QQ4 SAN MATEO FOSTER CITY CALIF SCH DIST	MUNI	502,425.00	1.06 0.23	0.58	503,107.50 503,107.50 503,107.50	500,960.47 499,496.01 496,567.33

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# Shock Analysis

US Dollar

01 October 2020 to 31 December 2020

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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Identifier, Description	Security Type	Base Market Value	Book Yield, Yield	Duration	-50 Basis Point Shock, -100 Basis Point Shock, -200 Basis Point Shock	50 Basis Point Shock, 100 Basis Point Shock, 200 Basis Point Shock
808513AV7 CHARLES SCHWAB CORP	CORP	700,618.45	0.45 0.23	0.14	700,844.29 700,844.29 700,844.29	700,121.05 699,623.71 698,629.25
845389JD8 SOUTHWESTERN CMNTY COLLEGE DIST CALIF	MUNI	665,405.65	0.37 0.27	0.58	666,454.88 666,454.88 666,454.88	663,462.72 661,519.88 657,634.51
857477AV5 STATE STREET CORP	CORP	704,661.60	0.19 0.21	0.38	705,221.25 705,221.25 705,221.25	703,322.77 701,983.99 699,306.60
86787EBE6 TRUIST BANK	CORP	723,010.75	0.63 0.25	1.27	725,350.44 725,350.44 725,350.44	718,405.38 713,800.42 704,591.76
891371AA4 TORRANCE CALIF JT PWRS FING AUTH LEASE REV	MUNI	411,287.40	1.24 0.82	0.75	412,829.77 413,820.03 413,820.03	409,745.12 408,202.93 405,118.83
89231AAD3 TAOT 2018-C A3	ABS	589,873.29	1.56 0.35	0.40	590,705.32 590,705.32 590,705.32	588,684.73 587,496.22 585,119.39
89236TCZ6 TOYOTA MOTOR CREDIT CORP	CORP	502,109.60	1.78 0.33	0.27	502,550.98 502,550.98 502,550.98	501,436.79 500,764.00 499,418.50
90331HPK3 US BANK NA	CORP	750,675.31	0.39 0.28	0.04	750,767.31 750,767.31 750,767.31	750,513.94 750,352.63 750,030.18
9128286D7 UNITED STATES TREASURY	US GOV	501,784.00	2.35 0.30	0.16	502,032.53 502,032.53 502,032.53	501,372.54 500,961.10 500,138.25
9128286U9 UNITED STATES TREASURY	US GOV	1,027,344.00	0.13 0.13	1.36	1,029,168.95 1,029,168.95 1,029,168.95	1,020,378.93 1,013,414.50 999,487.57
912828C57 UNITED STATES TREASURY	US GOV	1,005,005.00	1.84 0.22	0.25	1,005,556.33 1,005,556.33 1,005,556.33	1,003,768.87 1,002,532.79 1,000,060.78
912828Q78 UNITED STATES TREASURY	US GOV	1,004,062.00	1.63 0.15	0.33	1,004,554.20 1,004,554.20 1,004,554.20	1,002,410.36 1,000,758.79 997,455.87
912828S27 UNITED STATES TREASURY	US GOV	1,005,000.00	1.63 0.12	0.50	1,005,618.12 1,005,618.12 1,005,618.12	1,002,507.66 1,000,015.45 995,031.41
92348XAB1 VZOT 2018-A A1B	ABS	625,079.87	0.39 0.22	0.13	625,250.78 625,250.78 625,250.78	624,686.07 624,292.30 623,504.79
94975P405 WELLSFARGO:GOVT MM I	MMFUND	825,744.15	0.01 0.01	0.00	825,744.15 825,744.15 825,744.15	825,744.18 825,744.27 825,744.65
9523472B7 WEST CONTRA COSTA CALIF UNI SCH DIST	MUNI	536,530.10	1.28 0.80	0.58	538,086.08 539,010.37 539,010.37	534,974.20 533,418.39 530,306.99

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# Shock Analysis

US Dollar

01 October 2020 to 31 December 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
98163WAG1 WOART 2020-B A2A	ABS	801,478.24	0.22 0.21	0.54	802,389.50 802,389.50 802,389.50	799,298.29 797,118.48 792,759.28
CCYUSD Receivable	CASH	13.26	0.00 0.00	0.00	13.26 13.26 13.26	13.26 13.26 13.26
CCYUSD Cash	CASH	1.05	0.00 0.00	0.00	1.05 1.05 1.05	1.05 1.05 1.05
---	---	44,302,038.52	0.71 0.26	0.47	44,350,977.27 44,353,647.01 44,353,684.74	44,197,556.22 44,093,096.76 43,884,246.32

\* 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 **December 31, 2020**

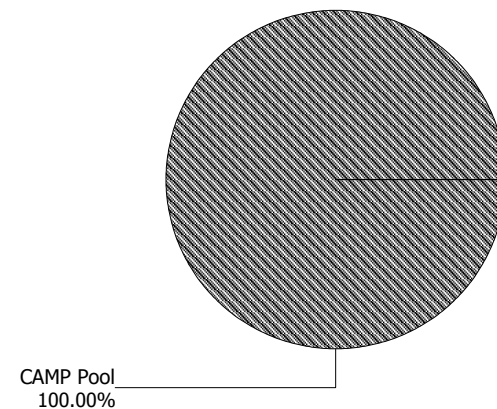
Contra Costa County - Liquidity Fund - 4017-001

<b>CAMP Pool</b>	
Opening Market Value	310,499,605.40
Purchases	50,034,369.55
Redemptions	(20,000,000.00)
Unsettled Trades	0.00
Change in Value	0.00
<b>Closing Market Value</b>	<b>\$340,533,974.95</b>
Cash Dividends and Income	34,369.55

<b>Asset Summary</b>		
	<b>December 31, 2020</b>	<b>November 30, 2020</b>
<b>CAMP Pool</b>	340,533,974.95	310,499,605.40
<b>Total</b>	<b>\$340,533,974.95</b>	<b>\$310,499,605.40</b>

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







## Account Statement

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

Contra Costa County - Liquidity Fund - 4017-001

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
<b>CAMP Pool</b>					
<b>Opening Balance</b>					<b>310,499,605.40</b>
12/11/20	12/11/20	Purchase - Incoming Wires	1.00	30,000,000.00	340,499,605.40
12/18/20	12/18/20	Purchase - Incoming Wires	1.00	20,000,000.00	360,499,605.40
12/23/20	12/23/20	Redemption - Outgoing Wires	1.00	(20,000,000.00)	340,499,605.40
12/31/20	01/04/21	Accrual Income Div Reinvestment - Distributions	1.00	34,369.55	340,533,974.95
<b>Closing Balance</b>					<b>340,533,974.95</b>

	Month of December	Fiscal YTD January-December
<b>Opening Balance</b>	310,499,605.40	0.00
<b>Purchases</b>	50,034,369.55	740,533,974.95
<b>Redemptions (Excl. Checks)</b>	(20,000,000.00)	(400,000,000.00)
<b>Check Disbursements</b>	0.00	0.00
<b>Closing Balance</b>	<b>340,533,974.95</b>	<b>340,533,974.95</b>
<b>Cash Dividends and Income</b>	34,369.55	533,974.95

<b>Closing Balance</b>	340,533,974.95
<b>Average Monthly Balance</b>	334,049,101.19
<b>Monthly Distribution Yield</b>	0.12%



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

**DEPOSIT ACCOUNT**

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

**MARKET VALUE SUMMARY**

	Current Period 12/01/20 to 12/31/20
<b>Beginning Market Value</b>	<b>\$4,219,093.12</b>
<b>Investment Results</b>	
Interest, Dividends and Other Income	44.71
<b>Total Investment Results</b>	<b>\$44.71</b>
<b>Ending Market Value</b>	<b>\$4,219,137.83</b>





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

DEPOSIT ACCOUNT

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

**ASSET DETAIL AS OF 12/31/20**

Shares or Face Amount	Security Description	Market Value/ Price	Tax Cost/ Unit Cost	% of Total Yield at Market	Est Ann Inc
<b>Cash Equivalents</b>					
4,219,137.830	Federated Institutional Tax Free Cash Trust Premier Shares #73 60934N666	4,219,137.83 1.0000	4,219,137.83 1.00	100.0 .01	421.96
<b>Total Cash Equivalents</b>		<b>\$4,219,137.83</b>	<b>\$4,219,137.83</b>	<b>100.0</b>	<b>\$421.96</b>
<b>Total Assets</b>		<b>\$4,219,137.83</b>	<b>\$4,219,137.83</b>	<b>100.0</b>	<b>\$421.96</b>

**ASSET DETAIL MESSAGES**

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

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

For further information, please contact your Analyst.

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



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

**DEPOSIT ACCOUNT**

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

**CASH SUMMARY**

	<b>Income Cash</b>	<b>Principal Cash</b>	<b>Total Cash</b>
<b>Beginning Cash Balance as of 12/01/2020</b>	<b>\$0.00</b>	<b>\$0.00</b>	<b>\$0.00</b>
Taxable Dividends	44.71		44.71
Transfers	- 44.71	44.71	
Purchases		- 44.71	- 44.71
<b>Ending Cash Balance as of 12/31/2020</b>	<b>\$0.00</b>	<b>\$0.00</b>	<b>\$0.00</b>





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

**DEPOSIT ACCOUNT**

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

**TRANSACTION DETAIL**

<b>Date Posted</b>	<b>Description</b>	<b>Income Cash</b>	<b>Principal Cash</b>	<b>Tax Cost</b>
	<b>Beginning Balance 12/01/2020</b>	<b>\$0.00</b>	<b>\$0.00</b>	<b>\$4,219,093.12</b>
12/01/20	Dividend Earned On Federated Institutional Tax Free Dividend From 11/1/20 To 11/30/20 60934N666	44.71		
12/02/20	Cash Disbursement Transfer To Principal	- 44.71		
12/02/20	Cash Receipt Transfer From Income		44.71	
12/02/20	Purchased 44.71 Shares Of Federated Institutional Tax Free Trade Date 12/2/20 44.71 Shares At 1.00 USD 60934N666		- 44.71	44.71
	<b>Ending Balance 12/31/2020</b>	<b>\$0.00</b>	<b>\$0.00</b>	<b>\$4,219,137.83</b>

## **SECTION III**

### **APPENDIX**

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

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

**EBRCS TRANSACTIONS\***

For the Quarter Ending

**December 31, 2020****FY 2020-2021**

<b>FUND</b>	<b>BALANCE @</b>	<b>TJ/Date</b>	<b>TJ/Date</b>	<b>TJ/Date</b>	<b>TJ/Date</b>	<b>TJ/Date</b>	<b>TJ/Date</b>	<b>BALANCE @</b>
<b>NUMBER</b>	<b>10/01/20</b>							<b>12/31/20</b>
100300	1,428,780.65							1,428,780.65
<b>TOTALS</b>	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



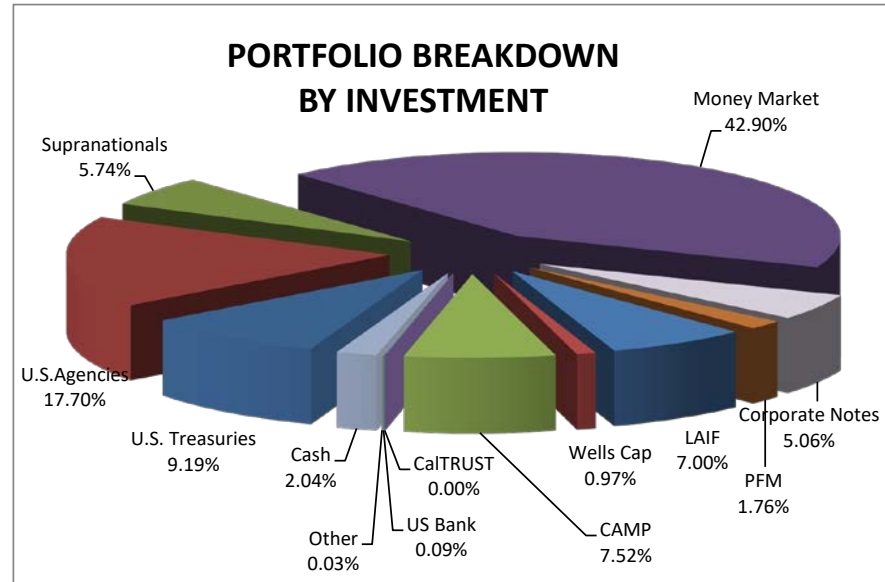
# CONTRA COSTA COUNTY Portfolio Summary Report *AS OF DECEMBER 31, 2020*

### Portfolio Characteristics

Par	\$4,530,085,471.49
Cost	\$4,525,820,165.91
Market Value	\$4,542,182,409.60
Weighted Yield to Maturity	0.47%
Weighted Average Days to Maturity	231
Weighted Duration	0.62 yr

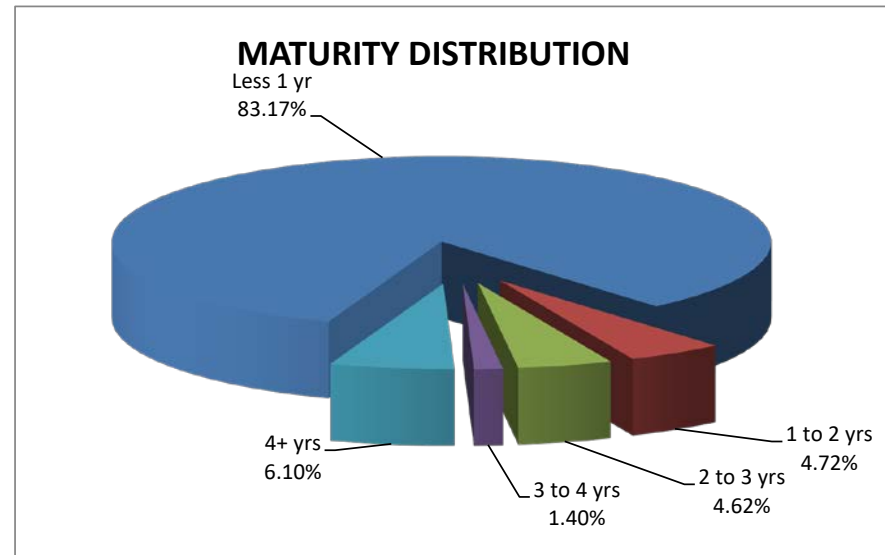
### Portfolio Breakdown by Investment

Investments	Par Value	Percent of Total
U.S. Treasuries	\$416,483,000.00	9.19%
U.S. Agencies	801,682,000.00	17.70%
Supranationals	260,000,000.00	5.74%
Money Market	1,943,612,401.36	42.90%
Corporate Notes	229,107,000.00	5.06%
PFM	79,536,447.13	1.76%
LAIF	316,969,743.10	7.00%
Wells Cap	44,010,340.58	0.97%
CAMP	340,533,974.95	7.52%
CalTRUST	0.00	0.00%
US Bank	4,219,137.83	0.09%
Other	1,428,780.65	0.03%
Cash	92,502,645.89	2.04%
TOTAL*	\$4,530,085,471.49	100.00%**



### Maturity Distribution

Time	Par Value	Percent of Total
Less 1 yr	\$3,767,460,623.87	83.17%
1 to 2 yrs	213,623,999.18	4.72%
2 to 3 yrs	209,372,131.35	4.62%
3 to 4 yrs	63,489,936.44	1.40%
4+ yrs	276,138,780.65	6.10%
TOTAL*	\$4,530,085,471.49	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 DECEMBER 31, 2020**

	<u>PAR</u>	<sup>3</sup> <u>PERCENT OF</u>	<u>YTM</u>	<u>WEIGHTED</u> <u>AVERAGE DAYS TO</u> <u>MATURITY AT</u>	<u>DURATION</u>	
	<u>(\$)</u>	<u>(%)</u>	<u>(%)</u>	<u>END-OF-QUARTER</u>	<u>(year)</u>	
				<u>(day)</u>		
<b>A. Investments Managed by Treasurer's Office<sup>1</sup></b>	\$3,650,884,401.36	80.62%	0.4830%	267	0.72	<sup>2</sup>
<b>B. Investments Managed by Outside Contractors<sup>3</sup></b>						
1. PFM	\$79,536,447.13	1.76%	1.2860%	764	1.76	<sup>2</sup>
2. Local Agency Investment Fund	\$316,969,743.10	7.00%	0.5800%	1	0.00	
3. Wells Capital Management	\$44,010,340.58	0.97%	0.2560%	266	0.47	<sup>4</sup>
4. CAMP	\$340,533,974.95	7.52%	0.1200%	<sup>5</sup> 0	0.00	
5. CalTRUST Liquidity Fund	\$0.00	0.00%	N/A	0	0.00	
6. US Bank (Federated Tax Free Cash Fund)	\$4,219,137.83	0.09%	0.0100%	0	0.00	
<b>C. Cash</b>	\$92,502,645.89	2.04%	0.10%	<sup>6</sup> 0	0.00	

<sup>3</sup>Yield to Maturity on Portfolio at End-of-Quarter = 0.47%  
<sup>3</sup>Weighted Average Days to Maturity on Portfolio at End-of-Quarter = 231  
<sup>3</sup> Weighted Duration (yr) at End-of-Quarter = 0.62

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

TYPE	As of December 31, 2020	As of September 30, 2020	CHANGE IN VALUE	
	PAR VALUE	PAR VALUE	FROM PREV. QTR.	% CHANGE
<b>A. Investments Managed by Treasurer's Office</b>				
1. U.S. Treasuries (STRIPS, Bills, Notes)	\$416,483,000.00	\$433,125,000.00	(\$16,642,000.00)	-3.84%
2. U.S. Agencies				
Federal Home Loan Banks	271,745,000.00	270,977,000.00	768,000.00	0.28%
Federal National Mortgage Association	190,000,000.00	164,998,000.00	25,002,000.00	15.15%
Federal Farm Credit Banks	174,606,000.00	154,761,000.00	19,845,000.00	12.82%
Federal Home Loan Mortgage Corporation	165,331,000.00	285,585,000.00	(120,254,000.00)	-42.11%
Subtotal	801,682,000.00	876,321,000.00	(74,639,000.00)	-8.52%
3. Supranationals	260,000,000.00	220,000,000.00	40,000,000.00	15.38%
4. Money Market Instruments				
Commercial Paper	1,308,609,000.00	196,900,000.00	1,111,709,000.00	564.61%
Negotiable Certificates of Deposit	635,000,000.00	600,000,000.00	35,000,000.00	5.83%
Time Deposit	3,401.36	3,401.36	0.00	0.00%
Subtotal	1,943,612,401.36	796,903,401.36	1,146,709,000.00	143.90%
5. Corporate Notes	229,107,000.00	263,957,000.00	(34,850,000.00)	-13.20%
<b>TOTAL (Section A)</b>	<b>3,650,884,401.36</b>	<b>2,590,306,401.36</b>	<b>1,060,578,000.00</b>	<b>40.94%</b>
<b>B. Investments Managed by Outside Contractors</b>				
1. PFM	79,536,447.13	80,831,134.38	(1,294,687.25)	-1.60%
2. Local Agency Investment Fund	316,969,743.10	243,316,080.21	73,653,662.89	30.27%
3. Wells Capital Management	44,010,340.58	44,029,239.26	(18,898.68)	-0.04%
4. CAMP	340,533,974.95	275,425,449.36	65,108,525.59	23.64%
5. CalTRUST (Liquidity Fund)	0.00	0.00	0.00	0.00%
6. US Bank (Federated Tax Free Cash)	4,219,137.83	4,768,972.70	(549,834.87)	-11.53%
7. Other				
a. EBRCS Bond	1,428,780.65	1,428,780.65	0.00	0.00%
<b>TOTAL (Section B)</b>	<b>786,698,424.24</b>	<b>649,799,656.56</b>	<b>136,898,767.68</b>	<b>21.07%</b>
<b>C. Cash</b>	<b>92,502,645.89</b>	<b>42,419,673.00</b>	<b>50,082,972.89</b>	<b>118.07%</b>
<b>* GRAND TOTAL (FOR A , B , &amp; C)</b>	<b>\$4,530,085,471.49</b>	<b>\$3,282,525,730.92</b>	<b>\$1,247,559,740.57</b>	<b>38.01%</b>

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

**CONTRA COSTA INVESTMENT POOL**

Exhibit IV

**INVESTMENTS MANAGED BY TREASURER'S OFFICE**

**QUARTERLY COUPON RATES, YIELD TO MATURITY**

<b>Fiscal Year</b>		<b>Quarter Ending</b>			
		<b>September</b>	<b>December</b>	<b>March</b>	<b>June</b>
2020/21	Coupon Rate	0.7116%	0.4549%		
	Yield to Maturity	0.7690%	0.4830%		
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)

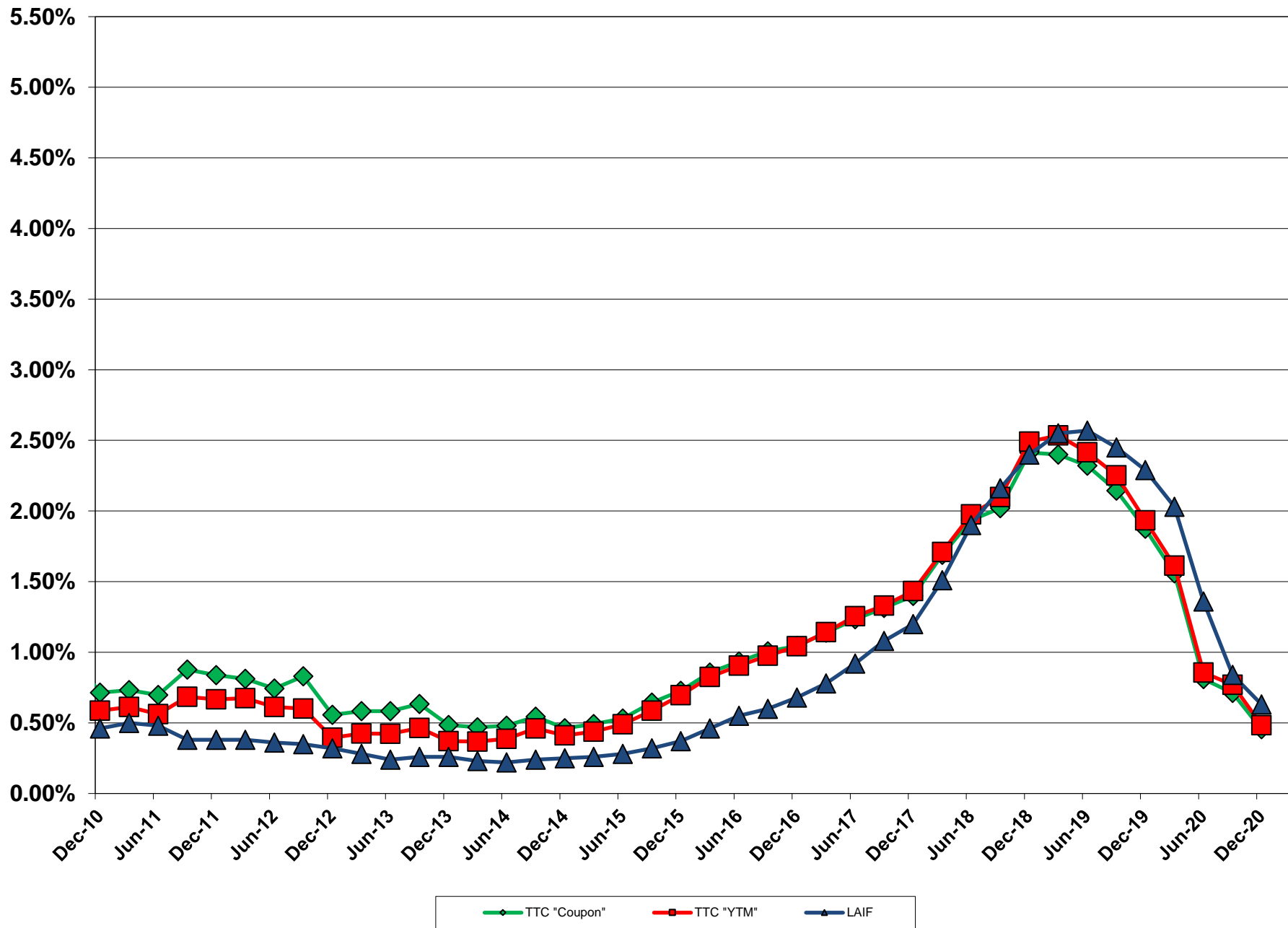
**INVESTMENTS MANAGED BY OUTSIDE CONTRACTOR**

**LAIF QUARTERLY APPORTIONMENT RATES**

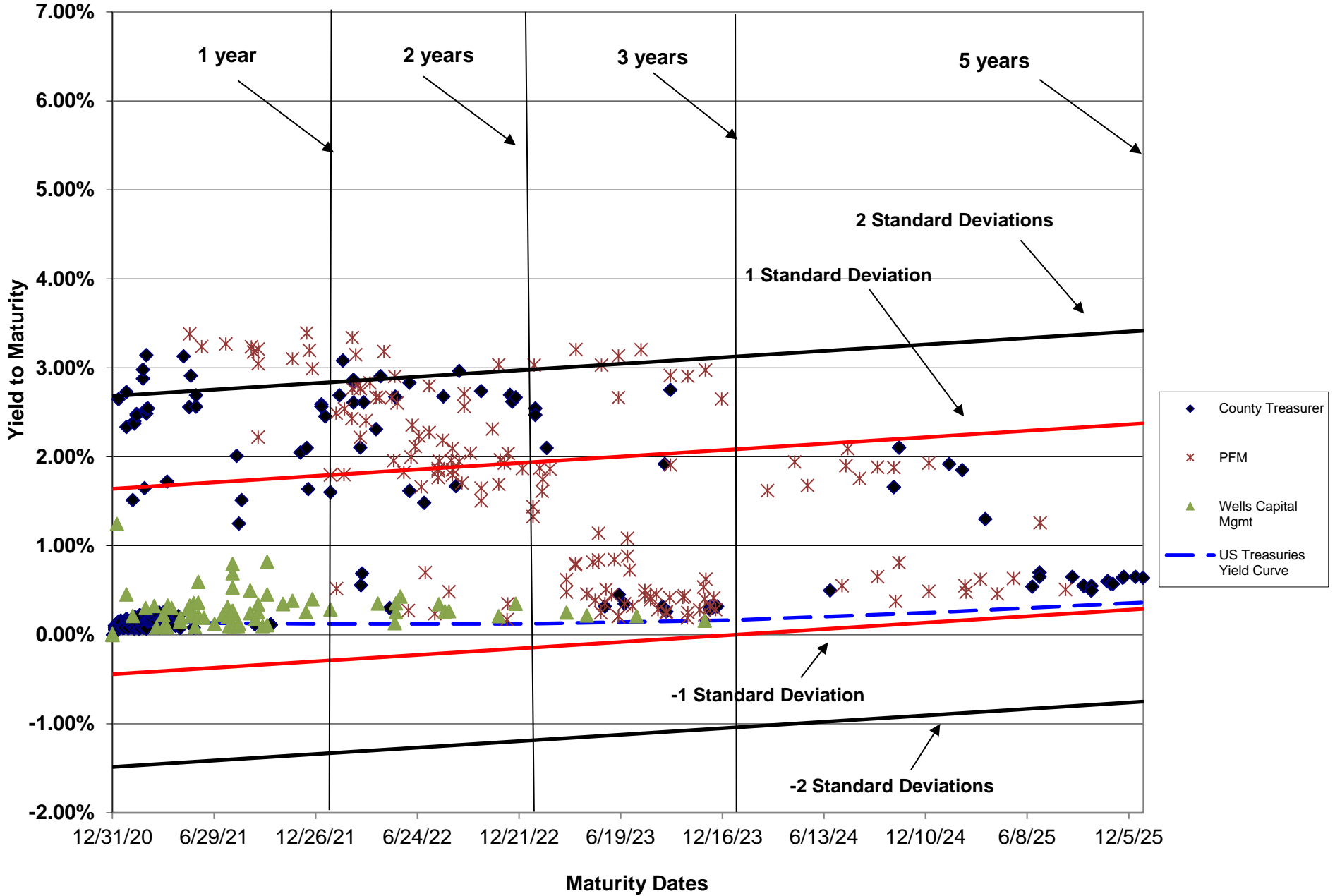
<b>Fiscal Year</b>		<b>Quarter Ending</b>			
		<b>September</b>	<b>December</b>	<b>March</b>	<b>June</b>
2020/21	Apportionment Rate	0.84%	0.63%		
2019/20	Apportionment Rate	2.45%	2.29%	2.03%	1.36%
2018/19	Apportionment Rate	2.16%	2.40%	2.55%	2.57%
2017/18	Apportionment Rate	1.08%	1.20%	1.51%	1.90%
2016/17	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 December 31, 2020



### Risk Assessment as of 12/31/20



## Risk Assessment

(Securities Greater Than or Less Than Two Standard Deviations)

As of December 31, 2020

<u>CUSIP</u>	<u>DESCRIPTION</u>	<u>PAR</u>	<u>COST</u>	<u>MARKET</u>	<u>COUPON (%)</u>	<u>MATURITY</u>	<u>S&amp;P Rating</u>	<u>YTM (%)</u>
						<u>DATE</u>		
478160CD4	CORP JOHNSON AND JOH	10,284,000.00	10,082,433.60	10,507,368.48	2.25%	3/3/2022	AAA	2.85%
478160CD4	CORP JOHNSON AND JOH	10,000,000.00	9,796,500.00	10,217,200.00	2.25%	3/3/2022	AAA	2.87%
037833BS8	CORP APPLE INC	20,000,000.00	19,679,400.00	20,023,800.00	2.25%	2/23/2021	AA+	2.88%
34532FAD4	CCCSIG ABS FORDL 201	159,609.13	159,596.64	159,596.64	2.90%	5/15/2022	NA	2.91%
3130AE3Q1	WT GOV FHLB NOTE	165,000.00	163,957.86	170,567.10	2.74%	4/20/2022	AA+	2.91%
3130ABCV6	RM GOV FHLB NOTES	5,000,000.00	4,854,900.00	5,030,200.00	1.69%	5/19/2021	AA+	2.91%
3130AEV80	RM GOV FHLB NOTES	5,000,000.00	4,960,695.00	5,218,400.00	2.75%	9/6/2022	AA+	2.97%
037833BS8	CORP APPLE INC	10,000,000.00	9,830,320.00	10,011,900.00	2.25%	2/23/2021	AA+	2.98%
34528FAD0	CCCSIG ABS FORDO 201	76,102.29	76,089.98	76,089.98	3.03%	11/15/2022	NA	3.04%
717081EM1	CCCSIG CORP PFIZER I	250,000.00	249,662.50	254,952.50	3.00%	9/15/2021	NA	3.05%
594918BA1	CORP MICROSOFT CORP	10,000,000.00	9,748,700.00	10,223,300.00	2.38%	2/12/2022	AAA	3.08%
58772TAC4	CCCSIG ABS MBALT 201	66,566.83	66,564.88	66,564.88	3.10%	11/15/2021	NA	3.10%
037833AR1	CORP APPLE INC	15,000,000.00	14,902,740.00	15,121,950.00	2.85%	5/6/2021	AA+	3.13%
14313FAD1	CCCSIG ABS CARMX 201	131,385.48	131,367.57	131,367.57	3.13%	6/15/2023	AAA	3.14%
30231GAV4	CORP EXXON MOBIL COR	12,640,000.00	12,374,185.60	12,658,075.20	2.22%	3/1/2021	AA+	3.14%
904764BF3	CCCSIG CORP UNILEVER	100,000.00	99,516.00	103,197.00	3.00%	3/7/2022	NA	3.15%
14913Q2N8	CCCSIG CORP CATERPIL	100,000.00	99,923.00	101,933.00	3.15%	9/7/2021	NA	3.18%
38141GWC4	CCCSIG CORP GOLDMAN	325,000.00	323,248.25	327,635.75	3.00%	4/26/2022	BBB+	3.18%
34531LAD2	CCCSIG ABS FORDL 201	7,869.86	7,869.19	7,869.19	3.19%	12/15/2021	AAA	3.20%
3137FKK39	CCCSIG MBS FHMS KP05	30,823.15	30,823.06	30,823.06	3.20%	7/25/2023	AA+	3.20%
46647PBB1	CCCSIG CORP JPMORGAN	800,000.00	800,000.00	829,048.00	3.21%	4/1/2023	NA	3.21%
58769LAC6	CCCSIG ABS MBALT 201	94,372.09	94,369.98	94,369.98	3.21%	9/15/2021	AAA	3.21%
05531FBD4	CCCSIG CORP BBT CORP	150,000.00	149,821.50	152,607.00	3.20%	9/3/2021	NA	3.24%
78012UEE1	CCCSIG ROYAL BANK OF	1,000,000.00	1,000,000.00	999,433.06	3.24%	6/7/2021	AA-	3.24%
05586CAC8	CCCSIG ABS BMWLT 201	16,902.39	16,900.04	16,900.04	3.26%	7/20/2021	AAA	3.27%
437076BV3	CCCSIG CORP HOME DEP	225,000.00	224,383.50	232,713.00	3.25%	3/1/2022	NA	3.34%
025816BU2	CCCSIG CORP AMERICAN	785,000.00	784,866.55	791,813.80	3.38%	5/17/2021	NA	3.38%
02665WCP4	CCCSIG CORP AMERICAN	300,000.00	299,856.00	308,613.00	3.38%	12/10/2021	A+	3.39%



**CONTRA COSTA COUNTY INVESTMENT POOL**

**AVERAGE INFORMATION**  
**October 1, 2020 through December 31, 2020**

	<b>AVERAGE DAILY BALANCE (PAR)</b>	<b>PERCENT OF PORTFOLIO</b>	<b>AVERAGE YTM</b>	<b>AVERAGE DAYS TO MATURITY AS A PERCENT OF PORTFOLIO</b>	<b>AVERAGE DAYS TO MATURITY FOR THE QUARTER</b>
<b>A. Investments Managed by Treasurer's Office<sup>1</sup></b>	\$2,937,324,251.58	78.94%	0.5733%	235.24	298
<b>B. Investments Managed by Outside Contractors<sup>2</sup></b>					
1. PFM	\$80,055,024.69	2.15%	1.4530%	16.33	759
2. Local Agency Investment Fund <sup>3</sup>	\$268,012,711.41	7.20%	0.5787%	0.07	1
3. Wells Capital Management	\$44,013,174.49	1.18%	0.2653%	3.07	259
4. CAMP <sup>4</sup>	\$299,649,000.43	8.05%	0.1500%	0.00	0
5. CalTRUST Liquidity Fund <sup>4</sup>	\$0.00	0.00%	0.0000%	0.00	0
6. US Bank <sup>4</sup>	\$4,994,057.63	0.13%	0.0100%	0.00	0
<b>C. Cash<sup>5</sup></b>	\$86,912,239.01	2.34%	0.1141%	0.00	0
<b>Total</b>	<u>\$3,720,960,459.24</u>	100.00%			
			* Weighted Average YTM of Portfolio =	<u>0.54%</u>	<u>255</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 DECEMBER 31, 2020**

<b><u>Pool Rates:</u></b>	YTM as of <u>12/31/20</u>	Quarterly Ave.	Quarterly Average DTM	
Total County Portfolio (w/ Cash)	0.73%	0.54%	271	*1
Investments Managed by Treasurer's Office	0.77%	0.57%	298	
PFM	1.62%	1.45%	759	
Wells Capital Management	0.24%	0.27%	259	
CAMP	0.27%	0.15%	51	*3
CalTRUST Liquidity Fund	N/A	0.00%	0	*3
US Bank (Federated)	0.01%	0.01%	6	*3
	Quarterly Apportionment Rate	PMIA Ave. Effective Yield		
Local Agency Investment Fund (LAIF)	0.63%	0.58%	165	*2
		10/1/20 - 12/31/20		
<b><u>Benchmarks:</u></b>	<u>12/31/20</u>	<u>High</u>	<u>Ave.</u>	<u>Low</u>
Federal Fund Rates Index <sup>*4</sup>	0.0800%	0.0800%	0.0800%	0.0800%
Six Month Treasury Bill	0.0913%	0.1641%	0.1098%	0.0875%
Six Month LIBOR	0.0712%	0.1063%	0.0892%	0.0712%
Vanguard Prime Money Mkt Fund <sup>*5</sup>	0.0000%			

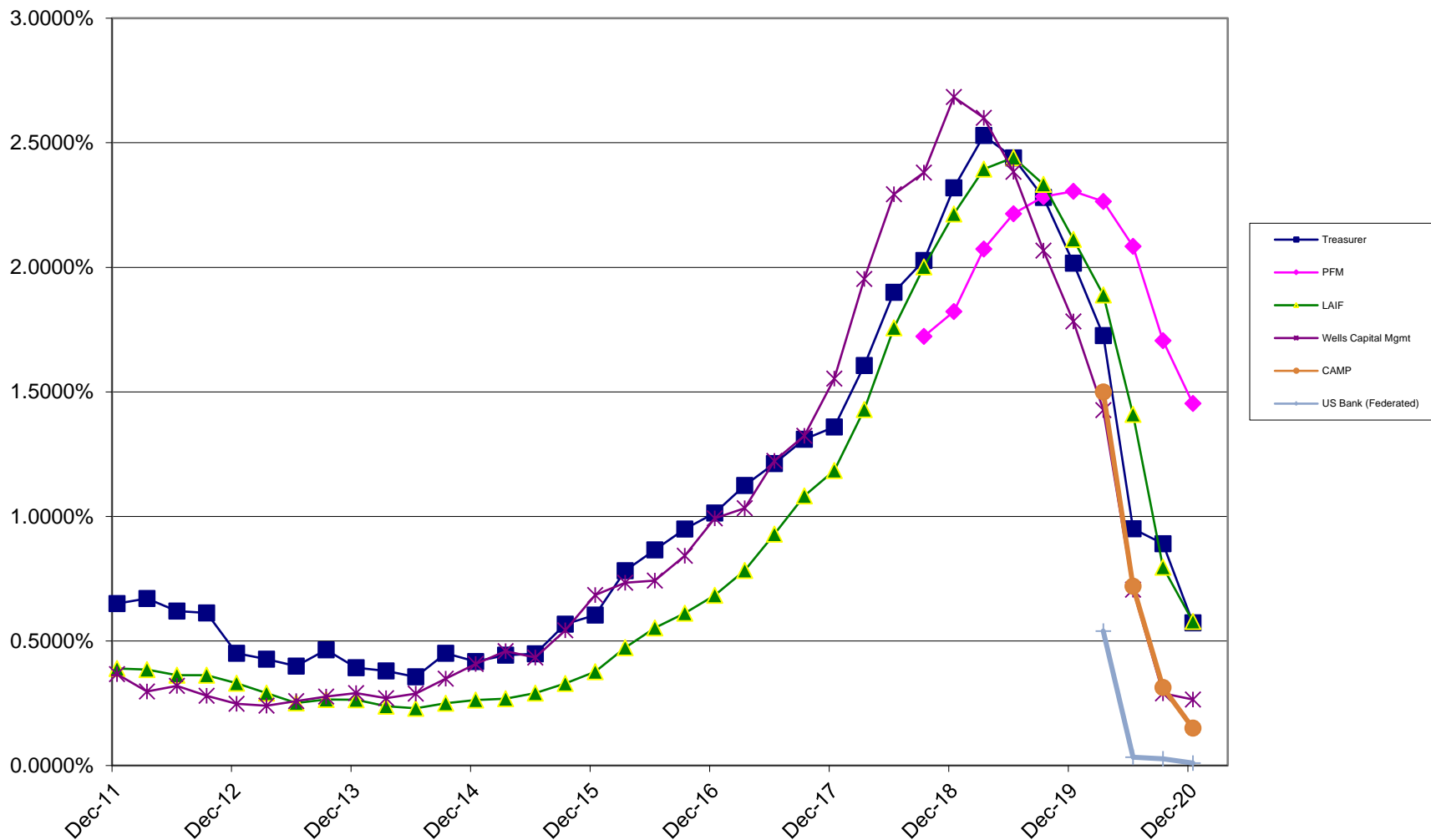
\*1. Cash is included in the calculation.

\*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. The ICAP Fed Funds Rates are posted by the ICAP Fed Funds Desk. These rates are general indications and are determined by using the levels posted to the desk by highly rated I

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



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

Exhibit VI

<u>Description</u>	<u>CUSIP</u>	<u>Maturity Date</u>	<u>Coupon Rate</u>	<u>Par (\$)</u>	<u>Market (\$)</u>	<u>Cost (\$)</u>	<u>Provisions</u>	<u>Fund #</u>
CORP MICROSOFT CORP	594918BP8	8/8/2021	1.55%	8,549,000.00	8,607,817.12	8,389,048.21	Make-whole call +10 bps	8177
CCCSIG ABS ALLYA 201	02007MAE0	6/15/2022	2.35%	34,428.07	34,424.09	34,424.09	10% collateral call	6911
CCCSIG JDOT 2018 COR	47788CAC6	4/18/2022	2.66%	23,508.89	23,507.21	23,507.20	10% collateral call	6911
CORP MICROSOFT CORP	594918BA1	2/12/2022	2.38%	10,000,000.00	10,223,300.00	9,748,700.00	Make-whole call +10 bps	8177
CCCSIG ABS HART 2018	44891KAD7	7/15/2022	2.79%	46,200.77	46,193.82	46,193.82	5% collateral call	6911
CCCSIG CORP AMERICAN	025816BU2	5/17/2021	3.38%	785,000.00	791,813.80	784,866.55	Callable on and anytime after 4/17/21	6911
CCCSIG ABS FORDO 201	34528FAD0	11/15/2022	3.03%	76,102.29	76,089.98	76,089.98	10% collateral call	6911
CCCSIG CORP BBT CORP	05531FBD4	9/3/2021	3.20%	150,000.00	152,607.00	149,821.50	Callable on and anytime after 8/3/21	6911
CORP APPLE INC	037833BS8	2/23/2021	2.25%	20,000,000.00	20,023,800.00	19,679,400.00	Make-whole call +15 bps	8801
CCCSIG ABS CARMX 201	14313FAD1	6/15/2023	3.13%	131,385.48	131,367.57	131,367.57	10% collateral call	6911
CCCSIG ABS MBART 201	58772RAD6	1/17/2023	3.03%	192,742.59	192,735.19	192,735.19	5% collateral call	6911
CORP JOHNSON AND JOH	478160CD4	3/3/2022	2.25%	10,284,000.00	10,507,368.48	10,082,433.60	Make-whole call +7.5 bps	8177
CCCSIG CORP CATERPIL	14913Q2N8	9/7/2021	3.15%	100,000.00	101,933.00	99,923.00	Make-whole call +10 bps	6911
CCCSIG CORP UNILEVER	904764BF3	3/7/2022	3.00%	100,000.00	103,197.00	99,516.00	Make-whole call +10 bps	6911
CCCSIG CORP PFIZER I	717081EM1	9/15/2021	3.00%	250,000.00	254,952.50	249,662.50	Make-whole call +5 bps	6911
CORP JOHNSON AND JOH	478160CD4	3/3/2022	2.25%	10,000,000.00	10,217,200.00	9,796,500.00	Make-whole call +7.5 bps	8177
CORP APPLE INC	037833BS8	2/23/2021	2.25%	10,000,000.00	10,011,900.00	9,830,320.00	Make-whole call +15 bps	8177
CCCSIG ABS FORDL 201	34531LAD2	12/15/2021	3.19%	7,869.86	7,869.19	7,869.19	5% deal call	6911
CCCSIG CORP AMERICAN	02665WCP4	12/10/2021	3.38%	300,000.00	308,613.00	299,856.00	Make-whole call	6911
CORP EXXON MOBIL COR	30231GAV4	3/1/2021	2.22%	12,640,000.00	12,658,075.20	12,374,185.60	Make-whole call +15bps	8177
CCCSIG ABS BMWLT 201	05586CAC8	7/20/2021	3.26%	16,902.39	16,900.04	16,900.04	5% deal call	6911
CCCSIG ABS MBALT 201	58769LAC6	9/15/2021	3.21%	94,372.09	94,369.98	94,369.98	5% deal call	6911
CCCSIG CORP HOME DEP	437076BV3	3/1/2022	3.25%	225,000.00	232,713.00	224,383.50	Make-whole call +10bps	6911
CORP APPLE INC	037833AR1	5/6/2021	2.85%	15,000,000.00	15,121,950.00	14,902,740.00	Make-whole call +10bps	8177
CCCSIG ABS GMCAR 201	36256XAD4	11/16/2023	2.97%	157,654.27	157,636.82	157,636.82	10% collateral call	6911
CCCSIG ABS MBALT 201	58772TAC4	11/15/2021	3.10%	66,566.83	66,564.88	66,564.88	5% deal call	6911
CCCSIG MBS FHMS KP05	3137FKK39	7/25/2023	3.20%	30,823.15	30,823.06	30,823.06	1% cleanup call	6911
CCCSIG ABS NAROT 201	65479KAD2	10/16/2023	2.90%	515,064.91	514,986.88	514,986.88	5% collateral call	6911
CCCSIG ABS ALLYA 201	02004WAC5	9/15/2023	2.91%	272,127.79	272,094.91	272,094.92	10% collateral call	6911
CCCSIG ABS GMALT 201	36256UAD0	12/20/2021	2.98%	92,203.69	92,189.22	92,189.22	10% collateral call	6911
CCCSIG CORP 3M COMPA	88579YBF7	3/1/2022	2.75%	245,000.00	252,222.60	244,884.85	Make-whole call +5bps	6911
CORP MICROSOFT CORP	594918BW3	2/6/2022	2.40%	15,000,000.00	15,305,850.00	14,877,450.00	Make-whole call +10bps	8177
CCCSIG ABS FORDL 201	34532FAD4	5/15/2022	2.90%	159,609.13	159,596.64	159,596.64	5% deal call	6911
CCCSIG CORP PFIZER I	717081ERO	3/11/2022	2.80%	170,000.00	175,105.10	169,989.80	Make-whole call +5bps	6911
CCCSIG CORP MERCK AN	589331AT4	9/15/2022	2.40%	300,000.00	310,128.00	296,934.00	Make-whole call +12.5bps	6911
CCCSIG CORP GOLDMAN	38141GWC4	4/26/2022	3.00%	325,000.00	327,635.75	323,248.25	Make-whole call +20bps	6911
CCCSIG CORP JPMORGAN	46647PBB1	4/1/2023	3.21%	800,000.00	829,048.00	800,000.00	One time call: 4/1/22	6911
CORP EXXON MOBIL COR	30231GAV4	3/1/2021	2.22%	14,000,000.00	14,020,020.00	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	21,030,000.00	19,705,800.00	Make-whole call +20bps; Callable on and after 7/15/23	8177
CORP CHEVRON CORP	166764AB6	12/5/2022	2.36%	10,000,000.00	10,355,600.00	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	10,412,600.00	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	10,054,500.00	9,907,160.00	Make-whole call +15bps; Callable on and after 4/15/21	8177
CORP EXXON MOBIL COR	30231GAV4	3/1/2021	2.22%	7,984,000.00	7,995,417.12	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	7,683,675.00	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	10,394,300.00	9,921,300.00	Make-whole call +12.5bps	8177
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	257,760.00	246,702.50	Make-whole call +10bps; Callable on and after 8/15/22	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	309,186.00	305,961.00	Call on and after 2/15/22	6911
CCCSIG CORP BURLINGT	12189LAF8	9/15/2021	3.45%	300,000.00	304,200.00	307,479.00	Make-whole call +20bps; Callable on and after 6/15/21	6911

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

Exhibit VI

<u>Description</u>	<u>CUSIP</u>	<u>Maturity Date</u>	<u>Coupon Rate</u>	<u>Par (\$)</u>	<u>Market (\$)</u>	<u>Cost (\$)</u>	<u>Provisions</u>	<u>Fund #</u>
CORP MICROSOFT CORP	594918BP8	8/8/2021	1.55%	8,549,000.00	8,607,817.12	8,389,048.21	Make-whole call +10 bps	8177
CCCSIG CORP HONEYWEL	438516BT2	8/8/2022	2.15%	170,000.00	174,513.50	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	411,332.00	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	349,479.20	339,527.40	Make-whole call +10bps	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	205,054.00	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	517,760.00	510,925.00	Make-whole call +10bps	6911
CCCSIG ABS COMET 201	14041NFU0	8/15/2024	1.72%	825,000.00	824,792.27	824,792.27	5% collateral call	6911
CCCSIG CORP CATERPIL	14913Q3C1	11/18/2022	1.95%	225,000.00	232,141.50	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	25,018,500.00	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	412,500.00	399,720.00	Callable on and after 1/2/23	6911
CCCSIG CORP ADOBE IN	00724PAA7	2/1/2023	1.70%	90,000.00	92,632.50	89,876.70	Make-whole call +5bps	6911
CORP TOYOTA MOTOR CR	89236TGT6	2/13/2025	1.80%	13,150,000.00	13,788,958.50	13,118,703.00	Make-whole call +10bps	8177
GOV FFCB CALLABLE NO	3133ELUT9	3/26/2025	1.30%	10,000,000.00	10,015,600.00	10,000,000.00	Callable on and after 3/26/21	8177
GOV FHLMC CALLABLE N	3134GVRQ3	5/6/2022	0.30%	10,000,000.00	10,002,500.00	10,000,000.00	One time call: 5/6/21	8177
CCCSIG CORP PEPSICO	713448EY0	5/1/2023	0.75%	200,000.00	202,852.00	199,604.00	Make-whole call +10bps	6911
CCCSIG CORP CHEVRON	166764BV1	5/11/2023	1.14%	185,000.00	188,896.10	185,000.00	Make-whole call +15bps	6911
CCCSIG CORP APPLE IN	037833DV9	5/11/2023	0.75%	375,000.00	379,473.75	373,980.00	Make-whole call +10bps	6911
CCCSIG CORP CITIGROU	172967MR9	5/15/2024	1.68%	250,000.00	257,527.50	250,000.00	Make-whole call +25bps	6911
CCCSIG CORP AMAZON.C	023135BP0	6/3/2023	0.40%	425,000.00	427,388.50	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	29,998,800.00	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	20,005,600.00	20,000,000.00	One time call: 6/24/22	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	20,009,600.00	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	25,007,250.00	25,000,000.00	One time call: 6/30/21	8177
GOV FNMA CALLABLE	3136G4XK4	6/30/2025	0.65%	20,000,000.00	20,002,200.00	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	95,479.75	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	395,632.00	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	10,000,800.00	10,000,000.00	Quarterly: starts 8/27/21	8177
GOV FHLMC CALLABLE N	3134GWH33	9/1/2023	0.32%	10,000,000.00	9,991,700.00	10,000,000.00	Quarterly: starts 9/1/21	8177
CCCSIG CORP UNILEVER	904764BJ5	9/14/2023	0.38%	100,000.00	100,315.00	99,872.00	Make-whole call +5bps	6911
GOV FFCB CALLABLE NO	3133EL7K4	9/16/2025	0.55%	10,000,000.00	9,985,600.00	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	75,397.50	75,122.44	Callable on and after 9/16/23	6911

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

Exhibit VI

<u>Description</u>	<u>CUSIP</u>	<u>Maturity Date</u>	<u>Coupon Rate</u>	<u>Par</u> (\$)	<u>Market</u> (\$)	<u>Cost</u> (\$)	<u>Provisions</u>	<u>Fund #</u>
CORP MICROSOFT CORP	594918BP8	8/8/2021	1.55%	8,549,000.00	8,607,817.12	8,389,048.21	Make-whole call +10 bps	8177
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	9,993,300.00	10,000,000.00	Quarterly: starts 9/30/21	8177
GOV CALLABLE FFCB NO	3133EL7K4	9/16/2025	0.55%	10,000,000.00	9,985,600.00	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	347,194.25	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	9,976,200.00	10,000,000.00	Quarterly: starts 9/30/22	8177
GOV FHLMC CALLABLE N	3134GWVC7	9/29/2025	0.50%	10,000,000.00	9,958,700.00	10,000,000.00	Quarterly: starts 9/29/22	8177
CCCSIG CORP PEPSICO	713448FB9	10/7/2023	0.40%	100,000.00	100,551.00	99,943.00	Make-whole call +5bps	6911
CCCSIG CORP BANK OF	06051GJH3	10/24/2024	0.81%	250,000.00	252,335.00	250,000.00	Make-whole call +10bps; Callable on and after 10/24/23	6911
CCCSIG ABS CARMX 202	14316HAC6	8/15/2025	0.50%	155,000.00	154,965.88	154,965.88	10% collateral call	6911
GOV FHLMC CALLABLE N	3134GW3Z7	10/28/2025	0.60%	10,000,000.00	10,025,300.00	10,000,000.00	Quarterly: starts 10/28/21	8177
GOV FNMA CALLABLE NO	3136G46N8	10/29/2025	0.60%	10,000,000.00	10,005,700.00	10,000,000.00	Quarterly: starts 10/29/21	8177
GOV FFCB CALLABLE NO	3133EMFR8	11/3/2025	0.54%	10,000,000.00	10,004,300.00	9,983,500.00	Callable on and after 11/3/22	8177
CCCSIG CORP BRISTOL	110122DT2	11/13/2023	0.54%	375,000.00	375,678.75	375,000.00	Callable on and after 11/13/21	6911
GOV FHLMC CALLABLE	3134GXEJ9	11/24/2025	0.64%	10,000,000.00	10,031,100.00	10,000,000.00	Quarterly: starts 11/24/21	8177
GOV FHLMC CALLABLE N	3134GXFA7	11/26/2025	0.65%	10,000,000.00	10,032,200.00	10,000,000.00	Quarterly: starts 11/26/21	8177
GOV FFCB CALLABLE NO	3133EMHL9	11/30/2023	0.31%	10,000,000.00	9,999,900.00	10,000,000.00	Callable on and after 11/30/21	8177
GOV FHLMC CALLABLE N	3134GXCA0	11/24/2023	0.32%	10,000,000.00	10,000,900.00	9,999,933.33	Quarterly: starts 11/24/21	8177
GOV FNMA CALLABLE NO	3135GA6J5	12/7/2023	0.32%	10,000,000.00	10,000,400.00	10,000,000.00	Quarterly: starts 12/7/21	8177
GOV FNMA CALLABLE NO	3135G06K4	12/17/2025	0.65%	10,000,000.00	10,002,300.00	10,000,000.00	Quarterly: starts 12/17/21	8177
GOV FNMA CALLABLE NO	3135G06Q1	12/30/2025	0.64%	10,000,000.00	10,012,600.00	10,000,000.00	Quarterly: starts 12/30/21	8177
				<b>\$ 561,819,562.20</b>	<b>\$ 566,437,140.42</b>	<b>\$ 559,194,393.28</b>		

Notes:  
6911 - CCC School Insurance Group  
8177 - County Treasurer

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

<u>DESCRIPTION</u>	<u>CUSIP</u>	<u>MATURITY DATE</u>	<u>PAR</u> (\$)	<u>MARKET</u> (\$)	<u>COST</u> (\$)	<u>PROVISIONS</u>
BMWOT 2019-A A2	05588CAB8	5/25/2022	155,698.47	156,129.50	155,695.18	5% collateral call
BANK OF NEW YORK MELLON CORP	06406FAA1	4/15/2021	700,000.00	706,848.71	706,398.00	Make-whole call; Callable on and after 3/15/21
COPAR 2019-1 A2	14042WAB6	4/15/2022	27,160.46	27,214.87	27,158.16	10% collateral call
MBALT 2019-A A3	58772TAC4	11/15/2021	214,731.71	215,911.29	216,979.69	5% deal call
CHARLES SCHWAB CORP	808513AV7	5/21/2021	700,000.00	701,022.36	700,868.00	Float Quarterly: LIBOR +32bps; Callable after 4/21/21
TAOT 2018-C A3	89231AAD3	12/15/2022	581,810.39	590,654.21	590,696.64	5% collateral call
TOYOTA MOTOR CREDIT CORP	89236TCZ6	4/8/2021	500,000.00	504,299.88	500,905.00	Make-whole call +15bps
VZOT 2018-A A1B	92348XAB1	4/20/2023	624,650.11	625,154.62	624,650.11	10% collateral call
FHMS K-715 A2	3137BAHA3	1/25/2021	96,622.32	96,821.91	97,105.43	1% collateral call
NALT 2018-A A3	65478BAD3	9/15/2021	30,858.04	30,937.21	30,472.31	10% collateral call
GMALT 2019-1 A3	36256UAD0	12/20/2021	327,835.36	329,539.47	331,088.10	10% collateral call
FORDL 2020-A A3	34531MAD0	3/15/2023	590,000.00	598,405.39	589,971.33	5% deal call
US BANK NA	90331HPK3	1/21/2022	750,000.00	751,258.25	750,000.00	Float quarterly: LIBOR +18bps; Callable after 12/21/21
BLACKROCK INC	09247XAH4	5/24/2021	450,000.00	458,909.72	467,374.50	Make-whole call +25bps until 5/24/21
CATERPILLAR FINANCIAL SERVICES CORP	14913Q2W8	5/17/2021	535,000.00	541,415.83	545,839.10	Make-whole call +10bps until 2/17/21
PNC BANK NA	69353REY0	12/9/2021	700,000.00	714,797.92	720,391.00	Callable on and after 11/9/21
BANK OF AMERICA CORP	06051GHH5	5/17/2022	700,000.00	711,288.16	717,486.00	Make-whole call +15 until 5/17/21
CITIBANK NA	17325FAQ1	7/23/2021	700,000.00	720,755.98	721,000.00	Make-whole call +10bps until 6/23/21
AMXCA 2018-8 A	02582JJH4	9/15/2021	665,000.00	679,657.69	688,015.23	5% collateral call
TRUIST BANK	86787EBE6	5/17/2022	700,000.00	725,406.31	728,287.00	Callable on and after 4/17/22
SACRAMENTO CALIF WTR REV	786089JA1	9/1/2021	550,000.00	556,248.00	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	638,238.83	630,000.00	Make-whole call +5bps
CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	15189XAP3	6/1/2021	700,000.00	704,521.75	706,367.90	Make-whole call +12.5bps until 5/1/21 then callable anytime
HERSHEY CO	427866BA5	5/15/2021	700,000.00	710,061.12	712,166.00	Make-whole call +10bps until 5/15/21
NAROT 2019-B A3	65479HAC1	11/15/2023	600,000.00	612,258.67	612,257.81	5% collateral call
HAROT 2020-2 A2	43813DAB4	11/15/2022	715,215.27	717,073.54	717,170.94	10% collateral call
WOART 2020-B A2A	98163WAG1	7/17/2023	800,000.00	801,673.80	801,750.00	10% collateral call
HONEYWELL INTERNATIONAL INC	438516CD6	8/19/2022	500,000.00	500,776.03	500,000.00	Float quarterly: LIBOR +23bps; Callable after 8/19/22
			<b>14,944,582.12</b>	<b>15,127,281.00</b>	<b>15,140,093.42</b>	



Exhibit VII  
State of California

Pooled Money Investment Account

Portfolio as of 12-31-20

## PAR VALUES MATURING BY DATE AND TYPE

### Maturities in Millions of Dollars

ITEM	1 day to 30 days	31 days to 60 days	61 days to 90 days	91 days to 120 days	121 days to 150 days	151 days to 180 days	181 days to 210 days	211 days to 270 days	271 days to 1 year	1 year to 2 years	2 years to 3 years	3 years to 4 years	4 years to 5 year/out
TREASURY	\$ 1,850	\$ 6,500	\$ 5,700	\$ 4,200	\$ 7,400	\$ 3,000	\$ 6,300	\$ 6,500	\$ 10,750	\$ 5,450	\$ 750		
REPO													
TDs	\$ 1,441	\$ 783	\$ 981	\$ 293	\$ 400	\$ 500							
AGENCY	\$ 2,807	\$ 5,002	\$ 1,975	\$ 1,770	\$ 2,100	\$ 1,248	\$ 1,250	\$ 850	\$ 1,675	\$ 833	\$ 1,200		
CP	\$ 3,450	\$ 2,200	\$ 1,600	\$ 600	\$ 550	\$ 100	\$ 200	\$ 150					
CDs + BNs	\$ 3,000	\$ 5,400	\$ 1,650	\$ 1,700	\$ 1,100	\$ 650	\$ 1,100	\$ 600	\$ 250				
CORP BND													
<b>TOTAL</b>													
<b>\$ 107,807</b>	<b>\$ 12,548</b>	<b>\$ 19,885</b>	<b>\$ 11,906</b>	<b>\$ 8,563</b>	<b>\$ 11,550</b>	<b>\$ 5,498</b>	<b>\$ 8,850</b>	<b>\$ 8,100</b>	<b>\$ 12,675</b>	<b>\$ 6,283</b>	<b>\$ 1,950</b>	<b>\$ -</b>	<b>\$ -</b>
<b>PERCENT</b>	<b>11.6%</b>	<b>18.4%</b>	<b>11.0%</b>	<b>7.9%</b>	<b>10.7%</b>	<b>5.1%</b>	<b>8.2%</b>	<b>7.5%</b>	<b>11.8%</b>	<b>5.8%</b>	<b>1.8%</b>	<b>0.0%</b>	<b>0.0%</b>

Notes:

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





**State of California  
Pooled Money Investment Account  
Market Valuation  
12/31/2020**

Description	Carrying Cost Plus Accrued Interest Purch.	Amortized Cost	Fair Value	Accrued Interest
United States Treasury:				
Bills	\$ 35,405,712,930.37	\$ 35,432,444,038.95	\$ 35,437,534,000.00	NA
Notes	\$ 22,978,289,919.79	\$ 22,975,600,175.26	\$ 23,203,472,000.00	\$ 87,687,683.50
Federal Agency:				
SBA	\$ 457,313,707.11	\$ 457,313,707.11	\$ 453,196,763.66	\$ 194,387.40
MBS-REMICs	\$ 13,009,086.19	\$ 13,009,086.19	\$ 13,667,627.97	\$ 60,269.69
Debentures	\$ 2,847,411,888.51	\$ 2,847,280,694.06	\$ 2,860,796,440.00	\$ 5,309,372.25
Debentures FR	\$ 50,004,819.33	\$ 49,999,902.66	\$ 49,999,902.66	\$ 7,000.00
Debentures CL	\$ 500,000,000.00	\$ 500,000,000.00	\$ 499,778,000.00	\$ 675,389.00
Discount Notes	\$ 15,173,292,694.21	\$ 15,178,921,383.10	\$ 15,179,217,080.00	NA
Supranational Debentures	\$ 418,341,915.19	\$ 417,532,042.97	\$ 418,199,950.00	\$ 2,285,076.75
Supranational Debentures FR	\$ 150,065,910.68	\$ 150,065,910.68	\$ 150,116,479.89	\$ 71,271.38
CDs and YCDs FR	\$ 300,000,000.00	\$ 300,000,000.00	\$ 300,031,000.00	\$ 55,330.75
Bank Notes	\$ -	\$ -	\$ -	\$ -
CDs and YCDs	\$ 15,150,000,000.00	\$ 15,150,000,000.00	\$ 15,149,513,647.63	\$ 14,168,375.02
Commercial Paper	\$ 8,843,502,722.19	\$ 8,847,289,347.29	\$ 8,847,888,754.14	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -	\$ -
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 4,396,500,000.00	\$ 4,396,500,000.00	\$ 4,396,500,000.00	NA
PMIA & GF Loans	\$ 691,023,000.00	\$ 691,023,000.00	\$ 691,023,000.00	NA
<b>TOTAL</b>	<b>\$ 107,374,468,593.57</b>	<b>\$ 107,406,979,288.27</b>	<b>\$ 107,650,934,645.95</b>	<b>\$ 110,514,155.74</b>

Fair Value Including Accrued Interest

\$ 107,761,448,801.69

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

The value of each participating dollar equals the fair value divided by the amortized cost (1.002271318). 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 \$20,045,426.35 or \$20,000,000.00 x 1.002271318.

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



Pooled Money Investment Account

Exhibit VII (b)  
State of California  
Page 1

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# DISCLOSURE STATEMENT

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

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

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

Following are the State of California Treasurer's holdings in each category as of December 31, 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	\$500.000 million
b. LIBOR Agency Floater	\$200.000 million
c. 3 month LIBOR Corporate Floater	\$0.000 million
d. 3 month LIBOR Bank Floater	\$300.000 million
e. 2 year CMT Corporate Floater	\$0.000 million
f. 3 month T-Bill Agency Floater	\$0.000 million
g. 3 month T-Bill Corporate Floater	\$0.000 million

U.S. \$1,000.000 million As of: 12/31/20

2. Asset-Backed Securities

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

Asset-Backed Securities

	Amount
a. Small Business Administration Pools	\$457.314 million
b. Agency MBS-REMIC'S	<u>\$13.009 million</u>
(Medium term sub-total)	\$470.323 million
c. Commercial Paper (Short term sub-total)	\$2,048.570 million

U.S. \$2,518.893 million As of: 12/31/20

Total Portfolio As of: 12/31/20 \$107,374,468,593.57

Structured notes and Medium-term Asset-backed securities as a percent of portfolio:  
1.37%

Short-term Asset-Backed Commercial Paper (ABCP) as a percent of portfolio:  
1.91% \*

Total Medium-term and Short-term Structured notes and Asset-backed securities  
as a percent of portfolio:  
3.28%

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

**Portfolio Stress Test<sup>1</sup>**  
as of December 31, 2020

Par Value	3,650,884,401.36	Book Price	99.871
Book Value	3,646,191,844.12	Average Days to Maturity	267
Market Value	3,660,851,949.65	Coupon	0.4548%
Market Price	100.273	YTM (TR)	0.4902%

Yield Change (bps)	Market Value (\$)	Market Price (\$)	Gain/Loss <sup>2</sup> (bps)
-50	3,674,282,839.32	100.641	77.10
-25	3,667,538,066.63	100.456	58.58
-10	3,663,519,403.73	100.346	47.56
0	3,660,851,949.61	100.273	40.25
10	3,658,193,765.87	100.200	32.94
25	3,654,223,773.16	100.091	22.03
50	3,647,652,832.22	99.911	4.01

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 77 bps. If the yield were to go up by 50 bps, the market value of the portfolio would increase by about 4 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.

## Treasurer's Office

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

# Contra Costa County




**Russell V. Watts**  
Treasurer-Tax Collector

**Brice E. Bins**  
Chief Deputy  
Treasurer-Tax Collector

**Belinda Zhu**  
Assistant County Treasurer

**Date:** 2/3/2021

**To:** Members of Treasury Oversight Committee

**From:** Belinda Zhu, Assistant County Treasurer 

**Subject:** Approval of Annual Audit for Calendar Year 2020

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### Recommendation(s):

Approve an annual audit of Treasury by the Contra Costa County Auditor-Controller for Calendar Year 2020.

FEBRUARY 16, 2021

# Overview of the Economy & General Market Conditions

CONTRA COSTA COUNTY

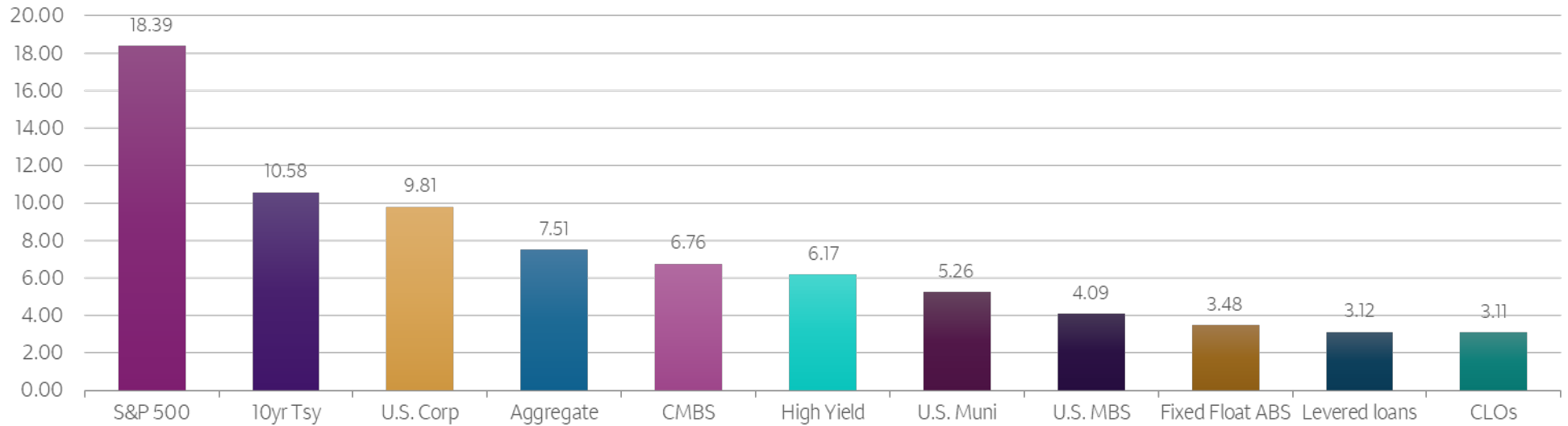
TREASURY OVERSIGHT COMMITTEE MEETING

Karen Smith, Client Relations Director

# Summary of asset class returns

## Year-to-date returns

December 31, 2020



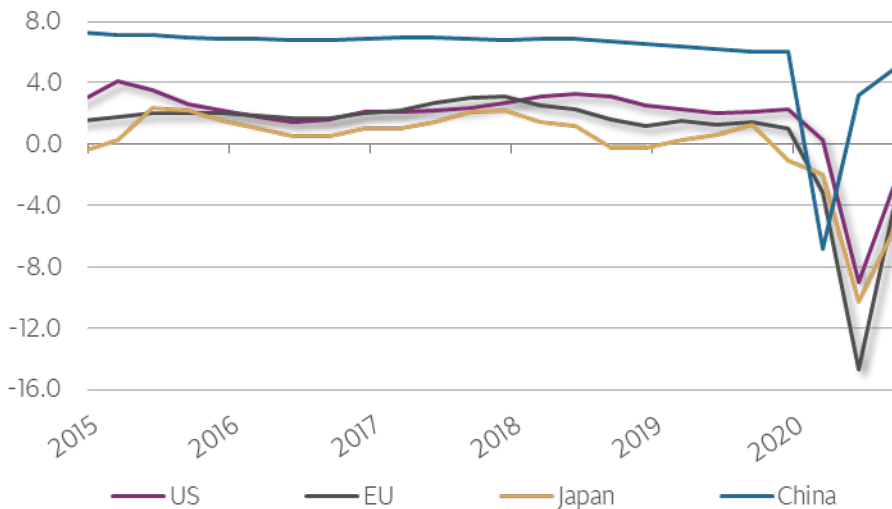
Total return	S&P 500	10yr Tsy	U.S. Corp	Aggregate	CMBS	High Yield	U.S. Muni	U.S. MBS	Fixed Float ABS	Levered loans	CLOs
1 month	3.84	-0.58	0.49	0.14	0.73	1.91	0.68	0.24	0.29	1.35	0.71
3 month	12.14	-1.91	2.99	0.67	1.19	6.48	2.02	0.33	0.74	3.81	2.15
6 month	22.16	-1.87	4.73	1.29	3.39	11.49	3.23	0.45	2.04	8.11	4.30
<b>YTD</b>	<b>18.39</b>	<b>10.58</b>	<b>9.81</b>	<b>7.51</b>	<b>6.76</b>	<b>6.17</b>	<b>5.26</b>	<b>4.09</b>	<b>3.48</b>	<b>3.12</b>	<b>3.11</b>
1 year	18.39	10.58	9.81	7.51	6.76	6.17	5.26	4.09	3.48	3.12	3.11

Source: Bloomberg, ICE Bank of America Merrill Lynch, JP Morgan, Barclays, S&P.  
Past performance is no guarantee of future results

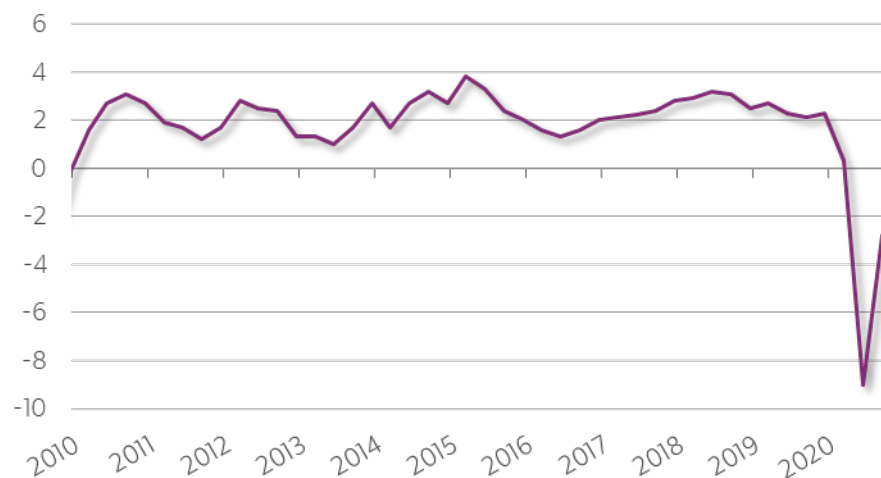


# Economic overview: Growth trends

## GDP growth: Major developed economies



## U.S. GDP: Year-over-year growth



## Global macro trends

### COVID-19 pandemic still the dominant driver

- A worldwide upsurge slows the recovery
- Vaccine deployment very slow in most countries
- Fiscal support packages still in play in key economies
- Brexit largely complete with some loose ends to tie up
- Oil market has stabilized but faces secular headwinds
- China's relationship with the rest of the world still contentious

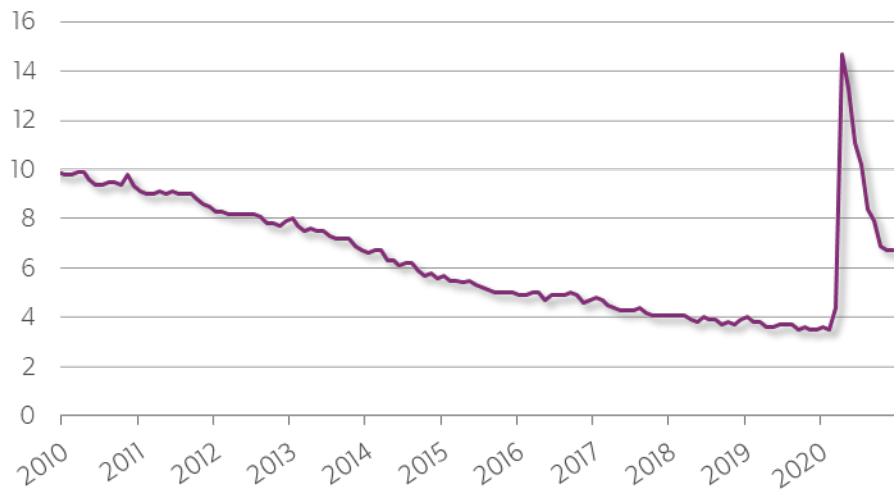
## U.S. growth

### Recovery still rolling, but COVID concerns have not gone away

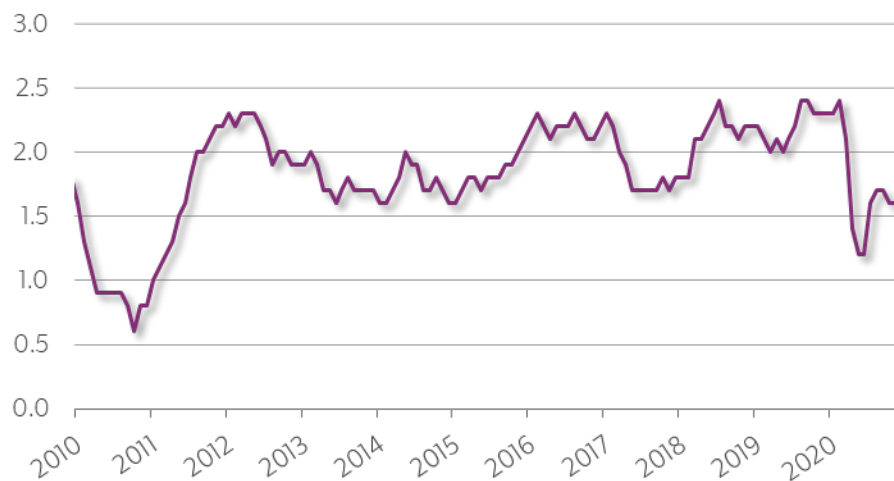
- Surge in COVID cases puts a damper on near term activity
- Deployment of vaccines still in the early stages
- Consumption of goods remains firm; services a mixed bag
- Wage and other income growth and more government stimulus checks have supported consumption
- The housing market continues to be very strong
- A 'dog-leg' patterned recovery remains the base case: initial strong bounce followed by a slower return to pre-COVID levels
- A period of significant acceleration likely to accompany the containment of COVID

# Economic overview: Employment and inflation

## U3 unemployment rate



## Core CPI



## Employment

### Labor market recovery stalled in December

- Payrolls shrank as COVID-vulnerable industries weakened
- Unemployment rate stable at 6.7%
- Labor force participation fairly steady at a depressed level
- Labor market is likely to strengthen further in 2021 as vaccine deployment should allow some of the hardest hit industries to re-emerge

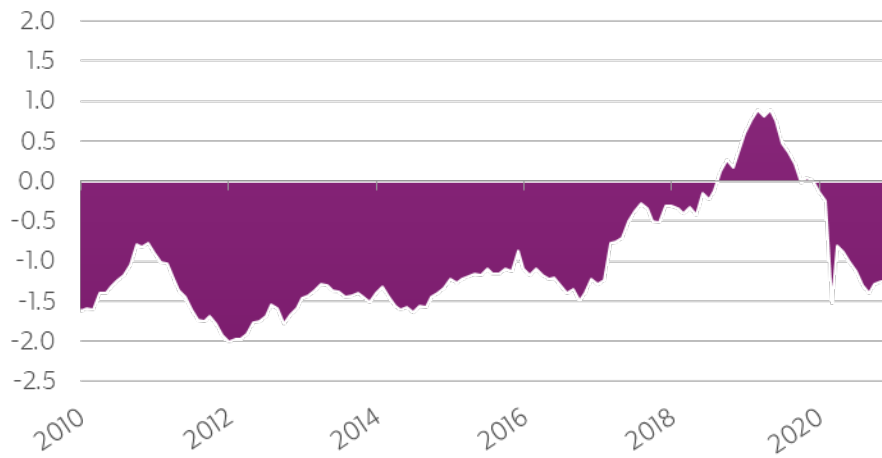
## Inflation

### Most price indices have bounced significantly from their lows

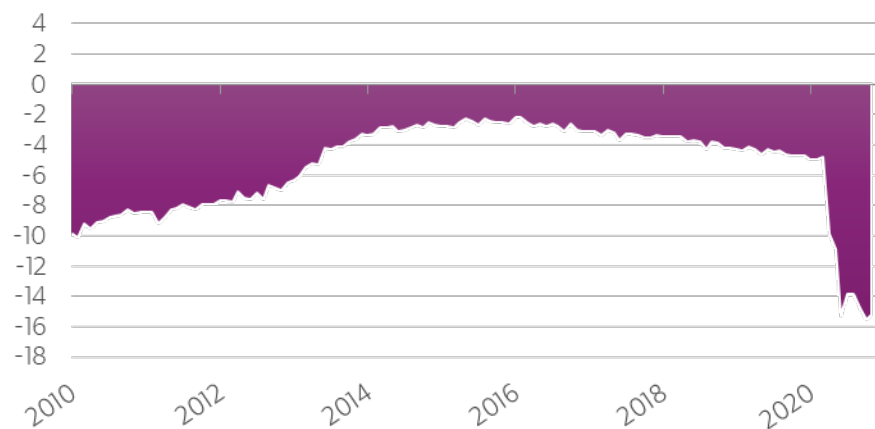
- Inflation remains subdued
- Inflation expectations have trended higher
- Massive spending/stimulus programs across the developed world along with expansive monetary/credit regimes could eventually lead to higher inflation
- De-globalization – should it materialize – could be somewhat reflationary
- Technology remains a powerful secular disinflationary force

# Economic overview: Monetary policy

## Fed funds rate in real terms



## U.S. federal budget deficit as % of GDP



## Monetary

### The Fed is committed to highly accommodative monetary policy

- Short term policy rates to be pegged near zero for the foreseeable future
- FOMC sees no rate hikes on the horizon
- Bond purchases to continue for now; taper eventually

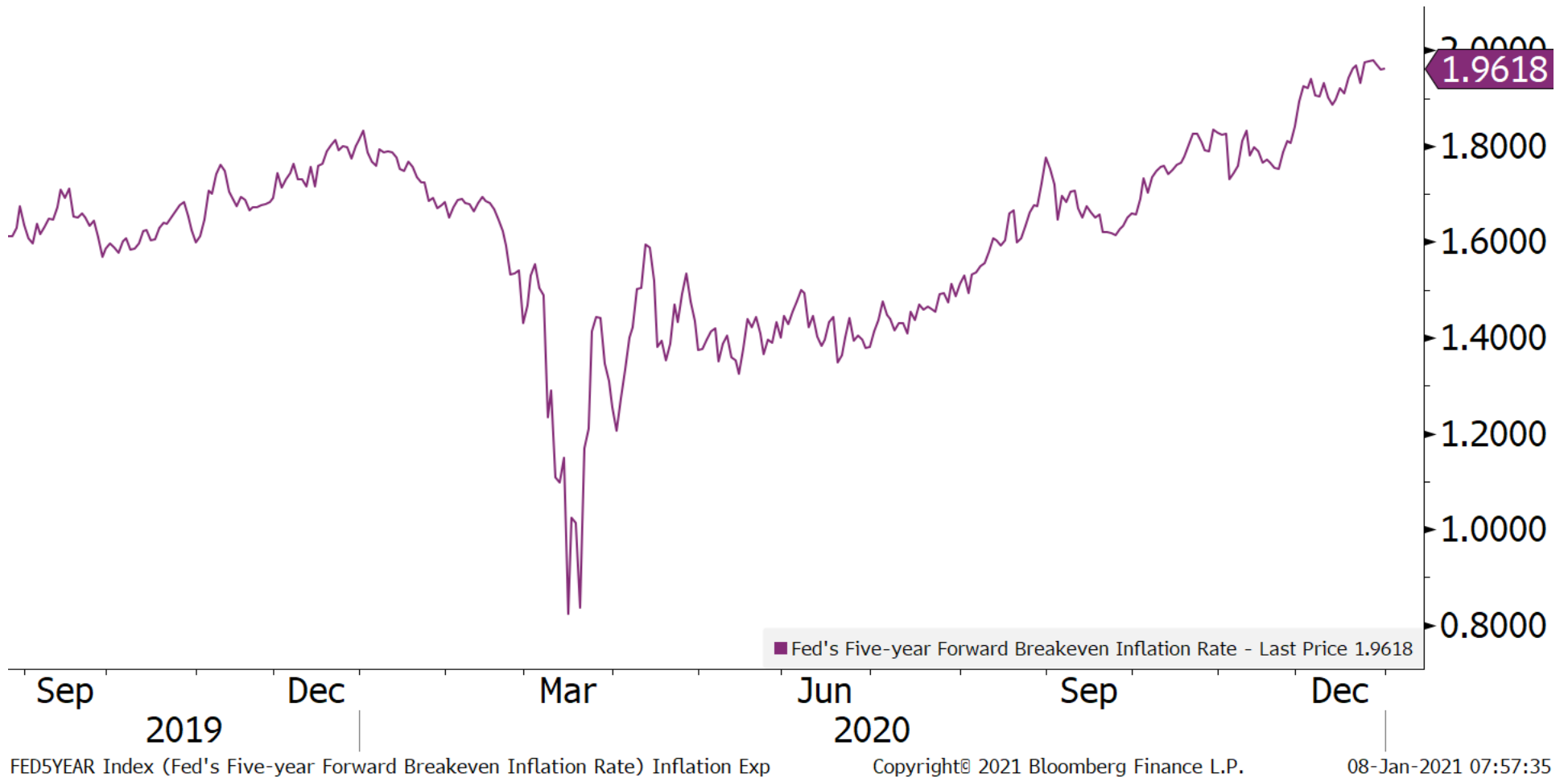
## Fiscal

### 2021 could be a year of significant changes

- More stimulus spending is likely in early 2021
- Infrastructure spending, aid to state & local government likely
- Tax policy changes possible with slim Democratic majority
- Regulatory actions in 2021 will likely impact both the macro picture and industry outlooks
- The U.S. will almost certainly run very large deficits for the foreseeable future
- Very low Treasury yields make deficit spending less painful

# Inflation Expectations: Federal Reserve 5 year 5 years forward

Easy monetary policy + easy fiscal policy + potential growth spurt = higher inflation expectations



Source: Bloomberg

FED5YEAR

# Making sense of a market transformed

- Consumer shifts towards e-commerce, social media and online entertainment
- Business automation, reshoring of automation, de-risking of supply chains, and the conversion to virtual workforces
- Use of monetary stimulus to manipulate interest rates and monetize debt
- Dependence on deficits to finance spending and transfer payments

# Systemic risk monitor

## Travel industry bankruptcies

Event probability: Medium

Global impact: Medium

Although promising news of a COVID-19 vaccine has raised hopes (and stock prices) worldwide, lockdowns will continue until the vaccine is widely deployed, presenting an existential threat to the global travel industry as tourists and business travelers are forced to cancel or postpone trips indefinitely. Airlines have canceled flights worldwide to contain the spread, with recent data showing global flight schedules down an average of 46% and international tourism down 70% through the first eight months of the year. According to the United Nations World Tourism Organization, export revenues lost from international tourism total around \$460 billion for the first half of 2020. The U.S. Transportation Security Administration passenger screenings increased during the Thanksgiving week, but are still down about 70% year over year. Cruise lines have halted operations and mothballed ships, with many of the largest of the cruise line operators canceling cruises through the end of the first quarter of 2021. Casinos are open across the U.S. with various degrees of social distancing measures, although many gamblers prefer to stay local instead of travel to Las Vegas, which leaves them subject to state lockdown restrictions. Hotels continue to suffer, with occupancy rates at around 35%, down about 30% from similar dates in 2019. As the number of COVID-19 cases continues to rise in the U.S. and Europe, industries associated with travel, leisure, and gaming will likely underperform, leaving many companies within these industries unable to survive without additional government assistance.

## Emerging market sovereign debt crisis

Event probability: Medium

Global impact: Medium

The pandemic has punished already-weak government balance sheets in many emerging market (EM) countries, potentially spurring a future EM sovereign debt crisis. As of mid-October, Fitch Ratings has 30 EM sovereigns on a negative outlook, up from 13 at the end of 2019. Fitch has made a record 35 EM sovereign downgrades during the year, and Moody's has downgraded notable countries such as India, Mexico, South Africa, and Turkey, additionally assigning negative outlooks to each. According to the International Monetary Fund's (IMF's) website, through the end of November, the IMF has provided over \$102 billion in COVID-19 financial assistance to 83 developing countries, many of which are constrained from issuing sovereign debt due to elevated rates. Countries that are heavily reliant on tourism have been hit particularly hard, as have oil exporters. Demand from major trading partners for EM exports has collapsed as many major economies haven't yet fully reopened. While COVID-19 vaccine developments are encouraging, a widespread rollout in EM countries may take time. Further economic deterioration is likely, and an EM sovereign debt crunch could itself become a contagion.

## Cloud-computing bubble

Event probability: High

Global impact: Medium

Cloud-computing and software-as-a-service (SaaS) stocks have potentially moved to bubble-like valuations that could contract significantly once a COVID-19 vaccine is widely deployed. Small- and mid-cap software stocks, in particular, have recently traded at levels that are at or near 20-year highs based on a variety of both absolute and relative valuation metrics. The effects of the recent pandemic have also contributed to a historic dearth of companies that can substantially grow revenues and earnings in an uncertain economy. As the scarcity of these types of companies has grown, the valuations for their equity securities have risen substantially. When the U.S. economy exhibits more sustained, robust growth, the current growth scarcity premium afforded to these names could erode and compress valuations within cloud software overall, but especially for those software stocks with the highest valuations and those closely tied to stay-at-home/work-from-home trends. In November, three highly effective vaccines for COVID-19 were announced. Cloud software stocks experienced significant underperformance on the days the vaccine news was reported. Strategies overweight these specific parts of the information technology sector will likely underperform if cloud-computing and SaaS valuations return to more normal levels.

# 2021 Outlook & forecast

	Current	Forecast	↑ Pressure to forecast	↓ Pressure to forecast
<b>Credit Spreads</b>	+101	+85 to +115	<ul style="list-style-type: none"> <li>Lingering COVID19 effects</li> <li>End of Fed asset purchase programs</li> <li>Low yields deter buyers</li> </ul>	<ul style="list-style-type: none"> <li>Muted net supply in 2021</li> <li>Strong foreign demand</li> <li>Distribution of COVID19 vaccine</li> </ul>
<b>Credit Yields</b>	1.75%	1.60% - 2.00%	<ul style="list-style-type: none"> <li>Inflation expectations push treasury yields higher</li> <li>Gradual end to accommodative Fed policy</li> <li>Credit spreads begin year at tight-end of range</li> </ul>	<ul style="list-style-type: none"> <li>Continued tightening of credit spreads</li> <li>Political pressure to retain accommodative monetary policy stimulus</li> </ul>
<b>Fed Funds Rate</b>	0.00 – 0.25%	0.00 – 0.25%	<ul style="list-style-type: none"> <li>Fed forced to tighten as inflation picks up</li> <li>Inflation continues in non-traditional channels – equity markets, housing, etc.</li> </ul>	<ul style="list-style-type: none"> <li>We do not expect negative rates</li> <li>Continue to see economic impact of COVID19</li> <li>Dots point to zero-lower-bound through 2021</li> </ul>
<b>Front-end treasury yields</b>	2y: 0.15% 5y: 0.19%	2y: 0.10 – 0.25% 5y: 0.15 – 0.40%	<ul style="list-style-type: none"> <li>Inflation causes Fed to accelerate tightening schedule</li> </ul>	<ul style="list-style-type: none"> <li>Economic growth remains muted</li> <li>Foreign central banks remain accommodative</li> <li>Political pressure for Fed to remain accommodative</li> </ul>
<b>Longer-end treasury yields</b>	10y: 0.85% 30y: 1.60%	10y: 0.75 – 1.25% 30y: 1.50 – 2.00%	<ul style="list-style-type: none"> <li>Economic recovery accelerates after introduction of COVID19 vaccine</li> <li>Inflation expectations puts upward pressure on treasury yields and steepening continues</li> </ul>	<ul style="list-style-type: none"> <li>Prolonged economic impact of COVID19</li> <li>Consumer recovery lags economic recovery</li> <li>Fed introduces yield curve control policy</li> </ul>
<b>Corporate supply</b>	Gross: \$1.7 trillion Net: \$690 billion	Gross: \$1.2tr (-30%) Net: \$450bn (-55%)	<ul style="list-style-type: none"> <li>Issuers look to take advantage of low rates</li> <li>Continue to see issuers extend debt maturities</li> <li>M&amp;A activity expected to accelerate</li> </ul>	<ul style="list-style-type: none"> <li>Elevated redemptions amidst lower rates</li> <li>Issuers raised liquidity in 1H 2020</li> </ul>

Source: Bloomberg Barclays as of December 31, 2020

## Wells Fargo Securities U.S. Economic Forecast

	Actual								Forecast								Actual		Forecast	
	2019				2020				2021				2022				2019	2020	2021	2022
	1Q	2Q	3Q	4Q	1Q	2Q	3Q	4Q	1Q	2Q	3Q	4Q	1Q	2Q	3Q	4Q	2019	2020	2021	2022
Real Gross Domestic Product (a)	2.9	1.5	2.6	2.4	-5.0	-31.4	33.4	4.0	1.3	4.0	9.1	6.6	3.8	3.5	3.2	3.0	2.2	-3.5	4.6	4.8
Personal Consumption	1.8	3.7	2.7	1.6	-6.9	-33.2	41.0	4.0	-1.0	5.6	11.7	7.9	4.1	3.9	3.7	3.5	2.4	-3.8	5.2	5.7
Business Fixed Investment	4.2	0.0	1.9	-0.3	-6.7	-27.2	22.9	14.0	2.6	2.2	4.1	5.9	5.7	4.9	4.6	4.3	2.9	-4.0	5.0	4.9
Equipment	2.0	-3.8	-1.7	-1.7	-15.2	-35.9	68.2	18.9	1.9	1.3	3.9	7.1	6.9	5.3	5.0	4.4	2.1	-5.3	8.7	5.5
Intellectual Property Products Structures	4.5	4.1	5.3	4.6	2.4	-11.4	8.4	7.5	4.0	5.2	6.9	6.3	6.0	5.6	5.1	4.9	6.4	1.6	4.9	5.8
Residential Investment	8.2	1.6	3.6	-5.3	-3.7	-33.6	-17.4	3.5	1.5	-1.5	-1.1	1.5	1.9	2.1	2.5	2.8	-0.6	-10.5	-4.3	1.4
Government Purchases	-1.7	-2.1	4.6	5.8	19.0	-35.6	63.0	26.0	7.5	7.5	14.0	12.0	9.0	7.0	6.5	6.5	-1.7	5.5	13.9	9.2
Net Exports	2.5	5.0	2.1	2.4	1.3	2.5	-4.8	-3.2	3.5	-2.8	1.9	1.1	0.8	0.5	0.5	0.5	2.3	1.0	-0.5	0.6
Pct. Point Contribution to GDP	-907.4	-951.4	-950.2	-861.5	-788.0	-775.1	-1019.0	-1093.0	-1093.3	-1083.0	-1093.7	-1108.2	-1123.3	-1138.6	-1158.0	-1177.7	-917.6	-918.8	-1094.5	-1149.4
Inventories Change	0.6	-0.8	0.0	1.5	1.1	0.6	-3.2	-1.6	0.0	0.2	-0.2	-0.3	-0.3	-0.3	-0.4	-0.4	-0.2	0.0	-1.0	-0.3
Pct. Point Contribution to GDP	101.7	49.4	44.0	-1.1	-80.9	-287.0	-3.7	60.0	95.0	85.0	75.0	70.0	70.0	70.0	70.0	70.0	48.5	-77.9	81.3	70.0
	0.2	-1.0	-0.1	-0.8	-1.3	-3.5	6.6	1.4	0.7	-0.2	-0.2	-0.1	0.0	0.0	0.0	0.0	0.0	-0.7	0.9	-0.1
Nominal GDP (a)	4.0	4.1	4.0	3.9	-3.4	-32.8	38.3	5.4	3.7	5.9	11.1	8.6	5.7	5.3	5.2	5.0	4.0	-2.4	6.5	6.7
Real Final Sales	2.7	2.5	2.7	3.2	-3.6	-28.1	25.9	3.0	0.5	4.2	9.4	6.7	3.9	3.5	3.2	3.0	2.2	-2.9	3.9	4.9
Retail Sales (b)	2.7	3.4	3.9	4.0	1.2	-7.7	4.1	4.5	6.5	15.2	1.4	1.2	2.6	3.5	4.2	4.8	3.5	0.6	5.8	3.8
Inflation Indicators (b)																				
PCE Deflator	1.4	1.5	1.5	1.5	1.7	0.6	1.2	1.2	1.4	2.3	1.9	2.0	1.8	1.8	1.8	1.8	1.5	1.2	1.9	1.8
"Core" PCE Deflator	1.7	1.7	1.8	1.6	1.8	1.0	1.4	1.3	1.4	2.0	1.7	1.8	1.8	1.8	1.8	1.8	1.7	1.4	1.7	1.8
Consumer Price Index	1.6	1.8	1.8	2.0	2.1	0.4	1.3	1.2	1.6	2.9	2.1	2.1	2.1	2.2	2.2	2.2	1.8	1.2	2.2	2.2
"Core" Consumer Price Index	2.1	2.1	2.3	2.3	2.2	1.3	1.7	1.6	1.6	2.4	1.9	2.0	2.1	2.2	2.2	2.2	2.2	1.7	2.0	2.2
Producer Price Index (Final Demand)	1.9	2.0	1.6	1.1	1.1	-1.0	0.0	0.6	1.3	3.2	2.6	2.3	2.2	2.3	2.3	2.3	1.7	0.2	2.4	2.3
Employment Cost Index	2.8	2.7	2.8	2.7	2.8	2.7	2.4	2.2	1.8	1.7	1.7	1.8	2.0	2.1	2.2	2.2	2.7	2.5	1.8	2.1
Real Disposable Income (b)	3.2	2.1	1.8	1.6	1.4	12.2	6.8	3.9	7.6	-6.9	-3.1	-0.3	-3.5	1.8	3.1	3.0	2.2	6.1	-0.9	1.1
Nominal Personal Income (b)	4.7	4.1	3.5	3.5	3.2	10.7	7.1	4.4	8.1	-3.9	-1.4	1.4	-1.7	3.6	4.9	4.9	3.9	6.3	0.9	2.9
Industrial Production (a)	-1.9	-2.3	1.1	0.4	-6.8	-42.6	42.5	6.4	4.8	4.7	5.3	5.5	5.1	4.6	4.4	4.1	0.9	-6.9	5.1	4.9
Capacity Utilization	78.6	77.8	77.6	77.2	75.8	66.0	72.1	73.3	74.4	75.2	76.2	77.2	78.1	79.0	79.8	80.6	77.8	71.8	75.8	79.4
Corporate Profits Before Taxes (b)	-1.1	1.7	-0.5	1.3	-6.7	-19.3	3.5	2.5	15.0	30.0	5.0	3.0	6.0	6.0	3.0	3.0	0.3	-5.0	12.2	4.5
Corporate Profits After Taxes	-3.3	0.5	-0.3	1.3	-5.7	-18.8	2.8	3.2	14.4	29.9	5.3	2.9	6.0	6.0	3.0	3.0	-0.4	-4.6	12.1	4.5
Federal Budget Balance (c)	-372	-56	-237	-357	-387	-2001	-388	-585	-1522	-274	-118	-406	-531	-135	-327	-314	-984	-3132	-2500	-1400
Trade Weighted Dollar Index (d)	109.8	109.7	111.0	109.8	112.7	110.3	106.6	103.3	102.1	101.5	101.0	100.5	100.0	99.4	99.0	98.5	110.1	109.0	101.3	99.2
Nonfarm Payroll Change (e)	139	159	203	210	-303	-4427	1322	283	233	600	683	392	300	247	230	215	178	-781	477	248
Unemployment Rate	3.9	3.7	3.6	3.6	3.8	13.1	8.8	6.8	6.6	6.4	6.0	5.7	5.4	5.1	4.8	4.5	3.7	8.1	6.2	5.0
Housing Starts (f)	1.20	1.26	1.29	1.43	1.48	1.08	1.43	1.56	1.40	1.42	1.47	1.48	1.48	1.49	1.50	1.51	1.29	1.39	1.44	1.49
Light Vehicle Sales (g)	16.9	17.0	17.0	16.8	15.0	11.3	15.3	16.1	15.6	15.7	15.7	16.1	16.1	16.8	16.7	17.1	17.0	14.4	15.8	16.7
Crude Oil - Brent - Front Contract (h)	63.8	67.6	61.5	61.7	51.0	34.7	43.8	45.5	52.0	52.0	50.0	52.0	53.0	55.0	57.0	55.0	63.6	43.7	51.5	55.0
Quarter-End Interest Rates (i)																				
Federal Funds Target Rate	2.50	2.50	2.00	1.75	0.25	0.25	0.25	0.25	0.25	0.25	0.25	0.25	0.25	0.25	0.25	0.25	2.25	0.50	0.25	0.25
Secured Overnight Financing Rate (h)	2.43	2.43	2.28	1.67	1.23	0.05	0.09	0.09	0.10	0.10	0.10	0.10	0.10	0.10	0.10	0.10	2.20	0.36	0.10	0.10
3 Month LIBOR	2.60	2.32	2.09	1.91	1.45	0.30	0.23	0.24	0.25	0.25	0.25	0.25	0.25	0.25	0.25	0.25	2.33	0.65	0.25	0.25
Prime Rate	5.50	5.50	5.00	4.75	3.25	3.25	3.25	3.25	3.25	3.25	3.25	3.25	3.25	3.25	3.25	3.25	5.25	3.50	3.25	3.25
Conventional Mortgage Rate	4.28	3.80	3.61	3.72	3.45	3.16	2.89	2.69	2.95	3.10	3.15	3.25	3.35	3.40	3.45	3.50	3.94	3.12	3.11	3.43
3 Month Bill	2.40	2.12	1.88	1.55	0.11	0.16	0.10	0.09	0.10	0.10	0.10	0.10	0.10	0.10	0.10	0.10	2.11	0.36	0.10	0.10
6 Month Bill	2.44	2.09	1.83	1.60	0.15	0.18	0.11	0.09	0.10	0.10	0.10	0.10	0.10	0.10	0.10	0.10	2.11	0.37	0.10	0.10
1 Year Bill	2.40	1.92	1.75	1.59	0.17	0.16	0.12	0.10	0.10	0.10	0.10	0.10	0.15	0.15	0.15	0.20	2.05	0.37	0.10	0.16
2 Year Note	2.27	1.75	1.63	1.58	0.23	0.16	0.13	0.13	0.15	0.15	0.20	0.20	0.25	0.25	0.30	0.40	1.97	0.39	0.18	0.30
5 Year Note	2.23	1.76	1.55	1.69	0.37	0.29	0.28	0.36	0.55	0.65	0.70	0.75	0.80	0.90	0.95	1.05	1.95	0.53	0.66	0.93
10 Year Note	2.41	2.00	1.68	1.92	0.70	0.66	0.69	0.93	1.20	1.35	1.45	1.55	1.65	1.70	1.75	1.80	2.14	0.89	1.39	1.73
30 Year Bond	2.81	2.52	2.12	2.39	1.35	1.41	1.46	1.65	2.00	2.15	2.30	2.40	2.45	2.45	2.50	2.55	2.58	1.56	2.21	2.49

Forecast as of: January 13, 2021

Notes: (a) Compound Annual Growth Rate Quarter-over-Quarter

(b) Year-over-Year Percentage Change

(c) Quarterly Sum - Billions USD; Annual Data Represents Fiscal Yr.

(d) Federal Reserve Advanced Foreign Economies Index, 2006=100 - Quarter End

(e) Average Monthly Change

(f) Millions of Units - Annual Data - Not Seasonally Adjusted

(g) Quarterly Data - Average Monthly SAAR; Annual Data - Actual Total Vehicles Sold

(h) Quarterly Average of Daily Close

(i) Annual Numbers Represent Averages





Contra  
Costa  
County

To: Board of Supervisors  
From: Russell Watts, Treasurer-Tax Collector  
Date: December 8, 2020

Subject: DELEGATION OF INVESTMENT AUTHORITY TO THE COUNTY TREASURER FOR CALENDAR YEAR 2021

**RECOMMENDATION(S):**

APPROVE the delegation of authority to the County Treasurer for investing and reinvesting County funds and the funds of other depositors in the County treasury, or to sell or exchange securities so purchased, pursuant to section 53607 of the State Government Code.

**FISCAL IMPACT:**

The County Treasurer manages and invests the funds of all County agencies, 21 Special Districts, 19 School Districts and one Community College District. Centralizing this function creates a dedicated staff of investment professionals and creates greater efficiency, economies of scale and greater investment power.

**BACKGROUND:**

State law provides that the Board of Supervisors may delegate to the County Treasurer the authority "to invest or to reinvest funds of a local agency, or to sell or exchange securities so purchased" for a one year period. It is recommended that this delegation be renewed through the calendar year 2021.

APPROVE

OTHER

RECOMMENDATION OF CNTY ADMINISTRATOR

RECOMMENDATION OF BOARD COMMITTEE

Action of Board On: 12/08/2020  APPROVED AS RECOMMENDED  OTHER

Clerks Notes:

**VOTE OF SUPERVISORS**

- AYE: John Gioia, District I Supervisor
- Candace Andersen, District II Supervisor
- Diane Burgis, District III Supervisor
- Karen Mitchoff, District IV Supervisor
- Federal D. Glover, District V Supervisor

I hereby certify that this is a true and correct copy of an action taken and entered on the minutes of the Board of Supervisors on the date shown.

ATTESTED: December 8, 2020

David J. Twa, County Administrator and Clerk of the Board of Supervisors

By: June McHuen, Deputy

Contact: Ronda Boler (925)  
957-2806

cc:

**CONSEQUENCE OF NEGATIVE ACTION:**

If the Delegation of Authority is not approved, each of the County Agencies, 21 Special Districts, 19 School Districts and one Community College District would have to manage their own funds. This would be less cost efficient for all entities.

## Treasurer's Office

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

# Contra Costa County



**Russell V. Watts**  
Treasurer-Tax Collector

**Brice E. Bins**  
Chief Deputy  
Treasurer-Tax Collector

**Belinda Zhu**  
Assistant County Treasurer

**Date:** 2/3/2021

**To:** Members of Treasury Oversight Committee

**From:** Ronda Boler, Executive Secretary, Treasurer-Tax Collector's Office

**Subject:** Form 700 – Statement of Economic Interests

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On Wednesday 1/27/2021, the County Clerk of Board sent an email from the NetFile System (enclosed) to all Form 700 filers regarding the Form 700 Annual E-filing. The email includes the detailed steps on how to use the NetFile system. The County of Contra Costa County encourages all filers to use NetFile's paperless system to electronically file your Form 700. Visit [www.netfile.com/filer](http://www.netfile.com/filer) to file. The annual deadline is April 1, 2021.

If you have questions regarding how to access NetFile for online filing, please contact Ronda Boler at [ronda.boler@tax.cccounty.us](mailto:ronda.boler@tax.cccounty.us) or 925-957-2806. You may also e-mail FPPC at [filerhelp@netfile.com](mailto:filerhelp@netfile.com) with any questions regarding Form 700. The FPPC will respond to your inquiry within one to three days.

Thank you.

Enclosed:

1. Email from Contra Costa County Clerk of the Board

1/27/2021



# Contra Costa County

Clerk-Recorder/Elections – Clerk of the Board

625 Court Street

Martinez, CA 94553

Re: Annual Statement of Economic Interests Form 700 Required

Dear Filer,

This is notice that your position is identified in the County of Contra Costa's Conflict of Interest Code as a designated filer of the Form 700 Statement of Economic Interests. Your Annual Statement is due no later than 4/1/2021.

Except for deadlines that fall on Saturday, Sunday, or an official state holiday, there is no provision in the law for an extension of a filing deadline. Government Code section 91013 provides that late statements are subject to a \$10 per day late fine, up to a maximum of \$100.

To e-file your Form 700, use NetFile, the County of Contra Costa's e-filing system:

1. Log in to the system at <https://netfile.com/filer>.
2. The e-mail address assigned to you in the system is: [ronda.boler@tax.cccounty.us](mailto:ronda.boler@tax.cccounty.us).
3. **New Users:** Click the "New User? Request a Password" link, input your City email address, and the system will send you an e-mail with a link to set your password.  
**Existing Users:** If you have lost or forgotten your password, click the "Lost Your Password?" link, enter your email address, and the system will send you an e-mail with a link to set your new password. Your old password will become invalid.
4. Log in to begin the Form 700 filing process.

After you log in, click the "Get Help for this Page" button for information and instructions. Each page also includes links to short instructional videos. At the end of the process, you can create a draft document for review. When you are satisfied with the document, please e-file your document. You do NOT have to print, sign, and submit a paper copy of your e-filed statement.

Your data is saved in the system for future filings; next time, you will only need to edit any changes. This will increase the accuracy of your filing and will help you avoid filing amendments.

For questions regarding this letter, you may contact our office at (925) 655-2000 or [ClerkoftheBoard@cob.cccounty.us](mailto:ClerkoftheBoard@cob.cccounty.us).

Sincerely,

Lauren Hull  
Management Analyst