

CONTRA COSTA COUNTY
TREASURER'S QUARTERLY INVESTMENT REPORT
AS OF JUNE 30, 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 6/30/21, the fair value of the Treasurer's investment portfolio was 100.15% of the cost. Approximately 80 percent of the portfolio or over \$3.61 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	\$4,466,158,060.26
Cost	\$4,463,290,554.24
Market Value	\$4,470,029,326.85
Weighted Yield to Maturity	0.35%
Weighted Average Days to Maturity	300 days
Weighted Duration	0.80 year

Notes:

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

CONTRA COSTA COUNTY INVESTMENT POOL
As of June 30, 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)	\$101,680,000.00	\$101,590,320.63	\$101,672,898.20	2.28%
2. U.S. Agencies				
Federal Home Loan Banks	121,230,000.00	121,183,186.86	121,624,363.70	2.72%
Federal National Mortgage Association	156,000,000.00	155,598,353.00	157,030,810.00	3.49%
Federal Farm Credit Banks	184,356,000.00	184,238,708.52	184,849,487.12	4.13%
Federal Home Loan Mortgage Corporation	130,331,000.00	130,266,223.88	129,724,394.55	2.92%
Subtotal	591,917,000.00	591,286,472.26	593,229,055.37	13.25%
3. Supranationals - International Government	128,000,000.00	127,657,965.89	127,215,750.00	2.86%
4. Money Market Instruments				
Commercial Paper	1,475,000,000.00	1,474,440,409.25	1,474,710,833.32	33.03%
Negotiable Certificates of Deposit	1,123,827,000.00	1,123,827,000.00	1,123,939,474.94	25.18%
Time Deposit	3,404.12	3,404.12	3,404.12	0.00%
Subtotal	2,598,830,404.12	2,598,270,813.37	2,598,653,712.38	58.21%
5. Corporate Notes	204,483,000.00	202,745,565.92	207,230,993.90	4.54%
TOTAL (Section A.)¹	3,624,910,404.12	3,621,551,138.07	3,628,002,409.85	81.14%
B. Investments Managed by Outside Contractors				
1. PFM	77,717,071.98	77,847,654.93	78,155,380.89	1.74%
2. Local Agency Investment Fund (LAIF)	284,222,916.18	284,222,916.18	284,246,498.16 ²	6.37%
3. Wells Capital Management	43,925,659.36	44,286,836.44	44,243,029.33 ³	0.99%
4. CAMP	340,661,691.77	340,661,691.77	340,661,691.77	7.63%
5. CalTRUST (Liquidity Fund)	-	-	-	0.00%
6. US Bank (Federated Tax Free Cash Fund)	4,117,847.87	4,117,847.87	4,117,847.87	0.09%
7. Other				
a. EBRCS Bond	1,247,771.14	1,247,771.14	1,247,771.14	0.03%
TOTAL (Section B.)	751,892,958.30	752,384,718.33	752,672,219.16	16.86%
C. Cash	89,354,697.84	89,354,697.84	89,354,697.84	2.00%
⁴GRAND TOTAL (FOR A , B, & C)	\$4,466,158,060.26	\$4,463,290,554.24	\$4,470,029,326.85	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 June 30, 2021

CONTRA COSTA COUNTY INVESTMENT POOL - EARNING STATISTICS

	Fiscal Year To Date	Quarter To Date
Average Daily Balance (\$)	3,919,934,453.45	4,548,372,418.39
Net Earnings (\$)	21,970,631.70	4,165,559.03
Earned Income Yield	0.55%	0.36%

CONTRA COSTA COUNTY INVESTMENT POOL - PORTFOLIO STATISTICS

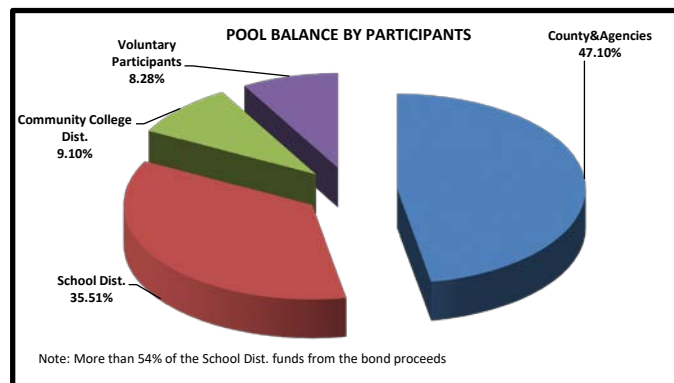
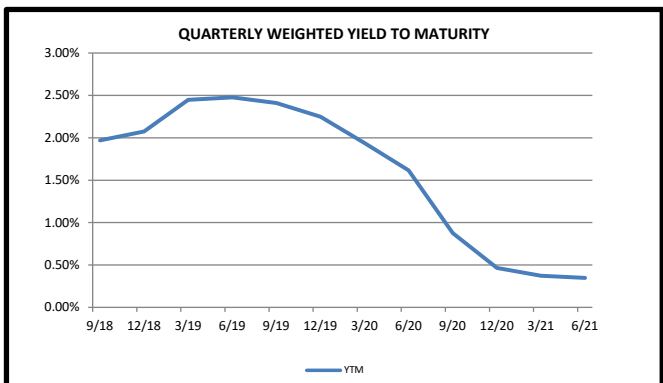
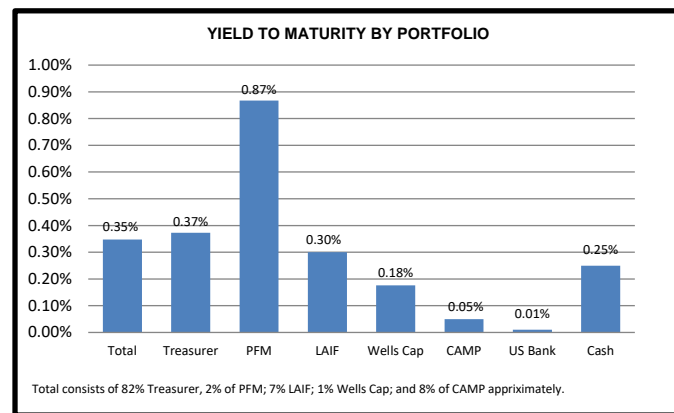
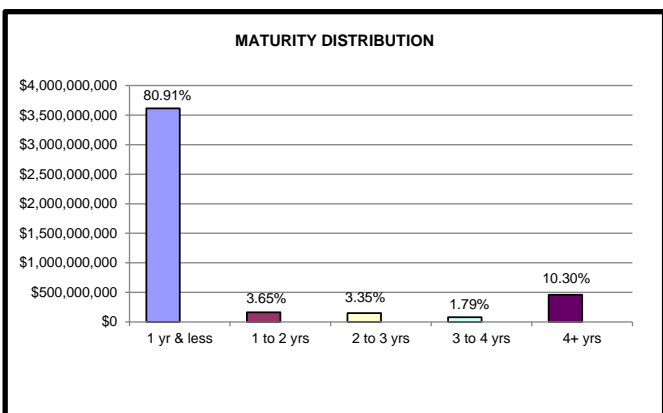
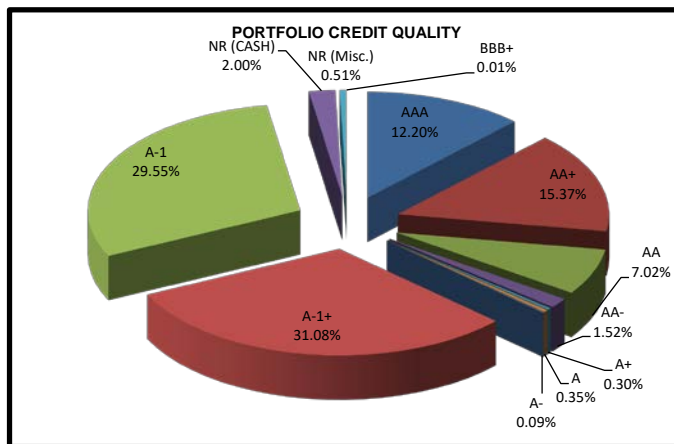
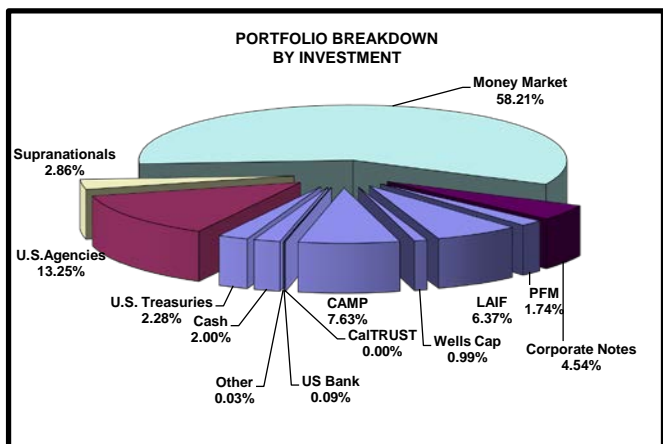
Investment Type	Par Value (\$)	Fair Value (\$)	YTM (%)	WAM (days)	Percentage of Portfolio
U.S. Treasury	101,680,000.00	101,672,898.20	0.09	76	2.27%
Agencies	591,917,000.00	593,229,055.37	0.98	1160	13.27%
Commercial Paper	1,475,000,000.00	1,474,710,833.32	0.11	72	32.99%
NCD/YCD	1,123,827,000.00	1,123,939,474.94	0.12	78	25.14%
Corporate Notes	204,483,000.00	207,230,993.90	1.99	926	4.64%
Time Deposit	3,404.12	3,404.12	0.08	1059	0.00%
Supranationals	128,000,000.00	127,215,750.00	0.64	1484	2.85%
PFM	77,717,071.98	78,155,380.89	0.87	749	1.75%
LAIF	284,222,916.18	284,246,498.16	0.26	1	6.36%
CAMP	340,661,691.77	340,661,691.77	0.05	0	7.62%
CalTRUST (Liquidity)	-	-	-	0	0.00%
Wells Cap	43,925,659.36	44,243,029.33	0.18	346	0.99%
US Bank (Federated Tax Free)	4,117,847.87	4,117,847.87	0.01	0	0.09%
Misc. ¹	1,247,771.14	1,247,771.14	N/A	N/A	0.03%
Cash	89,354,697.84	89,354,697.84	0.25 ²	0	2.00%
Total Fund³	<u>4,466,158,060.26</u>	<u>4,470,029,326.85</u>	<u>0.35</u>	<u>300</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 June 30, 2021

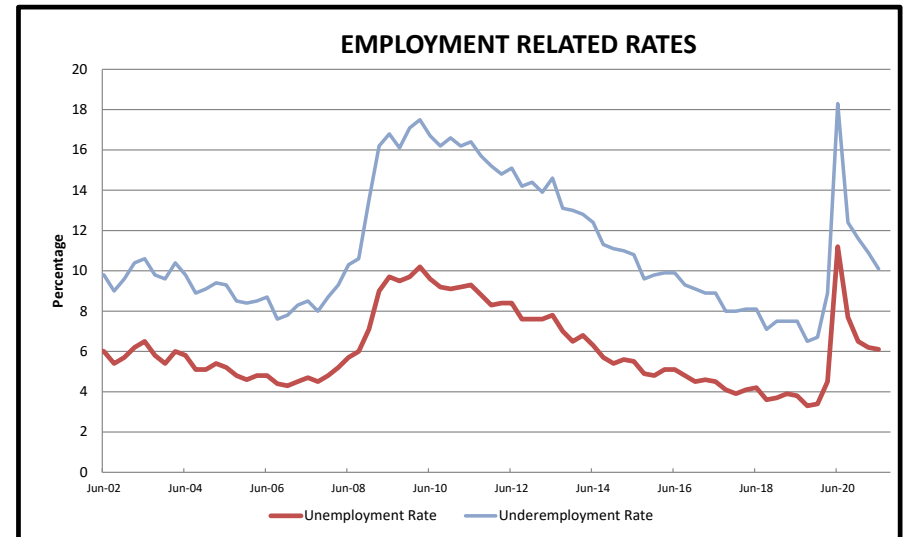
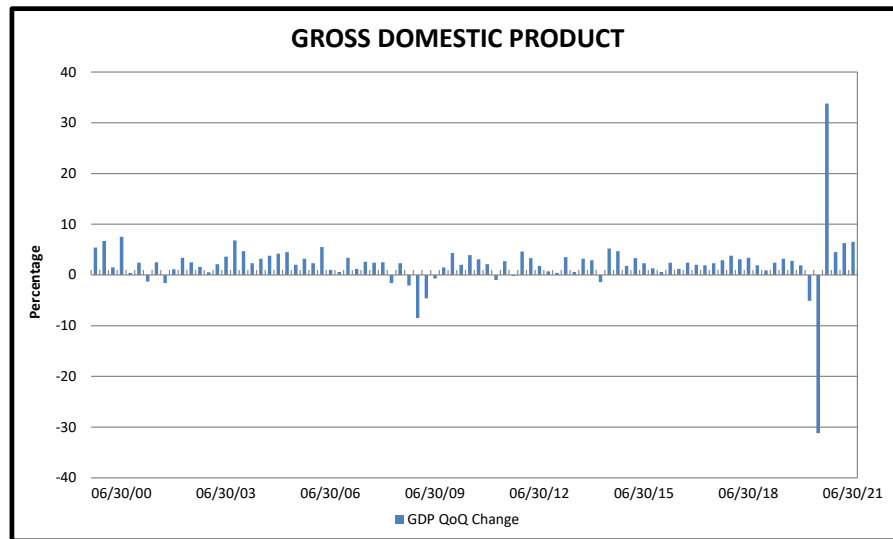
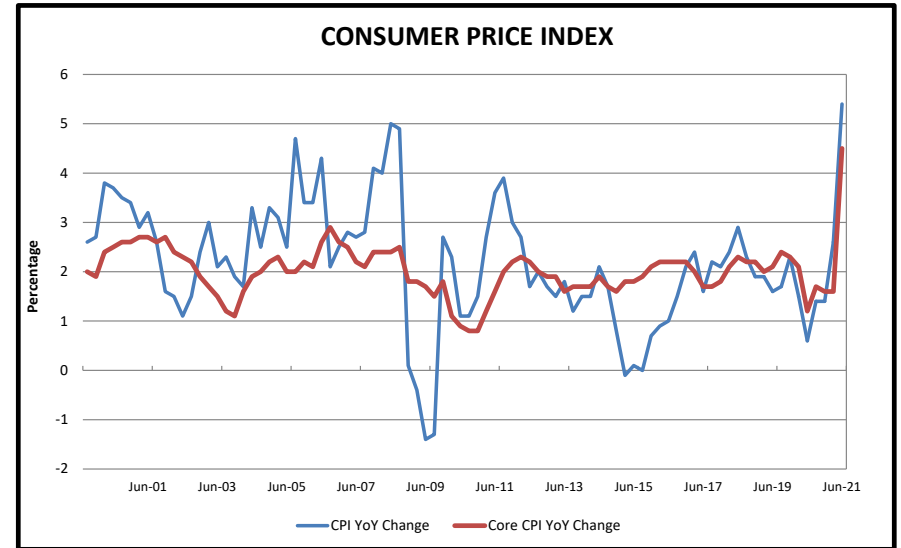
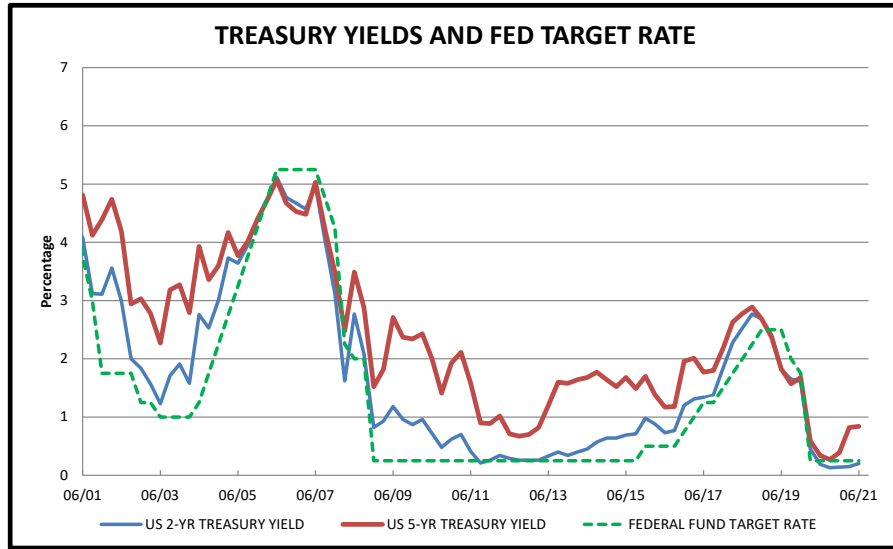


NOTES TO INVESTMENT PORTFOLIO SUMMARY AND AT A GLANCE AS OF JUNE 30, 2021

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 80% of the portfolio will mature in less than a year with a weighted average maturity of 300 days.

MAJOR MARKET AND ECONOMIC DATA

AS OF JUNE 30, 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: 06/30/2021

Date Basis: Settlement

Run: 07/21/2021 12:07:31 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								
85940	SUPRA IBRD	459058JM6	11/30/2020	.250000	10,000,000.00	9,967,000.00	2,569.44	0.00
			11/24/2023	.286596	9,989,136.67	99.670000	IDC-FIS	-22,136.67
86017	SUPRA IFC	45950VPJ9	01/15/2021	.580000	10,000,000.00	9,827,600.00	26,744.44	0.00
			01/15/2026	.580000	10,000,000.00	98.276000	IDC-FIS	-172,400.00
86039	SUPRA IFC	45950VPL4	02/05/2021	.450000	15,000,000.00	14,635,350.00	27,375.00	0.00
			02/05/2026	.504549	14,959,650.00	97.569000	IDC-FIS	-324,300.00
86079	SUPRA IADB	45818WCZ7	02/24/2021	.650000	10,000,000.00	9,966,100.00	22,930.56	0.00
			02/20/2026	.650000	10,000,000.00	99.661000	IDC-FIS	-33,900.00
86101	SUPRA IADB	45818WDA1	03/11/2021	.800000	10,000,000.00	10,006,300.00	24,444.44	61,680.00
			03/04/2026	.914003	9,944,620.00	100.063000	IDC-FIS	0.00
86171	SUPRA IBRD	459058JV6	04/20/2021	.125000	20,000,000.00	19,952,600.00	4,930.56	0.00
			04/20/2023	.228796	19,958,600.00	99.763000	IDC-FIS	-6,000.00
86172	SUPRA IADB	4581X0DV7	04/20/2021	.875000	10,000,000.00	10,003,600.00	17,256.94	49,400.00
			04/20/2026	.969059	9,954,200.00	100.036000	IDC-FIS	0.00
86188	SUPRA IADB	4581X0DV7	04/28/2021	.875000	10,000,000.00	10,003,600.00	17,256.94	12,300.00
			04/20/2026	.892899	9,993,244.44	100.036000	IDC-FIS	0.00
86225	SUPRA IFC	45950VPX8	05/14/2021	.860000	13,000,000.00	12,959,700.00	14,596.11	0.00
			05/14/2026	.899992	12,974,637.00	99.690000	IDC-FIS	-14,937.00
86228	SUPRA IBRD	459058JL8	05/18/2021	.500000	10,000,000.00	9,881,000.00	8,750.00	0.00
			10/28/2025	.752348	9,892,677.78	98.810000	IDC-FIS	-8,900.00
86254	SUPRA IADB	45818WDH6	06/17/2021	.800000	10,000,000.00	10,012,900.00	3,111.11	21,700.00
			06/17/2026	.817998	9,991,200.00	100.129000	IDC-FIS	0.00
			Subtotal	.576001	128,000,000.00	127,215,750.00	169,965.54	145,080.00
				.644130	127,657,965.89	99.387305		-582,573.67

Inv Type: 11 TREASURY BILLS

85778	AUHSD GOV US TBILL	9127964L0	09/15/2020	.120000	8,500,000.00	8,499,235.00	8,188.34	1,218.33
			09/09/2021	.120144	8,489,828.33	99.991000	IDC-FIS	0.00
85779	AUHSD GOV US TBILL	9127964L0	09/15/2020	.120000	800,000.00	799,928.00	770.66	114.67
			09/09/2021	.120143	799,042.67	99.991000	IDC-FIS	0.00
85811	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	3,000,000.00	2,999,610.00	2,539.58	549.17
			10/07/2021	.115134	2,996,521.25	99.987000	IDC-FIS	0.00
85812	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	600,000.00	599,922.00	507.92	109.83
			10/07/2021	.115134	599,304.25	99.987000	IDC-FIS	0.00



Inventory by Market Value

As Of Date: 06/30/2021

Date Basis: Settlement

Run: 07/21/2021 12:07:31 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price		Unrealized Loss	
85813	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	400,000.00	399,948.00	338.61		73.22
			10/07/2021	.115133	399,536.17	99.987000	IDC-FIS		0.00
85814	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	250,000.00	249,967.50	211.63		45.77
			10/07/2021	.115135	249,710.10	99.987000	IDC-FIS		0.00
85815	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	1,300,000.00	1,299,831.00	1,100.49		237.97
			10/07/2021	.115134	1,298,492.54	99.987000	IDC-FIS		0.00
85816	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	1,000,000.00	999,870.00	846.53		183.05
			10/07/2021	.115133	998,840.42	99.987000	IDC-FIS		0.00
85817	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	900,000.00	899,883.00	761.88		164.75
			10/07/2021	.115134	898,956.37	99.987000	IDC-FIS		0.00
85818	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	200,000.00	199,974.00	169.31		36.61
			10/07/2021	.115135	199,768.08	99.987000	IDC-FIS		0.00
85819	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	1,700,000.00	1,699,779.00	1,439.10		311.19
			10/07/2021	.115133	1,698,028.71	99.987000	IDC-FIS		0.00
85820	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	200,000.00	199,974.00	169.31		36.61
			10/07/2021	.115135	199,768.08	99.987000	IDC-FIS		0.00
85821	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	350,000.00	349,954.50	296.28		64.07
			10/07/2021	.115132	349,594.15	99.987000	IDC-FIS		0.00
85822	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	5,000,000.00	4,999,350.00	4,232.63		915.28
			10/07/2021	.115133	4,994,202.09	99.987000	IDC-FIS		0.00
85823	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	250,000.00	249,967.50	211.63		45.77
			10/07/2021	.115135	249,710.10	99.987000	IDC-FIS		0.00
85824	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	2,400,000.00	2,399,688.00	2,031.67		439.33
			10/07/2021	.115134	2,397,217.00	99.987000	IDC-FIS		0.00
85825	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	20,000,000.00	19,997,400.00	16,930.54		3,661.11
			10/07/2021	.115133	19,976,808.35	99.987000	IDC-FIS		0.00
85826	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	2,000,000.00	1,999,740.00	1,693.06		366.11
			10/07/2021	.115134	1,997,680.83	99.987000	IDC-FIS		0.00
85827	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	200,000.00	199,974.00	169.31		36.61
			10/07/2021	.115135	199,768.08	99.987000	IDC-FIS		0.00
85828	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	300,000.00	299,961.00	253.96		54.92
			10/07/2021	.115135	299,652.12	99.987000	IDC-FIS		0.00
85829	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	200,000.00	199,974.00	169.31		36.61
			10/07/2021	.115135	199,768.08	99.987000	IDC-FIS		0.00
85830	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	800,000.00	799,896.00	677.22		146.45
			10/07/2021	.115134	799,072.33	99.987000	IDC-FIS		0.00
85831	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	350,000.00	349,954.50	296.28		64.07



Inventory by Market Value

As Of Date: 06/30/2021

Date Basis: Settlement

Run: 07/21/2021 12:07:31 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
			10/07/2021	.115132	349,594.15	99.987000	IDC-FIS	0.00
85832	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	5,000,000.00	4,999,350.00	4,232.64	915.28
			10/07/2021	.115134	4,994,202.08	99.987000	IDC-FIS	0.00
85833	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	500,000.00	499,935.00	423.26	91.53
			10/07/2021	.115133	499,420.21	99.987000	IDC-FIS	0.00
85834	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	5,500,000.00	5,499,285.00	4,655.90	1,006.81
			10/07/2021	.115134	5,493,622.29	99.987000	IDC-FIS	0.00
85835	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	200,000.00	199,974.00	169.31	36.61
			10/07/2021	.115135	199,768.08	99.987000	IDC-FIS	0.00
85836	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	2,100,000.00	2,099,727.00	1,777.71	384.42
			10/07/2021	.115134	2,097,564.87	99.987000	IDC-FIS	0.00
85837	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	150,000.00	149,980.50	126.98	27.46
			10/07/2021	.115135	149,826.06	99.987000	IDC-FIS	0.00
85838	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	1,000,000.00	999,870.00	846.53	183.05
			10/07/2021	.115133	998,840.42	99.987000	IDC-FIS	0.00
85839	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	300,000.00	299,961.00	253.96	54.92
			10/07/2021	.115135	299,652.12	99.987000	IDC-FIS	0.00
85840	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	8,500,000.00	8,498,895.00	7,195.47	1,555.97
			10/07/2021	.115133	8,490,143.56	99.987000	IDC-FIS	0.00
85841	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	200,000.00	199,974.00	169.31	36.61
			10/07/2021	.115135	199,768.08	99.987000	IDC-FIS	0.00
85842	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	500,000.00	499,935.00	423.26	91.53
			10/07/2021	.115133	499,420.21	99.987000	IDC-FIS	0.00
85861	PW GOV US TBILL DIS	9127964V8	10/27/2020	.110000	1,610,000.00	1,609,790.70	1,215.10	272.81
			10/07/2021	.110116	1,608,302.79	99.987000	IDC-FIS	0.00
86159	CCCSD GOV US TREASU	9127963S6	04/09/2021	.010000	25,000,000.00	24,999,500.00	576.39	0.00
			07/15/2021	.010000	24,999,326.39	99.998000	IDC-FIS	-402.78
86179	CLT GOV US TREASURY	912796G60	04/26/2021	.030000	250,000.00	249,965.00	13.75	0.00
			10/21/2021	.030002	249,962.92	99.986000	IDC-FIS	-11.67
			Subtotal	.089288	101,510,000.00	101,499,923.20	66,084.82	13,568.50
				.089388	101,420,684.33	99.990073		-414.45

Inv Type: 12 TREASURY NOTES

83893	WT GOV US TREASURY	9128282S8	09/11/2017	1.625000	170,000.00	172,975.00	923.34	3,338.70
			08/31/2022	1.670000	169,636.30	101.750000	IDC-FIS	0.00
			Subtotal	1.625000	170,000.00	172,975.00	923.34	3,338.70



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				1.670000	169,636.30	101.750000		0.00

Inv Type: 22 FEDERAL HOME LOAN BANKS

83629	WT GOV FHLB NOTES	3130AABG2	03/08/2017	1.875000	170,000.00	171,263.10	283.33	2,599.30
			11/29/2021	2.050128	168,663.80	100.743000	IDC-FIS	0.00
84066	RM GOV FHLB NOTES	3130AAB49	12/08/2017	1.875000	4,500,000.00	4,536,090.00	4,921.88	74,965.50
			12/10/2021	2.100994	4,461,124.50	100.802000	IDC-FIS	0.00
84420	WT GOV FHLB NOTE	3130AE3Q1	05/21/2018	2.735000	165,000.00	168,448.50	890.01	4,490.64
			04/20/2022	2.906513	163,957.86	102.090000	IDC-FIS	0.00
84459	RM GOV FHLB NOTE	3130AEEQ9	06/01/2018	2.650000	2,500,000.00	2,554,725.00	8,281.25	57,042.50
			05/16/2022	2.675015	2,497,682.50	102.189000	IDC-FIS	0.00
84489	RM FHLB NOTE	3130AEBM1	06/08/2018	2.750000	5,000,000.00	5,124,000.00	8,020.66	139,675.00
			06/10/2022	2.832511	4,984,325.00	102.480000	IDC-FIS	0.00
84713	RM GOV FHLB NOTES	3130AEV80	11/27/2018	2.750000	5,000,000.00	5,153,050.00	43,923.61	192,355.00
			09/06/2022	2.965325	4,960,695.00	103.061000	IDC-FIS	0.00
84835	RM GOV FHLB NOTES	3130A3KM5	01/16/2019	2.500000	2,000,000.00	2,066,440.00	3,055.56	75,268.00
			12/09/2022	2.619519	1,991,172.00	103.322000	IDC-FIS	0.00
85182	RM GOV FHLB NOTES	313379Q69	08/06/2019	2.125000	980,000.00	998,737.60	1,214.79	4,961.74
			06/10/2022	1.617030	993,775.86	101.912000	IDC-FIS	0.00
85183	RM GOV FHLB NOTES	313379Q69	08/06/2019	2.125000	2,920,000.00	2,975,830.40	3,619.59	14,783.96
			06/10/2022	1.617030	2,961,046.44	101.912000	IDC-FIS	0.00
85253	RM GOV FHLB NOTES	3135G0N82	10/03/2019	1.250000	2,000,000.00	2,002,980.00	9,305.56	12,664.00
			08/17/2021	1.513388	1,990,316.00	100.149000	IDC-FIS	0.00
85255	RM GOV FHLB NOTES	3130AH6Q1	10/03/2019	1.560000	2,000,000.00	2,028,200.00	15,166.68	24,038.00
			07/06/2022	1.483037	2,004,162.00	101.410000	IDC-FIS	0.00
85541	RM GOV FHLB NOTES	3130AJEK1	03/17/2020	.700000	3,995,000.00	4,011,699.10	8,156.46	5,433.20
			03/16/2022	.557818	4,006,265.90	100.418000	IDC-FIS	0.00
86065	GOV FHLB CALLABLE N	3130AKXB7	02/11/2021	.580000	10,000,000.00	9,878,700.00	22,555.56	0.00
			02/11/2026	.580000	10,000,000.00	98.787000	IDC-FIS	-121,300.00
86165	GOV FHLB CALLABLE N	3130ALW91	04/15/2021	1.000000	10,000,000.00	10,003,600.00	21,111.11	3,600.00
			04/15/2026	1.000000	10,000,000.00	100.036000	IDC-FIS	0.00
86175	GOV FHLB CALLABLE N	3130ALX25	04/22/2021	1.000000	10,000,000.00	10,007,900.00	19,166.67	7,900.00
			04/22/2026	1.000000	10,000,000.00	100.079000	IDC-FIS	0.00
86176	GOV FHLB CALLABLE N	3130ALXV1	04/22/2021	1.100000	10,000,000.00	10,002,700.00	21,083.33	2,700.00
			04/22/2026	1.100000	10,000,000.00	100.027000	IDC-FIS	0.00
86191	GOV FHLB CALLABLE N	3130AM4P4	04/29/2021	.750000	10,000,000.00	9,987,700.00	12,916.67	0.00



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			07/29/2025	.750000	10,000,000.00	99.877000	IDC-FIS	-12,300.00
86246	GOV FHLB CALLABLE N	3130AMMY5	06/10/2021	1.050000	10,000,000.00	9,966,500.00	6,125.00	0.00
			06/10/2026	1.050000	10,000,000.00	99.665000	IDC-FIS	-33,500.00
86247	GOV FHLB CALLABLE N	3130AMP22	06/10/2021	1.100000	10,000,000.00	10,000,400.00	6,416.67	400.00
			06/10/2026	1.100000	10,000,000.00	100.004000	IDC-FIS	0.00
86276	GOV FHLB CALLABLE N	3130AMYJ5	06/30/2021	1.000000	10,000,000.00	9,991,100.00	277.78	0.00
			06/30/2026	1.000000	10,000,000.00	99.911000	IDC-FIS	-8,900.00
86279	GOV FHLB CALLABLE	3130AN2Z2	06/30/2021	1.000000	10,000,000.00	9,994,300.00	277.78	0.00
			06/30/2026	1.000000	10,000,000.00	99.943000	IDC-FIS	-5,700.00
			Subtotal	1.243552	121,230,000.00	121,624,363.70	216,769.95	622,876.84
				1.248810	121,183,186.86	100.325302		-181,700.00

Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSO

84217	GOV FNMA NOTES	3135G0S38	03/01/2018	2.000000	5,000,000.00	5,049,000.00	48,888.89	156,415.00
			01/05/2022	2.590321	4,892,585.00	100.980000	IDC-FIS	0.00
84248	RM GOV FNMA NOTES	3135G0S38	03/07/2018	2.000000	5,000,000.00	5,049,000.00	48,888.89	151,365.00
			01/05/2022	2.564557	4,897,635.00	100.980000	IDC-FIS	0.00
84892	RM GOV FNMA NOTES	3135G0T94	02/28/2019	2.375000	6,000,000.00	6,202,260.00	64,125.00	239,562.00
			01/19/2023	2.543456	5,962,698.00	103.371000	IDC-FIS	0.00
84909	RM GOV FNMA NOTES	3135G0T94	03/08/2019	2.375000	5,000,000.00	5,168,550.00	53,437.50	186,065.00
			01/19/2023	2.470220	4,982,485.00	103.371000	IDC-FIS	0.00
85033	RM GOV FNMA NOTES	3135G0V59	04/30/2019	2.250000	5,000,000.00	5,083,100.00	24,687.50	91,650.00
			04/12/2022	2.310093	4,991,450.00	101.662000	IDC-FIS	0.00
85280	GOV FNMA NOTES	3135G0W66	10/18/2019	1.625000	20,000,000.00	20,718,000.00	68,611.16	752,200.00
			10/15/2024	1.660850	19,965,800.00	103.590000	IDC-FIS	0.00
85281	GOV FNMA NOTES	3135G0W66	10/18/2019	1.625000	10,000,000.00	10,359,000.00	34,305.61	376,100.00
			10/15/2024	1.660850	9,982,900.00	103.590000	IDC-FIS	0.00
85679	GOV FNMA NOTES	3135G04Z3	06/19/2020	.500000	20,000,000.00	19,882,200.00	3,888.93	0.00
			06/17/2025	.542067	19,958,600.00	99.411000	IDC-FIS	-76,400.00
85693	GOV FNMA CALLABLE	3136G4XK4	06/30/2020	.650000	20,000,000.00	19,919,200.00	361.11	0.00
			06/30/2025	.650000	20,000,000.00	99.596000	IDC-FIS	-80,800.00
85756	GOV FNMA NOTE CALLA	3136G4S87	08/27/2020	.650000	10,000,000.00	9,946,600.00	22,388.89	0.00
			08/27/2025	.650000	10,000,000.00	99.466000	IDC-FIS	-53,400.00
85871	GOV FNMA CALLABLE N	3136G46N8	10/29/2020	.600000	10,000,000.00	9,910,900.00	10,333.33	0.00
			10/29/2025	.600000	10,000,000.00	99.109000	IDC-FIS	-89,100.00
85911	GOV FNMA NOTES	3135G06G3	11/12/2020	.500000	10,000,000.00	9,891,300.00	7,499.96	0.00



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			11/07/2025	.572935	9,964,200.00	98.913000	IDC-FIS	-72,900.00
85957	GOV FNMA CALLABLE N	3135GA6J5	12/07/2020	.320000	10,000,000.00	10,003,900.00	2,133.33	3,900.00
			12/07/2023	.320000	10,000,000.00	100.039000	IDC-FIS	0.00
85989	GOV FNMA CALLABLE N	3135G06K4	12/17/2020	.650000	10,000,000.00	9,938,900.00	2,527.78	0.00
			12/17/2025	.650000	10,000,000.00	99.389000	IDC-FIS	-61,100.00
86001	GOV FNMA CALLABLE N	3135G06Q1	12/30/2020	.640000	10,000,000.00	9,908,900.00	177.78	0.00
			12/30/2025	.640000	10,000,000.00	99.089000	IDC-FIS	-91,100.00
			Subtotal	1.041361	156,000,000.00	157,030,810.00	392,255.66	1,957,257.00
				1.106092	155,598,353.00	100.660776		-524,800.00

Inv Type: 27 FEDERAL FARM CREDIT BANKS

84191	RM GOV FFCB NOTES	3133EH6X6	02/08/2018	2.200000	3,500,000.00	3,539,515.00	36,147.22	72,768.50
			01/12/2022	2.455479	3,466,746.50	101.129000	IDC-FIS	0.00
84289	RM GOV FFCB NOTES	3133EJHC6	03/29/2018	2.600000	5,000,000.00	5,090,500.00	36,111.11	92,900.00
			03/21/2022	2.612688	4,997,600.00	101.810000	IDC-FIS	0.00
85077	RM GOV FFCB NOTE	3133EFN29	05/30/2019	1.650000	3,000,000.00	3,033,510.00	14,575.00	70,257.00
			03/15/2022	2.103694	2,963,253.00	101.117000	IDC-FIS	0.00
85078	RM GOV FFCB NOTE	3133EKKT2	05/30/2019	2.250000	2,900,000.00	2,995,990.00	25,918.75	80,617.10
			02/08/2023	2.100114	2,915,372.90	103.310000	IDC-FIS	0.00
85102	RM GOV FFCB NOTES	3133EKP5	06/14/2019	2.125000	4,956,000.00	5,150,622.12	33,934.84	153,636.00
			09/05/2023	1.920504	4,996,986.12	103.927000	IDC-FIS	0.00
85422	GOV FFCB NOTES	3133ELDU5	12/13/2019	1.580000	25,000,000.00	25,168,750.00	19,750.00	197,000.00
			12/13/2021	1.637661	24,971,750.00	100.675000	IDC-FIS	0.00
85453	GOV FFCB NOTES	3133ELHR8	01/21/2020	1.600000	20,000,000.00	20,169,000.00	142,222.22	170,200.00
			01/21/2022	1.603060	19,998,800.00	100.845000	IDC-FIS	0.00
85543	GOV FFCB NOTES	3133ELTZ7	03/18/2020	.625000	10,000,000.00	10,037,900.00	17,881.94	50,800.00
			03/18/2022	.690057	9,987,100.00	100.379000	IDC-FIS	0.00
85648	GOV FFCB NOTES	3133ELA87	05/28/2020	.250000	20,000,000.00	19,998,800.00	5,416.67	39,200.00
			05/22/2023	.318084	19,959,600.00	99.994000	IDC-FIS	0.00
85691	GOV FFCB CALLABLE	3133ELQ49	06/30/2020	.700000	20,000,000.00	20,001,200.00	388.89	1,200.00
			06/30/2025	.700000	20,000,000.00	100.006000	IDC-FIS	0.00
85783	GOV FFCB CALLABLE N	3133EL7K4	09/16/2020	.550000	10,000,000.00	9,929,900.00	16,041.67	0.00
			09/16/2025	.550000	10,000,000.00	99.299000	IDC-FIS	-70,100.00
85800	GOV CALLABLE FFCB N	3133EL7K4	09/25/2020	.550000	10,000,000.00	9,929,900.00	16,041.67	0.00
			09/16/2025	.554078	9,998,000.00	99.299000	IDC-FIS	-68,100.00
85874	GOV FFCB CALLABLE N	3133EMFR8	11/03/2020	.540000	10,000,000.00	9,832,100.00	8,700.00	0.00



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			11/03/2025	.573523	9,983,500.00	98.321000	IDC-FIS	-151,400.00
85938	GOV FFCB CALLABLE N	3133EMHL9	11/30/2020	.310000	10,000,000.00	9,984,600.00	2,669.44	0.00
			11/30/2023	.310000	10,000,000.00	99.846000	IDC-FIS	-15,400.00
86128	GOV FFCB CALLABLE N	3133EMUK6	03/25/2021	1.050000	10,000,000.00	10,002,500.00	28,000.00	2,500.00
			03/25/2026	1.050000	10,000,000.00	100.025000	IDC-FIS	0.00
86252	GOV FFCB CALLABLE N	3133EMH21	06/15/2021	.900000	10,000,000.00	9,987,400.00	4,000.00	0.00
			06/15/2026	.900000	10,000,000.00	99.874000	IDC-FIS	-12,600.00
86278	GOV FFCB CALLABLE	3133EMP22	06/30/2021	.910000	10,000,000.00	9,997,300.00	252.78	0.00
			06/30/2026	.910000	10,000,000.00	99.973000	IDC-FIS	-2,700.00
			Subtotal	1.017503	184,356,000.00	184,849,487.12	408,052.20	931,078.60
				1.043121	184,238,708.52	100.267682		-320,300.00

Inv Type: 29 FHLMC NOTES

83345	WLT GOV FHLMC NOTES	3137EAEC9	09/28/2016	1.125000	173,000.00	173,209.33	751.47	1,230.03
			08/12/2021	1.250127	171,979.30	100.121000	IDC-FIS	0.00
84250	WT GOV FHLMC NOTES	3134GBA69	03/07/2018	2.375000	158,000.00	161,885.22	1,480.15	5,873.97
			08/09/2022	2.678470	156,011.25	102.459000	IDC-FIS	0.00
85683	GOV FHLMC CALLABLE	3134GVV96	06/24/2020	.500000	20,000,000.00	19,993,000.00	1,944.44	0.00
			06/24/2024	.500000	20,000,000.00	99.965000	IDC-FIS	-7,000.00
85688	GOV FHLMC NOTES	3137EAES4	06/26/2020	.250000	20,000,000.00	19,997,400.00	694.44	55,800.00
			06/26/2023	.347927	19,941,600.00	99.987000	IDC-FIS	0.00
85760	GOV FHLMC CALLABLE	3134GWH33	09/01/2020	.320000	10,000,000.00	10,000,300.00	10,666.67	300.00
			09/01/2023	.320000	10,000,000.00	100.003000	IDC-FIS	0.00
85769	GOV FHLMC NOTES	3137EAEW5	09/04/2020	.250000	10,000,000.00	9,990,100.00	7,847.20	0.00
			09/08/2023	.261009	9,996,700.00	99.901000	IDC-FIS	-6,600.00
85795	GOV FHLMC CALLABLE	3134GWWT9	09/30/2020	.550000	10,000,000.00	9,898,000.00	13,902.78	0.00
			09/30/2025	.550000	10,000,000.00	98.980000	IDC-FIS	-102,000.00
85805	GOV FHLMC CALLABLE	3134GWUE4	09/30/2020	.500000	10,000,000.00	9,864,800.00	12,638.89	0.00
			09/30/2025	.500000	10,000,000.00	98.648000	IDC-FIS	-135,200.00
85860	GOV FHLMC CALLABLE	3134GW3Z7	10/28/2020	.600000	10,000,000.00	9,913,100.00	10,500.00	0.00
			10/28/2025	.600000	10,000,000.00	99.131000	IDC-FIS	-86,900.00
85866	GOV FHLMC CALLABLE	3134GWVC7	09/29/2020	.500000	10,000,000.00	9,868,400.00	12,777.78	0.00
			09/29/2025	.500000	10,000,000.00	98.684000	IDC-FIS	-131,600.00
85928	GOV FHLMC CALLABLE	3134GXEJ9	11/24/2020	.640000	10,000,000.00	9,932,500.00	6,577.78	0.00
			11/24/2025	.640000	10,000,000.00	99.325000	IDC-FIS	-67,500.00
85937	GOV FHLMC CALLABLE	3134GXFA7	11/30/2020	.650000	10,000,000.00	9,942,200.00	6,319.42	0.00



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			11/26/2025	.650000	10,000,000.00	99.422000	IDC-FIS	-57,800.00
85939	GOV FHLMC CALLABLE	3134GXCA0	11/30/2020	.320000	10,000,000.00	9,989,500.00	3,288.89	0.00
			11/24/2023	.320226	9,999,933.33	99.895000	IDC-FIS	-10,433.33
			Subtotal	.451756	130,331,000.00	129,724,394.55	89,389.91	63,204.00
				.468138	130,266,223.88	99.534565		-605,033.33

Inv Type: 71 COMMERCIAL PAPER DISCOUNT

86097	CP SOCIETE GENERALE	83369BW85	03/08/2021	.170000	30,000,000.00	29,994,250.00	16,291.67	4,025.00
			09/08/2021	.170148	29,973,933.33	99.980833	IDC-FIS	0.00
86108	CP TOYOTA MOTOR CRE	89233GU95	03/15/2021	.120000	30,000,000.00	29,999,333.33	10,800.00	133.33
			07/09/2021	.120046	29,988,400.00	99.997778	IDC-FIS	0.00
86137	CP BNP PARIBAS NY	09659BV31	04/05/2021	.120000	50,000,000.00	49,995,416.67	14,500.00	916.67
			08/03/2021	.120048	49,980,000.00	99.990833	IDC-FIS	0.00
86138	CP BNP PARIBAS NY	09659BV49	04/06/2021	.120000	50,000,000.00	49,995,277.78	14,333.33	944.45
			08/04/2021	.120048	49,980,000.00	99.990556	IDC-FIS	0.00
86139	CP TOYOTA MOTOR CRE	89233GU95	04/06/2021	.110000	35,000,000.00	34,999,222.22	9,197.22	77.78
			07/09/2021	.110032	34,989,947.22	99.997778	IDC-FIS	0.00
86140	CP MUFG BANK	62479LU60	04/06/2021	.110000	30,000,000.00	29,999,583.33	7,883.46	41.67
			07/06/2021	.110032	29,991,658.20	99.998611	IDC-FIS	0.00
86144	CP CREDIT AGRICOLE	22533TU79	04/07/2021	.090000	30,000,000.00	29,999,500.00	6,375.00	0.00
			07/07/2021	.090020	29,993,175.00	99.998333	IDC-FIS	-50.00
86145	CP CREDIT SUISSE NY	2254EAU68	04/07/2021	.130000	30,000,000.00	29,999,583.33	9,208.33	125.00
			07/06/2021	.130042	29,990,250.00	99.998611	IDC-FIS	0.00
86146	CP CREDIT SUISSE NY	2254EAU76	04/07/2021	.130000	30,000,000.00	29,999,500.00	9,208.33	150.00
			07/07/2021	.130043	29,990,141.67	99.998333	IDC-FIS	0.00
86147	CP CREDIT SUISSE NY	2254EAU84	04/07/2021	.130000	30,000,000.00	29,999,416.67	9,208.34	175.00
			07/08/2021	.130043	29,990,033.33	99.998056	IDC-FIS	0.00
86150	CP MUFG BANK	62479LUC7	04/08/2021	.110000	30,000,000.00	29,999,083.33	7,700.00	91.66
			07/12/2021	.110032	29,991,291.67	99.996944	IDC-FIS	0.00
86151	CP MUFG BANK	62479LU94	04/08/2021	.110000	30,000,000.00	29,999,333.33	7,700.00	66.66
			07/09/2021	.110031	29,991,566.67	99.997778	IDC-FIS	0.00
86152	CP CREDIT AGRICOLE	22533TU87	04/08/2021	.090000	30,000,000.00	29,999,416.67	6,300.00	0.00
			07/08/2021	.090020	29,993,175.00	99.998056	IDC-FIS	-58.33
86153	CP TOYOTA MOTOR CRE	89233GUP9	04/08/2021	.120000	30,000,000.00	29,998,166.67	8,400.00	366.67
			07/23/2021	.120042	29,989,400.00	99.993889	IDC-FIS	0.00
86157	CP EXXON MOBIL CORP	30229AUN7	04/09/2021	.070000	30,000,000.00	29,998,250.00	4,841.67	0.00



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					Current Book				Unrealized Loss	
			07/22/2021	.070014		29,993,933.33	99.994167	IDC-FIS		-525.00
86158	CP EXXON MOBIL CORP	30229AUM9	04/09/2021	.070000		30,000,000.00	29,998,333.33	4,841.66		0.00
			07/21/2021	.070014		29,993,991.67	99.994444	IDC-FIS		-500.00
86162	CP TOYOTA MOTOR CRE	89233GUN4	04/12/2021	.100000		35,000,000.00	34,997,958.33	7,777.77		0.00
			07/22/2021	.100028		34,990,180.56	99.994167	IDC-FIS		0.00
86163	CP MUFG BANK NY	62479LUC7	04/13/2021	.110000		30,000,000.00	29,999,083.33	7,241.67		91.66
			07/12/2021	.110030		29,991,750.00	99.996944	IDC-FIS		0.00
86167	CP MUFG BANK NY	62479LUD5	04/15/2021	.110000		35,000,000.00	34,998,833.33	8,234.73		116.66
			07/13/2021	.110030		34,990,481.94	99.996667	IDC-FIS		0.00
86187	CP MUFG BANK	62479LUS2	04/28/2021	.100000		30,000,000.00	29,997,916.67	5,333.34		0.00
			07/26/2021	.100025		29,992,583.33	99.993056	IDC-FIS		0.00
86193	CP TOYOTA MOTOR CRE	89233GUV6	05/04/2021	.080000		30,000,000.00	29,997,666.67	3,866.66		0.00
			07/29/2021	.080015		29,994,266.67	99.992222	IDC-FIS		-466.66
86194	CP SOCIETE GENERALE	83369BUP9	05/05/2021	.110000		30,000,000.00	29,998,166.67	5,225.00		183.34
			07/23/2021	.110027		29,992,758.33	99.993889	IDC-FIS		0.00
86195	CP TOYOTA MOTOR CRE	89233GVR4	05/05/2021	.100000		30,000,000.00	29,995,416.67	4,750.00		0.00
			08/25/2021	.100031		29,990,666.67	99.984722	IDC-FIS		0.00
86199	CP NORDEA BANK ABP	65558JW78	05/07/2021	.120000		35,000,000.00	34,993,388.89	6,416.67		1,322.22
			09/07/2021	.120049		34,985,650.00	99.981111	IDC-FIS		0.00
86204	CP BNP NY	09659BVA5	05/10/2021	.100000		50,000,000.00	49,994,444.44	7,222.22		0.00
			08/10/2021	.100026		49,987,222.22	99.988889	IDC-FIS		0.00
86218	CP MUFG BANK NY	62479LV93	05/11/2021	.080000		35,000,000.00	34,996,208.33	3,966.67		0.00
			08/09/2021	.080016		34,993,000.00	99.989167	IDC-FIS		-758.34
86231	CP SOCIETE GENERALE	83369BVH6	05/19/2021	.120000		30,000,000.00	29,996,083.33	4,300.00		783.33
			08/17/2021	.120036		29,991,000.00	99.986944	IDC-FIS		0.00
86233	CP SOCIETE GENERALE	83369BVO6	05/26/2021	.090000		35,000,000.00	34,994,750.00	3,150.00		0.00
			08/24/2021	.090020		34,992,125.00	99.985000	IDC-FIS		-525.00
86237	CP CREDIT SUISSE NY	2254EBA35	06/01/2021	.160000		25,000,000.00	24,987,083.33	3,333.33		7,750.00
			01/03/2022	.160154		24,976,000.00	99.948333	IDC-FIS		0.00
86238	CP BNP PARIBAS NY	09659BW14	06/02/2021	.060000		50,000,000.00	49,991,388.89	2,416.72		0.00
			09/01/2021	.060010		49,992,416.50	99.982778	IDC-FIS		-3,444.33
86240	CP SOCIETE GENERALE	83369BW28	06/04/2021	.090000		20,000,000.00	19,996,500.00	1,350.00		0.00
			09/02/2021	.090020		19,995,500.00	99.982500	IDC-FIS		-350.00
86248	CP TOYOTA MOTOR CRE	89233GZA7	06/11/2021	.090000		25,000,000.00	24,988,750.00	1,250.00		0.00
			12/10/2021	.090041		24,988,625.00	99.955000	IDC-FIS		-1,125.00
86249	CP TOYOTA MOTOR CRE	89233HCB8	06/14/2021	.140000		35,000,000.00	34,975,402.78	2,313.89		9,838.89
			03/11/2022	.140147		34,963,250.00	99.929722	IDC-FIS		0.00



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86250	CP ROYAL BANK OF CA	78015DBE9	06/14/2021	.110000	35,000,000.00	34,977,833.33	1,818.06	2,216.66
			02/14/2022	.110082	34,973,798.61	99.936667	IDC-FIS	0.00
86255	CP TORONTO DOMINION	89116EYF4	06/17/2021	.080000	35,000,000.00	34,986,680.56	1,088.90	0.00
			11/15/2021	.080028	34,988,255.40	99.961944	IDC-FIS	-2,663.74
86256	CP MUFG BANK	62479LWF8	06/17/2021	.050000	35,000,000.00	34,992,611.11	680.56	0.00
			09/15/2021	.050006	34,995,625.00	99.978889	IDC-FIS	-3,694.45
86259	CP ROYAL BANK OF CA	78015DBE9	06/18/2021	.120000	35,000,000.00	34,977,833.33	1,516.67	4,433.33
			02/14/2022	.120096	34,971,883.33	99.936667	IDC-FIS	0.00
86262	CP SOCIETE GENERALE	83369BWH5	06/21/2021	.100000	35,000,000.00	34,992,416.67	972.22	0.01
			09/17/2021	.100025	34,991,444.44	99.978333	IDC-FIS	0.00
86263	CP ROYAL BANK OF CA	78015DBG4	06/22/2021	.120000	25,000,000.00	24,984,027.78	750.00	3,194.45
			02/16/2022	.120096	24,980,083.33	99.936111	IDC-FIS	0.00
86265	CP TOYOTA MOTOR CRE	89233GWU6	06/23/2021	.070000	35,000,000.00	34,991,347.22	544.44	0.00
			09/28/2021	.070013	34,993,398.61	99.975278	IDC-FIS	-2,595.83
86266	CP SOCIETE GENERALE	83369BVQ6	06/23/2021	.090000	25,000,000.00	24,996,250.00	500.00	0.00
			08/24/2021	.090014	24,996,125.00	99.985000	IDC-FIS	-375.00
86270	CP ROYAL BANK OF CA	78015DBR0	06/25/2021	.140000	35,000,000.00	34,976,763.89	816.67	9,294.44
			02/25/2022	.140134	34,966,652.78	99.933611	IDC-FIS	0.00
86272	CP MUFG BANK NY	62479LWU5	06/28/2021	.070000	30,000,000.00	29,992,583.33	175.00	0.00
			09/28/2021	.070013	29,994,633.33	99.975278	IDC-FIS	-2,225.00
86273	CP SOCIETE GENERALE	83369BWQ5	06/28/2021	.100000	30,000,000.00	29,992,916.67	250.00	0.00
			09/24/2021	.100024	29,992,666.67	99.976389	IDC-FIS	0.00
86277	CP ROYAL BANK OF CA	78015DBQ2	06/30/2021	.140000	35,000,000.00	34,976,861.11	136.11	9,255.56
			02/24/2022	.140130	34,967,469.44	99.933889	IDC-FIS	0.00
			Subtotal	.105148	1,475,000,000.00	1,474,710,833.32	234,186.31	55,594.44
				.105193	1,474,440,409.25	99.980395		-19,356.68

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86095	YCD TORONTO DOMINIO	89114W3Q6	03/08/2021	.160000	30,000,000.00	30,006,414.57	15,333.33	6,414.57
			09/08/2021	.160000	30,000,000.00	100.021382	IDC-FIS	0.00
86106	YCD TORONTO DOMINIO	89114W4F9	03/12/2021	.150000	25,000,000.00	25,000,833.13	11,562.50	833.13
			07/12/2021	.150000	25,000,000.00	100.003333	IDC-FIS	0.00
86109	YCD TORONTO DOMINIO	89114W4N2	03/16/2021	.140000	35,000,000.00	35,000,087.48	14,563.89	87.48
			07/01/2021	.140000	35,000,000.00	100.000250	IDC-FIS	0.00
86112	YCD TORONTO DOMINIO	89114W4S1	03/18/2021	.140000	30,000,000.00	30,000,074.98	12,250.00	74.98
			07/01/2021	.140000	30,000,000.00	100.000250	IDC-FIS	0.00



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					Current Book	Market Price		Unrealized Loss	
86115	YCD TORONTO DOMINIO	89114W4T9	03/19/2021	.140000	30,000,000.00	30,000,074.98	12,133.33		74.98
			07/01/2021	.140000	30,000,000.00	100.000250	IDC-FIS		0.00
86141	YCD NORDEA BANK NY	65558T6U4	04/07/2021	.100000	30,000,000.00	30,000,958.08	7,083.33		958.08
			07/23/2021	.100000	30,000,000.00	100.003194	IDC-FIS		0.00
86142	YCD TORONTO DOMINIO	89114W6M2	04/07/2021	.120000	30,000,000.00	30,001,341.36	8,500.00		1,341.36
			07/23/2021	.120000	30,000,000.00	100.004471	IDC-FIS		0.00
86143	YCD TORONTO DOMINIO	89114W6M2	04/07/2021	.120000	30,000,000.00	30,001,341.36	8,500.00		1,341.36
			07/23/2021	.120000	30,000,000.00	100.004471	IDC-FIS		0.00
86154	YCD TORONTO DOMINIO	89114W6R1	04/08/2021	.120000	30,000,000.00	30,001,283.04	8,400.00		1,283.04
			07/22/2021	.120000	30,000,000.00	100.004277	IDC-FIS		0.00
86155	YCD TORONTO DOMINIO	89114W6R1	04/08/2021	.120000	30,000,000.00	30,001,283.04	8,400.00		1,283.04
			07/22/2021	.120000	30,000,000.00	100.004277	IDC-FIS		0.00
86156	YCD NORDEA BANK NY	65558T6X8	04/08/2021	.090000	30,000,000.00	30,000,766.44	6,300.00		766.44
			07/23/2021	.090000	30,000,000.00	100.002555	IDC-FIS		0.00
86164	YCD CREDIT AGRICOLE	22535CXN6	04/14/2021	.130000	30,000,000.00	30,000,866.50	8,450.00		866.50
			07/13/2021	.130000	30,000,000.00	100.002888	IDC-FIS		0.00
86166	YCD NORDEA BANK NY	65558T7C3	04/15/2021	.110000	35,000,000.00	35,004,198.77	8,234.72		4,198.77
			09/10/2021	.110000	35,000,000.00	100.011996	IDC-FIS		0.00
86168	YCD NORDEA BANK NY	65558T7G4	04/19/2021	.140000	35,000,000.00	35,008,552.19	9,936.11		8,552.19
			10/18/2021	.140000	35,000,000.00	100.024435	IDC-FIS		0.00
86177	YCD RABO BANK	21684XQC3	04/23/2021	.160000	35,000,000.00	35,011,370.72	10,733.33		11,370.72
			10/25/2021	.160000	35,000,000.00	100.032488	IDC-FIS		0.00
86178	YCD NORDEA BANK NY	65558UAE2	04/23/2021	.120000	35,000,000.00	35,002,789.67	8,050.00		2,789.67
			08/10/2021	.120000	35,000,000.00	100.007970	IDC-FIS		0.00
86180	YCD NORDEA BANK NY	65558UAJ1	04/26/2021	.130000	30,000,000.00	30,003,799.14	7,150.00		3,799.14
			08/26/2021	.130000	30,000,000.00	100.012664	IDC-FIS		0.00
86186	YCD NORDEA BANK NY	65558UAL6	04/28/2021	.110000	30,000,000.00	30,001,399.72	5,866.67		1,399.72
			07/28/2021	.110000	30,000,000.00	100.004666	IDC-FIS		0.00
86196	YCD BNP PARIBAS NY	05586FHU4	05/06/2021	.110000	50,000,000.00	50,002,749.49	8,555.56		2,749.49
			08/02/2021	.110000	50,000,000.00	100.005499	IDC-FIS		0.00
86198	YCD BNP NY	05586FJG3	05/07/2021	.110000	50,000,000.00	50,002,999.44	8,402.78		2,999.44
			08/05/2021	.110000	50,000,000.00	100.005999	IDC-FIS		0.00
86200	PW NCD MUFG UNION B	62478UC79	05/07/2021	.070000	4,036,000.00	4,036,078.45	431.63		78.45
			08/04/2021	.070000	4,036,000.00	100.001944	IDC-FIS		0.00
86201	PW NCD MUFG UNION B	62478UC79	05/07/2021	.070000	2,209,000.00	2,209,042.94	236.24		42.94
			08/04/2021	.070000	2,209,000.00	100.001944	IDC-FIS		0.00
86202	PW NCD MUFG UNION B	62478UC79	05/07/2021	.070000	4,769,000.00	4,769,092.70	510.02		92.70



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			08/04/2021	.070000	4,769,000.00	100.001944	IDC-FIS	0.00
86203	PW NCD MUFG UNION B	62478UC79	05/07/2021	.070000	4,124,000.00	4,124,080.16	441.04	80.16
			08/04/2021	.070000	4,124,000.00	100.001944	IDC-FIS	0.00
86205	PW YCD BNP NY	05586FJY4	05/11/2021	.110000	4,575,000.00	4,575,312.57	712.94	312.57
			08/10/2021	.110000	4,575,000.00	100.006832	IDC-FIS	0.00
86206	PW YCD BNP NY	05586FJY4	05/11/2021	.110000	5,411,000.00	5,411,369.68	843.21	369.68
			08/10/2021	.110000	5,411,000.00	100.006832	IDC-FIS	0.00
86207	PW YCD BNP NY	05586FJY4	05/11/2021	.110000	300,000.00	300,020.50	46.75	20.50
			08/10/2021	.110000	300,000.00	100.006832	IDC-FIS	0.00
86208	PW YCD BNP NY	05586FJY4	05/11/2021	.110000	3,600,000.00	3,600,245.95	561.00	245.95
			08/10/2021	.110000	3,600,000.00	100.006832	IDC-FIS	0.00
86209	PW YCD BNP NY	05586FJY4	05/11/2021	.110000	2,332,000.00	2,332,159.32	363.40	159.32
			08/10/2021	.110000	2,332,000.00	100.006832	IDC-FIS	0.00
86210	PW YCD BNP NY	05586FJY4	05/11/2021	.110000	400,000.00	400,027.33	62.33	27.33
			08/10/2021	.110000	400,000.00	100.006832	IDC-FIS	0.00
86211	PW YCD BNP NY	05586FJY4	05/11/2021	.110000	4,000,000.00	4,000,273.28	623.33	273.28
			08/10/2021	.110000	4,000,000.00	100.006832	IDC-FIS	0.00
86212	PW YCD BNP NY	05586FJY4	05/11/2021	.110000	1,035,000.00	1,035,070.71	161.29	70.71
			08/10/2021	.110000	1,035,000.00	100.006832	IDC-FIS	0.00
86213	PW YCD BNP NY	05586FJY4	05/11/2021	.110000	2,562,000.00	2,562,175.04	399.25	175.04
			08/10/2021	.110000	2,562,000.00	100.006832	IDC-FIS	0.00
86214	PW YCD BNP NY	05586FJY4	05/11/2021	.110000	3,450,000.00	3,450,235.71	537.63	235.71
			08/10/2021	.110000	3,450,000.00	100.006832	IDC-FIS	0.00
86215	PW YCD BNP NY	05586FJY4	05/11/2021	.110000	1,605,000.00	1,605,109.65	250.11	109.65
			08/10/2021	.110000	1,605,000.00	100.006832	IDC-FIS	0.00
86216	PW YCD BNP NY	05586FJY4	05/11/2021	.110000	417,000.00	417,028.49	64.98	28.49
			08/10/2021	.110000	417,000.00	100.006832	IDC-FIS	0.00
86217	PW YCD BNP NY	05586FJY4	05/11/2021	.110000	22,400,000.00	22,401,530.38	3,490.67	1,530.38
			08/10/2021	.110000	22,400,000.00	100.006832	IDC-FIS	0.00
86219	HR NCD MUFG UNION B	62478UC95	05/12/2021	.060000	3,501,000.00	3,501,040.83	291.75	40.83
			08/11/2021	.060000	3,501,000.00	100.001166	IDC-FIS	0.00
86220	HR NCD MUFG UNION B	62478UC95	05/12/2021	.060000	2,000,000.00	2,000,023.32	166.67	23.32
			08/11/2021	.060000	2,000,000.00	100.001166	IDC-FIS	0.00
86221	HR NCD MUFG UNION B	62478UC95	05/12/2021	.060000	1,101,000.00	1,101,012.84	91.75	12.84
			08/11/2021	.060000	1,101,000.00	100.001166	IDC-FIS	0.00
86227	YCD BNP NY	05586FKU0	05/17/2021	.110000	30,000,000.00	30,002,349.58	4,125.00	2,349.58
			08/16/2021	.110000	30,000,000.00	100.007832	IDC-FIS	0.00



Inventory by Market Value

As Of Date: 06/30/2021

Date Basis: Settlement

Run: 07/21/2021 12:07:31 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price		Unrealized Loss	
86230	YCD STANDARD CHARTE	85325VL99	05/19/2021	.160000	25,000,000.00	25,009,857.67	4,777.78	9,857.67	
			11/19/2021	.160000	25,000,000.00	100.039431	IDC-FIS	0.00	
86239	YCD NORDEA BANK NY	65558UCN0	06/03/2021	.070000	25,000,000.00	25,001,041.42	1,361.11	1,041.42	
			09/13/2021	.070000	25,000,000.00	100.004166	IDC-FIS	0.00	
86241	YCD ROYAL BANK OF C	78012UM85	06/04/2021	.120000	30,000,000.00	30,002,054.82	2,700.00	2,054.82	
			03/04/2022	.120000	30,000,000.00	100.006849	IDC-FIS	0.00	
86243	YCD NORDEA BANK NY	65558UCS9	06/08/2021	.060000	25,000,000.00	25,000,597.04	958.33	597.04	
			09/24/2021	.060000	25,000,000.00	100.002388	IDC-FIS	0.00	
86251	YCD ROYAL BANK OF C	78012UN68	06/15/2021	.120000	25,000,000.00	25,001,789.27	1,333.33	1,789.27	
			03/15/2022	.120000	25,000,000.00	100.007157	IDC-FIS	0.00	
86253	YCD ROYAL BANK OF C	78012UN76	06/16/2021	.120000	30,000,000.00	30,002,155.52	1,500.00	2,155.52	
			03/16/2022	.120000	30,000,000.00	100.007185	IDC-FIS	0.00	
86261	YCD BANK OF MONTREA	06367CGQ4	06/21/2021	.090000	30,000,000.00	30,002,766.27	750.00	2,766.27	
			09/21/2021	.090000	30,000,000.00	100.009221	IDC-FIS	0.00	
86264	YCD BANK OF MONTREA	06367CGS0	06/22/2021	.090000	30,000,000.00	30,002,799.60	675.00	2,799.60	
			09/22/2021	.090000	30,000,000.00	100.009332	IDC-FIS	0.00	
86267	YCD BNY PARIBAS NY	05586FPC5	06/24/2021	.120000	35,000,000.00	35,008,514.42	816.67	8,514.42	
			11/23/2021	.120000	35,000,000.00	100.024327	IDC-FIS	0.00	
86268	YCD BANK OF MONTREA	06367CHH3	06/24/2021	.100000	35,000,000.00	35,004,179.99	680.56	4,179.99	
			09/24/2021	.100000	35,000,000.00	100.011943	IDC-FIS	0.00	
86269	YCD ROYAL BANK OF C	78012UP33	06/25/2021	.150000	35,000,000.00	35,010,413.10	875.00	10,413.10	
			03/25/2022	.150000	35,000,000.00	100.029752	IDC-FIS	0.00	
86271	YCD NORDEA BANK NY	65558UDF6	06/25/2021	.100000	35,000,000.00	35,006,842.29	583.33	6,842.29	
			12/23/2021	.100000	35,000,000.00	100.019549	IDC-FIS	0.00	
			Subtotal	.117799	1,123,827,000.00	1,123,939,474.94	219,827.65	112,474.94	
				.117799	1,123,827,000.00	100.010008		0.00	

Inv Type: 75 CORPORATE NOTES

83732	CORP MICROSOFT CORP	594918BP8	05/04/2017	1.550000	8,549,000.00	8,551,051.76	52,635.72	162,003.55	
			08/08/2021	2.010124	8,389,048.21	100.024000	IDC-FIS	0.00	
84370	CORP MICROSOFT CORP	594918BA1	04/26/2018	2.375000	10,000,000.00	10,118,800.00	91,701.39	370,100.00	
			02/12/2022	3.081219	9,748,700.00	101.188000	IDC-FIS	0.00	
84590	CORP JOHNSON AND JO	478160CD4	09/05/2018	2.250000	10,284,000.00	10,409,567.64	75,844.50	327,134.04	
			03/03/2022	2.844617	10,082,433.60	101.221000	IDC-FIS	0.00	
84596	CORP JOHNSON AND JO	478160CD4	09/07/2018	2.250000	10,000,000.00	10,122,100.00	73,750.00	325,600.00	
			03/03/2022	2.867054	9,796,500.00	101.221000	IDC-FIS	0.00	



Inventory by Market Value

As Of Date: 06/30/2021

Date Basis: Settlement

Run: 07/21/2021 12:07:31 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price			Unrealized Loss	Unrealized Gain
84889	CORP MICROSOFT CORP	594918BW3	02/25/2019	2.400000	15,000,000.00	15,177,000.00	145,000.00		299,550.00	
			02/06/2022	2.689934	14,877,450.00	101.180000	IDC-FIS		0.00	
84964	CORP ORACLE CORP	68389XBL8	04/02/2019	2.400000	20,000,000.00	20,735,400.00	141,333.33		1,029,600.00	
			09/15/2023	2.753116	19,705,800.00	103.677000	IDC-FIS		0.00	
85009	CORP CHEVRON CORP	166764AB6	04/18/2019	2.355000	10,000,000.00	10,239,100.00	17,008.33		356,100.00	
			12/05/2022	2.695009	9,883,000.00	102.391000	IDC-FIS		0.00	
85010	CORP WALMART INC	931142DU4	04/17/2019	2.350000	10,000,000.00	10,290,800.00	10,444.44		401,400.00	
			12/15/2022	2.668610	9,889,400.00	102.908000	IDC-FIS		0.00	
85015	CORP CHEVRON CORP	166764BN9	04/16/2019	2.498000	7,500,000.00	7,599,075.00	61,409.17		122,325.00	
			03/03/2022	2.609881	7,476,750.00	101.321000	IDC-FIS		0.00	
85027	CORP ORACLE CORP	68389XAP0	04/25/2019	2.500000	10,000,000.00	10,271,900.00	52,777.78		350,600.00	
			10/15/2022	2.739017	9,921,300.00	102.719000	IDC-FIS		0.00	
85315	CORP BANK OF NEW YO	06406RAL1	10/24/2019	2.100000	5,500,000.00	5,771,370.00	21,495.83		272,910.00	
			10/24/2024	2.105929	5,498,460.00	104.934000	IDC-FIS		0.00	
85316	CORP BANK OF NEW YO	06406RAL1	10/24/2019	2.100000	4,500,000.00	4,722,030.00	17,587.50		223,290.00	
			10/24/2024	2.105929	4,498,740.00	104.934000	IDC-FIS		0.00	
85501	CORP TOYOTA MOTOR C	89236TGT6	02/13/2020	1.800000	13,150,000.00	13,580,399.50	90,735.00		461,696.50	
			02/13/2025	1.850055	13,118,703.00	103.273000	IDC-FIS		0.00	
86060	CORP APPLE INC	037833EB2	02/08/2021	.700000	10,000,000.00	9,889,600.00	27,805.56		0.00	
			02/08/2026	.711991	9,994,120.00	98.896000	IDC-FIS		-104,520.00	
86061	CORP APPLE INC	037833EB2	02/08/2021	.700000	10,000,000.00	9,889,600.00	27,805.56		0.00	
			02/08/2026	.726114	9,987,200.00	98.896000	IDC-FIS		-97,600.00	
86223	CORP AMAZON.COM INC	023135BX3	05/12/2021	1.000000	10,000,000.00	10,005,800.00	13,611.11		38,000.00	
			05/12/2026	1.066303	9,967,800.00	100.058000	IDC-FIS		0.00	
86224	CORP AMAZON.COM INC	023135BX3	05/13/2021	1.000000	5,000,000.00	5,002,900.00	6,805.56		22,550.00	
			05/12/2026	1.080998	4,980,488.89	100.058000	IDC-FIS		0.00	
86226	CORP AMAZON.COM INC	023135BX3	05/14/2021	1.000000	5,000,000.00	5,002,900.00	6,805.56		22,550.00	
			05/12/2026	1.081040	4,980,627.78	100.058000	IDC-FIS		0.00	
86244	CORP NEW YORK LIFE	64952WED1	06/09/2021	1.150000	10,000,000.00	10,004,700.00	7,027.78		9,600.00	
			06/09/2026	1.160115	9,995,100.00	100.047000	IDC-FIS		0.00	
86258	CORP TOYOTA MOTOR C	89236TJH9	06/18/2021	.500000	10,000,000.00	9,957,300.00	1,805.56		0.00	
			06/18/2024	.566319	9,980,300.00	99.573000	IDC-FIS		-23,000.00	
86289	CORP APPLE INC	037833EB2	02/18/2021	.700000	10,000,000.00	9,889,600.00	27,805.55		0.00	
			02/08/2026	.758096	9,973,644.44	98.896000	IDC-FIS		-82,100.00	
			Subtotal	1.755244	204,483,000.00	207,230,993.90	971,195.23		4,795,009.09	
				1.990429	202,745,565.92	101.343874			-307,220.00	



Inventory by Market Value

As Of Date: 06/30/2021

Date Basis: Settlement

Run: 07/21/2021 12:07:31 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: 99 MONEY MARKET ACCOUNTS								
83381	AUHSD MM DREYFUS TR	X9USDDRE0	08/08/2016	.000000	0.00	0.00	0.00	0.00
			07/01/2021	.000000	0.00	.000000	BOOK	0.00
			Subtotal	.000000	0.00	0.00	0.00	0.00
				.000000	0.00	.000000		0.00
<hr/>								
Inv Type: 1000 TD WITH CALC CODE OF CSC-00								
86232	CCCCD CD BERTA KAMM	NA	05/24/2021	.080000	3,404.12	3,404.12	0.29	0.00
			05/24/2024	.080000	3,404.12	100.000000	BOOK	0.00
			Subtotal	.080000	3,404.12	3,404.12	0.29	0.00
				.080000	3,404.12	100.000000		0.00
<hr/>								
Grand Total			Count 236	.354874	3,624,910,404.12	3,628,002,409.85	2,768,650.90	8,699,482.11
				.375314	3,621,551,138.07	100.085299		-2,541,398.13



Inventory by Market Value

As Of Date: 06/30/2021

Date Basis: Settlement

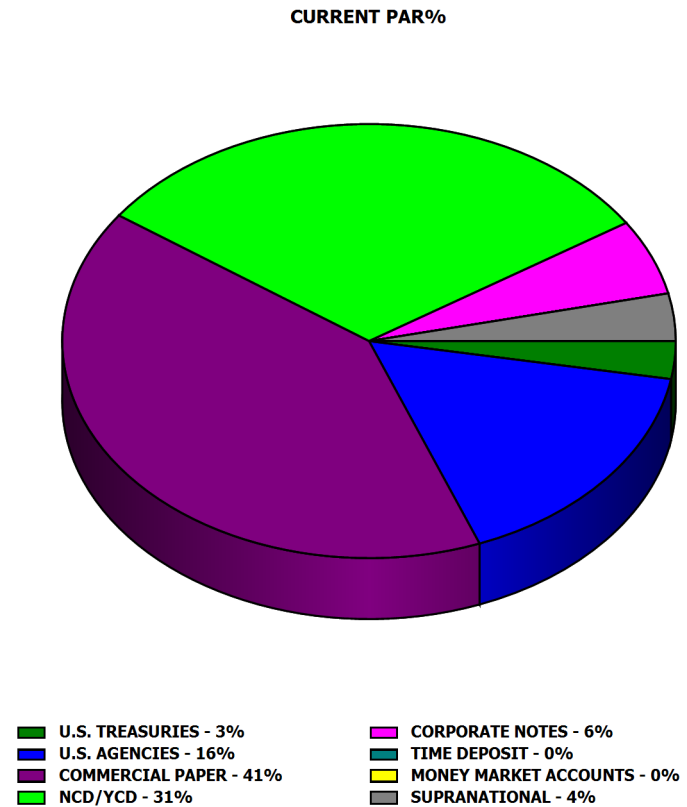
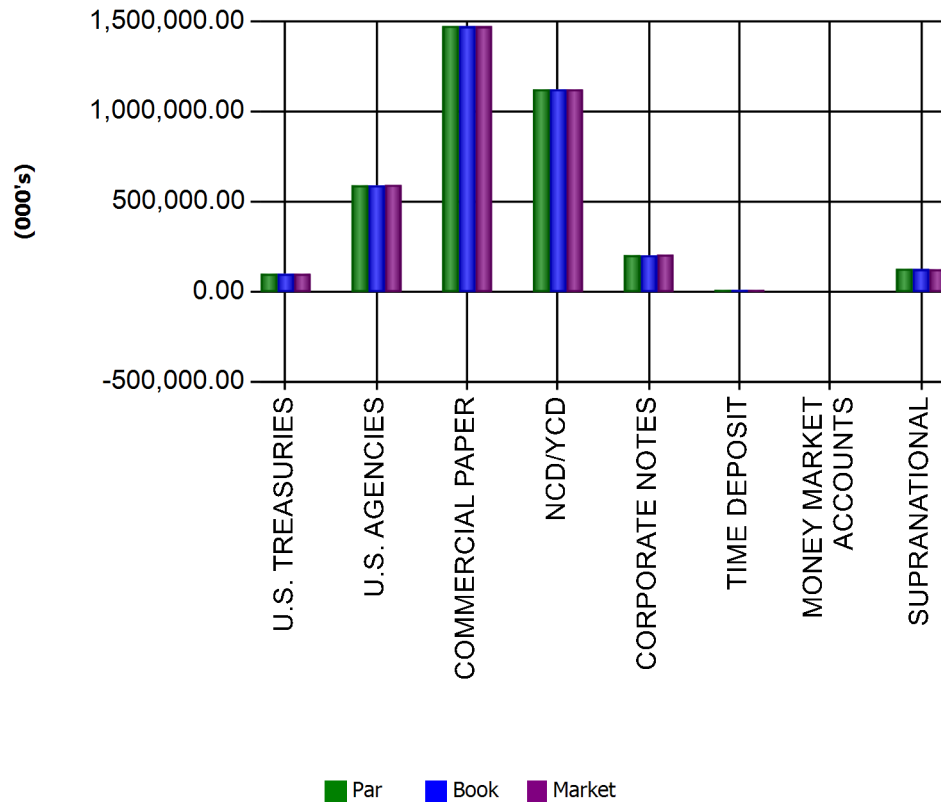
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Reporting Currency: Local

Contra Costa County

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
U.S. TREASURIES	101,680.00	101,590.32	101,672.90	100.08 %	16.49	0.09 %
U.S. AGENCIES	591,917.00	591,286.47	593,229.06	100.33 %	1,942.58	0.98 %
COMMERCIAL PAPER	1,475,000.00	1,474,440.41	1,474,710.83	100.02 %	36.24	0.11 %
NCD/YCD	1,123,827.00	1,123,827.00	1,123,939.47	100.01 %	112.47	0.12 %
CORPORATE NOTES	204,483.00	202,745.57	207,230.99	102.21 %	4,487.79	1.99 %
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	128,000.00	127,657.97	127,215.75	99.65 %	-437.49	0.64 %
Totals(000's)	3,624,910.40	3,621,551.14	3,628,002.41	100.18 %	6,158.08	0.38 %

Asset Allocation





July 22, 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 June 30, 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: 06/30/2021

Date Basis: Settlement

Run: 08/13/2021 01:12:19 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	652,652.00	334.03	2,873.00
			05/24/2023	.511143	649,779.00	100.408000	IDC-FIS	0.00
85931	CCCSIG SUPRA INTL B	459058JM6	11/24/2020	.250000	520,000.00	518,284.00	133.61	0.00
			11/24/2023	.322071	518,882.00	99.670000	IDC-FIS	-598.00
86169	CCCSIG SUPRA INTL B	459058JV6	04/20/2021	.125000	550,000.00	548,696.50	135.59	0.00
			04/20/2023	.228796	548,861.50	99.763000	IDC-FIS	-165.00
			Subtotal	.304635	1,720,000.00	1,719,632.50	603.23	2,873.00
				.363794	1,717,522.50	99.978634		-763.00

Inv Type: 12 TREASURY NOTES

85089	CCCSIG GOV US TREAS	9128282P4	06/05/2019	1.875000	2,300,000.00	2,343,838.00	17,988.60	43,094.92
			07/31/2022	1.843971	2,300,743.08	101.906000	IDC-FIS	0.00
85090	CCCSIG GOV US TREAS	9128282P4	06/05/2019	1.875000	185,000.00	188,526.10	1,446.91	3,510.89
			07/31/2022	1.867010	185,015.21	101.906000	IDC-FIS	0.00
85126	CCCSIG GOV US TREAS	9128282P4	07/03/2019	1.875000	1,075,000.00	1,095,489.50	8,407.72	19,205.90
			07/31/2022	1.767416	1,076,283.60	101.906000	IDC-FIS	0.00
85334	CCCSIG GOV US TREAS	912828YK0	11/04/2019	1.375000	1,800,000.00	1,828,548.00	5,206.97	35,368.31
			10/15/2022	1.506918	1,793,179.69	101.586000	IDC-FIS	0.00
85368	CCCSIG GOV US TREAS	912828TY6	11/12/2019	1.625000	775,000.00	790,655.00	1,608.44	17,138.40
			11/15/2022	1.690511	773,516.60	102.020000	IDC-FIS	0.00
85390	CCCSIG GOV US TREAS	912828YK0	12/04/2019	1.375000	850,000.00	863,481.00	2,458.85	19,922.41
			10/15/2022	1.646832	843,558.59	101.586000	IDC-FIS	0.00
85440	CCCSIG GOV US TREAS	912828P38	01/06/2020	1.750000	1,925,000.00	1,972,605.25	14,051.97	39,709.74
			01/31/2023	1.612298	1,932,895.51	102.473000	IDC-FIS	0.00
85479	CCCSIG GOV US TREAS	912828Z29	02/05/2020	1.500000	1,000,000.00	1,020,230.00	6,919.89	15,308.12
			01/15/2023	1.328786	1,004,921.88	102.023000	IDC-FIS	0.00
85500	CCCSIG GOV US TREAS	912828Z29	02/10/2020	1.500000	175,000.00	178,540.25	1,210.98	3,246.30
			01/15/2023	1.441103	175,293.95	102.023000	IDC-FIS	0.00
85522	CCCSIG GOV US TREAS	912828Q29	03/05/2020	1.500000	1,625,000.00	1,661,253.75	6,127.05	1,849.45
			03/31/2023	.800646	1,659,404.30	102.231000	IDC-FIS	0.00
85532	CCCSIG GOV US TREAS	912828Q29	03/04/2020	1.500000	1,650,000.00	1,686,811.50	6,221.31	1,104.47
			03/31/2023	.785976	1,685,707.03	102.231000	IDC-FIS	0.00
85664	CCCSIG GOV US TREAS	912828ZP8	06/05/2020	.125000	1,125,000.00	1,122,851.25	179.60	1,894.22
			05/15/2023	.247634	1,120,957.03	99.809000	IDC-FIS	0.00



Inventory by Market Value

As Of Date: 06/30/2021

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Run: 08/13/2021 01:12:19 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price		Unrealized Loss	
85672	CCCSIG GOV US TREAS	912828ZU7	06/16/2020	.250000	750,000.00	750,090.00	81.97		0.00
			06/15/2023	.206836	750,966.80	100.012000	IDC-FIS		-876.80
85689	CCCSIG GOV US TREAS	912828ZU7	06/29/2020	.250000	775,000.00	775,093.00	84.70		0.00
			06/15/2023	.206319	775,999.02	100.012000	IDC-FIS		-906.02
85850	CCCSIG GOV US TREAS	91282CAP6	10/15/2020	.125000	1,600,000.00	1,593,056.00	420.77		0.00
			10/15/2023	.189013	1,596,937.50	99.566000	IDC-FIS		-3,881.50
85944	CCCSIG GOV US TNOTE	91282CAX9	12/03/2020	.125000	225,000.00	224,851.50	23.82		62.44
			11/30/2022	.172170	224,789.06	99.934000	IDC-FIS		0.00
85945	CCCSIG GOV US TNOTE	91282CAW1	12/03/2020	.250000	1,630,000.00	1,627,261.60	520.45		0.00
			11/15/2023	.224744	1,631,209.77	99.832000	IDC-FIS		-3,948.17
86033	CCCSIG GOV US TREAS	91282CBG5	02/03/2021	.125000	875,000.00	874,142.50	456.23		0.00
			01/31/2023	.113216	875,214.14	99.902000	IDC-FIS		-1,062.58
86034	CCCSIG GOV US TREAS	91282CBE0	02/03/2021	.125000	1,150,000.00	1,143,042.50	663.16		0.00
			01/15/2024	.178173	1,148,278.58	99.395000	IDC-FIS		-5,160.63
86090	CCCSIG GOV US TREAS	91282CBM2	03/03/2021	.125000	2,150,000.00	2,136,068.00	1,009.66		0.00
			02/15/2024	.272383	2,140,796.51	99.352000	IDC-FIS		-4,609.73
86148	CCCSIG GOV US TREAS	912828X70	04/07/2021	2.000000	750,000.00	783,367.50	2,527.17		0.00
			04/30/2024	.408618	786,298.83	104.449000	IDC-FIS		-2,931.33
86170	CCCSIG GOV US TREAS	91282CBU4	04/20/2021	.125000	900,000.00	898,560.00	282.79		0.00
			03/31/2023	.155176	899,534.14	99.840000	IDC-FIS		-912.66
86190	CCCSIG GOV US TREAS	91282CBV2	04/29/2021	.375000	775,000.00	774,031.25	611.43		0.00
			04/15/2024	.349785	775,686.37	99.875000	IDC-FIS		-1,543.95
86197	CCCSIG GOV US TREAS	912828YM6	05/06/2021	1.500000	950,000.00	980,390.50	2,400.82		0.00
			10/31/2024	.446757	984,781.17	103.199000	IDC-FIS		-4,158.33
86242	CCCSIG GOV US TREAS	912828YV6	06/07/2021	1.500000	750,000.00	773,962.50	952.86		0.00
			11/30/2024	.427080	777,988.60	103.195000	IDC-FIS		-3,810.94
86257	CCCSIG GOV US TREAS	91282CCG4	06/17/2021	.250000	660,000.00	656,026.80	72.13		0.00
			06/15/2024	.332659	658,384.80	99.398000	IDC-FIS		-2,348.98
86260	CCCSIG GOV US TREAS	91282CCG4	06/21/2021	.250000	1,575,000.00	1,565,518.50	172.13		1,039.01
			06/15/2024	.475737	1,564,544.04	99.398000	IDC-FIS		0.00
86274	CCCSIG GOV US TREAS	91282CCG4	06/29/2021	.250000	1,000,000.00	993,980.00	109.29		269.06
			06/15/2024	.464048	993,806.57	99.398000	IDC-FIS		0.00
86275	CCCSIG GOV US TREAS	91282CCG4	06/29/2021	.250000	1,000,000.00	993,980.00	109.29		347.19
			06/15/2024	.466717	993,728.44	99.398000	IDC-FIS		0.00
			Subtotal	.905138	32,000,000.00	32,296,251.75	82,326.96		203,070.83
				.772686	32,130,420.81	100.925787			-36,151.62



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Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSO								
85644	CCCSIG GOV FNMA NOT	3135G04O3	05/22/2020	.250000	1,665,000.00	1,664,833.50	450.94	4,845.15
			05/22/2023	.350950	1,659,988.35	99.990000	IDC-FIS	0.00
85849	CCCSIG GOV FNMA NOT	3135G05G4	07/10/2020	.250000	1,600,000.00	1,599,824.00	1,900.00	3,264.00
			07/10/2023	.322071	1,596,560.00	99.989000	IDC-FIS	0.00
			Subtotal	.250000	3,265,000.00	3,264,657.50	2,350.94	8,109.15
				.336792	3,256,548.35	99.989510		0.00

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

84856	CCCSIG MBS FHMS KP0	3137FKK39	12/17/2018	3.203000	18,141.00	18,140.95	48.42	0.00
			07/25/2023	3.203060	18,140.95	99.999724	BOOK	0.00
85080	CCCSIG MBS FHMS K01	3137ASNJ9	06/03/2019	2.272000	321,430.81	320,263.11	608.58	0.00
			03/25/2022	2.405785	320,263.11	99.636718	BOOK	0.00
85199	CCCSIG MBS FHMS K02	3137B1BS0	08/15/2019	2.510000	500,000.00	509,218.75	1,045.83	0.00
			11/25/2022	1.929072	509,218.75	101.843750	BOOK	0.00
85217	CCCSIG MBS FNA 2013	3136AEGQ4	09/09/2019	2.280000	173,683.36	175,958.78	330.00	0.00
			12/27/2022	1.870309	175,958.78	101.310097	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	168,880.53	170,180.12	332.78	0.00
			08/25/2022	2.095151	170,180.12	100.769532	BOOK	0.00
85379	CCCSIG MBS FHMS KJ2	3137FQ3V3	11/26/2019	2.092000	188,336.28	188,331.76	328.33	0.00
			07/25/2024	2.092542	188,331.76	99.997600	BOOK	0.00
			Subtotal	2.348405	1,745,471.98	1,762,630.58	3,414.88	0.00
				2.027406	1,762,630.58	100.983035		0.00

Inv Type: 29 FHLMC NOTES

85595	CCCSIG GOV FHLMC NO	3137EAEQ8	04/20/2020	.375000	1,545,000.00	1,548,460.80	1,142.66	7,323.30
			04/20/2023	.459004	1,541,137.50	100.224000	IDC-FIS	0.00
85635	CCCSIG GOV FHLMC NO	3137EAER6	05/07/2020	.375000	1,465,000.00	1,468,706.45	854.57	4,321.75
			05/05/2023	.389122	1,464,384.70	100.253000	IDC-FIS	0.00
85687	CCCSIG GOV FHLMC NO	3137EAES4	06/26/2020	.250000	1,520,000.00	1,519,802.40	52.78	4,240.80
			06/26/2023	.347927	1,515,561.60	99.987000	IDC-FIS	0.00
85751	CCCSIG GOV FHLMC NO	3137EAEV7	08/21/2020	.250000	1,500,000.00	1,499,640.00	1,322.92	1,170.00



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			08/24/2023	.284074	1,498,470.00	99.976000	IDC-FIS	0.00
85766	CCCSIG GOV FHLMC NO	3137EAEW5	09/04/2020	.250000	1,400,000.00	1,398,614.00	1,098.60	0.00
			09/08/2023	.261009	1,399,538.00	99.901000	IDC-FIS	-924.00
85767	CCCSIG GOV FHLMC NO	3137EAEW5	09/04/2020	.250000	1,065,000.00	1,063,945.65	835.73	0.00
			09/08/2023	.243909	1,065,194.48	99.901000	IDC-FIS	-1,248.83
85853	CCCSIG GOV FHLMC NO	3137EAEY1	10/16/2020	.125000	650,000.00	647,439.00	169.27	0.00
			10/16/2023	.249878	647,575.50	99.606000	IDC-FIS	-136.50
85884	CCCSIG GOV FHLMC NO	3137EAEZ8	11/05/2020	.250000	2,120,000.00	2,117,710.40	809.73	0.00
			11/06/2023	.280119	2,118,092.00	99.892000	IDC-FIS	-381.60
85950	CCCSIG GOV FHLMC NO	3137EAF2	12/04/2020	.250000	1,625,000.00	1,622,871.25	304.69	0.00
			12/04/2023	.283164	1,623,391.25	99.869000	IDC-FIS	-520.00
86311	CCCSIG GOV FHLMC NO	3137EAE2	07/23/2020	.125000	1,000,000.00	1,000,220.00	541.67	2,480.00
			07/25/2022	.238023	997,740.00	100.022000	IDC-FIS	0.00
			Subtotal	.262258	13,890,000.00	13,887,409.95	7,132.62	19,535.85
				.310545	13,871,085.03	99.981353		-3,210.93

Inv Type: 31 MUNICIPAL BONDS

85667	CCCSIG MUNI CONNECT	20772KJU4	06/11/2020	2.500000	90,000.00	91,513.80	1,125.00	0.00
			07/01/2022	1.663942	91,513.80	101.682000	BOOK	0.00
85698	CCCSIG MUNI NY NJ P	73358W4V3	07/08/2020	1.086000	240,000.00	240,000.00	2,555.72	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	2,502.48	0.00
			07/01/2023	.885400	236,384.19	100.586000	BOOK	0.00
85715	CCCSIG MUNI CA ST D	13067WQZ8	08/06/2020	.349000	120,000.00	120,000.00	34.90	0.00
			12/01/2022	.349000	120,000.00	100.000000	BOOK	0.00
85716	CCCSIG MUNI CA ST D	13067WRA2	08/06/2020	.414000	55,000.00	55,000.00	18.98	0.00
			12/01/2023	.414000	55,000.00	100.000000	BOOK	0.00
85786	CCCSIG MUNI FLORIDA	341271AD6	09/16/2020	1.258000	205,000.00	205,000.00	1,289.45	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	654.95	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	268.25	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	994.93	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	247.33	0.00



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			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	604.35	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	139,473.60	194.64	0.00
			02/08/2024	.373150	139,903.40	99.624000	IDC-FIS	-429.80
			Subtotal	.784739	2,430,000.00	2,432,364.50	10,490.98	0.00
				.735129	2,432,801.39	100.097305		-429.80

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
86328	CCCSIG ABS VZOT 201	92348AAA3	10/08/2019	1.940000	350,000.00	349,973.02	207.47	0.00
			04/22/2024	1.943415	349,973.02	99.992291	BOOK	0.00
			Subtotal	1.428220	825,000.00	824,891.85	360.03	0.00
				1.444916	824,891.85	99.986891		0.00

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

84405	CCCSIG ABS HART 201	44891KAD7	04/18/2018	2.790000	527.74	527.66	0.65	0.00
			07/15/2022	2.797121	527.66	99.984841	BOOK	0.00
84422	CCCSIG ABS FORDO 20	34528FAD0	05/22/2018	3.030000	20,546.88	20,543.55	27.67	0.00
			11/15/2022	3.037269	20,543.55	99.983793	BOOK	0.00
84535	CCCSIG ABS GMCAR 20	36255JAD6	07/18/2018	3.020000	70,458.32	70,441.88	88.65	0.00
			05/16/2023	3.029757	70,441.88	99.976667	BOOK	0.00
84540	CCCSIG ABS CARMX 20	14313FAD1	07/25/2018	3.130000	69,669.47	69,659.98	96.92	0.00
			06/15/2023	3.135636	69,659.98	99.986379	BOOK	0.00
84541	CCCSIG ABS MBART 20	58772RAD6	07/25/2018	3.030000	76,780.39	76,777.44	103.42	0.00
			01/17/2023	3.031706	76,777.44	99.996158	BOOK	0.00
84837	CCCSIG ABS GMCAR 20	36256XAD4	01/16/2019	2.970000	90,630.65	90,620.61	112.15	0.00
			11/16/2023	2.974624	90,620.61	99.988922	BOOK	0.00
84872	CCCSIG ABS NAROT 20	65479KAD2	02/13/2019	2.900000	316,926.11	316,878.10	408.48	0.00
			10/16/2023	2.906625	316,878.10	99.984851	BOOK	0.00
84873	CCCSIG ABS ALLYA 20	02004WAC5	02/13/2019	2.910000	158,372.77	158,353.64	204.83	0.00
			09/15/2023	2.915375	158,353.64	99.987921	BOOK	0.00



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84995	CCCSIG ABS HART 201	44932NAD2	04/10/2019 06/15/2023	2.660000 2.666383	95,651.19 95,638.60	95,638.60 99,986838	113.08 BOOK	0.00 0.00
85007	CCCSIG ABS NALT 201	65479PAD1	04/15/2019 03/15/2022	2.760000 2.764911	596.85 596.81	596.81 99,993298	0.73 BOOK	0.00 0.00
85059	CCCSIG ABS FITAT 20	31680YAD9	05/08/2019 12/15/2023	2.640000 2.649699	91,150.22 91,130.18	91,130.18 99,978014	106.95 BOOK	0.00 0.00
85149	CCCSIG ABS NALT 201	65478LAD1	07/24/2019 07/15/2022	2.270000 2.273769	82,099.03 82,094.37	82,094.37 99,994324	82.83 BOOK	0.00 0.00
85200	CCCSIG ABS TAOT 201	89238UAD2	08/14/2019 09/15/2023	1.910000 1.910404	236,318.06 236,316.13	236,316.13 99,999183	200.61 BOOK	0.00 0.00
85203	CCCSIG ABS GMALT 20	38013TAD3	08/14/2019 06/20/2022	2.030000 2.116569	66,872.32 66,864.94	66,864.94 99,988964	41.48 BOOK	0.00 0.00
85448	CCCSIG ABS GMCAR 20	36258NAC6	01/15/2020 09/16/2024	1.840000 1.884382	150,000.00 149,964.67	149,964.67 99,976447	115.00 BOOK	0.00 0.00
85455	CCCSIG ABS CARMX 20	14315XAC2	01/22/2020 12/16/2024	1.890000 1.928772	125,000.00 124,975.48	124,975.48 99,980384	105.00 BOOK	0.00 0.00
85459	CCCSIG ABS HDMOT 20	41284UAD6	01/29/2020 10/15/2024	1.870000 1.879305	150,000.00 149,967.29	149,967.29 99,978193	124.67 BOOK	0.00 0.00
85682	CCCSIG ABS MBART 20	58769VAC4	06/23/2020 02/18/2025	.550000 .553333	250,000.00 249,980.48	249,980.48 99,992192	61.11 BOOK	0.00 0.00
85684	CCCSIG ABS WOART 20	98163WAC0	06/24/2020 05/15/2025	.630000 .633184	225,000.00 224,982.36	224,982.36 99,992160	63.00 BOOK	0.00 0.00
85690	CCCSIG ABS NAROT 20	65479CAD0	06/30/2020 07/15/2024	.550000 .551346	300,000.00 299,991.78	299,991.78 99,997260	73.33 BOOK	0.00 0.00
85704	CCCSIG ABS HART 202	44933FAC0	07/22/2020 12/16/2024	.480000 .488425	150,000.00 149,971.92	149,971.92 99,981280	32.00 BOOK	0.00 0.00
85705	CCCSIG ABS CARMX 20	14315FAD9	07/22/2020 03/17/2025	.620000 .627314	200,000.00 199,965.72	199,965.72 99,982860	55.11 BOOK	0.00 0.00
85744	CCCSIG ABS GMCAR 20	362590AC5	08/19/2020 04/16/2025	.450000 .460248	250,000.00 249,942.80	249,942.80 99,977120	46.88 BOOK	0.00 0.00
85791	CCCSIG ABS MBALT 20	58769EAC2	09/23/2020 11/15/2023	.400000 .403170	85,000.00 84,995.69	84,995.69 99,994929	15.11 BOOK	0.00 0.00
85801	CCCSIG ABS HAROT 20	43813KAC6	09/29/2020 10/18/2024	.370000 .377175	125,000.00 124,981.64	124,981.64 99,985312	16.70 BOOK	0.00 0.00
85802	CCCSIG ABS GMALT 20	362569AC9	09/29/2020 08/21/2023	.450000 .456512	120,000.00 119,988.50	119,988.50 99,990417	16.50 BOOK	0.00 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	17.48	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	7.01	0.00
			01/25/2024	.292178	144,995.40	99.996828	BOOK	0.00
86173	CCCSIG ABS CARMX 20	14314QAC8	04/21/2021	.520000	255,000.00	254,945.05	58.94	0.00
			02/17/2026	.528866	254,945.05	99.978451	BOOK	0.00
86185	CCCSIG ABS HART 202	44933LAC7	04/28/2021	.380000	170,000.00	169,982.12	28.70	0.00
			09/15/2025	.384765	169,982.12	99.989482	BOOK	0.00
86234	CCCSIG ABS GMALT 20	380144AC9	05/26/2021	.340000	295,000.00	294,953.69	27.86	0.00
			05/20/2024	.350314	294,953.69	99.984302	BOOK	0.00
			Subtotal	1.197647	4,881,600.00	4,880,945.15	2,505.54	0.00
				1.206846	4,880,945.15	99.986585		0.00

Inv Type: 72 NEGOTIABLE CERT OF DEPOSIT

85702	CCCSIG YCD SUMITOMO	86565CKU2	07/14/2020	.700000	625,000.00	625,000.00	2,114.58	0.00
			07/08/2022	.700000	625,000.00	100.000000	BOOK	0.00
			Subtotal	.700000	625,000.00	625,000.00	2,114.58	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	5,299.48	0.00
			08/26/2022	1.850000	825,000.00	100.000000	BOOK	0.00
85216	CCCSIG YCD SKANDINA	83050PDR7	09/03/2019	1.860000	825,000.00	825,000.00	5,328.13	0.00
			08/26/2022	1.860000	825,000.00	100.000000	BOOK	0.00
85407	CCCSIG YCD DNB NOR	23341VZT1	12/06/2019	2.040000	825,000.00	825,000.00	1,355.75	0.00
			12/02/2022	2.040000	825,000.00	100.000000	BOOK	0.00
86122	CCCSIG YCD CREDIT S	22552G3C2	03/23/2021	.590000	595,000.00	595,000.00	975.14	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	799,391.11	5,471.34	0.00
			04/01/2022	2.830000	800,000.00	99.923889	IDC-FIS	-608.89
			Subtotal	1.901499	3,870,000.00	3,869,391.11	18,429.84	0.00
				1.901499	3,870,000.00	99.984266		-608.89



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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
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Inv Type: 75 CORPORATE NOTES

84923	CCCSIG CORP MERCK A	589331AT4	03/15/2019	2.400000	300,000.00	306,051.00	2,120.00	9,117.00
			09/15/2022	2.708028	296,934.00	102.017000	IDC-FIS	0.00
84932	CCCSIG CORP JPMORGA	46647PBB1	03/22/2019	3.207000	550,000.00	561,660.00	4,409.63	11,660.00
			04/01/2023	3.207000	550,000.00	102.120000	IDC-FIS	0.00
85073	CCCSIG CORP VISA IN	92826CAG7	05/24/2019	2.150000	250,000.00	255,422.50	1,582.64	8,720.00
			09/15/2022	2.567904	246,702.50	102.169000	IDC-FIS	0.00
85099	CCCSIG CORP MORGAN	61744YAH1	06/07/2019	2.750000	150,000.00	153,340.50	481.25	3,065.83
			05/19/2022	2.605838	150,274.67	102.227000	IDC-FIS	0.00
85121	CCCSIG CORP AMERICA	02665WCY5	06/27/2019	2.200000	500,000.00	509,560.00	122.22	10,020.00
			06/27/2022	2.231876	499,540.00	101.912000	IDC-FIS	0.00
85190	CCCSIG CORP NORTHER	665859AN4	08/13/2019	2.375000	300,000.00	306,936.00	2,948.96	3,294.00
			08/02/2022	1.952099	303,642.00	102.312000	IDC-FIS	0.00
85192	CCCSIG CORP HONEYWE	438516BT2	08/08/2019	2.150000	170,000.00	176,414.10	1,451.85	6,585.80
			08/08/2022	2.184966	169,828.30	103.773000	IDC-FIS	0.00
85205	CCCSIG CORP 3M COMP	88579YBL4	08/26/2019	1.750000	400,000.00	409,176.00	2,663.89	10,700.00
			02/14/2023	1.864079	398,476.00	102.294000	IDC-FIS	0.00
85206	CCCSIG CORP BANK OF	06406RAK3	08/23/2019	1.950000	375,000.00	382,166.25	2,600.00	7,286.25
			08/23/2022	1.961036	374,880.00	101.911000	IDC-FIS	0.00
85211	CCCSIG CORP CATERPI	14913Q3A5	09/06/2019	1.900000	340,000.00	346,279.80	2,063.61	6,752.40
			09/06/2022	1.947926	339,527.40	101.847000	IDC-FIS	0.00
85228	CCCSIG CORP APPLE I	037833DL1	09/11/2019	1.700000	200,000.00	203,504.00	1,038.89	3,538.00
			09/11/2022	1.705837	199,966.00	101.752000	IDC-FIS	0.00
85244	CCCSIG CORP PACCAR	69371RQ33	09/26/2019	2.000000	225,000.00	229,572.00	1,187.50	4,846.50
			09/26/2022	2.042132	224,725.50	102.032000	IDC-FIS	0.00
85335	CCCSIG CORP CITIGRO	17308CC46	11/04/2019	2.312000	290,000.00	291,815.40	1,061.59	1,815.40
			11/04/2022	2.312000	290,000.00	100.626000	IDC-FIS	0.00
85444	CCCSIG CORP CATERPI	14913Q3C1	01/13/2020	1.950000	225,000.00	229,925.25	524.06	5,028.75
			11/18/2022	1.966325	224,896.50	102.189000	IDC-FIS	0.00
85462	CCCSIG CORP BANK OF	06406RAM9	01/28/2020	1.850000	400,000.00	409,200.00	3,165.56	9,480.00
			01/27/2023	1.874134	399,720.00	102.300000	IDC-FIS	0.00
85469	CCCSIG CORP ADOBE I	00724PAA7	02/03/2020	1.700000	90,000.00	91,982.70	637.50	2,106.00
			02/01/2023	1.747172	89,876.70	102.203000	IDC-FIS	0.00
85634	CCCSIG CORP PEPSICO	713448EY0	05/01/2020	.750000	200,000.00	201,686.00	250.00	2,082.00
			05/01/2023	.816947	199,604.00	100.843000	IDC-FIS	0.00
85636	CCCSIG CORP CHEVRON	166764BV1	05/11/2020	1.141000	185,000.00	187,728.75	293.17	2,728.75



Inventory by Market Value

As Of Date: 06/30/2021

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	
			05/11/2023	1.141000	185,000.00	101.475000	IDC-FIS		0.00
85637	CCCSIG CORP APPLE I	037833DV9	05/11/2020	.750000	375,000.00	378,236.25	390.63	4,256.25	
			05/11/2023	.842007	373,980.00	100.863000	IDC-FIS		0.00
85643	CCCSIG CORP CITIGRO	172967MR9	05/14/2020	1.678000	250,000.00	255,255.00	536.03	5,255.00	
			05/15/2024	1.678000	250,000.00	102.102000	IDC-FIS		0.00
85657	CCCSIG CORP AMAZON.	023135BP0	06/03/2020	.400000	425,000.00	425,459.00	132.22	1,054.00	
			06/03/2023	.447032	424,405.00	100.108000	IDC-FIS		0.00
85658	CCCSIG JOHN DEERE C	24422EVH9	06/04/2020	.700000	150,000.00	151,029.00	513.33	1,152.00	
			07/05/2023	.726876	149,877.00	100.686000	IDC-FIS		0.00
85665	CCCSIG CORP PACCAR	69371RQ82	06/08/2020	.800000	100,000.00	100,817.00	51.11	956.00	
			06/08/2023	.847023	99,861.00	100.817000	IDC-FIS		0.00
85724	CCCSIG CORP PACCAR	69371RQ90	08/11/2020	.350000	55,000.00	54,920.25	74.86	0.00	
			08/11/2023	.393968	54,927.95	99.855000	IDC-FIS		-7.70
85743	CCCSIG CORP HONEYWE	438516CC8	08/19/2020	.483000	395,000.00	395,000.00	699.55	0.00	
			08/19/2022	.483000	395,000.00	100.000000	BOOK		0.00
85770	CCCSIG CORP UNILEVE	904764BJ5	09/14/2020	.375000	100,000.00	100,074.00	111.46	202.00	
			09/14/2023	.417979	99,872.00	100.074000	IDC-FIS		0.00
85804	CCCSIG CORP BANK OF	06051GHF9	09/28/2020	3.550000	325,000.00	341,448.25	3,717.64	0.00	
			03/05/2024	1.619545	345,884.50	105.061000	IDC-FIS		-4,436.25
85855	CCCSIG CORP BANK OF	06051GJH3	10/21/2020	.810000	250,000.00	251,007.50	376.88	1,007.50	
			10/24/2024	.810000	250,000.00	100.403000	IDC-FIS		0.00
85916	CCCSIG CORP BRISTOL	110122DT2	11/13/2020	.537000	375,000.00	375,423.75	268.50	423.75	
			11/13/2023	.537000	375,000.00	100.113000	IDC-FIS		0.00
85925	CCCSIG CORP GOLDMAN	38141GXL3	11/19/2020	.627000	400,000.00	400,088.00	306.53	88.00	
			11/17/2023	.627000	400,000.00	100.022000	IDC-FIS		0.00
86013	CCCSIG CORP TOYOTA	89236THU2	01/11/2021	.450000	400,000.00	398,744.00	850.00	0.00	
			01/11/2024	.452016	399,976.00	99.686000	IDC-FIS		-1,232.00
86023	CCCSIG CORP MORGAN	6174468W2	01/25/2021	.529000	455,000.00	454,818.00	1,043.01	0.00	
			01/25/2024	.529000	455,000.00	99.960000	IDC-FIS		-182.00
86067	CCCSIG CORP JPMORGA	46647PBY1	02/16/2021	.563000	245,000.00	243,679.45	517.26	0.00	
			02/16/2025	.563000	245,000.00	99.461000	IDC-FIS		-1,320.55
86114	CCCSIG CORP CHARLES	808513BN4	03/18/2021	.750000	245,000.00	246,403.85	525.73	1,526.35	
			03/18/2024	.766891	244,877.50	100.573000	IDC-FIS		0.00
86134	CCCSIG CORP JPMS CH	46647PBS4	09/16/2020	.653000	75,000.00	75,033.75	142.84	33.75	
			09/16/2024	.653000	75,000.00	100.045000	IDC-FIS		0.00
86160	CCCSIG CORP TOYOTA	89236TJD8	04/09/2021	.400000	115,000.00	115,028.75	104.78	121.90	
			04/06/2023	.440895	114,906.85	100.025000	IDC-FIS		0.00



Inventory by Market Value

As Of Date: 06/30/2021

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
86174	CCCSIG CORP MORG ST	61772BAA1	04/22/2021	.731000	35,000.00	35,070.35	49.04	70.35
			04/05/2024	.731000	35,000.00	100.201000	IDC-FIS	0.00
86192	CCCSIG CORP CITIGRO	172967MX6	05/04/2021	.981000	160,000.00	160,444.80	248.52	444.80
			05/01/2025	.981000	160,000.00	100.278000	IDC-FIS	0.00
86222	CCCSIG CORP AMAZON.	023135BW5	05/12/2021	.450000	560,000.00	558,952.80	343.00	0.00
			05/12/2024	.499093	559,182.40	99.813000	IDC-FIS	-229.60
86229	CCCSIG CORP UNITEDH	91324PEB4	05/19/2021	.550000	260,000.00	259,703.60	166.83	0.00
			05/15/2024	.585155	259,729.60	99.886000	IDC-FIS	-26.00
86235	CCCSIG CORP ASTRAZE	04636NAC7	05/28/2021	.700000	365,000.00	364,624.05	234.21	0.00
			05/28/2024	.703037	364,967.15	99.897000	IDC-FIS	-343.10
86236	CCCSIG CORP JP MORG	46647PCH7	06/01/2021	.824000	190,000.00	189,650.40	130.47	0.00
			06/01/2025	.824000	190,000.00	99.816000	IDC-FIS	-349.60
86245	CCCSIG CORP JOHN DE	24422EVO9	06/10/2021	.450000	185,000.00	184,448.70	48.56	0.00
			06/07/2024	.492144	184,768.75	99.702000	IDC-FIS	-320.05
			Subtotal	1.366803	11,640,000.00	11,767,780.75	40,185.31	125,418.33
				1.335130	11,650,809.27	101.097773		-8,446.85
Inv Type: 79 YCD/NCD 30/360								
86161	CCCSIG YCD SOCIETE	83369XDL9	02/19/2020	1.800000	825,000.00	824,425.25	5,651.25	0.00
			02/14/2022	1.800000	825,000.00	99.930333	IDC-FIS	-574.75
			Subtotal	1.800000	825,000.00	824,425.25	5,651.25	0.00
				1.800000	825,000.00	99.930333		-574.75
Grand Total			Count 149	.929194	77,717,071.98	78,155,380.89	175,566.16	359,007.16
				.875261	77,847,654.93	100.563980		-50,185.84



Inventory by Market Value

As Of Date: 06/30/2021

Date Basis: Settlement

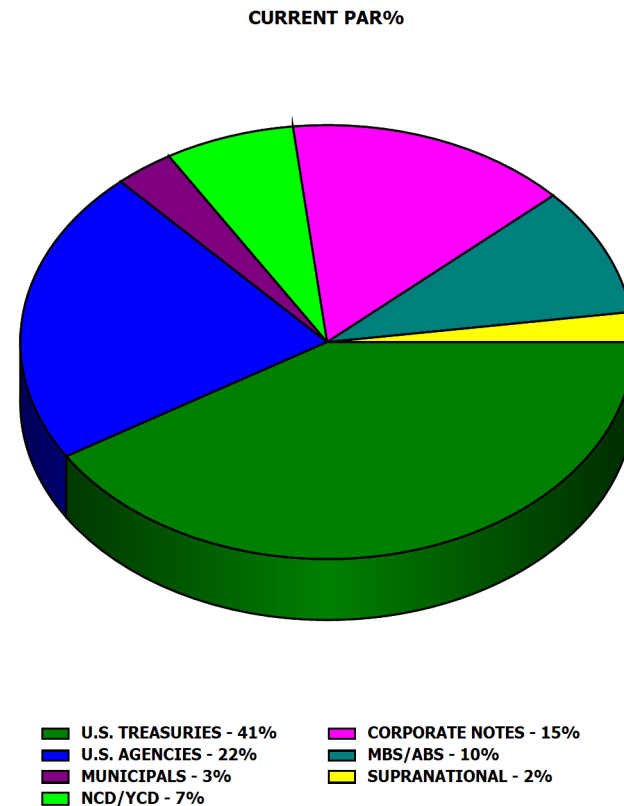
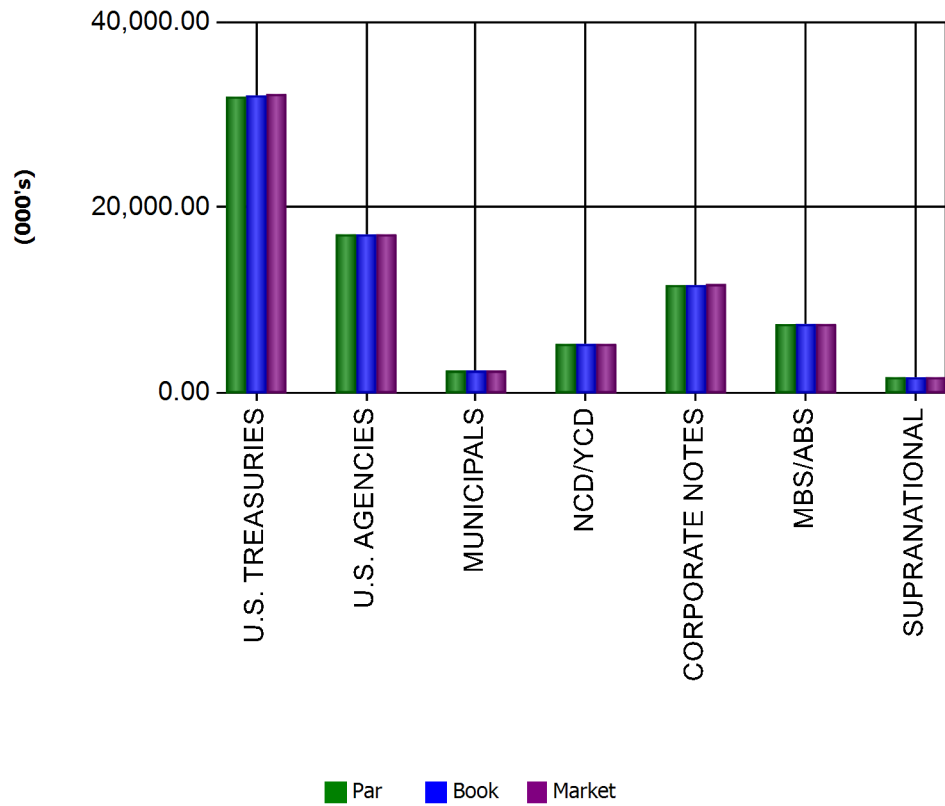
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Reporting Currency: Local

Contra Costa County

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
U.S. TREASURIES	32,000.00	32,130.42	32,296.25	100.52 %	166.92	0.77 %
U.S. AGENCIES	17,155.00	17,127.63	17,152.07	100.14 %	24.43	0.32 %
MUNICIPALS	2,430.00	2,432.80	2,432.36	99.98 %	-0.43	0.74 %
NCD/YCD	5,320.00	5,320.00	5,318.82	99.98 %	-1.18	1.74 %
CORPORATE NOTES	11,640.00	11,650.81	11,767.78	101.00 %	116.97	1.34 %
MBS/ABS	7,452.07	7,468.47	7,468.47	100.00 %	0.00	1.43 %
SUPRANATIONAL	1,720.00	1,717.52	1,719.63	100.12 %	2.11	0.36 %
Totals(000's)	77,717.07	77,847.65	78,155.38	100.40 %	308.82	0.88 %

Asset Allocation



SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

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

**CONTRA COSTA COUNTY
AS OF JUNE 30, 2021**

CALIFORNIA STATE LOCAL AGENCY INVESTMENT ACCOUNTS	STATE CONTROLLER ACCOUNT NUMBER	ACCOUNT BALANCE	ESTIMATED FAIR VALUE
ACALANES UNION HIGH SCHOOL	75-07-010	1,122,731.19	1,122,824.34
ANTIOCH UNIFIED SCHOOL DISTRICT	75-07-005	889,815.02	889,888.85
BRENTWOOD UNION SCHOOL DISTRICT	75-07-013	8,365,505.35	8,366,199.44
BYRON UNION SCHOOL DISTRICT	75-07-017	178,259.59	178,274.38
CANYON ELEMENTARY SCHOOL DISTRICT	75-07-018	156,984.98	156,998.01
CENTRAL CONTRA COSTA SANITARY DISTRICT	70-07-001	29,700,000.00	29,702,464.21
CONTRA COSTA COMMUNITY COLLEGE	75-07-001	55,760,160.95	55,764,787.37
CONTRA COSTA COUNTY	99-07-000	75,000,000.00	75,006,222.75
CONTRA COSTA COUNTY OFFICE OF EDUCATION	75-07-007	1,380,698.11	1,380,812.67
CONTRA COSTA COUNTY SCHOOL INSURANCE GROUP	35-07-001	2,403,582.51	2,403,781.94
CROCKETT COMMUNITY SERVICES DISTRICT	16-07-004	5,020,505.17	5,020,921.72
DELTA DIABLO SANITATION DISTRICT	70-07-003	78,178.62	78,185.11
EAST CONTRA COSTA REG FEE & FINANCING AUTH	40-07-006	1,082,020.27	1,082,110.05
KENSINGTON FIRE PROTECTION DISTRICT	17-07-011	7,434,297.24	7,434,914.06
KENSINGTON POLICE PROTECTION & COMMUNITY SERVICES DISTRICT	16-07-003	1,570,105.13	1,570,235.40
LAFAYETTE SCHOOL DISTRICT	75-07-012	5,241,220.93	5,241,655.79
MARTINEZ UNIFIED SCHOOL DISTRICT	75-07-011	20,953,029.03	20,954,767.50
MORAGA ORINDA FIRE DISTRICT	17-07-003	13,712,059.73	13,713,197.42
MORAGA SCHOOL DISTRICT	75-07-016	2,879.46	2,879.70
MT DIABLO UNIFIED SCHOOL DISTRICT	75-07-008	3,689,481.25	3,689,787.37
MT VIEW SANITARY DISTRICT	70-07-008	6,905,452.30	6,906,025.25
OAKLEY UNION SCHOOL DISTRICT	75-07-009	266,253.29	266,275.38
ORINDA UNION SCHOOL DISTRICT	75-07-015	3,324,680.22	3,324,956.07
PITTSBURG UNIFIED SCHOOL DISTRICT	75-07-002	37,866.60	37,869.74
RECLAMATION DISTRICT 799	60-07-001	189,013.77	189,029.45
RECLAMATION DISTRICT 800	60-07-003	3,793,355.30	3,793,670.03
RECLAMATION DISTRICT 2026	60-07-005	207,179.45	207,196.64
REDEVELOPMENT AGENCY	65-07-015	0.04	0.04
RODEO -HERCULES FIRE PROTECTION DISTRICT	17-07-001	2,135,995.45	2,136,172.67
SAN RAMON VALLEY UNIFIED SCHOOL DISTRICT	75-07-004	257,987.76	258,009.17
WEST CONTRA COSTA UNIFIED SCHOOL DISTRICT	75-07-014	33,363,617.47	33,366,385.65
	TOTAL	<u>284,222,916.18</u>	<u>284,246,498.16</u>

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

ASSET MANAGEMENT FUNDS

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

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



WFAM GAAP

30 June 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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<u>Roll Forward (WC-Contra Costa County)*</u>	
<u>Shock Analysis (WC-Contra Costa County)*</u>	

The negative yields of two securities, CUSIPs 06051GJX8 and 65479GAD1, were due to pricing.

***Information will be provided upon request.**

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 April 2021 to 30 June 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	44,231,095.18
Net Unrealized Gain/Loss	11,934.15
Market Value + Accrued	44,243,029.33

Portfolio Characteristics

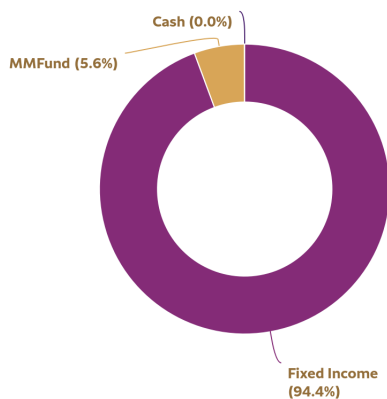
Risk Metric	Value
Cash	24.40
MMFund	2,488,815.81
Fixed Income	41,754,189.12
Duration	0.420
Convexity	-0.012
WAL	0.533
Years to Final Maturity	0.947
Years to Effective Maturity	0.563
Yield	0.176
Book Yield	0.369
Avg Credit Rating	AA+/Aa1/AA+

Issuer Concentration

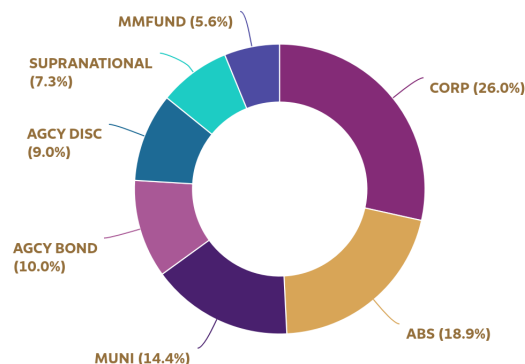
Issuer Concentration	% of Base Market Value + Accrued
Other	66.09%
Farm Credit System	13.56%
Wells Fargo & Company	5.63%
International Bank for Reconstruction and Development	3.42%
Federal Home Loan Mortgage Corporation	3.18%
American Express Company	3.10%
Old Line Funding, LLC	2.71%
---	100.00%

Footnotes: 1,2

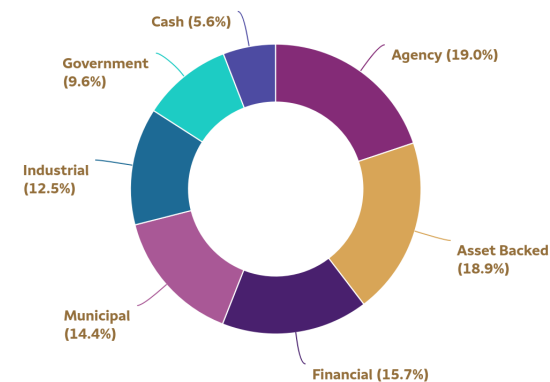
Asset Class (%)



Security Type (%)



Market Sector (%)



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 April 2021 to 30 June 2021

WC-Contra Costa County

Account: XXX235

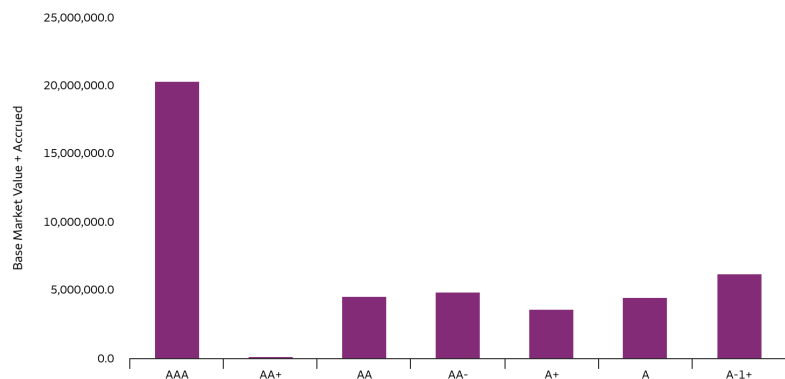
Investment Strategy: Short Duration Fixed Income

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

WELLS
FARGO

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Management

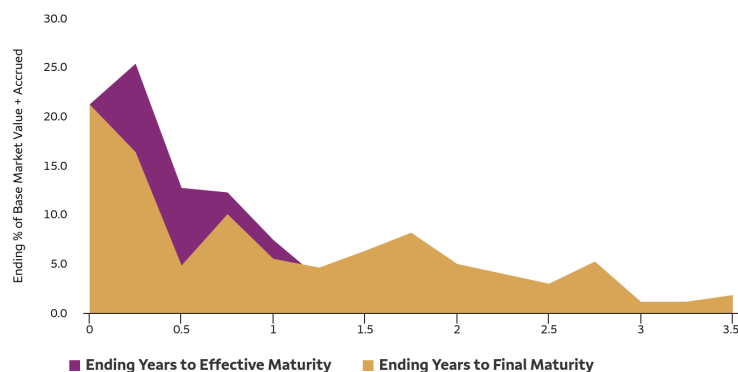
Credit Rating



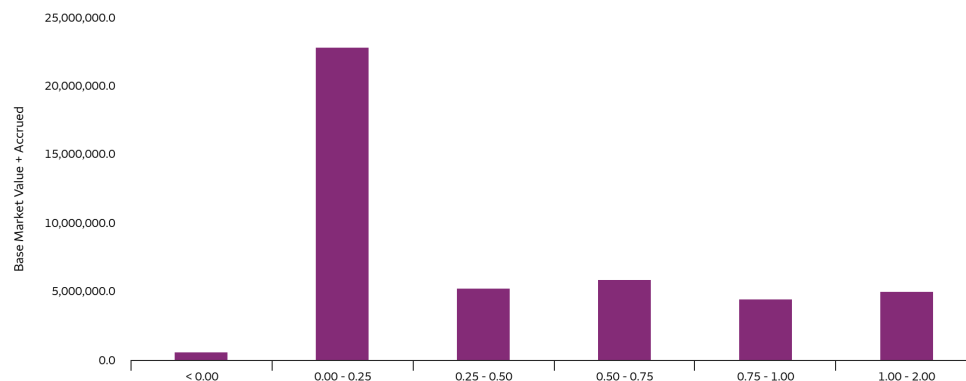
Credit Duration Heat Map

Rating	0 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5 - 7	7 - 10	10 - 15	15 - 30
AAA	57.28%	2.76%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AA	17.22%	4.54%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
A	12.75%	4.09%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BBB	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BB	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
B	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CCC	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CC	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
C	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
NA	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%

Time To Maturity



Duration



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Risk Summary

US Dollar

01 April 2021 to 30 June 2021

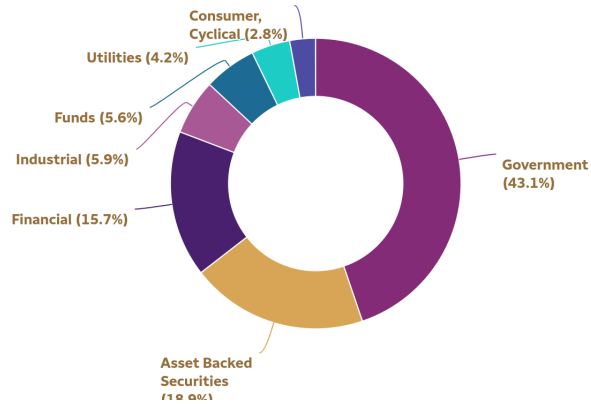
WC-Contra Costa County

Account: XXX235

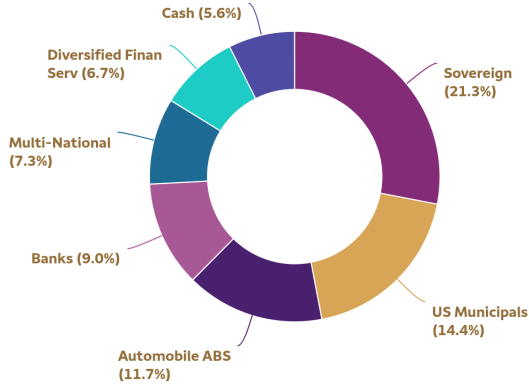
Investment Strategy: Short Duration Fixed Income

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

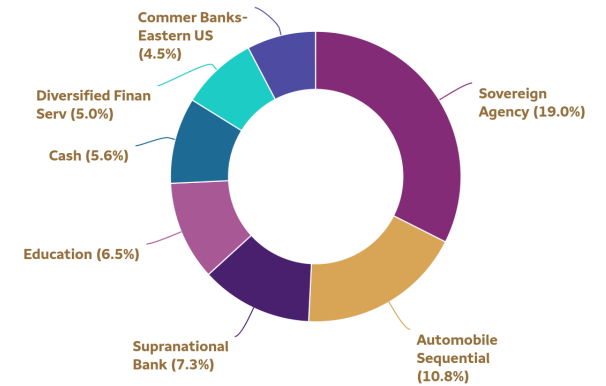
Industry Sector



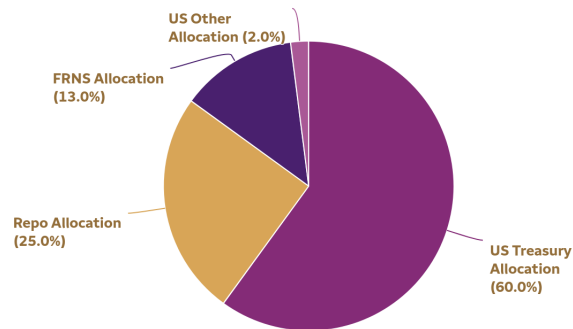
Industry Group



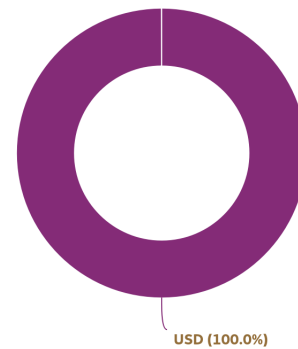
Industry Subgroup



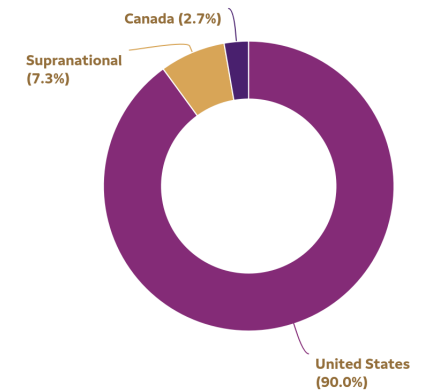
MMF Asset Allocation



Currency



Country



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Risk Summary

US Dollar

01 April 2021 to 30 June 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.

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Performance Summary Gross of Fees

US Dollar

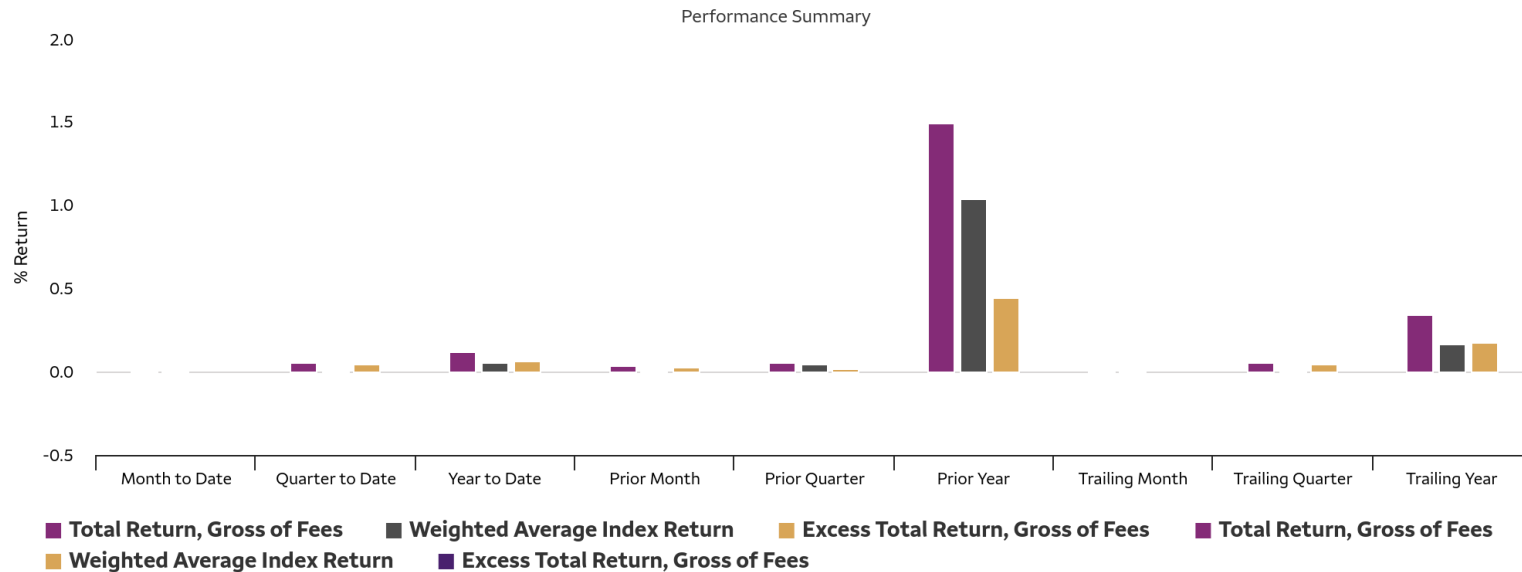
01 April 2021 to 30 June 2021

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	06/01/2021	06/30/2021	-0.01%	-0.01%	0.00%
Quarter to Date	04/01/2021	06/30/2021	0.06%	0.01%	0.05%
Year to Date	01/01/2021	06/30/2021	0.12%	0.05%	0.07%
Prior Month	05/01/2021	05/31/2021	0.04%	0.01%	0.03%
Prior Quarter	01/01/2021	03/31/2021	0.06%	0.04%	0.02%
Prior Year	01/01/2020	12/31/2020	1.49%	1.05%	0.45%
Trailing Month	06/01/2021	06/30/2021	-0.01%	-0.01%	0.00%
Trailing Quarter	04/01/2021	06/30/2021	0.06%	0.01%	0.05%
Trailing Year	07/01/2020	06/30/2021	0.35%	0.17%	0.18%

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

Gross of Fees (includes trading).

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

Performance Summary

Gross of Fees

US Dollar

01 April 2021 to 30 June 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

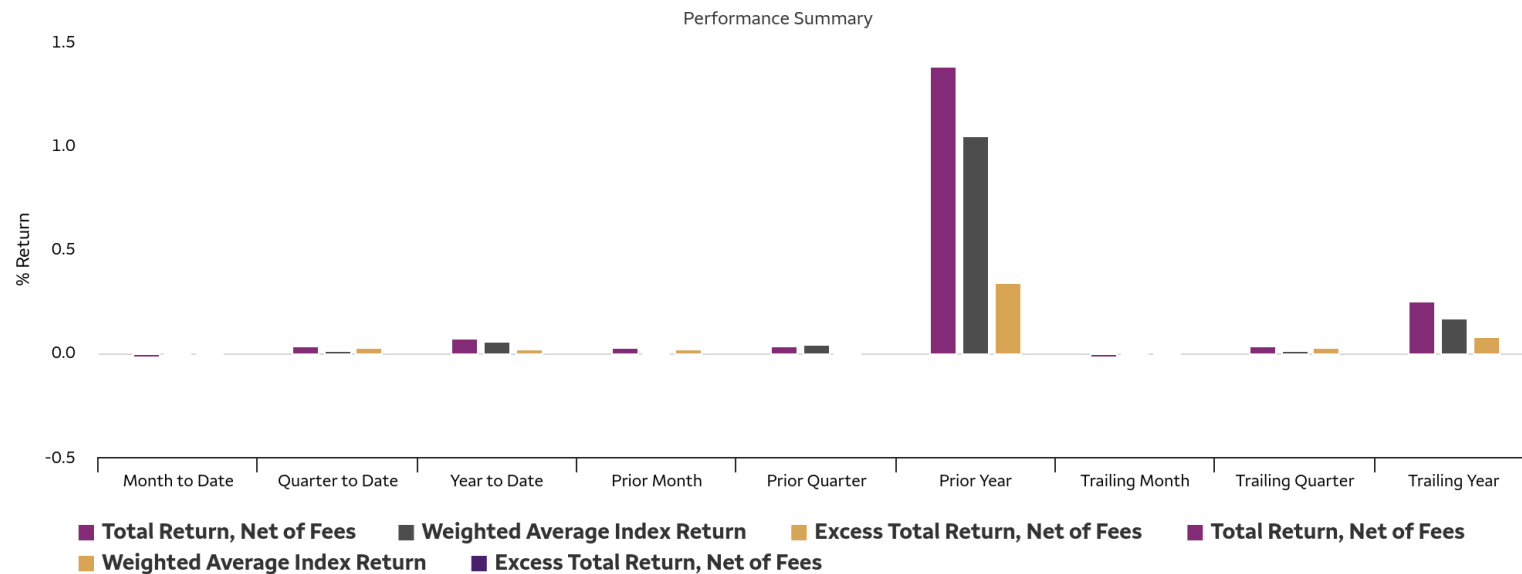
01 April 2021 to 30 June 2021

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	06/01/2021	06/30/2021	-0.01%	-0.01%	-0.01%
Quarter to Date	04/01/2021	06/30/2021	0.03%	0.01%	0.03%
Year to Date	01/01/2021	06/30/2021	0.07%	0.05%	0.02%
Prior Month	05/01/2021	05/31/2021	0.03%	0.01%	0.02%
Prior Quarter	01/01/2021	03/31/2021	0.04%	0.04%	-0.01%
Prior Year	01/01/2020	12/31/2020	1.38%	1.05%	0.34%
Trailing Month	06/01/2021	06/30/2021	-0.01%	-0.01%	-0.01%
Trailing Quarter	04/01/2021	06/30/2021	0.03%	0.01%	0.03%
Trailing Year	07/01/2020	06/30/2021	0.25%	0.17%	0.08%

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

Net of Fees (includes management and trading).

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

Performance Summary Net of Fees

US Dollar

01 April 2021 to 30 June 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.

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

GAAP FX Financials

US Dollar

01 April 2021 to 30 June 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	
		03/31/2021	06/30/2021
Book Value		44,086,033.80	44,120,654.43
Accrued Balance		164,200.32	110,440.75
Book Value + Accrued		44,250,234.12	44,231,095.18
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		39,930.14	11,934.15
Carrying Value and Accrued		44,290,164.27	44,243,029.33

Income Statement	WC-Contra Costa County	
	Begin Date	End Date
	04/01/2021	06/30/2021
Net Amortization/Accretion Income		-99,993.65
Interest Income	154,103.69	
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		154,103.69
Net FX Realized Gain/Loss	0.00	
Net Market Realized Gain/Loss	-0.01	
Net Total Holding Gain/Loss	0.00	
Total Impairment Loss	0.00	
Net Total Gain/Loss		-0.01
Expense	-10,639.02	
Net Income		43,471.01
Transfers In/Out		-62,609.95
Change in FX Unrealized Gain/Loss		0.00
Change in Market Unrealized Gain/Loss		-27,995.99

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GAAP FX Financials

US Dollar

01 April 2021 to 30 June 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	End Date
	04/01/2021	06/30/2021
Net Income		43,471.01
Amortization/Accretion on MS	97,463.55	
Change in Accrued on MS	65,340.46	
Net Gain/Loss on MS	0.01	
Change in Unrealized G/L on CE	81.61	
Subtotal		162,885.62
Purchase of MS	-13,123,496.34	
Purchased Accrued of MS	-16,679.22	
Sales of MS	1,207,697.56	
Sold Accrued of MS	0.00	
Maturities of MS	14,565,000.00	
Net Purchases/Sales		2,632,522.00
Transfers of Cash & CE		-62,609.95
Total Change in Cash & CE		2,776,268.68
Beginning Cash & CE		712,553.47
Ending Cash & CE		3,488,822.15

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Income Detail

US Dollar

01 April 2021 to 30 June 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
03066RAB1 AMCAR 2021-2 A2	800,000.00 0.26	05/17/2022 11/18/2024	0.00 06/16/2021	86.67 0.63	0.00	0.00 87.30
0258M0EH8 AMERICAN EXPRESS CREDIT CORP	700,000.00 0.83	01/31/2022 03/03/2022	0.00 05/21/2021	674.59 -567.25	0.00	0.00 107.35
02582JJH4 AMXCA 2018-8 A	665,000.00 3.18	09/14/2021 09/15/2021	0.00 06/18/2020	5,286.75 -4,613.18	0.00	0.00 673.57
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	0.00 3.50	05/17/2022 05/17/2022	0.00 06/29/2020	3,129.66 -2,498.00	0.00	0.00 631.66
06051GHH5 BANK OF AMERICA CORP	0.00 3.50	05/17/2022 05/17/2022	0.00 06/29/2020	0.00 0.00	0.00	0.00 0.00
06051GJX8 BANK OF AMERICA CORP	500,000.00 0.55	05/28/2023 05/28/2024	0.00 05/28/2021	258.25 0.00	0.00	0.00 258.25
06406RAM9 BANK OF NEW YORK MELLON CORP	650,000.00 1.85	01/02/2023 01/27/2023	0.00 03/26/2021	3,006.25 -2,594.55	0.00	0.00 411.70
09247XAH4 BLACKROCK INC	0.00 4.25	05/24/2021 05/24/2021	0.00 06/01/2020	2,815.63 -2,579.41	0.00	0.00 236.22
13063DWC8 CALIFORNIA ST	0.00 3.00	05/01/2021 05/01/2021	0.00 09/09/2020	1,250.00 -1,175.64	0.00	0.00 74.36
14315NAC4 CARMX 2019-1 A3	607,913.77 3.05	01/13/2022 03/15/2024	0.00 04/09/2021	4,723.34 -4,704.80	0.00	0.00 18.54
14575TDV1 CARSON CALIF REDEV AGY SUCCESSOR AGY TAX ALLOCATIO	250,000.00 0.81	08/01/2021 08/01/2021	0.00 09/03/2020	505.63 0.00	0.00	0.00 505.63
CCYUSD Cash	-0.62 0.00	06/30/2021 06/30/2021	-62,609.95 ---	0.00 0.00	0.00	-10,639.02 -10,639.02
14913Q2W8 CATERPILLAR FINANCIAL SERVICES CORP	0.00 2.65	05/17/2021 05/17/2021	0.00 07/01/2020	1,811.57 -1,558.12	0.00	0.00 253.45
14913Q2W8 CATERPILLAR FINANCIAL SERVICES CORP	0.00 2.65	05/17/2021 05/17/2021	0.00 10/08/2020	507.92 -458.65	0.00	0.00 49.27
14913R2N6 CATERPILLAR FINANCIAL SERVICES CORP	700,000.00 0.17	11/17/2022 11/17/2022	0.00 05/21/2021	136.49 -31.60	0.00	0.00 104.90
15189XAP3 CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	0.00 1.85	06/01/2021 06/01/2021	0.00 10/08/2020	1,079.16 -931.89	0.00	0.00 147.28
808513AV7 CHARLES SCHWAB CORP	0.00 0.50	05/21/2021 05/21/2021	0.00 12/05/2019	498.20 -34.51	0.00	0.00 463.68
166756AG1 CHEVRON USA INC	400,000.00 0.28	08/12/2022 08/12/2022	0.00 08/12/2020	295.79 0.00	0.00	0.00 295.79
17325FAQ1 CITIBANK NA	0.00 3.40	07/23/2021 07/23/2021	0.00 07/01/2020	5,421.11 -4,882.35	0.00	0.00 538.76
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 -1,990.97	0.00	0.00 259.03

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Income Detail

US Dollar

01 April 2021 to 30 June 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
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 -2,071.41	0.00	0.00 178.59
244199BE4 DEERE & CO	700,000.00 2.60	03/08/2022 06/08/2022	0.00 06/10/2021	1,061.67 -991.57	0.00	0.00 70.10
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	4,164.79 -3,765.44	0.00	0.00 399.35
313313DU9 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00 0.00	04/01/2021 04/01/2021	0.00 04/02/2020	0.00 0.00	0.00	0.00 0.00
313313EA2 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00 0.00	04/07/2021 04/07/2021	0.00 05/28/2020	0.00 31.67	0.00	0.00 31.67
313313KF4 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 0.00	08/10/2021 08/10/2021	0.00 09/08/2020	0.00 379.17	0.00	0.00 379.17
3133EKR73 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 0.14	09/23/2021 09/23/2021	0.00 09/23/2019	484.56 0.00	0.00	0.00 484.56
313313MK1 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 0.00	10/01/2021 10/01/2021	0.00 11/18/2020	0.00 303.33	0.00	0.00 303.33
313313JQ2 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 0.00	07/26/2021 07/26/2021	0.00 11/30/2020	0.00 252.78	0.00	0.00 252.78
313313JY5 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 0.00	08/03/2021 08/03/2021	0.00 12/18/2020	0.00 252.78	0.00	0.00 252.78
3133EMTK8 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 0.08	03/16/2022 03/16/2022	0.00 03/16/2021	200.00 18.70	0.00	0.00 218.70
313385GB6 FEDERAL HOME LOAN BANKS	0.00 0.00	05/26/2021 05/26/2021	0.00 05/26/2020	0.00 282.64	0.00	0.00 282.64
3130A1W95 FEDERAL HOME LOAN BANKS	0.00 2.25	06/11/2021 06/11/2021	0.00 02/06/2020	4,375.00 -1,360.71	0.00	0.00 3,014.29
313378JP7 FEDERAL HOME LOAN BANKS	1,000,000.00 2.38	09/10/2021 09/10/2021	0.00 10/28/2019	5,937.50 -1,737.39	0.00	0.00 4,200.11
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 -3,475.29	0.00	0.00 462.21
341081GD3 FLORIDA POWER & LIGHT CO	600,000.00 0.27	05/10/2023 05/10/2023	0.00 05/10/2021	233.04 0.00	0.00	0.00 233.04
34153P7G7 FLORIDA ST BRD ED PUB ED	0.00 5.00	06/01/2021 06/01/2021	0.00 04/20/2020	6,250.00 -5,171.89	0.00	0.00 1,078.11
34531MAD0 FORDL 2020-A A3	590,000.00 1.85	10/28/2021 03/15/2023	0.00 01/28/2020	2,728.74 2.77	0.00	0.00 2,731.51
376087FW7 GILROY CALIF UNI SCH DIST	500,000.00 1.72	08/01/2021 08/01/2021	0.00 10/31/2019	2,151.25 0.00	0.00	0.00 2,151.25
378460YA1 GLENDALE CALIF UNI SCH DIST	150,000.00 0.92	09/01/2021 09/01/2021	0.00 06/02/2020	345.38 0.00	0.00	0.00 345.38

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Income Detail

US Dollar

01 April 2021 to 30 June 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
36256UAD0	0.00	04/20/2021	0.00	54.07	0.00	0.00
GMALT 2019-1 A3	2.98	12/20/2021	01/24/2020	-14.34		39.73
36258NAC6	500,000.00	03/12/2022	0.00	2,300.01	0.00	0.00
GMCAR 2020-1 A3	1.84	09/16/2024	02/17/2021	-878.28		1,421.73
38346LUD6	1,000,000.00	07/13/2021	0.00	0.00	0.00	0.00
Gotham Funding Corporation	0.00	07/13/2021	04/22/2021	213.89		213.89
43813DAB4	308,693.47	09/11/2021	0.00	750.39	-0.01	0.00
HAROT 2020-2 A2	0.74	11/15/2022	11/23/2020	-572.69		177.69
427866BA5	0.00	05/15/2021	0.00	2,652.22	0.00	0.00
HERSHEY CO	3.10	05/15/2021	10/08/2020	-2,444.31		207.91
438516CD6	500,000.00	08/19/2021	0.00	500.98	0.00	0.00
HONEYWELL INTERNATIONAL INC	0.38	08/19/2022	08/19/2020	0.00		500.98
4581XOCN6	1,000,000.00	04/14/2022	0.00	2,965.28	0.00	0.00
INTER-AMERICAN DEVELOPMENT BANK	1.75	04/14/2022	04/30/2021	-2,739.37		225.91
459058GH0	1,000,000.00	07/23/2021	0.00	6,875.00	0.00	0.00
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	2.75	07/23/2021	07/31/2020	-6,370.00		505.00
459058JV6	500,000.00	04/20/2023	0.00	60.76	0.00	0.00
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	0.13	04/20/2023	05/26/2021	33.72		94.48
45950KCW8	700,000.00	06/30/2023	0.00	2.72	0.00	0.00
INTERNATIONAL FINANCE CORP	0.14	06/30/2023	06/30/2021	0.00		2.72
24422EUV9	0.00	06/07/2021	0.00	2,951.67	0.00	0.00
JOHN DEERE CAPITAL CORP	2.30	06/07/2021	04/01/2021	-2,744.00		207.67
46647PAS5	0.00	06/18/2022	0.00	5,261.24	0.00	0.00
JPMORGAN CHASE & CO	3.51	06/18/2022	02/04/2021	-4,987.34		273.90
46647PAS5	0.00	06/18/2022	0.00	0.00	0.00	0.00
JPMORGAN CHASE & CO	3.51	06/18/2022	02/04/2021	0.00		0.00
46625HJD3	650,000.00	01/24/2022	0.00	162.50	0.00	0.00
JPMORGAN CHASE & CO	4.50	01/24/2022	06/29/2021	-153.82		8.68
542424WH5	500,000.00	07/15/2021	0.00	5,000.00	0.00	0.00
LONG BEACH CALIF HBR REV	4.00	07/15/2021	05/19/2020	-3,768.31		1,231.69
58772TAC4	0.00	04/25/2021	0.00	84.85	-0.01	0.00
MBALT 2019-A A3	3.10	11/15/2021	07/29/2019	-49.42		35.42
58769KAC8	400,000.00	07/21/2022	0.00	4.89	0.00	0.00
MBALT 2021-B A2	0.22	01/16/2024	06/29/2021	0.17		5.06
58769TAD7	433,415.93	02/07/2022	0.00	2,242.52	0.00	0.00
MBART 2019-1 A3	1.94	03/15/2024	03/26/2021	-1,281.57		960.94
65479GAD1	99,703.01	10/10/2021	0.00	406.88	0.00	0.00
NAROT 2018-B A3	3.06	03/15/2023	05/17/2021	-308.02		98.85
65479HAC1	434,412.23	01/20/2022	0.00	3,067.82	-0.01	0.00
NAROT 2019-B A3	2.50	11/15/2023	12/07/2020	-3,118.80		-50.98
63743HEV0	500,000.00	02/16/2023	0.00	64.42	0.00	0.00
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	0.22	02/16/2023	06/08/2021	9.86		74.28

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Income Detail

US Dollar

01 April 2021 to 30 June 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
63743HEV0 NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	250,000.00 0.22	02/16/2023 02/16/2023	0.00 06/25/2021	6.13 1.30	0.00	0.00 7.43
665859AN4 NORTHERN TRUST CORP	100,000.00 2.38	08/02/2022 08/02/2022	0.00 03/26/2021	593.75 -540.11	0.00	0.00 53.64
67066GAK0 NVIDIA CORP	600,000.00 0.31	06/15/2022 06/15/2023	0.00 06/16/2021	77.25 0.00	0.00	0.00 77.25
678858BW0 OKLAHOMA GAS AND ELECTRIC CO	490,000.00 0.55	11/26/2021 05/26/2023	0.00 05/27/2021	255.92 0.00	0.00	0.00 255.92
67983TW85 Old Line Funding, LLC	1,200,000.00 0.00	09/08/2021 09/08/2021	0.00 05/20/2021	0.00 140.00	0.00	0.00 140.00
69371RQ33 PACCAR FINANCIAL CORP	600,000.00 2.00	09/26/2022 09/26/2022	0.00 03/25/2021	3,000.00 -2,578.11	0.00	0.00 421.89
CCYUSD Payable	0.00 0.00	06/30/2021 06/30/2021	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 -3,726.07	0.00	0.00 736.43
CCYUSD Receivable	25.02 0.00	06/30/2021 06/30/2021	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	3,750.00 -3,573.51	0.00	0.00 176.49
797686EK4 SAN FRANCISCO CALIF MUN TRANSN AGY REV	835,000.00 0.25	03/01/2023 03/01/2023	0.00 02/23/2021	519.79 0.00	0.00	0.00 519.79
798153NA6 SAN JOSE CALIF FING AUTH LEASE REV	0.00 0.42	06/01/2021 06/01/2021	0.00 09/24/2020	547.30 0.00	0.00	0.00 547.30
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
80286XAB0 SDART 2021-2 A2	800,000.00 0.28	01/09/2022 04/15/2024	0.00 05/26/2021	217.78 0.51	0.00	0.00 218.28
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	0.00 1.95	05/19/2021 05/19/2021	0.00 12/16/2020	1,820.00 -1,629.82	0.00	0.00 190.18
89231AAD3 TAOT 2018-C A3	273,143.12 3.02	09/18/2021 12/15/2022	0.00 07/29/2019	2,580.59 -1,199.52	0.00	0.00 1,381.07
89190GAB3 TAOT 2021-B A2	475,000.00 0.14	05/24/2022 01/16/2024	0.00 06/14/2021	31.40 0.23	0.00	0.00 31.64
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	0.00 1.90	04/08/2021 04/08/2021	0.00 08/30/2019	184.72 -10.79	0.00	0.00 173.93

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Income Detail

US Dollar

01 April 2021 to 30 June 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
89236THN8 TOYOTA MOTOR CREDIT CORP	600,000.00 0.36	10/14/2022 10/14/2022	0.00 04/20/2021	428.00 -203.25	0.00	0.00 224.75
86787EBE6 TRUIST BANK	0.00 2.80	04/17/2022 05/17/2022	0.00 06/01/2020	2,504.44 -1,899.57	0.00	0.00 604.88
86787EBE6 TRUIST BANK	700,000.00 2.80	04/17/2022 05/17/2022	0.00 06/01/2020	2,395.56 -1,858.27	0.00	0.00 537.29
912828Q78 UNITED STATES TREASURY	0.00 1.38	04/30/2021 04/30/2021	0.00 10/25/2019	1,101.52 198.70	0.00	0.00 1,300.22
912828S27 UNITED STATES TREASURY	0.00 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
9128286U9 UNITED STATES TREASURY	0.00 2.13	05/15/2022 05/15/2022	0.00 11/30/2020	2,582.87 -2,404.96	0.00	0.00 177.92
9128286U9 UNITED STATES TREASURY	1,000,000.00 2.13	05/15/2022 05/15/2022	0.00 11/30/2020	2,713.99 -2,568.93	0.00	0.00 145.06
90331HPK3 US BANK NA	750,000.00 0.37	12/21/2021 01/21/2022	0.00 01/21/2020	709.56 0.00	0.00	0.00 709.56
92867XAD8 VWALT 2019-A A3	840,463.66 1.99	11/04/2021 11/21/2022	0.00 01/08/2021	4,222.94 -2,902.93	0.00	0.00 1,320.01
92348XAB1 VZOT 2018-A A1B	235,740.14 0.33	09/21/2021 04/20/2023	0.00 10/10/2018	285.42 0.00	0.01	0.00 285.43
92348AAA3 VZOT 2019-C A1A	450,000.00 1.94	05/06/2022 04/22/2024	0.00 03/25/2021	2,182.50 -1,095.90	0.00	0.00 1,086.60
94975P405 WELLSFARGO:GOVT MM I	2,488,815.81 0.01	06/30/2021 06/30/2021	0.00 ---	52.15 0.00	0.00	0.00 52.15
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	413,333.83 0.55	10/10/2021 07/17/2023	0.00 12/04/2020	710.33 -534.03	0.01	0.00 176.31
---	43,925,659.36	01/22/2022	-62,609.95	154,103.69	-0.01	-10,639.02
---	1.14	06/11/2022	---	-99,993.65		43,471.01

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

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Balance Sheet Classification

US Dollar

01 April 2021 to 30 June 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
94975P405 WELLSFARGO:GOVT MM I	2,488,815.81 1.0000	06/30/2021 0.01	06/30/2021	AAA Cash	0.01 0.01	2,488,815.81 2,488,815.81 0.00	2,488,815.81 0.00 2,488,815.81
CCYUSD Receivable	25.02 1.0000	06/30/2021 0.00	06/30/2021	AAA Cash	0.00 0.00	25.02 25.02 0.00	25.02 0.00 25.02
CCYUSD Cash	-0.62 1.0000	06/30/2021 0.00	06/30/2021	AAA Cash	0.00 0.00	-0.62 -0.62 0.00	-0.62 0.00 -0.62
38346LUD6 Gotham Funding Corporation	1,000,000.00 99.9982	07/13/2021 0.00	07/13/2021	A-1+ Financial	0.11 0.05	999,749.44 999,963.33 18.61	999,981.94 0.00 999,981.94
---	3,488,840.21	07/04/2021	07/04/2021	AAA	0.04	3,488,589.65	3,488,822.15
---	29.3753	0.01	---	---	0.02	3,488,803.54 18.61	0.00 3,488,822.15

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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
46625HJD3 JPMORGAN CHASE & CO	650,000.00 102.4041	01/24/2022 4.50	01/24/2022	AA- Financial	0.15 0.25	666,074.50 665,920.68 -294.03	665,626.65 12,756.25 678,382.90
244199BE4 DEERE & CO	700,000.00 101.6488	06/08/2022 2.60	03/08/2022	A Industrial	0.14 0.20	712,796.00 711,804.43 -262.83	711,541.60 1,162.78 712,704.38
313378JP7 FEDERAL HOME LOAN BANKS	1,000,000.00 100.4408	09/10/2021 2.38	09/10/2021	AAA Agency	1.66 0.11	1,013,040.00 1,001,355.55 3,052.45	1,004,408.00 7,322.92 1,011,730.92
22546QAR8 CREDIT SUISSE AG (NEW YORK BRANCH)	300,000.00 100.9083	10/29/2021 3.00	10/29/2021	AA- Financial	0.33 0.25	308,664.00 302,625.45 99.45	302,724.90 1,550.00 304,274.90
22546QAR8 CREDIT SUISSE AG (NEW YORK BRANCH)	300,000.00 100.9083	10/29/2021 3.00	10/29/2021	AA- Financial	0.23 0.25	308,058.00 302,731.53 -6.63	302,724.90 1,550.00 304,274.90
30231GAJ1 EXXON MOBIL CORP	695,000.00 101.1323	03/06/2022 2.40	01/06/2022	AA Industrial	0.20 0.20	706,627.35 702,820.53 48.95	702,869.48 5,321.67 708,191.16
3137EAEC9 FEDERAL HOME LOAN MORTGAGE CORP	1,400,000.00 100.1246	08/12/2021 1.13	08/12/2021	AAA Agency	0.13 0.06	1,410,693.20 1,401,603.98 140.42	1,401,744.40 6,081.25 1,407,825.65

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Balance Sheet Classification

US Dollar

01 April 2021 to 30 June 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
4581XOCN6 INTER-AMERICAN DEVELOPMENT BANK	1,000,000.00 101.2872	04/14/2022 1.75	04/14/2022	AAA Government	0.13 0.12	1,015,420.00 1,012,680.63 191.37	1,012,872.00 3,743.06 1,016,615.06
69353REY0 PNC BANK NA	700,000.00 100.8464	12/09/2021 2.55	11/09/2021	A+ Financial	0.40 0.19	720,391.00 705,363.90 560.90	705,924.80 1,090.83 707,015.63
0258M0EH8 AMERICAN EXPRESS CREDIT CORP	700,000.00 100.4095	03/03/2022 0.83	01/31/2022	A Industrial	0.12 0.17	703,528.00 702,960.75 -94.25	702,866.50 451.07 703,317.57
459058GH0 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1,000,000.00 100.1546	07/23/2021 2.75	07/23/2021	AAA Government	0.19 0.33	1,024,990.00 1,001,540.00 6.00	1,001,546.00 12,069.44 1,013,615.44
02582JJH4 AMXCA 2018-8 A	665,000.00 100.6273	09/15/2021 3.18	09/14/2021	AAA Asset Backed	0.36 0.17	688,015.23 668,852.77 318.64	669,171.41 939.87 670,111.28
9128286U9 UNITED STATES TREASURY	1,000,000.00 101.7656	05/15/2022 2.13	05/15/2022	AAA Government	0.13 0.10	1,029,023.44 1,017,381.27 274.73	1,017,656.00 2,713.99 1,020,369.99
86787EBE6 TRUIST BANK	700,000.00 102.0371	05/17/2022 2.80	04/17/2022	A+ Financial	0.63 0.24	728,287.00 711,975.52 2,284.18	714,259.70 2,395.56 716,655.26
3133EKR73 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 100.0263	09/23/2021 0.14	09/23/2021	AAA Agency	0.14 0.03	1,000,000.00 1,000,000.00 263.00	1,000,263.00 30.64 1,000,293.64
376087FW7 GILROY CALIF UNI SCH DIST	500,000.00 100.1200	08/01/2021 1.72	08/01/2021	AA- Municipal	1.72 0.31	500,000.00 500,000.00 600.00	500,600.00 3,585.42 504,185.42
90331HPK3 US BANK NA	750,000.00 100.0844	01/21/2022 0.37	12/21/2021	AA- Financial	0.37 0.16	750,000.00 750,000.00 633.00	750,633.00 541.38 751,174.38
032556GM8 ANAHEIM CALIF HSG & PUB IMPT AUTH REV	630,000.00 100.3120	10/01/2021 1.65	10/01/2021	AA- Municipal	1.65 0.40	630,000.00 630,000.00 1,965.60	631,965.60 2,594.03 634,559.63
786089JA1 SACRAMENTO CALIF WTR REV	550,000.00 100.2180	09/01/2021 1.47	09/01/2021	AA Municipal	1.47 0.17	550,000.00 550,000.00 1,199.00	551,199.00 2,689.50 553,888.50
799055QQ4 SAN MATEO FOSTER CITY CALIF SCH DIST	500,000.00 100.0720	08/01/2021 1.06	08/01/2021	AAA Municipal	1.06 0.21	500,000.00 500,000.00 360.00	500,360.00 2,212.50 502,572.50
9523472B7 WEST CONTRA COSTA CALIF UNI SCH DIST	535,000.00 100.0930	08/01/2021 1.28	08/01/2021	AA- Municipal	1.28 0.19	535,000.00 535,000.00 497.55	535,497.55 2,862.25 538,359.80
542424WH5 LONG BEACH CALIF HBR REV	500,000.00 100.1420	07/15/2021 4.00	07/15/2021	AA Municipal	0.95 0.57	517,475.00 500,579.74 130.26	500,710.00 9,222.22 509,932.22

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Balance Sheet Classification

US Dollar

01 April 2021 to 30 June 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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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
378460YA1 GLENDALE CALIF UNI SCH DIST	150,000.00 100.1210	09/01/2021 0.92	09/01/2021	AA+ Municipal	0.92 0.20	150,000.00 150,000.00 181.50	150,181.50 460.50 150,642.00
845389JD8 SOUTHWESTERN CMNTY COLLEGE DIST CALIF	665,000.00 100.0110	08/01/2021 0.37	08/01/2021	AA Municipal	0.37 0.23	665,000.00 665,000.00 73.15	665,073.15 1,022.44 666,095.59
14575TDV1 CARSON CALIF REDEV AGY SUCCESSOR AGY TAX ALLOCATIO	250,000.00 100.0320	08/01/2021 0.81	08/01/2021	A+ Municipal	0.81 0.43	250,000.00 250,000.00 80.00	250,080.00 842.71 250,922.71
313313KF4 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 99.9956	08/10/2021 0.00	08/10/2021	A-1+ Agency	0.15 0.04	998,600.00 999,833.33 122.67	999,956.00 0.00 999,956.00
313313JY5 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 99.9963	08/03/2021 0.00	08/03/2021	A-1+ Agency	0.10 0.04	999,366.67 999,908.33 54.67	999,963.00 0.00 999,963.00
891371AA4 TORRANCE CALIF JT PWRS FING AUTH LEASE REV	410,000.00 100.2480	10/01/2021 1.24	10/01/2021	AA Municipal	1.24 0.24	410,000.00 410,000.00 1,016.80	411,016.80 3,513.60 414,530.40
313313MK1 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 99.9872	10/01/2021 0.00	10/01/2021	A-1+ Agency	0.12 0.05	998,943.33 999,693.33 178.67	999,872.00 0.00 999,872.00
313313JQ2 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 99.9979	07/26/2021 0.00	07/26/2021	A-1+ Agency	0.10 0.03	999,338.89 999,930.56 48.44	999,979.00 0.00 999,979.00
3133EMTK8 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 100.0014	03/16/2022 0.08	03/16/2022	AAA Agency	0.09 0.08	999,925.00 999,946.99 67.01	1,000,014.00 233.33 1,000,247.33
67983TW85 Old Line Funding, LLC	1,200,000.00 99.9800	09/08/2021 0.00	09/08/2021	A-1+ Financial	0.10 0.10	1,199,630.00 1,199,770.00 -10.34	1,199,759.66 0.00 1,199,759.66
---	23,450,000.00	11/03/2021	10/26/2021	AA+	0.45	23,688,886.61	23,563,059.61
---	100.4877	1.41		---	0.16	23,549,279.26 13,780.35	88,959.20 23,652,018.81

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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	100,000.00 102.3188	08/02/2022 2.38	08/02/2022	A+ Financial	0.20 0.24	102,932.00 102,356.28 -37.48	102,318.80 982.99 103,301.79
65479GAD1 NAROT 2018-B A3	99,703.01 101.0982	03/15/2023 3.06	10/10/2021	AAA Asset Backed	0.56 -0.80	100,855.82 100,712.91 85.05	100,797.96 135.60 100,933.56

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Balance Sheet Classification

US Dollar

01 April 2021 to 30 June 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
89231AAD3 TAOT 2018-C A3	273,143.12 100.7217	12/15/2022 3.02	09/18/2021	AAA Asset Backed	1.80 0.35	277,314.95 274,168.17 946.33	275,114.50 366.62 275,481.12
92348XAB1 VZOT 2018-A A1B	235,740.14 100.0460	04/20/2023 0.33	09/21/2021	AAA Asset Backed	0.34 0.14	235,740.14 235,740.14 108.37	235,848.51 21.83 235,870.34
14315NAC4 CARMX 2019-1 A3	607,913.77 101.5345	03/15/2024 3.05	01/13/2022	AAA Asset Backed	0.71 0.22	619,145.92 617,630.04 -387.90	617,242.14 824.06 618,066.21
65479HAC1 NAROT 2019-B A3	434,412.23 101.3641	11/15/2023 2.50	01/20/2022	AAA Asset Backed	0.46 0.05	443,287.13 441,001.85 -663.93	440,337.92 482.68 440,820.60
58769TAD7 MBART 2019-1 A3	433,415.93 101.0638	03/15/2024 1.94	02/07/2022	AAA Asset Backed	0.30 0.21	439,510.85 438,688.58 -661.84	438,026.74 373.70 438,400.44
69371RQ33 PACCAR FINANCIAL CORP	600,000.00 102.0396	09/26/2022 2.00	09/26/2022	A+ Industrial	0.27 0.35	615,582.00 612,805.57 -567.97	612,237.60 3,166.67 615,404.27
92867XAD8 VWALT 2019-A A3	840,463.66 100.6217	11/21/2022 1.99	11/04/2021	AAA Asset Backed	-0.61 0.19	852,972.12 847,637.63 -1,948.64	845,688.99 511.05 846,200.04
92348AAA3 VZOT 2019-C A1A	450,000.00 101.4153	04/22/2024 1.94	05/06/2022	AAA Asset Backed	0.03 0.26	458,050.78 456,866.13 -497.33	456,368.80 266.75 456,635.55
36258NAC6 GMCAR 2020-1 A3	500,000.00 101.1090	09/16/2024 1.84	03/12/2022	AAA Asset Backed	0.31 0.26	509,082.03 507,788.73 -2,243.93	505,544.80 383.33 505,928.13
06406RAM9 BANK OF NEW YORK MELLON CORP	650,000.00 102.3322	01/27/2023 1.85	01/02/2023	AA- Financial	0.24 0.28	668,447.00 665,681.38 -522.08	665,159.30 5,144.03 670,303.33
34531MADO FORDL 2020-A A3	590,000.00 100.5253	03/15/2023 1.85	10/28/2021	AAA Asset Backed	1.86 0.24	589,971.33 589,991.23 3,107.80	593,099.03 485.11 593,584.15
43813DAB4 HAROT 2020-2 A2	308,693.47 100.1240	11/15/2022 0.74	09/11/2021	AAA Asset Backed	0.22 0.13	309,537.56 309,093.30 -16.99	309,076.31 101.53 309,177.84
98163WAG1 WOART 2020-B A2A	413,333.83 100.1040	07/17/2023 0.55	10/10/2021	AAA Asset Backed	0.18 0.18	414,238.00 413,832.48 -68.78	413,763.69 101.04 413,864.73
166756AG1 CHEVRON USA INC	400,000.00 100.1810	08/12/2022 0.28	08/12/2022	AA Industrial	0.28 0.14	400,000.00 400,000.00 724.00	400,724.00 154.17 400,878.17
438516CD6 HONEYWELL INTERNATIONAL INC	500,000.00 100.0322	08/19/2022 0.38	08/19/2021	A Industrial	0.39 0.15	500,000.00 500,000.00 161.00	500,161.00 226.72 500,387.72

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Balance Sheet Classification

US Dollar

01 April 2021 to 30 June 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
275282PP0 EAST SIDE UN HIGH SCH DIST CALIF SANTA CLARA CNTY	500,000.00 100.1480	08/01/2022 0.45	08/01/2022	AA Municipal	0.45 0.31	500,000.00 500,000.00 740.00	500,740.00 943.75 501,683.75
89236THN8 TOYOTA MOTOR CREDIT CORP	600,000.00 100.3360	10/14/2022 0.36	10/14/2022	A+ Industrial	0.19 0.17	601,530.00 601,326.75 689.25	602,016.00 463.00 602,478.99
797686EK4 SAN FRANCISCO CALIF MUN TRANSN AGY REV	835,000.00 99.8570	03/01/2023 0.25	03/01/2023	AA Municipal	0.25 0.34	835,000.00 835,000.00 -1,194.05	833,805.95 739.25 834,545.20
63743HEV0 NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	500,000.00 100.0000	02/16/2023 0.22	02/16/2023	A Utility	0.25 0.32	499,735.00 499,744.86 255.14	500,000.00 134.98 500,134.98
63743HEV0 NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	250,000.00 100.0000	02/16/2023 0.22	02/16/2023	A Utility	0.25 0.32	249,870.00 249,871.30 128.70	250,000.00 67.49 250,067.49
797400MN5 SAN DIEGO CNTY CALIF REGL TRANSN COMMN SALES TAX R	300,000.00 106.0290	10/01/2022 5.00	10/01/2022	AAA Municipal	0.20 0.18	321,873.00 317,946.07 140.93	318,087.00 4,083.33 322,170.33
459058JV6 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00 99.7660	04/20/2023 0.13	04/20/2023	AAA Government	0.19 0.26	499,350.00 499,383.72 -553.72	498,830.00 123.26 498,953.26
341081GD3 FLORIDA POWER & LIGHT CO	600,000.00 99.9431	05/10/2023 0.27	05/10/2023	A+ Utility	0.27 0.37	600,000.00 600,000.00 -341.40	599,658.60 233.04 599,891.64
14913R2N6 CATERPILLAR FINANCIAL SERVICES CORP	700,000.00 100.0141	11/17/2022 0.17	11/17/2022	A Industrial	0.13 0.23	700,420.00 700,388.40 -289.70	700,098.70 148.93 700,247.63
80286XAB0 SDART 2021-2 A2	800,000.00 100.0049	04/15/2024 0.28	01/09/2022	AAA Asset Backed	0.28 0.27	799,985.20 799,985.70 53.17	800,038.88 99.56 800,138.44
06051GJX8 BANK OF AMERICA CORP	500,000.00 100.0610	05/28/2024 0.55	05/28/2023	AA- Financial	0.56 -0.36	500,000.00 500,000.00 305.00	500,305.00 258.25 500,563.25
678858BW0 OKLAHOMA GAS AND ELECTRIC CO	490,000.00 100.0032	05/26/2023 0.55	11/26/2021	A Utility	0.55 0.55	490,000.00 490,000.00 15.68	490,015.68 255.92 490,271.60
89190GAB3 TAOT 2021-B A2	475,000.00 99.9701	01/16/2024 0.14	05/24/2022	AAA Asset Backed	0.14 0.17	474,991.26 474,991.49 -133.75	474,857.74 31.40 474,889.14
03066RAB1 AMCAR 2021-2 A2	800,000.00 100.1035	11/18/2024 0.26	05/17/2022	AAA Asset Backed	0.39 0.27	799,971.60 799,972.23 856.09	800,828.32 86.67 800,914.99
67066GAK0 NVIDIA CORP	600,000.00 100.0398	06/15/2023 0.31	06/15/2022	A Industrial	0.31 0.27	600,000.00 600,000.00 238.80	600,238.80 77.25 600,316.05

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Balance Sheet Classification

US Dollar

01 April 2021 to 30 June 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
58769KAC8 MBALT 2021-B A2	400,000.00 99.9855	01/16/2024 0.22	07/21/2022	AAA Asset Backed	0.23 0.23	399,966.48 399,966.65 -24.61	399,942.04 4.89 399,946.93
45950KCW8 INTERNATIONAL FINANCE CORP	700,000.00 99.9620	06/30/2023 0.14	06/30/2023	AAA Government	0.14 0.30	700,000.00 700,000.00 -266.00	699,734.00 2.72 699,736.72
---	16,986,819.15	06/20/2023	07/03/2022	AA	0.33	17,109,360.18	17,080,706.82
---	100.5651	1.01	---	---	0.23	17,082,571.62 -1,864.80	21,481.56 17,102,188.37

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
---	43,925,659.36	06/11/2022	01/22/2022	AA+	0.37	44,286,836.44	44,132,588.58
---	94.9100	1.14	---	---	0.18	44,120,654.43 11,934.15	110,440.75 44,243,029.33

* 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.

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.



Account Statement - Transaction Summary

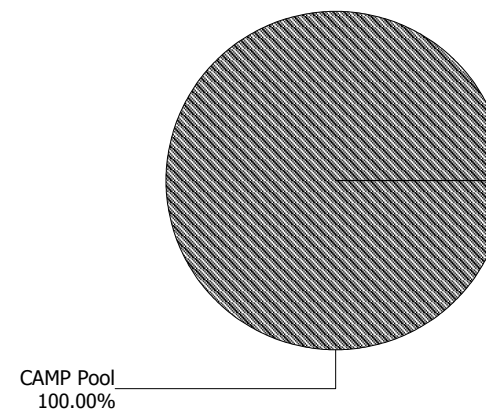
For the Month Ending **June 30, 2021**

Contra Costa County - Liquidity Fund - 4017-001

CAMP Pool	
Opening Market Value	340,647,626.63
Purchases	14,065.14
Redemptions	0.00
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$340,661,691.77
Cash Dividends and Income	14,065.14

Asset Summary		
	June 30, 2021	May 31, 2021
CAMP Pool	340,661,691.77	340,647,626.63
Total	\$340,661,691.77	\$340,647,626.63

Asset Allocation	
CAMP Pool	100.00%





Account Statement

For the Month Ending **June 30, 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					340,647,626.63
06/30/21	07/01/21	Accrual Income Div Reinvestment - Distributions	1.00	14,065.14	340,661,691.77
Closing Balance					340,661,691.77

	Month of June	Fiscal YTD January-June		
Opening Balance	340,647,626.63	340,533,974.95	Closing Balance	340,661,691.77
Purchases	14,065.14	270,127,716.82	Average Monthly Balance	340,648,095.47
Redemptions (Excl. Checks)	0.00	(270,000,000.00)	Monthly Distribution Yield	0.05%
Check Disbursements	0.00	0.00		
Closing Balance	340,661,691.77	340,661,691.77		
Cash Dividends and Income	14,065.14	127,716.82		



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

DEPOSIT ACCOUNT

This statement is for the period from
June 1, 2021 to June 30, 2021

MARKET VALUE SUMMARY

	Current Period 06/01/21 to 06/30/21
Beginning Market Value	\$4,117,812.37
Investment Results	
Interest, Dividends and Other Income	35.50
Total Investment Results	\$35.50
Ending Market Value	\$4,117,847.87





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

DEPOSIT ACCOUNT

This statement is for the period from
June 1, 2021 to June 30, 2021

ASSET DETAIL AS OF 06/30/21

Shares or Face Amount	Security Description	Market Value/ Price	Tax Cost/ Unit Cost	% of Total Yield at Market	Est Ann Inc
Cash Equivalents					
4,117,847.870	Federated Institutional Tax Free Cash Trust Premier Shares #73 60934N666	4,117,847.87 1.0000	4,117,847.87 1.00	100.0 .01	411.83
Total Cash Equivalents		\$4,117,847.87	\$4,117,847.87	100.0	\$411.83
Total Assets		\$4,117,847.87	\$4,117,847.87	100.0	\$411.83

ASSET DETAIL MESSAGES

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

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

For further information, please contact your Analyst.

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



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

DEPOSIT ACCOUNT

This statement is for the period from
June 1, 2021 to June 30, 2021

CASH SUMMARY

	Income Cash	Principal Cash	Total Cash
Beginning Cash Balance as of 06/01/2021	\$.00	\$.00	\$.00
Taxable Dividends	35.50		35.50
Transfers	- 35.50	35.50	
Purchases		- 35.50	- 35.50
Ending Cash Balance as of 06/30/2021	\$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
June 1, 2021 to June 30, 2021**TRANSACTION DETAIL**

Date Posted	Description	Income Cash	Principal Cash	Tax Cost
	Beginning Balance 06/01/2021	\$0.00	\$0.00	\$4,117,812.37
06/01/21	Dividend Earned On Federated Institutional Tax Free Dividend From 5/1/21 To 5/31/21 60934N666	35.50		
06/02/21	Cash Disbursement Transfer To Principal	- 35.50		
06/02/21	Cash Receipt Transfer From Income		35.50	
06/02/21	Purchased 35.5 Shares Of Federated Institutional Tax Free Trade Date 6/2/21 35.5 Shares At 1.00 USD 60934N666		- 35.50	35.50
	Ending Balance 06/30/2021	\$0.00	\$0.00	\$4,117,847.87

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

June 30, 2021**FY 2020-2021**

FUND	BALANCE @	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	BALANCE @
NUMBER	03/31/21	TJ0968/06/04/21						06/30/21
100300	1,428,780.65	-181,009.51						1,247,771.14
TOTALS	1,428,780.65	-181,009.51	0.00	0.00	0.00	0.00	0.00	1,247,771.14

* East Bay Regional Communications System Authority

EXHIBITS

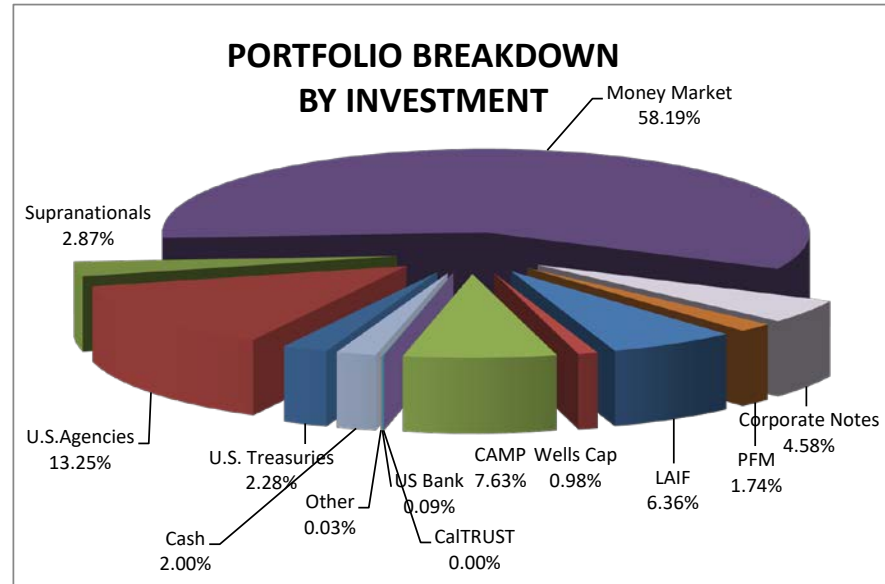
**CONTRA COSTA COUNTY
Portfolio Summary Report
AS OF JUNE 30, 2021**

Portfolio Characteristics

Par	\$4,466,158,060.26
Cost	\$4,463,290,554.24
Market Value	\$4,470,029,326.85
Weighted Yield to Maturity	0.35%
Weighted Average Days to Maturity	300
Weighted Duration	0.80 yr

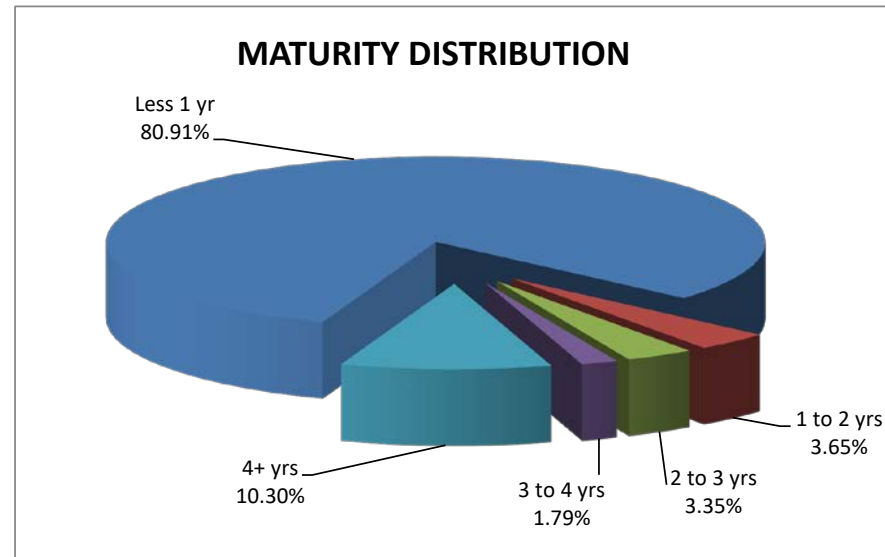
Portfolio Breakdown by Investment

Investments	Par Value	Percent of Total
U.S. Treasuries	\$101,680,000.00	2.28%
U.S.Agencies	591,917,000.00	13.25%
Supranationals	128,000,000.00	2.87%
Money Market	2,598,830,404.12	58.19%
Corporate Notes	204,483,000.00	4.58%
PFM	77,717,071.98	1.74%
LAIF	284,222,916.18	6.36%
Wells Cap	43,925,659.36	0.98%
CAMP	340,661,691.77	7.63%
CalTRUST	0.00	0.00%
US Bank	4,117,847.87	0.09%
Other	1,247,771.14	0.03%
Cash	89,354,697.84	2.00%
TOTAL*	\$4,466,158,060.26	100.00%**



Maturity Distribution

Time	Par Value	Percent of Total
Less 1 yr	\$3,613,533,193.85	80.91%
1 to 2 yrs	162,973,740.31	3.65%
2 to 3 yrs	149,660,018.68	3.35%
3 to 4 yrs	79,823,336.28	1.79%
4+ yrs	460,167,771.14	10.30%
TOTAL*	\$4,466,158,060.26	100.00%**



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

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

**CONTRA COSTA COUNTY INVESTMENT POOL
PERFORMANCE SUMMARY
AS OF JUNE 30, 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	\$3,624,910,404.12	81.19%	0.3730%	349	0.94	²
B. Investments Managed by Outside Contractors³						
1. PFM	\$77,717,071.98	1.74%	0.8670%	749	1.78	²
2. Local Agency Investment Fund	\$284,222,916.18	6.37%	0.3000%	1	0.00	
3. Wells Capital Management	\$43,925,659.36	0.98%	0.1760%	346	0.42	⁴
4. CAMP	\$340,661,691.77	7.63%	0.0500%	⁵ 0	0.00	
5. CalTRUST Liquidity Fund	\$0.00	0.00%	N/A	0	0.00	
6. US Bank (Federated Tax Free Cash Fund)	\$4,117,847.87	0.09%	0.0100%	0	0.00	
C. Cash	\$89,354,697.84	2.00%	0.25%	⁶ 0	0.00	

³Yield to Maturity on Portfolio at End-of-Quarter = 0.35%

³Weighted Average Days to Maturity on Portfolio at End-of-Quarter = 300

³ Weighted Duration (yr) at End-of-Quarter = 0.80

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 June 30, 2021	As of March 31, 2021	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)	\$101,680,000.00	\$127,638,000.00	(\$25,958,000.00)	-20.34%
2. U.S. Agencies				
Federal Home Loan Banks	121,230,000.00	86,880,000.00	34,350,000.00	39.54%
Federal National Mortgage Association	156,000,000.00	186,000,000.00	(30,000,000.00)	-16.13%
Federal Farm Credit Banks	184,356,000.00	164,356,000.00	20,000,000.00	12.17%
Federal Home Loan Mortgage Corporation	130,331,000.00	165,331,000.00	(35,000,000.00)	-21.17%
Subtotal	591,917,000.00	602,567,000.00	(10,650,000.00)	-1.77%
3. Supranationals	128,000,000.00	55,000,000.00	73,000,000.00	57.03%
4. Money Market Instruments				
Commercial Paper	1,475,000,000.00	1,482,100,000.00	(7,100,000.00)	-0.48%
Negotiable Certificates of Deposit	1,123,827,000.00	1,083,870,000.00	39,957,000.00	3.69%
Time Deposit	3,404.12	3,401.36	2.76	0.08%
Subtotal	2,598,830,404.12	2,565,973,401.36	32,857,002.76	1.28%
5. Corporate Notes	204,483,000.00	189,483,000.00	15,000,000.00	7.92%
TOTAL (Section A)	3,624,910,404.12	3,540,661,401.36	84,249,002.76	2.38%
B. Investments Managed by Outside Contractors				
1. PFM	77,717,071.98	78,547,817.05	(830,745.07)	-1.06%
2. Local Agency Investment Fund	284,222,916.18	297,778,960.52	(13,556,044.34)	-4.55%
3. Wells Capital Management	43,925,659.36	43,854,801.56	70,857.80	0.16%
4. CAMP	340,661,691.77	345,614,752.91	(4,953,061.14)	-1.43%
5. CalTRUST (Liquidity Fund)	0.00	0.00	0.00	0.00%
6. US Bank (Federated Tax Free Cash)	4,117,847.87	4,217,741.87	(99,894.00)	-2.37%
7. Other				
a. EBRCS Bond	1,247,771.14	1,428,780.65	(181,009.51)	-12.67%
TOTAL (Section B)	751,892,958.30	771,442,854.56	(19,549,896.26)	-2.53%
C. Cash	89,354,697.84	71,107,753.41	18,246,944.43	25.66%
* GRAND TOTAL (FOR A , B, & C)	\$4,466,158,060.26	\$4,383,212,009.33	\$82,946,050.93	1.89%

* 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%	0.3549%
	Yield to Maturity	0.7690%	0.4830%	0.3900%	0.3730%
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)

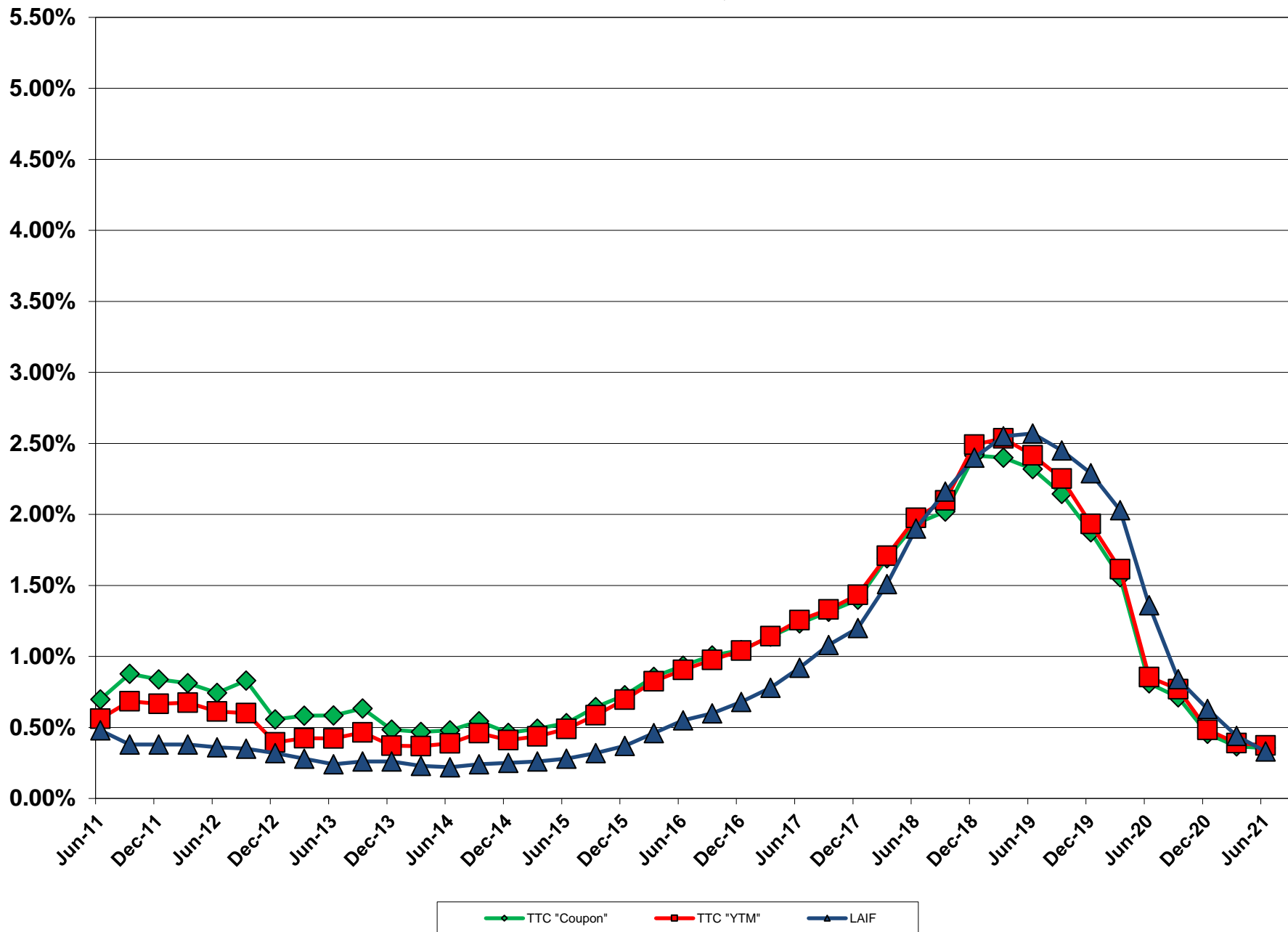
INVESTMENTS MANAGED BY OUTSIDE CONTRACTOR

LAIF QUARTERLY APPORTIONMENT RATES

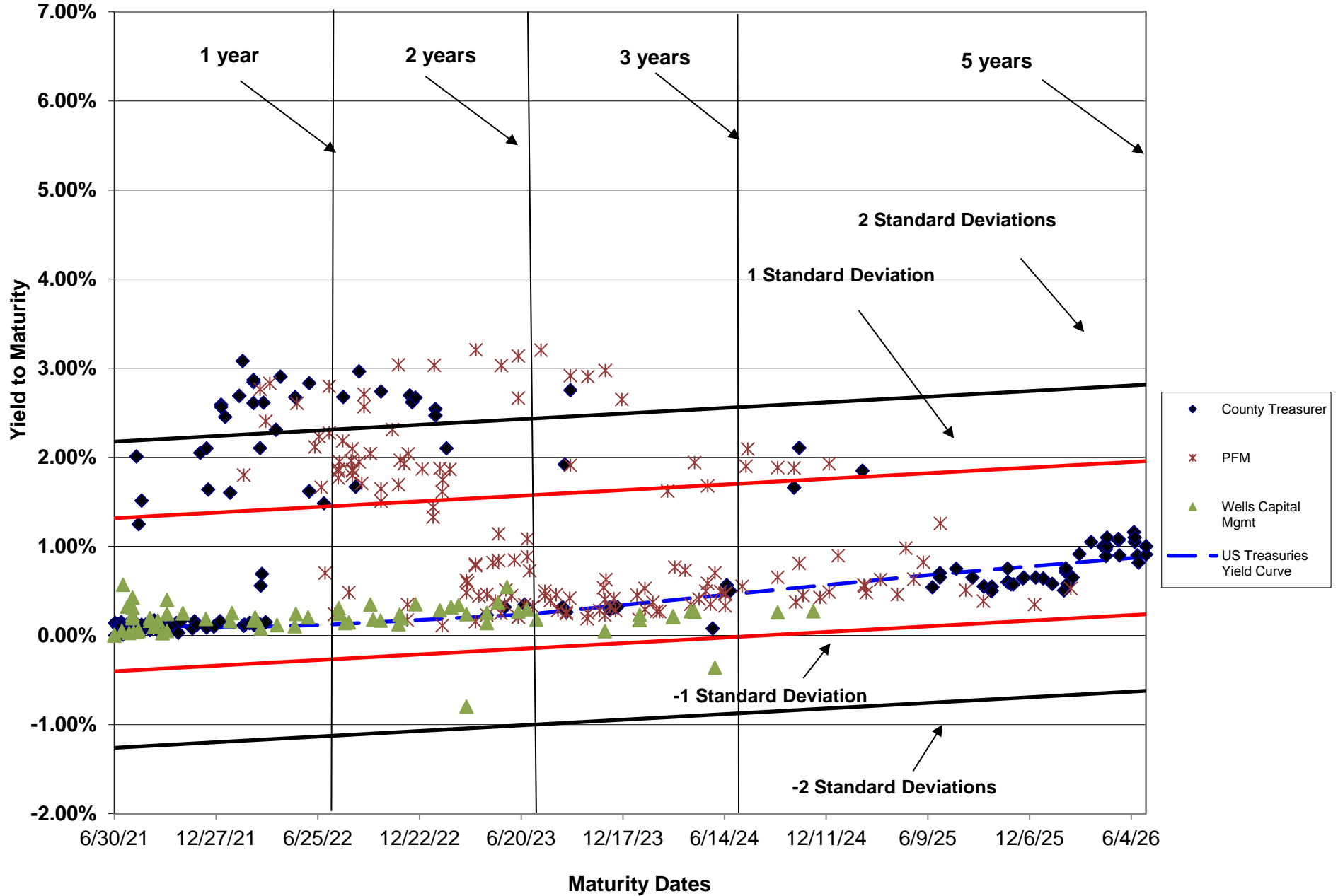
Fiscal Year		Quarter Ending			
		September	December	March	June
2020/21	Apportionment Rate	0.84%	0.63%	0.44%	0.33%
2019/20	Apportionment Rate	2.45%	2.29%	2.03%	1.36%
2018/19	Apportionment Rate	2.16%	2.40%	2.55%	2.57%
2017/18	Apportionment Rate	1.08%	1.20%	1.51%	1.90%
2016/17	Apportionment Rate	0.60%	0.68%	0.78%	0.92%
2015/16	Apportionment Rate	0.32%	0.37%	0.46%	0.55%
2014/15	Apportionment Rate	0.24%	0.25%	0.26%	0.28%
2013/14	Apportionment Rate	0.26%	0.26%	0.23%	0.22%
2012/13	Apportionment Rate	0.35%	0.32%	0.28%	0.24%
2011/12	Apportionment Rate	0.38%	0.38%	0.38%	0.36%
2010/11	Apportionment Rate	0.51%	0.46%	0.50%	0.48%

Contra Costa County Investment Pool

as of June 30, 2021



Risk Assessment as of 06/30/21



Note: Per Wells Cap, the negative yields of two securities in its portfolio were due to pricing.

Risk Assessment

(Securities Greater Than or Less Than Two Standard Deviations)

As of June 30, 2021

<u>CUSIP</u>	<u>DESCRIPTION</u>	<u>PAR</u>	<u>COST</u>	<u>MARKET</u>	<u>COUPON (%)</u>	<u>MATURITY DATE</u>	<u>S&P Rating</u>	<u>YTM (%)</u>	<u>Manager</u>
65479PAD1	CCCSIG ABS NALT 2019	596.85	596.81	596.81	2.76%	3/15/2022	NA	2.77%	PFM
3137ASNJ9	CCCSIG MBS FHMS K019	321,430.81	320,263.11	320,263.11	2.27%	3/25/2022	NA	2.41%	PFM
22535CDV0	CCCSIG YCD CREDIT AG	800,000.00	800,000.00	799,391.11	2.83%	4/1/2022	A+	2.83%	PFM
61744YAH1	CCCSIG CORP MORGAN S	150,000.00	150,274.67	153,340.50	2.75%	5/19/2022	BBB+	2.61%	PFM
44891KAD7	CCCSIG ABS HART 2018	527.74	527.66	527.66	2.79%	7/15/2022	AAA	2.80%	PFM
589331AT4	CCCSIG CORP MERCK AN	300,000.00	296,934.00	306,051.00	2.40%	9/15/2022	AA	2.71%	PFM
92826CAG7	CCCSIG CORP VISA INC	250,000.00	246,702.50	255,422.50	2.15%	9/15/2022	AA-	2.57%	PFM
34528FAD0	CCCSIG ABS FORDO 201	20,546.88	20,543.55	20,543.55	3.03%	11/15/2022	NA	3.04%	PFM
58772RAD6	CCCSIG ABS MBART 201	76,780.39	76,777.44	76,777.44	3.03%	1/17/2023	AAA	3.03%	PFM
46647PBB1	CCCSIG CORP JPMORGAN	550,000.00	550,000.00	561,660.00	3.21%	4/1/2023	NA	3.21%	PFM
36255JAD6	CCCSIG ABS GMCAR 201	70,458.32	70,441.88	70,441.88	3.02%	5/16/2023	AAA	3.03%	PFM
14313FAD1	CCCSIG ABS CARMX 201	69,669.47	69,659.98	69,659.98	3.13%	6/15/2023	AAA	3.14%	PFM
44932NAD2	CCCSIG ABS HART 2019	95,651.19	95,638.60	95,638.60	2.66%	6/15/2023	AAA	2.67%	PFM
3137FKK39	CCCSIG MBS FHMS KP05	18,141.00	18,140.95	18,140.95	3.20%	7/25/2023	AA+	3.20%	PFM
02004WAC5	CCCSIG ABS ALLYA 201	158,372.77	158,353.64	158,353.64	2.91%	9/15/2023	NA	2.92%	PFM
65479KAD2	CCCSIG ABS NAROT 201	316,926.11	316,878.10	316,878.10	2.90%	10/16/2023	NA	2.91%	PFM
36256XAD4	CCCSIG ABS GMCAR 201	90,630.65	90,620.61	90,620.61	2.97%	11/16/2023	NA	2.98%	PFM
31680YAD9	CCCSIG ABS FITAT 201	91,150.22	91,130.18	91,130.18	2.64%	12/15/2023	AAA	2.65%	PFM
3135G0S38	GOV FNMA NOTES	5,000,000.00	4,892,585.00	5,049,000.00	2.00%	1/5/2022	AA+	2.59%	TTC
3133EH6X6	RM GOV FFCB NOTES	3,500,000.00	3,466,746.50	3,539,515.00	2.20%	1/12/2022	AA+	2.46%	TTC
594918BW3	CORP MICROSOFT CORP	15,000,000.00	14,877,450.00	15,177,000.00	2.40%	2/6/2022	AAA	2.69%	TTC
594918BA1	CORP MICROSOFT CORP	10,000,000.00	9,748,700.00	10,118,800.00	2.38%	2/12/2022	AAA	3.08%	TTC
478160CD4	CORP JOHNSON AND JOH	10,284,000.00	10,082,433.60	10,409,567.64	2.25%	3/3/2022	AAA	2.85%	TTC
478160CD4	CORP JOHNSON AND JOH	10,000,000.00	9,796,500.00	10,122,100.00	2.25%	3/3/2022	AAA	2.87%	TTC
3133EJHC6	RM GOV FFCB NOTES	5,000,000.00	4,997,600.00	5,090,500.00	2.60%	3/21/2022	AA+	2.61%	TTC
3135G0V59	RM GOV FNMA NOTES	5,000,000.00	4,991,450.00	5,083,100.00	2.25%	4/12/2022	AA+	2.31%	TTC
3130AE3Q1	WT GOV FHLB NOTE	165,000.00	163,957.86	168,448.50	2.74%	4/20/2022	AA+	2.91%	TTC
3130AEEQ9	RM GOV FHLB NOTE	2,500,000.00	2,497,682.50	2,554,725.00	2.65%	5/16/2022	AA+	2.68%	TTC
3130AEBM1	RM FHLB NOTE	5,000,000.00	4,984,325.00	5,124,000.00	2.75%	6/10/2022	AA+	2.83%	TTC
3134GBA69	WT GOV FHLMC NOTES	158,000.00	156,011.25	161,885.22	2.38%	8/9/2022	AA+	2.68%	TTC
3130AEV80	RM GOV FHLB NOTES	5,000,000.00	4,960,695.00	5,153,050.00	2.75%	9/6/2022	AA+	2.97%	TTC
68389XAP0	CORP ORACLE CORP	10,000,000.00	9,921,300.00	10,271,900.00	2.50%	10/15/2022	AA-	2.74%	TTC
166764AB6	CORP CHEVRON CORP	10,000,000.00	9,883,000.00	10,239,100.00	2.36%	12/5/2022	AA	2.70%	TTC
3130A3KM5	RM GOV FHLB NOTES	2,000,000.00	1,991,172.00	2,066,440.00	2.50%	12/9/2022	AA+	2.62%	TTC
931142DU4	CORP WALMART INC	10,000,000.00	9,889,400.00	10,290,800.00	2.35%	12/15/2022	AA	2.67%	TTC
3135G0T94	RM GOV FNMA NOTES	6,000,000.00	5,962,698.00	6,202,260.00	2.38%	1/19/2023	AA+	2.54%	TTC
3135G0T94	RM GOV FNMA NOTES	5,000,000.00	4,982,485.00	5,168,550.00	2.38%	1/19/2023	AA+	2.47%	TTC
68389XBL8	CORP ORACLE CORP	20,000,000.00	19,705,800.00	20,735,400.00	2.40%	9/15/2023	AA-	2.75%	TTC

CONTRA COSTA COUNTY INVESTMENT POOL

AVERAGE INFORMATION
April 1, 2021 through June 30, 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	\$3,782,918,995.79	81.21%	0.3647%	254.47	313
B. Investments Managed by Outside Contractors²					
1. PFM	\$78,172,812.98	1.68%	0.9420%	12.46	743
2. Local Agency Investment Fund ³	\$301,264,483.29	6.47%	0.3053%	0.06	1
3. Wells Capital Management	\$43,875,515.63	0.94%	0.2317%	2.89	307
4. CAMP ⁴	\$338,139,482.35	7.26%	0.0533%	0.00	0
5. CalTRUST Liquidity Fund ⁴	\$0.00	0.00%	0.0000%	0.00	0
6. US Bank ⁴	\$4,167,794.98	0.09%	0.0100%	0.00	0
C. Cash⁵	\$109,445,616.44	2.35%	0.1886%	0.00	0
Total	<u>\$4,657,984,701.46</u>	100.00%			
			* Weighted Average YTM of Portfolio =	<u>0.34%</u>	<u>270</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 JUNE 30, 2021**

<u>Pool Rates:</u>	<u>YTM as of 6/30/21</u>	<u>Quarterly Ave.</u>	<u>Quarterly Average DTM</u>	
Total County Portfolio (w/ Cash)	0.35%	0.34%	293	*1
Investments Managed by Treasurer's Office	0.37%	0.36%	313	
PFM	0.87%	0.94%	743	
Wells Capital Management	0.18%	0.23%	307	
CAMP	0.05%	0.05%	55	*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)	0.33%	0.31%	291	*2
		<u>4/1/21 - 6/30/21</u>		
<u>Benchmarks:</u>	<u>6/30/21</u>	<u>High</u>	<u>Ave.</u>	<u>Low</u>
Federal Fund Rates Index*4	0.0500%	0.0900%	0.0648%	0.0200%
Six Month Treasury Bill	0.0425%	0.0450%	0.0234%	0.0025%
Six Month SOFR	0.0500%	0.0500%	0.0200%	0.0100%
Vanguard Cash Reserves Federal Money Mkt Fund*5	0.0000%			

*1. Cash is included in the calculation.

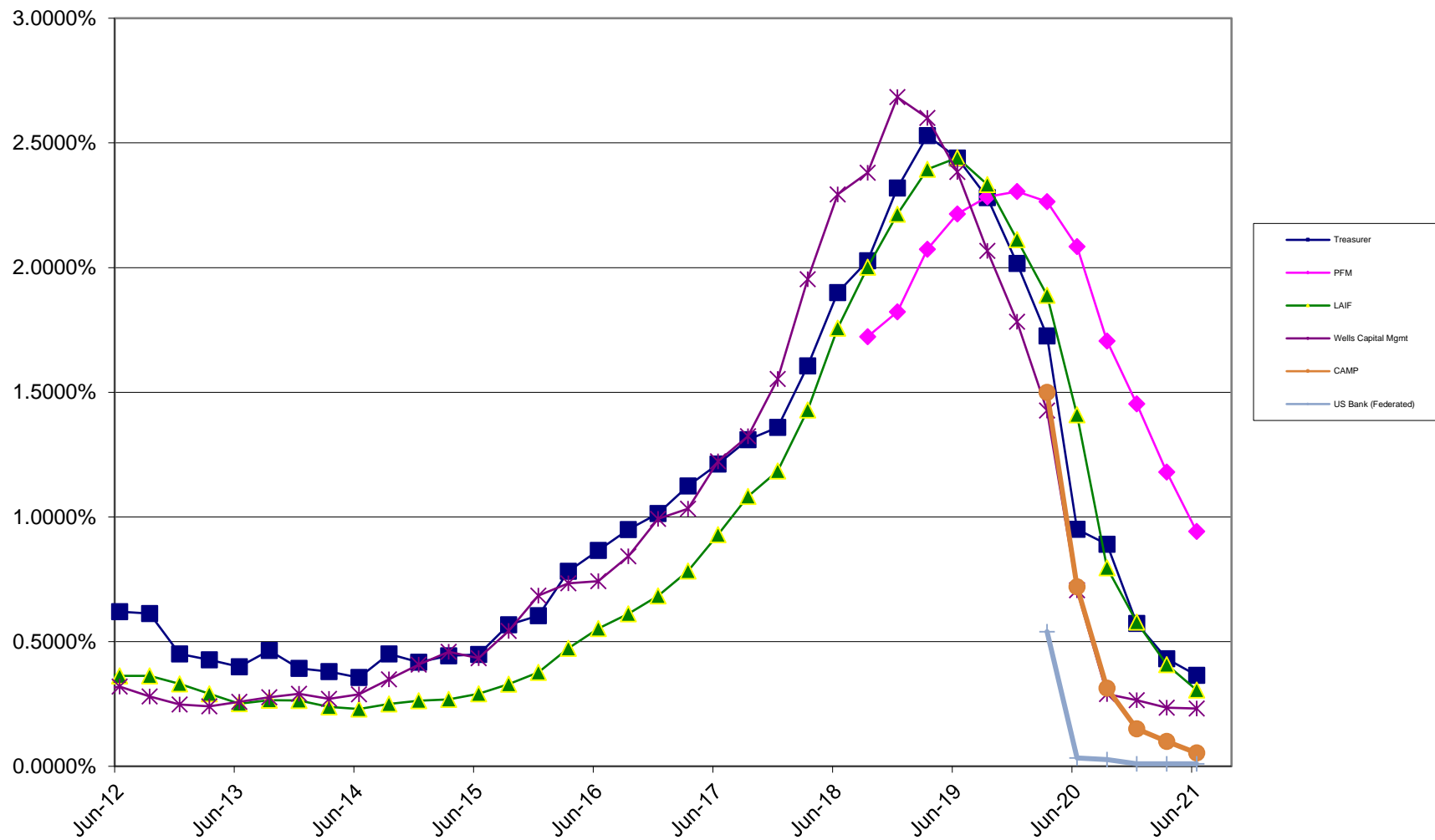
*2. Average days to maturity with a one day call of principal provision.

*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

*5 The name "Vanguard Primary Money Mkt Fund" was changed to "Vanguard Cash Reserves Federal Money Mkt Fund" in September 2020.

Contra Costa County Investment Pool Average Quarterly YTM as of June 30, 2021



**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
June 30, 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	8,551,051.76	8,389,048.21	Make-whole call +10 bps	8177
CORP MICROSOFT CORP	594918BA1	2/12/2022	2.38%	10,000,000.00	10,118,800.00	9,748,700.00	Make-whole call +10 bps	8177
CCCSIG ABS HART 2018	44891KAD7	7/15/2022	2.79%	527.74	527.66	527.66	5% collateral call	6911
CCCSIG ABS FORDO 201	34528FAD0	11/15/2022	3.03%	20,546.88	20,543.56	20,543.55	10% collateral call	6911
CCCSIG ABS CARMX 201	14313FAD1	6/15/2023	3.13%	69,669.47	69,659.97	69,659.98	10% collateral call	6911
CCCSIG ABS MBART 201	58772RAD6	1/17/2023	3.03%	76,780.39	76,777.45	76,777.44	5% collateral call	6911
CORP JOHNSON AND JOH	478160CD4	3/3/2022	2.25%	10,284,000.00	10,409,567.64	10,082,433.60	Make-whole call +7.5 bps	8177
CORP JOHNSON AND JOH	478160CD4	3/3/2022	2.25%	10,000,000.00	10,122,100.00	9,796,500.00	Make-whole call +7.5 bps	8177
CCCSIG ABS GMCAR 201	36256XAD4	11/16/2023	2.97%	90,630.65	90,620.62	90,620.61	10% collateral call	6911
CCCSIG MBS FHMS KP05	3137FKK39	7/25/2023	3.20%	18,141.00	18,140.96	18,140.95	1% cleanup call	6911
CCCSIG ABS NAROT 201	65479KAD2	10/16/2023	2.90%	316,926.11	316,878.09	316,878.10	5% collateral call	6911
CCCSIG ABS ALLYA 201	02004WAC5	9/15/2023	2.91%	158,372.77	158,353.64	158,353.64	10% collateral call	6911
CORP MICROSOFT CORP	594918BW3	2/6/2022	2.40%	15,000,000.00	15,177,000.00	14,877,450.00	Make-whole call +10bps	8177
CCCSIG CORP MERCK AN	589331AT4	9/15/2022	2.40%	300,000.00	306,051.00	296,934.00	Make-whole call +12.5bps	6911
CCCSIG CORP JPMORGAN	46647PBB1	4/1/2023	3.21%	550,000.00	561,660.00	550,000.00	One time call: 4/1/22	6911
CORP ORACLE CORP	68389XBL8	9/15/2023	2.40%	20,000,000.00	20,735,400.00	19,705,800.00	Make-whole call +20bps; Callable on and after 7/15/23	8177
CORP CHEVRON CORP	166764AB6	12/5/2022	2.36%	10,000,000.00	10,239,100.00	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	10,290,800.00	9,889,400.00	Make-whole call +10bps; Callable on and after 11/15/22	8177
CORP CHEVRON CORP	166764BN9	3/3/2022	2.50%	7,500,000.00	7,599,075.00	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	10,271,900.00	9,921,300.00	Make-whole call +12.5bps	8177
CCCSIG ABS FITAT 201	31680YAD9	12/15/2023	2.64%	91,150.22	91,130.18	91,130.18	10% collateral call	6911
CCCSIG CORP VISA INC	92826CAG7	9/15/2022	2.15%	250,000.00	255,422.50	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%	82,099.03	82,094.36	82,094.37	10% collateral call	6911
CCCSIG CORP HONEYWEL	438516BT2	8/8/2022	2.15%	170,000.00	176,414.10	169,828.30	Make-whole call +6bps; Callable on and after 7/8/22	6911
CCCSIG MBS FHMS K026	3137B1BS0	11/25/2022	2.51%	500,000.00	509,218.75	509,218.75	1% collateral call	6911
CCCSIG ABS TAOT 2019	89238UAD2	9/15/2023	1.91%	236,318.06	236,316.13	236,316.13	5% collateral call	6911
CCCSIG ABS GMALT 201	38013TAD3	6/20/2022	2.03%	66,872.32	66,864.94	66,864.94	10% deal call	6911
CCCSIG CORP 3M COMPA	88579YBL4	2/14/2023	1.75%	400,000.00	409,176.00	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	346,279.80	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	203,504.00	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 CATERPIL	14913Q3C1	11/18/2022	1.95%	225,000.00	229,925.25	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	409,200.00	399,720.00	Callable on and after 1/2/23	6911
CCCSIG CORP ADOBE IN	00724PAA7	2/1/2023	1.70%	90,000.00	91,982.70	89,876.70	Make-whole call +5bps	6911
CORP TOYOTA MOTOR CR	89236TGT6	2/13/2025	1.80%	13,150,000.00	13,580,399.50	13,118,703.00	Make-whole call +10bps	8177
CCCSIG CORP PEPSICO	713448EY0	5/1/2023	0.75%	200,000.00	201,686.00	199,604.00	Make-whole call +10bps	6911
CCCSIG CORP CHEVRON	166764BV1	5/11/2023	1.14%	185,000.00	187,728.75	185,000.00	Make-whole call +15bps	6911
CCCSIG CORP APPLE IN	037833DV9	5/11/2023	0.75%	375,000.00	378,236.25	373,980.00	Make-whole call +10bps	6911
CCCSIG CORP CITIGROU	172967MR9	5/15/2024	1.68%	250,000.00	255,255.00	250,000.00	Make-whole call +25bps	6911
CCCSIG CORP AMAZON.C	023135BP0	6/3/2023	0.40%	425,000.00	425,459.00	424,405.00	Make-whole call +5bps	6911
CCCSIG MUNI CONNECTI	20772KJU4	7/1/2022	2.50%	90,000.00	91,513.80	91,513.80	Make-whole call	6911
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	19,993,000.00	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

**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
June 30, 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	8,551,051.76	8,389,048.21	Make-whole call +10 bps	8177
GOV FFCB CALLABLE	3133ELQ49	6/30/2025	0.70%	20,000,000.00	20,001,200.00	20,000,000.00	Callable on and after 6/30/21	8177
GOV FNMA CALLABLE	3136G4XK4	6/30/2025	0.65%	20,000,000.00	19,919,200.00	20,000,000.00	Quarterly: Last call on 12/30/24	8177
CCCSIG ABS HART 2020	44933FAC0	12/16/2024	0.48%	150,000.00	149,971.92	149,971.92	5% collateral call	6911
CCCSIG ABS CARMX 202	14315FAD9	3/17/2025	0.62%	200,000.00	199,965.72	199,965.72	10% collateral call	6911
CCCSIG 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	395,000.00	395,000.00	Make-whole call +5bps; callable on & after 8/19/21	6911
CCCSIG ABS GMCAR 202	362590AC5	4/16/2025	0.45%	250,000.00	249,942.80	249,942.80	10% collateral call	6911
GOV FNMA NOTE CALLAB	3136G4S87	8/27/2025	0.65%	10,000,000.00	9,946,600.00	10,000,000.00	Quarterly: starts 8/27/21	8177
GOV FHLMC CALLABLE N	3134GWH33	9/1/2023	0.32%	10,000,000.00	10,000,300.00	10,000,000.00	Quarterly: starts 9/1/21	8177
CCCSIG CORP UNILEVER	904764BJ5	9/14/2023	0.38%	100,000.00	100,074.00	99,872.00	Make-whole call +5bps	6911
GOV FFCB CALLABLE NO	3133EL7K4	9/16/2025	0.55%	10,000,000.00	9,929,900.00	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	9,898,000.00	10,000,000.00	Quarterly: starts 9/30/21	8177
GOV CALLABLE FFCB NO	3133EL7K4	9/16/2025	0.55%	10,000,000.00	9,929,900.00	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	341,448.25	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	9,864,800.00	10,000,000.00	Quarterly: starts 9/30/22	8177
GOV FHLMC CALLABLE N	3134GWVC7	9/29/2025	0.50%	10,000,000.00	9,868,400.00	10,000,000.00	Quarterly: starts 9/29/22	8177
CCCSIG CORP BANK OF	06051GJH3	10/24/2024	0.81%	250,000.00	251,007.50	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	9,913,100.00	10,000,000.00	Quarterly: starts 10/28/21	8177
GOV FNMA CALLABLE NO	3136G46N8	10/29/2025	0.60%	10,000,000.00	9,910,900.00	10,000,000.00	Quarterly: starts 10/29/21	8177
GOV FFCB CALLABLE NO	3133EMFR8	11/3/2025	0.54%	10,000,000.00	9,832,100.00	9,983,500.00	Callable on and after 11/3/22	8177
CCCSIG CORP BRISTOL	110122DT2	11/13/2023	0.54%	375,000.00	375,423.75	375,000.00	Callable on and after 11/13/21	6911
GOV FHLMC CALLABLE	3134GXEJ9	11/24/2025	0.64%	10,000,000.00	9,932,500.00	10,000,000.00	Quarterly: starts 11/24/21	8177
GOV FHLMC CALLABLE N	3134GXFA7	11/26/2025	0.65%	10,000,000.00	9,942,200.00	10,000,000.00	Quarterly: starts 11/26/21	8177
GOV FFCB CALLABLE NO	3133EMHL9	11/30/2023	0.31%	10,000,000.00	9,984,600.00	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	9,989,500.00	9,999,933.33	Quarterly: starts 11/24/21	8177
GOV FNMA CALLABLE NO	3135GA6J5	12/7/2023	0.32%	10,000,000.00	10,003,900.00	10,000,000.00	Quarterly: starts 12/7/21	8177
GOV FNMA CALLABLE NO	3135G06K4	12/17/2025	0.65%	10,000,000.00	9,938,900.00	10,000,000.00	Quarterly: starts 12/17/21	8177
GOV FNMA CALLABLE NO	3135G06Q1	12/30/2025	0.64%	10,000,000.00	9,908,900.00	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	246,403.85	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	243,679.45	245,000.00	Callable on and after 2/16/24	6911
CCCSIG CORP JPMS CHA	46647PBS4	9/16/2024	0.65%	75,000.00	75,033.75	75,000.00	Callable on and after 9/16/23	6911
CCCSIG CORP MORGAN S	6174468W2	1/25/2024	0.53%	455,000.00	454,818.00	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	139,473.60	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	9,889,600.00	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	9,889,600.00	9,987,200.00	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	10,002,500.00	10,000,000.00	Callable on and after 3/25/22	8177
GOV FHLM CALLABLE NO	3130AKXB7	2/11/2026	0.58%	10,000,000.00	9,878,700.00	10,000,000.00	Quarterly: starts 5/11/21	8177
CCCSIG ABS CARMX 202	14314QAC8	2/17/2026	0.52%	255,000.00	254,945.05	254,945.05	10% collateral call	6911
CCCSIG ABS GMALT 202	380144AC9	5/20/2024	0.34%	295,000.00	294,953.69	294,953.69	10% collateral call	6911
CCCSIG ABS HART 2021	44933LAC7	9/15/2025	0.38%	170,000.00	169,982.12	169,982.12	5% collateral call	6911

**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
June 30, 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	8,551,051.76	8,389,048.21	Make-whole call +10 bps	8177
CCCSIG CORP AMAZON.C	023135BW5	5/12/2024	0.45%	560,000.00	558,952.80	559,182.40	Make-whole call +2.5bps	6911
CCCSIG CORP ASTRAZEN	04636NAC7	5/28/2024	0.70%	365,000.00	364,624.05	364,967.15	Make-whole call +10bps; Callable on and after 5/28/22	6911
CCCSIG CORP CITIGROU	172967MX6	5/1/2025	0.98%	160,000.00	160,444.80	160,000.00	Make-whole call +10bps; Callable after 5/1/24	6911
CCCSIG CORP JP MORGA	46647PCH7	6/1/2025	0.82%	190,000.00	189,650.40	190,000.00	Make-whole call +7.5bps; Callable after 6/1/24	6911
CCCSIG CORP MORG STA	61772BAA1	4/5/2024	0.73%	35,000.00	35,070.35	35,000.00	Make-whole call +10bps; Callable after 4/5/23	6911
CCCSIG CORP UNITEDHE	91324PEB4	5/15/2024	0.55%	260,000.00	259,703.60	259,729.60	Make-whole call +5bps; Callable on and after 5/15/22	6911
CORP AMAZON.COM INC	023135BX3	5/12/2026	1.00%	10,000,000.00	10,005,800.00	9,967,800.00	Make-whole call +5bps; Callable on and after 4/12/26	8177
CORP AMAZON.COM INC	023135BX3	5/12/2026	1.00%	5,000,000.00	5,002,900.00	4,980,488.89	Make-whole call +5bps; Callable on and after 4/12/26	8177
CORP AMAZON.COM INC	023135BX3	5/12/2026	1.00%	5,000,000.00	5,002,900.00	4,980,627.78	Make-whole call +5bps; Callable on and after 4/12/26	8177
CORP APPLE INC	037833EB2	2/8/2026	0.70%	10,000,000.00	9,889,600.00	9,973,644.44	Make-whole call +5bps; Callable on and after 1/8/26	8177
GOV FFCB CALLABLE	3133EMP22	6/30/2026	0.91%	10,000,000.00	9,997,300.00	10,000,000.00	Callable on and after 6/30/23	8177
GOV FFCB CALLABLE NO	3133EMH21	6/15/2026	0.90%	10,000,000.00	9,987,400.00	10,000,000.00	Callable on and after 6/15/22	8177
GOV FHLB CALLABLE	3130AN2Z2	6/30/2026	1.00%	10,000,000.00	9,994,300.00	10,000,000.00	Quarterly: starts 12/30/21	8177
GOV FHLB CALLABLE NO	3130ALW91	4/15/2026	1.00%	10,000,000.00	10,003,600.00	10,000,000.00	One time call: 10/15/21	8177
GOV FHLB CALLABLE NO	3130ALX25	4/22/2026	1.00%	10,000,000.00	10,007,900.00	10,000,000.00	One time call: 4/22/22	8177
GOV FHLB CALLABLE NO	3130ALXV1	4/22/2026	1.10%	10,000,000.00	10,002,700.00	10,000,000.00	Quarterly: starts 4/22/22	8177
GOV FHLB CALLABLE NO	3130AM4P4	7/29/2025	0.75%	10,000,000.00	9,987,700.00	10,000,000.00	One time call: 4/29/22	8177
GOV FHLB CALLABLE NO	3130AMMY5	6/10/2026	1.05%	10,000,000.00	9,966,500.00	10,000,000.00	Quarterly: starts 12/10/21	8177
GOV FHLB CALLABLE NO	3130AMP22	6/10/2026	1.10%	10,000,000.00	10,000,400.00	10,000,000.00	Quarterly: starts 9/10/21	8177
GOV FHLB CALLABLE NO	3130AMYJ5	6/30/2026	1.00%	10,000,000.00	9,991,100.00	10,000,000.00	Quarterly: starts 6/30/22	8177
				\$ 539,541,034.64	\$ 540,470,952.73	\$ 537,836,302.52		

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

**CONTRA COSTA COUNTY
WELLS CAP MANAGEMENT
STRUCTURED SECURITIES
June 30, 2021**

<u>DESCRIPTION</u>	<u>CUSIP</u>	<u>MATURITY DATE</u>	<u>PAR</u> (\$)	<u>MARKET</u> (\$)	<u>COST</u> (\$)	<u>PROVISIONS</u>
AMCAR 2021-2 A2	03066RAB1	11/18/2024	800,000.00	800,914.99	799,971.60	10% collateral call
AMERICAN EXPRESS CREDIT CORP	0258M0EH8	3/3/2022	700,000.00	703,317.57	703,528.00	Float quarterly: LIBOR +70bps; Callable on and after 2/2/22
AMXCA 2018-8 A	02582JJH4	9/15/2021	665,000.00	670,111.28	688,015.23	5% collateral call
ANAHEIM CALIF HSG & PUB IMPT AUTH REV	032556GM8	10/1/2021	630,000.00	634,559.63	630,000.00	Make-whole call +5bps
BANK OF AMERICA CORP	06051GJX8	5/28/2024	500,000.00	500,563.25	500,000.00	Float quarterly: LIBOR +43bps; Callable annually
BANK OF NEW YORK MELLON CORP	06406RAM9	1/27/2023	650,000.00	670,303.33	668,447.00	Callable on and after 1/2/23
CARMX 2019-1 A3	14315NAC4	3/15/2024	607,913.77	618,066.21	619,145.92	10% collateral call
DEERE & CO	244199BE4	6/8/2022	700,000.00	712,704.38	712,796.00	Callable on and after 3/8/22
EXXON MOBIL CORP	30231GAJ1	3/6/2022	695,000.00	708,191.16	706,627.35	Make-whole call +7bps; Callable on and after 1/6/22
FLORIDA POWER & LIGHT CO	341081GD3	5/10/2023	600,000.00	599,891.64	600,000.00	Float o/n SOFR +25bps; Callable on and after 11/10/21
FORDL 2020-A A3	34531MAD0	3/15/2023	590,000.00	593,584.15	589,971.33	5% deal call
GMCAR 2020-1 A3	36258NAC6	9/16/2024	500,000.00	505,928.13	509,082.03	10% collateral call
HAROT 2020-2 A2	43813DAB4	11/15/2022	308,693.47	309,177.84	309,537.56	10% collateral call
HONEYWELL INTERNATIONAL INC	438516CD6	8/19/2022	500,000.00	500,387.72	500,000.00	Float quarterly: LIBOR +23bps; Callable after 8/19/22
MBALT 2021-B A2	58769KAC8	1/16/2024	400,000.00	399,946.93	399,966.48	5% deal call
MBART 2019-1 A3	58769TAD7	3/15/2024	433,415.93	438,400.44	439,510.85	5% collateral call
NAROT 2018-B A3	65479GAD1	3/15/2023	99,703.01	100,933.56	100,855.82	5% deal call
NAROT 2019-B A3	65479HAC1	11/15/2023	434,412.23	440,820.60	443,287.13	5% collateral call
NVIDIA CORP	67066GAK0	6/15/2023	600,000.00	600,316.05	600,000.00	Make-whole call +5bps; Callable on and after 6/15/22
OKLAHOMA GAS AND ELECTRIC CO	678858BW0	5/26/2023	490,000.00	490,271.60	490,000.00	Callable on and after 11/26/21
PNC BANK NA	69353REY0	12/9/2021	700,000.00	707,015.63	720,391.00	Callable on and after 11/9/21
SACRAMENTO CALIF WTR REV	786089JA1	9/1/2021	550,000.00	553,888.50	550,000.00	Make-whole call +20bps after 5/6/20
SDART 2021-2 A2	80286XAB0	4/15/2024	800,000.00	800,138.44	799,985.20	10% collateral call
TAOT 2018-C A3	89231AAD3	12/15/2022	273,143.12	275,481.12	277,314.95	5% collateral call
TAOT 2021-B A2	89190GAB3	1/16/2024	475,000.00	474,889.14	474,991.26	5% collateral call
TRUIST BANK	86787EBE6	5/17/2022	700,000.00	716,655.26	728,287.00	Callable on and after 4/17/22
US BANK NA	90331HPK3	1/21/2022	750,000.00	751,174.38	750,000.00	Float quarterly: LIBOR +18bps; Callable after 12/21/21
VWALT 2019-A A3	92867XAD8	11/21/2022	840,463.66	846,200.04	852,972.12	10% deal call
VZOT 2018-A A1B	92348XAB1	4/20/2023	235,740.14	235,870.34	235,740.14	10% collateral call
VZOT 2019-C A1A	92348AAA3	4/22/2024	450,000.00	456,635.56	458,050.78	10% collateral call
WOART 2020-B A2A	98163WAG1	7/17/2023	413,333.83	413,864.73	414,238.00	10% collateral call
			17,091,819.15	17,230,203.56	17,272,712.76	



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	\$ 15,950	\$ 16,450	\$ 12,300	\$ 11,150	\$ 6,850	\$ 6,150	\$ 3,300	\$ 12,450	\$ 8,600	\$ 20,550	\$ 16,200	\$ 5,400	
REPO													
TDs	\$ 1,107	\$ 505	\$ 986	\$ 391	\$ 478	\$ 469							
AGENCY	\$ 4,141	\$ 2,150	\$ 2,850	\$ 3,727	\$ 1,150	\$ 1,550	\$ 650	\$ 1,438	\$ 1,775	\$ 3,468	\$ 2,265	\$ 900	\$ 475
CP	\$ 3,801	\$ 2,100	\$ 2,150	\$ 1,250	\$ 650	\$ 450	\$ 550	\$ 150					
CDs + BNs	\$ 5,150	\$ 2,300	\$ 3,500	\$ 3,150	\$ 350	\$ 300	\$ 450	\$ 100	\$ 850	\$ 100			
CORP BND											\$ 40		\$ 65
TOTAL													
\$ 193,281	\$ 30,149	\$ 23,505	\$ 21,786	\$ 19,668	\$ 9,478	\$ 8,919	\$ 4,950	\$ 14,138	\$ 11,225	\$ 24,118	\$ 18,505	\$ 6,300	\$ 540
PERCENT	15.6%	12.2%	11.3%	10.2%	4.9%	4.6%	2.6%	7.3%	5.8%	12.5%	9.6%	3.3%	0.3%

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
6/30/2021

Description	Carrying Cost Plus Accrued Interest Purch.	Amortized Cost	Fair Value	Accrued Interest
United States Treasury:				
Bills	\$ 77,074,683,274.61	\$ 77,088,620,942.89	\$ 77,087,498,500.00	NA
Notes	\$ 58,652,332,896.21	\$ 58,622,718,630.47	\$ 58,645,873,000.00	\$ 116,723,377.00
Federal Agency:				
SBA	\$ 414,140,132.49	\$ 414,140,132.49	\$ 415,156,918.58	\$ 176,099.06
MBS-REMICs	\$ 9,796,344.36	\$ 9,796,344.36	\$ 10,300,100.47	\$ 45,137.86
Debentures	\$ 8,282,110,048.05	\$ 8,280,101,970.26	\$ 8,281,132,440.00	\$ 8,929,046.90
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 1,200,000,000.00	\$ 1,200,000,000.00	\$ 1,195,687,000.00	\$ 702,556.00
Discount Notes	\$ 13,645,696,356.89	\$ 13,648,451,333.41	\$ 13,648,151,500.00	NA
Supranational Debentures				
Supranational Debentures FR	\$ 1,722,279,377.00	\$ 1,720,729,724.23	\$ 1,717,313,000.00	\$ 6,202,432.50
	\$ 200,017,292.86	\$ 200,017,292.86	\$ 200,033,795.26	\$ 61,051.14
CDs and YCDs FR				
Bank Notes	\$ 300,000,000.00	\$ 300,000,000.00	\$ 300,006,000.00	\$ 24,826.42
Bank Notes	\$ 50,000,000.00	\$ 50,000,000.00	\$ 49,953,561.76	\$ 3,750.00
CDs and YCDs	\$ 15,900,000,000.00	\$ 15,900,000,000.00	\$ 15,899,536,577.56	\$ 8,607,166.69
Commercial Paper	\$ 11,092,885,288.85	\$ 11,097,548,301.35	\$ 11,098,048,565.20	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 112,891,605.90	\$ 112,076,612.84	\$ 111,548,800.00	\$ 999,562.40
Repurchase Agreements				
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits				
PMIA & GF Loans	\$ 3,935,500,000.00	\$ 3,935,500,000.00	\$ 3,935,500,000.00	NA
	\$ 725,276,000.00	\$ 725,276,000.00	\$ 725,276,000.00	NA
TOTAL	\$ 193,317,608,617.22	\$ 193,304,977,285.16	\$ 193,321,015,758.83	\$ 142,475,005.97

Fair Value Including Accrued Interest

\$ 193,463,490,764.80

Repurchase Agreements, Time Deposits, PMIA & 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 (1.00008297).
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 \$20,001,659.40 or \$20,000,000.00 x 1.00008297.

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



DISCLOSURE STATEMENT

Portfolio Holdings: Structured Notes and Asset-Backed Securities

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

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

Following are the State of California Treasurer's holdings in each category as of June 30, 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	\$1,200.000 million
b. LIBOR Agency Floater	\$200.000 million
c. 3 month LIBOR Corporate Floater	\$0.000 million
d. 3 month LIBOR Bank Floater	\$300.000 million
e. 2 year CMT Corporate Floater	\$0.000 million
f. 3 month T-Bill Agency Floater	\$0.000 million
g. 3 month T-Bill Corporate Floater	\$0.000 million

U.S. \$1,700.000 million As of: 06/30/21

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	\$414.140 million
b. Agency MBS-REMIC'S	<u>\$9.796 million</u>
(Medium term sub-total)	\$423.936 million
c. Commercial Paper (Short term sub-total)	\$2,348.735 million

U.S. \$2,772.671 million As of: 06/30/21

Total Portfolio As of: 06/30/21 \$193,317,608,617.22

Structured notes and Medium-term Asset-backed securities as a percent of portfolio:
1.10%

Short-term Asset-Backed Commercial Paper (ABCP) as a percent of portfolio:
1.21% *

Total Medium-term and Short-term Structured notes and Asset-backed securities
as a percent of portfolio:
2.31%

****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 June 30, 2021

Par Value	3,624,910,404.12	Book Price	99.907
Book Value	3,621,551,138.07	Average Days to Maturity	349
Market Value	3,628,002,409.85	Coupon	0.3549%
Market Price	100.085	YTM (TR)	0.3753%

Yield Change (bps)	Market Value (\$)	Market Price (\$)	Gain/Loss ² (bps)
-50	3,645,265,655.15	100.562	65.56
-25	3,636,592,688.12	100.322	41.54
-10	3,631,428,665.54	100.180	27.33
0	3,628,002,409.89	100.085	17.82
10	3,624,589,217.58	99.991	8.41
25	3,619,493,778.59	99.851	-5.61
50	3,611,065,767.34	99.618	-28.93

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 66 bps. If the yield were to go up by 50 bps, the market value of the portfolio would decrease by about 29 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.