

CONTRA COSTA COUNTY
TREASURER'S QUARTERLY INVESTMENT REPORT
AS OF MARCH 31, 2021

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*No Treasury Pool assets were invested in the CalTRUST Liquidity fund during the quarter.

EXECUTIVE SUMMARY

- The Treasurer's investment portfolio is in compliance with Government Code 53600 et. seq..
- The Treasurer's investment portfolio is in compliance with the Treasurer's current investment policy.
- The Treasurer's investment portfolio has no securities lending, reverse repurchase agreements or derivatives.
- As of 3/31/21, the fair value of the Treasurer's investment portfolio was 100.17% of the cost. Approximately 84 percent of the portfolio or over \$3.66 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	\$4,383,212,009.33
Cost	\$4,380,337,002.68
Market Value	\$4,387,633,246.82
Weighted Yield to Maturity	0.37%
Weighted Average Days to Maturity	247 days
Weighted Duration	0.66 year

Notes:

1. All reporting information is unaudited but due diligence was utilized in its preparation. The information in this report is subject to change without notice.
2. There may be slight differences between the investment pool summary pages and the attached statements and exhibits from time to time. The variances are largely due to the timing difference in recording and/or posting transactions, interests, security values, etc.
3. All securities and amounts reported are denominated in U.S. Dollars.

CONTRA COSTA COUNTY INVESTMENT POOL
As of March 31, 2021

<u>TYPE</u>	<u>PAR VALUE</u>	<u>COST</u>	<u>FAIR VALUE</u>	<u>PERCENT OF TOTAL COST</u>
A. Investments Managed by Treasurer's Office				
1. U.S. Treasuries (STRIPS, Bills, Notes)	\$127,638,000.00	\$127,541,858.61	\$127,630,086.87	2.91%
2. U.S. Agencies				
Federal Home Loan Banks	86,880,000.00	86,667,463.16	87,435,567.18	1.98%
Federal National Mortgage Association	186,000,000.00	185,598,353.00	186,790,940.00	4.24%
Federal Farm Credit Banks	164,356,000.00	164,238,708.52	164,741,270.04	3.75%
Federal Home Loan Mortgage Corporation	165,331,000.00	165,266,223.88	164,435,299.46	3.77%
Subtotal	602,567,000.00	601,770,748.56	603,403,076.68	13.74%
3. Supranationals - International Government	55,000,000.00	54,893,406.67	54,142,850.00	1.25%
4. Money Market Instruments				
Commercial Paper	1,482,100,000.00	1,481,540,916.86	1,481,882,794.15	33.82%
Negotiable Certificates of Deposit	1,083,870,000.00	1,083,870,000.00	1,083,984,731.78	24.74%
Time Deposit	3,401.36	3,401.36	3,401.51	0.00%
Subtotal	2,565,973,401.36	2,565,414,318.22	2,565,870,927.44	58.57%
5. Corporate Notes	189,483,000.00	187,651,149.25	192,555,100.34	4.28%
TOTAL (Section A.)¹	3,540,661,401.36	3,537,271,481.31	3,543,602,041.33	80.75%
B. Investments Managed by Outside Contractors				
1. PFM	78,547,817.05	78,614,442.19	79,214,916.35	1.79%
2. Local Agency Investment Fund (LAIF)	297,778,960.52	297,778,960.52	298,157,096.03 ²	6.80%
3. Wells Capital Management	43,854,801.56	44,303,089.82	44,290,164.27 ³	1.01%
4. CAMP	345,614,752.91	345,614,752.91	345,614,752.91	7.89%
5. CalTRUST (Liquidity Fund)	-	-	-	0.00%
6. US Bank (Federated Tax Free Cash Fund)	4,217,741.87	4,217,741.87	4,217,741.87	0.10%
7. Other				
a. EBRCB Bond	1,428,780.65	1,428,780.65	1,428,780.65	0.03%
TOTAL (Section B.)	771,442,854.56	771,957,767.96	772,923,452.08	17.62%
C. Cash	71,107,753.41	71,107,753.41	71,107,753.41	1.62%
⁴GRAND TOTAL (FOR A , B, & C)	\$4,383,212,009.33	\$4,380,337,002.68	\$4,387,633,246.82	100.00%

Notes:

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

CONTRA COSTA COUNTY INVESTMENT POOL
As of March 31, 2021

CONTRA COSTA COUNTY INVESTMENT POOL - EARNING STATISTICS

	Fiscal Year To Date	Quarter To Date
Average Daily Balance (\$)	3,710,455,131.80	4,236,267,576.94
Net Earnings (\$)	17,805,072.66	4,742,349.97
Earned Income Yield	0.63%	0.45%

CONTRA COSTA COUNTY INVESTMENT POOL - PORTFOLIO STATISTICS

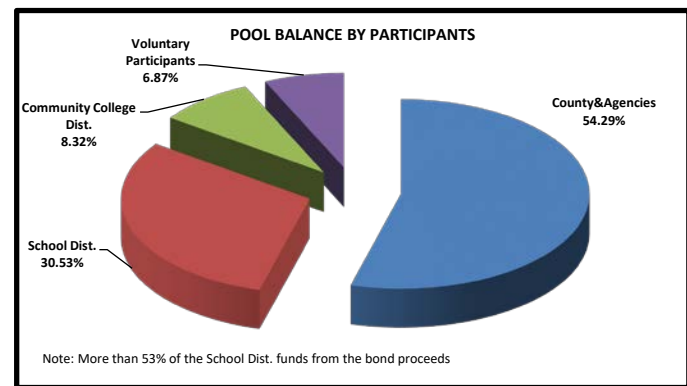
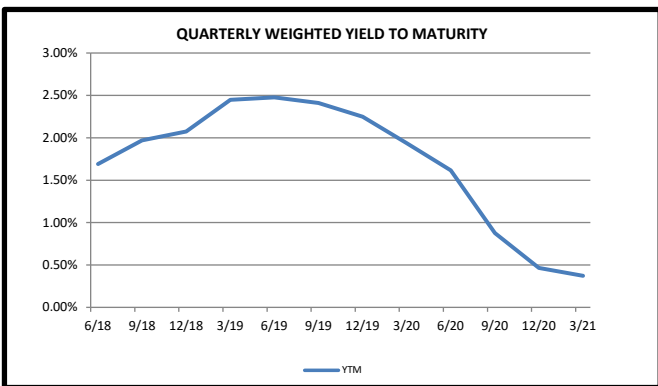
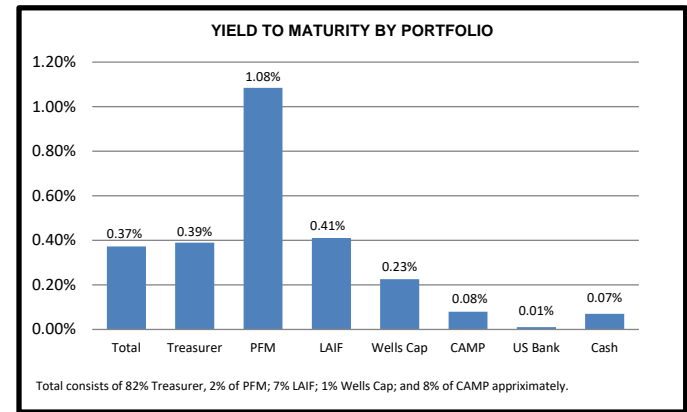
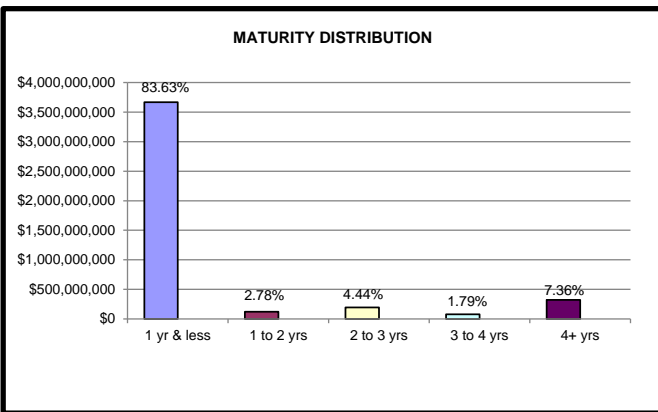
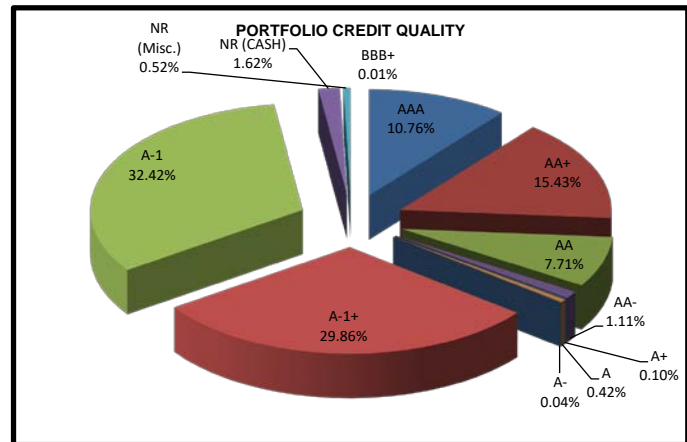
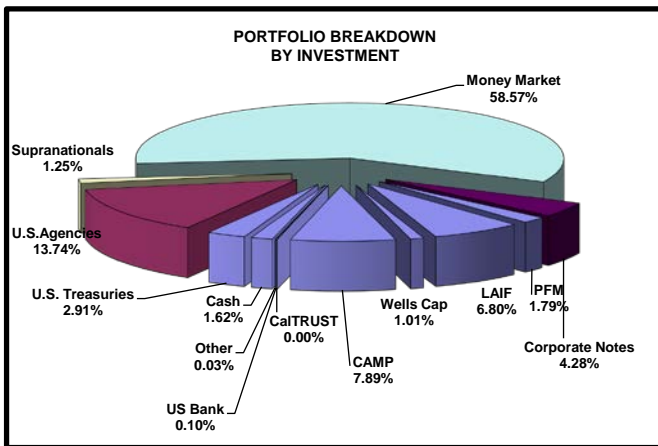
Investment Type	Par Value (\$)	Fair Value (\$)	YTM (%)	WAM (days)	Percentage of Portfolio
U.S. Treasury	127,638,000.00	127,630,086.87	0.09	120	2.91%
Agencies	602,567,000.00	603,403,076.68	0.92	1036	13.75%
Commercial Paper	1,482,100,000.00	1,481,882,794.15	0.13	54	33.77%
NCD/YCD	1,083,870,000.00	1,083,984,731.78	0.13	57	24.71%
Corporate Notes	189,483,000.00	192,555,100.34	2.33	742	4.39%
Time Deposit	3,401.36	3,401.51	0.08	54	0.00%
Supranationals	55,000,000.00	54,142,850.00	0.58	1629	1.23%
PFM	78,547,817.05	79,214,916.35	1.08	742	1.81%
LAIF	297,778,960.52	298,157,096.03	0.41	1	6.80%
CAMP	345,614,752.91	345,614,752.91	0.08	0	7.88%
CalTRUST (Liquidity)	-	-	-	0	0.00%
Wells Cap	43,854,801.56	44,290,164.27	0.23	271	1.01%
US Bank (Federated Tax Free)	4,217,741.87	4,217,741.87	0.01	0	0.10%
Misc. ¹	1,428,780.65	1,428,780.65	N/A	N/A	0.03%
Cash	71,107,753.41	71,107,753.41	0.07 ²	0	1.62%
Total Fund³	<u>4,383,212,009.33</u>	<u>4,387,633,246.82</u>	<u>0.37</u>	<u>247</u>	<u>100.00%</u>

1. East Bay Regional Communications System Authority.

2. Average Earning Allowance for this quarter.

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

**CONTRA COSTA COUNTY
INVESTMENT POOL
AT A GLANCE**
As of March 31, 2021

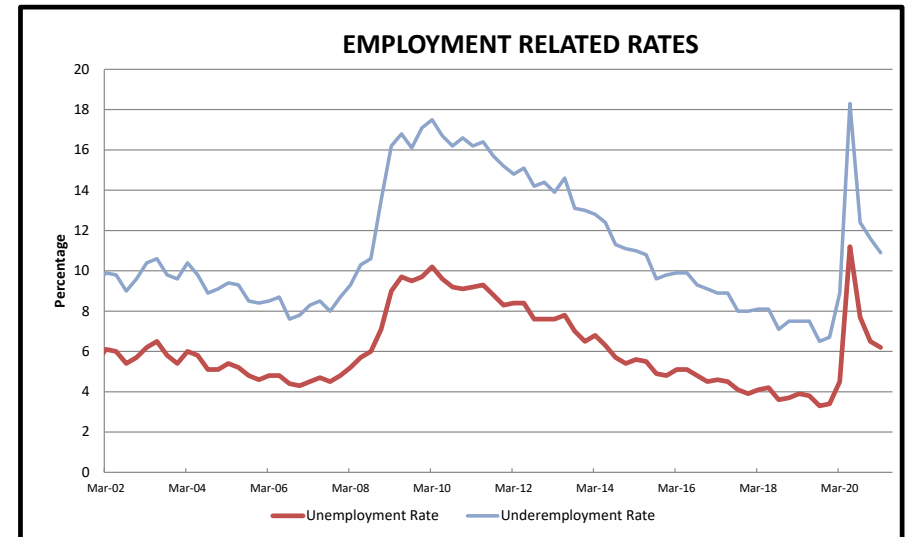
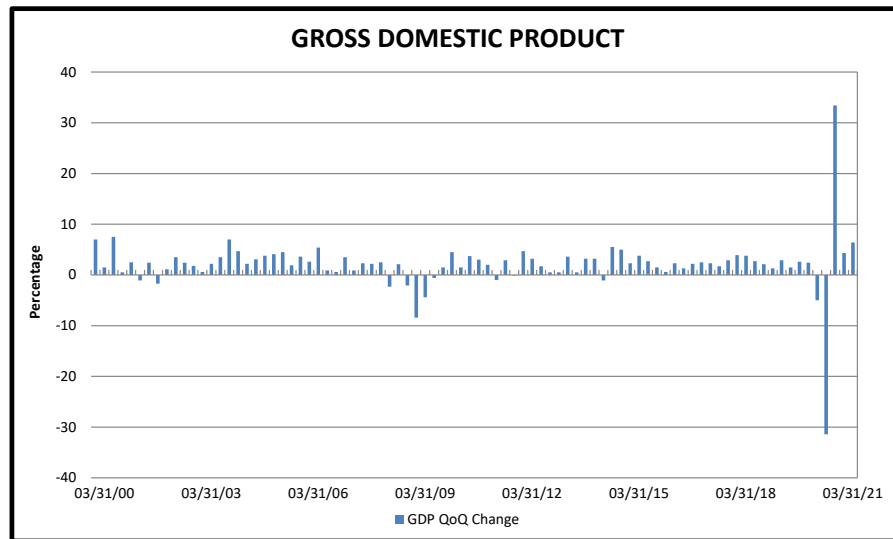
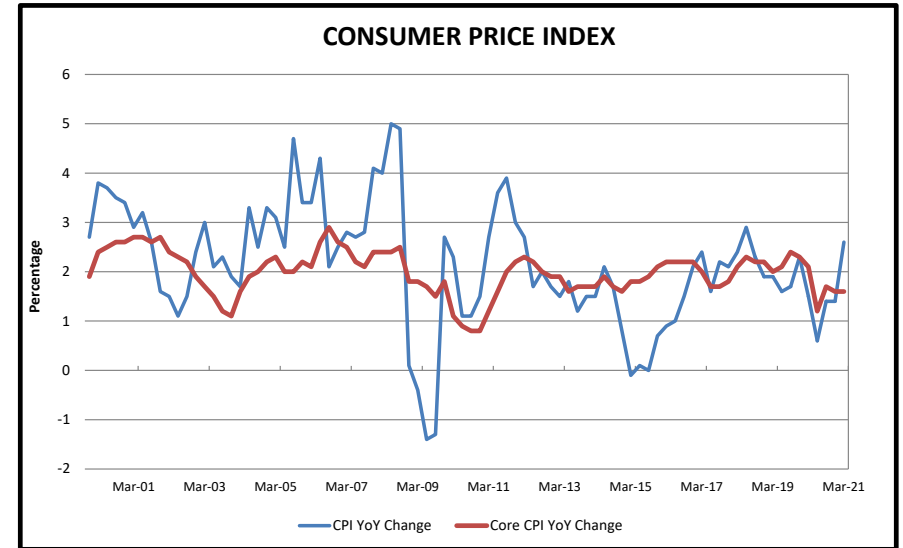
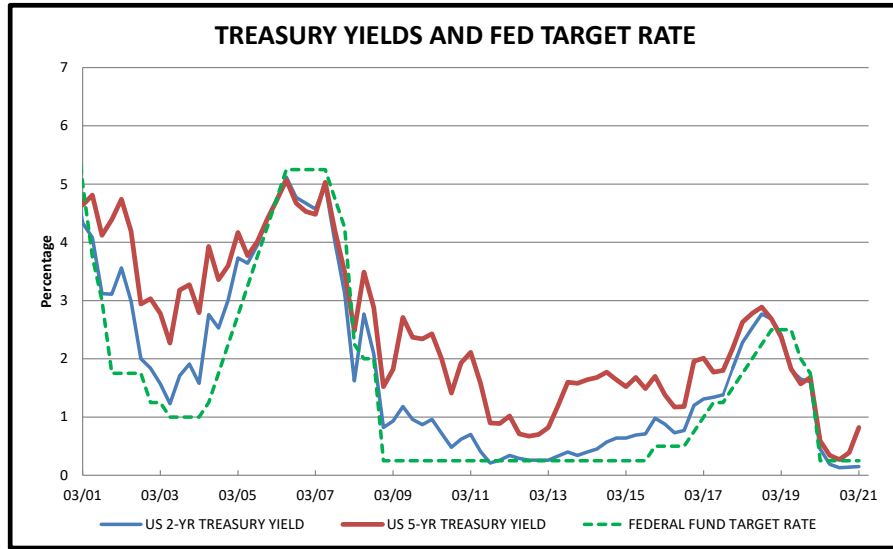


NOTES TO INVESTMENT PORTFOLIO SUMMARY AND AT A GLANCE AS OF MARCH 31, 2021

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 247 days.

MAJOR MARKET AND ECONOMIC DATA

AS OF MARCH 31, 2021



Note:
All data provided by Bloomberg.

SECTION III

APPENDIX

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



Inventory by Market Value

As Of Date: 03/31/2021

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
Inv Type: 1 SUPRANATIONALS								
85940	SUPRA IBRD	459058JM6	11/30/2020	.250000	10,000,000.00	9,972,200.00	8,402.78	0.00
			11/24/2023	.286596	9,989,136.67	99.722000	IDC-FIS	-16,936.67
86017	SUPRA IFC	45950VPJ9	01/15/2021	.580000	10,000,000.00	9,767,800.00	12,244.44	0.00
			01/15/2026	.580000	10,000,000.00	97.678000	IDC-FIS	-232,200.00
86039	SUPRA IFC	45950VPL4	02/05/2021	.450000	15,000,000.00	14,550,150.00	10,500.00	0.00
			02/05/2026	.504549	14,959,650.00	97.001000	IDC-FIS	-409,500.00
86079	SUPRA IADB	45818WCZ7	02/24/2021	.650000	10,000,000.00	9,905,500.00	6,680.56	0.00
			02/20/2026	.650000	10,000,000.00	99.055000	IDC-FIS	-94,500.00
86101	SUPRA IADB	45818WDA1	03/11/2021	.800000	10,000,000.00	9,947,200.00	4,444.44	2,580.00
			03/04/2026	.914003	9,944,620.00	99.472000	IDC-FIS	0.00
			Subtotal	.537129	55,000,000.00	54,142,850.00	42,272.22	2,580.00
				.579307	54,893,406.67	98.441545		-753,136.67

Inv Type: 11 TREASURY BILLS

85778	AUHSD GOV US TBILL	9127964L0	09/15/2020	.120000	8,500,000.00	8,499,065.00	5,610.00	3,626.67
			09/09/2021	.120144	8,489,828.33	99.989000	IDC-FIS	0.00
85779	AUHSD GOV US TBILL	9127964L0	09/15/2020	.120000	800,000.00	799,912.00	528.00	341.33
			09/09/2021	.120143	799,042.67	99.989000	IDC-FIS	0.00
85811	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	3,000,000.00	2,999,550.00	1,667.50	1,361.25
			10/07/2021	.115134	2,996,521.25	99.985000	IDC-FIS	0.00
85812	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	600,000.00	599,910.00	333.50	272.25
			10/07/2021	.115134	599,304.25	99.985000	IDC-FIS	0.00
85813	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	400,000.00	399,940.00	222.33	181.50
			10/07/2021	.115133	399,536.17	99.985000	IDC-FIS	0.00
85814	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	250,000.00	249,962.50	138.96	113.44
			10/07/2021	.115135	249,710.10	99.985000	IDC-FIS	0.00
85815	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	1,300,000.00	1,299,805.00	722.58	589.88
			10/07/2021	.115134	1,298,492.54	99.985000	IDC-FIS	0.00
85816	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	1,000,000.00	999,850.00	555.83	453.75
			10/07/2021	.115133	998,840.42	99.985000	IDC-FIS	0.00
85817	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	900,000.00	899,865.00	500.25	408.38
			10/07/2021	.115134	898,956.37	99.985000	IDC-FIS	0.00
85818	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	200,000.00	199,970.00	111.17	90.75
			10/07/2021	.115135	199,768.08	99.985000	IDC-FIS	0.00



Inventory by Market Value

As Of Date: 03/31/2021

Date Basis: Settlement

Run: 04/09/2021 01:39:50 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
85819	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	1,700,000.00	1,699,745.00	944.92	771.37
			10/07/2021	.115133	1,698,028.71	99.985000	IDC-FIS	0.00
85820	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	200,000.00	199,970.00	111.17	90.75
			10/07/2021	.115135	199,768.08	99.985000	IDC-FIS	0.00
85821	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	350,000.00	349,947.50	194.54	158.81
			10/07/2021	.115132	349,594.15	99.985000	IDC-FIS	0.00
85822	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	5,000,000.00	4,999,250.00	2,779.16	2,268.75
			10/07/2021	.115133	4,994,202.09	99.985000	IDC-FIS	0.00
85823	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	250,000.00	249,962.50	138.96	113.44
			10/07/2021	.115135	249,710.10	99.985000	IDC-FIS	0.00
85824	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	2,400,000.00	2,399,640.00	1,334.00	1,089.00
			10/07/2021	.115134	2,397,217.00	99.985000	IDC-FIS	0.00
85825	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	20,000,000.00	19,997,000.00	11,116.66	9,074.99
			10/07/2021	.115133	19,976,808.35	99.985000	IDC-FIS	0.00
85826	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	2,000,000.00	1,999,700.00	1,111.67	907.50
			10/07/2021	.115134	1,997,680.83	99.985000	IDC-FIS	0.00
85827	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	200,000.00	199,970.00	111.17	90.75
			10/07/2021	.115135	199,768.08	99.985000	IDC-FIS	0.00
85828	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	300,000.00	299,955.00	166.75	136.13
			10/07/2021	.115135	299,652.12	99.985000	IDC-FIS	0.00
85829	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	200,000.00	199,970.00	111.17	90.75
			10/07/2021	.115135	199,768.08	99.985000	IDC-FIS	0.00
85830	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	800,000.00	799,880.00	444.67	363.00
			10/07/2021	.115134	799,072.33	99.985000	IDC-FIS	0.00
85831	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	350,000.00	349,947.50	194.54	158.81
			10/07/2021	.115132	349,594.15	99.985000	IDC-FIS	0.00
85832	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	5,000,000.00	4,999,250.00	2,779.17	2,268.75
			10/07/2021	.115134	4,994,202.08	99.985000	IDC-FIS	0.00
85833	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	500,000.00	499,925.00	277.92	226.87
			10/07/2021	.115133	499,420.21	99.985000	IDC-FIS	0.00
85834	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	5,500,000.00	5,499,175.00	3,057.08	2,495.63
			10/07/2021	.115134	5,493,622.29	99.985000	IDC-FIS	0.00
85835	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	200,000.00	199,970.00	111.17	90.75
			10/07/2021	.115135	199,768.08	99.985000	IDC-FIS	0.00
85836	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	2,100,000.00	2,099,685.00	1,167.25	952.88
			10/07/2021	.115134	2,097,564.87	99.985000	IDC-FIS	0.00
85837	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	150,000.00	149,977.50	83.38	68.06



Inventory by Market Value

As Of Date: 03/31/2021

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
			10/07/2021	.115135		149,826.06	99.985000	IDC-FIS		0.00
85838	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000		1,000,000.00	999,850.00	555.83		453.75
			10/07/2021	.115133		998,840.42	99.985000	IDC-FIS		0.00
85839	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000		300,000.00	299,955.00	166.75		136.13
			10/07/2021	.115135		299,652.12	99.985000	IDC-FIS		0.00
85840	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000		8,500,000.00	8,498,725.00	4,724.57		3,856.87
			10/07/2021	.115133		8,490,143.56	99.985000	IDC-FIS		0.00
85841	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000		200,000.00	199,970.00	111.17		90.75
			10/07/2021	.115135		199,768.08	99.985000	IDC-FIS		0.00
85842	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000		500,000.00	499,925.00	277.92		226.87
			10/07/2021	.115133		499,420.21	99.985000	IDC-FIS		0.00
85861	PW GOV US TBILL DIS	9127964V8	10/27/2020	.110000		1,610,000.00	1,609,758.50	767.43		688.28
			10/07/2021	.110116		1,608,302.79	99.985000	IDC-FIS		0.00
86003	PW GOV US TBILL DIS	9127964P1	01/04/2021	.075000		535,000.00	535,000.00	96.97		0.00
			04/01/2021	.075015		534,903.03	100.000000	IDC-FIS		0.00
86004	PW GOV US TBILL DIS	9127964P1	01/04/2021	.075000		510,000.00	510,000.00	92.44		0.00
			04/01/2021	.075016		509,907.56	100.000000	IDC-FIS		0.00
86009	CCCSD GOV US TBILL	9127964X4	01/07/2021	.080000		25,000,000.00	25,000,000.00	4,666.67		388.89
			04/08/2021	.080016		24,994,944.44	100.000000	IDC-FIS		0.00
86030	HR GOV US TBILL DIS	9127964Z9	02/01/2021	.050000		3,501,000.00	3,500,964.99	286.89		101.14
			04/29/2021	.050006		3,500,576.96	99.999000	IDC-FIS		0.00
86031	HR GOV US TBILL DIS	9127964Z9	02/01/2021	.050000		1,801,000.00	1,800,981.99	147.58		52.03
			04/29/2021	.050006		1,800,782.38	99.999000	IDC-FIS		0.00
86032	HR GOV US TBILL DIS	9127964Z9	02/01/2021	.050000		1,201,000.00	1,200,987.99	98.41		34.70
			04/29/2021	.050006		1,200,854.88	99.999000	IDC-FIS		0.00
86041	PW GOV US TBILL DIS	9127965A3	02/05/2021	.030000		1,000,000.00	999,980.00	45.83		9.17
			05/06/2021	.030002		999,925.00	99.998000	IDC-FIS		0.00
86042	PW GOV US TBILL DIS	9127965A3	02/08/2021	.025000		4,070,000.00	4,069,918.60	146.97		17.53
			05/06/2021	.025002		4,069,754.10	99.998000	IDC-FIS		0.00
86044	PW GOV US TBILL DIS	9127965A3	02/08/2021	.025000		5,970,000.00	5,969,880.60	215.58		25.71
			05/06/2021	.025002		5,969,639.31	99.998000	IDC-FIS		0.00
86045	PW GOV US TBILL DIS	9127965A3	02/08/2021	.025000		4,970,000.00	4,969,900.60	179.47		21.40
			05/06/2021	.025001		4,969,699.73	99.998000	IDC-FIS		0.00
86064	PW GOV US TBILL DIS	9127965A3	02/08/2021	.025000		2,650,000.00	2,649,947.00	95.69		11.41
			05/06/2021	.025001		2,649,839.90	99.998000	IDC-FIS		0.00
			Subtotal	.091642		127,468,000.00	127,456,494.77	49,301.64		34,970.82
				.091726		127,372,222.31	99.990974			0.00



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Inv Type: 12 TREASURY NOTES								
83893	WT GOV US TREASURY	9128282S8	09/11/2017	1.625000	170,000.00	173,592.10	240.22	3,955.80
			08/31/2022	1.670000	169,636.30	102.113000	IDC-FIS	0.00
			Subtotal	1.625000	170,000.00	173,592.10	240.22	3,955.80
				1.670000	169,636.30	102.113000		0.00

Inv Type: 22 FEDERAL HOME LOAN BANKS

83629	WT GOV FHLB NOTES	3130AABG2	03/08/2017	1.875000	170,000.00	172,024.70	1,080.21	3,360.90
			11/29/2021	2.050128	168,663.80	101.191000	IDC-FIS	0.00
83728	RM GOV FHLB NOTES	3130AB5A0	04/27/2017	1.750000	5,000,000.00	5,001,400.00	42,291.67	0.00
			04/07/2021	1.723000	5,005,108.25	100.028000	IDC-FIS	-3,708.25
84066	RM GOV FHLB NOTES	3130AAB49	12/08/2017	1.875000	4,500,000.00	4,555,170.00	26,015.63	94,045.50
			12/10/2021	2.100994	4,461,124.50	101.226000	IDC-FIS	0.00
84420	WT GOV FHLB NOTE	3130AE3Q1	05/21/2018	2.735000	165,000.00	169,499.55	2,018.20	5,541.69
			04/20/2022	2.906513	163,957.86	102.727000	IDC-FIS	0.00
84459	RM GOV FHLB NOTE	3130AEEQ9	06/01/2018	2.650000	2,500,000.00	2,570,150.00	24,843.75	72,467.50
			05/16/2022	2.675015	2,497,682.50	102.806000	IDC-FIS	0.00
84460	RM GOV FHLB NOTE	3130AEEP1	06/01/2018	2.550000	2,500,000.00	2,509,800.00	21,781.25	10,870.00
			05/28/2021	2.565000	2,498,930.00	100.392000	IDC-FIS	0.00
84480	RM FHLB NOTE	3130AEEP1	06/08/2018	2.550000	5,000,000.00	5,019,600.00	43,562.50	39,830.00
			05/28/2021	2.692494	4,979,770.00	100.392000	IDC-FIS	0.00
84489	RM FHLB NOTE	3130AEBM1	06/08/2018	2.750000	5,000,000.00	5,157,250.00	42,395.66	172,925.00
			06/10/2022	2.832511	4,984,325.00	103.145000	IDC-FIS	0.00
84712	RM GOV FHLB NOTES	3130ABCV6	11/27/2018	1.690000	5,000,000.00	5,010,800.00	30,983.33	155,900.00
			05/19/2021	2.912372	4,854,900.00	100.216000	IDC-FIS	0.00
84713	RM GOV FHLB NOTES	3130AEV80	11/27/2018	2.750000	5,000,000.00	5,184,750.00	9,548.61	224,055.00
			09/06/2022	2.965325	4,960,695.00	103.695000	IDC-FIS	0.00
84835	RM GOV FHLB NOTES	3130A3KM5	01/16/2019	2.500000	2,000,000.00	2,077,900.00	15,555.56	86,728.00
			12/09/2022	2.619519	1,991,172.00	103.895000	IDC-FIS	0.00
85182	RM GOV FHLB NOTES	313379Q69	08/06/2019	2.125000	980,000.00	1,003,304.40	6,421.04	9,528.54
			06/10/2022	1.617030	993,775.86	102.378000	IDC-FIS	0.00
85183	RM GOV FHLB NOTES	313379Q69	08/06/2019	2.125000	2,920,000.00	2,989,437.60	19,132.09	28,391.16
			06/10/2022	1.617030	2,961,046.44	102.378000	IDC-FIS	0.00
85253	RM GOV FHLB NOTES	3135G0N82	10/03/2019	1.250000	2,000,000.00	2,007,980.00	3,055.56	17,664.00
			08/17/2021	1.513388	1,990,316.00	100.399000	IDC-FIS	0.00



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85255	RM GOV FHLB NOTES	3130AH6Q1	10/03/2019	1.560000	2,000,000.00	2,035,160.00	7,366.68	30,998.00
			07/06/2022	1.483037	2,004,162.00	101.758000	IDC-FIS	0.00
85541	RM GOV FHLB NOTES	3130AJEK1	03/17/2020	.700000	3,995,000.00	4,016,892.60	1,165.21	10,626.70
			03/16/2022	.557818	4,006,265.90	100.548000	IDC-FIS	0.00
86065	GOV FHLB CALLABLE N	3130AKXB7	02/11/2021	.580000	10,000,000.00	9,809,400.00	8,055.56	0.00
			02/11/2026	.580000	10,000,000.00	98.094000	IDC-FIS	-190,600.00
			Subtotal	1.823797	58,730,000.00	59,290,518.85	305,272.51	962,931.99
				1.946547	58,521,895.11	100.954400		-194,308.25

Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSO

84217	GOV FNMA NOTES	3135G0S38	03/01/2018	2.000000	5,000,000.00	5,071,800.00	23,888.89	179,215.00
			01/05/2022	2.590321	4,892,585.00	101.436000	IDC-FIS	0.00
84248	RM GOV FNMA NOTES	3135G0S38	03/07/2018	2.000000	5,000,000.00	5,071,800.00	23,888.89	174,165.00
			01/05/2022	2.564557	4,897,635.00	101.436000	IDC-FIS	0.00
84892	RM GOV FNMA NOTES	3135G0T94	02/28/2019	2.375000	6,000,000.00	6,238,740.00	28,500.00	276,042.00
			01/19/2023	2.543456	5,962,698.00	103.979000	IDC-FIS	0.00
84909	RM GOV FNMA NOTES	3135G0T94	03/08/2019	2.375000	5,000,000.00	5,198,950.00	23,750.00	216,465.00
			01/19/2023	2.470220	4,982,485.00	103.979000	IDC-FIS	0.00
85033	RM GOV FNMA NOTES	3135G0V59	04/30/2019	2.250000	5,000,000.00	5,110,750.00	52,812.50	119,300.00
			04/12/2022	2.310093	4,991,450.00	102.215000	IDC-FIS	0.00
85280	GOV FNMA NOTES	3135G0W66	10/18/2019	1.625000	20,000,000.00	20,777,200.00	149,861.16	811,400.00
			10/15/2024	1.660850	19,965,800.00	103.886000	IDC-FIS	0.00
85281	GOV FNMA NOTES	3135G0W66	10/18/2019	1.625000	10,000,000.00	10,388,600.00	74,930.61	405,700.00
			10/15/2024	1.660850	9,982,900.00	103.886000	IDC-FIS	0.00
85670	GOV FNMA CALLABLE N	3136G4XB4	06/16/2020	.450000	30,000,000.00	30,015,600.00	39,375.00	15,600.00
			06/16/2023	.450000	30,000,000.00	100.052000	IDC-FIS	0.00
85679	GOV FNMA NOTES	3135G04Z3	06/19/2020	.500000	20,000,000.00	19,800,400.00	28,888.93	0.00
			06/17/2025	.542067	19,958,600.00	99.002000	IDC-FIS	-158,200.00
85693	GOV FNMA CALLABLE	3136G4XK4	06/30/2020	.650000	20,000,000.00	19,811,800.00	32,861.11	0.00
			06/30/2025	.650000	20,000,000.00	99.059000	IDC-FIS	-188,200.00
85756	GOV FNMA NOTE CALLA	3136G4S87	08/27/2020	.650000	10,000,000.00	9,893,300.00	6,138.89	0.00
			08/27/2025	.650000	10,000,000.00	98.933000	IDC-FIS	-106,700.00
85871	GOV FNMA CALLABLE N	3136G46N8	10/29/2020	.600000	10,000,000.00	9,853,200.00	25,333.33	0.00
			10/29/2025	.600000	10,000,000.00	98.532000	IDC-FIS	-146,800.00
85911	GOV FNMA NOTES	3135G06G3	11/12/2020	.500000	10,000,000.00	9,843,500.00	19,305.56	0.00
			11/07/2025	.572935	9,964,200.00	98.435000	IDC-FIS	-120,700.00



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85957	GOV FNMA CALLABLE N	3135GA6J5	12/07/2020	.320000	10,000,000.00	9,989,100.00	10,133.33	0.00
			12/07/2023	.320000	10,000,000.00	99.891000	IDC-FIS	-10,900.00
85989	GOV FNMA CALLABLE N	3135G06K4	12/17/2020	.650000	10,000,000.00	9,879,000.00	18,777.78	0.00
			12/17/2025	.650000	10,000,000.00	98.790000	IDC-FIS	-121,000.00
86001	GOV FNMA CALLABLE N	3135G06Q1	12/30/2020	.640000	10,000,000.00	9,847,200.00	16,177.78	0.00
			12/30/2025	.640000	10,000,000.00	98.472000	IDC-FIS	-152,800.00
	Subtotal			.945774	186,000,000.00	186,790,940.00	574,623.76	2,197,887.00
				1.000042	185,598,353.00	100.425237		-1,005,300.00

Inv Type: 27 FEDERAL FARM CREDIT BANKS

84191	RM GOV FFCB NOTES	3133EH6X6	02/08/2018	2.200000	3,500,000.00	3,557,855.00	16,897.22	91,108.50
			01/12/2022	2.455479	3,466,746.50	101.653000	IDC-FIS	0.00
84289	RM GOV FFCB NOTES	3133EJHC6	03/29/2018	2.600000	5,000,000.00	5,120,900.00	3,611.11	123,300.00
			03/21/2022	2.612688	4,997,600.00	102.418000	IDC-FIS	0.00
85077	RM GOV FFCB NOTE	3133EFN29	05/30/2019	1.650000	3,000,000.00	3,044,850.00	2,200.00	81,597.00
			03/15/2022	2.103694	2,963,253.00	101.495000	IDC-FIS	0.00
85078	RM GOV FFCB NOTE	3133EKKT2	05/30/2019	2.250000	2,900,000.00	3,012,810.00	9,606.25	97,437.10
			02/08/2023	2.100114	2,915,372.90	103.890000	IDC-FIS	0.00
85102	RM GOV FFCB NOTES	3133EKP5	06/14/2019	2.125000	4,956,000.00	5,180,705.04	7,606.09	183,718.92
			09/05/2023	1.920504	4,996,986.12	104.534000	IDC-FIS	0.00
85422	GOV FFCB NOTES	3133ELDU5	12/13/2019	1.580000	25,000,000.00	25,259,250.00	118,500.00	287,500.00
			12/13/2021	1.637661	24,971,750.00	101.037000	IDC-FIS	0.00
85453	GOV FFCB NOTES	3133ELHR8	01/21/2020	1.600000	20,000,000.00	20,241,000.00	62,222.22	242,200.00
			01/21/2022	1.603060	19,998,800.00	101.205000	IDC-FIS	0.00
85543	GOV FFCB NOTES	3133ELTZ7	03/18/2020	.625000	10,000,000.00	10,049,400.00	2,256.94	62,300.00
			03/18/2022	.690057	9,987,100.00	100.494000	IDC-FIS	0.00
85648	GOV FFCB NOTES	3133ELA87	05/28/2020	.250000	20,000,000.00	20,032,000.00	17,916.67	72,400.00
			05/22/2023	.318084	19,959,600.00	100.160000	IDC-FIS	0.00
85691	GOV FFCB CALLABLE	3133ELQ49	06/30/2020	.700000	20,000,000.00	20,017,000.00	35,388.89	17,000.00
			06/30/2025	.700000	20,000,000.00	100.085000	IDC-FIS	0.00
85783	GOV FFCB CALLABLE N	3133EL7K4	09/16/2020	.550000	10,000,000.00	9,753,500.00	2,291.67	0.00
			09/16/2025	.550000	10,000,000.00	97.535000	IDC-FIS	-246,500.00
85800	GOV CALLABLE FFCB N	3133EL7K4	09/25/2020	.550000	10,000,000.00	9,753,500.00	2,291.67	0.00
			09/16/2025	.554078	9,998,000.00	97.535000	IDC-FIS	-244,500.00
85874	GOV FFCB CALLABLE N	3133EMFR8	11/03/2020	.540000	10,000,000.00	9,770,500.00	22,200.00	0.00
			11/03/2025	.573523	9,983,500.00	97.705000	IDC-FIS	-213,000.00



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85938	GOV FFCB CALLABLE N	3133EMHL9	11/30/2020	.310000	10,000,000.00	9,989,500.00	10,419.44	0.00
			11/30/2023	.310000	10,000,000.00	99.895000	IDC-FIS	-10,500.00
86128	GOV FFCB CALLABLE N	3133EMUK6	03/25/2021	1.050000	10,000,000.00	9,958,500.00	1,750.00	0.00
			03/25/2026	1.050000	10,000,000.00	99.585000	IDC-FIS	-41,500.00
			Subtotal	1.031203	164,356,000.00	164,741,270.04	315,158.17	1,258,561.52
				1.059941	164,238,708.52	100.234412		-756,000.00

Inv Type: 29 FHLMC NOTES

83345	WLT GOV FHLMC NOTES	3137EAEC9	09/28/2016	1.125000	173,000.00	173,674.70	264.91	1,695.40
			08/12/2021	1.250127	171,979.30	100.390000	IDC-FIS	0.00
84250	WT GOV FHLMC NOTES	3134GBA69	03/07/2018	2.375000	158,000.00	162,774.76	542.03	6,763.51
			08/09/2022	2.678470	156,011.25	103.022000	IDC-FIS	0.00
85618	GOV FHLMC CALLABLE	3134GVRQ3	05/06/2020	.300000	10,000,000.00	10,001,100.00	12,083.33	1,100.00
			05/06/2022	.300000	10,000,000.00	100.011000	IDC-FIS	0.00
85683	GOV FHLMC CALLABLE	3134GVV96	06/24/2020	.500000	20,000,000.00	20,018,000.00	26,944.44	18,000.00
			06/24/2024	.500000	20,000,000.00	100.090000	IDC-FIS	0.00
85688	GOV FHLMC NOTES	3137EAES4	06/26/2020	.250000	20,000,000.00	20,015,800.00	13,194.44	74,200.00
			06/26/2023	.347927	19,941,600.00	100.079000	IDC-FIS	0.00
85692	GOV FHLMC CALLABLE	3134GVU71	06/30/2020	.700000	25,000,000.00	24,907,250.00	44,236.11	0.00
			06/30/2025	.700000	25,000,000.00	99.629000	IDC-FIS	-92,750.00
85760	GOV FHLMC CALLABLE	3134GWH33	09/01/2020	.320000	10,000,000.00	10,003,400.00	2,666.67	3,400.00
			09/01/2023	.320000	10,000,000.00	100.034000	IDC-FIS	0.00
85769	GOV FHLMC NOTES	3137EAEW5	09/04/2020	.250000	10,000,000.00	9,997,600.00	1,597.20	900.00
			09/08/2023	.261009	9,996,700.00	99.976000	IDC-FIS	0.00
85795	GOV FHLMC CALLABLE	3134GWWT9	09/30/2020	.550000	10,000,000.00	9,883,600.00	152.78	0.00
			09/30/2025	.550000	10,000,000.00	98.836000	IDC-FIS	-116,400.00
85805	GOV FHLMC CALLABLE	3134GWUE4	09/30/2020	.500000	10,000,000.00	9,748,200.00	138.89	0.00
			09/30/2025	.500000	10,000,000.00	97.482000	IDC-FIS	-251,800.00
85860	GOV FHLMC CALLABLE	3134GW3Z7	10/28/2020	.600000	10,000,000.00	9,899,100.00	25,500.00	0.00
			10/28/2025	.600000	10,000,000.00	98.991000	IDC-FIS	-100,900.00
85866	GOV FHLMC CALLABLE	3134GWVC7	09/29/2020	.500000	10,000,000.00	9,861,600.00	277.78	0.00
			09/29/2025	.500000	10,000,000.00	98.616000	IDC-FIS	-138,400.00
85928	GOV FHLMC CALLABLE	3134GXEJ9	11/24/2020	.640000	10,000,000.00	9,891,400.00	22,577.78	0.00
			11/24/2025	.640000	10,000,000.00	98.914000	IDC-FIS	-108,600.00
85937	GOV FHLMC CALLABLE	3134GXFA7	11/30/2020	.650000	10,000,000.00	9,883,100.00	21,847.22	0.00
			11/26/2025	.650000	10,000,000.00	98.831000	IDC-FIS	-116,900.00



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85939	GOV FHLMC CALLABLE	3134GXCA0	11/30/2020	.320000	10,000,000.00	9,988,700.00	10,755.56	0.00
			11/24/2023	.320226	9,999,933.33	99.887000	IDC-FIS	-11,233.33
			Subtotal	.480126	165,331,000.00	164,435,299.46	182,779.14	106,058.91
				.493038	165,266,223.88	99.458238		-936,983.33

Inv Type: 43 FHLB DISCOUNT NOTES

85599	CLT GOV FHLB DISC	313385ES1	04/24/2020	.200000	250,000.00	249,984.72	475.00	15.28
			04/23/2021	.200407	249,494.44	99.993889	IDC-FIS	0.00
85862	PW GOV FHLB DISC	313385ER3	10/27/2020	.100000	1,500,000.00	1,499,912.50	650.00	0.00
			04/22/2021	.100049	1,499,262.50	99.994167	IDC-FIS	0.00
85902	PW GOV FHLB DISC	313385EZ5	11/06/2020	.080000	4,300,000.00	4,299,653.61	1,395.11	0.00
			04/30/2021	.080031	4,298,327.78	99.991944	IDC-FIS	-69.28
85903	PW GOV FHLB DISC	313385EZ5	11/06/2020	.080000	1,100,000.00	1,099,911.39	356.89	0.00
			04/30/2021	.080032	1,099,572.22	99.991944	IDC-FIS	-17.72
85904	PW GOV FHLB DISC	313385EZ5	11/06/2020	.080000	1,000,000.00	999,919.44	324.45	0.00
			04/30/2021	.080031	999,611.11	99.991944	IDC-FIS	-16.12
86129	CCCSD GOV FHLB DISC	313385HA7	03/26/2021	.015000	20,000,000.00	19,995,666.67	50.00	0.00
			06/18/2021	.015001	19,999,300.00	99.978333	IDC-FIS	-3,683.33
			Subtotal	.035942	28,150,000.00	28,145,048.33	3,251.45	15.28
				.035956	28,145,568.05	99.982410		-3,786.45

Inv Type: 71 COMMERCIAL PAPER DISCOUNT

85980	CP ROYAL BANK OF CA	78015CRC8	12/14/2020	.190000	30,000,000.00	29,999,083.33	17,100.00	825.00
			04/12/2021	.190119	29,981,158.33	99.996944	IDC-FIS	0.00
85981	CP ROYAL BANK OF CA	78015CR95	12/14/2020	.190000	35,000,000.00	34,999,222.22	19,950.00	700.00
			04/09/2021	.190116	34,978,572.22	99.997778	IDC-FIS	0.00
85982	CP ROYAL BANK OF CA	78015CR12	12/14/2020	.190000	30,000,000.00	30,000,000.00	17,100.00	0.00
			04/01/2021	.190108	29,982,900.00	100.000000	IDC-FIS	0.00
85984	CP TOYOTA MOTOR CRE	89233GRP3	12/16/2020	.200000	30,000,000.00	29,998,166.67	17,666.66	1,833.34
			04/23/2021	.200142	29,978,666.67	99.993889	IDC-FIS	0.00
85985	CP TOYOTA MOTOR CRE	89233GRS7	12/16/2020	.200000	30,000,000.00	29,997,916.67	17,666.66	2,083.34
			04/26/2021	.200146	29,978,166.67	99.993056	IDC-FIS	0.00
85990	CP ROYAL BANK OF CA	78015CRT1	12/18/2020	.210000	30,000,000.00	29,997,833.33	18,200.00	2,383.33
			04/27/2021	.210159	29,977,250.00	99.992778	IDC-FIS	0.00
85991	CP CREDIT AGRICOLE	22533TR16	12/21/2020	.150000	30,000,000.00	30,000,000.00	12,624.90	0.00



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Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain	
					Current Book				Unrealized Loss	
			04/01/2021	.150062		29,987,375.10	100.000000	IDC-FIS		0.00
85996	CP EXXON MOBIL CORP	30229AR68	12/28/2020	.130000		30,000,000.00	29,999,583.33	10,183.33		125.00
			04/06/2021	.130046		29,989,275.00	99.998611	IDC-FIS		0.00
86000	CP EXXON MOBIL	30229ARV3	12/30/2020	.150000		25,000,000.00	24,998,055.56	9,583.33		972.23
			04/29/2021	.150075		24,987,500.00	99.992222	IDC-FIS		0.00
86005	CP TOYOTA MOTOR CRE	89233GRG3	01/05/2021	.170000		35,000,000.00	34,998,541.67	14,213.89		1,020.84
			04/16/2021	.170081		34,983,306.94	99.995833	IDC-FIS		0.00
86006	CP BNP NY	09659BR69	01/06/2021	.170000		30,000,000.00	29,999,583.33	12,041.67		291.66
			04/06/2021	.170072		29,987,250.00	99.998611	IDC-FIS		0.00
86007	CP MUFG BANK NY	62479LR64	01/06/2021	.170000		30,000,000.00	29,999,583.33	12,041.67		291.66
			04/06/2021	.170072		29,987,250.00	99.998611	IDC-FIS		0.00
86012	CP CREDIT AGRICOLE	22533TR73	01/07/2021	.110000		30,000,000.00	29,999,500.00	7,700.00		50.00
			04/07/2021	.110030		29,991,750.00	99.998333	IDC-FIS		0.00
86014	CP MUFG BANK NY	62479LRD9	01/13/2021	.150000		20,000,000.00	19,999,333.33	6,500.00		333.33
			04/13/2021	.150056		19,992,500.00	99.996667	IDC-FIS		0.00
86015	CP SOCIETE GENERALE	83369BRG3	01/15/2021	.180000		35,000,000.00	34,998,541.67	13,300.00		1,166.67
			04/16/2021	.180082		34,984,075.00	99.995833	IDC-FIS		0.00
86026	CP SOCIETE GENERALE	83369BSR8	01/27/2021	.200000		30,000,000.00	29,995,500.00	10,666.67		4,500.00
			05/25/2021	.200131		29,980,333.33	99.985000	IDC-FIS		0.00
86027	CP SOCIETE GENERALE	83369BSR8	01/27/2021	.200000		25,000,000.00	24,996,250.00	8,888.89		3,750.00
			05/25/2021	.200131		24,983,611.11	99.985000	IDC-FIS		0.00
86066	CP MUFG BANK	62479LRF4	02/12/2021	.070000		25,000,000.00	24,999,027.78	2,333.33		0.00
			04/15/2021	.070008		24,996,986.11	99.996111	IDC-FIS		-291.66
86068	CP EXXON MOBIL	30229ASA8	02/16/2021	.090000		30,000,000.00	29,996,750.00	3,300.00		0.00
			05/10/2021	.090019		29,993,775.00	99.989167	IDC-FIS		-325.00
86069	CP EXXON MOBIL	30229ASB6	02/16/2021	.090000		20,000,000.00	19,997,777.78	2,200.00		0.00
			05/11/2021	.090019		19,995,800.00	99.988889	IDC-FIS		-222.22
86070	CP EXXON MOBIL	30229AS42	02/17/2021	.090000		30,000,000.00	29,997,250.00	3,225.00		0.00
			05/04/2021	.090017		29,994,300.00	99.990833	IDC-FIS		-275.00
86080	CP SOC GENERALE	83369BSR8	02/24/2021	.140000		25,000,000.00	24,996,250.00	3,500.00		1,500.00
			05/25/2021	.140049		24,991,250.00	99.985000	IDC-FIS		0.00
86081	CP EXXON MOBIL	30229ATRO	02/26/2021	.100000		30,000,000.00	29,992,916.67	2,833.33		0.01
			06/25/2021	.100033		29,990,083.33	99.976389	IDC-FIS		0.00
86084	CP TOYOTA MOTOR CRE	89233GT14	03/01/2021	.090000		30,000,000.00	29,994,916.67	2,325.00		0.00
			06/01/2021	.090021		29,993,100.00	99.983056	IDC-FIS		-508.33
86085	CP TOYOTA MOTOR CRE	89233GT97	03/01/2021	.100000		30,000,000.00	29,994,250.00	2,583.33		0.00
			06/09/2021	.100028		29,991,666.67	99.980833	IDC-FIS		0.00



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					Current Book				Unrealized Loss	
86086	CP SOCIETE GENERALE	83369BTB2	03/02/2021	.130000	30,000,000.00		29,994,083.33	3,250.00		1,775.00
			06/11/2021	.130047			99.980278	IDC-FIS		0.00
86087	CP MUFG BANK	62479LT39	03/02/2021	.090000	30,000,000.00		29,994,750.00	2,250.00		0.00
			06/03/2021	.090021			99.982500	IDC-FIS		-525.00
86088	CP SOC GENERALE	83369BT22	03/03/2021	.140000	30,000,000.00		29,994,833.33	3,383.33		2,066.67
			06/02/2021	.140050			99.982778	IDC-FIS		0.00
86089	CP SOC GENERALE	83369BS49	03/03/2021	.130000	30,000,000.00		29,997,250.00	3,141.67		825.00
			05/04/2021	.130029			99.990833	IDC-FIS		0.00
86091	CP SOCIETE GENERALE	83369BSQ0	03/04/2021	.130000	30,000,000.00		29,995,583.33	3,033.33		1,325.00
			05/24/2021	.130038			99.985278	IDC-FIS		0.00
86096	CP SOCIETE GENERALE	83369BT48	03/08/2021	.140000	30,000,000.00		29,994,666.67	2,800.00		2,133.34
			06/04/2021	.140048			99.982222	IDC-FIS		0.00
86097	CP SOCIETE GENERALE	83369BW85	03/08/2021	.170000	30,000,000.00		29,986,666.67	3,400.00		9,333.34
			09/08/2021	.170148			99.955556	IDC-FIS		0.00
86102	CP TOYOTA MOTOR CRE	89233GTV8	03/11/2021	.130000	30,000,000.00		29,992,583.33	2,275.00		2,225.00
			06/29/2021	.130052			99.975278	IDC-FIS		0.00
86103	CP TOYOTA MOTOR CRE	89233GTW6	03/11/2021	.110000	30,000,000.00		29,992,500.00	1,925.00		750.00
			06/30/2021	.110037			99.975000	IDC-FIS		0.00
86104	CP CREDIT AGRICOLE	22533TTB2	03/12/2021	.120000	35,000,000.00		34,993,097.22	2,333.31		1,380.46
			06/11/2021	.120035			99.980278	IDC-FIS		0.00
86105	CP CREDIT AGRICOLE	22533TTA4	03/12/2021	.120000	35,000,000.00		34,993,194.44	2,333.33		1,361.11
			06/10/2021	.120036			99.980556	IDC-FIS		0.00
86108	CP TOYOTA MOTOR CRE	89233GU95	03/15/2021	.120000	30,000,000.00		29,991,750.00	1,700.00		1,650.00
			07/09/2021	.120046			99.972500	IDC-FIS		0.00
86110	CP SOCIETE GENERALE	83369BTH9	03/17/2021	.140000	35,000,000.00		34,992,513.89	2,041.67		2,994.44
			06/17/2021	.140050			99.978611	IDC-FIS		0.00
86111	CP CREDIT AGRICOLE	22533TTF3	03/17/2021	.120000	30,000,000.00		29,993,750.00	1,500.00		1,250.00
			06/15/2021	.120036			99.979167	IDC-FIS		0.00
86113	CP CREDIT AGRICOLE	22533TTG1	03/18/2021	.110000	30,000,000.00		29,992,416.67	1,100.00		0.00
			07/01/2021	.094312			99.974722	IDC-FIS		-433.33
86116	CP CREDIT AGRICOLE	22533TTH9	03/19/2021	.110000	30,000,000.00		29,993,583.33	1,191.67		641.66
			06/17/2021	.110030			99.978611	IDC-FIS		0.00
86117	CP MUFG BANK	62479LTM7	03/22/2021	.110000	30,000,000.00		29,993,250.00	916.67		675.00
			06/21/2021	.110031			99.977500	IDC-FIS		0.00
86118	SO CP MUFG BANK	62479LRN7	03/23/2021	.050000	3,500,000.00		3,499,795.83	43.75		0.00
			04/22/2021	.050001			99.994167	IDC-FIS		-102.09
86119	SO CP MUFG BANK	62479LRN7	03/23/2021	.050000	2,600,000.00		2,599,848.33	32.50		0.00



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					Current Book	Market Price			Unrealized Loss	Unrealized Gain
			04/22/2021	.050001		2,599,891.67	99.994167	IDC-FIS		-75.84
86120	SO CP MUFG BANK	62479LRN7	03/23/2021	.050000		11,000,000.00	10,999,358.33	137.50		0.00
			04/22/2021	.050003		10,999,541.66	99.994167	IDC-FIS		-320.83
86124	CP MUFG BANK	62479LTN5	03/24/2021	.110000		30,000,000.00	29,993,166.67	733.33		683.34
			06/22/2021	.110030		29,991,750.00	99.977222	IDC-FIS		0.00
86125	CP NORDEA BANK NY	65558JTM9	03/24/2021	.110000		30,000,000.00	29,993,250.00	733.33		675.00
			06/21/2021	.110030		29,991,841.67	99.977500	IDC-FIS		0.00
86126	CP SOCIETE GENERALE	83369BT22	03/25/2021	.140000		30,000,000.00	29,994,833.33	816.67		2,066.66
			06/02/2021	.140038		29,991,950.00	99.982778	IDC-FIS		0.00
86130	CP MUFG BANK	62479LTQ8	03/26/2021	.100000		30,000,000.00	29,993,000.00	500.00		0.00
			06/24/2021	.100025		29,992,500.00	99.976667	IDC-FIS		0.00
86131	CP CREDIT AGRICOLE	22533TTQ9	03/26/2021	.100000		30,000,000.00	29,993,000.00	500.00		0.00
			06/24/2021	.100025		29,992,500.00	99.976667	IDC-FIS		0.00
86133	CP TOYOTA MOTOR CRE	89233GTR7	03/30/2021	.100000		35,000,000.00	34,991,736.11	194.44		0.00
			06/25/2021	.100024		34,991,541.67	99.976389	IDC-FIS		0.00
86136	CP CREDIT AGRICOLE	22533TTW6	03/31/2021	.090000		30,000,000.00	29,992,500.00	75.00		0.00
			06/30/2021	.090020		29,993,175.00	99.975000	IDC-FIS		-750.00
			Subtotal		.134098	1,482,100,000.00	1,481,882,794.15	290,069.16		55,637.43
				.133836		1,481,540,916.86	99.985345			-3,829.30

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86010	YCD NORDEA BANK NY	65558TY41	01/07/2021	.140000		30,000,000.00	30,001,199.76	9,800.00		1,199.76
			04/16/2021	.140000		30,000,000.00	100.003999	IDC-FIS		0.00
86011	YCD NORDEA BANK NY	65558TY58	01/07/2021	.140000		30,000,000.00	30,001,124.77	9,800.00		1,124.77
			04/15/2021	.140000		30,000,000.00	100.003749	IDC-FIS		0.00
86016	YCD BANK OF MONTREAL	06367C7E1	01/15/2021	.160000		30,000,000.00	30,001,283.11	10,133.33		1,283.11
			04/14/2021	.160000		30,000,000.00	100.004277	IDC-FIS		0.00
86018	YCD NORDEA BANK NY	65558T2M6	01/19/2021	.150000		35,000,000.00	35,001,846.90	10,500.00		1,846.90
			04/19/2021	.150000		35,000,000.00	100.005277	IDC-FIS		0.00
86019	YCD NORDEA BANK	65558T2R5	01/20/2021	.140000		30,000,000.00	30,001,499.73	8,283.33		1,499.73
			04/20/2021	.140000		30,000,000.00	100.004999	IDC-FIS		0.00
86021	YCD NORDEA BANK	65558T3C7	01/25/2021	.130000		30,000,000.00	30,001,866.32	7,150.00		1,866.32
			04/28/2021	.130000		30,000,000.00	100.006221	IDC-FIS		0.00
86022	YCD NORDEA BANK	65558T3E3	01/25/2021	.130000		30,000,000.00	30,001,733.02	7,150.00		1,733.02
			04/26/2021	.130000		30,000,000.00	100.005777	IDC-FIS		0.00
86028	YCD NORDEA BANK NY	65558T3P8	01/28/2021	.120000		30,000,000.00	30,003,382.56	6,300.00		3,382.56



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					Current Book	Market Price			Unrealized Loss	Unrealized Gain
			05/28/2021	.120000		30,000,000.00	100.011275	IDC-FIS		0.00
86029	YCD NORDEA BANK NY	65558T3Q6	01/28/2021	.130000		30,000,000.00	30,005,931.77	6,825.00	5,931.77	
			06/28/2021	.130000		30,000,000.00	100.019773	IDC-FIS		0.00
86036	YCD BNP PARIBAS NY	05586FDQ7	02/04/2021	.150000		30,000,000.00	30,002,999.51	7,000.00	2,999.51	
			05/06/2021	.150000		30,000,000.00	100.009998	IDC-FIS		0.00
86037	YCD BNP PARIBAS NY	05586FDL8	02/04/2021	.150000		30,000,000.00	30,002,916.19	7,000.00	2,916.19	
			05/05/2021	.150000		30,000,000.00	100.009721	IDC-FIS		0.00
86038	YCD BNP PARIBAS NY	05586FDQ7	02/04/2021	.150000		30,000,000.00	30,002,999.51	7,000.00	2,999.51	
			05/06/2021	.150000		30,000,000.00	100.009998	IDC-FIS		0.00
86040	YCD BNP PARIBAS NY	05586FDU8	02/05/2021	.140000		30,000,000.00	30,002,624.57	6,416.67	2,624.57	
			05/05/2021	.140000		30,000,000.00	100.008749	IDC-FIS		0.00
86046	PW YCD BANK OF MONT	06367CAP2	02/08/2021	.120000		4,940,000.00	4,940,384.15	856.27	384.15	
			05/10/2021	.120000		4,940,000.00	100.007776	IDC-FIS		0.00
86047	PW YCD BANK OF MONT	06367CAP2	02/08/2021	.120000		5,450,000.00	5,450,423.81	944.67	423.81	
			05/10/2021	.120000		5,450,000.00	100.007776	IDC-FIS		0.00
86048	PW YCD BANK OF MONT	06367CAP2	02/08/2021	.120000		470,000.00	470,036.55	81.47	36.55	
			05/10/2021	.120000		470,000.00	100.007776	IDC-FIS		0.00
86049	PW YCD BANK OF MONT	06367CAP2	02/08/2021	.120000		3,850,000.00	3,850,299.39	667.33	299.39	
			05/10/2021	.120000		3,850,000.00	100.007776	IDC-FIS		0.00
86050	PW YCD BANK OF MONT	06367CAP2	02/08/2021	.120000		2,420,000.00	2,420,188.19	419.47	188.19	
			05/10/2021	.120000		2,420,000.00	100.007776	IDC-FIS		0.00
86051	PW YCD BANK OF MONT	06367CAP2	02/08/2021	.120000		400,000.00	400,031.11	69.33	31.11	
			05/10/2021	.120000		400,000.00	100.007776	IDC-FIS		0.00
86052	PW YCD BANK OF MONT	06367CAP2	02/08/2021	.120000		3,595,000.00	3,595,279.56	623.13	279.56	
			05/10/2021	.120000		3,595,000.00	100.007776	IDC-FIS		0.00
86053	PW YCD BANK OF MONT	06367CAP2	02/08/2021	.120000		1,040,000.00	1,040,080.87	180.27	80.87	
			05/10/2021	.120000		1,040,000.00	100.007776	IDC-FIS		0.00
86054	PW YCD BANK OF MONT	06367CAP2	02/08/2021	.120000		2,570,000.00	2,570,199.85	445.47	199.85	
			05/10/2021	.120000		2,570,000.00	100.007776	IDC-FIS		0.00
86055	PW YCD BANK OF MONT	06367CAP2	02/08/2021	.120000		4,680,000.00	4,680,363.94	811.20	363.94	
			05/10/2021	.120000		4,680,000.00	100.007776	IDC-FIS		0.00
86056	PW YCD BANK OF MONT	06367CAP2	02/08/2021	.120000		22,400,000.00	22,401,741.91	3,882.67	1,741.91	
			05/10/2021	.120000		22,400,000.00	100.007776	IDC-FIS		0.00
86057	PW YCD BANK OF MONT	06367CAP2	02/08/2021	.120000		1,620,000.00	1,620,125.98	280.80	125.98	
			05/10/2021	.120000		1,620,000.00	100.007776	IDC-FIS		0.00
86058	PW YCD BANK OF MONT	06367CAP2	02/08/2021	.120000		435,000.00	435,033.83	75.40	33.83	
			05/10/2021	.120000		435,000.00	100.007776	IDC-FIS		0.00



Inventory by Market Value

As Of Date: 03/31/2021

Date Basis: Settlement

Run: 04/09/2021 01:39:50 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
86062	YCD BANK OF MONTREA	06367CAU1	02/10/2021	.120000		35,000,000.00	35,001,020.69	5,833.33		1,020.69
			04/15/2021	.120000		35,000,000.00	100.002916	IDC-FIS		0.00
86063	YCD BANK OF MONTREA	06367CAU1	02/10/2021	.120000		35,000,000.00	35,001,020.69	5,833.33		1,020.69
			04/15/2021	.120000		35,000,000.00	100.002916	IDC-FIS		0.00
86071	YCD CREDIT AGRICOLE	22535CVH1	02/17/2021	.100000		25,000,000.00	25,001,631.65	2,986.11		1,631.65
			05/17/2021	.100000		25,000,000.00	100.006527	IDC-FIS		0.00
86072	YCD CREDIT AGRICOLE	22535CVK4	02/18/2021	.120000		30,000,000.00	30,002,857.86	4,200.00		2,857.86
			05/19/2021	.120000		30,000,000.00	100.009526	IDC-FIS		0.00
86074	YCD CREDIT AGRICOLE	22535CVL2	02/19/2021	.120000		30,000,000.00	30,002,916.19	4,100.00		2,916.19
			05/20/2021	.120000		30,000,000.00	100.009721	IDC-FIS		0.00
86082	YCD NORDEA NY	65558T5D3	02/26/2021	.110000		35,000,000.00	35,004,140.91	3,636.11		4,140.91
			06/10/2021	.110000		35,000,000.00	100.011831	IDC-FIS		0.00
86083	YCD TORONTO DOMINIO	89114W2Q7	03/01/2021	.110000		30,000,000.00	30,003,099.50	2,841.67		3,099.50
			06/01/2021	.110000		30,000,000.00	100.010332	IDC-FIS		0.00
86092	YCD BANK OF MONTREA	06367CC96	03/04/2021	.110000		30,000,000.00	30,003,149.51	2,566.67		3,149.51
			06/02/2021	.110000		30,000,000.00	100.010498	IDC-FIS		0.00
86095	YCD TORONTO DOMINIO	89114W3Q6	03/08/2021	.160000		30,000,000.00	30,009,386.65	3,200.00		9,386.65
			09/08/2021	.160000		30,000,000.00	100.031289	IDC-FIS		0.00
86098	YCD BANK OF MONTREA	06367CCN5	03/09/2021	.120000		30,000,000.00	30,003,966.08	2,300.00		3,966.08
			06/07/2021	.120000		30,000,000.00	100.013220	IDC-FIS		0.00
86099	YCD BANK OF MONTREA	06367CCP0	03/09/2021	.120000		30,000,000.00	30,004,024.40	2,300.00		4,024.40
			06/08/2021	.120000		30,000,000.00	100.013415	IDC-FIS		0.00
86106	YCD TORONTO DOMINIO	89114W4F9	03/12/2021	.150000		25,000,000.00	25,004,290.05	2,083.33		4,290.05
			07/12/2021	.150000		25,000,000.00	100.017160	IDC-FIS		0.00
86107	YCD TORONTO DOMINIO	89114W4G7	03/15/2021	.140000		30,000,000.00	30,006,224.07	1,983.33		6,224.07
			06/22/2021	.140000		30,000,000.00	100.020747	IDC-FIS		0.00
86109	YCD TORONTO DOMINIO	89114W4N2	03/16/2021	.140000		35,000,000.00	35,004,470.72	2,177.78		4,470.72
			07/01/2021	.140000		35,000,000.00	100.012773	IDC-FIS		0.00
86112	YCD TORONTO DOMINIO	89114W4S1	03/18/2021	.140000		30,000,000.00	30,003,832.10	1,633.33		3,832.10
			07/01/2021	.140000		30,000,000.00	100.012774	IDC-FIS		0.00
86115	YCD TORONTO DOMINIO	89114W4T9	03/19/2021	.140000		30,000,000.00	30,003,832.13	1,516.67		3,832.13
			07/01/2021	.140000		30,000,000.00	100.012774	IDC-FIS		0.00
86121	YCD BANK OF MONTREA	06367CDK0	03/23/2021	.130000		30,000,000.00	30,005,532.60	975.00		5,532.60
			06/22/2021	.130000		30,000,000.00	100.018442	IDC-FIS		0.00
86123	YCD BANK OF MONTREA	06367CDL8	03/24/2021	.130000		30,000,000.00	30,005,599.26	866.67		5,599.26
			06/23/2021	.130000		30,000,000.00	100.018664	IDC-FIS		0.00
86127	YCD BANK OF MONTREA	06367CDR5	03/25/2021	.120000		30,000,000.00	30,004,957.68	700.00		4,957.68



Inventory by Market Value

As Of Date: 03/31/2021

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
			06/24/2021	.120000		30,000,000.00	100.016526	IDC-FIS		0.00
86132	YCD TORONTO DOMINIO	89114W5H4	03/26/2021	.090000		30,000,000.00	30,002,866.28	450.00		2,866.28
			06/25/2021	.090000		30,000,000.00	100.009554	IDC-FIS		0.00
86135	YCD TORONTO DOMINIO	89114W5W1	03/31/2021	.095000		25,000,000.00	25,000,315.90	65.97		315.90
			06/30/2021	.095000		25,000,000.00	100.001264	IDC-FIS		0.00
			Subtotal	.129526		1,083,870,000.00	1,083,984,731.78	164,945.11		114,731.78
				.129526		1,083,870,000.00	100.010585			0.00

Inv Type: 75 CORPORATE NOTES

83732	CORP MICROSOFT CORP	594918BP8	05/04/2017	1.550000		8,549,000.00	8,580,118.36	19,508.34		191,070.15
			08/08/2021	2.010124		8,389,048.21	100.364000	IDC-FIS		0.00
84370	CORP MICROSOFT CORP	594918BA1	04/26/2018	2.375000		10,000,000.00	10,167,200.00	32,326.39		418,500.00
			02/12/2022	3.081219		9,748,700.00	101.672000	IDC-FIS		0.00
84590	CORP JOHNSON AND JO	478160CD4	09/05/2018	2.250000		10,284,000.00	10,471,374.48	17,997.00		388,940.88
			03/03/2022	2.844617		10,082,433.60	101.822000	IDC-FIS		0.00
84596	CORP JOHNSON AND JO	478160CD4	09/07/2018	2.250000		10,000,000.00	10,182,200.00	17,500.00		385,700.00
			03/03/2022	2.867054		9,796,500.00	101.822000	IDC-FIS		0.00
84761	CORP APPLE INC	037833AR1	12/06/2018	2.850000		15,000,000.00	15,034,350.00	172,187.50		131,610.00
			05/06/2021	3.130008		14,902,740.00	100.229000	IDC-FIS		0.00
84889	CORP MICROSOFT CORP	594918BW3	02/25/2019	2.400000		15,000,000.00	15,247,050.00	55,000.00		369,600.00
			02/06/2022	2.689934		14,877,450.00	101.647000	IDC-FIS		0.00
84964	CORP ORACLE CORP	68389XBL8	04/02/2019	2.400000		20,000,000.00	20,807,600.00	21,333.33		1,101,800.00
			09/15/2023	2.753116		19,705,800.00	104.038000	IDC-FIS		0.00
85009	CORP CHEVRON CORP	166764AB6	04/18/2019	2.355000		10,000,000.00	10,291,400.00	75,883.33		408,400.00
			12/05/2022	2.695009		9,883,000.00	102.914000	IDC-FIS		0.00
85010	CORP WALMART INC	931142DU4	04/17/2019	2.350000		10,000,000.00	10,350,000.00	69,194.44		460,600.00
			12/15/2022	2.668610		9,889,400.00	103.500000	IDC-FIS		0.00
85013	CORP CHEVRON CORP	166764BG4	04/16/2019	2.100000		10,000,000.00	10,012,400.00	78,750.00		105,240.00
			05/16/2021	2.560006		9,907,160.00	100.124000	IDC-FIS		0.00
85015	CORP CHEVRON CORP	166764BN9	04/16/2019	2.498000		7,500,000.00	7,641,900.00	14,571.67		165,150.00
			03/03/2022	2.609881		7,476,750.00	101.892000	IDC-FIS		0.00
85027	CORP ORACLE CORP	68389XAP0	04/25/2019	2.500000		10,000,000.00	10,326,700.00	115,277.78		405,400.00
			10/15/2022	2.739017		9,921,300.00	103.267000	IDC-FIS		0.00
85315	CORP BANK OF NEW YO	06406RAL1	10/24/2019	2.100000		5,500,000.00	5,786,000.00	50,370.83		287,540.00
			10/24/2024	2.105929		5,498,460.00	105.200000	IDC-FIS		0.00
85316	CORP BANK OF NEW YO	06406RAL1	10/24/2019	2.100000		4,500,000.00	4,734,000.00	41,212.50		235,260.00



Inventory by Market Value

As Of Date: 03/31/2021

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Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share	Market Value	Curr Accr Int	Unrealized Gain
					Current Book	Market Price	Price Source	Unrealized Loss
			10/24/2024	2.105929	4,498,740.00	105.200000	IDC-FIS	0.00
85501	CORP TOYOTA MOTOR C	89236TGT6	02/13/2020	1.800000	13,150,000.00	13,505,707.50	31,560.00	387,004.50
			02/13/2025	1.850055	13,118,703.00	102.705000	IDC-FIS	0.00
86060	CORP APPLE INC	037833EB2	02/08/2021	.700000	10,000,000.00	9,805,700.00	10,305.56	0.00
			02/08/2026	.711991	9,994,120.00	98.057000	IDC-FIS	-188,420.00
86061	CORP APPLE INC	037833EB2	02/08/2021	.700000	10,000,000.00	9,805,700.00	10,305.56	0.00
			02/08/2026	.726114	9,987,200.00	98.057000	IDC-FIS	-181,500.00
86073	CORP APPLE INC	037833EB2	02/18/2021	.700000	10,000,000.00	9,805,700.00	8,361.11	0.00
			02/08/2026	.754137	9,973,644.44	98.057000	IDC-FIS	-167,944.44
			Subtotal	2.039595	189,483,000.00	192,555,100.34	841,645.34	5,441,815.53
				2.328123	187,651,149.25	101.621307		-537,864.44

Inv Type: 99 MONEY MARKET ACCOUNTS

83381	AUHS D MM DREYFUS TR	X9USDDRE0	08/08/2016	.000000	0.00	0.00	0.00	0.00
			04/01/2021	.000000	0.00	.000000	BOOK	0.00
			Subtotal	.000000	0.00	0.00	0.00	0.00
				.000000	0.00	.000000		0.00

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

85655	CCCCD CD BERTA KAMM	NA	05/26/2020	.080000	3,401.36	3,401.51	2.34	0.15
			05/24/2021	.080000	3,401.36	100.004495	IDC-FIS	0.00
			Subtotal	.080000	3,401.36	3,401.51	2.34	0.15
				.080000	3,401.36	100.004410		0.00

Grand Total			Count 240	.366163	3,540,661,401.36	3,543,602,041.33	2,769,561.06	10,179,146.21
				.388835	3,537,271,481.31	100.083053		-4,191,208.44



Inventory by Market Value

As Of Date: 03/31/2021

Date Basis: Settlement

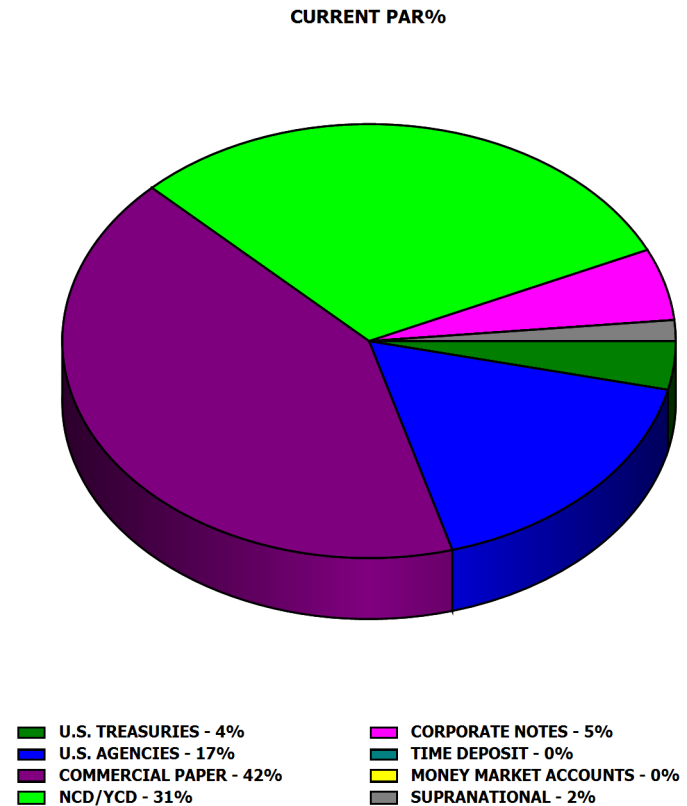
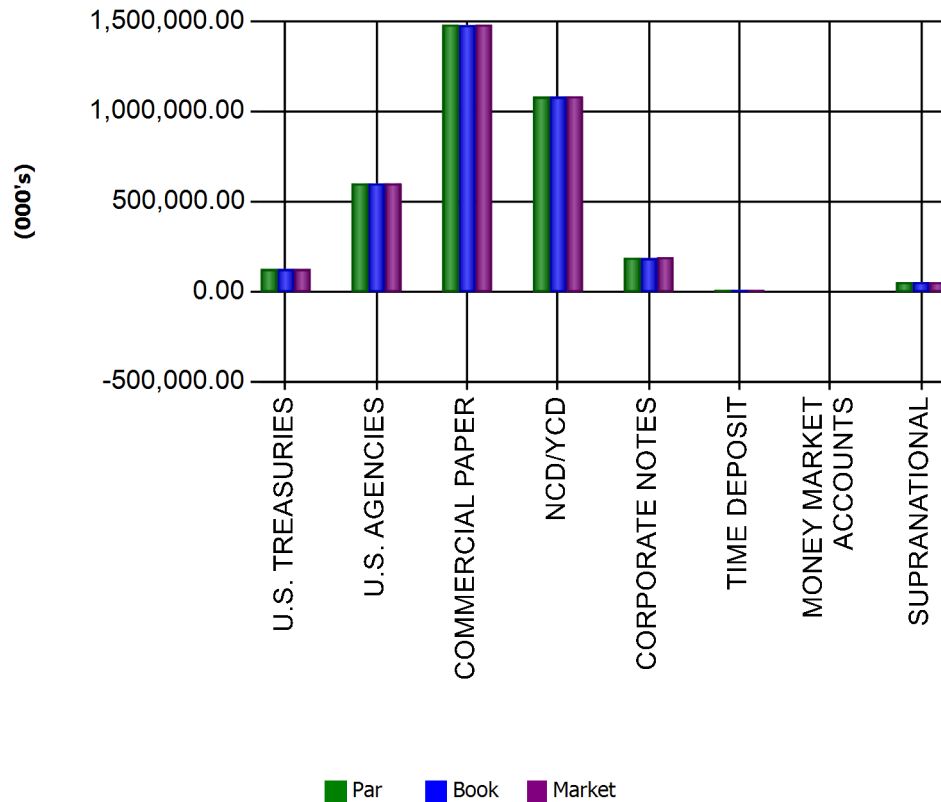
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Reporting Currency: Local

Contra Costa County

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
U.S. TREASURIES	127,638.00	127,541.86	127,630.09	100.07 %	38.93	0.09 %
U.S. AGENCIES	602,567.00	601,770.75	603,403.08	100.27 %	1,629.08	0.92 %
COMMERCIAL PAPER	1,482,100.00	1,481,540.92	1,481,882.79	100.02 %	51.81	0.13 %
NCD/YCD	1,083,870.00	1,083,870.00	1,083,984.73	100.01 %	114.73	0.13 %
CORPORATE NOTES	189,483.00	187,651.15	192,555.10	102.61 %	4,903.95	2.33 %
TIME DEPOSIT	3.40	3.40	3.40	100.00 %	0.00	0.08 %
MONEY MARKET ACCOUNTS	0.00	0.00	0.00	0.00 %	0.00	0.00 %
SUPRANATIONAL	55,000.00	54,893.41	54,142.85	98.63 %	-750.56	0.58 %
Totals(000's)	3,540,661.40	3,537,271.48	3,543,602.04	100.18 %	5,987.94	0.39 %

Asset Allocation





April 07, 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 March 31, 2021.

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

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

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

Sincerely,

FIS/APS2

Rozali Feiz

Rozali.Feiz@Fisglobal.com

805-341-5354

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

B.1. PFM



Inventory by Market Value

As Of Date: 03/31/2021

Date Basis: Settlement

Run: 04/09/2021 01:41:35 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
Inv Type: 1 SUPRANATIONALS								
85650	CCCSIG SUPRA IADB	4581X0DM7	04/24/2020	.500000	650,000.00	653,263.00	1,146.53	3,484.00
			05/24/2023	.511143	649,779.00	100.502000	IDC-FIS	0.00
85931	CCCSIG SUPRA INTL B	459058JM6	11/24/2020	.250000	520,000.00	518,554.40	458.61	0.00
			11/24/2023	.322071	518,882.00	99.722000	IDC-FIS	-327.60
			Subtotal	.389001	1,170,000.00	1,171,817.40	1,605.14	3,484.00
				.427196	1,168,661.00	100.155333		-327.60

Inv Type: 12 TREASURY NOTES

84832	CCCSIG GOV US TREAS	912828V72	01/09/2019	1.875000	605,000.00	614,075.00	1,880.18	12,190.35
			01/31/2022	2.491027	601,884.65	101.500000	IDC-FIS	0.00
84906	CCCSIG GOV US TREAS	9128286C9	03/06/2019	2.500000	225,000.00	229,754.25	699.24	4,970.79
			02/15/2022	2.539871	224,783.46	102.113000	IDC-FIS	0.00
84927	CCCSIG GOV US TREAS	912828W55	03/18/2019	1.875000	325,000.00	330,242.25	529.88	10,358.46
			02/28/2022	2.430857	319,883.79	101.613000	IDC-FIS	0.00
85089	CCCSIG GOV US TREAS	9128282P4	06/05/2019	1.875000	3,800,000.00	3,888,768.00	11,809.39	85,205.50
			07/31/2022	1.843971	3,803,562.50	102.336000	IDC-FIS	0.00
85090	CCCSIG GOV US TREAS	9128282P4	06/05/2019	1.875000	1,775,000.00	1,816,464.00	5,516.23	41,047.98
			07/31/2022	1.867010	1,775,416.02	102.336000	IDC-FIS	0.00
85126	CCCSIG GOV US TREAS	9128282P4	07/03/2019	1.875000	1,750,000.00	1,790,880.00	5,438.54	35,274.53
			07/31/2022	1.767416	1,755,605.47	102.336000	IDC-FIS	0.00
85130	CCCSIG GOV US TREAS	912828XR6	07/09/2019	1.750000	2,250,000.00	2,292,885.00	13,197.12	47,631.09
			05/31/2022	1.824938	2,245,253.91	101.906000	IDC-FIS	0.00
85334	CCCSIG GOV US TREAS	912828YK0	11/04/2019	1.375000	1,800,000.00	1,834,164.00	11,423.08	40,984.31
			10/15/2022	1.506918	1,793,179.69	101.898000	IDC-FIS	0.00
85368	CCCSIG GOV US TREAS	912828TY6	11/12/2019	1.625000	775,000.00	793,584.50	4,766.14	20,067.90
			11/15/2022	1.690511	773,516.60	102.398000	IDC-FIS	0.00
85390	CCCSIG GOV US TREAS	912828YK0	12/04/2019	1.375000	850,000.00	866,133.00	5,394.23	22,574.41
			10/15/2022	1.646832	843,558.59	101.898000	IDC-FIS	0.00
85440	CCCSIG GOV US TREAS	912828P38	01/06/2020	1.750000	1,925,000.00	1,980,863.50	5,583.56	47,967.99
			01/31/2023	1.612298	1,932,895.51	102.902000	IDC-FIS	0.00
85479	CCCSIG GOV US TREAS	912828Z29	02/05/2020	1.500000	1,000,000.00	1,023,980.00	3,149.17	19,058.12
			01/15/2023	1.328786	1,004,921.88	102.398000	IDC-FIS	0.00
85500	CCCSIG GOV US TREAS	912828Z29	02/10/2020	1.500000	175,000.00	179,196.50	551.10	3,902.55
			01/15/2023	1.441103	175,293.95	102.398000	IDC-FIS	0.00



Inventory by Market Value

As Of Date: 03/31/2021

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Run: 04/09/2021 01:41:35 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
85522	CCCSIG GOV US TREAS	912828Q29	03/05/2020	1.500000	1,625,000.00	1,668,030.00	66.60	8,625.70
			03/31/2023	.800646	1,659,404.30	102.648000	IDC-FIS	0.00
85532	CCCSIG GOV US TREAS	912828Q29	03/04/2020	1.500000	1,650,000.00	1,693,692.00	67.62	7,984.97
			03/31/2023	.785976	1,685,707.03	102.648000	IDC-FIS	0.00
85664	CCCSIG GOV US TREAS	912828ZP8	06/05/2020	.125000	1,125,000.00	1,123,458.75	532.20	2,501.72
			05/15/2023	.247634	1,120,957.03	99.863000	IDC-FIS	0.00
85672	CCCSIG GOV US TREAS	912828ZU7	06/16/2020	.250000	750,000.00	750,795.00	551.17	0.00
			06/15/2023	.206836	750,966.80	100.106000	IDC-FIS	-171.80
85689	CCCSIG GOV US TREAS	912828ZU7	06/29/2020	.250000	775,000.00	775,821.50	569.54	0.00
			06/15/2023	.206319	775,999.02	100.106000	IDC-FIS	-177.52
85708	CCCSIG GOV FHLMO NO	3137EAET2	07/23/2020	.125000	1,000,000.00	999,880.00	227.83	2,140.00
			07/25/2022	.238026	997,740.00	99.988000	IDC-FIS	0.00
85850	CCCSIG GOV US TREAS	91282CAP6	10/15/2020	.125000	1,600,000.00	1,594,560.00	923.08	0.00
			10/15/2023	.189013	1,596,937.50	99.660000	IDC-FIS	-2,377.50
85944	CCCSIG GOV US TNOTE	91282CAX9	12/03/2020	.125000	225,000.00	224,939.25	94.27	150.19
			11/30/2022	.172170	224,791.38	99.973000	IDC-FIS	0.00
85945	CCCSIG GOV US TNOTE	91282CAW1	12/03/2020	.250000	1,630,000.00	1,628,989.40	1,542.19	0.00
			11/15/2023	.224744	1,631,412.39	99.938000	IDC-FIS	-2,220.37
86033	CCCSIG GOV US TREAS	91282CBG5	02/03/2021	.125000	875,000.00	874,483.75	181.28	0.00
			01/31/2023	.113216	875,214.14	99.941000	IDC-FIS	-721.33
86034	CCCSIG GOV US TREAS	91282CBE0	02/03/2021	.125000	1,150,000.00	1,144,066.00	301.80	0.00
			01/15/2024	.178173	1,148,278.58	99.484000	IDC-FIS	-4,137.13
86090	CCCSIG GOV US TREAS	91282CBM2	03/03/2021	.125000	2,150,000.00	2,138,067.50	334.08	0.00
			02/15/2024	.272383	2,140,796.51	99.445000	IDC-FIS	-2,610.23
			Subtotal	1.155992	31,810,000.00	32,257,773.15	75,329.52	412,636.56
				1.116139	31,857,960.70	101.407649		-12,415.88

Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSO

85644	CCCSIG GOV FNMA NOT	3135G04Q3	05/22/2020	.250000	1,665,000.00	1,667,031.30	1,491.56	7,042.95
			05/22/2023	.350950	1,659,988.35	100.122000	IDC-FIS	0.00
85849	CCCSIG GOV FNMA NOT	3135G05G4	07/10/2020	.250000	1,600,000.00	1,601,152.00	900.00	4,592.00
			07/10/2023	.322071	1,596,560.00	100.072000	IDC-FIS	0.00
			Subtotal	.250000	3,265,000.00	3,268,183.30	2,391.56	11,634.95
				.336792	3,256,548.35	100.097498		0.00



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Inv Type: 26 AGENCY MBS FXD-M 30/360								
84856	CCCSIG MBS FHMS KPO	3137FKK39	12/17/2018	3.203000	30,692.78	30,692.69	81.92	0.00
			07/25/2023	3.203060	30,692.69	99.999707	BOOK	0.00
85080	CCCSIG ABS FHMS K01	3137ASNJ9	06/03/2019	2.272000	331,480.53	330,276.33	627.60	0.00
			03/25/2022	2.405785	330,276.33	99.636721	BOOK	0.00
85199	CCCSIG MBS FHMS K02	3137B1BS0	08/15/2019	2.510000	500,000.00	509,218.75	1,045.83	0.00
			11/25/2022	1.929072	509,218.75	101.843750	BOOK	0.00
85217	CCCSIG MBS FNA 2013	3136AEGQ4	09/09/2019	2.280000	179,678.05	182,032.01	341.39	0.00
			12/27/2022	1.870309	182,032.01	101.310099	BOOK	0.00
85218	CCCSIG MBS FHMS K02	3137AWQH1	09/09/2019	2.307000	375,000.00	380,537.11	720.94	0.00
			08/25/2022	1.794607	380,537.11	101.476563	BOOK	0.00
85231	CCCSIG MBS FNA 2013	3136ABPW7	09/13/2019	2.364630	188,984.86	190,439.16	372.40	0.00
			08/25/2022	2.095151	190,439.16	100.769533	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	213,616.56	213,611.44	372.40	0.00
			07/25/2024	2.092542	213,611.44	99.997603	BOOK	0.00
			Subtotal	2.284595	2,169,452.78	2,186,780.51	3,769.95	0.00
				2.023124	2,186,780.51	100.798714		0.00

Inv Type: 29 FHLMC NOTES

85595	CCCSIG GOV FHLMC NO	3137EAEQ8	04/20/2020	.375000	1,545,000.00	1,550,809.20	2,591.09	9,671.70
			04/20/2023	.459004	1,541,137.50	100.376000	IDC-FIS	0.00
85635	CCCSIG GOV FHLMC NO	3137EAER6	05/07/2020	.375000	1,465,000.00	1,471,240.90	2,228.01	6,856.20
			05/05/2023	.389122	1,464,384.70	100.426000	IDC-FIS	0.00
85666	CCCSIG GOV FHLMC NO	3134GVJ66	06/08/2020	.250000	1,250,000.00	1,251,925.00	980.90	2,525.00
			06/08/2022	.274082	1,249,400.00	100.154000	IDC-FIS	0.00
85687	CCCSIG GOV FHLMC NO	3137EAES4	06/26/2020	.250000	1,520,000.00	1,521,200.80	1,002.78	5,639.20
			06/26/2023	.347927	1,515,561.60	100.079000	IDC-FIS	0.00
85751	CCCSIG GOV FHLMC NO	3137EAEV7	08/21/2020	.250000	1,500,000.00	1,500,450.00	385.42	1,980.00
			08/24/2023	.284074	1,498,470.00	100.030000	IDC-FIS	0.00
85766	CCCSIG GOV FHLMC NO	3137EAEW5	09/04/2020	.250000	1,400,000.00	1,399,664.00	223.60	126.00
			09/08/2023	.261009	1,399,538.00	99.976000	IDC-FIS	0.00
85767	CCCSIG GOV FHLMC NO	3137EAEW5	09/04/2020	.250000	1,065,000.00	1,064,744.40	170.10	0.00
			09/08/2023	.243909	1,065,194.48	99.976000	IDC-FIS	-450.08



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85853	CCCSIG GOV FHLMC NO	3137EAEY1	10/16/2020	.125000	650,000.00	647,517.00	372.40	0.00
			10/16/2023	.249878	647,575.50	99.618000	IDC-FIS	-58.50
85884	CCCSIG GOV FHLMC NO	3137EAEZ8	11/05/2020	.250000	2,120,000.00	2,118,304.00	2,149.44	212.00
			11/06/2023	.280119	2,118,092.00	99.920000	IDC-FIS	0.00
85950	CCCSIG GOV FHLMC NO	3137EAF A2	12/04/2020	.250000	1,625,000.00	1,622,497.50	1,320.31	0.00
			12/04/2023	.283164	1,623,391.25	99.846000	IDC-FIS	-893.75
			Subtotal	.270870	14,140,000.00	14,148,352.80	11,424.05	27,010.10
				.312443	14,122,745.03	100.059072		-1,402.33

Inv Type: 31 MUNICIPAL BONDS

85667	CCCSIG MUNI CONNECT	20772KJU4	06/11/2020	2.500000	90,000.00	91,513.80	562.50	0.00
			07/01/2022	1.663942	91,513.80	101.682000	BOOK	0.00
85698	CCCSIG MUNI NY NJ P	73358W4V3	07/08/2020	1.086000	240,000.00	240,000.00	1,904.12	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	1,864.45	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	139.60	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	75.90	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	644.73	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	261.99	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	107.30	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	150.18	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	37.33	0.00
			03/15/2023	.480000	175,000.00	100.000000	BOOK	0.00
86035	CCCSIG MUNI NJ TPK	646140DN0	02/04/2021	.897000	165,000.00	165,000.00	234.34	0.00
			01/01/2025	.897000	165,000.00	100.000000	BOOK	0.00
86059	CCCSIG MUNI NATIONA	63743HEU2	02/08/2021	.350000	140,000.00	139,112.40	72.14	0.00
			02/08/2024	.373150	139,903.40	99.366000	IDC-FIS	-791.00
			Subtotal	.784739	2,430,000.00	2,432,003.30	6,054.58	0.00
				.735129	2,432,801.39	100.082440		-791.00



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Inv Type: 49 CORP ABS FXD-M 30/360								
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	39.50	0.00
			02/20/2025	.479277	274,942.25	99.979000	BOOK	0.00
			Subtotal	1.051084	475,000.00	474,918.83	152.56	0.00
				1.077566	474,918.83	99.982912		0.00

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

84176	CCCSIG ABS ALLYA 20	02007MAE0	01/31/2018	2.350000	4,042.54	4,042.07	4.21	0.00
			06/15/2022	2.355236	4,042.07	99.988374	BOOK	0.00
84405	CCCSIG ABS HART 201	44891KAD7	04/18/2018	2.790000	22,928.33	22,924.88	28.43	0.00
			07/15/2022	2.797121	22,924.88	99.984953	BOOK	0.00
84422	CCCSIG ABS FORDO 20	34528FAD0	05/22/2018	3.030000	47,903.76	47,896.01	64.51	0.00
			11/15/2022	3.037269	47,896.01	99.983822	BOOK	0.00
84535	CCCSIG ABS GMCAR 20	36255JAD6	07/18/2018	3.020000	103,676.38	103,652.20	130.45	0.00
			05/16/2023	3.029757	103,652.20	99.976677	BOOK	0.00
84540	CCCSIG ABS CARMX 20	14313FAD1	07/25/2018	3.130000	101,364.18	101,350.37	141.01	0.00
			06/15/2023	3.135636	101,350.37	99.986376	BOOK	0.00
84541	CCCSIG ABS MBART 20	58772RAD6	07/25/2018	3.030000	131,574.03	131,568.98	177.21	0.00
			01/17/2023	3.031706	131,568.98	99.996162	BOOK	0.00
84837	CCCSIG ABS GMCAR 20	36256XAD4	01/16/2019	2.970000	123,936.92	123,923.20	153.36	0.00
			11/16/2023	2.974624	123,923.20	99.988930	BOOK	0.00
84855	CCCSIG ABS MBALT 20	58772TAC4	01/30/2019	3.100000	21,816.70	21,816.06	30.06	0.00
			11/15/2021	3.102041	21,816.06	99.997066	BOOK	0.00
84872	CCCSIG ABS NAROT 20	65479KAD2	02/13/2019	2.900000	416,584.95	416,521.84	536.93	0.00
			10/16/2023	2.906625	416,521.84	99.984851	BOOK	0.00
84873	CCCSIG ABS ALLYA 20	02004WAC5	02/13/2019	2.910000	215,691.57	215,665.52	278.96	0.00
			09/15/2023	2.915375	215,665.52	99.987923	BOOK	0.00
84885	CCCSIG ABS GMALT 20	36256UAD0	02/21/2019	2.980000	9,668.42	9,666.90	8.80	0.00
			12/20/2021	2.990955	9,666.90	99.984279	BOOK	0.00
84890	CCCSIG ABS FORDL 20	34532FAD4	02/25/2019	2.900000	67,048.47	67,043.23	86.42	0.00
			05/15/2022	2.904814	67,043.23	99.992185	BOOK	0.00
84995	CCCSIG ABS HART 201	44932NAD2	04/10/2019	2.660000	132,042.56	132,025.18	156.10	0.00
			06/15/2023	2.666383	132,025.18	99.986838	BOOK	0.00



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					Current Book	Market Price	Price Source	Unrealized Loss
85007	CCCSIG ABS NALT 201	65479PAD1	04/15/2019	2.760000	29,607.72	29,605.58	36.32	0.00
			03/15/2022	2.764911	29,605.58	99.992772	BOOK	0.00
85059	CCCSIG ABS FITAT 20	31680YAD9	05/08/2019	2.640000	121,454.68	121,427.98	142.51	0.00
			12/15/2023	2.649699	121,427.98	99.978016	BOOK	0.00
85149	CCCSIG ABS NALT 201	65478LAD1	07/24/2019	2.270000	169,494.73	169,485.10	171.00	0.00
			07/15/2022	2.273769	169,485.10	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	144,528.33	144,512.39	89.65	0.00
			06/20/2022	2.116569	144,512.39	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	115.00	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



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			08/15/2025	.509055	154,965.88	99.977987	BOOK	0.00
86024	CCCSIG ABS CARMX 20	14316NAC3	01/27/2021	.340000	135,000.00	134,973.32	20.40	0.00
			12/15/2025	.348036	134,973.32	99.980237	BOOK	0.00
86078	CCCSIG ABS GMALT 20	36261RAC2	02/24/2021	.260000	220,000.00	219,977.47	14.30	0.00
			02/20/2024	.266701	219,977.47	99.989759	BOOK	0.00
86100	CCCSIG ABS BMWLT 20	05591RAC8	03/10/2021	.290000	145,000.00	144,995.40	24.53	0.00
			01/25/2024	.292178	144,995.40	99.996828	BOOK	0.00
			Subtotal	1.569272	5,748,364.27	5,747,537.91	3,915.97	0.00
				1.583296	5,747,537.91	99.985624		0.00

Inv Type: 72 NEGOTIABLE CERT OF DEPOSIT

85702	CCCSIG YCD SUMITOMO	86565CKU2	07/14/2020	.700000	625,000.00	625,000.00	1,008.68	0.00
			07/08/2022	.700000	625,000.00	100.000000	BOOK	0.00
			Subtotal	.700000	625,000.00	625,000.00	1,008.68	0.00
				.700000	625,000.00	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	1,441.46	0.00
			08/26/2022	1.850000	825,000.00	100.000000	BOOK	0.00
85216	CCCSIG YCD SKANDINA	83050PDR7	09/03/2019	1.860000	825,000.00	825,000.00	1,449.25	0.00
			08/26/2022	1.860000	825,000.00	100.000000	BOOK	0.00
85407	CCCSIG YCD DNB NOR	23341VZT1	12/06/2019	2.040000	825,000.00	825,000.00	5,610.00	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	824,268.96	2,062.50	0.00
			02/14/2022	1.800000	825,000.00	99.911389	IDC-FIS	-731.04
86122	CCCSIG YCD CREDIT S	22552G3C2	03/23/2021	.590000	595,000.00	595,000.00	87.76	0.00
			03/17/2023	.590000	595,000.00	100.000000	BOOK	0.00
86149	CCCSIG YCD CREDIT A	22535CDV0	04/04/2019	2.830000	800,000.00	799,188.89	22,640.00	0.00
			04/01/2022	2.830000	800,000.00	99.898611	IDC-FIS	-811.11
			Subtotal	1.883663	4,695,000.00	4,693,457.85	33,290.97	0.00
				1.883663	4,695,000.00	99.967153		-1,542.15

Inv Type: 75 CORPORATE NOTES

84593	CCCSIG CORP UNILEVE	904764BF3	09/07/2018	3.000000	100,000.00	102,559.00	200.00	3,043.00
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Inventory by Market Value

As Of Date: 03/31/2021

Date Basis: Settlement

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Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price		Unrealized Loss	
			03/07/2022	3.147126	99,516.00	102.559000	IDC-FIS		0.00
84915	CCCSIG CORP PFIZER	717081ER0	03/11/2019	2.800000	170,000.00	174,083.40	264.44	4,093.60	
			03/11/2022	2.802099	169,989.80	102.402000	IDC-FIS		0.00
84923	CCCSIG CORP MERCK A	589331AT4	03/15/2019	2.400000	300,000.00	307,449.00	320.00	10,515.00	
			09/15/2022	2.708028	296,934.00	102.483000	IDC-FIS		0.00
84926	CCCSIG CORP GOLDMAN	38141GWC4	03/18/2019	3.000000	325,000.00	325,507.00	4,197.92	2,258.75	
			04/26/2022	3.182983	323,248.25	100.156000	IDC-FIS		0.00
84932	CCCSIG CORP JPMORGA	46647PBB1	03/22/2019	3.207000	550,000.00	564,916.00	8,819.25	14,916.00	
			04/01/2023	3.207000	550,000.00	102.712000	IDC-FIS		0.00
85003	CCCSIG CORP TOYOTA	89236TFX8	04/12/2019	2.650000	200,000.00	204,912.00	2,488.06	4,965.35	
			04/12/2022	2.671993	199,946.65	102.456000	IDC-FIS		0.00
85060	CCCSIG CORP PACCAR	69371RP83	05/10/2019	2.650000	100,000.00	102,599.00	1,037.92	2,653.00	
			05/10/2022	2.668850	99,946.00	102.599000	IDC-FIS		0.00
85073	CCCSIG CORP VISA IN	92826CAG7	05/24/2019	2.150000	250,000.00	256,420.00	238.89	9,717.50	
			09/15/2022	2.567904	246,702.50	102.568000	IDC-FIS		0.00
85099	CCCSIG CORP MORGAN	61744YAH1	06/07/2019	2.750000	150,000.00	153,984.00	1,512.50	3,709.33	
			05/19/2022	2.605838	150,274.67	102.656000	IDC-FIS		0.00
85121	CCCSIG CORP AMERICA	02665WCY5	06/27/2019	2.200000	500,000.00	511,085.00	2,872.22	11,545.00	
			06/27/2022	2.231876	499,540.00	102.217000	IDC-FIS		0.00
85154	CCCSIG CORP US BANC	91159HHC7	07/26/2019	3.000000	300,000.00	307,254.00	400.00	1,293.00	
			03/15/2022	2.219159	305,961.00	102.418000	IDC-FIS		0.00
85190	CCCSIG CORP NORTHER	665859AN4	08/13/2019	2.375000	300,000.00	308,223.00	1,167.71	4,581.00	
			08/02/2022	1.952099	303,642.00	102.741000	IDC-FIS		0.00
85192	CCCSIG CORP HONEYWE	438516BT2	08/08/2019	2.150000	170,000.00	174,256.80	538.10	4,428.50	
			08/08/2022	2.184966	169,828.30	102.504000	IDC-FIS		0.00
85205	CCCSIG CORP 3M COMP	88579YBL4	08/26/2019	1.750000	400,000.00	410,108.00	913.89	11,632.00	
			02/14/2023	1.864079	398,476.00	102.527000	IDC-FIS		0.00
85206	CCCSIG CORP BANK OF	06406RAK3	08/23/2019	1.950000	375,000.00	383,508.75	771.88	8,628.75	
			08/23/2022	1.961036	374,880.00	102.269000	IDC-FIS		0.00
85211	CCCSIG CORP CATERPI	14913Q3A5	09/06/2019	1.900000	340,000.00	348,047.80	448.61	8,520.40	
			09/06/2022	1.947926	339,527.40	102.367000	IDC-FIS		0.00
85227	CCCSIG CORP JOHN DE	24422EVA4	09/12/2019	1.950000	75,000.00	76,485.75	438.75	1,582.50	
			06/13/2022	1.998849	74,903.25	101.981000	IDC-FIS		0.00
85228	CCCSIG CORP APPLE I	037833DL1	09/11/2019	1.700000	200,000.00	204,298.00	188.89	4,332.00	
			09/11/2022	1.705837	199,966.00	102.149000	IDC-FIS		0.00
85244	CCCSIG CORP PACCAR	69371RQ33	09/26/2019	2.000000	225,000.00	230,404.50	62.50	5,679.00	
			09/26/2022	2.042132	224,725.50	102.402000	IDC-FIS		0.00



Inventory by Market Value

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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
85335	CCCSIG CORP CITIGRO	17308CC46	11/04/2019	2.312000	450,000.00	454,756.50	4,248.30	4,756.50
			11/04/2022	2.312000	450,000.00	101.057000	IDC-FIS	0.00
85354	CCCSIG CORP IBM COR	459200JX0	11/06/2019	2.850000	500,000.00	514,240.00	5,462.50	3,315.00
			05/13/2022	1.956851	510,925.00	102.848000	IDC-FIS	0.00
85444	CCCSIG CORP CATERPI	14913Q3C1	01/13/2020	1.950000	225,000.00	230,802.75	1,620.94	5,906.25
			11/18/2022	1.966325	224,896.50	102.579000	IDC-FIS	0.00
85462	CCCSIG CORP BANK OF	06406RAM9	01/28/2020	1.850000	400,000.00	411,480.00	1,315.56	11,760.00
			01/27/2023	1.874134	399,720.00	102.870000	IDC-FIS	0.00
85469	CCCSIG CORP ADOBE I	00724PAA7	02/03/2020	1.700000	90,000.00	92,202.30	255.00	2,325.60
			02/01/2023	1.747172	89,876.70	102.447000	IDC-FIS	0.00
85634	CCCSIG CORP PEPSICO	713448EY0	05/01/2020	.750000	200,000.00	201,916.00	625.00	2,312.00
			05/01/2023	.816947	199,604.00	100.958000	IDC-FIS	0.00
85636	CCCSIG CORP CHEVRON	166764BV1	05/11/2020	1.141000	185,000.00	188,080.25	820.89	3,080.25
			05/11/2023	1.141000	185,000.00	101.665000	IDC-FIS	0.00
85637	CCCSIG CORP APPLE I	037833DV9	05/11/2020	.750000	375,000.00	378,768.75	1,093.75	4,788.75
			05/11/2023	.842007	373,980.00	101.005000	IDC-FIS	0.00
85643	CCCSIG CORP CITIGRO	172967MR9	05/14/2020	1.678000	250,000.00	254,972.50	1,584.78	4,972.50
			05/15/2024	1.678000	250,000.00	101.989000	IDC-FIS	0.00
85657	CCCSIG CORP AMAZON.	023135BP0	06/03/2020	.400000	425,000.00	426,313.25	557.22	1,908.25
			06/03/2023	.447032	424,405.00	100.309000	IDC-FIS	0.00
85658	CCCSIG JOHN DEERE C	24422EVH9	06/04/2020	.700000	150,000.00	151,155.00	250.83	1,278.00
			07/05/2023	.726876	149,877.00	100.770000	IDC-FIS	0.00
85665	CCCSIG CORP PACCAR	69371RQ82	06/08/2020	.800000	100,000.00	100,940.00	251.11	1,079.00
			06/08/2023	.847023	99,861.00	100.940000	IDC-FIS	0.00
85722	CCCSIG CORP CHEVRON	166756AJ5	08/12/2020	.426000	95,000.00	95,179.55	56.21	179.55
			08/11/2023	.426000	95,000.00	100.189000	IDC-FIS	0.00
85724	CCCSIG CORP PACCAR	69371RQ90	08/11/2020	.350000	55,000.00	54,932.35	26.74	4.40
			08/11/2023	.393968	54,927.95	99.877000	IDC-FIS	0.00
85743	CCCSIG CORP HONEYWE	438516CC8	08/19/2020	.483000	395,000.00	395,363.40	222.58	363.40
			08/19/2022	.483000	395,000.00	100.092000	IDC-FIS	0.00
85770	CCCSIG CORP UNILEVE	904764BJ5	09/14/2020	.375000	100,000.00	100,241.00	17.71	369.00
			09/14/2023	.417979	99,872.00	100.241000	IDC-FIS	0.00
85804	CCCSIG CORP BANK OF	06051GHF9	09/28/2020	3.550000	325,000.00	342,907.50	833.26	0.00
			03/05/2024	1.619545	345,884.50	105.510000	IDC-FIS	-2,977.00
85810	CCCSIG CORP PEPSICO	713448FB9	10/07/2020	.400000	100,000.00	100,333.00	193.33	390.00
			10/07/2023	.419140	99,943.00	100.333000	IDC-FIS	0.00
85847	CCCSIG CORP JOHN DE	24422EVJ5	10/09/2020	.400000	125,000.00	124,928.75	238.89	73.75



Inventory by Market Value

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Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
			10/10/2023	.438928	124,855.00	99.943000	IDC-FIS	0.00
85855	CCCSIG CORP BANK OF	06051GJH3	10/21/2020	.810000	250,000.00	250,607.50	900.00	607.50
			10/24/2024	.810000	250,000.00	100.243000	IDC-FIS	0.00
85916	CCCSIG CORP BRISTOL	110122DT2	11/13/2020	.537000	375,000.00	375,033.75	771.94	33.75
			11/13/2023	.537000	375,000.00	100.009000	IDC-FIS	0.00
85925	CCCSIG CORP GOLDMAN	38141GXL3	11/19/2020	.627000	400,000.00	400,032.00	919.60	32.00
			11/17/2023	.627000	400,000.00	100.008000	IDC-FIS	0.00
86013	CCCSIG CORP TOYOTA	89236THU2	01/11/2021	.450000	400,000.00	399,096.00	400.00	0.00
			01/11/2024	.452016	399,976.00	99.774000	IDC-FIS	-880.00
86023	CCCSIG CORP MORGAN	6174468W2	01/25/2021	.529000	455,000.00	454,153.70	441.27	0.00
			01/25/2024	.529000	455,000.00	99.814000	IDC-FIS	-846.30
86067	CCCSIG CORP JPMORGA	46647PBY1	02/16/2021	.563000	245,000.00	243,160.05	172.42	0.00
			02/16/2025	.563000	245,000.00	99.249000	IDC-FIS	-1,839.95
86114	CCCSIG CORP CHARLES	808513BN4	03/18/2021	.750000	245,000.00	246,251.95	66.35	1,374.45
			03/18/2024	.766891	244,877.50	100.511000	IDC-FIS	0.00
86134	CCCSIG CORP JPMS CH	46647PBS4	09/16/2020	.653000	75,000.00	75,142.50	20.41	142.50
			09/16/2024	.653000	75,000.00	100.190000	IDC-FIS	0.00
			Subtotal	1.690580	12,020,000.00	12,209,091.30	50,248.12	169,146.08
				1.605611	12,046,488.47	101.573139		-6,543.25
Grand Total			Count 149	1.119288	78,547,817.05	79,214,916.35	189,191.10	623,911.69
				1.094126	78,614,442.19	100.849291		-23,022.21



Inventory by Market Value

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Date Basis: Settlement

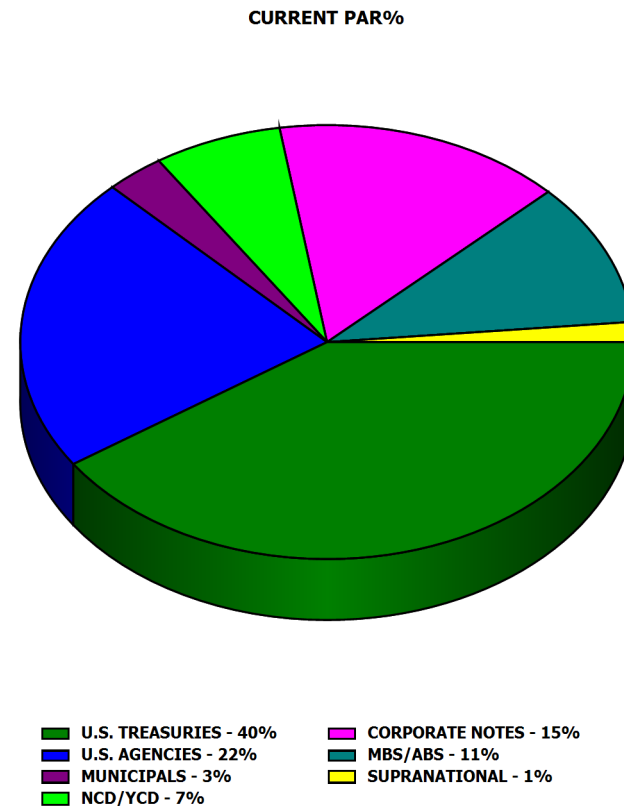
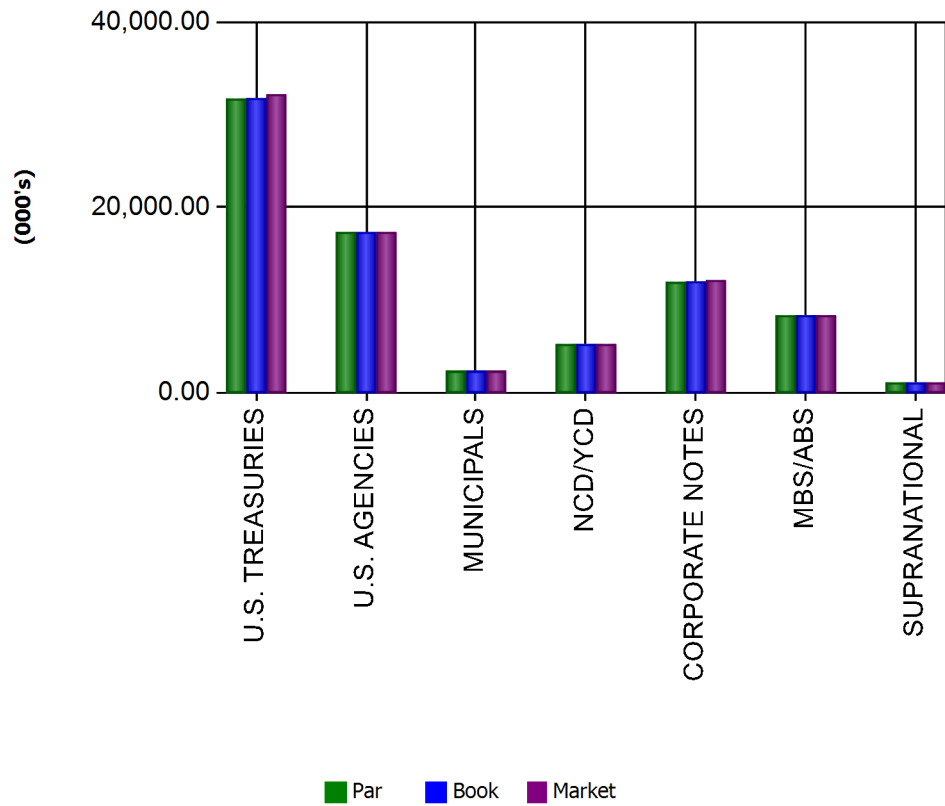
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Reporting Currency: Local

Contra Costa County

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
U.S. TREASURIES	31,810.00	31,857.96	32,257.77	101.25 %	400.22	1.12 %
U.S. AGENCIES	17,405.00	17,379.29	17,416.54	100.21 %	37.24	0.32 %
MUNICIPALS	2,430.00	2,432.80	2,432.00	99.97 %	-0.79	0.74 %
NCD/YCD	5,320.00	5,320.00	5,318.46	99.97 %	-1.54	1.74 %
CORPORATE NOTES	12,020.00	12,046.49	12,209.09	101.35 %	162.60	1.61 %
MBS/ABS	8,392.82	8,409.24	8,409.24	100.00 %	0.00	1.67 %
SUPRANATIONAL	1,170.00	1,168.66	1,171.82	100.27 %	3.16	0.43 %
Totals(000's)	78,547.82	78,614.44	79,214.92	100.76 %	600.89	1.09 %

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 MARCH 31, 2021

CALIFORNIA STATE LOCAL AGENCY INVESTMENT ACCOUNTS	STATE CONTROLLER ACCOUNT NUMBER	ACCOUNT BALANCE	ESTIMATED FAIR VALUE
ACALANES UNION HIGH SCHOOL	75-07-010	1,121,548.80	1,122,973.00
ANTIOCH UNIFIED SCHOOL DISTRICT	75-07-005	888,843.97	889,972.67
BRENTWOOD UNION SCHOOL DISTRICT	75-07-013	8,356,376.09	8,366,987.46
BYRON UNION SCHOOL DISTRICT	75-07-017	178,065.06	178,291.18
CANYON ELEMENTARY SCHOOL DISTRICT	75-07-018	156,813.66	157,012.79
CENTRAL CONTRA COSTA SANITARY DISTRICT	70-07-001	54,000,000.00	54,068,572.06
CONTRA COSTA COMMUNITY COLLEGE	75-07-001	55,699,301.53	55,770,031.46
CONTRA COSTA COUNTY	99-07-000	75,000,000.00	75,095,238.98
CONTRA COSTA COUNTY OFFICE OF EDUCATION	75-07-007	1,379,191.36	1,380,942.73
CONTRA COSTA COUNTY SCHOOL INSURANCE GROUP	35-07-001	2,400,959.49	2,404,008.36
CROCKETT COMMUNITY SERVICES DISTRICT	16-07-004	4,079,415.18	4,084,595.44
DELTA DIABLO SANITATION DISTRICT	70-07-003	78,093.30	78,192.47
EAST CONTRA COSTA REG FEE & FINANCING AUTH	40-07-006	1,080,839.46	1,082,211.97
KENSINGTON FIRE PROTECTION DISTRICT	17-07-011	7,626,614.40	7,636,299.08
KENSINGTON POLICE PROTECTION & COMMUNITY SERVICES DISTRICT	16-07-003	1,317,204.78	1,318,877.44
LAFAYETTE SCHOOL DISTRICT	75-07-012	5,235,501.20	5,242,149.52
MARTINEZ UNIFIED SCHOOL DISTRICT	75-07-011	20,930,163.58	20,956,741.81
MORAGA ORINDA FIRE DISTRICT	17-07-003	5,104,737.40	5,111,219.67
MORAGA SCHOOL DISTRICT	75-07-016	2,876.32	2,879.97
MT DIABLO UNIFIED SCHOOL DISTRICT	75-07-008	3,685,452.50	3,690,132.48
MT VIEW SANITARY DISTRICT	70-07-008	5,478,779.95	5,485,737.20
OAKLEY UNION SCHOOL DISTRICT	75-07-009	265,962.73	266,300.46
ORINDA UNION SCHOOL DISTRICT	75-07-015	3,321,052.00	3,325,269.25
PITTSBURG UNIFIED SCHOOL DISTRICT	75-07-002	37,825.28	37,873.31
RECLAMATION DISTRICT 799	60-07-001	188,807.50	189,047.26
RECLAMATION DISTRICT 800	60-07-003	4,039,021.50	4,044,150.46
RECLAMATION DISTRICT 2026	60-07-005	406,935.16	407,451.91
REDEVELOPMENT AGENCY	65-07-015	0.04	0.04
RODEO -HERCULES FIRE PROTECTION DISTRICT	17-07-001	2,133,664.22	2,136,373.66
SAN RAMON VALLEY UNIFIED SCHOOL DISTRICT	75-07-004	257,706.22	258,033.47
WEST CONTRA COSTA UNIFIED SCHOOL DISTRICT	75-07-014	33,327,207.84	33,369,528.49
	TOTAL	<u>297,778,960.52</u>	<u>298,157,096.03</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. CaISTRUST (LIQUIDITY)***
- B.6. US BANK**

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



WFAM GAAP

31 March 2021

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 January 2021 to 31 March 2021

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

Balance Sheet

Book Value + Accrued	44,250,234.12
Net Unrealized Gain/Loss	39,930.14
Market Value + Accrued	44,290,164.27

Portfolio Characteristics

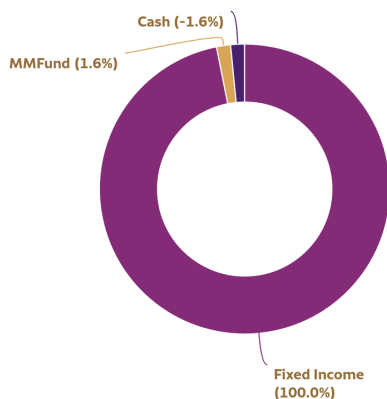
Risk Metric	Value
Cash	-707,829.83
MMFund	712,603.97
Fixed Income	44,285,390.13
Duration	0.445
Convexity	0.014
WAL	0.481
Years to Final Maturity	0.743
Years to Effective Maturity	0.480
Yield	0.226
Book Yield	0.539
Avg Credit Rating	AA+/Aa1/AA+

Issuer Concentration

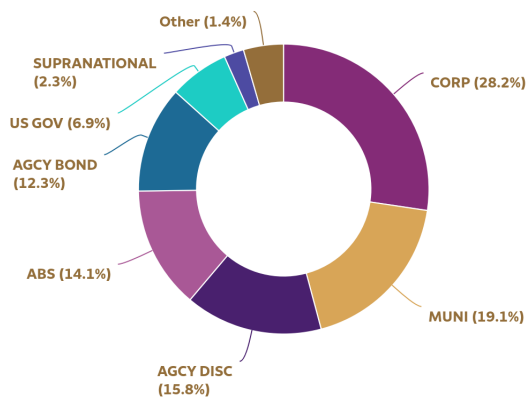
Issuer Concentration	% of Base Market Value + Accrued
Other	58.73%
Farm Credit System	18.06%
United States	6.87%
Federal Home Loan Banks	6.82%
Freddie Mac	3.18%
International Bank for Reconstruction and Development	2.29%
Toyota Motor Corporation	2.11%
---	100.00%

Footnotes: 1,2

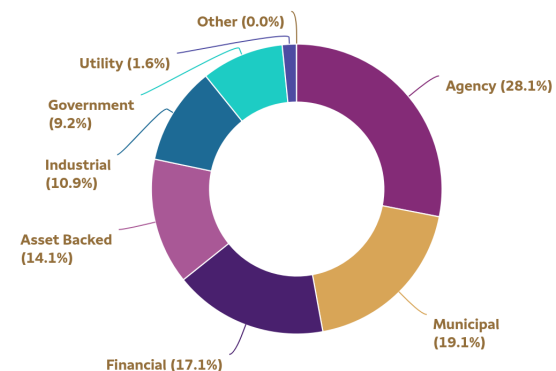
Asset Class (%)



Security Type (%)



Market Sector (%)



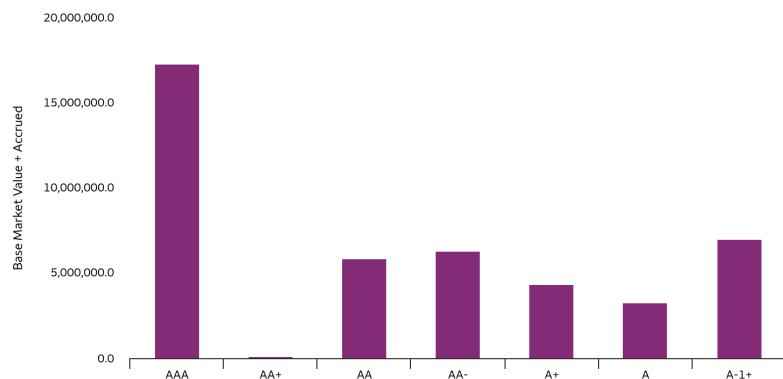
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Risk Summary

US Dollar
01 January 2021 to 31 March 2021

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

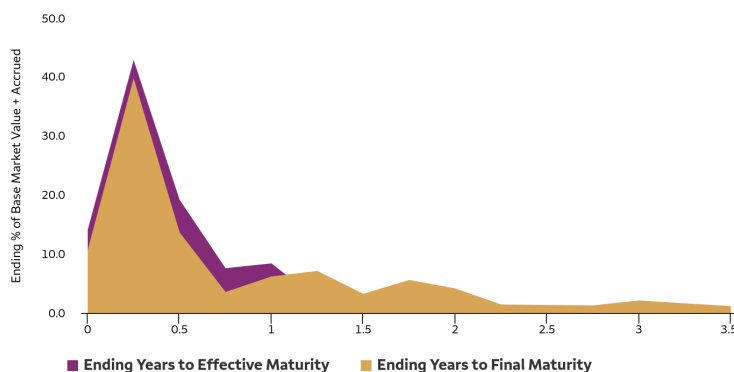
Credit Rating



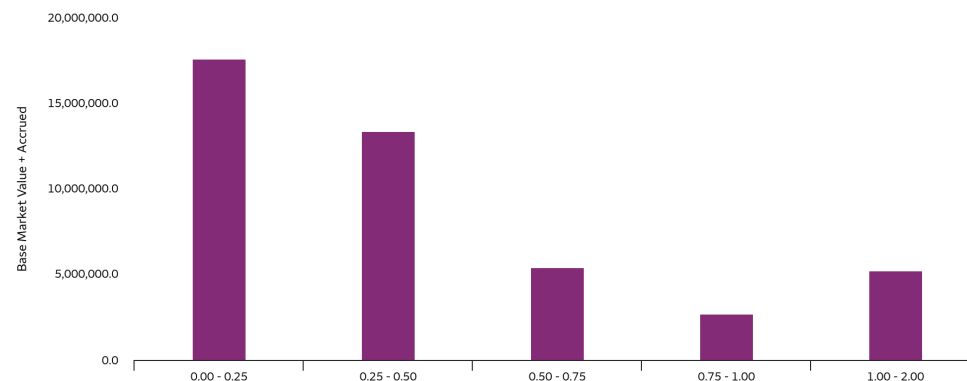
Credit Duration Heat Map

Rating	0 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5 - 7	7 - 10	10 - 15	15 - 30
AAA	50.81%	4.09%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AA	23.31%	4.53%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
A	14.00%	3.26%	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



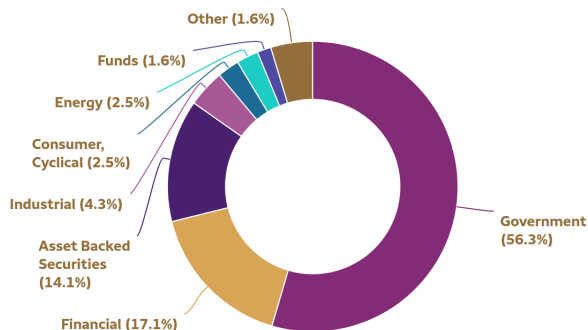
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Risk Summary

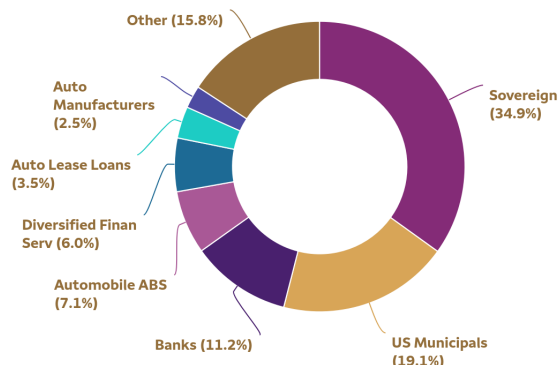
US Dollar
01 January 2021 to 31 March 2021

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

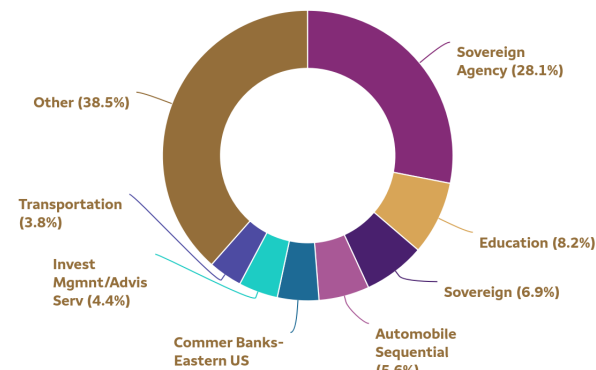
Industry Sector



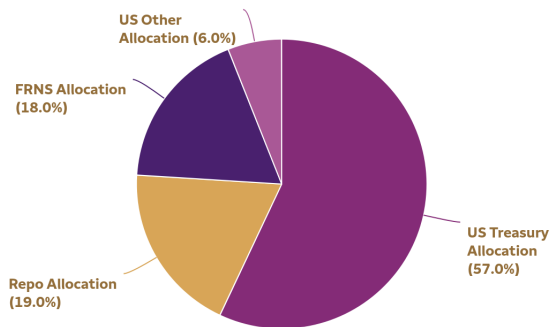
Industry Group



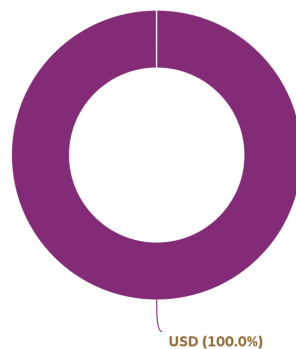
Industry Subgroup



MMF Asset Allocation



Currency



Country



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Risk Summary

US Dollar

01 January 2021 to 31 March 2021

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



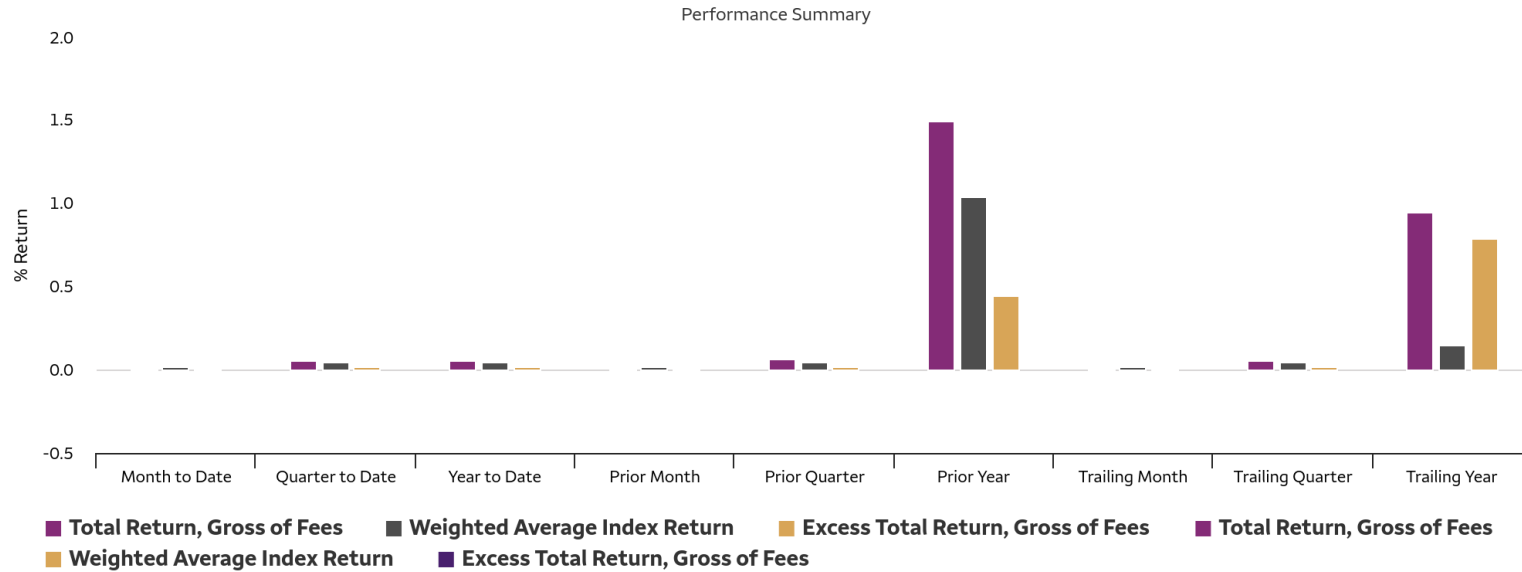
1: * Grouped by: Issuer Concentration. 2: * Groups Sorted by: % of Base Market Value + Accrued.

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

Performance Summary Gross of Fees

US Dollar
01 January 2021 to 31 March 2021

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



Period	Period Begin	Period End	Total Return, Gross of Fees	Weighted Average Index Return	Excess Total Return, Gross of Fees
Month to Date	03/01/2021	03/31/2021	0.01%	0.02%	-0.01%
Quarter to Date	01/01/2021	03/31/2021	0.06%	0.04%	0.02%
Year to Date	01/01/2021	03/31/2021	0.06%	0.04%	0.02%
Prior Month	02/01/2021	02/28/2021	0.01%	0.02%	0.00%
Prior Quarter	10/01/2020	12/31/2020	0.07%	0.05%	0.02%
Prior Year	01/01/2020	12/31/2020	1.49%	1.05%	0.45%
Trailing Month	03/01/2021	03/31/2021	0.01%	0.02%	-0.01%
Trailing Quarter	01/01/2021	03/31/2021	0.06%	0.04%	0.02%
Trailing Year	04/01/2020	03/31/2021	0.95%	0.16%	0.79%

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

Gross of Fees (includes trading).

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Performance Summary

Gross of Fees

US Dollar

01 January 2021 to 31 March 2021

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



Returns are actual and have not been annualized.

No Tax Adjustment.

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

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

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

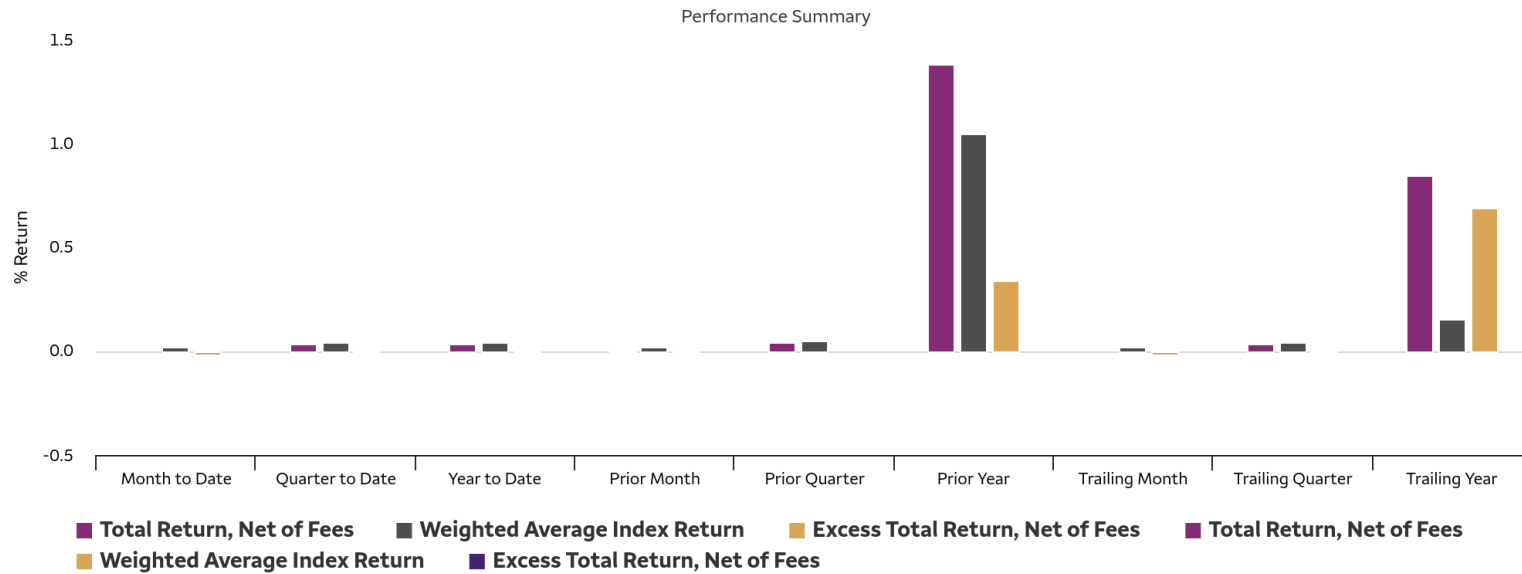
Reported Index Return is always Total Return.

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Performance Summary Net of Fees

US Dollar
01 January 2021 to 31 March 2021

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



Period	Period Begin	Period End	Total Return, Net of Fees	Weighted Average Index Return	Excess Total Return, Net of Fees
Month to Date	03/01/2021	03/31/2021	0.00%	0.02%	-0.02%
Quarter to Date	01/01/2021	03/31/2021	0.04%	0.04%	-0.01%
Year to Date	01/01/2021	03/31/2021	0.04%	0.04%	-0.01%
Prior Month	02/01/2021	02/28/2021	0.01%	0.02%	-0.01%
Prior Quarter	10/01/2020	12/31/2020	0.04%	0.05%	0.00%
Prior Year	01/01/2020	12/31/2020	1.38%	1.05%	0.34%
Trailing Month	03/01/2021	03/31/2021	0.00%	0.02%	-0.02%
Trailing Quarter	01/01/2021	03/31/2021	0.04%	0.04%	-0.01%
Trailing Year	04/01/2020	03/31/2021	0.84%	0.16%	0.69%

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

Net of Fees (includes management and trading).

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Performance Summary Net of Fees

US Dollar

01 January 2021 to 31 March 2021

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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Returns are actual and have not been annualized.

No Tax Adjustment.

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

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

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

Reported Index Return is always Total Return.

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GAAP FX Financials

US Dollar

01 January 2021 to 31 March 2021

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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Balance Sheet	As of:	WC-Contra Costa County	
		12/31/2020	03/31/2021
Book Value		44,215,663.34	44,086,033.80
Accrued Balance		132,445.57	164,200.32
Book Value + Accrued		44,348,108.91	44,250,234.12
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		86,375.18	39,930.14
Carrying Value and Accrued		44,434,484.09	44,290,164.27

Income Statement	WC-Contra Costa County	
	Begin Date	End Date
	01/01/2021	03/31/2021
Net Amortization/Accretion Income		-92,181.45
Interest Income	165,602.92	
Dividend Income	0.00	
Foreign Tax Withheld Expense	0.00	
Misc Income	0.00	
Net Market Allowance Expense	0.00	
Net FX Allowance Expense	0.00	
Income Subtotal		165,602.92
Net FX Realized Gain/Loss	0.00	
Net Market Realized Gain/Loss	-0.02	
Net Total Holding Gain/Loss	0.00	
Total Impairment Loss	0.00	
Net Total Gain/Loss		-0.02
Expense	-10,811.50	
Net Income		62,609.95
Transfers In/Out		-160,484.74
Change in FX Unrealized Gain/Loss		0.00
Change in Market Unrealized Gain/Loss		-46,445.04

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GAAP FX Financials

US Dollar

01 January 2021 to 31 March 2021

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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Statement of Cash Flows	WC-Contra Costa County	
	Begin Date	01/01/2021
	End Date	03/31/2021
Net Income		62,609.95
Amortization/Accretion on MS	92,181.45	
Change in Accrued on MS	-12,791.60	
Net Gain/Loss on MS	0.02	
Change in Unrealized G/L on CE	-63.00	
Subtotal		79,326.87
Purchase of MS	-7,265,346.93	
Purchased Accrued of MS	-13,864.82	
Sales of MS	1,534,554.68	
Sold Accrued of MS	0.00	
Maturities of MS	5,650,000.00	
Net Purchases/Sales		-94,657.07
Transfers of Cash & CE		-160,484.74
Total Change in Cash & CE		-113,204.99
Beginning Cash & CE		825,758.46
Ending Cash & CE		712,553.47

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Income Detail

US Dollar

01 January 2021 to 31 March 2021

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	09/14/2021 09/15/2021	0.00 06/18/2020	5,286.75 -4,562.49	0.00	0.00 724.26
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 -4,887.39	0.00	0.00 1,235.86
06406FAA1 BANK OF NEW YORK MELLON CORP	0.00 2.50	04/15/2021 04/15/2021	0.00 08/27/2019	3,597.23 -825.18	0.00	0.00 2,772.04
06406RAM9 BANK OF NEW YORK MELLON CORP	650,000.00 1.85	01/02/2023 01/27/2023	0.00 03/26/2021	167.02 -171.07	0.00	0.00 -4.05
09247XAH4 BLACKROCK INC	450,000.00 4.25	05/24/2021 05/24/2021	0.00 06/01/2020	4,781.25 -4,380.13	0.00	0.00 401.12
05588CAB8 BMWOT 2019-A A2	0.00 2.05	03/25/2021 05/25/2022	0.00 09/18/2019	426.98 0.64	-0.01	0.00 427.62
13063DWC8 CALIFORNIA ST	500,000.00 3.00	05/01/2021 05/01/2021	0.00 09/09/2020	3,750.00 -3,526.92	0.00	0.00 223.08
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	505.62 0.00	0.00	0.00 505.62
CCYUSD Cash	1.10 0.00	03/31/2021 03/31/2021	-160,484.74 ---	0.00 0.00	0.00	-10,811.50 -10,811.50
14913Q2W8 CATERPILLAR FINANCIAL SERVICES CORP	535,000.00 2.65	05/17/2021 05/17/2021	0.00 07/01/2020	3,544.38 -3,048.50	0.00	0.00 495.88
14913Q2W8 CATERPILLAR FINANCIAL SERVICES CORP	150,000.00 2.65	05/17/2021 05/17/2021	0.00 10/08/2020	993.75 -897.35	0.00	0.00 96.40
15189XAP3 CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	700,000.00 1.85	05/01/2021 06/01/2021	0.00 10/08/2020	3,237.50 -2,795.66	0.00	0.00 441.84
808513AV7 CHARLES SCHWAB CORP	700,000.00 0.50	04/21/2021 05/21/2021	0.00 12/05/2019	920.11 -155.31	0.00	0.00 764.80
166756AG1 CHEVRON USA INC	400,000.00 0.31	08/12/2022 08/12/2022	0.00 08/12/2020	316.83 0.00	0.00	0.00 316.83
17325FAQ1 CITIBANK NA	700,000.00 3.40	06/23/2021 07/23/2021	0.00 07/01/2020	5,950.00 -5,294.12	0.00	0.00 655.88
14042WAB6 COPAR 2019-1 A2	0.00 2.58	01/15/2021 04/15/2022	0.00 05/30/2019	27.25 0.05	0.00	0.00 27.30
22546QAR8 CREDIT SUISSE AG (NEW YORK BRANCH)	300,000.00 3.00	10/29/2021 10/29/2021	0.00 09/28/2020	2,250.00 -1,969.09	0.00	0.00 280.91
22546QAR8 CREDIT SUISSE AG (NEW YORK BRANCH)	300,000.00 3.00	10/29/2021 10/29/2021	0.00 11/09/2020	2,250.00 -2,048.64	0.00	0.00 201.36
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	566.25 0.00	0.00	0.00 566.25
30231GAJ1 EXXON MOBIL CORP	695,000.00 2.40	01/06/2022 03/06/2022	0.00 03/31/2021	0.00 -41.38	0.00	0.00 -41.38

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Income Detail

US Dollar

01 January 2021 to 31 March 2021

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
3133EKR73 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 0.20	09/23/2021 09/23/2021	0.00 09/23/2019	600.20 0.00	0.00	0.00 600.20
313313DU9 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 0.00	04/01/2021 04/01/2021	0.00 04/02/2020	0.00 750.00	0.00	0.00 750.00
313313EA2 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 0.00	04/07/2021 04/07/2021	0.00 05/28/2020	0.00 475.00	0.00	0.00 475.00
313313KF4 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 0.00	08/10/2021 08/10/2021	0.00 09/08/2020	0.00 375.00	0.00	0.00 375.00
313313JY5 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 0.00	08/03/2021 08/03/2021	0.00 12/18/2020	0.00 250.00	0.00	0.00 250.00
313313MK1 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 0.00	10/01/2021 10/01/2021	0.00 11/18/2020	0.00 300.00	0.00	0.00 300.00
313313JQ2 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 0.00	07/26/2021 07/26/2021	0.00 11/30/2020	0.00 250.00	0.00	0.00 250.00
3133EMTK8 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00 0.08	03/16/2022 03/16/2022	0.00 03/16/2021	0.00 0.00	0.00	0.00 0.00
3133EMTK8 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 0.08	03/16/2022 03/16/2022	0.00 03/16/2021	33.33 3.29	0.00	0.00 36.62
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 -1,724.85	0.00	0.00 3,900.15
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 -1,718.30	0.00	0.00 4,219.20
313385DF0 FEDERAL HOME LOAN BANKS	0.00 0.00	03/19/2021 03/19/2021	0.00 03/20/2020	0.00 855.55	0.00	0.00 855.55
313385GB6 FEDERAL HOME LOAN BANKS	1,000,000.00 0.00	05/26/2021 05/26/2021	0.00 05/26/2020	0.00 462.50	0.00	0.00 462.50
3137EAEC9 FEDERAL HOME LOAN MORTGAGE CORP	1,400,000.00 1.13	08/12/2021 08/12/2021	0.00 11/05/2020	3,937.50 -3,437.10	0.00	0.00 500.40
3137BAHA3 FHMS K-715 A2	0.00 2.86	01/01/2021 01/25/2021	0.00 03/20/2020	0.00 0.00	0.00	0.00 0.00
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 -7,630.65	0.00	0.00 1,744.35
34531MAD0 FORDL 2020-A A3	590,000.00 1.85	11/01/2021 03/15/2023	0.00 01/28/2020	2,728.74 3.59	0.00	0.00 2,732.33
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
37846OYA1 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
36256UAD0 GMALT 2019-1 A3	34,376.64 2.98	04/20/2021 12/20/2021	0.00 01/24/2020	1,442.20 -770.06	0.00	0.00 672.14
36258NAC6 GMCAR 2020-1 A3	500,000.00 1.84	03/16/2022 09/16/2024	0.00 02/17/2021	1,124.44 -415.01	0.00	0.00 709.43
43813DAB4 HAROT 2020-2 A2	514,420.40 0.74	07/25/2021 11/15/2022	0.00 11/23/2020	1,130.87 -800.68	0.01	0.00 330.19

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Income Detail

US Dollar

01 January 2021 to 31 March 2021

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
427866BA5 HERSHEY CO	700,000.00 3.10	05/15/2021 05/15/2021	0.00 10/08/2020	5,425.00 -4,999.73	0.00	0.00 425.27
438516CD6 HONEYWELL INTERNATIONAL INC	500,000.00 0.41	08/19/2021 08/19/2022	0.00 08/19/2020	548.00 0.00	0.00	0.00 548.00
44932HAFO IBM CREDIT LLC	0.00 0.38	02/05/2021 02/05/2021	0.00 04/27/2020	280.55 146.96	0.00	0.00 427.51
4581XOCS5 INTER-AMERICAN DEVELOPMENT BANK	0.00 1.88	03/15/2021 03/15/2021	0.00 08/07/2020	3,854.17 -3,407.77	0.00	0.00 446.39
459058GHO 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 -6,300.00	0.00	0.00 575.00
24422ETZ2 JOHN DEERE CAPITAL CORP	0.00 2.35	01/08/2021 01/08/2021	0.00 04/22/2019	319.86 39.86	0.00	0.00 359.72
24422EUV9 JOHN DEERE CAPITAL CORP	700,000.00 2.30	06/07/2021 06/07/2021	0.00 04/01/2021	0.00 0.00	0.00	0.00 0.00
46647PAS5 JPMORGAN CHASE & CO	700,000.00 3.51	06/18/2021 06/18/2022	0.00 02/04/2021	3,894.68 -3,580.66	0.00	0.00 314.02
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 -3,726.90	0.00	0.00 1,273.10
58772TAC4 MBALT 2019-A A3	70,376.45 3.10	04/25/2021 11/15/2021	0.00 07/29/2019	1,084.40 -324.05	0.01	0.00 760.36
58769TAD7 MBART 2019-1 A3	470,000.00 1.94	01/24/2022 03/15/2024	0.00 03/26/2021	126.63 -55.15	0.00	0.00 71.48
65478BAD3 NALT 2018-A A3	0.00 3.25	01/15/2021 09/15/2021	0.00 03/23/2020	39.00 18.12	0.00	0.00 57.12
65479HAC1 NAROT 2019-B A3	554,991.30 2.50	11/23/2021 11/15/2023	0.00 12/07/2020	3,676.61 -2,166.34	0.00	0.00 1,510.27
665859AN4 NORTHERN TRUST CORP	100,000.00 2.38	08/02/2022 08/02/2022	0.00 03/26/2021	32.99 -35.61	0.00	0.00 -2.63
69371RQ33 PACCAR FINANCIAL CORP	600,000.00 2.00	09/26/2022 09/26/2022	0.00 03/25/2021	200.00 -198.32	0.00	0.00 1.68
CCYUSD Payable	-707,842.33 0.00	03/31/2021 03/31/2021	0.00 ---	0.00 0.00	0.00	0.00 0.00
69353REY0 PNC BANK NA	700,000.00 2.55	11/09/2021 12/09/2021	0.00 06/29/2020	4,462.50 -3,685.12	0.00	0.00 777.38
CCYUSD Receivable	11.40 0.00	03/31/2021 03/31/2021	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
797400MN5 SAN DIEGO CNTY CALIF REGL TRANSN COMMN SALES TAX R	300,000.00 5.00	10/01/2022 10/01/2022	0.00 03/23/2021	333.33 -353.42	0.00	0.00 -20.09
797686EK4 SAN FRANCISCO CALIF MUN TRANSN AGY REV	835,000.00 0.25	03/01/2023 03/01/2023	0.00 02/23/2021	219.47 0.00	0.00	0.00 219.47

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Income Detail

US Dollar

01 January 2021 to 31 March 2021

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
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	3,412.50 -3,055.91	0.00	0.00 356.59
89231AAD3 TAOT 2018-C A3	424,204.83 3.02	07/25/2021 12/15/2022	0.00 07/29/2019	3,758.64 -1,829.78	-0.01	0.00 1,928.85
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	1,269.97 0.00	0.00	0.00 1,269.97
89236TCZ6 TOYOTA MOTOR CREDIT CORP	500,000.00 1.90	04/08/2021 04/08/2021	0.00 08/30/2019	2,375.00 -138.76	0.00	0.00 2,236.24
86787EBE6 TRUIST BANK	700,000.00 2.80	04/17/2022 05/17/2022	0.00 06/01/2020	4,900.00 -3,716.54	0.00	0.00 1,183.46
912828C57 UNITED STATES TREASURY	0.00 2.25	03/31/2021 03/31/2021	0.00 07/22/2019	5,501.37 -973.21	0.00	0.00 4,528.16
912828Q78 UNITED STATES TREASURY	1,000,000.00 1.38	04/30/2021 04/30/2021	0.00 10/25/2019	3,418.51 616.66	0.00	0.00 4,035.17
912828S27 UNITED STATES TREASURY	1,000,000.00 1.13	06/30/2021 06/30/2021	0.00 10/18/2019	2,796.96 1,234.15	0.00	0.00 4,031.11
9128286D7 UNITED STATES TREASURY	0.00 2.50	02/28/2021 02/28/2021	0.00 05/03/2019	2,002.76 -115.49	0.00	0.00 1,887.27
9128286U9 UNITED STATES TREASURY	1,000,000.00 2.13	05/15/2022 05/15/2022	0.00 11/30/2020	5,283.15 -4,919.23	0.00	0.00 363.92
90331HPK3 US BANK NA	0.00 0.40	12/21/2021 01/21/2022	0.00 01/21/2020	161.93 0.00	0.00	0.00 161.93
90331HPK3 US BANK NA	750,000.00 0.40	12/21/2021 01/21/2022	0.00 01/21/2020	588.62 0.00	0.00	0.00 588.62
92867XAD8 VWALT 2019-A A3	850,000.00 1.99	11/25/2021 11/21/2022	0.00 01/08/2021	3,899.84 -2,573.49	0.00	0.00 1,326.35
92348XAB1 VZOT 2018-A A1B	409,500.89 0.35	07/29/2021 04/20/2023	0.00 10/10/2018	480.11 0.00	-0.01	0.00 480.11
92348AAA3 VZOT 2019-C A1A	450,000.00 1.94	05/02/2022 04/22/2024	0.00 03/25/2021	145.50 -88.75	0.00	0.00 56.75
94975P405 WELLSFARGO:GOVT MM I	712,603.97 0.01	03/31/2021 03/31/2021	0.00 ---	26.79 0.00	0.00	0.00 26.79
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	632,156.92 0.55	08/27/2021 07/17/2023	0.00 12/04/2020	993.10 -618.73	-0.01	0.00 374.36
---	43,854,801.56	09/22/2021	-160,484.74	165,602.92	-0.02	-10,811.50
---	1.59	12/27/2021	---	-92,181.45		62,609.95

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Income Detail

US Dollar

01 January 2021 to 31 March 2021

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



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

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Balance Sheet Classification

US Dollar

01 January 2021 to 31 March 2021

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



CE

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
94975P405 WELLSFARGO:GOVT MM I	712,603.97 1.0000	03/31/2021 0.01	03/31/2021	AAA Cash	0.01 0.01	712,603.97 712,603.97 0.00	712,603.97 0.00 712,603.97
CCYUSD Receivable	11.40 1.0000	03/31/2021 0.00	03/31/2021	AAA Cash	0.00 0.00	11.40 11.40 0.00	11.40 0.00 11.40
CCYUSD Cash	1.10 1.0000	03/31/2021 0.00	03/31/2021	AAA Cash	0.00 0.00	1.10 1.10 0.00	1.10 0.00 1.10
CCYUSD Payable	-707,842.33 1.0000	03/31/2021 0.00	03/31/2021	AAA Cash	0.00 0.00	-707,842.33 -707,842.33 0.00	-707,842.33 0.00 -707,842.33
24422EUV9 JOHN DEERE CAPITAL CORP	700,000.00 100.3830	06/07/2021 2.30	06/07/2021	A Industrial	0.16 0.21	702,744.00 702,744.00 -63.00	702,681.00 5,098.33 707,779.33
---	704,774.14	06/07/2021	06/07/2021	A	0.17	707,518.14	707,455.14
---	99.7171	2.29	---	---	0.21	707,518.14 -63.00	5,098.33 712,553.47

ST

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
09247XAH4 BLACKROCK INC	450,000.00 100.5333	05/24/2021 4.25	05/24/2021	AA- Financial	0.30 0.60	467,374.50 452,579.41 -179.56	452,399.85 6,746.88 459,146.72
3130A1W95 FEDERAL HOME LOAN BANKS	1,000,000.00 100.4249	06/11/2021 2.25	06/11/2021	AAA Agency	1.54 0.06	1,009,410.00 1,001,360.71 2,888.29	1,004,249.00 6,875.00 1,011,124.00
313378JP7 FEDERAL HOME LOAN BANKS	1,000,000.00 101.0202	09/10/2021 2.38	09/10/2021	AAA Agency	1.66 0.06	1,013,040.00 1,003,092.94 7,109.06	1,010,202.00 1,385.42 1,011,587.42
22546QAR8 CREDIT SUISSE AG (NEW YORK BRANCH)	300,000.00 101.3980	10/29/2021 3.00	10/29/2021	AA- Financial	0.33 0.57	308,664.00 304,616.42 -422.42	304,194.00 3,800.00 307,994.00
22546QAR8 CREDIT SUISSE AG (NEW YORK BRANCH)	300,000.00 101.3980	10/29/2021 3.00	10/29/2021	AA- Financial	0.23 0.57	308,058.00 304,802.93 -608.93	304,194.00 3,800.00 307,994.00
30231GAJ1 EXXON MOBIL CORP	695,000.00 101.6509	03/06/2022 2.40	01/06/2022	AA Industrial	0.20 0.23	706,627.35 706,585.97 -112.22	706,473.76 1,156.89 707,630.64

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Balance Sheet Classification

US Dollar

01 January 2021 to 31 March 2021

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
89236TCZ6 TOYOTA MOTOR CREDIT CORP	500,000.00 100.0137	04/08/2021 1.90	04/08/2021	A+ Industrial	1.78 1.04	500,905.00 500,010.79 57.71	500,068.50 4,565.28 504,633.78
912828Q78 UNITED STATES TREASURY	1,000,000.00 100.1053	04/30/2021 1.38	04/30/2021	AAA Government	1.63 0.10	996,210.94 999,801.30 1,251.70	1,001,053.00 5,773.48 1,006,826.48
15189XAP3 CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	700,000.00 100.1164	06/01/2021 1.85	05/01/2021	A Utility	0.23 0.41	706,367.90 700,931.89 -117.09	700,814.80 4,316.67 705,131.47
857477AV5 STATE STREET CORP	700,000.00 100.2096	05/19/2021 1.95	05/19/2021	AA- Financial	0.19 0.37	705,229.00 701,629.82 -162.62	701,467.20 5,005.00 706,472.20
912828S27 UNITED STATES TREASURY	1,000,000.00 100.2622	06/30/2021 1.13	06/30/2021	AAA Government	1.63 0.08	991,484.38 998,765.85 3,856.15	1,002,622.00 2,828.04 1,005,450.04
3137EAEC9 FEDERAL HOME LOAN MORTGAGE CORP	1,400,000.00 100.4027	08/12/2021 1.13	08/12/2021	AAA Agency	0.13 0.02	1,410,693.20 1,405,079.27 558.53	1,405,637.80 2,143.75 1,407,781.55
69353REY0 PNC BANK NA	700,000.00 101.4124	12/09/2021 2.55	11/09/2021	A+ Financial	0.40 0.21	720,391.00 709,089.96 796.84	709,886.80 5,553.33 715,440.13
427866BA5 HERSHEY CO	700,000.00 100.3230	05/15/2021 3.10	05/15/2021	A+ Industrial	0.21 0.42	712,166.00 702,444.31 -183.31	702,261.00 8,197.78 710,458.78
808513AV7 CHARLES SCHWAB CORP	700,000.00 100.0149	05/21/2021 0.50	04/21/2021	A Financial	0.41 0.25	700,868.00 700,034.51 69.79	700,104.30 371.20 700,475.50
17325FAQ1 CITIBANK NA	700,000.00 100.6931	07/23/2021 3.40	06/23/2021	AA- Financial	0.32 0.35	721,000.00 704,882.35 -30.65	704,851.70 4,495.56 709,347.26
459058GH0 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1,000,000.00 100.7842	07/23/2021 2.75	07/23/2021	AAA Government	0.19 0.22	1,024,990.00 1,007,910.00 -68.00	1,007,842.00 5,194.44 1,013,036.44
02582JJH4 AMXCA 2018-8 A	665,000.00 101.3525	09/15/2021 3.18	09/14/2021	AAA Asset Backed	0.38 0.21	688,015.23 673,465.95 528.50	673,994.46 939.87 674,934.32
58772TAC4 MBALT 2019-A A3	70,376.45 100.1806	11/15/2021 3.10	04/25/2021	AAA Asset Backed	1.79 0.34	71,113.20 70,425.86 77.70	70,503.56 96.96 70,600.52
36256UADO GMALT 2019-1 A3	34,376.64 100.1303	12/20/2021 2.98	04/20/2021	AAA Asset Backed	2.20 0.40	34,717.72 34,390.98 30.44	34,421.42 31.30 34,452.72
14913Q2W8 CATERPILLAR FINANCIAL SERVICES CORP	535,000.00 100.2917	05/17/2021 2.65	05/17/2021	A Industrial	0.34 0.35	545,839.10 536,558.12 2.47	536,560.59 5,277.18 541,837.78

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Balance Sheet Classification

US Dollar

01 January 2021 to 31 March 2021

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

WELLS
FARGO

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Asset
Management

Identifier, Description	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
14913Q2W8 CATERPILLAR FINANCIAL SERVICES CORP	150,000.00 100.2917	05/17/2021 2.65	05/17/2021	A Industrial	0.23 0.35	152,203.50 150,458.65 -21.10	150,437.55 1,479.58 151,917.13
3133EKR73 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 100.0542	09/23/2021 0.20	09/23/2021	AAA Agency	0.20 0.07	1,000,000.00 1,000,000.00 542.00	1,000,542.00 49.22 1,000,591.22
376087FW7 GILROY CALIF UNI SCH DIST	500,000.00 100.4860	08/01/2021 1.72	08/01/2021	AA- Municipal	1.72 0.22	500,000.00 500,000.00 2,430.00	502,430.00 1,434.17 503,864.17
90331HPK3 US BANK NA	750,000.00 100.0876	01/21/2022 0.40	12/21/2021	AA- Financial	0.40 0.26	750,000.00 750,000.00 657.00	750,657.00 588.63 751,245.63
032556GM8 ANAHEIM CALIF HSG & PUB IMPT AUTH REV	630,000.00 100.6220	10/01/2021 1.65	10/01/2021	AA- Municipal	1.65 0.38	630,000.00 630,000.00 3,918.60	633,918.60 5,188.05 639,106.65
313313DU9 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 100.0000	04/01/2021 0.00	04/01/2021	A-1+ Agency	0.30 0.00	996,966.67 1,000,000.00 0.00	1,000,000.00 0.00 1,000,000.00
34153P7G7 FLORIDA ST BRD ED PUB ED	750,000.00 100.7630	06/01/2021 5.00	06/01/2021	AAA Municipal	0.84 0.17	784,507.50 755,171.89 550.61	755,722.50 12,500.00 768,222.50
786089JA1 SACRAMENTO CALIF WTR REV	550,000.00 100.5140	09/01/2021 1.47	09/01/2021	AA Municipal	1.47 0.20	550,000.00 550,000.00 2,827.00	552,827.00 672.38 553,499.38
799055QQ4 SAN MATEO FOSTER CITY CALIF SCH DIST	500,000.00 100.2960	08/01/2021 1.06	08/01/2021	AAA Municipal	1.06 0.14	500,000.00 500,000.00 1,480.00	501,480.00 885.00 502,365.00
9523472B7 WEST CONTRA COSTA CALIF UNI SCH DIST	535,000.00 100.1800	08/01/2021 1.28	08/01/2021	AA- Municipal	1.28 0.72	535,000.00 535,000.00 963.00	535,963.00 1,144.90 537,107.90
542424WH5 LONG BEACH CALIF HBR REV	500,000.00 101.0830	07/15/2021 4.00	07/15/2021	AA Municipal	0.95 0.14	517,475.00 504,348.04 1,066.95	505,415.00 4,222.22 509,637.22
378460YA1 GLENDALE CALIF UNI SCH DIST	150,000.00 100.3050	09/01/2021 0.92	09/01/2021	AA+ Municipal	0.92 0.17	150,000.00 150,000.00 457.50	150,457.50 115.13 150,572.63
313385GB6 FEDERAL HOME LOAN BANKS	1,000,000.00 99.9985	05/26/2021 0.00	05/26/2021	A-1+ Agency	0.19 0.01	998,124.31 999,717.36 267.64	999,985.00 0.00 999,985.00
313313EA2 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 100.0000	04/07/2021 0.00	04/07/2021	A-1+ Agency	0.19 0.00	998,342.78 999,968.33 31.67	1,000,000.00 0.00 1,000,000.00
845389JD8 SOUTHWESTERN CMNTY COLLEGE DIST CALIF	665,000.00 100.0670	08/01/2021 0.37	08/01/2021	AA Municipal	0.37 0.16	665,000.00 665,000.00 445.55	665,445.55 408.98 665,854.53

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Balance Sheet Classification

US Dollar

01 January 2021 to 31 March 2021

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

WELLS
FARGO

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Asset
Management

Identifier, Description	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
14575TDV1 CARSON CALIF REDEV AGY SUCCESSOR AGY TAX ALLOCATIO	250,000.00 100.1340	08/01/2021 0.81	08/01/2021	A+ Municipal	0.81 0.39	250,000.00 250,000.00 335.00	250,335.00 337.08 250,672.08
13063DWC8 CALIFORNIA ST	500,000.00 100.2110	05/01/2021 3.00	05/01/2021	AA Municipal	0.15 0.17	509,170.00 501,175.64 -120.64	501,055.00 8,416.67 509,471.67
313313KF4 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 99.9891	08/10/2021 0.00	08/10/2021	A-1+ Agency	0.15 0.03	998,600.00 999,454.17 436.83	999,891.00 0.00 999,891.00
798153NA6 SAN JOSE CALIF FING AUTH LEASE REV	780,000.00 99.9820	06/01/2021 0.42	06/01/2021	AA Municipal	0.42 0.53	780,000.00 780,000.00 -140.40	779,859.60 1,705.75 781,565.35
313313JY5 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 99.9897	08/03/2021 0.00	08/03/2021	A-1+ Agency	0.10 0.03	999,366.67 999,655.56 241.44	999,897.00 0.00 999,897.00
891371AA4 TORRANCE CALIF JT PWRS FING AUTH LEASE REV	410,000.00 100.2370	10/01/2021 1.24	10/01/2021	AA Municipal	1.24 0.75	410,000.00 410,000.00 971.70	410,971.70 2,243.62 413,215.32
313313MK1 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 99.9797	10/01/2021 0.00	10/01/2021	A-1+ Agency	0.12 0.04	998,943.33 999,390.00 407.00	999,797.00 0.00 999,797.00
313313JQ2 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 99.9903	07/26/2021 0.00	07/26/2021	A-1+ Agency	0.10 0.03	999,338.89 999,677.78 225.22	999,903.00 0.00 999,903.00
3133EMTK8 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 99.9967	03/16/2022 0.08	03/16/2022	AAA Agency	0.09 0.08	999,925.00 999,928.29 38.71	999,967.00 33.33 1,000,000.33
---	30,769,753.09	07/31/2021	07/25/2021	AA+	0.60	31,016,128.17	30,880,758.74
---	100.3635	1.46	---	---	0.21	30,847,405.07 33,353.67	119,978.72 31,000,737.45

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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
665859AN4 NORTHERN TRUST CORP	100,000.00 102.7433	08/02/2022 2.38	08/02/2022	A+ Financial	0.20 0.32	102,932.00 102,896.39 -153.09	102,743.30 389.24 103,132.54
06051GHH5 BANK OF AMERICA CORP	700,000.00 100.3726	05/17/2022 3.50	05/17/2021	A+ Financial	0.66 0.56	717,486.00 702,498.00 110.20	702,608.20 9,116.84 711,725.04
46647PAS5 JPMORGAN CHASE & CO	700,000.00 100.6608	06/18/2022 3.51	06/18/2021	AA- Financial	0.22 0.42	708,568.00 704,987.34 -361.74	704,625.60 7,037.76 711,663.36

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Balance Sheet Classification

US Dollar

01 January 2021 to 31 March 2021

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
89231AAD3 TAOT 2018-C A3	424,204.83 100.9766	12/15/2022 3.02	07/25/2021	AAA Asset Backed	1.77 0.35	430,683.90 426,429.40 1,918.30	428,347.70 569.38 428,917.08
92348XAB1 VZOT 2018-A A1B	409,500.89 100.0634	04/20/2023 0.35	07/29/2021	AAA Asset Backed	0.35 0.17	409,500.89 409,500.89 259.58	409,760.48 39.91 409,800.39
9128286U9 UNITED STATES TREASURY	1,000,000.00 102.2656	05/15/2022 2.13	05/15/2022	AAA Government	0.13 0.11	1,029,023.44 1,022,355.15 300.85	1,022,656.00 8,042.13 1,030,698.13
86787EBE6 TRUIST BANK	700,000.00 102.5945	05/17/2022 2.80	04/17/2022	A+ Financial	0.63 0.31	728,287.00 715,733.35 2,428.15	718,161.50 7,295.56 725,457.06
65479HAC1 NAROT 2019-B A3	554,991.30 101.6164	11/15/2023 2.50	11/23/2021	AAA Asset Backed	0.37 0.01	566,329.59 564,699.71 -737.70	563,962.01 616.66 564,578.67
58769TAD7 MBART 2019-1 A3	470,000.00 101.3951	03/15/2024 1.94	01/24/2022	AAA Asset Backed	0.52 0.23	476,609.38 476,554.23 2.93	476,557.16 405.24 476,962.40
69371RQ33 PACCAR FINANCIAL CORP	600,000.00 102.4051	09/26/2022 2.00	09/26/2022	A+ Industrial	0.27 0.38	615,582.00 615,383.68 -953.08	614,430.60 166.67 614,597.27
92867XAD8 VWALT 2019-A A3	850,000.00 101.0512	11/21/2022 1.99	11/25/2021	AAA Asset Backed	-0.23 0.37	862,650.39 860,076.90 -1,141.53	858,935.37 516.85 859,452.22
92348AAA3 VZOT 2019-C A1A	450,000.00 101.7236	04/22/2024 1.94	05/02/2022	AAA Asset Backed	0.23 0.35	458,050.78 457,962.03 -205.79	457,756.24 266.75 458,022.99
36258NAC6 GMCAR 2020-1 A3	500,000.00 101.5261	09/16/2024 1.84	03/16/2022	AAA Asset Backed	0.50 0.24	509,082.03 508,667.02 -1,036.72	507,630.30 383.33 508,013.63
06406RAM9 BANK OF NEW YORK MELLON CORP	650,000.00 102.8840	01/27/2023 1.85	01/02/2023	AA- Financial	0.24 0.19	668,447.00 668,275.93 470.07	668,746.00 2,137.78 670,883.78
34531MAD0 FORDL 2020-A A3	590,000.00 100.9260	03/15/2023 1.85	11/01/2021	AAA Asset Backed	1.86 0.28	589,971.33 589,988.46 5,475.18	595,463.64 485.11 595,948.75
43813DAB4 HAROT 2020-2 A2	514,420.40 100.1771	11/15/2022 0.74	07/25/2021	AAA Asset Backed	0.21 0.18	515,827.02 515,392.92 -61.33	515,331.59 169.19 515,500.78
98163WAG1 WOART 2020-B A2A	632,156.92 100.1228	07/17/2023 0.55	08/27/2021	AAA Asset Backed	0.19 0.25	633,539.76 633,189.60 -256.27	632,933.33 154.53 633,087.86
166756AG1 CHEVRON USA INC	400,000.00 100.0099	08/12/2022 0.31	08/12/2022	AA Industrial	0.32 0.33	400,000.00 400,000.00 39.60	400,039.60 165.80 400,205.40

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Balance Sheet Classification

US Dollar
01 January 2021 to 31 March 2021

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
438516CD6 HONEYWELL INTERNATIONAL INC	500,000.00 100.0770	08/19/2022 0.41	08/19/2021	A Industrial	0.42 0.21	500,000.00 500,000.00 385.00	500,385.00 234.26 500,619.26
275282PP0 EAST SIDE UN HIGH SCH DIST CALIF SANTA CLARA CNTY	500,000.00 100.1780	08/01/2022 0.45	08/01/2022	AA Municipal	0.45 0.31	500,000.00 500,000.00 890.00	500,890.00 377.50 501,267.50
797686EK4 SAN FRANCISCO CALIF MUN TRANSN AGY REV	835,000.00 99.9270	03/01/2023 0.25	03/01/2023	AA Municipal	0.25 0.27	835,000.00 835,000.00 -609.55	834,390.45 219.47 834,609.92
797400MN5 SAN DIEGO CNTY CALIF REGL TRANSN COMMN SALES TAX R	300,000.00 107.1320	10/01/2022 5.00	10/01/2022	AAA Municipal	0.20 0.20	321,873.00 321,519.58 -123.58	321,396.00 333.33 321,729.33
---	12,380,274.34	01/11/2023	02/20/2022	AA+	0.42	12,579,443.51	12,537,750.07
---	101.2902	1.86		---	0.27	12,531,110.59 6,639.47	39,123.27 12,576,873.34

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
---	43,854,801.56	12/27/2021	09/22/2021	AA+	0.54	44,303,089.82	44,125,963.94
---	100.6162	1.59		---	0.23	44,086,033.80 39,930.14	164,200.32 44,290,164.27

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

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Trading Activity

US Dollar

01 January 2021 to 31 March 2021

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
03/24/2021 03/26/2021	06406RAM9 BANK OF NEW YORK MELLON CORP	Piper Jaffray Inc 01/27/2023 1.85	650,000.00 650,000.00 102.84	0.00 668,447.00	0.00 1,970.76	0.00 -670,417.76
03/30/2021 04/01/2021	24422EUV9 JOHN DEERE CAPITAL CORP	Goldman Sachs & Co. (AU) 06/07/2021 2.30	700,000.00 700,000.00 100.39	0.00 702,744.00	0.00 5,098.33	0.00 -707,842.33
03/29/2021 03/31/2021	30231GAJ1 EXXON MOBIL CORP	TORONTO DOMINION BK 03/06/2022 2.40	695,000.00 695,000.00 101.67	0.00 706,627.35	0.00 1,156.89	0.00 -707,784.24
03/12/2021 03/16/2021	3133EMTK8 FEDERAL FARM CREDIT BANKS FUNDING CORP	APX Asset 03/16/2022 0.08	1,000,000.00 1,000,000.00 99.99	0.00 999,925.00	0.00 0.00	0.00 -999,925.00
02/12/2021 02/17/2021	36258NAC6 GMCAR 2020-1 A3	TORONTO DOMINION BK 09/16/2024 1.84	500,000.00 500,000.00 101.82	0.00 509,082.03	0.00 25.56	0.00 -509,107.59
02/02/2021 02/04/2021	46647PAS5 JPMORGAN CHASE & CO	J.P. Morgan Securities Inc. (AU) 06/18/2022 3.51	700,000.00 700,000.00 101.22	0.00 708,568.00	0.00 3,143.08	0.00 -711,711.08
03/24/2021 03/26/2021	58769TAD7 MBART 2019-1 A3	J.P. Morgan Securities Inc. (AU) 03/15/2024 1.94	470,000.00 470,000.00 101.41	0.00 476,609.38	0.00 278.61	0.00 -476,887.99
03/24/2021 03/26/2021	665859AN4 NORTHERN TRUST CORP	Piper Jaffray Inc 08/02/2022 2.38	100,000.00 100,000.00 102.93	0.00 102,932.00	0.00 356.25	0.00 -103,288.25
03/23/2021 03/25/2021	69371RQ33 PACCAR FINANCIAL CORP	KEYBANC CAPITAL MARKETS INC 09/26/2022 2.00	600,000.00 600,000.00 102.60	0.00 615,582.00	0.00 5,966.67	0.00 -621,548.67
02/24/2021 03/23/2021	797400MN5 SAN DIEGO CNTY CALIF REGL TRANSN COMMN SALES TAX R	Citigroup Global Markets (AU) 10/01/2022 5.00	300,000.00 300,000.00 107.29	0.00 321,873.00	0.00 0.00	0.00 -321,873.00
02/10/2021 02/23/2021	797686EK4 SAN FRANCISCO CALIF MUN TRANSN AGY REV	Dain Rauscher 03/01/2023 0.25	835,000.00 835,000.00 100.00	0.00 835,000.00	0.00 0.00	0.00 -835,000.00
03/23/2021 03/25/2021	92348AAA3 VZOT 2019-C A1A	APX Asset 04/22/2024 1.94	450,000.00 450,000.00 101.79	0.00 458,050.78	0.00 121.25	0.00 -458,172.03
01/06/2021 01/08/2021	92867XAD8 VWALT 2019-A A3	TORONTO DOMINION BK 11/21/2022 1.99	850,000.00 850,000.00 101.49	0.00 862,650.39	0.00 845.75	0.00 -863,496.14
01/04/2021 01/04/2021	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2021 0.01	13.26 13.26 1.00	13.26 13.26	0.00 0.00	0.00 -13.26

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Trading Activity

US Dollar

01 January 2021 to 31 March 2021

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
01/08/2021 01/08/2021	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2021 0.01	8,225.00 8,225.00 1.00	8,225.00 8,225.00	0.00 0.00	0.00 -8,225.00
01/08/2021 01/08/2021	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2021 0.01	700,000.00 700,000.00 1.00	700,000.00 700,000.00	0.00 0.00	0.00 -700,000.00
01/15/2021 01/15/2021	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2021 0.01	109,934.28 109,934.28 1.00	109,934.28 109,934.28	0.00 0.00	0.00 -109,934.28
01/19/2021 01/19/2021	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2021 0.01	178,515.90 178,515.90 1.00	178,515.90 178,515.90	0.00 0.00	0.00 -178,515.90
01/20/2021 01/20/2021	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2021 0.01	94,715.17 94,715.17 1.00	94,715.17 94,715.17	0.00 0.00	0.00 -94,715.17
01/20/2021 01/20/2021	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2021 0.01	84,003.84 84,003.84 1.00	84,003.84 84,003.84	0.00 0.00	0.00 -84,003.84
01/21/2021 01/21/2021	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2021 0.01	744.88 744.88 1.00	744.88 744.88	0.00 0.00	0.00 -744.88
01/25/2021 01/25/2021	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2021 0.01	96,622.30 96,622.30 1.00	96,622.30 96,622.30	0.00 0.00	0.00 -96,622.30
01/25/2021 01/25/2021	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2021 0.01	11,900.00 11,900.00 1.00	11,900.00 11,900.00	0.00 0.00	0.00 -11,900.00
01/26/2021 01/26/2021	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2021 0.01	76,623.10 76,623.10 1.00	76,623.10 76,623.10	0.00 0.00	0.00 -76,623.10
01/26/2021 01/26/2021	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2021 0.01	229.96 229.96 1.00	229.96 229.96	0.00 0.00	0.00 -229.96
02/01/2021 02/01/2021	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2021 0.01	13,010.23 13,010.23 1.00	13,010.23 13,010.23	0.00 0.00	0.00 -13,010.23
02/05/2021 02/05/2021	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2021 0.01	750,737.44 750,737.44 1.00	750,737.44 750,737.44	0.00 0.00	0.00 -750,737.44
02/12/2021 02/12/2021	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2021 0.01	8,205.82 8,205.82 1.00	8,205.82 8,205.82	0.00 0.00	0.00 -8,205.82
02/16/2021 02/16/2021	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2021 0.01	909.58 909.58 1.00	909.58 909.58	0.00 0.00	0.00 -909.58
02/16/2021 02/16/2021	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2021 0.01	67,994.71 67,994.71 1.00	67,994.71 67,994.71	0.00 0.00	0.00 -67,994.71

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Trading Activity

US Dollar

01 January 2021 to 31 March 2021

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
02/17/2021 02/17/2021	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2021 0.01	185,401.71 185,401.71 1.00	185,401.71 185,401.71	0.00 0.00	0.00 -185,401.71
02/19/2021 02/19/2021	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2021 0.01	589.06 589.06 1.00	589.06 589.06	0.00 0.00	0.00 -589.06
02/22/2021 02/22/2021	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2021 0.01	107,929.84 107,929.84 1.00	107,929.84 107,929.84	0.00 0.00	0.00 -107,929.84
02/25/2021 02/25/2021	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2021 0.01	60,953.61 60,953.61 1.00	60,953.61 60,953.61	0.00 0.00	0.00 -60,953.61
03/01/2021 03/01/2021	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2021 0.01	510,982.32 510,982.32 1.00	510,982.32 510,982.32	0.00 0.00	0.00 -510,982.32
03/10/2021 03/10/2021	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2021 0.01	11,875.00 11,875.00 1.00	11,875.00 11,875.00	0.00 0.00	0.00 -11,875.00
03/15/2021 03/15/2021	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2021 0.01	1,036,776.39 1,036,776.39 1.00	1,036,776.39 1,036,776.39	0.00 0.00	0.00 -1,036,776.39
03/15/2021 03/15/2021	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2021 0.01	716,666.62 716,666.62 1.00	716,666.62 716,666.62	0.00 0.00	0.00 -716,666.62
03/15/2021 03/15/2021	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2021 0.01	95,493.05 95,493.05 1.00	95,493.05 95,493.05	0.00 0.00	0.00 -95,493.05
03/19/2021 03/19/2021	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2021 0.01	1,000,000.00 1,000,000.00 1.00	1,000,000.00 1,000,000.00	0.00 0.00	0.00 -1,000,000.00
03/22/2021 03/22/2021	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2021 0.01	92,523.13 92,523.13 1.00	92,523.13 92,523.13	0.00 0.00	0.00 -92,523.13
03/23/2021 03/23/2021	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2021 0.01	612.20 612.20 1.00	612.20 612.20	0.00 0.00	0.00 -612.20
03/25/2021 03/25/2021	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2021 0.01	55.17 55.17 1.00	55.17 55.17	0.00 0.00	0.00 -55.17
03/31/2021 03/31/2021	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2021 0.01	11,250.00 11,250.00 1.00	11,250.00 11,250.00	0.00 0.00	0.00 -11,250.00
03/31/2021 03/31/2021	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2021 0.01	292,215.76 292,215.76 1.00	292,215.76 292,215.76	0.00 0.00	0.00 -292,215.76

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Trading Activity

US Dollar
01 January 2021 to 31 March 2021

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
---	---	---	14,175,709.33	6,325,709.33	0.00	0.00
---	---	02/25/2022 1.05	14,175,709.33 ---	14,293,800.26	18,963.15	-14,312,763.41

Call Redemption

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
03/15/2021 03/15/2021	06406FAA1 BANK OF NEW YORK MELLON CORP	Redemption 04/15/2021 2.50	-700,000.00 -700,000.00 100.00	0.00 -700,000.00	0.00 0.00	0.00 700,000.00
03/15/2021 03/15/2021	06406FAA1 BANK OF NEW YORK MELLON CORP	Redemption 04/15/2021 2.50	-700,000.00 -700,000.00 100.00	0.00 -700,000.00	0.00 0.00	0.00 700,000.00

Maturity

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
01/08/2021 01/08/2021	24422ETZ2 JOHN DEERE CAPITAL CORP	Maturity 01/08/2021 2.35	-700,000.00 -700,000.00 100.00	0.00 -700,000.00	0.00 0.00	0.00 700,000.00
03/19/2021 03/19/2021	313385DF0 FEDERAL HOME LOAN BANKS	Maturity 03/19/2021 0.00	-1,000,000.00 -1,000,000.00 100.00	0.00 -1,000,000.00	0.00 0.00	0.00 1,000,000.00
02/05/2021 02/05/2021	44932HAFO IBM CREDIT LLC	Maturity 02/05/2021 0.38	-750,000.00 -750,000.00 100.00	0.00 -750,000.00	0.00 0.00	0.00 750,000.00
03/15/2021 03/15/2021	4581XOCS5 INTER-AMERICAN DEVELOPMENT BANK	Maturity 03/15/2021 1.88	-1,000,000.00 -1,000,000.00 100.00	0.00 -1,000,000.00	0.00 0.00	0.00 1,000,000.00
02/28/2021 02/28/2021	9128286D7 UNITED STATES TREASURY	Maturity 02/28/2021 2.50	-500,000.00 -500,000.00 100.00	0.00 -500,000.00	0.00 0.00	0.00 500,000.00
03/31/2021 03/31/2021	912828C57 UNITED STATES TREASURY	Maturity 03/31/2021 2.25	-1,000,000.00 -1,000,000.00 100.00	0.00 -1,000,000.00	0.00 0.00	0.00 1,000,000.00
---	---	Maturity 03/02/2021 1.48	-4,950,000.00 -4,950,000.00 100.00	0.00 -4,950,000.00	0.00 0.00	0.00 4,950,000.00

Principal Paydown

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Trading Activity

US Dollar

01 January 2021 to 31 March 2021

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
01/25/2021 01/25/2021	05588CAB8 BMWOT 2019-A A2	Direct 05/25/2022 2.05	0.00 -62,607.12 ---	0.00 -62,607.12	0.00 0.00	0.00 62,607.12
02/25/2021 02/25/2021	05588CAB8 BMWOT 2019-A A2	Direct 05/25/2022 2.05	0.00 -60,794.58 ---	0.00 -60,794.58	0.00 0.00	0.00 60,794.58
03/25/2021 03/25/2021	05588CAB8 BMWOT 2019-A A2	Direct 05/25/2022 2.05	0.00 -32,296.77 ---	0.00 -32,296.76	-0.01 0.00	0.00 32,296.76
01/15/2021 01/15/2021	14042WAB6 COPAR 2019-1 A2	Direct 04/15/2022 2.58	0.00 -27,160.46 ---	0.00 -27,160.46	0.00 0.00	0.00 27,160.46
01/01/2021 01/01/2021	3137BAHA3 FHMS K-715 A2	Direct 01/25/2021 2.86	0.00 -96,622.32 ---	0.00 -96,622.32	0.00 0.00	0.00 96,622.32
01/20/2021 01/20/2021	36256UAD0 GMALT 2019-1 A3	Direct 12/20/2021 2.98	0.00 -93,901.04 ---	0.00 -93,901.04	0.00 0.00	0.00 93,901.04
02/20/2021 02/20/2021	36256UAD0 GMALT 2019-1 A3	Direct 12/20/2021 2.98	0.00 -107,348.89 ---	0.00 -107,348.89	0.00 0.00	0.00 107,348.89
03/20/2021 03/20/2021	36256UAD0 GMALT 2019-1 A3	Direct 12/20/2021 2.98	0.00 -92,208.79 ---	0.00 -92,208.79	0.00 0.00	0.00 92,208.79
01/15/2021 01/15/2021	43813DAB4 HAROT 2020-2 A2	Direct 11/15/2022 0.74	0.00 -68,555.03 ---	0.00 -68,555.03	0.00 0.00	0.00 68,555.03
02/15/2021 02/15/2021	43813DAB4 HAROT 2020-2 A2	Direct 11/15/2022 0.74	0.00 -67,595.94 ---	0.00 -67,595.94	0.00 0.00	0.00 67,595.94
03/15/2021 03/15/2021	43813DAB4 HAROT 2020-2 A2	Direct 11/15/2022 0.74	0.00 -64,643.91 ---	0.00 -64,643.91	0.00 0.00	0.00 64,643.91
01/15/2021 01/15/2021	58772TAC4 MBALT 2019-A A3	Direct 11/15/2021 3.10	0.00 -49,589.46 ---	0.00 -49,589.46	0.00 0.00	0.00 49,589.46
02/15/2021 02/15/2021	58772TAC4 MBALT 2019-A A3	Direct 11/15/2021 3.10	0.00 -48,259.32 ---	0.00 -48,259.32	0.00 0.00	0.00 48,259.32
03/15/2021 03/15/2021	58772TAC4 MBALT 2019-A A3	Direct 11/15/2021 3.10	0.00 -46,506.49 ---	0.00 -46,506.49	0.00 0.00	0.00 46,506.49
01/15/2021 01/15/2021	65478BAD3 NALT 2018-A A3	Direct 09/15/2021 3.25	0.00 -30,858.04 ---	0.00 -30,858.04	0.00 0.00	0.00 30,858.04
02/15/2021 02/15/2021	65479HAC1 NAROT 2019-B A3	Direct 11/15/2023 2.50	0.00 -11,221.18 ---	0.00 -11,221.18	0.00 0.00	0.00 11,221.18

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Trading Activity

US Dollar

01 January 2021 to 31 March 2021

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
03/15/2021 03/15/2021	65479HAC1 NAROT 2019-B A3	Direct 11/15/2023 2.50	0.00 -33,787.52 ---	0.00 -33,787.52	0.00 0.00	0.00 33,787.52
01/15/2021 01/15/2021	89231AAD3 TAOT 2018-C A3	Direct 12/15/2022 3.02	0.00 -57,769.46 ---	0.00 -57,769.45	-0.01 0.00	0.00 57,769.45
02/15/2021 02/15/2021	89231AAD3 TAOT 2018-C A3	Direct 12/15/2022 3.02	0.00 -52,338.61 ---	0.00 -52,338.61	0.00 0.00	0.00 52,338.61
03/15/2021 03/15/2021	89231AAD3 TAOT 2018-C A3	Direct 12/15/2022 3.02	0.00 -47,497.49 ---	0.00 -47,497.49	0.00 0.00	0.00 47,497.49
01/20/2021 01/20/2021	92348XAB1 VZOT 2018-A A1B	Direct 04/20/2023 0.37	0.00 -85,992.36 ---	0.00 -85,992.36	0.00 0.00	0.00 85,992.36
02/22/2021 02/22/2021	92348XAB1 VZOT 2018-A A1B	Direct 04/20/2023 0.35	0.00 -70,112.83 ---	0.00 -70,112.83	0.00 0.00	0.00 70,112.83
03/22/2021 03/22/2021	92348XAB1 VZOT 2018-A A1B	Direct 04/20/2023 0.35	0.00 -59,044.02 ---	0.00 -59,044.02	0.00 0.00	0.00 59,044.02
01/15/2021 01/15/2021	98163WAG1 WOART 2020-B A2A	Direct 07/17/2023 0.55	0.00 -37,627.31 ---	0.00 -37,627.30	-0.01 0.00	0.00 37,627.30
02/15/2021 02/15/2021	98163WAG1 WOART 2020-B A2A	Direct 07/17/2023 0.55	0.00 -68,475.46 ---	0.00 -68,475.46	0.00 0.00	0.00 68,475.46
03/15/2021 03/15/2021	98163WAG1 WOART 2020-B A2A	Direct 07/17/2023 0.55	0.00 -61,740.31 ---	0.00 -61,740.31	0.00 0.00	0.00 61,740.31
---	---	Direct	0.00	0.00	-0.02	0.00
---	---	07/31/2022 1.95	-1,534,554.70 ---	-1,534,554.68	0.00	1,534,554.68

Sell

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
01/08/2021 01/08/2021	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2021 0.01	-863,496.14 -863,496.14 1.00	-863,496.14 -863,496.14	0.00 0.00	0.00 863,496.14
02/01/2021 02/01/2021	94975P405 WELLSFARGO:GOVT MM I	Direct 03/31/2021 0.01	-160,484.74 -160,484.74 1.00	-160,484.74 -160,484.74	0.00 0.00	0.00 160,484.74

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Trading Activity

US Dollar

01 January 2021 to 31 March 2021

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
02/04/2021	94975P405	Direct	-711,711.08	-711,711.08	0.00	0.00
02/04/2021	WELLSFARGO:GOVT MM I	03/31/2021 0.01	-711,711.08 1.00	-711,711.08	0.00	711,711.08
02/17/2021	94975P405	Direct	-509,107.59	-509,107.59	0.00	0.00
02/17/2021	WELLSFARGO:GOVT MM I	03/31/2021 0.01	-509,107.59 1.00	-509,107.59	0.00	509,107.59
02/22/2021	94975P405	Direct	-2,657.86	-2,657.86	0.00	0.00
02/22/2021	WELLSFARGO:GOVT MM I	03/31/2021 0.01	-2,657.86 1.00	-2,657.86	0.00	2,657.86
02/23/2021	94975P405	Direct	-763,294.46	-763,294.46	0.00	0.00
02/23/2021	WELLSFARGO:GOVT MM I	03/31/2021 0.01	-763,294.46 1.00	-763,294.46	0.00	763,294.46
03/15/2021	94975P405	Direct	-579,322.70	-579,322.70	0.00	0.00
03/15/2021	WELLSFARGO:GOVT MM I	03/31/2021 0.01	-579,322.70 1.00	-579,322.70	0.00	579,322.70
03/16/2021	94975P405	Direct	-291,866.71	-291,866.71	0.00	0.00
03/16/2021	WELLSFARGO:GOVT MM I	03/31/2021 0.01	-291,866.71 1.00	-291,866.71	0.00	291,866.71
03/22/2021	94975P405	Direct	-3,598.86	-3,598.86	0.00	0.00
03/22/2021	WELLSFARGO:GOVT MM I	03/31/2021 0.01	-3,598.86 1.00	-3,598.86	0.00	3,598.86
03/23/2021	94975P405	Direct	-261,291.44	-261,291.44	0.00	0.00
03/23/2021	WELLSFARGO:GOVT MM I	03/31/2021 0.01	-261,291.44 1.00	-261,291.44	0.00	261,291.44
03/25/2021	94975P405	Direct	-1,047,423.93	-1,047,423.93	0.00	0.00
03/25/2021	WELLSFARGO:GOVT MM I	03/31/2021 0.01	-1,047,423.93 1.00	-1,047,423.93	0.00	1,047,423.93
03/26/2021	94975P405	Direct	-1,244,594.00	-1,244,594.00	0.00	0.00
03/26/2021	WELLSFARGO:GOVT MM I	03/31/2021 0.01	-1,244,594.00 1.00	-1,244,594.00	0.00	1,244,594.00
---	94975P405	Direct	-6,438,849.51	-6,438,849.51	0.00	0.00
---	WELLSFARGO:GOVT MM I	03/31/2021 0.01	-6,438,849.51 1.00	-6,438,849.51	0.00	6,438,849.51

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
---	---	---	2,086,859.82	-113,140.18	-0.02	0.00
---	---	10/09/2021 0.97	552,305.12 ---	670,396.07	18,963.15	-689,359.22

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

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Trading Activity

US Dollar

01 January 2021 to 31 March 2021

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



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

Transaction Detail

US Dollar

01 January 2021 to 31 March 2021

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.

Payable

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
03/30/2021 04/01/2021	Buy	700,000.00	24422EUV9 JOHN DEERE CAPITAL CORP	2.30	06/07/2021	100.39	-707,842.33
03/30/2021 04/01/2021	Buy	700,000.00	24422EUV9 JOHN DEERE CAPITAL CORP	2.30	06/07/2021	100.39	-707,842.33

Receivable

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
03/31/2021 03/31/2021	Money Market Funds	0.00	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	---	11.40
03/31/2021 03/31/2021	Money Market Funds	0.00	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	---	11.40

Settled

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
01/15/2021 01/15/2021	Coupon	0.00	02582JH4 AMXCA 2018-8 A	3.18	09/15/2021	---	1,762.25
02/15/2021 02/15/2021	Coupon	0.00	02582JH4 AMXCA 2018-8 A	3.18	09/15/2021	---	1,762.25
03/15/2021 03/15/2021	Coupon	0.00	02582JH4 AMXCA 2018-8 A	3.18	09/15/2021	---	1,762.25
01/25/2021 01/25/2021	Coupon	0.00	05588CAB8 BMWOT 2019-A A2	2.05	05/25/2022	---	265.98
01/25/2021 01/25/2021	Principal Paydown	-62,607.12	05588CAB8 BMWOT 2019-A A2	2.05	05/25/2022	---	62,607.12
02/25/2021 02/25/2021	Coupon	0.00	05588CAB8 BMWOT 2019-A A2	2.05	05/25/2022	---	159.03
02/25/2021 02/25/2021	Principal Paydown	-60,794.58	05588CAB8 BMWOT 2019-A A2	2.05	05/25/2022	---	60,794.58
03/25/2021 03/25/2021	Coupon	0.00	05588CAB8 BMWOT 2019-A A2	2.05	05/25/2022	---	55.17
03/25/2021 03/25/2021	Principal Paydown	-32,296.77	05588CAB8 BMWOT 2019-A A2	2.05	05/25/2022	---	32,296.76
03/15/2021 03/15/2021	Coupon	0.00	06406FAA1 BANK OF NEW YORK MELLON CORP	2.50	04/15/2021	---	7,291.67
03/15/2021 03/15/2021	Call Redemption	-700,000.00	06406FAA1 BANK OF NEW YORK MELLON CORP	2.50	04/15/2021	100.00	700,000.00
03/24/2021 03/26/2021	Buy	650,000.00	06406RAM9 BANK OF NEW YORK MELLON CORP	1.85	01/27/2023	102.84	-670,417.76

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Transaction Detail

US Dollar

01 January 2021 to 31 March 2021

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
01/15/2021 01/15/2021	Coupon	0.00	14042WAB6 COPAR 2019-1 A2	2.58	04/15/2022	---	58.39
01/15/2021 01/15/2021	Principal Paydown	-27,160.46	14042WAB6 COPAR 2019-1 A2	2.58	04/15/2022	---	27,160.46
02/01/2021 02/01/2021	Coupon	0.00	14575TDV1 CARSON CALIF REDEV AGY SUCCESSOR AGY TAX ALLOCATIO	0.81	08/01/2021	---	831.47
02/12/2021 02/12/2021	Coupon	0.00	166756AG1 CHEVRON USA INC	0.31	08/12/2022	---	330.82
01/23/2021 01/23/2021	Coupon	0.00	17325FAO1 CITIBANK NA	3.40	07/23/2021	---	11,900.00
01/08/2021 01/08/2021	Coupon	0.00	24422ETZ2 JOHN DEERE CAPITAL CORP	2.35	01/08/2021	---	8,225.00
01/08/2021 01/08/2021	Maturity	-700,000.00	24422ETZ2 JOHN DEERE CAPITAL CORP	2.35	01/08/2021	100.00	700,000.00
02/01/2021 02/01/2021	Coupon	0.00	275282PP0 EAST SIDE UN HIGH SCH DIST CALIF SANTA CLARA CNTY	0.45	08/01/2022	---	578.83
03/29/2021 03/31/2021	Buy	695,000.00	30231GAJ1 EXXON MOBIL CORP	2.40	03/06/2022	101.67	-707,784.24
03/10/2021 03/10/2021	Coupon	0.00	313378JP7 FEDERAL HOME LOAN BANKS	2.38	09/10/2021	---	11,875.00
03/19/2021 03/19/2021	Maturity	-1,000,000.00	313385DF0 FEDERAL HOME LOAN BANKS	0.00	03/19/2021	100.00	1,000,000.00
03/23/2021 03/23/2021	Coupon	0.00	3133EKR73 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.20	09/23/2021	---	612.20
03/12/2021 03/16/2021	Buy	1,000,000.00	3133EMTK8 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.08	03/16/2022	99.99	-999,925.00
01/01/2021 01/01/2021	Coupon	0.00	3137BAHA3 FHMS K-715 A2	2.86	01/25/2021	---	229.96
01/01/2021 01/01/2021	Principal Paydown	-96,622.32	3137BAHA3 FHMS K-715 A2	2.86	01/25/2021	---	96,622.32
02/12/2021 02/12/2021	Coupon	0.00	3137EAEC9 FEDERAL HOME LOAN MORTGAGE CORP	1.13	08/12/2021	---	7,875.00
01/15/2021 01/15/2021	Coupon	0.00	34531MAD0 FORDL 2020-A A3	1.85	03/15/2023	---	909.58
02/15/2021 02/15/2021	Coupon	0.00	34531MAD0 FORDL 2020-A A3	1.85	03/15/2023	---	909.58
03/15/2021 03/15/2021	Coupon	0.00	34531MAD0 FORDL 2020-A A3	1.85	03/15/2023	---	909.58
01/20/2021 01/20/2021	Coupon	0.00	36256UAD0 GMALT 2019-1 A3	2.98	12/20/2021	---	814.12
01/20/2021 01/20/2021	Principal Paydown	-93,901.04	36256UAD0 GMALT 2019-1 A3	2.98	12/20/2021	---	93,901.04

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Transaction Detail

US Dollar

01 January 2021 to 31 March 2021

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
02/20/2021 02/20/2021	Coupon	0.00	36256UAD0 GMALT 2019-1 A3	2.98	12/20/2021	---	580.94
02/20/2021 02/20/2021	Principal Paydown	-107,348.89	36256UAD0 GMALT 2019-1 A3	2.98	12/20/2021	---	107,348.89
03/20/2021 03/20/2021	Coupon	0.00	36256UAD0 GMALT 2019-1 A3	2.98	12/20/2021	---	314.35
03/20/2021 03/20/2021	Principal Paydown	-92,208.79	36256UAD0 GMALT 2019-1 A3	2.98	12/20/2021	---	92,208.79
02/12/2021 02/17/2021	Buy	500,000.00	36258NAC6 GMCAR 2020-1 A3	1.84	09/16/2024	101.82	-509,107.59
03/16/2021 03/16/2021	Coupon	0.00	36258NAC6 GMCAR 2020-1 A3	1.84	09/16/2024	---	766.67
02/01/2021 02/01/2021	Coupon	0.00	376087FW7 GILROY CALIF UNI SCH DIST	1.72	08/01/2021	---	4,302.50
03/01/2021 03/01/2021	Coupon	0.00	378460YA1 GLENDALE CALIF UNI SCH DIST	0.92	09/01/2021	---	690.75
01/15/2021 01/15/2021	Coupon	0.00	43813DAB4 HAROT 2020-2 A2	0.74	11/15/2022	---	441.05
01/15/2021 01/15/2021	Principal Paydown	-68,555.03	43813DAB4 HAROT 2020-2 A2	0.74	11/15/2022	---	68,555.03
02/15/2021 02/15/2021	Coupon	0.00	43813DAB4 HAROT 2020-2 A2	0.74	11/15/2022	---	398.77
02/15/2021 02/15/2021	Principal Paydown	-67,595.94	43813DAB4 HAROT 2020-2 A2	0.74	11/15/2022	---	67,595.94
03/15/2021 03/15/2021	Coupon	0.00	43813DAB4 HAROT 2020-2 A2	0.74	11/15/2022	---	357.09
03/15/2021 03/15/2021	Principal Paydown	-64,643.91	43813DAB4 HAROT 2020-2 A2	0.74	11/15/2022	---	64,643.91
02/19/2021 02/19/2021	Coupon	0.00	438516CD6 HONEYWELL INTERNATIONAL INC	0.41	08/19/2022	---	589.06
02/05/2021 02/05/2021	Coupon	0.00	44932HAF0 IBM CREDIT LLC	0.38	02/05/2021	---	737.44
02/05/2021 02/05/2021	Maturity	-750,000.00	44932HAF0 IBM CREDIT LLC	0.38	02/05/2021	100.00	750,000.00
03/15/2021 03/15/2021	Coupon	0.00	4581XOCS5 INTER-AMERICAN DEVELOPMENT BANK	1.88	03/15/2021	---	9,375.00
03/15/2021 03/15/2021	Maturity	-1,000,000.00	4581XOCS5 INTER-AMERICAN DEVELOPMENT BANK	1.88	03/15/2021	100.00	1,000,000.00
01/23/2021 01/23/2021	Coupon	0.00	459058GH0 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	2.75	07/23/2021	---	13,750.00
02/02/2021 02/04/2021	Buy	700,000.00	46647PAS5 JPMORGAN CHASE & CO	3.51	06/18/2022	101.22	-711,711.08
01/15/2021 01/15/2021	Coupon	0.00	542424WH5 LONG BEACH CALIF HBR REV	4.00	07/15/2021	---	10,000.00

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Transaction Detail

US Dollar

01 January 2021 to 31 March 2021

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
03/24/2021 03/26/2021	Buy	470,000.00	58769TAD7 MBART 2019-1 A3	1.94	03/15/2024	101.41	-476,887.99
01/15/2021 01/15/2021	Coupon	0.00	58772TAC4 MBALT 2019-A A3	3.10	11/15/2021	---	554.72
01/15/2021 01/15/2021	Principal Paydown	-49,589.46	58772TAC4 MBALT 2019-A A3	3.10	11/15/2021	---	49,589.46
02/15/2021 02/15/2021	Principal Paydown	-48,259.32	58772TAC4 MBALT 2019-A A3	3.10	11/15/2021	---	48,259.32
02/15/2021 02/15/2021	Coupon	0.00	58772TAC4 MBALT 2019-A A3	3.10	11/15/2021	---	426.62
03/15/2021 03/15/2021	Coupon	0.00	58772TAC4 MBALT 2019-A A3	3.10	11/15/2021	---	301.95
03/15/2021 03/15/2021	Principal Paydown	-46,506.49	58772TAC4 MBALT 2019-A A3	3.10	11/15/2021	---	46,506.49
01/15/2021 01/15/2021	Coupon	0.00	65478BAD3 NALT 2018-A A3	3.25	09/15/2021	---	83.57
01/15/2021 01/15/2021	Principal Paydown	-30,858.04	65478BAD3 NALT 2018-A A3	3.25	09/15/2021	---	30,858.04
01/15/2021 01/15/2021	Coupon	0.00	65479HAC1 NAROT 2019-B A3	2.50	11/15/2023	---	1,250.00
02/15/2021 02/15/2021	Coupon	0.00	65479HAC1 NAROT 2019-B A3	2.50	11/15/2023	---	1,250.00
02/15/2021 02/15/2021	Principal Paydown	-11,221.18	65479HAC1 NAROT 2019-B A3	2.50	11/15/2023	---	11,221.18
03/15/2021 03/15/2021	Coupon	0.00	65479HAC1 NAROT 2019-B A3	2.50	11/15/2023	---	1,226.62
03/15/2021 03/15/2021	Principal Paydown	-33,787.52	65479HAC1 NAROT 2019-B A3	2.50	11/15/2023	---	33,787.52
03/24/2021 03/26/2021	Buy	100,000.00	665859AN4 NORTHERN TRUST CORP	2.38	08/02/2022	102.93	-103,288.25
03/23/2021 03/25/2021	Buy	600,000.00	69371RQ33 PACCAR FINANCIAL CORP	2.00	09/26/2022	102.60	-621,548.67
03/26/2021 03/26/2021	Coupon	0.00	69371RQ33 PACCAR FINANCIAL CORP	2.00	09/26/2022	---	6,000.00
03/01/2021 03/01/2021	Coupon	0.00	786089JA1 SACRAMENTO CALIF WTR REV	1.47	09/01/2021	---	4,034.25
02/24/2021 03/23/2021	Buy	300,000.00	797400MN5 SAN DIEGO CNTY CALIF REGL TRANSN COMMN SALES TAX R	5.00	10/01/2022	107.29	-321,873.00
02/10/2021 02/23/2021	Buy	835,000.00	797686EK4 SAN FRANCISCO CALIF MUN TRANSN AGY REV	0.25	03/01/2023	100.00	-835,000.00
02/01/2021 02/01/2021	Coupon	0.00	799055QQ4 SAN MATEO FOSTER CITY CALIF SCH DIST	1.06	08/01/2021	---	2,655.00
02/21/2021 02/21/2021	Coupon	0.00	808513AV7 CHARLES SCHWAB CORP	0.53	05/21/2021	---	952.82

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Transaction Detail

US Dollar

01 January 2021 to 31 March 2021

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
02/01/2021 02/01/2021	Coupon	0.00	845389JD8 SOUTHWESTERN CMNTY COLLEGE DIST CALIF	0.37	08/01/2021	---	1,199.66
01/15/2021 01/15/2021	Coupon	0.00	89231AAD3 TAOT 2018-C A3	3.02	12/15/2022	---	1,464.22
01/15/2021 01/15/2021	Principal Paydown	-57,769.46	89231AAD3 TAOT 2018-C A3	3.02	12/15/2022	---	57,769.45
02/15/2021 02/15/2021	Coupon	0.00	89231AAD3 TAOT 2018-C A3	3.02	12/15/2022	---	1,318.84
02/15/2021 02/15/2021	Principal Paydown	-52,338.61	89231AAD3 TAOT 2018-C A3	3.02	12/15/2022	---	52,338.61
03/15/2021 03/15/2021	Coupon	0.00	89231AAD3 TAOT 2018-C A3	3.02	12/15/2022	---	1,187.12
03/15/2021 03/15/2021	Principal Paydown	-47,497.49	89231AAD3 TAOT 2018-C A3	3.02	12/15/2022	---	47,497.49
01/21/2021 01/21/2021	Coupon	0.00	90331HPK3 US BANK NA	0.40	01/21/2022	---	744.87
02/28/2021 02/28/2021	Coupon	0.00	9128286D7 UNITED STATES TREASURY	2.50	02/28/2021	---	6,250.00
02/28/2021 02/28/2021	Maturity	-500,000.00	9128286D7 UNITED STATES TREASURY	2.50	02/28/2021	100.00	500,000.00
03/31/2021 03/31/2021	Coupon	0.00	912828C57 UNITED STATES TREASURY	2.25	03/31/2021	---	11,250.00
03/31/2021 03/31/2021	Maturity	-1,000,000.00	912828C57 UNITED STATES TREASURY	2.25	03/31/2021	100.00	1,000,000.00
03/23/2021 03/25/2021	Buy	450,000.00	92348AAA3 VZOT 2019-C A1A	1.94	04/22/2024	101.79	-458,172.03
01/20/2021 01/20/2021	Coupon	0.00	92348XAB1 VZOT 2018-A A1B	0.37	04/20/2023	---	203.86
01/20/2021 01/20/2021	Principal Paydown	-85,992.36	92348XAB1 VZOT 2018-A A1B	0.37	04/20/2023	---	85,992.36
02/22/2021 02/22/2021	Coupon	0.00	92348XAB1 VZOT 2018-A A1B	0.35	04/20/2023	---	183.13
02/22/2021 02/22/2021	Principal Paydown	-70,112.83	92348XAB1 VZOT 2018-A A1B	0.35	04/20/2023	---	70,112.83
03/22/2021 03/22/2021	Coupon	0.00	92348XAB1 VZOT 2018-A A1B	0.35	04/20/2023	---	127.96
03/22/2021 03/22/2021	Principal Paydown	-59,044.02	92348XAB1 VZOT 2018-A A1B	0.35	04/20/2023	---	59,044.02
01/06/2021 01/08/2021	Buy	850,000.00	92867XAD8 VWALT 2019-A A3	1.99	11/21/2022	101.49	-863,496.14
01/20/2021 01/20/2021	Coupon	0.00	92867XAD8 VWALT 2019-A A3	1.99	11/21/2022	---	1,409.58
02/20/2021 02/20/2021	Coupon	0.00	92867XAD8 VWALT 2019-A A3	1.99	11/21/2022	---	1,409.58

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Transaction Detail

US Dollar

01 January 2021 to 31 March 2021

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
03/20/2021 03/20/2021	Coupon	0.00	92867XAD8 VWALT 2019-A A3	1.99	11/21/2022	---	1,409.58
01/04/2021 01/04/2021	Buy	13.26	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	1.00	-13.26
01/08/2021 01/08/2021	Buy	700,000.00	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	1.00	-700,000.00
01/08/2021 01/08/2021	Sell	-863,496.14	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	1.00	863,496.14
01/08/2021 01/08/2021	Buy	8,225.00	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	1.00	-8,225.00
01/15/2021 01/15/2021	Buy	109,934.28	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	1.00	-109,934.28
01/19/2021 01/19/2021	Buy	178,515.90	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	1.00	-178,515.90
01/20/2021 01/20/2021	Buy	84,003.84	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	1.00	-84,003.84
01/20/2021 01/20/2021	Buy	94,715.17	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	1.00	-94,715.17
01/21/2021 01/21/2021	Buy	744.88	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	1.00	-744.88
01/25/2021 01/25/2021	Buy	11,900.00	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	1.00	-11,900.00
01/25/2021 01/25/2021	Buy	96,622.30	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	1.00	-96,622.30
01/26/2021 01/26/2021	Buy	229.96	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	1.00	-229.96
01/26/2021 01/26/2021	Buy	76,623.10	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	1.00	-76,623.10
01/29/2021 01/29/2021	Money Market Funds	0.00	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	---	8.07
02/01/2021 02/01/2021	Sell	-160,484.74	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	1.00	160,484.74
02/01/2021 02/01/2021	Buy	13,010.23	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	1.00	-13,010.23
02/04/2021 02/04/2021	Sell	-711,711.08	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	1.00	711,711.08
02/05/2021 02/05/2021	Buy	750,737.44	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	1.00	-750,737.44
02/12/2021 02/12/2021	Buy	8,205.82	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	1.00	-8,205.82
02/16/2021 02/16/2021	Buy	909.58	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	1.00	-909.58
02/16/2021 02/16/2021	Buy	67,994.71	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	1.00	-67,994.71
02/17/2021 02/17/2021	Buy	185,401.71	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	1.00	-185,401.71

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Transaction Detail

US Dollar

01 January 2021 to 31 March 2021

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
02/17/2021 02/17/2021	Sell	-509,107.59	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	1.00	509,107.59
02/19/2021 02/19/2021	Buy	589.06	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	1.00	-589.06
02/22/2021 02/22/2021	Buy	107,929.84	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	1.00	-107,929.84
02/22/2021 02/22/2021	Sell	-2,657.86	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	1.00	2,657.86
02/23/2021 02/23/2021	Sell	-763,294.46	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	1.00	763,294.46
02/25/2021 02/25/2021	Buy	60,953.61	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	1.00	-60,953.61
02/26/2021 02/26/2021	Money Market Funds	0.00	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	---	7.32
03/01/2021 03/01/2021	Buy	510,982.32	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	1.00	-510,982.32
03/10/2021 03/10/2021	Buy	11,875.00	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	1.00	-11,875.00
03/15/2021 03/15/2021	Sell	-579,322.70	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	1.00	579,322.70
03/15/2021 03/15/2021	Buy	1,036,776.39	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	1.00	-1,036,776.39
03/15/2021 03/15/2021	Buy	716,666.62	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	1.00	-716,666.62
03/15/2021 03/15/2021	Buy	95,493.05	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	1.00	-95,493.05
03/16/2021 03/16/2021	Sell	-291,866.71	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	1.00	291,866.71
03/19/2021 03/19/2021	Buy	1,000,000.00	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	1.00	-1,000,000.00
03/22/2021 03/22/2021	Buy	92,523.13	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	1.00	-92,523.13
03/22/2021 03/22/2021	Sell	-3,598.86	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	1.00	3,598.86
03/23/2021 03/23/2021	Sell	-261,291.44	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	1.00	261,291.44
03/23/2021 03/23/2021	Buy	612.20	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	1.00	-612.20
03/25/2021 03/25/2021	Sell	-1,047,423.93	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	1.00	1,047,423.93
03/25/2021 03/25/2021	Buy	55.17	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	1.00	-55.17
03/26/2021 03/26/2021	Sell	-1,244,594.00	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	1.00	1,244,594.00
03/31/2021 03/31/2021	Buy	11,250.00	94975P405 WELLSFARGO:GOVT MM I	0.01	03/31/2021	1.00	-11,250.00

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Transaction Detail

US Dollar
01 January 2021 to 31 March 2021

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

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
03/31/2021 03/31/2021	Buy	292,215.76	94975P405 WELLSFARGO:GOVT MMI	0.01	03/31/2021	1.00	-292,215.76
02/01/2021 02/01/2021	Coupon	0.00	9523472B7 WEST CONTRA COSTA CALIF UNI SCH DIST	1.28	08/01/2021	---	3,434.70
01/15/2021 01/15/2021	Coupon	0.00	98163WAG1 WOART 2020-B A2A	0.55	07/17/2023	---	366.67
01/15/2021 01/15/2021	Principal Paydown	-37,627.31	98163WAG1 WOART 2020-B A2A	0.55	07/17/2023	---	37,627.30
02/15/2021 02/15/2021	Coupon	0.00	98163WAG1 WOART 2020-B A2A	0.55	07/17/2023	---	349.42
02/15/2021 02/15/2021	Principal Paydown	-68,475.46	98163WAG1 WOART 2020-B A2A	0.55	07/17/2023	---	68,475.46
03/15/2021 03/15/2021	Principal Paydown	-61,740.31	98163WAG1 WOART 2020-B A2A	0.55	07/17/2023	---	61,740.31
03/15/2021 03/15/2021	Coupon	0.00	98163WAG1 WOART 2020-B A2A	0.55	07/17/2023	---	318.04
01/20/2021 01/20/2021	Management Fee	0.00	CCYUSD US DOLLAR	0.00	03/31/2021	---	-3,601.96
02/01/2021 02/01/2021	Cash Transfer	0.00	CCYUSD US DOLLAR	0.00	03/31/2021	---	-160,484.74
02/22/2021 02/22/2021	Management Fee	0.00	CCYUSD US DOLLAR	0.00	03/31/2021	---	-3,610.68
03/22/2021 03/22/2021	Management Fee	0.00	CCYUSD US DOLLAR	0.00	03/31/2021	---	-3,598.86
---	---	-147,694.88	---	---	10/12/2021	---	-13.21

Summary

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
---	---	552,305.12	---	---	10/09/2021	---	-707,844.14

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

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

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MMF Transaction Detail

US Dollar
01 January 2021 to 31 March 2021

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

* Does not Lock Down.

Receivable

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
03/31/2021	03/31/2021	Money Market Funds	0.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	11.40
03/31/2021	03/31/2021	Money Market Funds	0.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	11.40

Settled

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
01/04/2021	01/04/2021	Buy	13.26	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-13.26
01/08/2021	01/08/2021	Buy	700,000.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-700,000.00
01/08/2021	01/08/2021	Sell	-863,496.14	94975P405	GVIXX	WELLSFARGO:GOVT MM I	863,496.14
01/08/2021	01/08/2021	Buy	8,225.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-8,225.00
01/15/2021	01/15/2021	Buy	109,934.28	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-109,934.28
01/19/2021	01/19/2021	Buy	178,515.90	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-178,515.90
01/20/2021	01/20/2021	Buy	84,003.84	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-84,003.84
01/20/2021	01/20/2021	Buy	94,715.17	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-94,715.17
01/21/2021	01/21/2021	Buy	744.88	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-744.88
01/25/2021	01/25/2021	Buy	11,900.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-11,900.00
01/25/2021	01/25/2021	Buy	96,622.30	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-96,622.30
01/26/2021	01/26/2021	Buy	229.96	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-229.96
01/26/2021	01/26/2021	Buy	76,623.10	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-76,623.10
01/29/2021	01/29/2021	Money Market Funds	0.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	8.07
02/01/2021	02/01/2021	Sell	-160,484.74	94975P405	GVIXX	WELLSFARGO:GOVT MM I	160,484.74
02/01/2021	02/01/2021	Buy	13,010.23	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-13,010.23
02/04/2021	02/04/2021	Sell	-711,711.08	94975P405	GVIXX	WELLSFARGO:GOVT MM I	711,711.08
02/05/2021	02/05/2021	Buy	750,737.44	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-750,737.44
02/12/2021	02/12/2021	Buy	8,205.82	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-8,205.82
02/16/2021	02/16/2021	Buy	909.58	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-909.58
02/16/2021	02/16/2021	Buy	67,994.71	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-67,994.71
02/17/2021	02/17/2021	Buy	185,401.71	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-185,401.71
02/17/2021	02/17/2021	Sell	-509,107.59	94975P405	GVIXX	WELLSFARGO:GOVT MM I	509,107.59
02/19/2021	02/19/2021	Buy	589.06	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-589.06
02/22/2021	02/22/2021	Buy	107,929.84	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-107,929.84
02/22/2021	02/22/2021	Sell	-2,657.86	94975P405	GVIXX	WELLSFARGO:GOVT MM I	2,657.86
02/23/2021	02/23/2021	Sell	-763,294.46	94975P405	GVIXX	WELLSFARGO:GOVT MM I	763,294.46
02/25/2021	02/25/2021	Buy	60,953.61	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-60,953.61
02/26/2021	02/26/2021	Money Market Funds	0.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	7.32
03/01/2021	03/01/2021	Buy	510,982.32	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-510,982.32
03/10/2021	03/10/2021	Buy	11,875.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-11,875.00
03/15/2021	03/15/2021	Sell	-579,322.70	94975P405	GVIXX	WELLSFARGO:GOVT MM I	579,322.70

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MMF Transaction Detail

US Dollar

01 January 2021 to 31 March 2021

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
03/15/2021	03/15/2021	Buy	1,036,776.39	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,036,776.39
03/15/2021	03/15/2021	Buy	716,666.62	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-716,666.62
03/15/2021	03/15/2021	Buy	95,493.05	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-95,493.05
03/16/2021	03/16/2021	Sell	-291,866.71	94975P405	GVIXX	WELLSFARGO:GOVT MM I	291,866.71
03/19/2021	03/19/2021	Buy	1,000,000.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-1,000,000.00
03/22/2021	03/22/2021	Buy	92,523.13	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-92,523.13
03/22/2021	03/22/2021	Sell	-3,598.86	94975P405	GVIXX	WELLSFARGO:GOVT MM I	3,598.86
03/23/2021	03/23/2021	Sell	-261,291.44	94975P405	GVIXX	WELLSFARGO:GOVT MM I	261,291.44
03/23/2021	03/23/2021	Buy	612.20	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-612.20
03/25/2021	03/25/2021	Sell	-1,047,423.93	94975P405	GVIXX	WELLSFARGO:GOVT MM I	1,047,423.93
03/25/2021	03/25/2021	Buy	55.17	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-55.17
03/26/2021	03/26/2021	Sell	-1,244,594.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	1,244,594.00
03/31/2021	03/31/2021	Buy	11,250.00	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-11,250.00
03/31/2021	03/31/2021	Buy	292,215.76	94975P405	GVIXX	WELLSFARGO:GOVT MM I	-292,215.76
---	---	---	-113,140.18	94975P405	GVIXX	WELLSFARGO:GOVT MM I	113,155.57

Summary

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
---	---	---	-113,140.18	94975P405	GVIXX	WELLSFARGO:GOVT MM I	113,166.97

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

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

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Roll Forward

US Dollar

01 January 2021 to 31 March 2021

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
89231AAD3 TAOT 2018-C A3	590,654.21 0.00	0.00 0.00	-157,605.55 0.00	-1,829.78 -211.54	-0.01 -2,090.26	0.00 428,917.08
98163WAG1 WOART 2020-B A2A	801,673.80 0.00	0.00 0.00	-167,843.07 0.00	-618.73 -41.03	-0.01 -83.10	0.00 633,087.86
05588CAB8 BMWOT 2019-A A2	156,129.50 0.00	0.00 0.00	-155,698.46 0.00	0.64 -53.20	-0.01 -378.47	0.00 0.00
92348XAB1 VZOT 2018-A A1B	625,154.62 0.00	0.00 0.00	-215,149.21 0.00	0.00 -34.84	-0.01 -170.18	0.00 409,800.39
65479HAC1 NAROT 2019-B A3	612,258.67 0.00	0.00 0.00	-45,008.70 0.00	-2,166.34 -50.01	0.00 -454.95	0.00 564,578.67
14042WAB6 COPAR 2019-1 A2	27,214.87 0.00	0.00 0.00	-27,160.46 0.00	0.05 -31.14	0.00 -23.32	0.00 0.00
94975P405 WELLSFARGO:GOVT MMI	825,744.15 6,325,709.33	-6,438,849.51 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 712,603.97
CCYUSD Receivable	13.26 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 0.00	-1.86 11.40
CCYUSD Cash	1.05 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.05 1.10
CCYUSD Payable	0.00 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 0.00	-707,842.33 -707,842.33
09247XAH4 BLACKROCK INC	458,909.72 0.00	0.00 0.00	0.00 0.00	-4,380.13 4,781.25	0.00 -164.12	0.00 459,146.72
665859AN4 NORTHERN TRUST CORP	0.00 102,932.00	0.00 0.00	0.00 0.00	-35.61 389.24	0.00 -153.09	0.00 103,132.54
912828C57 UNITED STATES TREASURY	1,010,753.63 0.00	0.00 -1,000,000.00	0.00 0.00	-973.21 -5,748.63	0.00 -4,031.79	0.00 0.00
3130A1W95 FEDERAL HOME LOAN BANKS	1,010,377.93 0.00	0.00 0.00	0.00 0.00	-1,724.85 5,625.00	0.00 -3,154.08	0.00 1,011,124.00
313378JP7 FEDERAL HOME LOAN BANKS	1,022,528.11 0.00	0.00 0.00	0.00 0.00	-1,718.30 -5,937.50	0.00 -3,284.89	0.00 1,011,587.42
22546QAR8 CREDIT SUISSE AG (NEW YORK BRANCH)	308,122.13 0.00	0.00 0.00	0.00 0.00	-1,969.09 2,250.00	0.00 -409.04	0.00 307,994.00
22546QAR8 CREDIT SUISSE AG (NEW YORK BRANCH)	308,122.13 0.00	0.00 0.00	0.00 0.00	-2,048.64 2,250.00	0.00 -329.49	0.00 307,994.00
30231GAJ1 EXXON MOBIL CORP	0.00 706,627.35	0.00 0.00	0.00 0.00	-41.38 1,156.89	0.00 -112.22	0.00 707,630.64
4581XOCS5 INTER-AMERICAN DEVELOPMENT BANK	1,008,692.18 0.00	0.00 -1,000,000.00	0.00 0.00	-3,407.77 -5,520.83	0.00 236.42	0.00 0.00
06406FAA1 BANK OF NEW YORK MELLON CORP	706,848.71 0.00	0.00 -700,000.00	0.00 0.00	-825.18 -3,694.44	0.00 -2,329.08	0.00 0.00
89236TCZ6 TOYOTA MOTOR CREDIT CORP	504,299.88 0.00	0.00 0.00	0.00 0.00	-138.76 2,375.00	0.00 -1,902.35	0.00 504,633.78
912828Q78 UNITED STATES TREASURY	1,006,416.97 0.00	0.00 0.00	0.00 0.00	616.66 3,418.51	0.00 -3,625.66	0.00 1,006,826.48

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01 January 2021 to 31 March 2021

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
15189XAP3 CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	704,521.75 0.00	0.00 0.00	0.00 0.00	-2,795.66 3,237.50	0.00 167.88	0.00 705,131.47
857477AV5 STATE STREET CORP	706,254.10 0.00	0.00 0.00	0.00 0.00	-3,055.91 3,412.50	0.00 -138.49	0.00 706,472.20
912828S27 UNITED STATES TREASURY	1,005,031.08 0.00	0.00 0.00	0.00 0.00	1,234.15 2,796.96	0.00 -3,612.15	0.00 1,005,450.04
3137EAC9 FEDERAL HOME LOAN MORTGAGE CORP	1,414,675.98 0.00	0.00 0.00	0.00 0.00	-3,437.10 -3,937.50	0.00 480.17	0.00 1,407,781.55
69353REY0 PNC BANK NA	714,797.92 0.00	0.00 0.00	0.00 0.00	-3,685.12 4,462.50	0.00 -135.16	0.00 715,440.13
24422ETZ2 JOHN DEERE CAPITAL CORP	708,028.98 0.00	0.00 -700,000.00	0.00 0.00	39.86 -7,905.14	0.00 -163.69	0.00 0.00
44932HAFO IBM CREDIT LLC	750,586.05 0.00	0.00 -750,000.00	0.00 0.00	146.96 -456.89	0.00 -276.12	0.00 0.00
427866BA5 HERSHEY CO	710,061.12 0.00	0.00 0.00	0.00 0.00	-4,999.73 5,425.00	0.00 -27.62	0.00 710,458.78
06051GHH5 BANK OF AMERICA CORP	711,288.16 0.00	0.00 0.00	0.00 0.00	-4,887.39 6,123.25	0.00 -798.98	0.00 711,725.04
808513AV7 CHARLES SCHWAB CORP	701,022.36 0.00	0.00 0.00	0.00 0.00	-155.31 -32.71	0.00 -358.84	0.00 700,475.50
46647PAS5 JPMORGAN CHASE & CO	0.00 708,568.00	0.00 0.00	0.00 0.00	-3,580.66 7,037.76	0.00 -361.74	0.00 711,663.36
17325FAQ1 CITIBANK NA	720,755.98 0.00	0.00 0.00	0.00 0.00	-5,294.12 -5,950.00	0.00 -164.61	0.00 709,347.26
459058GH0 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1,026,343.66 0.00	0.00 0.00	0.00 0.00	-6,300.00 -6,875.00	0.00 -132.22	0.00 1,013,036.44
02582JH4 AMXCA 2018-8 A	679,657.69 0.00	0.00 0.00	0.00 0.00	-4,562.49 0.00	0.00 -160.87	0.00 674,934.32
9128286D7 UNITED STATES TREASURY	506,031.24 0.00	0.00 -500,000.00	0.00 0.00	-115.49 -4,247.24	0.00 -1,668.51	0.00 0.00
9128286U9 UNITED STATES TREASURY	1,030,102.98 0.00	0.00 0.00	0.00 0.00	-4,919.23 5,283.15	0.00 231.23	0.00 1,030,698.13
86787EBE6 TRUIST BANK	725,406.31 0.00	0.00 0.00	0.00 0.00	-3,716.54 4,900.00	0.00 -1,132.71	0.00 725,457.06
14913Q2W8 CATERPILLAR FINANCIAL SERVICES CORP	541,415.83 0.00	0.00 0.00	0.00 0.00	-3,048.50 3,544.38	0.00 -73.93	0.00 541,837.78
14913Q2W8 CATERPILLAR FINANCIAL SERVICES CORP	151,798.83 0.00	0.00 0.00	0.00 0.00	-897.35 993.75	0.00 21.90	0.00 151,917.13
24422EUV9 JOHN DEERE CAPITAL CORP	0.00 702,744.00	0.00 0.00	0.00 0.00	0.00 5,098.33	0.00 -63.00	0.00 707,779.33
3133EKR73 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,777.40 0.00	0.00 0.00	0.00 0.00	0.00 -12.00	0.00 -174.18	0.00 1,000,591.22

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Roll Forward

US Dollar

01 January 2021 to 31 March 2021

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
58769TAD7	0.00	0.00	0.00	-55.15	0.00	0.00
MBART 2019-1 A3	476,609.38	0.00	0.00	405.24	2.93	476,962.40
69371RQ33	0.00	0.00	0.00	-198.32	0.00	0.00
PACCAR FINANCIAL CORP	615,582.00	0.00	0.00	166.67	-953.08	614,597.27
92867XAD8	0.00	0.00	0.00	-2,573.49	0.00	0.00
VWALT 2019-A A3	862,650.39	0.00	0.00	516.85	-1,141.53	859,452.22
92348AAA3	0.00	0.00	0.00	-88.75	0.00	0.00
VZOT 2019-C A1A	458,050.78	0.00	0.00	266.75	-205.79	458,022.99
376087FW7	507,060.42	0.00	0.00	0.00	0.00	0.00
GILROY CALIF UNI SCH DIST	0.00	0.00	0.00	-2,151.25	-1,045.00	503,864.17
36258NAC6	0.00	0.00	0.00	-415.01	0.00	0.00
GMCAR 2020-1 A3	509,082.03	0.00	0.00	383.33	-1,036.72	508,013.63
90331HPK3	751,258.25	0.00	0.00	0.00	0.00	0.00
US BANK NA	0.00	0.00	0.00	5.68	-18.31	751,245.63
06406RAM9	0.00	0.00	0.00	-171.07	0.00	0.00
BANK OF NEW YORK MELLON CORP	668,447.00	0.00	0.00	2,137.78	470.07	670,883.78
34531MAD0	598,405.39	0.00	0.00	3.59	0.00	0.00
FORDL 2020-A A3	0.00	0.00	0.00	0.00	-2,460.24	595,948.75
032556GM8	638,238.82	0.00	0.00	0.00	0.00	0.00
ANAHEIM CALIF HSG & PUB IMPT AUTH REV	0.00	0.00	0.00	2,594.03	-1,726.20	639,106.65
313385DF0	999,815.00	0.00	0.00	855.55	0.00	0.00
FEDERAL HOME LOAN BANKS	0.00	-1,000,000.00	0.00	0.00	-670.55	0.00
313313DU9	999,782.50	0.00	0.00	750.00	0.00	0.00
FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00	0.00	0.00	0.00	-532.50	1,000,000.00
34153P7G7	768,050.00	0.00	0.00	-7,630.65	0.00	0.00
FLORIDA ST BRD ED PUB ED	0.00	0.00	0.00	9,375.00	-1,571.85	768,222.50
786089JA1	556,248.00	0.00	0.00	0.00	0.00	0.00
SACRAMENTO CALIF WTR REV	0.00	0.00	0.00	-2,017.13	-731.50	553,499.38
799055QQ4	504,637.50	0.00	0.00	0.00	0.00	0.00
SAN MATEO FOSTER CITY CALIF SCH DIST	0.00	0.00	0.00	-1,327.50	-945.00	502,365.00
9523472B7	539,392.35	0.00	0.00	0.00	0.00	0.00
WEST CONTRA COSTA CALIF UNI SCH DIST	0.00	0.00	0.00	-1,717.35	-567.10	537,107.90
542424WH5	519,372.22	0.00	0.00	-3,726.90	0.00	0.00
LONG BEACH CALIF HBR REV	0.00	0.00	0.00	-5,000.00	-1,008.10	509,637.22
37846OYA1	151,141.50	0.00	0.00	0.00	0.00	0.00
GLENDALE CALIF UNI SCH DIST	0.00	0.00	0.00	-345.38	-223.50	150,572.63
313385GB6	999,605.56	0.00	0.00	462.50	0.00	0.00
FEDERAL HOME LOAN BANKS	0.00	0.00	0.00	0.00	-83.06	999,985.00
313313EA2	999,767.50	0.00	0.00	475.00	0.00	0.00
FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00	0.00	0.00	0.00	-242.50	1,000,000.00
845389JD8	666,400.82	0.00	0.00	0.00	0.00	0.00
SOUTHWESTERN CMNTY COLLEGE DIST CALIF	0.00	0.00	0.00	-586.20	39.90	665,854.53

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01 January 2021 to 31 March 2021

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
166756AG1 CHEVRON USA INC	400,409.72 0.00	0.00 0.00	0.00 0.00	0.00 -13.99	0.00 -190.32	0.00 400,205.40
14575TDV1 CARSON CALIF REDEV AGY SUCCESSOR AGY TAX ALLOCATIO	250,842.93 0.00	0.00 0.00	0.00 0.00	0.00 -325.85	0.00 155.00	0.00 250,672.08
438516CD6 HONEYWELL INTERNATIONAL INC	500,776.03 0.00	0.00 0.00	0.00 0.00	0.00 -41.06	0.00 -115.72	0.00 500,619.26
13063DWC8 CALIFORNIA ST	509,336.67 0.00	0.00 0.00	0.00 0.00	-3,526.92 3,750.00	0.00 -88.08	0.00 509,471.67
313313KF4 FEDERAL FARM CREDIT BANKS FUNDING CORP	999,394.44 0.00	0.00 0.00	0.00 0.00	375.00 0.00	0.00 121.56	0.00 999,891.00
798153NA6 SAN JOSE CALIF FING AUTH LEASE REV	780,331.00 0.00	0.00 0.00	0.00 0.00	0.00 820.95	0.00 413.40	0.00 781,565.35
313313JY5 FEDERAL FARM CREDIT BANKS FUNDING CORP	999,413.89 0.00	0.00 0.00	0.00 0.00	250.00 0.00	0.00 233.11	0.00 999,897.00
275282PP0 EAST SIDE UN HIGH SCH DIST CALIF SANTA CLARA CNTY	501,175.08 0.00	0.00 0.00	0.00 0.00	0.00 -12.58	0.00 105.00	0.00 501,267.50
891371AA4 TORRANCE CALIF JT PWRS FING AUTH LEASE REV	412,261.05 0.00	0.00 0.00	0.00 0.00	0.00 1,269.97	0.00 -315.70	0.00 413,215.32
313313MK1 FEDERAL FARM CREDIT BANKS FUNDING CORP	999,175.00 0.00	0.00 0.00	0.00 0.00	300.00 0.00	0.00 322.00	0.00 999,797.00
313313JQ2 FEDERAL FARM CREDIT BANKS FUNDING CORP	999,436.11 0.00	0.00 0.00	0.00 0.00	250.00 0.00	0.00 216.89	0.00 999,903.00
797686EK4 SAN FRANCISCO CALIF MUN TRANSN AGY REV	0.00 835,000.00	0.00 0.00	0.00 0.00	0.00 219.47	0.00 -609.55	0.00 834,609.92
797400MN5 SAN DIEGO CNTY CALIF REGL TRANSN COMMN SALES TAX R	0.00 321,873.00	0.00 0.00	0.00 0.00	-353.42 333.33	0.00 -123.58	0.00 321,729.33
3133EMTK8 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00 999,925.00	0.00 0.00	0.00 0.00	3.29 33.33	0.00 38.71	0.00 1,000,000.33
36256UADO GMALT 2019-1 A3	329,539.47 0.00	0.00 0.00	-293,458.72 0.00	-770.06 -267.21	0.00 -590.75	0.00 34,452.72
65478BAD3 NALT 2018-A A3	30,937.21 0.00	0.00 0.00	-30,858.04 0.00	18.12 -44.57	0.00 -52.72	0.00 0.00
3137BAHA3 FHMS K-715 A2	96,821.91 0.00	0.00 0.00	-96,622.32 0.00	0.00 -229.96	0.00 30.37	0.00 0.00
58772TAC4 MBALT 2019-A A3	215,911.29 0.00	0.00 0.00	-144,355.27 0.00	-324.05 -198.89	0.01 -432.57	0.00 70,600.52

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Roll Forward

US Dollar

01 January 2021 to 31 March 2021

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
43813DAB4 HAROT 2020-2 A2	717,073.54 0.00	0.00 0.00	-200,794.88 0.00	-800.68 -66.04	0.01 88.84	0.00 515,500.78
---	44,434,484.09	-6,438,849.51	-1,534,554.68	-92,181.45	-0.02	-707,844.14
---	14,293,800.26	-5,650,000.00	0.00	31,754.75	-46,445.04	44,290,164.27

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

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Shock Analysis

US Dollar

01 January 2021 to 31 March 2021

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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

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Identifier, Description	Security Type	Base Market Value	Book Yield, Yield	Duration	-50 Basis Point Shock, -100 Basis Point Shock, -200 Basis Point Shock	50 Basis Point Shock, 100 Basis Point Shock, 200 Basis Point Shock
02582JH4 AMXCA 2018-8 A	ABS	673,994.46	0.38 0.21	0.46	674,633.73 674,633.73 674,633.73	672,457.78 670,921.18 667,848.17
032556GM8 ANAHEIM CALIF HSG & PUB IMPT AUTH REV	MUNI	633,918.60	1.65 0.38	0.50	635,127.89 635,127.89 635,127.89	632,327.50 630,736.49 627,554.69
06051GHH5 BANK OF AMERICA CORP	CORP	702,608.20	0.66 0.56	0.13	703,057.88 703,113.64 703,113.64	702,158.54 701,708.90 700,809.66
06406RAM9 BANK OF NEW YORK MELLON CORP	CORP	668,746.00	0.24 0.19	1.72	670,903.48 670,903.48 670,903.48	663,008.49 657,271.66 645,799.99
09247XAH4 BLACKROCK INC	CORP	452,399.85	0.30 0.60	0.15	452,732.37 452,801.53 452,801.53	452,067.34 451,734.84 451,069.88
13063DWC8 CALIFORNIA ST	MUNI	501,055.00	0.15 0.17	0.09	501,132.16 501,132.16 501,132.16	500,834.54 500,614.10 500,173.24
14575TDV1 CARSON CALIF REDEV AGY SUCCESSOR AGY TAX ALLOCATIO	MUNI	250,335.00	0.81 0.39	0.34	250,667.67 250,667.67 250,667.67	249,910.69 249,486.40 248,637.88
14913Q2W8 CATERPILLAR FINANCIAL SERVICES CORP	CORP	686,998.15	0.31 0.35	0.13	687,310.32 687,310.32 687,310.32	686,558.47 686,118.82 685,239.57
15189XAP3 CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	CORP	700,814.80	0.23 0.41	0.09	701,072.78 701,072.78 701,072.78	700,499.45 700,184.14 699,553.61
166756AG1 CHEVRON USA INC	CORP	400,039.60	0.32 0.33	0.10	400,165.19 400,165.19 400,165.19	399,847.60 399,655.64 399,271.84
17325FAQ1 CITIBANK NA	CORP	704,851.70	0.32 0.35	0.23	705,415.87 705,415.87 705,415.87	704,041.14 703,230.61 701,609.66
22546QAR8 CREDIT SUISSE AG (NEW YORK BRANCH)	YANKEE	608,388.00	0.28 0.57	0.57	610,128.04 610,371.65 610,371.65	606,648.06 604,908.20 601,428.77
24422EUV9 JOHN DEERE CAPITAL CORP	CORP	702,681.00	0.16 0.21	0.19	702,950.24 702,950.24 702,950.24	702,027.52 701,374.05 700,067.17
275282PP0 EAST SIDE UN HIGH SCH DIST CALIF SANTA CLARA CNTY	MUNI	500,890.00	0.45 0.31	1.33	502,941.39 502,941.39 502,941.39	497,549.21 494,208.73 487,528.66
30231GAJ1 EXXON MOBIL CORP	CORP	706,473.76	0.20 0.23	0.77	707,727.62 707,727.62 707,727.62	703,771.58 701,069.58 695,666.12
3130A1W95 FEDERAL HOME LOAN BANKS	AGCY BOND	1,004,249.00	1.54 0.06	0.20	1,004,373.64 1,004,373.64 1,004,373.64	1,003,259.83 1,002,270.68 1,000,292.46

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Shock Analysis

US Dollar

01 January 2021 to 31 March 2021

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
313313DU9 FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY DISC	1,000,000.00	0.30 0.00	0.00	1,000,000.00 1,000,000.00 1,000,000.00	999,985.00 999,970.00 999,940.00
313313EA2 FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY DISC	1,000,000.00	0.19 0.00	0.02	1,000,000.00 1,000,000.00 1,000,000.00	999,905.00 999,810.00 999,620.00
313313JQ2 FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY DISC	999,903.00	0.10 0.03	0.32	999,998.99 999,998.99 999,998.99	998,303.19 996,703.46 993,504.22
313313JY5 FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY DISC	999,897.00	0.10 0.03	0.34	999,999.59 999,999.59 999,999.59	998,187.21 996,477.50 993,058.30
313313KF4 FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY DISC	999,891.00	0.15 0.03	0.36	999,999.59 999,999.59 999,999.59	998,081.23 996,271.54 992,652.39
313313MK1 FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY DISC	999,797.00	0.12 0.04	0.50	999,998.56 999,998.56 999,998.56	997,277.57 994,758.27 989,720.05
313378JP7 FEDERAL HOME LOAN BANKS	AGCY BOND	1,010,202.00	1.66 0.06	0.45	1,010,490.35 1,010,490.35 1,010,490.35	1,007,949.30 1,005,696.70 1,001,191.81
313385GB6 FEDERAL HOME LOAN BANKS	AGCY DISC	999,985.00	0.19 0.01	0.15	1,000,000.30 1,000,000.30 1,000,000.30	999,220.02 998,455.07 996,925.25
3133EKR73 FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY BOND	1,000,542.00	0.20 0.07	0.27	1,000,738.29 1,000,738.29 1,000,738.29	999,220.18 997,906.17 995,301.56
3133EMTK8 FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY BOND	999,967.00	0.09 0.08	0.96	1,000,762.12 1,000,762.12 1,000,762.12	995,177.33 990,388.02 980,810.43
3137EAEC9 FEDERAL HOME LOAN MORTGAGE CORP	AGCY BOND	1,405,637.80	0.13 0.02	0.37	1,405,730.66 1,405,730.66 1,405,730.66	1,403,058.51 1,400,479.32 1,395,321.26
34153P7G7 FLORIDA ST BRD ED PUB ED	MUNI	755,722.50	0.84 0.17	0.17	755,940.88 755,940.88 755,940.88	755,072.60 754,422.73 753,123.12
34531MADO FORDL 2020-A A3	ABS	595,463.64	1.86 0.28	0.59	596,445.51 596,445.51 596,445.51	593,704.09 591,944.65 588,426.09
36256UADO GMALT 2019-1 A3	ABS	34,421.42	2.20 0.40	0.06	34,428.99 34,428.99 34,428.99	34,411.95 34,402.49 34,383.55
36258NAC6 GMCAR 2020-1 A3	ABS	507,630.30	0.50 0.24	0.95	508,810.73 508,810.73 508,810.73	505,211.54 502,792.99 497,956.49
376087FW7 GILROY CALIF UNI SCH DIST	MUNI	502,430.00	1.72 0.22	0.34	502,804.72 502,804.72 502,804.72	501,578.40 500,726.84 499,023.83

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Shock Analysis

US Dollar
01 January 2021 to 31 March 2021

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
378460YA1 GLENDALE CALIF UNI SCH DIST	MUNI	150,457.50	0.92 0.17	0.42	150,567.23 150,567.23 150,567.23	150,138.54 149,819.59 149,181.74
427866BA5 HERSHEY CO	CORP	702,261.00	0.21 0.42	0.13	702,640.34 702,640.34 702,640.34	701,811.56 701,362.14 700,463.35
43813DAB4 HAROT 2020-2 A2	ABS	515,331.59	0.21 0.18	0.32	515,634.31 515,634.31 515,634.31	514,504.50 513,677.45 512,023.47
438516CD6 HONEYWELL INTERNATIONAL INC	CORP	500,385.00	0.42 0.21	0.13	500,521.61 500,521.61 500,521.61	500,059.78 499,734.62 499,084.50
459058GH0 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	SUPRANATIONAL	1,007,842.00	0.19 0.22	0.31	1,008,546.37 1,008,546.37 1,008,546.37	1,006,269.79 1,004,697.63 1,001,553.47
46647PAS5 JPMORGAN CHASE & CO	CORP	704,625.60	0.22 0.42	0.22	705,258.76 705,258.76 705,258.76	703,864.62 703,103.68 701,581.90
542424WH5 LONG BEACH CALIF HBR REV	MUNI	505,415.00	0.95 0.14	0.29	505,617.88 505,617.88 505,617.88	504,674.59 503,934.24 502,453.67
58769TAD7 MBART 2019-1 A3	ABS	476,557.16	0.52 0.23	0.82	477,472.14 477,472.14 477,472.14	474,610.50 472,664.00 468,771.45
58772TAC4 MBALT 2019-A A3	ABS	70,503.56	1.79 0.34	0.07	70,519.43 70,519.43 70,519.43	70,479.94 70,456.32 70,409.09
65479HAC1 NAROT 2019-B A3	ABS	563,962.01	0.37 0.01	0.65	563,987.63 563,987.63 563,987.63	562,132.02 560,302.15 556,642.80
665859AN4 NORTHERN TRUST CORP	CORP	102,743.30	0.20 0.32	1.32	103,170.84 103,170.84 103,170.84	102,064.71 101,386.18 100,029.32
69353REY0 PNC BANK NA	CORP	709,886.80	0.40 0.21	0.60	710,805.90 710,805.90 710,805.90	707,739.45 705,592.23 701,298.16
69371RQ33 PACCAR FINANCIAL CORP	CORP	614,430.60	0.27 0.38	1.47	617,824.69 617,824.69 617,824.69	609,905.54 605,380.93 596,333.04
786089JA1 SACRAMENTO CALIF WTR REV	MUNI	552,827.00	1.47 0.20	0.42	553,307.52 553,307.52 553,307.52	551,655.03 550,483.12 548,139.47
797400MN5 SAN DIEGO CNTY CALIF REGL TRANSN COMMN SALES TAX R	MUNI	321,396.00	0.20 0.20	1.46	322,345.83 322,345.83 322,345.83	319,045.10 316,694.44 311,993.82
797686EK4 SAN FRANCISCO CALIF MUN TRANSN AGY REV	MUNI	834,390.45	0.25 0.27	1.91	838,732.23 838,732.23 838,732.23	826,409.99 818,430.48 802,474.35

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Shock Analysis

US Dollar

01 January 2021 to 31 March 2021

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
798153NA6 SAN JOSE CALIF FING AUTH LEASE REV	MUNI	779,859.60	0.42 0.53	0.17	780,530.29 780,566.51 780,566.51	779,188.93 778,518.28 777,177.04
799055QQ4 SAN MATEO FOSTER CITY CALIF SCH DIST	MUNI	501,480.00	1.06 0.14	0.34	501,726.50 501,726.50 501,726.50	500,630.01 499,780.06 498,080.27
808513AV7 CHARLES SCHWAB CORP	CORP	700,104.30	0.41 0.25	0.06	700,206.31 700,206.31 700,206.31	699,897.69 699,690.92 699,276.92
845389JD8 SOUTHWESTERN CMNTY COLLEGE DIST CALIF	MUNI	665,445.55	0.37 0.16	0.34	665,808.75 665,808.75 665,808.75	664,317.64 663,189.79 660,934.23
857477AV5 STATE STREET CORP	CORP	701,467.20	0.19 0.37	0.13	701,812.17 701,812.17 701,812.17	700,997.23 700,527.27 699,587.41
86787EBE6 TRUIST BANK	CORP	718,161.50	0.63 0.31	1.03	720,440.59 720,440.59 720,440.59	714,473.88 710,786.56 703,412.76
891371AA4 TORRANCE CALIF JT PWRS FING AUTH LEASE REV	MUNI	410,971.70	1.24 0.75	0.51	412,009.43 412,532.46 412,532.46	409,934.02 408,896.40 406,821.30
89231AAD3 TAOT 2018-C A3	ABS	428,347.70	1.77 0.35	0.32	428,821.46 428,821.46 428,821.46	427,670.93 426,994.18 425,640.80
89236TCZ6 TOYOTA MOTOR CREDIT CORP	CORP	500,068.50	1.78 1.04	0.02	500,123.51 500,178.52 500,182.48	500,013.49 499,958.48 499,848.47
90331HPK3 US BANK NA	CORP	750,657.00	0.40 0.26	0.05	750,758.20 750,758.20 750,758.20	750,462.20 750,268.12 749,882.17
9128286U9 UNITED STATES TREASURY	US GOV	1,022,656.00	0.13 0.11	1.11	1,023,881.97 1,023,881.97 1,023,881.97	1,016,980.49 1,011,305.44 999,956.72
912828Q78 UNITED STATES TREASURY	US GOV	1,001,053.00	1.63 0.10	0.08	1,001,138.37 1,001,138.37 1,001,138.37	1,000,642.58 1,000,232.19 999,411.47
912828S27 UNITED STATES TREASURY	US GOV	1,002,622.00	1.63 0.08	0.25	1,002,826.72 1,002,826.72 1,002,826.72	1,001,373.76 1,000,125.57 997,629.34
92348AAA3 VZOT 2019-C A1A	ABS	457,756.24	0.23 0.35	1.08	459,465.43 459,465.43 459,465.43	455,293.62 452,831.20 447,906.98
92348XAB1 VZOT 2018-A A1B	ABS	409,760.48	0.35 0.17	0.12	409,843.37 409,843.37 409,843.37	409,516.67 409,272.88 408,785.33
92867XAD8 VWALT 2019-A A3	ABS	858,935.37	-0.23 0.37	0.65	860,989.98 860,989.98 860,989.98	856,143.91 853,352.59 847,770.41

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Shock Analysis

US Dollar

01 January 2021 to 31 March 2021

WC-Contra Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



Identifier, Description	Security Type	Base Market Value	Book Yield, Yield	Duration	-50 Basis Point Shock, -100 Basis Point Shock, -200 Basis Point Shock	50 Basis Point Shock, 100 Basis Point Shock, 200 Basis Point Shock
94975P405 WELLSFARGO:GOVT MM I	MMFUND	712,603.97	0.01 0.01	0.00	712,603.97 712,603.97 712,603.97	712,603.97 712,603.97 712,603.97
9523472B7 WEST CONTRA COSTA CALIF UNI SCH DIST	MUNI	535,963.00	1.28 0.72	0.34	536,868.80 537,270.98 537,270.98	535,057.24 534,151.53 532,340.21
98163WAG1 WOART 2020-B A2A	ABS	632,933.33	0.19 0.25	0.41	633,588.43 633,588.43 633,588.43	631,623.19 630,313.12 627,693.15
CCYUSD Receivable	CASH	11.40	0.00 0.00	0.00	11.40 11.40 11.40	11.40 11.40 11.40
CCYUSD Cash	CASH	1.10	0.00 0.00	0.00	1.10 1.10 1.10	1.10 1.10 1.10
CCYUSD Payable	CASH	-707,842.33	0.00 0.00	0.00	-707,842.33 -707,842.33 -707,842.33	-707,842.33 -707,842.33 -707,842.33
---	---	44,125,963.94	0.54 0.23	0.45	44,169,056.64 44,170,441.63 44,170,445.59	44,027,668.21 43,929,387.71 43,732,872.43

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

*The shock analysis includes a yield floor of 0.

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Account Statement - Transaction Summary

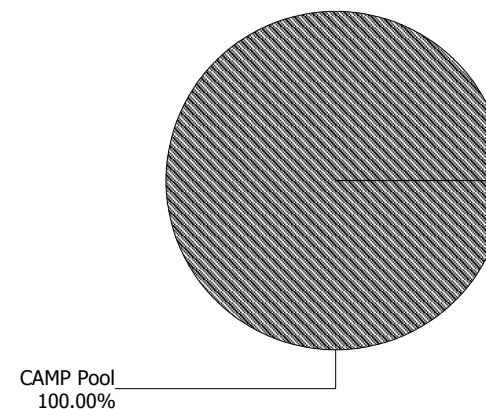
For the Month Ending **March 31, 2021**

Contra Costa County - Liquidity Fund - 4017-001

CAMP Pool	
Opening Market Value	345,590,211.30
Purchases	24,541.61
Redemptions	0.00
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$345,614,752.91
Cash Dividends and Income	24,541.61

Asset Summary		
	March 31, 2021	February 28, 2021
CAMP Pool	345,614,752.91	345,590,211.30
Total	\$345,614,752.91	\$345,590,211.30

Asset Allocation	
CAMP Pool	100.00%





Account Statement

For the Month Ending **March 31, 2021**

Contra Costa County - Liquidity Fund - 4017-001

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					345,590,211.30
03/31/21	04/01/21	Accrual Income Div Reinvestment - Distributions	1.00	24,541.61	345,614,752.91
Closing Balance					345,614,752.91

	Month of March	Fiscal YTD January-March
Opening Balance	345,590,211.30	340,533,974.95
Purchases	24,541.61	125,080,777.96
Redemptions (Excl. Checks)	0.00	(120,000,000.00)
Check Disbursements	0.00	0.00
Closing Balance	345,614,752.91	345,614,752.91
Cash Dividends and Income	24,541.61	80,777.96

Closing Balance	345,614,752.91
Average Monthly Balance	345,591,002.96
Monthly Distribution Yield	0.08%



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

DEPOSIT ACCOUNT

This statement is for the period from
March 1, 2021 to March 31, 2021

MARKET VALUE SUMMARY

	Current Period 03/01/21 to 03/31/21
Beginning Market Value	\$4,217,709.51
Investment Results	
Interest, Dividends and Other Income	32.36
Total Investment Results	\$32.36
Ending Market Value	\$4,217,741.87





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

DEPOSIT ACCOUNT

This statement is for the period from
March 1, 2021 to March 31, 2021

ASSET DETAIL AS OF 03/31/21

Shares or Face Amount	Security Description	Market Value/ Price	Tax Cost/ Unit Cost	% of Total Yield at Market	Est Ann Inc
Cash Equivalents					
4,217,741.870	Federated Institutional Tax Free Cash Trust Premier Shares #73 60934N666	4,217,741.87 1.0000	4,217,741.87 1.00	100.0 .01	421.82
Total Cash Equivalents		\$4,217,741.87	\$4,217,741.87	100.0	\$421.82
Total Assets		\$4,217,741.87	\$4,217,741.87	100.0	\$421.82

ASSET DETAIL MESSAGES

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

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

For further information, please contact your Analyst.

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



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

DEPOSIT ACCOUNT

This statement is for the period from
March 1, 2021 to March 31, 2021

CASH SUMMARY

	Income Cash	Principal Cash	Total Cash
Beginning Cash Balance as of 03/01/2021	\$0.00	\$0.00	\$0.00
Taxable Dividends	32.36		32.36
Transfers	- 32.36	32.36	
Purchases		- 32.36	- 32.36
Ending Cash Balance as of 03/31/2021	\$0.00	\$0.00	\$0.00



**ACCOUNT NUMBER: 229842000**
WEST CONTRA COSTA HEALTHCARE
DISTRICT DEPOSIT ACCOUNT 2019**DEPOSIT ACCOUNT**This statement is for the period from
March 1, 2021 to March 31, 2021**TRANSACTION DETAIL**

Date Posted	Description	Income Cash	Principal Cash	Tax Cost
	Beginning Balance 03/01/2021	\$0.00	\$0.00	\$4,217,709.51
03/01/21	Dividend Earned On Federated Institutional Tax Free Dividend From 2/1/21 To 2/28/21 60934N666	32.36		
03/02/21	Cash Disbursement Transfer To Principal	- 32.36		
03/02/21	Cash Receipt Transfer From Income		32.36	
03/02/21	Purchased 32.36 Shares Of Federated Institutional Tax Free Trade Date 3/2/21 32.36 Shares At 1.00 USD 60934N666		- 32.36	32.36
	Ending Balance 03/31/2021	\$0.00	\$0.00	\$4,217,741.87

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

March 31, 2021

FY 2020-2021

FUND	BALANCE @	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	BALANCE @
NUMBER	12/31/20							03/31/21
100300	1,428,780.65							1,428,780.65
TOTALS	1,428,780.65	0.00	0.00	0.00	0.00	0.00	0.00	1,428,780.65

* East Bay Regional Communications System Authority

EXHIBITS

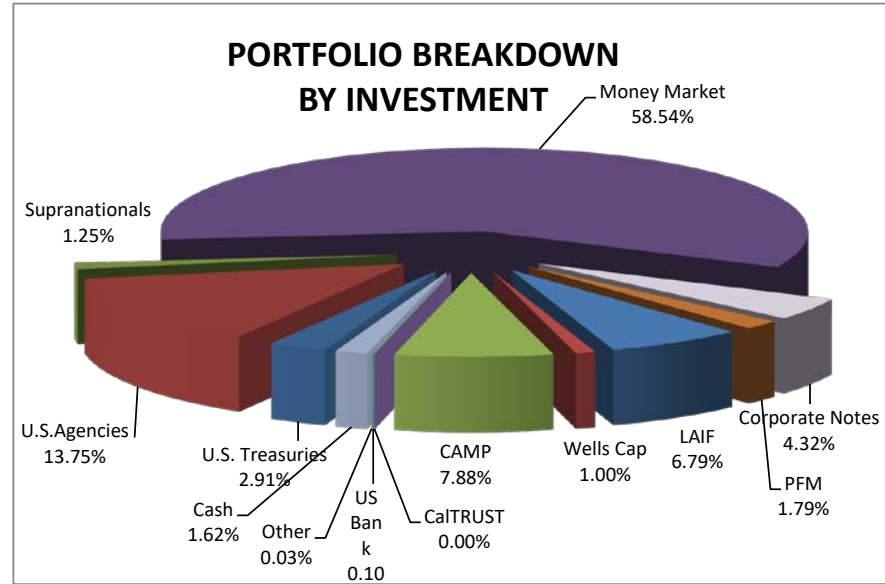
**CONTRA COSTA COUNTY
Portfolio Summary Report
AS OF MARCH 31, 2021**

Portfolio Characteristics

Par	\$4,383,212,009.33
Cost	\$4,380,337,002.68
Market Value	\$4,387,633,246.82
Weighted Yield to Maturity	0.37%
Weighted Average Days to Maturity	247
Weighted Duration	0.66 yr

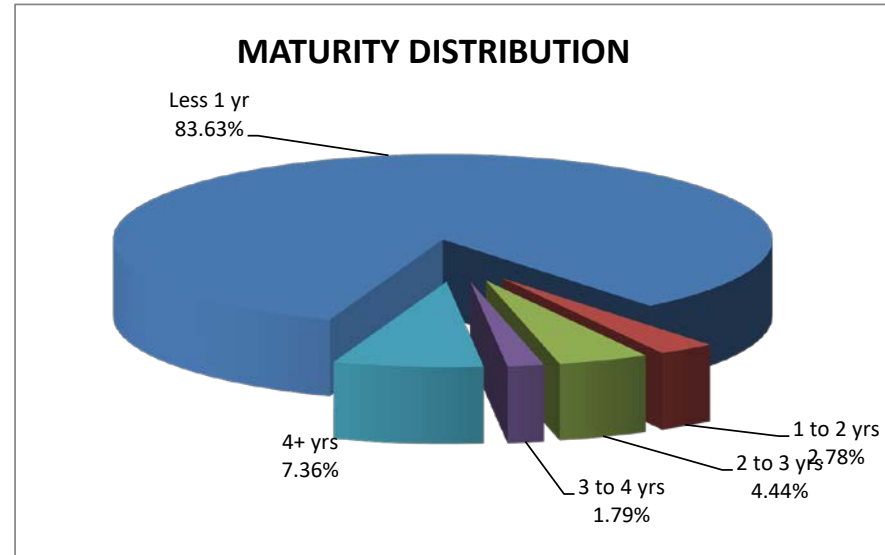
Portfolio Breakdown by Investment

Investments	Par Value	Percent of Total
U.S. Treasuries	\$127,638,000.00	2.91%
U.S. Agencies	602,567,000.00	13.75%
Supranationals	55,000,000.00	1.25%
Money Market	2,565,973,401.36	58.54%
Corporate Notes	189,483,000.00	4.32%
PFM	78,547,817.05	1.79%
LAIF	297,778,960.52	6.79%
Wells Cap	43,854,801.56	1.00%
CAMP	345,614,752.91	7.88%
CalTRUST	0.00	0.00%
US Bank	4,217,741.87	0.10%
Other	1,428,780.65	0.03%
Cash	71,107,753.41	1.62%
TOTAL*	\$4,383,212,009.33	100.00%**



Maturity Distribution

Time	Par Value	Percent of Total
Less 1 yr	\$3,665,898,710.66	83.63%
1 to 2 yrs	121,832,808.33	2.78%
2 to 3 yrs	194,683,093.13	4.44%
3 to 4 yrs	78,398,616.56	1.79%
4+ yrs	322,398,780.65	7.36%
TOTAL*	\$4,383,212,009.33	100.00%**



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

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

**CONTRA COSTA COUNTY INVESTMENT POOL
PERFORMANCE SUMMARY
AS OF MARCH 31, 2021**

	<u>PAR</u> (\$)	³ <u>PERCENT OF</u> <u>PORTFOLIO</u> (%)	<u>YTM</u> (%)	<u>WEIGHTED</u> <u>AVERAGE DAYS TO</u> <u>MATURITY AT</u> <u>END-OF-QUARTER</u> (day)	<u>DURATION</u> (year)
A. Investments Managed by Treasurer's Office¹	\$3,540,661,401.36	80.80%	0.3900%	285	0.78 ²
B. Investments Managed by Outside Contractors³					
1. PFM	\$78,547,817.05	1.79%	1.0840%	742	1.73 ²
2. Local Agency Investment Fund	\$297,778,960.52	6.80%	0.4100%	1	0.00
3. Wells Capital Management	\$43,854,801.56	1.00%	0.2260%	271	0.45 ⁴
4. CAMP	\$345,614,752.91	7.89%	0.0800%	0 ⁵	0.00
5. CalTRUST Liquidity Fund	\$0.00	0.00%	N/A	0	0.00
6. US Bank (Federated Tax Free Cash Fund)	\$4,217,741.87	0.10%	0.0100%	0	0.00
C. Cash	\$71,107,753.41	1.62%	0.07%	0 ⁶	0.00

³Yield to Maturity on Portfolio at End-of-Quarter = 0.37%

³Weighted Average Days to Maturity on Portfolio at End-of-Quarter = 247

³ Weighted Duration (yr) at End-of-Quarter = 0.66

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.

LAIF is subject to a one day call of principal provision. CAMP, CalTRUST Liquidity Fund and Federated provide a same day liquidity provision.

CONTRA COSTA COUNTY INVESTMENT POOL

TYPE	As of March 31, 2021	As of December 31, 2020	CHANGE IN VALUE	
	PAR VALUE	PAR VALUE	FROM PREV. QTR.	% CHANGE
A. Investments Managed by Treasurer's Office				
1. U.S. Treasuries (STRIPS, Bills, Notes)	\$127,638,000.00	\$416,483,000.00	(\$288,845,000.00)	-69.35%
2. U.S. Agencies				
Federal Home Loan Banks	86,880,000.00	271,745,000.00	(184,865,000.00)	-68.03%
Federal National Mortgage Association	186,000,000.00	190,000,000.00	(4,000,000.00)	-2.11%
Federal Farm Credit Banks	164,356,000.00	174,606,000.00	(10,250,000.00)	-5.87%
Federal Home Loan Mortgage Corporation	165,331,000.00	165,331,000.00	0.00	0.00%
Subtotal	602,567,000.00	801,682,000.00	(199,115,000.00)	-24.84%
3. Supranationals	55,000,000.00	260,000,000.00	(205,000,000.00)	-372.73%
4. Money Market Instruments				
Commercial Paper	1,482,100,000.00	1,308,609,000.00	173,491,000.00	13.26%
Negotiable Certificates of Deposit	1,083,870,000.00	635,000,000.00	448,870,000.00	70.69%
Time Deposit	3,401.36	3,401.36	0.00	0.00%
Subtotal	2,565,973,401.36	1,943,612,401.36	622,361,000.00	32.02%
5. Corporate Notes	189,483,000.00	229,107,000.00	(39,624,000.00)	-17.29%
TOTAL (Section A)	3,540,661,401.36	3,650,884,401.36	-110,223,000.00	-3.02%
B. Investments Managed by Outside Contractors				
1. PFM	78,547,817.05	79,536,447.13	(988,630.08)	-1.24%
2. Local Agency Investment Fund	297,778,960.52	316,969,743.10	(19,190,782.58)	-6.05%
3. Wells Capital Management	43,854,801.56	44,010,340.58	(155,539.02)	-0.35%
4. CAMP	345,614,752.91	340,533,974.95	5,080,777.96	1.49%
5. CalTRUST (Liquidity Fund)	0.00	0.00	0.00	0.00%
6. US Bank (Federated Tax Free Cash)	4,217,741.87	4,219,137.83	(1,395.96)	-0.03%
7. Other				
a. EBRCS Bond	1,428,780.65	1,428,780.65	0.00	0.00%
TOTAL (Section B)	771,442,854.56	786,698,424.24	(15,255,569.68)	-1.94%
C. Cash	71,107,753.41	92,502,645.89	(21,394,892.48)	-23.13%
* GRAND TOTAL (FOR A , B, & C)	\$4,383,212,009.33	\$4,530,085,471.49	(\$146,873,462.16)	-3.24%

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

CONTRA COSTA INVESTMENT POOL

Exhibit IV

INVESTMENTS MANAGED BY TREASURER'S OFFICE

QUARTERLY COUPON RATES, YIELD TO MATURITY

Fiscal Year		Quarter Ending			
		September	December	March	June
2020/21	Coupon Rate	0.7116%	0.4549%	0.3662%	
	Yield to Maturity	0.7690%	0.4830%	0.3900%	
2019/20	Coupon Rate	2.1446%	1.8751%	1.5587%	0.8110%
	Yield to Maturity	2.2526%	1.9332%	1.6138%	0.8553%
2018/19	Coupon Rate	2.0195%	2.4143%	2.3996%	2.3203%
	Yield to Maturity	2.0983%	2.4912%	2.4951%	2.4161%
2017/18	Coupon Rate	1.3142%	1.3991%	1.6907%	1.9356%
	Yield to Maturity	1.3307%	1.4333%	1.7091%	1.9758%
2016/17	Coupon Rate	1.0063%	1.0436%	1.1392%	1.2330%
	Yield to Maturity	0.9760%	1.0418%	1.1420%	1.2552%
2015/16	Coupon Rate	0.6433%	0.7270%	0.8556%	0.9341%
	Yield to Maturity	0.5859%	0.6955%	0.8251%	0.9043%
2014/15	Coupon Rate	0.5437%	0.4624%	0.4912%	0.5309%
	Yield to Maturity	0.4605%	0.4185%	0.4379%	0.4894%
2013/14	Coupon Rate	0.6331%	0.4843%	0.4686%	0.4802%
	Yield to Maturity	0.4645%	0.3709%	0.3680%	0.3877%
2012/13	Coupon Rate	0.8304%	0.5568%	0.5829%	0.5838%
	Yield to Maturity	0.6012%	0.3947%	0.4243%	0.4229%
2011/12	Coupon Rate	0.8769%	0.8385%	0.8122%	0.7426%
	Yield to Maturity	0.6842%	0.6658%	0.6739%	0.6130%

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

CONTRA COSTA INVESTMENT POOL

Exhibit IV (a)

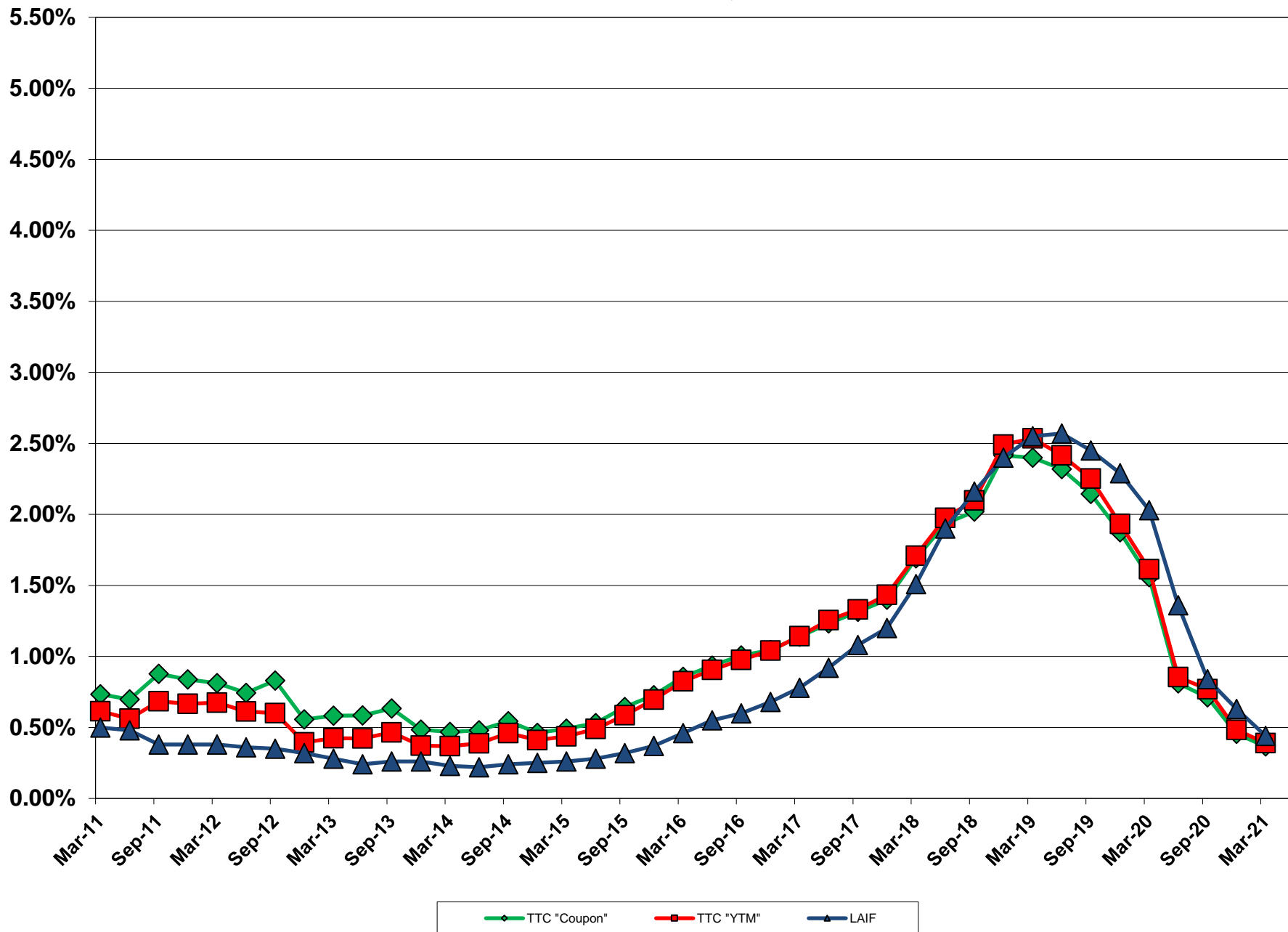
INVESTMENTS MANAGED BY OUTSIDE CONTRACTOR

LAIF QUARTERLY APPORTIONMENT RATES

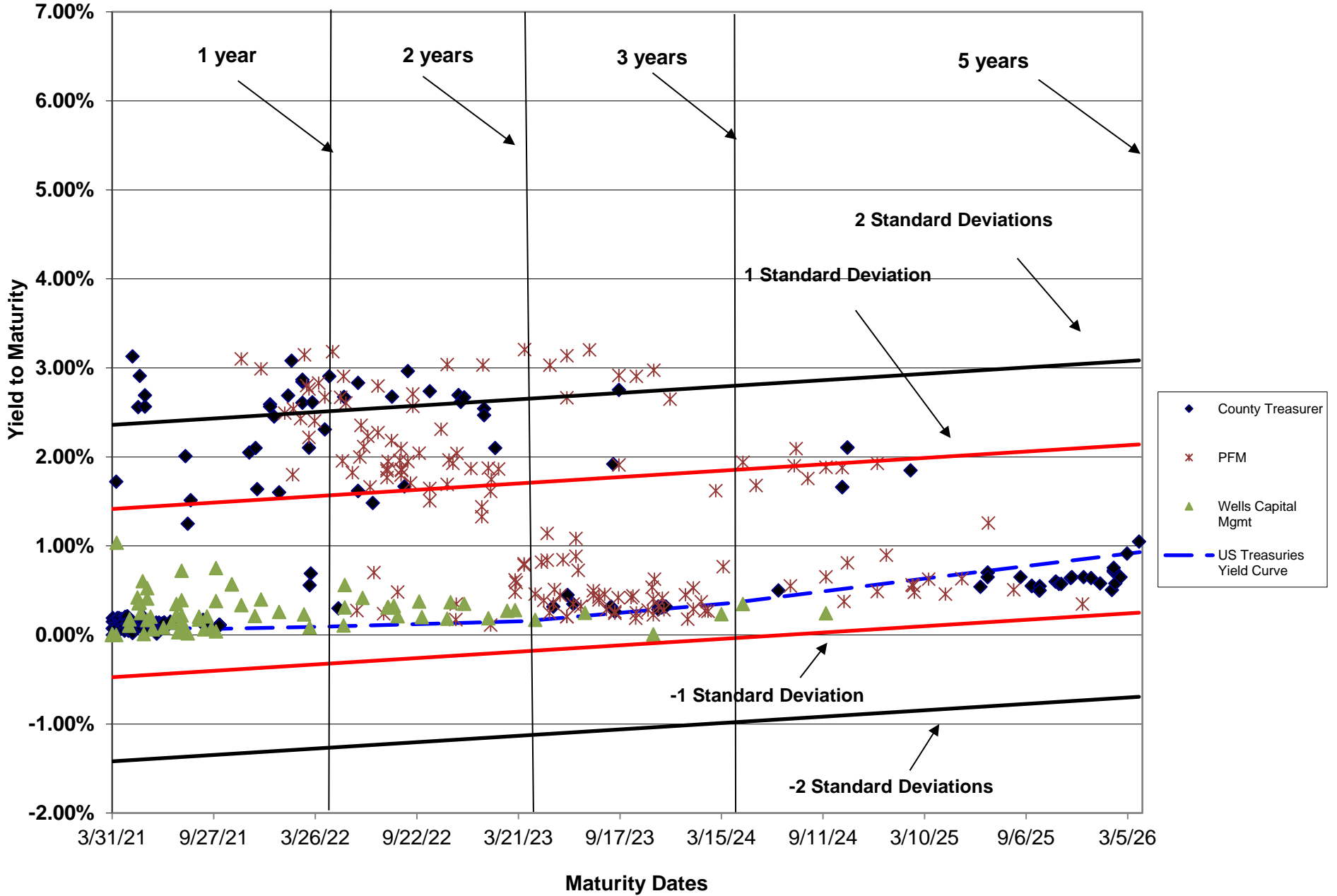
Fiscal Year		Quarter Ending			
		September	December	March	June
2020/21	Apportionment Rate	0.84%	0.63%	0.44%	
2019/20	Apportionment Rate	2.45%	2.29%	2.03%	1.36%
2018/19	Apportionment Rate	2.16%	2.40%	2.55%	2.57%
2017/18	Apportionment Rate	1.08%	1.20%	1.51%	1.90%
2016/17	Apportionment Rate	0.60%	0.68%	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 March 31, 2021



Risk Assessment as of 03/31/21



Risk Assessment

(Securities Greater Than or Less Than Two Standard Deviations)

As of March 31, 2021

CUSIP	DESCRIPTION	PAR	COST	MARKET	COUPON (%)	MATURITY	S&P Rating	YTM (%)	Manager
						DATE			
58772TAC4	CCCSIG ABS MBALT 201	21,816.70	21,816.06	21,816.06	3.10%	11/15/2021	NA	3.10%	PFM
36256UAD0	CCCSIG ABS GMALT 201	9,668.42	9,666.90	9,666.91	2.98%	12/20/2021	NA	2.99%	PFM
912828V72	CCCSIG GOV US TREASU	605,000.00	601,884.65	614,075.00	1.88%	1/31/2022	AA+	2.49%	PFM
9128286C9	CCCSIG GOV US TREASU	225,000.00	224,783.46	229,754.25	2.50%	2/15/2022	AA+	2.54%	PFM
912828W55	CCCSIG GOV US TREASU	325,000.00	319,883.79	330,242.25	1.88%	2/28/2022	AA+	2.43%	PFM
904764BF3	CCCSIG CORP UNILEVER	100,000.00	99,516.00	103,197.00	3.00%	3/7/2022	NA	3.15%	PFM
717081ER0	CCCSIG CORP PFIZER I	170,000.00	169,989.80	174,083.40	2.80%	3/11/2022	NA	2.80%	PFM
65479PAD1	CCCSIG ABS NALT 2019	29,607.72	29,605.58	29,605.58	2.76%	3/15/2022	NA	2.77%	PFM
3137ASNJ9	CCCSIG ABS FHMS K019	331,480.53	330,276.33	330,276.34	2.27%	3/25/2022	NA	2.41%	PFM
22535CDV0	CCCSIG YCD CREDIT AG	800,000.00	800,000.00	799,188.89	2.83%	4/1/2022	A+	2.83%	PFM
89236TFX8	CCCSIG CORP TOYOTA M	200,000.00	199,946.65	204,912.00	2.65%	4/12/2022	NA	2.67%	PFM
38141GWC4	CCCSIG CORP GOLDMAN	325,000.00	323,248.25	327,635.75	3.00%	4/26/2022	BBB+	3.18%	PFM
69371RP83	CCCSIG CORP PACCAR F	100,000.00	99,946.00	102,599.00	2.65%	5/10/2022	NA	2.67%	PFM
34532FAD4	CCCSIG ABS FORDL 201	159,609.13	159,596.64	159,596.64	2.90%	5/15/2022	NA	2.91%	PFM
61744YAH1	CCCSIG CORP MORGAN S	150,000.00	150,274.67	153,984.00	2.75%	5/19/2022	BBB+	2.61%	PFM
44891KAD7	CCCSIG ABS HART 2018	22,928.33	22,924.88	22,924.87	2.79%	7/15/2022	AAA	2.80%	PFM
589331AT4	CCCSIG CORP MERCK AN	300,000.00	296,934.00	307,449.00	2.40%	9/15/2022	AA	2.71%	PFM
34528FAD0	CCCSIG ABS FORDO 201	76,102.29	76,089.98	76,089.98	3.03%	11/15/2022	NA	3.04%	PFM
58772RAD6	CCCSIG ABS MBART 201	131,574.03	131,568.98	131,568.99	3.03%	1/17/2023	AAA	3.03%	PFM
46647PBB1	CCCSIG CORP JPMORGAN	800,000.00	800,000.00	829,048.00	3.21%	4/1/2023	NA	3.21%	PFM
36255JAD6	CCCSIG ABS GMCAR 201	103,676.38	103,652.20	103,652.21	3.02%	5/16/2023	AAA	3.03%	PFM
14313FAD1	CCCSIG ABS CARMX 201	131,385.48	131,367.57	131,367.57	3.13%	6/15/2023	AAA	3.14%	PFM
3137FKK39	CCCSIG MBS FHMS KP05	30,823.15	30,823.06	30,823.06	3.20%	7/25/2023	AA+	3.20%	PFM
02004WAC5	CCCSIG ABS ALLYA 201	215,691.57	215,665.52	215,665.52	2.91%	9/15/2023	NA	2.92%	PFM
65479KAD2	CCCSIG ABS NAROT 201	416,584.95	416,521.84	416,521.83	2.90%	10/16/2023	NA	2.91%	PFM
36256XAD4	CCCSIG ABS GMCAR 201	123,936.92	123,923.20	123,923.20	2.97%	11/16/2023	NA	2.98%	PFM
037833AR1	CORP APPLE INC	15,000,000.00	14,902,740.00	15,034,350.00	2.85%	5/6/2021	AA+	3.13%	TTC
166764BG4	CORP CHEVRON CORP	10,000,000.00	9,907,160.00	10,012,400.00	2.10%	5/16/2021	AA	2.56%	TTC
3130ABCV6	RM GOV FHLB NOTES	5,000,000.00	4,854,900.00	5,010,800.00	1.69%	5/19/2021	AA+	2.91%	TTC
3130AEEP1	RM GOV FHLB NOTE	2,500,000.00	2,498,930.00	2,509,800.00	2.55%	5/28/2021	AA+	2.57%	TTC
3130AEEP1	RM FHLB NOTE	5,000,000.00	4,979,770.00	5,019,600.00	2.55%	5/28/2021	AA+	2.69%	TTC
3135G0S38	GOV FNMA NOTES	5,000,000.00	4,892,585.00	5,071,800.00	2.00%	1/5/2022	AA+	2.59%	TTC
594918BW3	CORP MICROSOFT CORP	15,000,000.00	14,877,450.00	15,247,050.00	2.40%	2/6/2022	AAA	2.69%	TTC
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%	TTC
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%	TTC
3133EJHC6	RM GOV FFCB NOTES	5,000,000.00	4,997,600.00	5,120,900.00	2.60%	3/21/2022	AA+	2.61%	TTC
3135G0V59	RM GOV FNMA NOTES	5,000,000.00	4,991,450.00	5,110,750.00	2.25%	4/12/2022	AA+	2.31%	TTC
3130AE3Q1	WT GOV FHLB NOTE	165,000.00	163,957.86	170,567.10	2.74%	4/20/2022	AA+	2.91%	TTC
3130AEEQ9	RM GOV FHLB NOTE	2,500,000.00	2,497,682.50	2,570,150.00	2.65%	5/16/2022	AA+	2.68%	TTC
3130AEBM1	RM FHLB NOTE	5,000,000.00	4,984,325.00	5,157,250.00	2.75%	6/10/2022	AA+	2.83%	TTC
3134GBA69	WT GOV FHLMC NOTES	158,000.00	156,011.25	162,774.76	2.38%	8/9/2022	AA+	2.68%	TTC
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%	TTC
68389XAP0	CORP ORACLE CORP	10,000,000.00	9,921,300.00	10,326,700.00	2.50%	10/15/2022	AA-	2.74%	TTC
166764AB6	CORP CHEVRON CORP	10,000,000.00	9,883,000.00	10,291,400.00	2.36%	12/5/2022	AA	2.70%	TTC
3130A3KM5	RM GOV FHLB NOTES	2,000,000.00	1,991,172.00	2,077,900.00	2.50%	12/9/2022	AA+	2.62%	TTC
931142DU4	CORP WALMART INC	10,000,000.00	9,889,400.00	10,350,000.00	2.35%	12/15/2022	AA	2.67%	TTC
3135G0T94	RM GOV FNMA NOTES	6,000,000.00	5,962,698.00	6,238,740.00	2.38%	1/19/2023	AA+	2.54%	TTC

CONTRA COSTA COUNTY INVESTMENT POOL

AVERAGE INFORMATION
January 1, 2021 through March 31, 2021

	AVERAGE DAILY BALANCE (PAR)	PERCENT OF PORTFOLIO	AVERAGE YTM	AVERAGE DAYS TO MATURITY AS A PERCENT OF PORTFOLIO	AVERAGE DAYS TO MATURITY FOR THE QUARTER
A. Investments Managed by Treasurer's Office¹	\$3,467,547,850.13	80.30%	0.4313%	221.71	276
B. Investments Managed by Outside Contractors²					
1. PFM	\$79,258,876.10	1.84%	1.1803%	13.63	743
2. Local Agency Investment Fund ³	\$309,884,518.81	7.18%	0.4073%	0.07	1
3. Wells Capital Management	\$43,953,215.16	1.02%	0.2347%	2.60	255
4. CAMP ⁴	\$331,410,175.73	7.68%	0.1000%	0.00	0
5. CalTRUST Liquidity Fund ⁴	\$0.00	0.00%	0.0000%	0.00	0
6. US Bank ⁴	\$4,217,941.01	0.10%	0.0100%	0.00	0
C. Cash⁵	\$81,707,555.88	1.89%	0.0833%	0.00	0
Total	<u>\$4,317,980,132.82</u>	100.00%			
			* Weighted Average YTM of Portfolio =	<u>0.41%</u>	<u>238</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 MARCH 31, 2021**

<u>Pool Rates:</u>	<u>YTM as of 3/31/21</u>	<u>Quarterly Ave.</u>	<u>Quarterly Average DTM</u>	
Total County Portfolio (w/ Cash)	0.37%	0.41%	258	*1
Investments Managed by Treasurer's Office	0.39%	0.43%	276	
PFM	1.08%	1.18%	743	
Wells Capital Management	0.23%	0.23%	255	
CAMP	0.08%	0.10%	53	*3
CalTRUST Liquidity Fund	N/A	0.00%	0	*3
US Bank (Federated)	0.01%	0.01%	6	*3
	<u>Quarterly Apportionment Rate</u>	<u>PMIA Ave. Effective Yield</u>		
Local Agency Investment Fund (LAIF)	0.44%	0.36%	220	*2
		<u>1/1/21 - 3/31/21</u>		
<u>Benchmarks:</u>	<u>3/31/21</u>	<u>High</u>	<u>Ave.</u>	<u>Low</u>
Federal Fund Rates Index ^{*4}	0.0500%	0.0800%	0.0788%	0.0500%
Six Month Treasury Bill	0.0175%	0.0800%	0.0451%	0.0063%
Six Month SOFR	0.0636%	0.0880%	0.0780%	0.0636%
Vanguard Prime Money Mkt Fund ^{*5}	0.0000%			

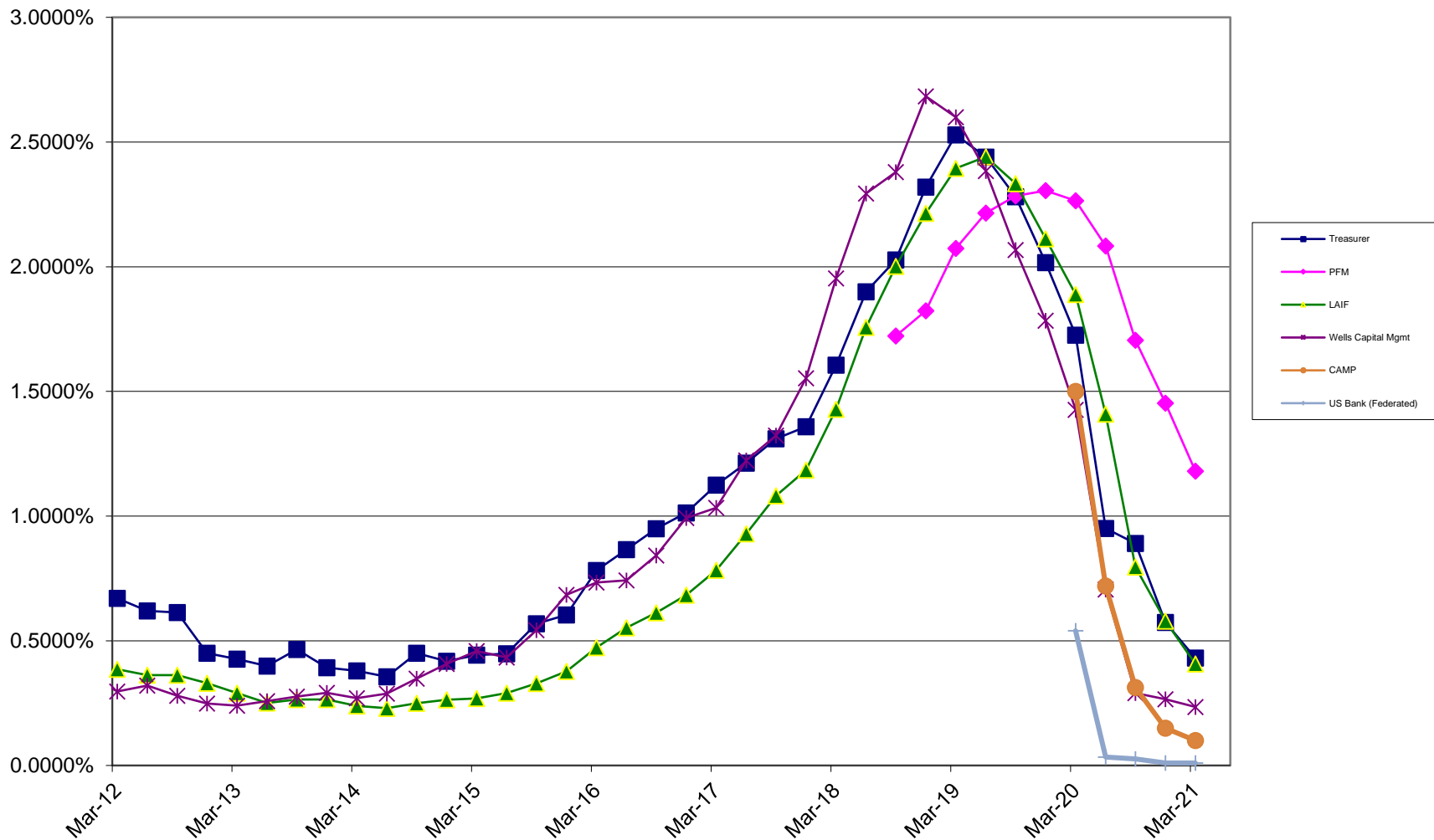
*1. Cash is included in the calculation.

*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 March 31, 2021



**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
March 31, 2021**

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	8,580,118.36	8,389,048.21	Make-whole call +10 bps	8177
CCCSIG ABS ALLYA 201	02007MAE0	6/15/2022	2.35%	4,042.54	4,042.06	4,042.07	10% collateral call	6911
CORP MICROSOFT CORP	594918BA1	2/12/2022	2.38%	10,000,000.00	10,167,200.00	9,748,700.00	Make-whole call +10 bps	8177
CCCSIG ABS HART 2018	44891KAD7	7/15/2022	2.79%	22,928.33	22,924.87	22,924.88	5% collateral call	6911
CCCSIG ABS FORDO 201	34528FAD0	11/15/2022	3.03%	47,903.76	47,896.02	47,896.01	10% collateral call	6911
CCCSIG ABS CARMX 201	14313FAD1	6/15/2023	3.13%	101,364.18	101,350.37	101,350.37	10% collateral call	6911
CCCSIG ABS MBART 201	58772RAD6	1/17/2023	3.03%	131,574.03	131,568.99	131,568.98	5% collateral call	6911
CORP JOHNSON AND JOH	478160CD4	3/3/2022	2.25%	10,284,000.00	10,471,374.48	10,082,433.60	Make-whole call +7.5 bps	8177
CCCSIG CORP UNILEVER	904764BF3	3/7/2022	3.00%	100,000.00	102,559.00	99,516.00	Make-whole call +10 bps	6911
CORP JOHNSON AND JOH	478160CD4	3/3/2022	2.25%	10,000,000.00	10,182,200.00	9,796,500.00	Make-whole call +7.5 bps	8177
CORP APPLE INC	037833AR1	5/6/2021	2.85%	15,000,000.00	15,034,350.00	14,902,740.00	Make-whole call +10bps	8177
CCCSIG ABS GMCAR 201	36256XAD4	11/16/2023	2.97%	123,936.92	123,923.20	123,923.20	10% collateral call	6911
CCCSIG ABS MBALT 201	58772TAC4	11/15/2021	3.10%	21,816.70	21,816.06	21,816.06	5% deal call	6911
CCCSIG MBS FHMS KP05	3137FKK39	7/25/2023	3.20%	30,692.78	30,692.71	30,692.69	1% cleanup call	6911
CCCSIG ABS NAROT 201	65479KAD2	10/16/2023	2.90%	416,584.95	416,521.83	416,521.84	5% collateral call	6911
CCCSIG ABS ALLYA 201	02004WAC5	9/15/2023	2.91%	215,691.57	215,665.52	215,665.52	10% collateral call	6911
CCCSIG ABS GMALT 201	36256UAD0	12/20/2021	2.98%	9,668.42	9,666.91	9,666.90	10% collateral call	6911
CORP MICROSOFT CORP	594918BW3	2/6/2022	2.40%	15,000,000.00	15,247,050.00	14,877,450.00	Make-whole call +10bps	8177
CCCSIG ABS FORDL 201	34532FAD4	5/15/2022	2.90%	67,048.47	67,043.23	67,043.23	5% deal call	6911
CCCSIG CORP PFIZER I	717081ER0	3/11/2022	2.80%	170,000.00	174,083.40	169,989.80	Make-whole call +5bps	6911
CCCSIG CORP MERCK AN	589331AT4	9/15/2022	2.40%	300,000.00	307,449.00	296,934.00	Make-whole call +12.5bps	6911
CCCSIG CORP GOLDMAN	38141GW4	4/26/2022	3.00%	325,000.00	325,507.00	323,248.25	Make-whole call +20bps	6911
CCCSIG CORP JPMORGAN	46647PBB1	4/1/2023	3.21%	550,000.00	564,916.00	550,000.00	One time call: 4/1/22	6911
CORP ORACLE CORP	68389XBL8	9/15/2023	2.40%	20,000,000.00	20,807,600.00	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	10,291,400.00	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	10,350,000.00	9,889,400.00	Make-whole call +10bps; Callable on and after 11/15/22	8177
CORP CHEVRON CORP	166764BG4	5/16/2021	2.10%	10,000,000.00	10,012,400.00	9,907,160.00	Make-whole call +15bps; Callable on and after 4/15/21	8177
CORP CHEVRON CORP	166764BN9	3/3/2022	2.50%	7,500,000.00	7,641,900.00	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	10,326,700.00	9,921,300.00	Make-whole call +12.5bps	8177
CCCSIG ABS FITAT 201	31680YAD9	12/15/2023	2.64%	121,454.68	121,427.98	121,427.98	10% collateral call	6911
CCCSIG CORP VISA INC	92826CAG7	9/15/2022	2.15%	250,000.00	256,420.00	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%	169,494.73	169,485.09	169,485.10	10% collateral call	6911
CCCSIG CORP US BANCO	91159HHC7	3/15/2022	3.00%	300,000.00	307,254.00	305,961.00	Call on and after 2/15/22	6911
CCCSIG CORP HONEYWEL	438516BT2	8/8/2022	2.15%	170,000.00	174,256.80	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%	144,528.33	144,512.39	144,512.39	10% deal call	6911
CCCSIG CORP 3M COMPA	88579YBL4	2/14/2023	1.75%	400,000.00	410,108.00	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	348,047.80	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	204,298.00	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	514,240.00	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	230,802.75	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
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	411,480.00	399,720.00	Callable on and after 1/2/23	6911

**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
March 31, 2021**

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	8,580,118.36	8,389,048.21	Make-whole call +10 bps	8177
CCCSIG CORP ADOBE IN	00724PAA7	2/1/2023	1.70%	90,000.00	92,202.30	89,876.70	Make-whole call +5bps	6911
CORP TOYOTA MOTOR CR	89236TGT6	2/13/2025	1.80%	13,150,000.00	13,505,707.50	13,118,703.00	Make-whole call +10bps	8177
GOV FHLMC CALLABLE N	3134GVRQ3	5/6/2022	0.30%	10,000,000.00	10,001,100.00	10,000,000.00	One time call: 5/6/21	8177
CCCSIG CORP PEPSICO	713448EY0	5/1/2023	0.75%	200,000.00	201,916.00	199,604.00	Make-whole call +10bps	6911
CCCSIG CORP CHEVRON	166764BV1	5/11/2023	1.14%	185,000.00	188,080.25	185,000.00	Make-whole call +15bps	6911
CCCSIG CORP APPLE IN	037833DV9	5/11/2023	0.75%	375,000.00	378,768.75	373,980.00	Make-whole call +10bps	6911
CCCSIG CORP CITIGROU	172967MR9	5/15/2024	1.68%	250,000.00	254,972.50	250,000.00	Make-whole call +25bps	6911
CCCSIG CORP AMAZON.C	023135BP0	6/3/2023	0.40%	425,000.00	426,313.25	424,405.00	Make-whole call +5bps	6911
CCCSIG MUNI CONNECTI	20772KJU4	7/1/2022	2.50%	90,000.00	91,513.80	91,513.80	Make-whole call	6911
GOV FNMA CALLABLE NO	3136G4XB4	6/16/2023	0.45%	30,000,000.00	30,015,600.00	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	20,018,000.00	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	20,017,000.00	20,000,000.00	Callable on and after 6/30/21	8177
GOV FHLMC CALLABLE N	3134GVU71	6/30/2025	0.70%	25,000,000.00	24,907,250.00	25,000,000.00	One time call: 6/30/21	8177
GOV FNMA CALLABLE	3136G4XK4	6/30/2025	0.65%	20,000,000.00	19,811,800.00	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	95,179.55	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	395,363.40	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	9,893,300.00	10,000,000.00	Quarterly: starts 8/27/21	8177
GOV FHLMC CALLABLE N	3134GWH33	9/1/2023	0.32%	10,000,000.00	10,003,400.00	10,000,000.00	Quarterly: starts 9/1/21	8177
CCCSIG CORP UNILEVER	904764BJ5	9/14/2023	0.38%	100,000.00	100,241.00	99,872.00	Make-whole call +5bps	6911
GOV FFCB CALLABLE NO	3133EL7K4	9/16/2025	0.55%	10,000,000.00	9,753,500.00	10,000,000.00	Callable on and after 9/16/21	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	9,883,600.00	10,000,000.00	Quarterly: starts 9/30/21	8177
GOV CALLABLE FFCB NO	3133EL7K4	9/16/2025	0.55%	10,000,000.00	9,753,500.00	9,998,000.00	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	342,907.50	345,884.50	Make-whole call +15bps; callable on 3/5/23	6911
GOV FHLMC CALLABLE N	3134GWUE4	9/30/2025	0.50%	10,000,000.00	9,748,200.00	10,000,000.00	Quarterly: starts 9/30/22	8177
GOV FHLMC CALLABLE N	3134GWVC7	9/29/2025	0.50%	10,000,000.00	9,861,600.00	10,000,000.00	Quarterly: starts 9/29/22	8177
CCCSIG CORP PEPSICO	713448FB9	10/7/2023	0.40%	100,000.00	100,333.00	99,943.00	Make-whole call +5bps	6911
CCCSIG CORP BANK OF	06051GJH3	10/24/2024	0.81%	250,000.00	250,607.50	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	9,899,100.00	10,000,000.00	Quarterly: starts 10/28/21	8177
GOV FNMA CALLABLE NO	3136G46N8	10/29/2025	0.60%	10,000,000.00	9,853,200.00	10,000,000.00	Quarterly: starts 10/29/21	8177
GOV FFCB CALLABLE NO	3133EMFR8	11/3/2025	0.54%	10,000,000.00	9,770,500.00	9,983,500.00	Callable on and after 11/3/22	8177
CCCSIG CORP BRISTOL	110122DT2	11/13/2023	0.54%	375,000.00	375,033.75	375,000.00	Callable on and after 11/13/21	6911
GOV FHLMC CALLABLE	3134GXEJ9	11/24/2025	0.64%	10,000,000.00	9,891,400.00	10,000,000.00	Quarterly: starts 11/24/21	8177
GOV FHLMC CALLABLE N	3134GXFA7	11/26/2025	0.65%	10,000,000.00	9,883,100.00	10,000,000.00	Quarterly: starts 11/26/21	8177
GOV FFCB CALLABLE NO	3133EMHL9	11/30/2023	0.31%	10,000,000.00	9,989,500.00	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	9,988,700.00	9,999,933.33	Quarterly: starts 11/24/21	8177
GOV FNMA CALLABLE NO	3135GA6J5	12/7/2023	0.32%	10,000,000.00	9,989,100.00	10,000,000.00	Quarterly: starts 12/7/21	8177

**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
March 31, 2021**

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	8,580,118.36	8,389,048.21	Make-whole call +10 bps	8177
GOV FNMA CALLABLE NO	3135G06K4	12/17/2025	0.65%	10,000,000.00	9,879,000.00	10,000,000.00	Quarterly: starts 12/17/21	8177
GOV FNMA CALLABLE NO	3135G06Q1	12/30/2025	0.64%	10,000,000.00	9,847,200.00	10,000,000.00	Quarterly: starts 12/30/21	8177
CCCSIG ABS BMWLT 202	05591RAC8	1/25/2024	0.29%	145,000.00	144,995.40	144,995.40	5% deal call	6911
CCCSIG ABS CARMX 202	14316NAC3	12/15/2025	0.34%	135,000.00	134,973.32	134,973.32	10% deal call	6911
CCCSIG ABS GMALT 202	36261RAC2	2/20/2024	0.26%	220,000.00	219,977.47	219,977.47	10% deal call	6911
CCCSIG CORP CHARLES	808513BN4	3/18/2024	0.75%	245,000.00	246,251.95	244,877.50	Make-whole call +7bps; Callable on and after 2/18/2024	6911
CCCSIG CORP JPMORGAN	46647PBY1	2/16/2025	0.56%	245,000.00	243,160.05	245,000.00	Callable on and after 2/16/24	6911
CCCSIG CORP JPMS CHA	46647PBS4	9/16/2024	0.65%	75,000.00	75,142.50	75,000.00	Callable on and after 9/16/23	6911
CCCSIG CORP MORGAN S	6174468W2	1/25/2024	0.53%	455,000.00	454,153.70	455,000.00	Make-whole call +10bps; Callable on and after 1/25/23	6911
CCCSIG MUNI NATIONAL	63743HEU2	2/8/2024	0.35%	140,000.00	139,112.40	139,903.40	Make-whole call +5bps until 2/8/24	6911
CORP APPLE INC	037833EB2	2/8/2026	0.70%	10,000,000.00	9,805,700.00	9,994,120.00	Make-whole call +5bps; Callable on and after 1/8/26	8177
CORP APPLE INC	037833EB2	2/8/2026	0.70%	10,000,000.00	9,805,700.00	9,987,200.00	Make-whole call +5bps; Callable on and after 1/8/26	8177
CORP APPLE INC	037833EB2	2/8/2026	0.70%	10,000,000.00	9,805,700.00	9,973,644.44	Make-whole call +5bps; Callable on and after 1/8/26	8177
GOV FFCB CALLABLE NO	3133EMUK6	3/25/2026	1.05%	10,000,000.00	9,958,500.00	10,000,000.00	Callable on and after 3/25/22	8177
GOV FHLB CALLABLE NO	3130AKXB7	2/11/2026	0.58%	10,000,000.00	9,809,400.00	10,000,000.00	Quarterly: starts 5/11/21	8177
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
				\$ 580,341,730.39	\$ 580,551,320.60	\$ 578,533,461.91		

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

**CONTRA COSTA COUNTY
WELLS CAP MANAGEMENT
STRUCTURED SECURITIES
March 31, 2021**

<u>DESCRIPTION</u>	<u>CUSIP</u>	<u>MATURITY DATE</u>	<u>PAR</u> (\$)	<u>MARKET</u> (\$)	<u>COST</u> (\$)	<u>PROVISIONS</u>
AMXCA 2018-8 A	02582JJH4	9/15/2021	665,000.00	674,934.32	688,015.23	5% collateral call
ANAHEIM CALIF HSG & PUB IMPT AUTH REV	032556GM8	10/1/2021	630,000.00	639,106.65	630,000.00	Make-whole call +5bps
BANK OF AMERICA CORP	06051GHH5	5/17/2022	700,000.00	711,725.04	717,486.00	Make-whole call +15 until 5/17/21
BANK OF NEW YORK MELLON CORP	06406RAM9	1/27/2023	650,000.00	670,883.78	668,447.00	Callable on and after 1/2/23
BLACKROCK INC	09247XAH4	5/24/2021	450,000.00	459,146.73	467,374.50	Make-whole call +25bps until 5/24/21
CATERPILLAR FINANCIAL SERVICES CORP	14913Q2W8	5/17/2021	535,000.00	541,837.78	545,839.10	Make-whole call +10bps until 2/17/21
CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	15189XAP3	6/1/2021	700,000.00	705,131.47	706,367.90	Make-whole call +12.5bps until 5/1/21 then callable anytime
CHARLES SCHWAB CORP	808513AV7	5/21/2021	700,000.00	700,475.50	700,868.00	Float Quarterly: LIBOR +32bps; Callable after 4/21/21
CITIBANK NA	17325FAQ1	7/23/2021	700,000.00	709,347.26	721,000.00	Make-whole call +10bps until 6/23/21
EXXON MOBIL CORP	30231GAJ1	3/6/2022	695,000.00	707,630.64	706,627.35	Make-whole call +7bps; Callable on and after 1/6/22
FORDL 2020-A A3	34531MAD0	3/15/2023	590,000.00	595,948.75	589,971.33	5% deal call
GMALT 2019-1 A3	36256UAD0	12/20/2021	34,376.64	34,452.72	34,717.72	10% collateral call
GMCAR 2020-1 A3	36258NAC6	9/16/2024	500,000.00	508,013.63	509,082.03	10% collateral call
HAROT 2020-2 A2	43813DAB4	11/15/2022	514,420.40	515,500.78	515,827.02	10% collateral call
HERSHEY CO	427866BA5	5/15/2021	700,000.00	710,458.78	712,166.00	Make-whole call +10bps until 5/15/21
HONEYWELL INTERNATIONAL INC	438516CD6	8/19/2022	500,000.00	500,619.26	500,000.00	Float quarterly: LIBOR +23bps; Callable after 8/19/22
JPMORGAN CHASE & CO	46647PAS5	6/18/2022	700,000.00	711,663.36	708,568.00	Callable on and after 6/18/2021
MBALT 2019-A A3	58772TAC4	11/15/2021	70,376.45	70,600.52	71,113.20	5% deal call
MBART 2019-1 A3	58769TAD7	3/15/2024	470,000.00	476,962.40	476,609.38	5% collateral call
NAROT 2019-B A3	65479HAC1	11/15/2023	554,991.30	564,578.67	566,329.59	5% collateral call
PNC BANK NA	69353REY0	12/9/2021	700,000.00	715,440.13	720,391.00	Callable on and after 11/9/21
SACRAMENTO CALIF WTR REV	786089JA1	9/1/2021	550,000.00	553,499.38	550,000.00	Make-whole call +20bps after 5/6/20
TAOT 2018-C A3	89231AAD3	12/15/2022	424,204.83	428,917.08	430,683.90	5% collateral call
TOYOTA MOTOR CREDIT CORP	89236TCZ6	4/8/2021	500,000.00	504,633.78	500,905.00	Make-whole call +15bps
TRUIST BANK	86787EBE6	5/17/2022	700,000.00	725,457.06	728,287.00	Callable on and after 4/17/22
US BANK NA	90331HPK3	1/21/2022	750,000.00	751,245.63	750,000.00	Float quarterly: LIBOR +18bps; Callable after 12/21/21
VWALT 2019-A A3	92867XAD8	11/21/2022	850,000.00	859,452.22	862,650.39	10% deal call
VZOT 2018-A A1B	92348XAB1	4/20/2023	409,500.89	409,800.39	409,500.89	10% collateral call
VZOT 2019-C A1A	92348AAA3	4/22/2024	450,000.00	458,023.00	458,050.78	10% collateral call
WOART 2020-B A2A	98163WAG1	7/17/2023	632,156.92	633,087.86	633,539.76	10% collateral call
			17,025,027.42	17,248,574.53	17,280,418.07	



PAR VALUES MATURING BY DATE AND TYPE
Maturities in Millions of Dollars

ITEM	1 day to 30 days	31 days to 60 days	61 days to 90 days	91 days to 120 days	121 days to 150 days	151 days to 180 days	181 days to 210 days	211 days to 270 days	271 days to 1 year	1 year to 2 years	2 years to 3 years	3 years to 4 years	4 years to 5 year/out
TREASURY	\$ 4,200	\$ 8,300	\$ 5,150	\$ 11,800	\$ 3,800	\$ 5,250	\$ 2,600	\$ 6,350	\$ 12,750	\$ 11,700	\$ 4,650		
REPO													
TDs	\$ 993	\$ 805	\$ 935	\$ 543	\$ 334	\$ 612							
AGENCY	\$ 2,851	\$ 2,700	\$ 1,898	\$ 2,777	\$ 1,850	\$ 1,800	\$ 1,877	\$ 1,000	\$ 1,248	\$ 1,333	\$ 2,040		\$ 100
CP	\$ 1,500	\$ 1,850	\$ 800	\$ 2,350	\$ 1,650	\$ 800	\$ 450	\$ 350					
CDs + BNs	\$ 3,900	\$ 3,150	\$ 1,400	\$ 2,800	\$ 1,200	\$ 1,800	\$ 750	\$ 100					
CORP BND													\$ 15
TOTAL													
\$ 127,109	\$ 13,443	\$ 16,805	\$ 10,183	\$ 20,270	\$ 8,834	\$ 10,262	\$ 5,677	\$ 7,800	\$ 13,998	\$ 13,033	\$ 6,690	\$ -	\$ 115
PERCENT	10.6%	13.2%	8.0%	15.9%	6.9%	8.1%	4.5%	6.1%	11.0%	10.3%	5.3%	0.0%	0.1%

Notes:

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



State of California
Pooled Money Investment Account
Market Valuation
3/31/2021

Description	Carrying Cost Plus Accrued Interest Purch.	Amortized Cost	Fair Value	Accrued Interest
United States Treasury:				
Bills	\$ 42,371,427,061.33	\$ 42,386,167,504.27	\$ 42,394,001,500.00	NA
Notes	\$ 34,202,768,902.61	\$ 34,199,307,567.32	\$ 34,350,877,500.00	\$ 77,660,969.50
Federal Agency:				
SBA	\$ 430,882,898.56	\$ 430,882,898.56	\$ 426,901,230.13	\$ 183,183.66
MBS-REMICs	\$ 10,914,640.74	\$ 10,914,640.74	\$ 11,455,602.70	\$ 50,572.13
Debentures	\$ 4,617,914,812.55	\$ 4,616,241,436.15	\$ 4,623,536,650.00	\$ 6,528,067.50
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 500,000,000.00	\$ 500,000,000.00	\$ 498,031,000.00	\$ 360,389.00
Discount Notes	\$ 13,676,588,570.50	\$ 13,680,511,421.91	\$ 13,681,807,880.00	NA
Supranational Debentures				
Supranational Debentures FR	\$ 946,090,189.30	\$ 945,751,647.64	\$ 944,944,800.00	\$ 2,605,773.50
Supranational Debentures FR	\$ 200,054,814.69	\$ 200,054,814.69	\$ 200,100,339.85	\$ 73,545.08
CDs and YCDs FR				
CDs and YCDs FR	\$ 400,000,000.00	\$ 400,000,000.00	\$ 400,014,000.00	\$ 52,862.59
Bank Notes	\$ -	\$ -	\$ -	\$ -
CDs and YCDs	\$ 14,700,000,000.00	\$ 14,700,000,000.00	\$ 14,699,439,806.13	\$ 8,104,736.15
Commercial Paper	\$ 9,742,973,999.96	\$ 9,745,946,875.03	\$ 9,745,873,276.40	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 14,967,211.12	\$ 14,967,211.12	\$ 14,708,550.00	\$ 15,458.40
Repurchase Agreements				
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits				
Time Deposits	\$ 4,219,500,000.00	\$ 4,219,500,000.00	\$ 4,219,500,000.00	NA
PMIA & GF Loans	\$ 693,695,000.00	\$ 693,695,000.00	\$ 693,695,000.00	NA
TOTAL	\$ 126,727,778,101.36	\$ 126,743,941,017.43	\$ 126,904,887,135.21	\$ 95,635,557.51

Fair Value Including Accrued Interest

\$ 127,000,522,692.72

Repurchase Agreements, Time Deposits, AB 55 & General Fund loans, and Reverse Repurchase agreements are carried at portfolio book value (carrying cost).

The value of each participating dollar equals the fair value divided by the amortized cost (1.001269853).
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 \$20,025,397.05 or \$20,000,000.00 x 1.001269853.

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



Pooled Money Investment Account

Exhibit VII (b)
State of California
Page 1

DISCLOSURE STATEMENT

Portfolio Holdings: Structured Notes and Asset-Backed Securities

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

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

Following are the State of California Treasurer's holdings in each category as of March 31, 2021

*** *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	\$400.000 million
e. 2 year CMT Corporate Floater	\$0.000 million
f. 3 month T-Bill Agency Floater	\$0.000 million
g. 3 month T-Bill Corporate Floater	\$0.000 million

U.S. \$1,100.000 million As of: 03/31/21

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	\$430.883 million
b. Agency MBS-REMIC'S	<u>\$10.915 million</u>
(Medium term sub-total)	\$441.798 million
c. Commercial Paper (Short term sub-total)	\$1,898.767 million

U.S. \$2,340.565 million As of: 03/31/21

Total Portfolio As of: 03/31/21

\$126,727,925,079.36

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

1.22%

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

1.50% *

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

2.72%

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

Portfolio Stress Test¹

as of March 31, 2021

Par Value	3,540,661,401.36	Book Price	99.904
Book Value	3,537,271,481.31	Average Days to Maturity	285
Market Value	3,543,602,041.33	Coupon	0.3662%
Market Price	100.083	YTM (TR)	0.3888%

Yield Change	Market Value	Market Price	Gain/Loss ²
(bps)	(\$)	(\$)	(bps)
-50	3,557,372,930.11	100.472	56.85
-25	3,550,456,448.92	100.277	37.34
-10	3,546,336,404.80	100.160	25.62
0	3,543,602,041.36	100.083	17.92
10	3,540,877,487.07	100.006	10.21
25	3,536,808,941.73	99.891	-1.30
50	3,530,076,395.21	99.701	-20.32

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 57 bps. If the yield were to go up by 50 bps, the market value of the portfolio would decrease by about 20 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.