



CONTRA COSTA COUNTY
TREASURER'S QUARTERLY INVESTMENT REPORT
AS OF SEPTEMBER 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 9/30/21, the fair value of the Treasurer's investment portfolio was 100.10% of the cost. Approximately 77 percent of the portfolio or over \$3.00 billion will mature in less than a year. Historical activities combined with future cash flow projections indicate that the County should be able to meet its cash flow needs for the next six months.
- Treasurer's Investment Portfolio Characteristics

Par	\$3,884,824,803.26
Cost	\$3,882,240,090.29
Market Value	\$3,886,014,874.14
Weighted Yield to Maturity	0.36%
Weighted Average Days to Maturity	322 days
Weighted Duration	0.86 year

Notes:

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

CONTRA COSTA COUNTY INVESTMENT POOL
As of September 30, 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)	\$108,982,000.00	\$108,902,402.61	\$108,982,570.48	2.81%
2. U.S. Agencies				
Federal Home Loan Banks	119,230,000.00	119,190,910.86	119,527,925.25	3.07%
Federal National Mortgage Association	156,000,000.00	155,598,353.00	156,819,220.00	4.01%
Federal Farm Credit Banks	184,356,000.00	184,238,708.52	184,520,490.48	4.75%
Federal Home Loan Mortgage Corporation	120,158,000.00	120,094,244.58	119,502,096.80	3.09%
Subtotal	579,744,000.00	579,122,216.96	580,369,732.53	14.92%
3. Supranationals - International Government	158,000,000.00	157,630,915.89	156,833,500.00	4.06%
4. Money Market Instruments				
Commercial Paper	1,174,314,000.00	1,173,921,714.24	1,174,104,249.86	30.24%
Negotiable Certificates of Deposit	912,578,000.00	912,578,000.00	912,667,538.57	23.51%
Time Deposit	3,404.12	3,404.12	3,404.12	0.00%
Subtotal	2,086,895,404.12	2,086,503,118.36	2,086,775,192.55	53.74%
5. Corporate Notes	211,229,000.00	209,640,840.94	212,528,933.74	5.40%
TOTAL (Section A.)¹	3,144,850,404.12	3,141,799,494.76	3,145,489,929.30	80.93%
B. Investments Managed by Outside Contractors				
1. PFM	77,015,393.63	77,137,546.48	77,303,646.88	1.99%
2. Local Agency Investment Fund (LAIF)	225,773,310.42	225,773,310.42	225,744,786.45 ²	5.82%
3. Wells Capital Management	43,897,536.91	44,241,580.45	44,188,353.33 ³	1.14%
4. CAMP	271,706,630.09	271,706,630.09	271,706,630.09	7.00%
5. CalTRUST (Liquidity Fund)	-	-	-	0.00%
6. US Bank (Federated Tax Free Cash Fund)	5,784,327.58	5,784,327.58	5,784,327.58	0.15%
7. Other				
a. EBRCS Bond	1,247,771.14	1,247,771.14	1,247,771.14	0.03%
TOTAL (Section B.)	625,424,969.77	625,891,166.16	625,975,515.47	16.12%
C. Cash	114,549,429.37	114,549,429.37	114,549,429.37	2.95%
⁴GRAND TOTAL (FOR A , B, & C)	\$3,884,824,803.26	\$3,882,240,090.29	\$3,886,014,874.14	100.00%

Notes:

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

CONTRA COSTA COUNTY INVESTMENT POOL
As of September 30, 2021

CONTRA COSTA COUNTY INVESTMENT POOL - EARNING STATISTICS

	Fiscal Year To Date	Quarter To Date
Average Daily Balance (\$)	3,772,843,866.25	3,772,843,866.25
Net Earnings (\$)	4,077,252.35	4,077,252.35
Earned Income Yield	0.42%	0.42%

CONTRA COSTA COUNTY INVESTMENT POOL - PORTFOLIO STATISTICS

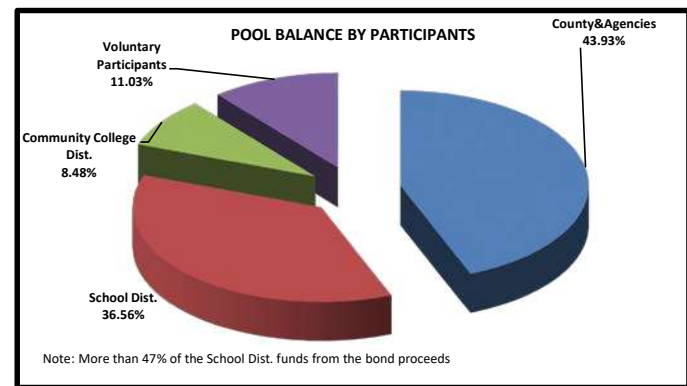
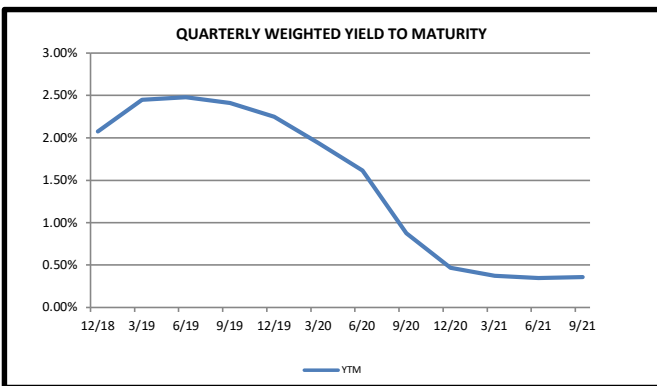
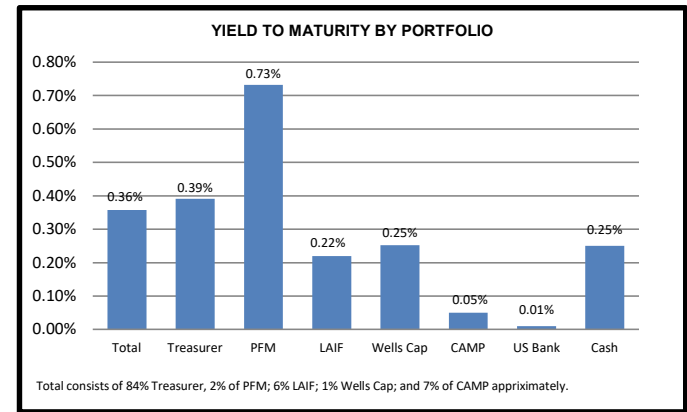
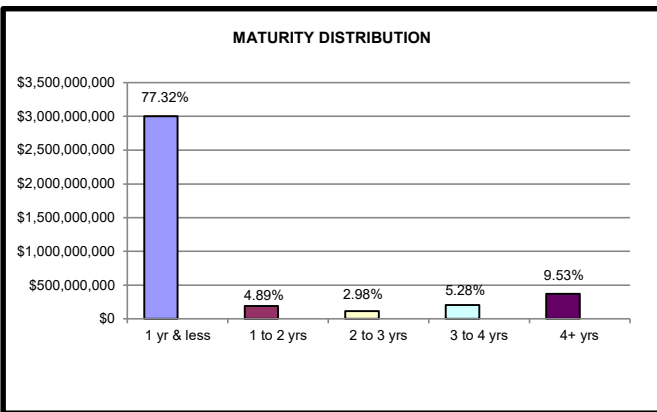
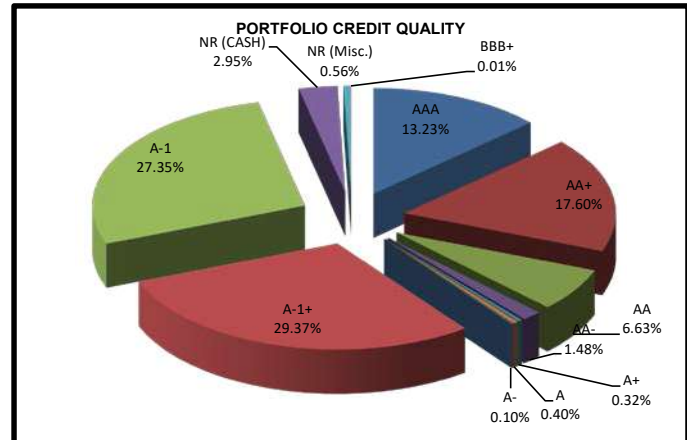
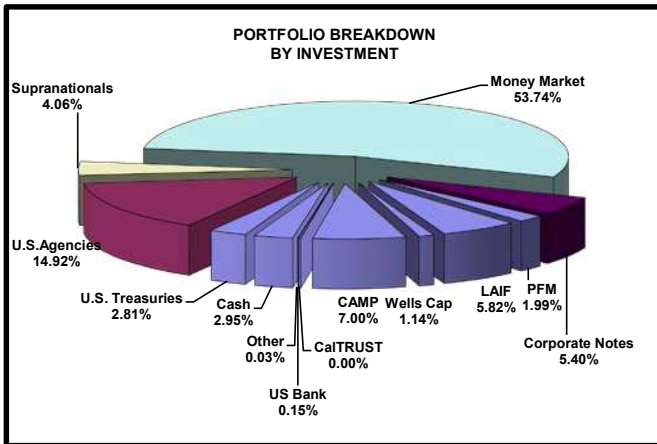
Investment Type	Par Value (\$)	Fair Value (\$)	YTM (%)	WAM (days)	Percentage of Portfolio
U.S. Treasury	108,982,000.00	108,982,570.48	0.09	14	2.80%
Agencies	579,744,000.00	580,369,732.53	0.98	1073	14.93%
Commercial Paper	1,174,314,000.00	1,174,104,249.86	0.09	65	30.21%
NCD/YCD	912,578,000.00	912,667,538.57	0.10	74	23.49%
Corporate Notes	211,229,000.00	212,528,933.74	1.82	953	5.47%
Time Deposit	3,404.12	3,404.12	0.08	967	0.00%
Supranationals	158,000,000.00	156,833,500.00	0.61	1321	4.04%
PFM	77,015,393.63	77,303,646.88	0.74	738	1.99%
LAIF	225,773,310.42	225,744,786.45	0.21	1	5.81%
CAMP	271,706,630.09	271,706,630.09	0.05	0	6.99%
CalTRUST (Liquidity)	-	-	-	0	0.00%
Wells Cap	43,897,536.91	44,188,353.33	0.25	400	1.14%
US Bank (Federated Tax Free)	5,784,327.58	5,784,327.58	0.01	0	0.15%
Misc. ¹	1,247,771.14	1,247,771.14	N/A	N/A	0.03%
Cash	114,549,429.37	114,549,429.37	0.25	0	2.95%
Total Fund³	3,884,824,803.26	3,886,014,874.14	0.36	322	100.00%

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 September 30, 2021

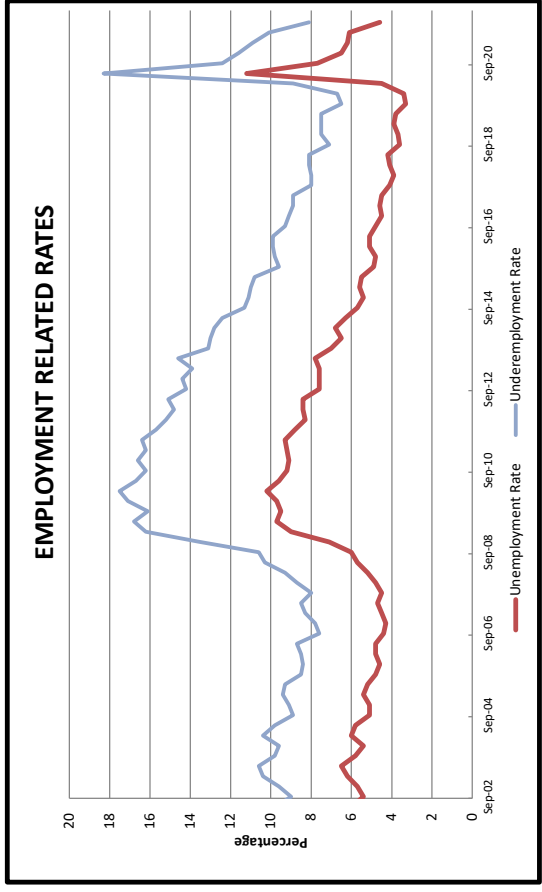
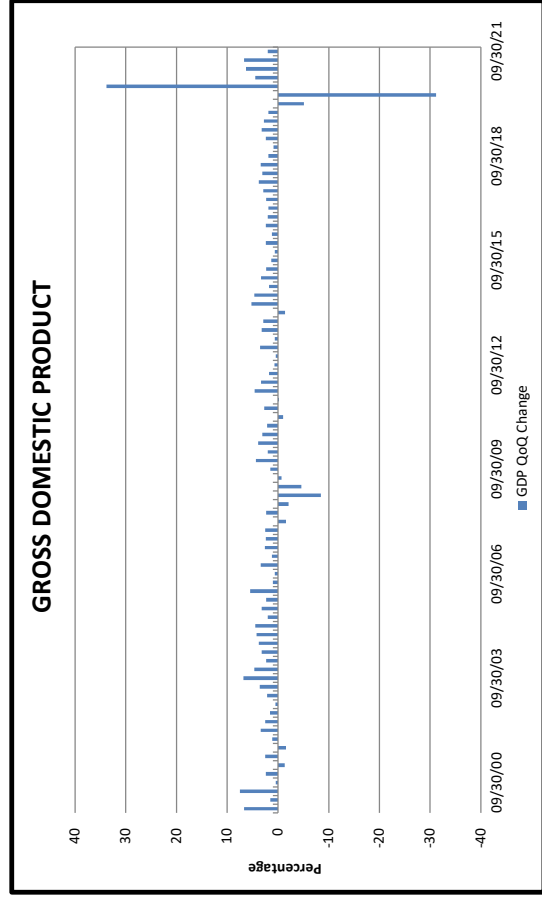
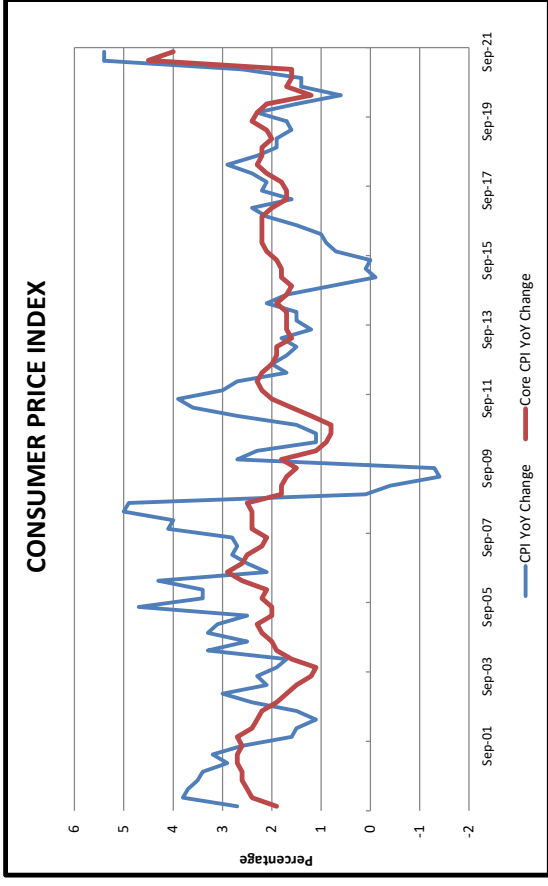
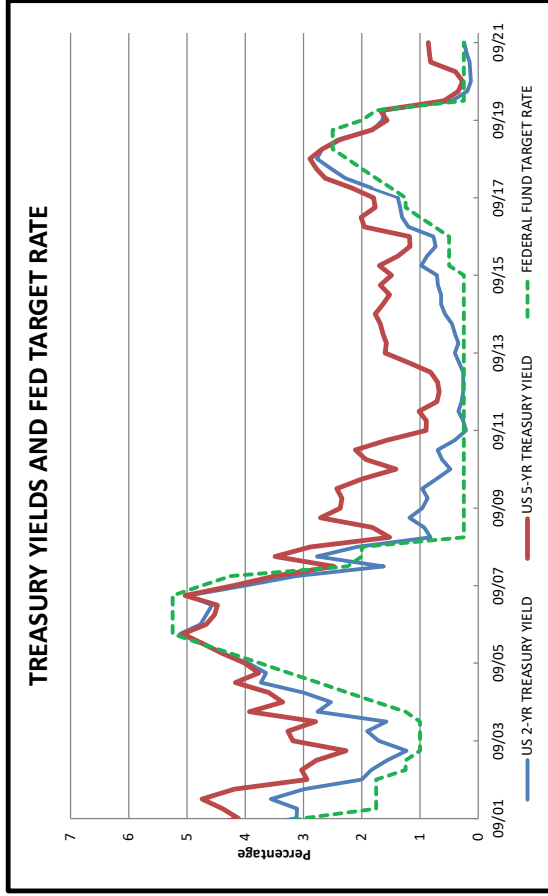


NOTES TO INVESTMENT PORTFOLIO SUMMARY AND AT A GLANCE AS OF SEPTEMBER 30, 2021

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 77% of the portfolio will mature in less than a year with a weighted average maturity of 322 days.

MAJOR MARKET AND ECONOMIC DATA

AS OF SEPTEMBER 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: 09/30/2021
Date Basis: Settlement

Run: 10/08/2021 01:48:12 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	9,976,800.00	8,819.44	0.00
86017	SUPRA IFC	45950VPJ9	11/24/2023	.286596	9,989,136.67	99,768,000	IDC-FIS	-12,336.67
86039	SUPRA IFC	45950VPL4	01/15/2021	.580000	10,000,000.00	9,792,300.00	12,244.44	0.00
86079	SUPRA IADB	45818WCCZ	01/15/2026	.580000	10,000,000.00	97,923,000	IDC-FIS	-207,700.00
86101	SUPRA IADB	45818WDA1	02/05/2021	.450000	15,000,000.00	14,628,150.00	10,500.00	0.00
86171	SUPRA IBRD	459058JV6	02/05/2026	.504549	14,959,650.00	97,521,000	IDC-FIS	-331,500.00
86172	SUPRA IADB	4581X0DV7	02/24/2021	.650000	10,000,000.00	9,916,300.00	7,402.76	0.00
86188	SUPRA IADB	4581X0DV7	02/20/2026	.650000	10,000,000.00	99,163,000	IDC-FIS	-83,700.00
86225	SUPRA IFC	45950VPX8	03/11/2021	.800000	10,000,000.00	9,953,800.00	6,004.44	9,180.00
86228	SUPRA IBRD	459058JL8	03/04/2026	.914003	9,944,620.00	99,538,000	IDC-FIS	0.00
86254	SUPRA IADB	45818WDH6	04/20/2021	.125000	20,000,000.00	19,961,800.00	11,180.56	3,200.00
86352	SUPRA IFC	45950VQE9	04/20/2023	.228796	19,958,600.00	99,809,000	IDC-FIS	0.00
86372	SUPRA IFC	45950VQH2	04/20/2021	.875000	10,000,000.00	9,956,700.00	39,131.94	2,500.00
86377	SUPRA IFC	45950VQJ8	04/20/2026	.969059	9,954,200.00	99,567,000	IDC-FIS	0.00
			04/28/2021	.875000	10,000,000.00	9,956,700.00	39,131.94	0.00
			04/20/2026	.892899	9,993,244.44	99,567,000	IDC-FIS	-34,600.00
			05/14/2021	.860000	13,000,000.00	12,898,600.00	42,546.11	0.00
			05/14/2026	.899992	12,974,637.00	99,220,000	IDC-FIS	-76,037.00
			05/18/2021	.500000	10,000,000.00	9,862,700.00	21,250.00	0.00
			10/28/2025	.752348	9,892,677.78	98,627,000	IDC-FIS	-27,200.00
			06/17/2021	.800000	10,000,000.00	9,956,700.00	23,111.11	0.00
			06/17/2026	.817998	9,991,200.00	99,567,000	IDC-FIS	-34,500.00
			09/10/2021	.430000	10,000,000.00	9,994,900.00	2,508.33	0.00
			09/10/2024	.447133	9,994,900.00	99,949,000	BOOK	0.00
			09/27/2021	.230000	10,000,000.00	9,996,600.00	255.56	0.00
			09/27/2023	.247053	9,996,600.00	99,966,000	BOOK	0.00
			09/28/2021	.600000	10,000,000.00	9,981,450.00	500.00	0.00
			02/28/2025	.655011	9,981,450.00	99,814,500	BOOK	0.00
			Subtotal	.546321	158,000,000.00	156,833,500.00	224,586.63	14,880.00
				.607146	157,630,915.89	99,261,709		-807,573.67
Inv Type: 11 TREASURY BILLS								
85811	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	3,000,000.00	3,000,000.00	3,421.25	57.50
			10/07/2021	.115134	2,996,521.25	100,000,000	IDC-FIS	0.00



Inventory by Market Value

As Of Date: 09/30/2021

Date Basis: Settlement

Run: 10/08/2021 01:48:12 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
85812	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	600,000.00	600,000.00	684.25	11.50
			10/07/2021	.115134	599,304.25	100,000,000	IDC-FIS	0.00
85813	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	400,000.00	400,000.00	456.16	7.67
			10/07/2021	.115133	399,536.17	100,000,000	IDC-FIS	0.00
85814	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	250,000.00	250,000.00	285.11	4.79
			10/07/2021	.115135	249,710.10	100,000,000	IDC-FIS	0.00
85815	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	1,300,000.00	1,300,000.00	1,482.54	24.92
			10/07/2021	.115134	1,298,492.54	100,000,000	IDC-FIS	0.00
85816	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	1,000,000.00	1,000,000.00	1,140.41	19.17
			10/07/2021	.115133	998,840.42	100,000,000	IDC-FIS	0.00
85817	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	900,000.00	900,000.00	1,026.38	17.25
			10/07/2021	.115134	898,956.37	100,000,000	IDC-FIS	0.00
85818	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	200,000.00	200,000.00	228.09	3.83
			10/07/2021	.115135	199,768.08	100,000,000	IDC-FIS	0.00
85819	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	1,700,000.00	1,700,000.00	1,938.71	32.58
			10/07/2021	.115133	1,698,028.71	100,000,000	IDC-FIS	0.00
85820	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	200,000.00	200,000.00	228.09	3.83
			10/07/2021	.115135	199,768.08	100,000,000	IDC-FIS	0.00
85821	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	350,000.00	350,000.00	399.14	6.71
			10/07/2021	.115132	349,594.15	100,000,000	IDC-FIS	0.00
85822	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	5,000,000.00	5,000,000.00	5,702.08	95.83
			10/07/2021	.115133	4,994,202.09	100,000,000	IDC-FIS	0.00
85823	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	250,000.00	250,000.00	285.11	4.79
			10/07/2021	.115135	249,710.10	100,000,000	IDC-FIS	0.00
85824	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	2,400,000.00	2,400,000.00	2,737.00	46.00
			10/07/2021	.115134	2,397,217.00	100,000,000	IDC-FIS	0.00
85825	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	20,000,000.00	20,000,000.00	22,808.32	383.33
			10/07/2021	.115133	19,976,808.35	100,000,000	IDC-FIS	0.00
85826	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	2,000,000.00	2,000,000.00	2,280.84	38.33
			10/07/2021	.115134	1,997,680.83	100,000,000	IDC-FIS	0.00
85827	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	200,000.00	200,000.00	228.09	3.83
			10/07/2021	.115135	199,768.08	100,000,000	IDC-FIS	0.00
85828	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	300,000.00	300,000.00	342.13	5.75
			10/07/2021	.115135	299,652.12	100,000,000	IDC-FIS	0.00
85829	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	200,000.00	200,000.00	228.09	3.83
			10/07/2021	.115135	199,768.08	100,000,000	IDC-FIS	0.00
85830	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	800,000.00	800,000.00	912.34	15.33



Inventory by Market Value

As Of Date: 09/30/2021

Date Basis: Settlement

Run: 10/08/2021 01:48:12 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
85831	PW GOV US TBILL DIS	9127964V8	10/07/2021	.115134	799,072.33	100,000,000	IDC-FIS	0.00
			10/09/2020	.115000	350,000.00	350,000.00	399.14	6.71
			10/07/2021	.115132	349,594.15	100,000,000	IDC-FIS	0.00
85832	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	5,000,000.00	5,000,000.00	5,702.09	95.83
			10/07/2021	.115134	4,994,202.08	100,000,000	IDC-FIS	0.00
85833	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	500,000.00	500,000.00	570.21	9.58
			10/07/2021	.115133	499,420.21	100,000,000	IDC-FIS	0.00
85834	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	5,500,000.00	5,500,000.00	6,272.29	105.42
			10/07/2021	.115134	5,493,622.29	100,000,000	IDC-FIS	0.00
85835	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	200,000.00	200,000.00	228.09	3.83
			10/07/2021	.115135	199,768.08	100,000,000	IDC-FIS	0.00
85836	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	2,100,000.00	2,100,000.00	2,394.88	40.25
			10/07/2021	.115134	2,097,564.87	100,000,000	IDC-FIS	0.00
85837	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	150,000.00	150,000.00	171.06	2.88
			10/07/2021	.115135	149,826.06	100,000,000	IDC-FIS	0.00
85838	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	1,000,000.00	1,000,000.00	1,140.41	19.17
			10/07/2021	.115133	998,840.42	100,000,000	IDC-FIS	0.00
85839	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	300,000.00	300,000.00	342.13	5.75
			10/07/2021	.115135	299,652.12	100,000,000	IDC-FIS	0.00
85840	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	8,500,000.00	8,500,000.00	9,693.52	162.92
			10/07/2021	.115133	8,490,143.56	100,000,000	IDC-FIS	0.00
85841	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	200,000.00	200,000.00	228.09	3.83
			10/07/2021	.115135	199,768.08	100,000,000	IDC-FIS	0.00
85842	PW GOV US TBILL DIS	9127964V8	10/09/2020	.115000	500,000.00	500,000.00	570.21	9.58
			10/07/2021	.115133	499,420.21	100,000,000	IDC-FIS	0.00
85861	PW GOV US TBILL DIS	9127964V8	10/27/2020	.110000	1,610,000.00	1,610,000.00	1,667.69	29.52
			10/07/2021	.110116	1,608,302.79	100,000,000	IDC-FIS	0.00
86179	CLT GOV US TREASURY	912796G60	04/26/2021	.030000	250,000.00	249,990.00	32.91	0.00
			10/21/2021	.030002	249,962.92	99,996,000	IDC-FIS	-5.83
86335	HR UST BILLS	9127964W6	08/25/2021	.050000	3,501,000.00	3,500,789.94	179.91	0.00
			11/04/2021	.050005	3,500,654.76	99,994,000	IDC-FIS	-44.73
86336	HR UST BILLS	9127964W6	08/25/2021	.050000	2,000,000.00	1,999,880.00	102.78	0.00
			11/04/2021	.050004	1,999,802.78	99,994,000	IDC-FIS	-25.56
86337	HR UST BILLS	9127964W6	08/25/2021	.050000	1,101,000.00	1,100,933.94	56.58	0.00
			11/04/2021	.050005	1,100,891.43	99,994,000	IDC-FIS	-14.07
86373	GOV US TREASURY BIL	912796G60	09/29/2021	.050000	35,000,000.00	34,998,600.00	97.24	0.00
			10/21/2021	.050009	34,998,930.40	99,996,000	IDC-FIS	-427.64



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Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
	Subtotal			.089862	108,812,000.00	108,810,193.88	76,663.36	1,282.04
				.089947	108,732,766.31	99,998340		-517.83

Inv Type: 12 TREASURY NOTES

83893	WT GOV US TREASURY	912828258	09/11/2017	1.625000	170,000.00	172,376.60	236.57	2,740.30
			08/31/2022	1.670000	169,636.30	101.398000	IDC-FIS	0.00
	Subtotal			1.625000	170,000.00	172,376.60	236.57	2,740.30
				1.670000	169,636.30	101.398000		0.00

Inv Type: 22 FEDERAL HOME LOAN BANKS

83629	WT GOV FHLB NOTES	3130AABG2	03/08/2017	1.875000	170,000.00	170,498.10	1,080.21	1,834.30
			11/29/2021	2.050128	168,663.80	100.293000	IDC-FIS	0.00
84066	RM GOV FHLB NOTES	3130AAB49	12/08/2017	1.875000	4,500,000.00	4,515,030.00	26,015.63	53,905.50
			12/10/2021	2.100994	4,461,124.50	100.334000	IDC-FIS	0.00
84420	WT GOV FHLB NOTE	3130AE3Q1	05/21/2018	2.735000	165,000.00	167,422.20	2,018.20	3,464.34
			04/20/2022	2.906513	163,957.86	101.468000	IDC-FIS	0.00
84459	RM GOV FHLB NOTE	3130AEEQ9	06/01/2018	2.650000	2,500,000.00	2,540,250.00	24,843.75	42,567.50
			05/16/2022	2.675015	2,497,682.50	101.610000	IDC-FIS	0.00
84489	RM FHLB NOTE	3130AEBM1	06/08/2018	2.750000	5,000,000.00	5,093,300.00	42,395.66	108,975.00
			06/10/2022	2.832511	4,984,325.00	101.866000	IDC-FIS	0.00
84713	RM GOV FHLB NOTES	3130AEV80	11/27/2018	2.750000	5,000,000.00	5,124,600.00	9,548.61	163,905.00
			09/06/2022	2.965325	4,960,695.00	102.492000	IDC-FIS	0.00
84835	RM GOV FHLB NOTES	3130A3KM5	01/16/2019	2.500000	2,000,000.00	2,054,820.00	15,555.56	63,648.00
			12/09/2022	2.619519	1,991,172.00	102.741000	IDC-FIS	0.00
85182	RM GOV FHLB NOTES	313379Q69	08/06/2019	2.125000	980,000.00	993,916.00	6,421.04	140.14
			06/10/2022	1.617030	993,775.86	101.420000	IDC-FIS	0.00
85183	RM GOV FHLB NOTES	313379Q69	08/06/2019	2.125000	2,920,000.00	2,961,464.00	19,132.09	417.56
			06/10/2022	1.617030	2,961,046.44	101.420000	IDC-FIS	0.00
85255	RM GOV FHLB NOTES	3130AH6Q1	10/03/2019	1.560000	2,000,000.00	2,022,800.00	7,366.68	18,638.00
			07/06/2022	1.483037	2,004,162.00	101.140000	IDC-FIS	0.00
85541	RM GOV FHLB NOTES	3130AJEK1	03/17/2020	.700000	3,995,000.00	4,007,024.95	1,165.21	759.05
			03/16/2022	.557818	4,006,265.90	100.301000	IDC-FIS	0.00
86065	GOV FHLB CALLABLE N	3130AKXB7	02/11/2021	.580000	10,000,000.00	9,830,900.00	8,055.56	0.00
			02/11/2026	.580000	10,000,000.00	98.309000	IDC-FIS	-169,100.00
86165	GOV FHLB CALLABLE N	3130ALW91	04/15/2021	1.000000	10,000,000.00	10,100,600.00	46,111.11	100,600.00



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86175	GOV FHLB CALLABLE N	3130ALX25	04/15/2026	1.000000	10,000,000.00	101,006000	IDC-FIS	0.00
			04/22/2021	1.000000	10,000,000.00	10,013,600.00	44,166.67	13,600.00
86176	GOV FHLB CALLABLE N	3130ALXV1	04/22/2026	1.000000	10,000,000.00	100.136000	IDC-FIS	0.00
			04/22/2021	1.100000	10,000,000.00	10,011,200.00	48,583.33	11,200.00
86191	GOV FHLB CALLABLE N	3130AM4P4	04/22/2026	1.100000	10,000,000.00	100.112000	IDC-FIS	0.00
			04/29/2021	.750000	10,000,000.00	10,002,200.00	31,666.67	2,200.00
86246	GOV FHLB CALLABLE N	3130AMMY5	07/29/2025	.750000	10,000,000.00	100.022000	IDC-FIS	0.00
			06/10/2021	1.050000	10,000,000.00	9,981,600.00	32,375.00	0.00
86276	GOV FHLB CALLABLE N	3130AMVJ5	06/10/2026	1.050000	10,000,000.00	99.816000	IDC-FIS	-18,400.00
			06/30/2021	1.000000	10,000,000.00	9,983,500.00	25,277.78	0.00
86279	GOV FHLB CALLABLE	3130ANZZZ	06/30/2026	1.000000	10,000,000.00	99.835000	IDC-FIS	-16,500.00
			06/30/2021	1.000000	10,000,000.00	9,970,900.00	25,277.78	0.00
86282	GOV FHLB NOTES	3130AN4A5	06/30/2026	1.000000	10,000,000.00	99.709000	IDC-FIS	-29,100.00
			07/06/2021	.700000	10,000,000.00	9,982,300.00	16,527.78	0.00
			06/30/2025	.705004	9,998,040.00	99.823000	IDC-FIS	-15,740.00
			Subtotal	1.209894	119,230,000.00	119,527,925.25	433,584.32	585,854.39
				1.211261	119,190,910.86	100,249874		-248,840.00

Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSO

84217	GOV FNMA NOTES	3135G0S38	03/01/2018	2.000000	5,000,000.00	5,024,400.00	23,888.89	131,815.00
			01/05/2022	2.590321	4,892,585.00	100,488000	IDC-FIS	0.00
84248	RM GOV FNMA NOTES	3135G0S38	03/07/2018	2.000000	5,000,000.00	5,024,400.00	23,888.89	126,765.00
			01/05/2022	2.564557	4,897,635.00	100,488000	IDC-FIS	0.00
84892	RM GOV FNMA NOTES	3135G0T94	02/28/2019	2.375000	6,000,000.00	6,169,620.00	28,500.00	206,922.00
			01/19/2023	2.543456	5,962,698.00	102,827000	IDC-FIS	0.00
84909	RM GOV FNMA NOTES	3135G0T94	03/08/2019	2.375000	5,000,000.00	5,141,350.00	23,750.00	158,865.00
			01/19/2023	2.470220	4,982,485.00	102,827000	IDC-FIS	0.00
85033	RM GOV FNMA NOTES	3135G0V59	04/30/2019	2.250000	5,000,000.00	5,057,150.00	52,812.50	65,700.00
			04/12/2022	2.310093	4,991,450.00	101.143000	IDC-FIS	0.00
85280	GOV FNMA NOTES	3135G0W66	10/18/2019	1.625000	20,000,000.00	20,664,200.00	149,861.16	698,400.00
			10/15/2024	1.660850	19,965,800.00	103.321000	IDC-FIS	0.00
85281	GOV FNMA NOTES	3135G0W66	10/18/2019	1.625000	10,000,000.00	10,332,100.00	74,930.61	349,200.00
			10/15/2024	1.660850	9,982,900.00	103.321000	IDC-FIS	0.00
85679	GOV FNMA NOTES	3135G04Z3	06/19/2020	.500000	20,000,000.00	19,845,000.00	28,888.93	0.00
			06/17/2025	.542067	19,958,600.00	99.225000	IDC-FIS	-113,600.00
85693	GOV FNMA CALLABLE	3136G4XK4	06/30/2020	.650000	20,000,000.00	19,950,600.00	32,861.11	0.00



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85756	GOV FNMA NOTE CALLA	3136G4587	06/30/2025	.650000	20,000,000.00	99,753000	IDC-FIS	-49,400.00
			08/27/2020	.650000	10,000,000.00	9,955,000.00	6,138.89	0.00
85871	GOV FNMA CALLABLE N	3136G46N8	08/27/2025	.650000	10,000,000.00	99,550000	IDC-FIS	-45,000.00
			10/29/2020	.600000	10,000,000.00	9,929,600.00	25,333.33	0.00
85911	GOV FNMA NOTES	3135G06G3	10/29/2025	.600000	10,000,000.00	99,296000	IDC-FIS	-70,400.00
			11/12/2020	.500000	10,000,000.00	9,866,600.00	19,999.96	0.00
85957	GOV FNMA CALLABLE N	3135GA6J5	11/07/2025	.572935	9,964,200.00	98,666000	IDC-FIS	-97,600.00
			12/07/2020	.320000	10,000,000.00	9,995,400.00	10,133.33	0.00
85989	GOV FNMA CALLABLE N	3135G06K4	12/07/2023	.320000	10,000,000.00	99,954000	IDC-FIS	-4,600.00
			12/17/2020	.650000	10,000,000.00	9,930,800.00	18,777.78	0.00
86001	GOV FNMA CALLABLE N	3135G06Q1	12/17/2025	.650000	10,000,000.00	99,308000	IDC-FIS	-69,200.00
			12/30/2020	.640000	10,000,000.00	9,933,000.00	16,177.78	0.00
			12/30/2025	.640000	10,000,000.00	99,330000	IDC-FIS	-67,000.00
			Subtotal	1.041361	156,000,000.00	156,819,220.00	535,943.16	1,737,667.00
				1.106092	155,598,353.00	100,525141		-516,800.00

Inv Type: 27 FEDERAL FARM CREDIT BANKS

84191	RM GOV FFCB NOTES	3133EH6X6	02/08/2018	2.200000	3,500,000.00	3,520,790.00	16,897.22	54,043.50
			01/12/2022	2.455479	3,466,746.50	100,594000	IDC-FIS	0.00
84289	RM GOV FFCB NOTES	3133EJHC6	03/29/2018	2.600000	5,000,000.00	5,060,200.00	3,611.11	62,600.00
			03/21/2022	2.612688	4,997,600.00	101,204000	IDC-FIS	0.00
85077	RM GOV FFCB NOTE	3133EFN29	05/30/2019	1.650000	3,000,000.00	3,021,870.00	2,200.00	58,617.00
			03/15/2022	2.103694	2,963,253.00	100,729000	IDC-FIS	0.00
85078	RM GOV FFCB NOTE	3133EKKT2	05/30/2019	2.250000	2,900,000.00	2,981,113.00	9,606.25	65,740.10
			02/08/2023	2.100114	2,915,372.90	102,797000	IDC-FIS	0.00
85102	RM GOV FFCB NOTES	3133EKP65	06/14/2019	2.125000	4,956,000.00	5,128,617.48	7,606.09	131,631.36
			09/05/2023	1.920504	4,996,986.12	103,483000	IDC-FIS	0.00
85422	GOV FFCB NOTES	3133ELD5U	12/13/2019	1.580000	25,000,000.00	25,075,000.00	118,500.00	103,250.00
			12/13/2021	1.637661	24,971,750.00	100,300000	IDC-FIS	0.00
85453	GOV FFCB NOTES	3133ELHR8	01/21/2020	1.600000	20,000,000.00	20,092,600.00	62,222.22	93,800.00
			01/21/2022	1.603060	19,998,800.00	100,463000	IDC-FIS	0.00
85543	GOV FFCB NOTES	3133ELTZ7	03/18/2020	.625000	10,000,000.00	10,026,700.00	2,256.94	39,600.00
			03/18/2022	.690057	9,987,100.00	100,267000	IDC-FIS	0.00
85648	GOV FFCB NOTES	3133ELA87	05/28/2020	.250000	20,000,000.00	20,020,200.00	17,916.67	60,600.00
			05/22/2023	.318084	19,959,600.00	100,101000	IDC-FIS	0.00
85691	GOV FFCB CALLABLE	3133ELQ49	06/30/2020	.700000	20,000,000.00	19,944,200.00	35,388.89	0.00



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85783	GOV FFCB CALLABLE N	3133EL7K4	06/30/2025	.700000	20,000,000.00	99,721,000	IDC-FIS	-55,800.00
			09/16/2020	.550000	10,000,000.00	9,909,100.00	2,291.67	0.00
85800	GOV CALLABLE FFCB N	3133EL7K4	09/16/2025	.550000	10,000,000.00	99,091,000	IDC-FIS	-90,900.00
			09/25/2020	.550000	10,000,000.00	9,909,100.00	2,291.67	0.00
85874	GOV FFCB CALLABLE N	3133EMFR8	09/16/2025	.554078	9,998,000.00	99,091,000	IDC-FIS	-88,900.00
			11/03/2020	.540000	10,000,000.00	9,917,100.00	22,200.00	0.00
85938	GOV FFCB CALLABLE N	3133EMHL9	11/03/2025	.573523	9,983,500.00	99,171,000	IDC-FIS	-66,400.00
			11/30/2020	.310000	10,000,000.00	9,997,800.00	10,419.44	0.00
86128	GOV FFCB CALLABLE N	3133EMUK6	11/30/2023	.310000	10,000,000.00	99,978,000	IDC-FIS	-2,200.00
			03/25/2021	1.050000	10,000,000.00	9,973,800.00	1,750.00	0.00
86252	GOV FFCB CALLABLE N	3133EMH21	03/25/2026	1.050000	10,000,000.00	99,738,000	IDC-FIS	-26,200.00
			06/15/2021	.900000	10,000,000.00	9,957,400.00	26,500.00	0.00
86278	GOV FFCB CALLABLE	3133EMP22	06/15/2026	.900000	10,000,000.00	99,574,000	IDC-FIS	-42,600.00
			06/30/2021	.910000	10,000,000.00	9,984,900.00	23,002.78	0.00
			06/30/2026	.910000	10,000,000.00	99,849,000	IDC-FIS	-15,100.00
			Subtotal	1.017503	184,356,000.00	184,520,490.48	364,660.95	669,881.96
				1.043121	184,238,708.52	100,089,224		-388,100.00

Inv Type: 29 FHLMC NOTES

84250	WT GOV FHLMC NOTES	3134GBA69	03/07/2018	2.375000	158,000.00	161,096.80	542.03	5,085.55
			08/09/2022	2.678470	156,011.25	101,960,000	IDC-FIS	0.00
85683	GOV FHLMC CALLABLE	3134GVV96	06/24/2020	.500000	20,000,000.00	19,983,200.00	26,944.44	0.00
			06/24/2024	.500000	20,000,000.00	99,916,000	IDC-FIS	-16,800.00
85688	GOV FHLMC NOTES	3137EAE54	06/26/2020	.250000	20,000,000.00	20,005,000.00	13,194.44	63,400.00
			06/26/2023	.347927	19,941,600.00	100,025,000	IDC-FIS	0.00
85769	GOV FHLMC NOTES	3137EAEW5	09/04/2020	.250000	10,000,000.00	9,992,200.00	1,597.20	0.00
			09/08/2023	.261009	9,996,700.00	99,922,000	IDC-FIS	-4,500.00
85795	GOV FHLMC CALLABLE	3134GWWT9	09/30/2020	.550000	10,000,000.00	9,879,800.00	152.78	0.00
			09/30/2025	.550000	10,000,000.00	98,798,000	IDC-FIS	-120,200.00
85805	GOV FHLMC CALLABLE	3134GWUE4	09/30/2020	.500000	10,000,000.00	9,862,700.00	138.89	0.00
			09/30/2025	.500000	10,000,000.00	98,627,000	IDC-FIS	-137,300.00
85860	GOV FHLMC CALLABLE	3134GW3Z7	10/28/2020	.600000	10,000,000.00	9,890,100.00	25,500.00	0.00
			10/28/2025	.600000	10,000,000.00	98,901,000	IDC-FIS	0.00
85866	GOV FHLMC CALLABLE	3134GWWC7	09/29/2020	.500000	10,000,000.00	9,863,000.00	277.78	-109,900.00
			09/29/2025	.500000	10,000,000.00	98,630,000	IDC-FIS	0.00
85928	GOV FHLMC CALLABLE	3134GXEJ9	11/24/2020	.640000	10,000,000.00	9,934,000.00	22,577.78	-137,000.00
								0.00



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85937	GOV FHLMC CALLABLE	3134GXFA7	11/24/2025	.640000	10,000,000.00	99,340000	IDC-FIS	-66,000.00
			11/30/2020	.650000	10,000,000.00	9,935,900.00	22,569.42	0.00
			11/26/2025	.650000	10,000,000.00	99,359000	IDC-FIS	-64,100.00
85939	GOV FHLMC CALLABLE	3134GXCA0	11/30/2020	.320000	10,000,000.00	9,995,100.00	11,288.89	0.00
			11/24/2023	.320226	9,999,933.33	99,951000	IDC-FIS	-4,833.33
	Subtotal			.461763	120,158,000.00	119,502,096.80	124,783.65	68,485.55
				.479353	120,094,244.58	99,454133		-660,633.33

Inv Type: 71 COMMERCIAL PAPER DISCOUNT

86237	CP CREDIT SUISSE NY	2254EBA35	06/01/2021	.160000	25,000,000.00	24,993,472.22	13,555.56	3,916.66
			01/03/2022	.160154	24,976,000.00	99,973889	IDC-FIS	0.00
86248	CP TOYOTA MOTOR CRE	89233GZA7	06/11/2021	.090000	25,000,000.00	24,995,138.89	7,000.00	0.00
			12/10/2021	.090041	24,988,625.00	99,980556	IDC-FIS	-486.11
86249	CP TOYOTA MOTOR CRE	89233HC88	06/14/2021	.140000	35,000,000.00	34,984,347.22	14,836.11	6,261.11
			03/11/2022	.140147	34,963,250.00	99,955278	IDC-FIS	0.00
86250	CP ROYAL BANK OF CA	78015DBE9	06/14/2021	.110000	35,000,000.00	34,986,777.78	11,656.94	1,322.23
			02/14/2022	.110082	34,973,798.61	99,962222	IDC-FIS	0.00
86255	CP TORONTO DOMINION	89116EYF4	06/17/2021	.080000	35,000,000.00	34,995,625.00	8,244.55	0.00
			11/15/2021	.080028	34,988,255.40	99,987500	IDC-FIS	-874.95
86259	CP ROYAL BANK OF CA	78015DBE9	06/18/2021	.120000	35,000,000.00	34,986,777.78	12,250.00	2,644.45
			02/14/2022	.120096	34,971,883.33	99,962222	IDC-FIS	0.00
86263	CP ROYAL BANK OF CA	78015DBG4	06/22/2021	.120000	25,000,000.00	24,990,416.67	8,416.67	1,916.67
			02/16/2022	.120096	24,980,083.33	99,961667	IDC-FIS	0.00
86270	CP ROYAL BANK OF CA	78015DBR0	06/25/2021	.140000	35,000,000.00	34,985,708.33	13,338.89	5,716.66
			02/25/2022	.140134	34,966,652.78	99,959167	IDC-FIS	0.00
86277	CP ROYAL BANK OF CA	78015DBQ2	06/30/2021	.140000	35,000,000.00	34,985,805.56	12,658.34	5,677.78
			02/24/2022	.140130	34,967,469.44	99,959444	IDC-FIS	0.00
86280	CP METLIFE INC	59157TZF3	07/01/2021	.090000	34,000,000.00	33,992,916.67	7,820.00	0.00
			12/15/2021	.090038	33,985,805.00	99,979167	IDC-FIS	-708.33
86284	CP CREDIT AGRICOLE	22533TX50	07/07/2021	.080000	25,000,000.00	24,999,722.22	4,777.78	0.00
			10/05/2021	.080016	24,995,000.00	99,998889	IDC-FIS	-55.56
86285	CP CREDIT AGRICOLE	22533TX43	07/07/2021	.090000	35,000,000.00	34,999,708.33	7,525.00	0.00
			10/04/2021	.090020	34,992,212.50	99,999167	IDC-FIS	-29.17
86286	CP CREDIT AGRICOLE	22533TX68	07/08/2021	.080000	30,000,000.00	29,999,583.33	5,666.67	0.00
			10/06/2021	.080016	29,994,000.00	99,998611	IDC-FIS	-83.34
86287	CP TOYOTA MOTOR CRE	89233GXC5	07/09/2021	.070000	25,000,000.00	24,999,236.11	4,083.34	0.00



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86291	CP TOYOTA MOTOR CRE	89233GXU5	10/12/2021	.070013	24,995,381.94	99,996944	IDC-FIS	-229.17
			08/02/2021	.070000	30,000,000.00	29,997,750.00	3,500.00	0.00
86292	CP TOYOTA MOTOR CRE	89233GXT8	10/28/2021	.070012	29,994,925.00	99,992500	IDC-FIS	-675.00
			08/02/2021	.070000	30,000,000.00	29,997,833.33	3,500.00	0.00
86293	CP CREDIT AGRICOLE	22533TX84	10/27/2021	.070012	29,994,983.33	99,992778	IDC-FIS	-650.00
			08/03/2021	.060000	30,000,000.00	29,999,416.67	2,950.00	0.00
86295	PW CP MUFG BANK NY	62479LY25	10/08/2021	.060007	29,996,700.00	99,998056	IDC-FIS	-233.33
			08/04/2021	.080000	4,036,000.00	4,035,641.24	520.20	0.00
86296	PW CP MUFG BANK NY	62479LY25	11/02/2021	.080016	4,035,192.80	99,991111	IDC-FIS	-71.76
			08/04/2021	.080000	2,207,000.00	2,206,803.82	284.46	0.00
86297	PW CP MUFG BANK NY	62479LY25	11/02/2021	.080016	2,206,558.60	99,991111	IDC-FIS	-39.24
			08/04/2021	.080000	4,769,000.00	4,768,576.09	614.67	0.00
86298	PW CP MUFG BANK NY	62479LY25	11/02/2021	.080016	4,768,046.20	99,991111	IDC-FIS	-84.78
			08/04/2021	.080000	4,302,000.00	4,301,617.60	554.48	0.00
86299	CP SOCIETE GENERALE	83369BY26	11/02/2021	.080016	4,301,139.60	99,991111	IDC-FIS	-76.48
			08/04/2021	.080000	30,000,000.00	29,997,333.33	3,866.67	0.00
86309	CP MUFG BANK NY	62479LXD2	11/02/2021	.080016	29,994,000.00	99,991111	IDC-FIS	-533.34
			08/09/2021	.070000	35,000,000.00	34,998,833.33	3,606.94	0.00
86332	CP SOCIETE GENERALE	83369BYN0	10/13/2021	.070009	34,995,576.39	99,996667	IDC-FIS	-350.00
			08/24/2021	.090000	30,000,000.00	29,995,666.67	2,850.00	0.00
86334	CP SOCIETE GENERALE	83369BYQ3	11/22/2021	.090020	29,993,250.00	99,985556	IDC-FIS	-433.33
			08/25/2021	.080000	30,000,000.00	29,995,500.00	2,466.67	0.00
86338	CP TOYOTA MOTOR CRE	89233GYH3	11/24/2021	.080016	29,993,933.33	99,985000	IDC-FIS	-900.00
			08/26/2021	.070000	30,000,000.00	29,996,083.33	2,100.00	0.00
86339	CP MUFG BANK	62479LXL4	11/17/2021	.070011	29,995,158.33	99,986944	IDC-FIS	-1,175.00
			08/26/2021	.060000	30,000,000.00	29,998,416.67	1,800.00	0.00
86340	CP MUFG BANK	62479LXL8	10/20/2021	.060006	29,997,250.00	99,994722	IDC-FIS	-633.33
			08/26/2021	.060000	30,000,000.00	30,000,000.00	1,800.00	0.00
86345	CP MUFG BANK	62479LZ16	10/01/2021	.060004	29,998,200.00	100,000000	IDC-FIS	0.00
			09/02/2021	.080000	30,000,000.00	29,994,916.67	1,933.33	0.00
86346	CP SOCIETE GENERALE	83369BZ25	12/01/2021	.080016	29,994,000.00	99,983056	IDC-FIS	-1,016.66
			09/03/2021	.080000	30,000,000.00	29,994,833.33	1,866.67	0.00
86348	CP MUFG BANK NY	62479LZ65	12/02/2021	.080016	29,994,000.00	99,982778	IDC-FIS	-1,033.34
			09/07/2021	.080000	30,000,000.00	29,994,500.00	1,600.00	0.00
86349	CP SOCIETE GENERALE	83369BYA8	12/06/2021	.080016	29,994,000.00	99,981667	IDC-FIS	-1,100.00
			09/07/2021	.080000	30,000,000.00	29,996,666.67	1,600.00	0.00
			11/10/2021	.080011	29,995,733.33	99,988889	IDC-FIS	-666.66



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86350	CP SOCIETE GENERALE	83369BZG4	09/08/2021	.090000	30,000,000.00	29,993,666.67	1,725.00	0.00
			12/16/2021	.090022	29,992,575.00	99,978889	IDC-FIS	-633.33
86355	CP MUJFG BANK	62479LYJ8	09/16/2021	.070000	30,000,000.00	29,996,000.00	875.00	0.00
			11/18/2021	.070009	29,996,325.00	99,986667	IDC-FIS	-1,200.00
86356	CP MUJFG BANK	62479LYG4	09/16/2021	.070000	30,000,000.00	29,996,166.67	875.00	0.00
			11/16/2021	.070008	29,996,441.67	99,987222	IDC-FIS	-1,150.00
86359	CP NORDEA BANK	65558KB89	09/17/2021	.115000	30,000,000.00	29,988,916.67	1,341.67	1,662.50
			02/11/2022	.115054	29,985,912.50	99,963056	IDC-FIS	0.00
86360	CP SOCIETE GENERALE	83369BZH2	09/20/2021	.095000	30,000,000.00	29,993,583.33	870.83	0.00
			12/17/2021	.095022	29,993,033.33	99,978611	IDC-FIS	-320.83
86363	CP MUJFG BANK	62479LZG3	09/23/2021	.070000	25,000,000.00	24,994,722.22	388.89	0.00
			12/16/2021	.070011	24,995,916.67	99,978889	IDC-FIS	-1,583.34
86369	CP MUJFG BANK	62479LZT5	09/27/2021	.080000	30,000,000.00	29,992,750.00	266.67	0.00
			12/27/2021	.080016	29,993,933.33	99,975833	IDC-FIS	-1,450.00
86374	CP MUJFG BANK	62479LZG3	09/29/2021	.070000	30,000,000.00	29,993,666.67	116.67	0.00
			12/16/2021	.070011	29,995,450.00	99,978889	IDC-FIS	-1,900.00
86375	CP SOCIETE GENERALE	83369BZ17	09/29/2021	.070000	35,000,000.00	34,994,069.44	136.11	0.00
			12/01/2021	.070009	34,995,712.50	99,983056	IDC-FIS	-1,779.17
86376	CP TOYOTA MOTOR CRE	89233GYV2	09/28/2021	.090000	30,000,000.00	29,995,083.33	225.00	0.00
			11/29/2021	.090014	29,995,350.00	99,983611	IDC-FIS	-491.67
			Subtotal		1,174,314,000.00	1,174,104,249.86	176,064.78	29,118.06
					1,173,921,714.24	99,982138		-22,647.22

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86168	YCD NORDEA BANK NY	65558T7G4	04/19/2021	.140000	35,000,000.00	35,001,574.40	22,458.33	1,574.40
			10/18/2021	.140000	35,000,000.00	100,004498	IDC-FIS	0.00
86177	YCD RABO BANK	21684XQC3	04/23/2021	.160000	35,000,000.00	35,002,672.65	25,044.44	2,672.65
			10/25/2021	.160000	35,000,000.00	100,007636	IDC-FIS	0.00
86230	YCD STANDARD CHARTE	85325VL99	05/19/2021	.160000	25,000,000.00	25,003,818.15	15,000.00	3,818.15
			11/19/2021	.160000	25,000,000.00	100,015273	IDC-FIS	0.00
86241	YCD ROYAL BANK OF C	78012UM85	06/04/2021	.120000	30,000,000.00	30,007,744.95	11,900.00	7,744.95
			03/04/2022	.120000	30,000,000.00	100,025817	IDC-FIS	0.00
86251	YCD ROYAL BANK OF C	78012UN68	06/15/2021	.120000	25,000,000.00	25,006,912.29	9,000.00	6,912.29
			03/15/2022	.120000	25,000,000.00	100,027649	IDC-FIS	0.00
86253	YCD ROYAL BANK OF C	78012UN76	06/16/2021	.120000	30,000,000.00	30,008,344.73	10,700.00	8,344.73
			03/16/2022	.120000	30,000,000.00	100,027816	IDC-FIS	0.00



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86267	YCD BNY PARIBAS NY	05586FFC5	06/24/2021	.120000	35,000,000.00	35,003,673.87	11,550.00	3,673.87
			11/23/2021	.120000	35,000,000.00	100.010497	IDC-FIS	0.00
86269	YCD ROYAL BANK OF C	78012UP33	06/25/2021	.150000	35,000,000.00	35,015,391.34	14,291.67	15,391.34
			03/25/2022	.150000	35,000,000.00	100.043975	IDC-FIS	0.00
86271	YCD NORDEA BANK NY	65558UDF6	06/25/2021	.100000	35,000,000.00	35,004,081.76	9,527.78	4,081.76
			12/23/2021	.100000	35,000,000.00	100.011662	IDC-FIS	0.00
86294	YCD NORDEA BANK NY	65558UEK4	08/03/2021	.090000	30,000,000.00	30,001,366.34	4,425.00	1,366.34
			11/10/2021	.090000	30,000,000.00	100.004554	IDC-FIS	0.00
86300	YCD CREDIT AGRICOLE	22535CR94	08/04/2021	.080000	30,000,000.00	30,000,799.80	3,866.67	799.80
			11/01/2021	.080000	30,000,000.00	100.002666	IDC-FIS	0.00
86301	YCD NORDEA BANK NY	65558UEN8	08/04/2021	.090000	30,000,000.00	30,001,432.99	4,350.00	1,432.99
			11/12/2021	.090000	30,000,000.00	100.004777	IDC-FIS	0.00
86303	YCD SOCIETE GENERAL	83369X4U9	08/05/2021	.080000	30,000,000.00	30,000,849.78	3,800.00	849.78
			11/03/2021	.080000	30,000,000.00	100.002833	IDC-FIS	0.00
86310	YCD NORDEA BANK NY	65558UES7	08/10/2021	.090000	35,000,000.00	35,002,138.38	4,550.00	2,138.38
			11/24/2021	.090000	35,000,000.00	100.006110	IDC-FIS	0.00
86312	PW YCD SOCIETE GENE	83369X4W5	08/11/2021	.090000	4,380,000.00	4,380,189.76	558.45	189.76
			11/08/2021	.090000	4,380,000.00	100.004332	IDC-FIS	0.00
86313	PW YCD SOCIETE GENE	83369X4W5	08/11/2021	.090000	5,411,000.00	5,411,234.43	689.90	234.43
			11/08/2021	.090000	5,411,000.00	100.004332	IDC-FIS	0.00
86314	PW YCD SOCIETE GENE	83369X4W5	08/11/2021	.090000	145,000.00	145,006.28	18.49	6.28
			11/08/2021	.090000	145,000.00	100.004332	IDC-FIS	0.00
86315	PW YCD SOCIETE GENE	83369X4W5	08/11/2021	.090000	3,600,000.00	3,600,155.97	459.00	155.97
			11/08/2021	.090000	3,600,000.00	100.004332	IDC-FIS	0.00
86316	PW YCD SOCIETE GENE	83369X4W5	08/11/2021	.090000	2,332,000.00	2,332,101.03	297.33	101.03
			11/08/2021	.090000	2,332,000.00	100.004332	IDC-FIS	0.00
86317	PW YCD SOCIETE GENE	83369X4W5	08/11/2021	.090000	400,000.00	400,017.33	51.00	17.33
			11/08/2021	.090000	400,000.00	100.004332	IDC-FIS	0.00
86318	PW YCD SOCIETE GENE	83369X4W5	08/11/2021	.090000	4,100,000.00	4,100,177.63	522.75	177.63
			11/08/2021	.090000	4,100,000.00	100.004332	IDC-FIS	0.00
86319	PW YCD SOCIETE GENE	83369X4W5	08/11/2021	.090000	1,035,000.00	1,035,044.84	131.96	44.84
			11/08/2021	.090000	1,035,000.00	100.004332	IDC-FIS	0.00
86320	PW YCD SOCIETE GENE	83369X4W5	08/11/2021	.090000	2,510,000.00	2,510,108.74	320.03	108.74
			11/08/2021	.090000	2,510,000.00	100.004332	IDC-FIS	0.00
86321	PW YCD SOCIETE GENE	83369X4W5	08/11/2021	.090000	3,048,000.00	3,048,132.05	388.62	132.05
			11/08/2021	.090000	3,048,000.00	100.004332	IDC-FIS	0.00
86322	PW YCD SOCIETE GENE	83369X4W5	08/11/2021	.090000	18,646,000.00	18,646,807.82	2,377.37	807.82



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86323	PW YCD SOCIETE GENE	83369X4W5	11/08/2021	.090000	18,646,000.00	100.004332	IDC-FIS	0.00
			08/11/2021	.090000	1,605,000.00	1,605,069.54	204.64	69.54
86324	PW YCD SOCIETE GENE	83369X4W5	11/08/2021	.090000	1,605,000.00	100.004332	IDC-FIS	0.00
			08/11/2021	.090000	366,000.00	366,015.86	46.67	15.86
86329	YCD TORONTO DOMINIO	89114WE92	11/08/2021	.090000	366,000.00	100.004332	IDC-FIS	0.00
			08/16/2021	.100000	30,000,000.00	30,002,291.21	3,833.33	2,291.21
86330	YCD TORONTO DOMINIO	89114WEH4	11/24/2021	.100000	30,000,000.00	100.007637	IDC-FIS	0.00
			08/18/2021	.100000	30,000,000.00	30,002,291.22	3,666.67	2,291.22
86331	YCD TORONTO DOMINIO	89114WER2	11/24/2021	.100000	30,000,000.00	100.007637	IDC-FIS	0.00
			08/23/2021	.100000	25,000,000.00	25,002,117.65	2,708.33	2,117.65
86333	YCD TORONTO DOMINIO	89114WET8	11/30/2021	.100000	25,000,000.00	100.008471	IDC-FIS	0.00
			08/24/2021	.100000	30,000,000.00	30,003,207.66	3,166.67	3,207.66
86341	YCD CREDIT AGRICOLE	22535CX97	12/16/2021	.100000	30,000,000.00	100.010692	IDC-FIS	0.00
			08/27/2021	.060000	30,000,000.00	30,000,058.32	1,750.00	58.32
86344	YCD NORDEA BANK NY	65558UFW7	10/07/2021	.060000	30,000,000.00	100.000194	IDC-FIS	0.00
			09/01/2021	.070000	30,000,000.00	30,001,266.35	1,750.00	1,266.35
86357	YCD TORONTO DOMINIO	89114WG58	12/15/2021	.070000	30,000,000.00	100.004221	IDC-FIS	0.00
			09/16/2021	.080000	30,000,000.00	30,002,224.61	1,000.00	2,224.61
86358	YCD TORONTO DOMINIO	89114WG66	12/28/2021	.080000	30,000,000.00	100.007415	IDC-FIS	0.00
			09/16/2021	.080000	30,000,000.00	30,002,249.60	1,000.00	2,249.60
86361	YCD BANK OF MONTREA	06367CLH8	12/29/2021	.080000	30,000,000.00	100.007499	IDC-FIS	0.00
			09/21/2021	.080000	30,000,000.00	30,002,049.70	666.67	2,049.70
86362	YCD BANK OF MONTREA	06367CLP0	12/21/2021	.080000	30,000,000.00	100.006832	IDC-FIS	0.00
			09/22/2021	.080000	30,000,000.00	30,001,924.74	600.00	1,924.74
86366	YCD NORDEA BANK NY	65558UGT3	12/16/2021	.080000	30,000,000.00	100.006416	IDC-FIS	0.00
			09/24/2021	.070000	35,000,000.00	35,000,884.53	476.39	884.53
86367	YCD NORDEA BANK NY	65558UGU0	12/30/2021	.070000	35,000,000.00	100.002527	IDC-FIS	0.00
			09/24/2021	.070000	35,000,000.00	35,001,710.85	476.39	1,710.85
86370	YCD BANK OF MONTREA	06367CLW5	12/27/2021	.070000	35,000,000.00	100.004888	IDC-FIS	0.00
			09/27/2021	.080000	30,000,000.00	30,002,199.71	266.67	2,199.71
86371	YCD BANK OF MONTREA	06367CLW5	12/27/2021	.080000	30,000,000.00	100.007332	IDC-FIS	0.00
			09/27/2021	.080000	30,000,000.00	30,002,199.71	266.67	2,199.71
			12/27/2021	.080000	30,000,000.00	100.007332	IDC-FIS	0.00
			Subtotal	.098602	912,578,000.00	912,667,538.57	178,157.89	89,538.57
				.098602	912,578,000.00	100,009812		0.00



Inventory by Market Value

As Of Date: 09/30/2021

Run: 10/08/2021 01:48:12 PM

Date Basis: Settlement

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
84370	CORP MICROSOFT CORP	594918BA1	04/26/2018	2.375000	10,000,000.00	10,063,300.00	32,326.39	314,600.00
			02/12/2022	3.081219	9,748,700.00	100.633000	IDC-FIS	0.00
84590	CORP JOHNSON AND JO	478160CD4	09/05/2018	2.250000	10,284,000.00	10,355,062.44	17,997.00	272,628.84
			03/03/2022	2.844617	10,082,433.60	100.691000	IDC-FIS	0.00
84596	CORP JOHNSON AND JO	478160CD4	09/07/2018	2.250000	10,000,000.00	10,069,100.00	17,500.00	272,600.00
			03/03/2022	2.867054	9,796,500.00	100.691000	IDC-FIS	0.00
84889	CORP MICROSOFT CORP	594918BW3	02/25/2019	2.400000	15,000,000.00	15,084,000.00	55,000.00	206,550.00
			02/06/2022	2.689934	14,877,450.00	100.560000	IDC-FIS	0.00
84964	CORP ORACLE CORP	68389XBL8	04/02/2019	2.400000	10,000,000.00	10,345,300.00	10,666.67	416,045.95
			09/15/2023	2.753116	9,929,254.05	103.453000	IDC-FIS	0.00
85009	CORP CHEVRON CORP	166764AB6	04/18/2019	2.355000	10,000,000.00	10,190,500.00	75,883.33	307,500.00
			12/05/2022	2.695009	9,883,000.00	101.905000	IDC-FIS	0.00
85010	CORP WALMART INC	931142DU4	04/17/2019	2.350000	10,000,000.00	10,211,300.00	69,194.44	321,900.00
			12/15/2022	2.668610	9,889,400.00	102.113000	IDC-FIS	0.00
85015	CORP CHEVRON CORP	166764BN9	04/16/2019	2.498000	7,500,000.00	7,557,825.00	14,571.67	81,075.00
			03/03/2022	2.609881	7,476,750.00	100.771000	IDC-FIS	0.00
85027	CORP ORACLE CORP	68389XAP0	04/25/2019	2.500000	10,000,000.00	10,226,300.00	115,277.78	305,000.00
			10/15/2022	2.739017	9,921,300.00	102.263000	IDC-FIS	0.00
85315	CORP BANK OF NEW YO	06406RAL1	10/24/2019	2.100000	5,500,000.00	5,727,755.00	50,370.83	229,295.00
			10/24/2024	2.105929	5,498,460.00	104.141000	IDC-FIS	0.00
85316	CORP BANK OF NEW YO	06406RAL1	10/24/2019	2.100000	4,500,000.00	4,686,345.00	41,212.50	187,605.00
			10/24/2024	2.105929	4,498,740.00	104.141000	IDC-FIS	0.00
85501	CORP TOYOTA MOTOR C	89236TGT6	02/13/2020	1.800000	13,150,000.00	13,502,551.50	31,560.00	383,848.50
			02/13/2025	1.850055	13,118,703.00	102.681000	IDC-FIS	0.00
86060	CORP APPLE INC	037833EB2	02/08/2021	.700000	10,000,000.00	9,884,900.00	10,305.56	0.00
			02/08/2026	.711991	9,994,120.00	98.849000	IDC-FIS	-109,220.00
86061	CORP APPLE INC	037833EB2	02/08/2021	.700000	10,000,000.00	9,884,900.00	10,305.56	0.00
			02/08/2026	.726114	9,987,200.00	98.849000	IDC-FIS	-102,300.00
86223	CORP AMAZON.COM INC	023135BX3	05/12/2021	1.000000	10,000,000.00	9,989,200.00	38,611.11	21,400.00
			05/12/2026	1.066303	9,967,800.00	99.892000	IDC-FIS	0.00
86224	CORP AMAZON.COM INC	023135BX3	05/13/2021	1.000000	5,000,000.00	4,994,600.00	19,305.56	14,250.00
			05/12/2026	1.080998	4,980,488.89	99.892000	IDC-FIS	0.00
86226	CORP AMAZON.COM INC	023135BX3	05/14/2021	1.000000	5,000,000.00	4,994,600.00	19,305.56	14,250.00
			05/12/2026	1.081040	4,980,627.78	99.892000	IDC-FIS	0.00
86244	CORP NEW YORK LIFE	64952WED1	06/09/2021	1.150000	10,000,000.00	9,973,200.00	35,777.78	0.00

Inv Type: 75 CORPORATE NOTES



Inventory by Market Value

As Of Date: 09/30/2021
Date Basis: Settlement

Run: 10/08/2021 01:48:12 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
86258	CORP TOYOTA MOTOR C	89236TJH9	06/09/2026	1.160115	9,995,100.00	99,732,000	IDC-FIS	-21,900.00
			06/18/2021	.500000	10,000,000.00	9,950,200.00	14,305.56	0.00
86281	CORP NEW YORK LIFE	64952WDW0	06/18/2024	.566319	9,980,300.00	99,502,000	IDC-FIS	-30,100.00
			07/01/2021	.850000	10,000,000.00	9,850,200.00	17,944.44	0.00
86289	CORP APPLE INC	037833EB2	01/15/2026	1.079049	9,898,800.00	98,502,000	IDC-FIS	-48,600.00
			02/18/2021	.700000	10,000,000.00	9,884,900.00	10,305.56	0.00
86327	CORP JOHNSON & JOHN	478160CN2	02/08/2026	.758096	9,971,700.00	98,849,000	IDC-FIS	-86,800.00
			08/12/2021	.550000	15,295,000.00	15,102,894.80	7,010.21	0.00
			09/01/2025	.765988	15,164,013.62	98,744,000	IDC-FIS	-61,118.82
			Subtotal	1.603476	211,229,000.00	212,528,933.74	714,737.51	3,348,548.29
				1.822484	209,640,840.94	100,615,414		-460,038.82

Inv Type: 99 MONEY MARKET ACCOUNTS

83381	AUHSD MM DREYFUS TR	X9USDDRE0	08/08/2016	.000000	0.00	0.00	0.00	0.00
			10/01/2021	.000000	0.00	.000000	BOOK	0.00
			Subtotal	.000000	0.00	0.00	0.00	0.00
				.000000	0.00	.000000		0.00

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

86232	CCCCD CD BERTA KAMM	NA	05/24/2021	.080000	3,404.12	3,404.12	0.98	0.00
			05/24/2024	.080000	3,404.12	100,000,000	BOOK	0.00
			Subtotal	.080000	3,404.12	3,404.12	0.98	0.00
				.080000	3,404.12	100,000,000		0.00
Grand Total			Count 223	.374197	3,144,850,404.12	3,145,489,929.30	2,829,419.80	6,547,996.16
				.397314	3,141,799,494.76	100,020,336		-3,105,150.87



Inventory by Market Value

As Of Date: 09/30/2021

Run: 10/08/2021 01:48:12 PM

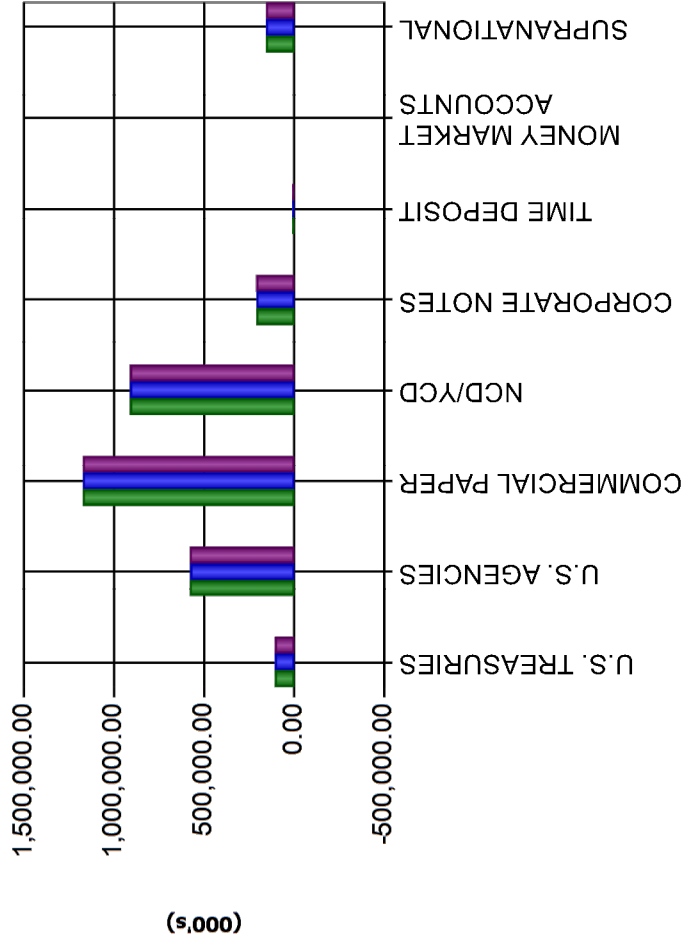
Date Basis: Settlement

Reporting Currency: Local

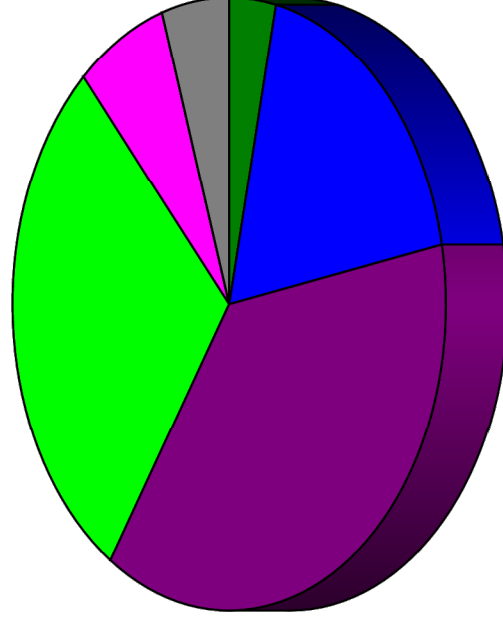
Contra Costa County

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
U.S. TREASURIES	108,982.00	108,902.40	108,982.57	100.07 %	3.50	0.09 %
U.S. AGENCIES	579,744.00	579,122.22	580,369.73	100.22 %	1,247.52	0.98 %
COMMERCIAL PAPER	1,174,314.00	1,173,921.71	1,174,104.25	100.02 %	6.47	0.09 %
NCD/YCD	912,578.00	912,578.00	912,667.54	100.01 %	89.54	0.10 %
CORPORATE NOTES	211,229.00	209,640.84	212,528.93	101.38 %	2,888.51	1.82 %
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	158,000.00	157,630.92	156,833.50	99.49 %	-792.69	0.61 %
Totals(000's)	3,144,850.40	3,141,799.49	3,145,489.93	100.12 %	3,442.85	0.40 %

Asset Allocation



CURRENT PAR%



- U.S. TREASURIES - 3%
- U.S. AGENCIES - 18%
- COMMERCIAL PAPER - 37%
- NCD/YCD - 29%
- CORPORATE NOTES - 7%
- TIME DEPOSIT - 0%
- MONEY MARKET ACCOUNTS - 0%
- SUPRANATIONAL - 5%

October 11, 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 September 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: 09/30/2021
Date Basis: Settlement

Run: 10/08/2021 01:50:08 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
85650	CCCSIG SUPRA IADB	4581X0DM7	04/24/2020	.500000	650,000.00	652,567.50	1,146.53	2,788.50
85931	CCCSIG SUPRA INTL B	459058JM6	05/24/2023	.511143	649,779.00	100,395,000	IDC-FIS	0.00
86169	CCCSIG SUPRA INTL B	459058JV6	11/24/2020	.250000	520,000.00	518,793.60	458.61	0.00
86365	CCCSIG SUPRA IADB	4581X0DZ8	11/24/2023	.322071	518,882.00	99,768,000	IDC-FIS	-88.40
			04/20/2021	.125000	550,000.00	548,949.50	307.47	88.00
			04/20/2023	.228796	548,861.50	99,809,000	IDC-FIS	0.00
			09/23/2021	.500000	755,000.00	752,765.20	83.89	0.00
			09/23/2024	.524894	754,441.30	99,704,000	IDC-FIS	-1,676.10
			Subtotal	.364260	2,475,000.00	2,473,075.80	1,996.50	2,876.50
				.412961	2,471,963.80	99,922,255		-1,764.50

Inv Type: 12 TREASURY NOTES

85090	CCCSIG GOV US TREAS	9128282P4	06/05/2019	1.875000	185,000.00	187,745.40	584.40	2,730.19
85126	CCCSIG GOV US TREAS	9128282P4	07/31/2022	1.867010	185,015.21	101,484,000	IDC-FIS	0.00
85334	CCCSIG GOV US TREAS	912828YK0	07/03/2019	1.875000	30,000.00	30,445.20	94.76	418.95
85368	CCCSIG GOV US TREAS	912828TY6	07/31/2022	1.767416	30,026.25	101,484,000	IDC-FIS	0.00
85390	CCCSIG GOV US TREAS	912828YK0	11/04/2019	1.375000	1,800,000.00	1,823,634.00	11,428.28	30,454.31
85440	CCCSIG GOV US TREAS	912828P38	10/15/2022	1.506918	1,793,179.69	101,313,000	IDC-FIS	0.00
85479	CCCSIG GOV US TREAS	912828Z29	11/12/2019	1.625000	775,000.00	788,020.00	4,756.88	14,503.40
85500	CCCSIG GOV US TREAS	912828Z29	11/15/2022	1.690511	773,516.60	101,680,000	IDC-FIS	0.00
85522	CCCSIG GOV US TREAS	912828Q29	12/04/2019	1.375000	850,000.00	861,160.50	5,396.69	17,601.91
85532	CCCSIG GOV US TREAS	912828Q29	10/15/2022	1.646832	843,558.59	101,313,000	IDC-FIS	0.00
85664	CCCSIG GOV US TREAS	912828ZP8	01/06/2020	1.750000	1,925,000.00	1,965,598.25	5,675.61	32,702.74
			01/31/2023	1.612298	1,932,895.51	102,109,000	IDC-FIS	0.00
			02/05/2020	1.500000	1,000,000.00	1,017,420.00	3,179.35	12,498.12
			01/15/2023	1.328786	1,004,921.88	101,742,000	IDC-FIS	0.00
			02/10/2020	1.500000	175,000.00	178,048.50	556.39	2,754.55
			01/15/2023	1.441103	175,293.95	101,742,000	IDC-FIS	0.00
			03/05/2020	1.500000	1,625,000.00	1,656,866.25	66.96	0.00
			03/31/2023	.800646	1,659,404.30	101,961,000	IDC-FIS	-2,538.05
			03/04/2020	1.500000	1,650,000.00	1,682,356.50	67.99	0.00
			03/31/2023	.785976	1,685,707.03	101,961,000	IDC-FIS	-3,350.53
			06/05/2020	1.250000	1,125,000.00	1,123,335.00	531.17	2,377.97
			05/15/2023	.247634	1,120,957.03	99,852,000	IDC-FIS	0.00



Inventory by Market Value

As Of Date: 09/30/2021

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Date Basis: Settlement

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
85672	CCCSIG GOV US TREAS	912828ZU7	06/16/2020	.250000	750,000.00	750,172.50	553.28	0.00
			06/15/2023	.206836	750,966.80	100,023,000	IDC-FIS	-794.30
85689	CCCSIG GOV US TREAS	912828ZU7	06/29/2020	.250000	775,000.00	775,178.25	571.72	0.00
			06/15/2023	.206319	775,999.02	100,023,000	IDC-FIS	-820.77
85850	CCCSIG GOV US TREAS	91282CAP6	10/15/2020	.125000	1,600,000.00	1,594,256.00	923.50	0.00
			10/15/2023	.189013	1,596,937.50	99,641,000	IDC-FIS	-2,681.50
85944	CCCSIG GOV US TNOTE	91282CAX9	12/03/2020	.125000	225,000.00	224,964.00	94.52	174.94
			11/30/2022	.172170	224,789.06	99,984,000	IDC-FIS	0.00
85945	CCCSIG GOV US TNOTE	91282CAW1	12/03/2020	.250000	1,630,000.00	1,627,652.80	1,539.20	0.00
			11/15/2023	.224744	1,631,209.77	99,856,000	IDC-FIS	-3,556.97
86033	CCCSIG GOV US TREAS	91282CBG5	02/03/2021	.125000	875,000.00	874,588.75	184.26	0.00
			01/31/2023	.113216	875,205.08	99,953,000	IDC-FIS	-616.33
86034	CCCSIG GOV US TREAS	91282CBE0	02/03/2021	.125000	1,150,000.00	1,143,755.50	304.69	0.00
			01/15/2024	.178173	1,148,203.13	99,457,000	IDC-FIS	-4,447.63
86090	CCCSIG GOV US TREAS	91282CBM2	03/03/2021	.125000	2,150,000.00	2,137,573.00	343.24	0.00
			02/15/2024	.272383	2,140,677.73	99,422,000	IDC-FIS	-3,104.73
86148	CCCSIG GOV US TREAS	912828X70	04/07/2021	2.000000	750,000.00	780,292.50	6,277.17	0.00
			04/30/2024	.408618	786,298.83	104,039,000	IDC-FIS	-6,006.33
86170	CCCSIG GOV US TREAS	91282CBU4	04/20/2021	.125000	900,000.00	899,154.00	3.09	0.00
			03/31/2023	.155176	899,472.66	99,906,000	IDC-FIS	-318.66
86190	CCCSIG GOV US TREAS	91282CBV2	04/29/2021	.375000	775,000.00	774,031.25	1,341.96	0.00
			04/15/2024	.349785	775,686.37	99,875,000	IDC-FIS	-1,543.95
86197	CCCSIG GOV US TREAS	912828YM6	05/06/2021	1.500000	950,000.00	977,683.00	5,963.32	0.00
			10/31/2024	.446757	984,781.17	102,914,000	IDC-FIS	-6,865.83
86242	CCCSIG GOV US TREAS	912828YV6	06/07/2021	1.500000	750,000.00	771,765.00	3,780.73	0.00
			11/30/2024	.427080	777,988.60	102,902,000	IDC-FIS	-6,008.44
86257	CCCSIG GOV US TREAS	91282CCG4	06/17/2021	.250000	660,000.00	656,238.00	486.89	0.00
			06/15/2024	.332659	658,384.80	99,430,000	IDC-FIS	-2,137.78
86260	CCCSIG GOV US TREAS	91282CCG4	06/21/2021	.250000	1,575,000.00	1,566,022.50	1,161.89	1,543.01
			06/15/2024	.475737	1,564,544.04	99,430,000	IDC-FIS	0.00
86274	CCCSIG GOV US TREAS	91282CCG4	06/29/2021	.250000	1,000,000.00	994,300.00	737.71	589.06
			06/15/2024	.464048	993,806.57	99,430,000	IDC-FIS	0.00
86275	CCCSIG GOV US TREAS	91282CCG4	06/29/2021	.250000	1,000,000.00	994,300.00	737.71	667.19
			06/15/2024	.466717	993,728.44	99,430,000	IDC-FIS	0.00
86283	CCCSIG GOV US TREAS	91282CCG4	07/07/2021	.250000	1,000,000.00	994,300.00	737.70	784.37
			06/15/2024	.472355	993,665.90	99,430,000	IDC-FIS	0.00
86306	CCCSIG GOV US TREAS	91282CCL3	08/09/2021	.375000	475,000.00	473,627.25	377.55	0.00



Inventory by Market Value

As Of Date: 09/30/2021
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
86308	CCCSIG GOV US TREAS	91282CCCL3	07/15/2024	.379015	475,065.35	99,711,000	IDC-FIS	-1,317.09
			08/09/2021	.375000	1,550,000.00	1,545,520.50	1,232.00	0.00
86326	CCCSIG GOV US TREAS	91282CCCL3	07/15/2024	.337474	1,552,090.18	99,711,000	IDC-FIS	-6,174.81
			08/12/2021	.375000	700,000.00	697,977.00	556.39	0.00
86347	CCCSIG GOV US TREAS	91282CCT6	07/15/2024	.438253	698,914.57	99,711,000	IDC-FIS	-737.84
			09/07/2021	.375000	1,550,000.00	1,544,187.50	742.36	0.00
			08/15/2024	.412491	1,548,667.97	99,625,000	IDC-FIS	-4,117.19
	Subtotal			.724145	33,930,000.00	34,112,168.90	60,989.36	119,800.71
				.612404	34,051,559.58	100,536,896		-57,138.73

Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSO

85644	CCCSIG GOV FNMA NOT	3135G04Q3	05/22/2020	.250000	1,665,000.00	1,665,599.40	1,491.56	5,611.05
			05/22/2023	.350950	1,659,988.35	100,036,000	IDC-FIS	0.00
85849	CCCSIG GOV FNMA NOT	3135G05G4	07/10/2020	.250000	1,600,000.00	1,599,600.00	900.00	3,040.00
			07/10/2023	.322071	1,596,560.00	99,975,000	IDC-FIS	0.00
	Subtotal			.250000	3,265,000.00	3,265,199.40	2,391.56	8,651.05
				.336792	3,256,548.35	100,006,107		0.00

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

84856	CCCSIG MBS FHMS KP0	3137FKK39	12/17/2018	3.203000	18,009.70	18,009.65	48.07	0.00
			07/25/2023	3.203060	18,009.65	99,999,722	BOOK	0.00
85080	CCCSIG MBS FHMS K01	3137ASNJ9	06/03/2019	2.272000	317,042.75	315,890.99	600.31	0.00
			03/25/2022	2.405785	315,890.99	99,636,718	BOOK	0.00
85199	CCCSIG MBS FHMS K02	3137B1BS0	08/15/2019	2.510000	500,000.00	509,218.75	1,045.79	0.00
			11/25/2022	1.929072	509,218.75	101,843,750	BOOK	0.00
85217	CCCSIG MBS FNA 2013	3136AEGQ4	09/09/2019	2.280000	169,831.25	172,056.20	322.68	0.00
			12/27/2022	1.870309	172,056.20	101,310,095	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	101,476,563	BOOK	0.00
85231	CCCSIG MBS FNA 2013	3136ABPW7	09/13/2019	2.364630	161,692.95	162,937.23	318.62	0.00
			08/25/2022	2.095151	162,937.23	100,769,533	BOOK	0.00
85379	CCCSIG MBS FHMS KJ2	3137FQ3V3	11/26/2019	2.092000	168,148.89	168,144.86	293.15	0.00
			07/25/2024	2.092542	168,144.86	99,997,603	BOOK	0.00
	Subtotal			2.351618	1,709,725.54	1,726,794.79	3,349.56	0.00
				2.025668	1,726,794.79	100,998,362		0.00



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Inv Type: 29 FHLMC NOTES								
85595	CCCSIG GOV FHLMC NO	3137EAEQ8	04/20/2020	.375000	1,545,000.00	1,548,939.75	2,591.09	7,802.25
			04/20/2023	.459004	1,541,137.50	100,255000	IDC-FIS	0.00
85635	CCCSIG GOV FHLMC NO	3137EAER6	05/07/2020	.375000	1,465,000.00	1,468,208.35	2,228.01	3,823.65
			05/05/2023	.389122	1,464,384.70	100,219000	IDC-FIS	0.00
85687	CCCSIG GOV FHLMC NO	3137EAES4	06/26/2020	.250000	1,520,000.00	1,520,380.00	1,002.78	4,818.40
			06/26/2023	.347927	1,515,561.60	100,025000	IDC-FIS	0.00
85751	CCCSIG GOV FHLMC NO	3137EAEV7	08/21/2020	.250000	1,500,000.00	1,499,340.00	385.42	870.00
			08/24/2023	.284074	1,498,470.00	99,956000	IDC-FIS	0.00
85766	CCCSIG GOV FHLMC NO	3137EAEW5	09/04/2020	.250000	1,400,000.00	1,398,908.00	223.60	0.00
			09/08/2023	.261009	1,399,538.00	99,922000	IDC-FIS	-630.00
85767	CCCSIG GOV FHLMC NO	3137EAEW5	09/04/2020	.250000	1,065,000.00	1,064,169.30	170.10	0.00
			09/08/2023	.243909	1,065,194.48	99,922000	IDC-FIS	-1,025.18
85853	CCCSIG GOV FHLMC NO	3137EAEV1	10/16/2020	.125000	650,000.00	647,497.50	372.40	0.00
			10/16/2023	.249878	647,575.50	99,615000	IDC-FIS	-78.00
85884	CCCSIG GOV FHLMC NO	3137EAEZ8	11/05/2020	.250000	2,120,000.00	2,118,834.00	2,134.73	742.00
			11/06/2023	.280119	2,118,092.00	99,945000	IDC-FIS	0.00
85950	CCCSIG GOV FHLMC NO	3137EAF2	12/04/2020	.250000	1,625,000.00	1,621,425.00	1,320.31	0.00
			12/04/2023	.283164	1,623,391.25	99,780000	IDC-FIS	-1,966.25
			Subtotal	.272896	12,890,000.00	12,887,701.90	10,428.44	18,056.30
				.316166	12,873,345.03	99,982171		-3,699.43

Inv Type: 31 MUNICIPAL BONDS

85667	CCCSIG MUNI CONNECT	20772KJU4	06/11/2020	2.500000	90,000.00	91,513.80	562.50	0.00
			07/01/2022	1.663942	91,513.80	101,682000	BOOK	0.00
85715	CCCSIG MUNI CA ST D	13067WQZ8	08/06/2020	.349000	120,000.00	120,000.00	139.60	0.00
			12/01/2022	.349000	120,000.00	100,000000	BOOK	0.00
85716	CCCSIG MUNI CA ST D	13067WRA2	08/06/2020	.414000	55,000.00	55,000.00	75.90	0.00
			12/01/2023	.414000	55,000.00	100,000000	BOOK	0.00
85786	CCCSIG MUNI FLORIDA	341271AD6	09/16/2020	1.258000	205,000.00	205,000.00	644.73	0.00
			07/01/2025	1.258000	205,000.00	100,000000	BOOK	0.00
85872	CCCSIG MUNI SAN JUA	798306WM4	10/29/2020	.499000	315,000.00	315,000.00	261.99	0.00
			08/01/2023	.499000	315,000.00	100,000000	BOOK	0.00
85909	CCCSIG MUNI LOS ANG	54438CYH9	11/10/2020	.444000	145,000.00	145,000.00	107.30	0.00
			08/01/2023	.444000	145,000.00	100,000000	BOOK	0.00



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85994	CCCSIG MUNI NY ST U	650036DS2	12/23/2020	.620000	545,000.00	545,000.00	150.18	0.00
			03/15/2023	.620000	545,000.00	100,000,000	BOOK	0.00
85995	CCCSIG MUNI NY ST U	650036DR4	12/23/2020	.480000	175,000.00	175,000.00	37.33	0.00
			03/15/2023	.480000	175,000.00	100,000,000	BOOK	0.00
86035	CCCSIG MUNI NJ TPK	646140DN0	02/04/2021	.897000	165,000.00	165,000.00	370.01	0.00
			01/01/2025	.897000	165,000.00	100,000,000	BOOK	0.00
86059	CCCSIG MUNI NATONA	63743HEU2	02/08/2021	.350000	140,000.00	139,057.80	72.14	0.00
			02/08/2024	.373150	139,903.40	99,327,000	IDC-FIS	-845.60
			Subtotal	.711382	1,955,000.00	1,955,571.60	2,421.68	0.00
				.673930	1,956,417.20	100,029,238		-845.60

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	99,988,290	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	99,979,000	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	99,992,291	BOOK	0.00
			Subtotal	1.428220	825,000.00	824,891.85	360.03	0.00
				1.444916	824,891.85	99,986,691		0.00

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

84535	CCCSIG ABS GIMCAR 20	36255JAD6	07/18/2018	3.020000	41,083.41	41,073.83	51.69	0.00
			05/16/2023	3.029757	41,073.83	99,976,682	BOOK	0.00
84540	CCCSIG ABS CARMX 20	14313FAD1	07/25/2018	3.130000	42,511.44	42,505.65	59.14	0.00
			06/15/2023	3.135636	42,505.65	99,986,380	BOOK	0.00
84541	CCCSIG ABS MBART 20	58772RAD6	07/25/2018	3.030000	29,923.79	29,922.64	40.32	0.00
			01/17/2023	3.031706	29,922.64	99,996,157	BOOK	0.00
84837	CCCSIG ABS GIMCAR 20	36256XAD4	01/16/2019	2.970000	60,904.15	60,897.41	75.36	0.00
			11/16/2023	2.974624	60,897.41	99,988,933	BOOK	0.00
84872	CCCSIG ABS NAROT 20	65479KAD2	02/13/2019	2.900000	230,039.74	230,004.89	296.50	0.00
			10/16/2023	2.906625	230,004.89	99,984,850	BOOK	0.00
84873	CCCSIG ABS ALLYA 20	02004WAC5	02/13/2019	2.910000	110,628.57	110,615.21	143.08	0.00
			09/15/2023	2.915375	110,615.21	99,987,924	BOOK	0.00
84995	CCCSIG ABS HART 201	44932NAD2	04/10/2019	2.660000	64,797.93	64,789.40	76.61	0.00



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85059	CCCSIG ABS FITAT 20	31680YAD9	06/15/2023	2.666383	64,789.40	99,986836	BOOK	0.00
			05/08/2019	2.640000	64,984.28	64,970.00	76.25	0.00
85149	CCCSIG ABS NALT 201	65478LAD1	12/15/2023	2.649699	64,970.00	99,978025	BOOK	0.00
			07/24/2019	2.270000	11,785.94	11,785.27	11.89	0.00
85200	CCCSIG ABS TAO1 201	89238UAD2	07/15/2022	2.273769	11,785.27	99,994315	BOOK	0.00
			08/14/2019	1.910000	178,630.54	178,629.08	151.64	0.00
85448	CCCSIG ABS GMCAR 20	36258NAC6	09/15/2023	1.910404	178,629.08	99,999183	BOOK	0.00
			01/15/2020	1.840000	120,706.29	120,677.86	92.54	0.00
85455	CCCSIG ABS CARMX 20	14315XAC2	09/16/2024	1.884382	120,677.86	99,976447	BOOK	0.00
			01/22/2020	1.890000	125,000.00	124,975.48	105.00	0.00
85459	CCCSIG ABS HDWOT 20	41284UAD6	12/16/2024	1.928772	124,975.48	99,980384	BOOK	0.00
			01/29/2020	1.870000	119,672.01	119,645.92	99.46	0.00
85682	CCCSIG ABS MBART 20	58769VAC4	10/15/2024	1.879305	119,645.92	99,978199	BOOK	0.00
			06/23/2020	.550000	250,000.00	249,980.48	61.11	0.00
85684	CCCSIG ABS WOART 20	98163WACO	02/18/2025	.553333	249,980.48	99,992192	BOOK	0.00
			06/24/2020	.630000	225,000.00	224,982.36	63.00	0.00
85690	CCCSIG ABS NAROT 20	65479CAD0	05/15/2025	.633184	224,982.36	99,992160	BOOK	0.00
			06/30/2020	.550000	300,000.00	299,991.78	73.33	0.00
85704	CCCSIG ABS HART 202	44933FAC0	07/15/2024	.551346	299,991.78	99,997260	BOOK	0.00
			07/22/2020	.480000	150,000.00	149,971.92	32.00	0.00
85705	CCCSIG ABS CARMX 20	14315FAD9	12/16/2024	.488425	149,971.92	99,981280	BOOK	0.00
			07/22/2020	.620000	200,000.00	199,965.72	55.11	0.00
85744	CCCSIG ABS GMCAR 20	362590AC5	03/17/2025	.627314	199,965.72	99,982860	BOOK	0.00
			08/19/2020	.450000	250,000.00	249,942.80	46.88	0.00
85791	CCCSIG ABS MBALT 20	58769EAC2	04/16/2025	.460248	249,942.80	99,977120	BOOK	0.00
			09/23/2020	.400000	85,000.00	84,995.69	15.11	0.00
85801	CCCSIG ABS HAROT 20	43813KAC6	11/15/2023	.403170	84,995.69	99,994929	BOOK	0.00
			09/29/2020	.370000	125,000.00	124,981.64	16.70	0.00
85802	CCCSIG ABS GMALT 20	362569AC9	10/18/2024	.377175	124,981.64	99,985312	BOOK	0.00
			09/29/2020	.450000	120,000.00	119,988.50	16.50	0.00
85858	CCCSIG ABS CARMX 20	14316HAC6	08/21/2023	.456512	119,988.50	99,990417	BOOK	0.00
			10/21/2020	.500000	155,000.00	154,965.88	32.29	0.00
86024	CCCSIG ABS CARMX 20	14316NAC3	08/15/2025	.509055	154,965.88	99,977987	BOOK	0.00
			01/27/2021	.340000	135,000.00	134,973.32	20.40	0.00
86078	CCCSIG ABS GMALT 20	36261RAC2	12/15/2025	.348036	134,973.32	99,980237	BOOK	0.00
			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



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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 GIMALT 20	380144AC9	05/26/2021	.340000	295,000.00	294,953.69	111.44	0.00
			05/20/2024	.350314	294,953.69	99,984302	BOOK	0.00
86290	CCCSIG ABS CARMX 20	14317DAC4	07/28/2021	.550000	475,000.00	474,921.86	333.82	0.00
			06/15/2026	.556708	474,921.86	99,983549	BOOK	0.00
			Subtotal	.963085	4,755,668.09	4,755,008.32	2,269.30	0.00
				.971146	4,755,008.32	99,986127		0.00

Inv Type: 53 CREDIT ABS FXD-SA 30/360

86368	CCCSIG ABS DCENT 20	254683CP8	09/27/2021	.580000	280,000.00	279,940.05	18.04	0.00
			09/15/2026	.589345	279,940.05	99,978589	BOOK	0.00
			Subtotal	.580000	280,000.00	279,940.05	18.04	0.00
				.589345	279,940.05	99,978589		0.00

Inv Type: 72 NEGOTIABLE CERT OF DEPOSIT

85702	CCCSIG YCD SUMITOMO	86565CKU2	07/14/2020	.700000	625,000.00	627,925.04	1,032.99	2,925.04
			07/08/2022	.700000	625,000.00	100,468006	IDC-FIS	0.00
			Subtotal	.700000	625,000.00	627,925.04	1,032.99	2,925.04
				.700000	625,000.00	100,468006		0.00

Inv Type: 74 CERT OF DEPOSIT MEDIUM TERM

85209	CCCSIG YCD NORDEA B	65558TL7	08/29/2019	1.850000	825,000.00	824,246.04	1,526.25	0.00
			08/26/2022	1.850000	825,000.00	99,908611	IDC-FIS	-753.96
85216	CCCSIG YCD SKANDINA	83050PDR7	09/03/2019	1.860000	825,000.00	824,246.04	1,534.50	0.00
			08/26/2022	1.860000	825,000.00	99,908611	IDC-FIS	-753.96
85407	CCCSIG YCD DNB NOR	23341VZT1	12/06/2019	2.040000	825,000.00	825,000.00	5,656.75	0.00
			12/02/2022	2.040000	825,000.00	100,000000	BOOK	0.00
86122	CCCSIG YCD CREDIT S	22552G3C2	03/23/2021	.590000	595,000.00	595,000.00	1,872.27	0.00
			03/17/2023	.590000	595,000.00	100,000000	BOOK	0.00



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			Subtotal	1.659544	3,070,000.00	3,068,492.08	10,589.77	0.00
				1.659544	3,070,000.00	99.950882		-1,507.92

Inv Type: 75 CORPORATE NOTES

84923	CCCSIG CORP MERCK A	589331AT4	03/15/2019	2.400000	300,000.00	304,695.00	320.00	7,761.00
			09/15/2022	2.708028	296,934.00	101.565000	IDC-FIS	0.00
84932	CCCSIG CORP JPMORGA	46647PBB1	03/22/2019	3.207000	550,000.00	557,700.00	8,819.25	7,700.00
			04/01/2023	3.207000	550,000.00	101.400000	IDC-FIS	0.00
85073	CCCSIG CORP VISA IN	92826CAG7	05/24/2019	2.150000	250,000.00	254,372.50	238.89	7,670.00
			09/15/2022	2.567904	246,702.50	101.749000	IDC-FIS	0.00
85099	CCCSIG CORP MORGAN	61744YAH1	06/07/2019	2.750000	150,000.00	152,424.00	1,512.50	2,149.33
			05/19/2022	2.605838	150,274.67	101.616000	IDC-FIS	0.00
85190	CCCSIG CORP NORTHER	665859AN4	08/13/2019	2.375000	300,000.00	305,331.00	1,167.71	1,689.00
			08/02/2022	1.952099	303,642.00	101.777000	IDC-FIS	0.00
85192	CCCSIG CORP HONEYWE	438516BT2	08/08/2019	2.150000	170,000.00	175,482.50	538.10	5,654.20
			08/08/2022	2.184966	169,828.30	103.225000	IDC-FIS	0.00
85205	CCCSIG CORP 3M COMP	88579YBL4	08/26/2019	1.750000	400,000.00	407,648.00	913.89	9,172.00
			02/14/2023	1.864079	398,476.00	101.912000	IDC-FIS	0.00
85206	CCCSIG CORP BANK OF	06406RAK3	08/23/2019	1.950000	375,000.00	381,000.00	771.88	6,120.00
			08/23/2022	1.961036	374,880.00	101.600000	IDC-FIS	0.00
85228	CCCSIG CORP APPLE I	037833DL1	09/11/2019	1.700000	200,000.00	202,928.00	188.89	2,962.00
			09/11/2022	1.705837	199,966.00	101.464000	IDC-FIS	0.00
85244	CCCSIG CORP PACCAR	69371RQ33	09/26/2019	2.000000	225,000.00	229,133.25	62.50	4,407.75
			09/26/2022	2.042132	224,725.50	101.837000	IDC-FIS	0.00
85335	CCCSIG CORP CITIGRO	17308CC46	11/04/2019	2.312000	290,000.00	290,443.70	2,737.79	443.70
			11/04/2022	2.312000	290,000.00	100.153000	IDC-FIS	0.00
85444	CCCSIG CORP CATERPI	14913Q3C1	01/13/2020	1.950000	200,000.00	203,784.00	1,440.83	3,823.66
			11/18/2022	1.966325	199,960.34	101.892000	IDC-FIS	0.00
85462	CCCSIG CORP BANK OF	06406RAM9	01/28/2020	1.850000	400,000.00	407,680.00	1,315.56	7,960.00
			01/27/2023	1.874134	399,720.00	101.920000	IDC-FIS	0.00
85469	CCCSIG CORP ADOBE I	00724PAA7	02/03/2020	1.700000	90,000.00	91,670.40	255.00	1,793.70
			02/01/2023	1.747172	89,876.70	101.856000	IDC-FIS	0.00
85634	CCCSIG CORP PEPSICO	713448E10	05/01/2020	.750000	200,000.00	201,584.00	625.00	1,980.00
			05/01/2023	.816947	199,604.00	100.792000	IDC-FIS	0.00
85636	CCCSIG CORP CHEVRON	166764BV1	05/11/2020	1.141000	185,000.00	187,434.60	820.89	2,434.60
			05/11/2023	1.141000	185,000.00	101.316000	IDC-FIS	0.00



Inventory by Market Value

As Of Date: 09/30/2021

Run: 10/08/2021 01:50:08 PM

Date Basis: Settlement

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
85637	CCCSIG CORP APPLE I	037833DV9	05/11/2020	.750000	375,000.00	377,711.25	1,093.75	3,731.25
			05/11/2023	.842007	373,980.00	100,723,000	IDC-FIS	0.00
85643	CCCSIG CORP CITIGRO	172967MR9	05/14/2020	1.678000	250,000.00	254,847.50	1,584.78	4,847.50
			05/15/2024	1.678000	250,000.00	101,939,000	IDC-FIS	0.00
85657	CCCSIG CORP AMAZON.	023135BP0	06/03/2020	.400000	425,000.00	425,892.50	557.22	1,487.50
			06/03/2023	.447032	424,405.00	100,210,000	IDC-FIS	0.00
85658	CCCSIG JOHN DEERE C	24422EVH9	06/04/2020	.700000	150,000.00	150,979.50	250.83	1,102.50
			07/05/2023	.726876	149,877.00	100,653,000	IDC-FIS	0.00
85665	CCCSIG CORP PACCAR	69371RQ82	06/08/2020	.800000	100,000.00	100,565.00	251.11	704.00
			06/08/2023	.847023	99,861.00	100,565,000	IDC-FIS	0.00
85724	CCCSIG CORP PACCAR	69371RQ90	08/11/2020	.350000	55,000.00	54,971.40	26.74	43.45
			08/11/2023	.393968	54,927.95	99,948,000	IDC-FIS	0.00
85770	CCCSIG CORP UNILEVE	904764B15	09/14/2020	.375000	100,000.00	100,117.00	17.71	245.00
			09/14/2023	.417979	99,872.00	100,117,000	IDC-FIS	0.00
85804	CCCSIG CORP BANK OF	06051GHHF9	09/28/2020	3.550000	325,000.00	338,689.00	833.26	0.00
			03/05/2024	1.619545	345,884.50	104,212,000	IDC-FIS	-7,195.50
85855	CCCSIG CORP BANK OF	06051GJH3	10/21/2020	.810000	250,000.00	250,845.00	883.13	845.00
			10/24/2024	.810000	250,000.00	100,338,000	IDC-FIS	0.00
85916	CCCSIG CORP BRISTOL	110122DT2	11/13/2020	.537000	375,000.00	375,067.50	771.94	67.50
			11/13/2023	.537000	375,000.00	100,018,000	IDC-FIS	0.00
85925	CCCSIG CORP GOLDMAN	38141GXL3	11/19/2020	.627000	400,000.00	400,144.00	933.53	144.00
			11/17/2023	.627000	400,000.00	100,036,000	IDC-FIS	0.00
86013	CCCSIG CORP TOYOTA	89236THU2	01/11/2021	.450000	400,000.00	399,048.00	400.00	0.00
			01/11/2024	.452016	399,976.00	99,762,000	IDC-FIS	-928.00
86023	CCCSIG CORP MORGAN	6174468W2	01/25/2021	.529000	455,000.00	455,304.85	441.27	304.85
			01/25/2024	.529000	455,000.00	100,067,000	IDC-FIS	0.00
86067	CCCSIG CORP JPMORGA	46647PBY1	02/16/2021	.563000	245,000.00	243,951.40	172.42	0.00
			02/16/2025	.563000	245,000.00	99,572,000	IDC-FIS	-1,048.60
86114	CCCSIG CORP CHARLES	808513BN4	03/18/2021	.750000	245,000.00	246,156.40	66.35	1,278.90
			03/18/2024	.766891	244,877.50	100,472,000	IDC-FIS	0.00
86134	CCCSIG CORP JPMS CH	46647PBS4	09/16/2020	.653000	75,000.00	75,181.50	20.41	181.50
			09/16/2024	.653000	75,000.00	100,242,000	IDC-FIS	0.00
86160	CCCSIG CORP TOYOTA	89236TJD8	04/09/2021	.400000	115,000.00	115,202.40	219.78	295.55
			04/06/2023	.440895	114,906.85	100,176,000	IDC-FIS	0.00
86174	CCCSIG CORP MORG ST	61772BAA1	04/22/2021	.731000	35,000.00	35,116.55	113.00	116.55
			04/05/2024	.731000	35,000.00	100,333,000	IDC-FIS	0.00
86192	CCCSIG CORP CITIGRO	172967MX6	05/04/2021	.981000	160,000.00	160,496.00	640.92	496.00



Inventory by Market Value

As Of Date: 09/30/2021
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
86222	CCCSIG CORP AMAZON.	023135BW5	05/01/2025	.981000	160,000.00	100.310000	IDC-FIS	0.00
			05/12/2021	.450000	560,000.00	558,717.60	973.00	0.00
			05/12/2024	.499093	559,182.40	99.771000	IDC-FIS	-464.80
86229	CCCSIG CORP UNITEDH	91324PEB4	05/19/2021	.550000	260,000.00	260,010.40	524.33	280.80
			05/15/2024	.585155	259,729.60	100.004000	IDC-FIS	0.00
86235	CCCSIG CORP ASTRAZE	04636NAC7	05/28/2021	.700000	365,000.00	365,448.95	872.96	481.80
			05/28/2024	.703037	364,967.15	100.123000	IDC-FIS	0.00
86236	CCCSIG CORP JP MORG	46647PCH7	06/01/2021	.824000	190,000.00	189,939.20	521.87	0.00
			06/01/2025	.824000	190,000.00	99.968000	IDC-FIS	-60.80
86245	CCCSIG CORP JOHN DE	24422EVQ9	06/10/2021	.450000	185,000.00	184,563.40	256.69	0.00
			06/07/2024	.492144	184,768.75	99.764000	IDC-FIS	-205.35
86307	CCCSIG CORP PACCAR	69371RR40	08/09/2021	.500000	105,000.00	104,706.00	75.83	0.00
			08/09/2024	.518164	104,943.30	99.720000	IDC-FIS	-237.30
86325	CCCSIG CORP UNILEVE	904764BN6	08/12/2021	.626000	125,000.00	125,192.50	106.51	192.50
			08/12/2024	.626000	125,000.00	100.154000	IDC-FIS	0.00
86351	CCCSIG CORP AMERICA	02665WDY4	09/09/2021	.750000	255,000.00	254,882.70	116.88	51.00
			08/09/2024	.772963	254,831.70	99.954000	IDC-FIS	0.00
86353	CCCSIG CORP CATERPI	14913R2P1	09/14/2021	.600000	370,000.00	369,818.70	104.83	321.90
			09/13/2024	.645890	369,496.80	99.951000	IDC-FIS	0.00
			Subtotal	1.287952	11,235,000.00	11,326,877.15	34,559.73	90,939.99
				1.254437	11,246,077.51	100,817776		-10,140.35
	Grand Total		Count 148	.794362	77,015,393.63	77,303,646.88	130,406.96	243,249.59
				.745058	77,137,546.48	100,374280		-75,096.53



Inventory by Market Value

As Of Date: 09/30/2021

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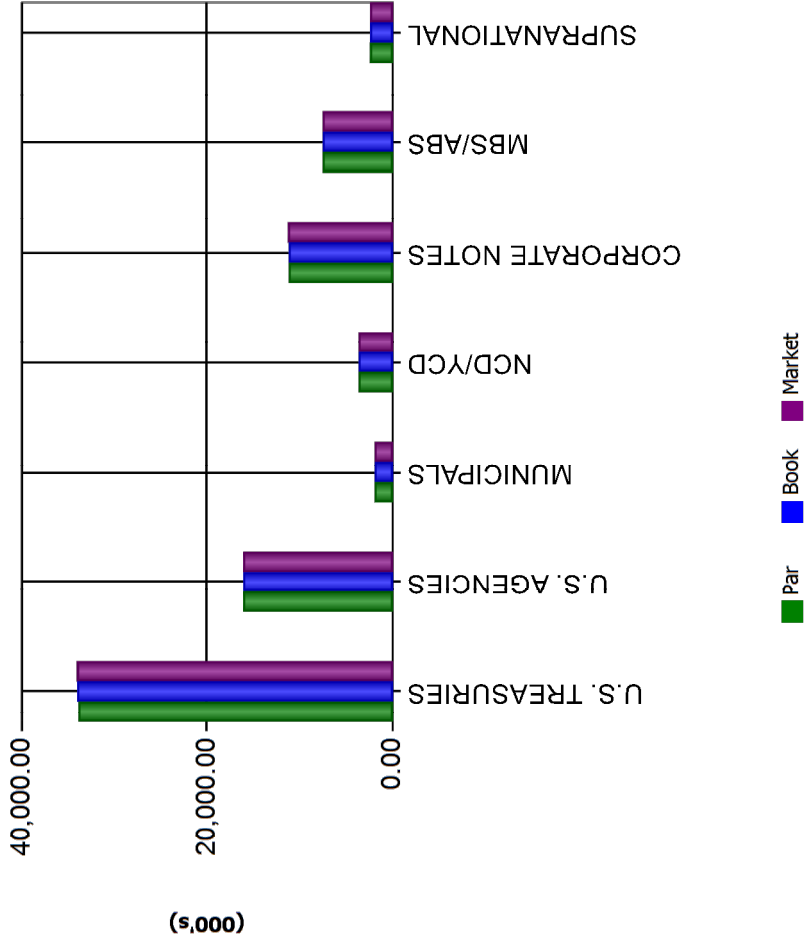
Date Basis: Settlement

Reporting Currency: Local

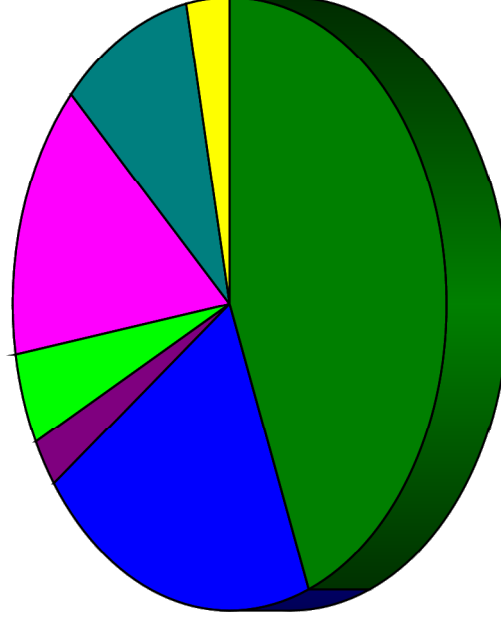
Contra Costa County

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
U.S. TREASURIES	33,930.00	34,051.56	34,112.17	100.18 %	62.66	0.61 %
U.S. AGENCIES	16,155.00	16,129.89	16,152.90	100.14 %	23.01	0.32 %
MUNICIPALS	1,955.00	1,956.42	1,955.57	99.96 %	-0.85	0.67 %
NCD/YCD	3,695.00	3,695.00	3,696.42	100.04 %	1.42	1.50 %
CORPORATE NOTES	11,235.00	11,246.08	11,326.88	100.72 %	80.80	1.25 %
MBS/ABS	7,570.39	7,586.64	7,586.64	100.00 %	0.00	1.25 %
SUPRANATIONAL	2,475.00	2,471.96	2,473.08	100.04 %	1.11	0.41 %
Totals(000's)	77,015.39	77,137.55	77,303.65	100.22 %	168.15	0.75 %

Asset Allocation



CURRENT PAR%



SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

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

CALIFORNIA STATE LOCAL AGENCY INVESTMENT ACCOUNTS	STATE CONTROLLER ACCOUNT NUMBER	ACCOUNT BALANCE	ESTIMATED FAIR VALUE
ACALANES UNION HIGH SCHOOL	75-07-010	13,023,647.87	13,022,002.48
ANTIOCH UNIFIED SCHOOL DISTRICT	75-07-005	890,541.53	890,429.02
BRENTWOOD UNION SCHOOL DISTRICT	75-07-013	8,372,335.54	8,371,277.79
BYRON UNION SCHOOL DISTRICT	75-07-017	178,405.13	178,382.59
CANYON ELEMENTARY SCHOOL DISTRICT	75-07-018	157,113.15	157,093.30
CENTRAL CONTRA COSTA SANITARY DISTRICT	70-07-001	19,700,000.00	19,697,511.12
CONTRA COSTA COMMUNITY COLLEGE	75-07-001	663,687.51	663,603.66
CONTRA COSTA COUNTY	99-07-000	75,000,000.00	74,990,524.58
CONTRA COSTA COUNTY OFFICE OF EDUCATION	75-07-007	1,381,825.41	1,381,650.83
CONTRA COSTA COUNTY SCHOOL INSURANCE GROUP	35-07-001	2,405,544.97	2,405,241.06
CROCKETT COMMUNITY SERVICES DISTRICT	16-07-004	4,864,200.84	4,863,586.30
DELTA DIABLO SANITATION DISTRICT	70-07-003	78,242.45	78,232.56
EAST CONTRA COSTA REG FEE & FINANCING AUTH	40-07-006	1,082,903.71	1,082,766.90
KENSINGTON FIRE PROTECTION DISTRICT	17-07-011	7,440,403.08	7,439,463.07
KENSINGTON POLICE PROTECTION & COMMUNITY SERVICES DISTRICT	16-07-003	871,248.70	871,138.63
LAFAYETTE SCHOOL DISTRICT	75-07-012	5,245,500.24	5,244,837.53
MARTINEZ UNIFIED SCHOOL DISTRICT	75-07-011	20,970,136.57	20,967,487.22
MORAGA ORINDA FIRE DISTRICT	17-07-003	3,872,427.47	3,871,938.23
MORAGA SCHOOL DISTRICT	75-07-016	2,881.81	2,881.45
MT DIABLO UNIFIED SCHOOL DISTRICT	75-07-008	3,692,493.60	3,692,027.09
MT VIEW SANITARY DISTRICT	70-07-008	11,968,121.86	11,966,609.82
OAKLEY UNION SCHOOL DISTRICT	75-07-009	266,470.68	266,437.01
ORINDA UNION SCHOOL DISTRICT	75-07-015	3,327,394.73	3,326,974.35
PITTSBURG UNIFIED SCHOOL DISTRICT	75-07-002	37,897.52	37,892.73
RECLAMATION DISTRICT 799	60-07-001	189,168.09	189,144.19
RECLAMATION DISTRICT 800	60-07-003	3,796,483.85	3,796,004.21
RECLAMATION DISTRICT 2026	60-07-005	107,438.34	107,424.77
RECLAMATION DISTRICT 2137	60-07-006	400,000.00	399,949.46
REDEVELOPMENT AGENCY	65-07-015	0.04	0.04
RODEO -HERCULES FIRE PROTECTION DISTRICT	17-07-001	2,137,739.43	2,137,469.35
SAN RAMON VALLEY UNIFIED SCHOOL DISTRICT	75-07-004	258,198.40	258,165.78
WEST CONTRA COSTA UNIFIED SCHOOL DISTRICT	75-07-014	33,390,857.90	33,386,639.33
	TOTAL	<u>225,773,310.42</u>	<u>225,744,786.45</u>

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

ASSET MANAGEMENT FUNDS

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

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

WFAM GAAP

30 September 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>Shock Analysis (WC-Contra Costa County)*</u>	

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

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Risk Summary

US Dollar

01 July 2021 to 30 September 2021

WC-Contr 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	44,191,491.16
Net Unrealized Gain/Loss	-3,137.83
Market Value + Accrued	44,188,353.33

Portfolio Characteristics

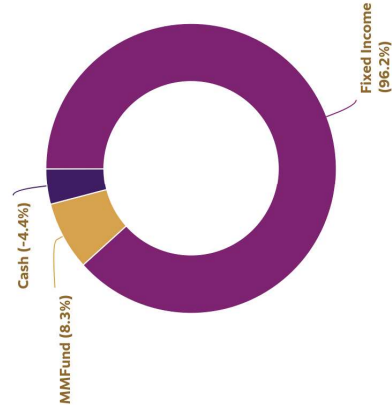
Risk Metric	Value
Cash	-1,951,115.62
MMFund	3,651,428.82
Fixed Income	42,488,040.13
Duration	0.593
Convexity	-0.001
WAL	0.682
Years to Final Maturity	1.095
Years to Effective Maturity	0.681
Yield	0.252
Book Yield	0.277
Avg Credit Rating	AA+/Aa1/AA+

Issuer Concentration

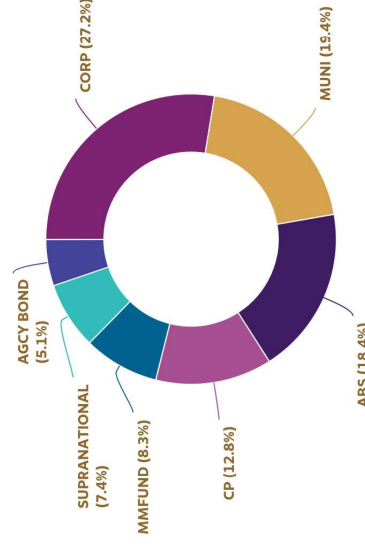
Issuer Concentration	% of Base Market Value + Accrued
Other	68.04%
Wells Fargo & Company	8.26%
Farm Credit System	6.22%
Groupe BPCE	5.09%
Inter-American Development Bank	4.64%
Cooperative Rabobank U.A.	2.71%
Atlantic Asset Securitization Corp.	2.71%
United States	2.31%
---	100.00%

Footnotes: 1,2

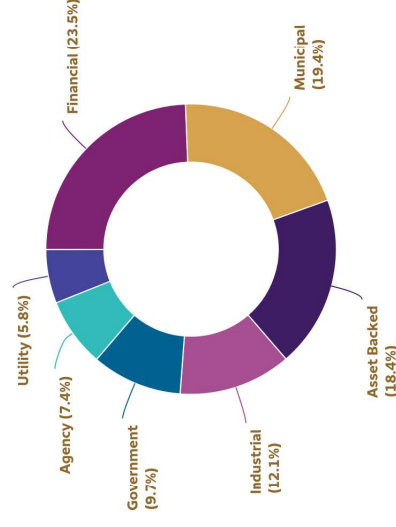
Asset Class (%)



Security Type (%)



Market Sector (%)



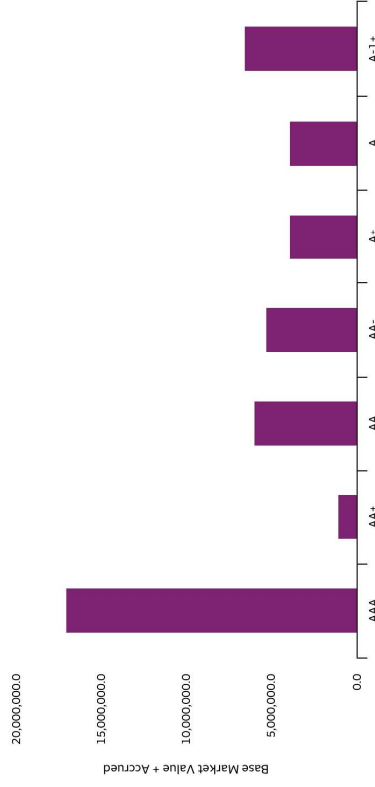
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Risk Summary

US Dollar
01 July 2021 to 30 September 2021

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

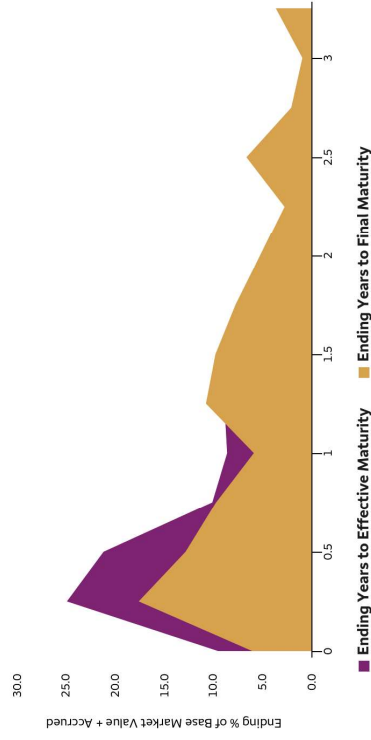
Credit Rating



Credit Duration Heat Map

Rating	0 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5 - 7	7 - 10	10 - 15	15 - 30
AAA	44.68%	9.06%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AA	17.09%	11.29%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
A	16.53%	1.36%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BBB	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BB	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
B	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CCC	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CC	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
C	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
NA	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%

Time To Maturity



Duration



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Risk Summary

US Dollar

01 July 2021 to 30 September 2021

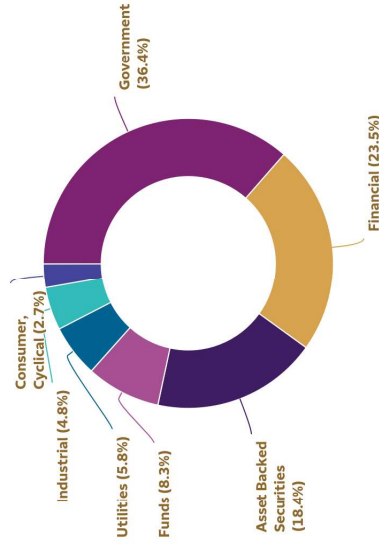
WC-Contr Costa County

Account: XXX235

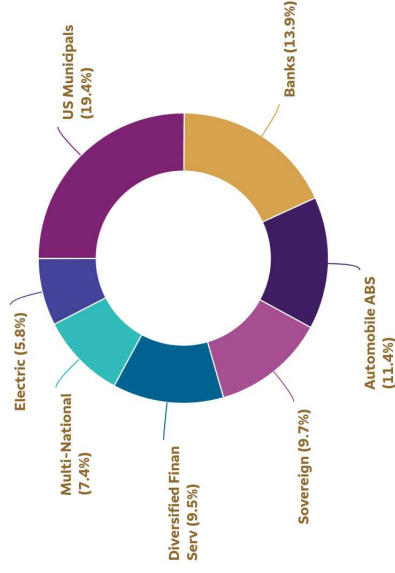
Investment Strategy: Short Duration Fixed Income

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

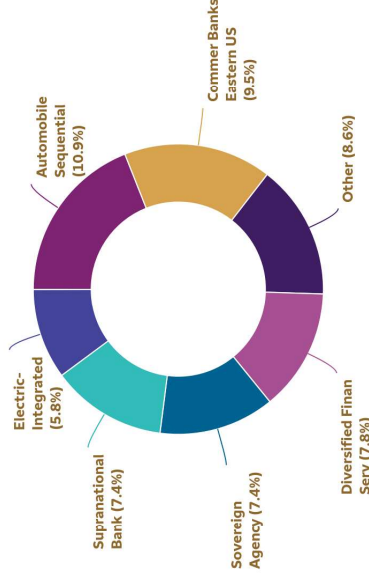
Industry Sector



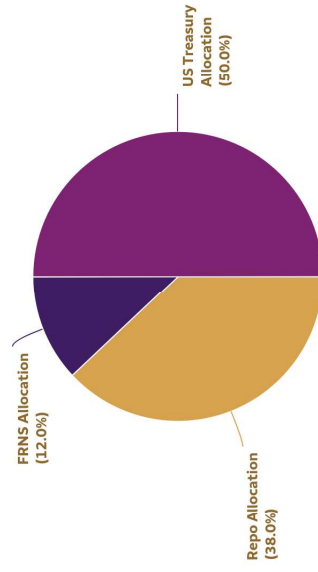
Industry Group



Industry Subgroup



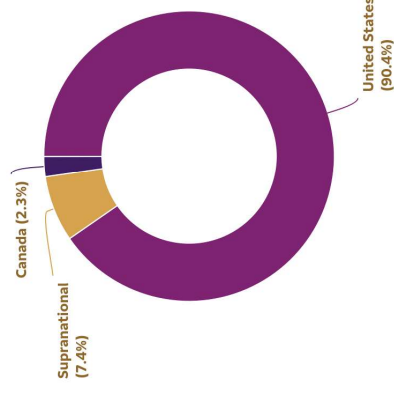
MMF Asset Allocation



Currency



Country



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Risk Summary

US Dollar

01 July 2021 to 30 September 2021

WC-Contr Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



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

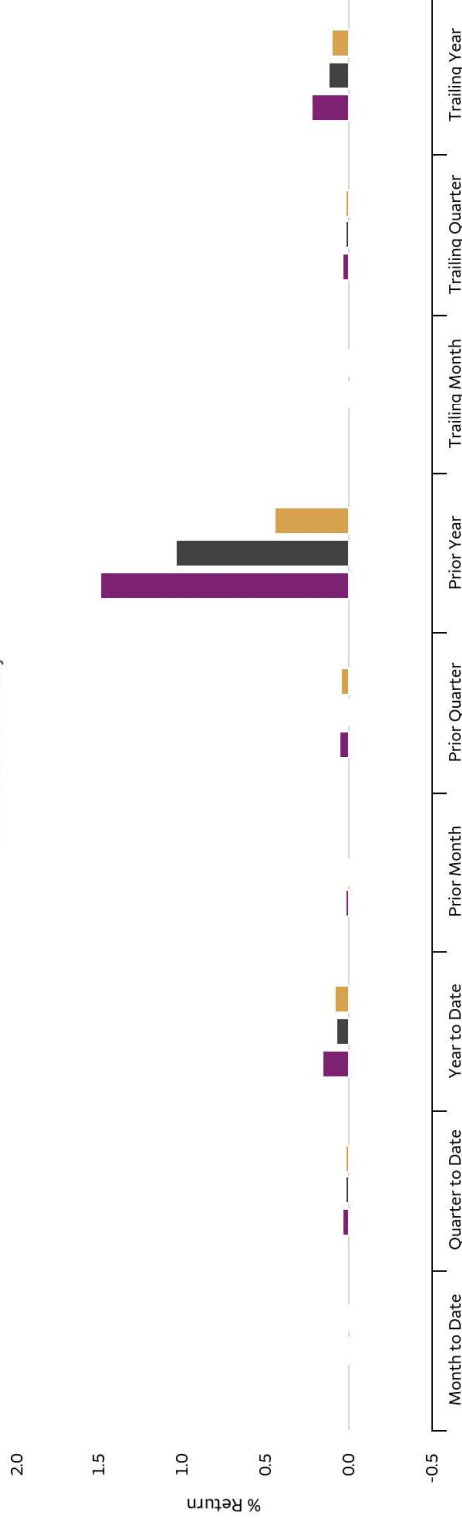
The information contained in this report represents estimated trade date investment calculations. Certain calculations may not be available for all time periods. Please refer to your custody statement for official portfolio holdings and transactions. Note that certain accounting methods may cause differences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

Performance Summary Gross of Fees

US Dollar
01 July 2021 to 30 September 2021

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

Performance Summary



■ Total Return, Gross of Fees ■ Weighted Average Index Return ■ Excess Total Return, Gross of Fees ■ Total Return, Gross of Fees
■ Weighted Average Index Return ■ Excess Total Return, Gross of Fees

Period	Period Begin	Period End	Total Return, Gross of Fees	Weighted Average Index Return	Excess Total Return, Gross of Fees
Month to Date	09/01/2021	09/30/2021	0.00%	0.01%	-0.01%
Quarter to Date	07/01/2021	09/30/2021	0.04%	0.02%	0.02%
Prior Month	01/01/2021	09/30/2021	0.16%	0.08%	0.08%
Prior Quarter	08/01/2021	08/31/2021	0.02%	0.01%	0.01%
Prior Year	04/01/2021	06/30/2021	0.06%	0.01%	0.05%
Trailing Month	01/01/2020	12/31/2020	1.49%	1.05%	0.45%
Trailing Quarter	09/01/2021	09/30/2021	0.00%	0.01%	-0.01%
Trailing Year	10/01/2020	09/30/2021	0.04%	0.02%	0.02%
Trailing Year	10/01/2020	09/30/2021	0.23%	0.13%	0.10%

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

Gross of Fees (includes trading).

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Performance Summary Gross of Fees

US Dollar
01 July 2021 to 30 September 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.

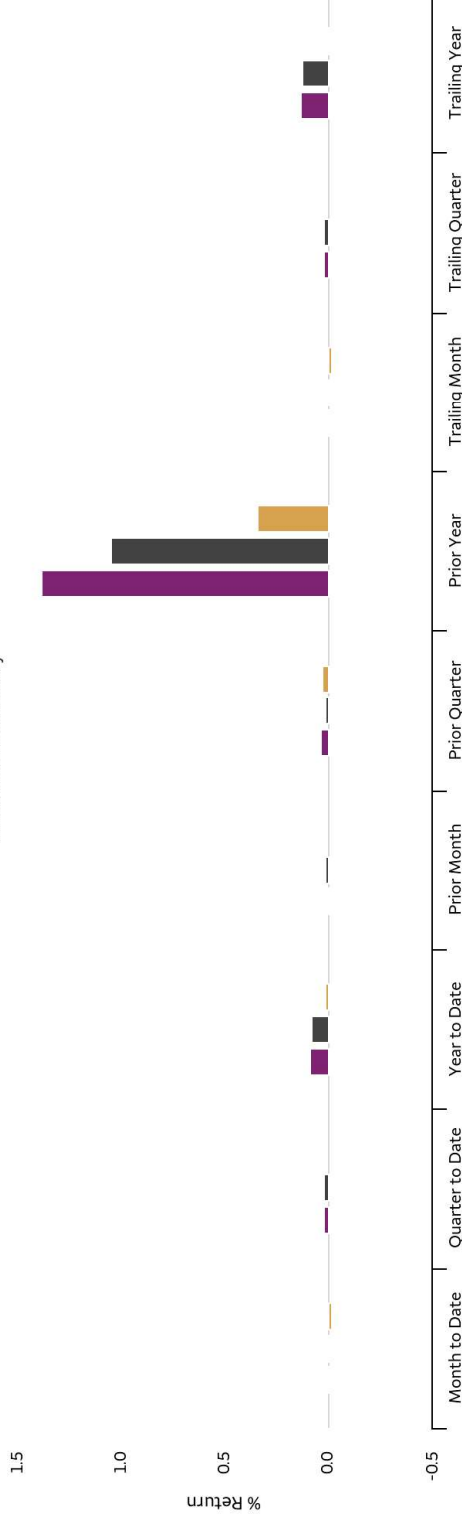
The information contained in this report represents estimated trade date investment calculations. Certain calculations may not be available for all time periods. Please refer to your custody statement for official portfolio holdings and transactions. Note that certain accounting methods may cause differences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

Performance Summary Net of Fees

US Dollar
01 July 2021 to 30 September 2021

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

Performance Summary



■ Total Return, Net of Fees ■ Weighted Average Index Return ■ Excess Total Return, Net of Fees
■ Total Return, Net of Fees ■ Weighted Average Index Return ■ Excess Total Return, Net of Fees

Period	Period Begin	Period End	Total Return, Net of Fees	Weighted Average Index Return	Excess Total Return, Net of Fees
Month to Date	09/01/2021	09/30/2021	-0.01%	0.01%	-0.01%
Quarter to Date	07/01/2021	09/30/2021	0.02%	0.02%	-0.01%
Prior Year	01/01/2021	09/30/2021	0.09%	0.08%	0.01%
Prior Quarter	08/01/2021	08/31/2021	0.01%	0.01%	0.00%
Prior Month	04/01/2021	06/30/2021	0.03%	0.01%	0.03%
Trailing Month	01/01/2020	12/31/2020	1.38%	1.05%	0.34%
Trailing Quarter	09/01/2021	09/30/2021	-0.01%	0.01%	-0.01%
Trailing Year	07/01/2021	09/30/2021	0.02%	0.02%	-0.01%
Trailing Year	10/01/2020	09/30/2021	0.13%	0.13%	0.01%

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 July 2021 to 30 September 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.

Balance Sheet	As of:	<i>WC-Contr Costa County</i>
	<i>06/30/2021</i>	<i>09/30/2021</i>
Book Value	44,120,654.43	44,093,501.50
Accrued Balance	110,440.75	97,989.66
Book Value + Accrued	44,231,095.18	44,191,491.16
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	11,934.15	-3,137.83
Carrying Value and Accrued	44,243,029.33	44,188,353.33
Income Statement	<i>WC-Contr Costa County</i>	
	<i>Begin Date</i>	<i>07/01/2021</i>
	<i>End Date</i>	<i>09/30/2021</i>
Net Amortization/Accretion Income		-83,665.93
Interest Income	116,836.88	
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		116,836.88
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	-10,165.01	
Net Income		23,005.93
Transfers In/Out		-62,609.95
Change in FX Unrealized Gain/Loss		0.00
Change in Market Unrealized Gain/Loss		-15,071.98

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.

Statement of Cash Flows	WC-Contr Costa County	
	Begin Date	End Date
	07/01/2021	09/30/2021
Net Income		23,005.93
Amortization/Accretion on MS	83,702.60	
Change in Accrued on MS	21,336.12	
Net Gain/Loss on MS	0.01	
Change in Unrealized G/L on CE	-18.61	
Subtotal		105,020.12
Purchase of MS	-17,015,755.77	
Purchased Accrued of MS	-8,885.03	
Sales of MS	2,420,715.75	
Sold Accrued of MS	0.00	
Maturities of MS	12,750,000.00	
Net Purchases/Sales		-1,853,925.05
Transfers of Cash & CE	-62,609.95	
Total Change in Cash & CE		-1,788,508.95
Beginning Cash & CE	3,488,822.15	
Ending Cash & CE		1,700,313.20

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Income Detail

US Dollar

01 July 2021 to 30 September 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
03066RAB1 AMCAR 2021-2 A2	800,000.00 0.26	05/10/2022 11/18/2024	0.00 06/16/2021	514.22 3.89	0.00	0.00 518.11
0258M0EH8 AMERICAN EXPRESS CREDIT CORP	700,000.00 0.82	01/31/2022 03/03/2022	0.00 05/21/2021	1,476.85 -1,272.85	0.00	0.00 204.01
02582JH4 AMXCA 2018-8 A	0.00 3.18	09/15/2021 09/15/2021	0.00 06/18/2020	4,346.88 -3,852.77	0.00	0.00 494.11
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
037833DL1 APPLE INC	0.00 1.70	09/11/2022 09/11/2022	0.00 08/02/2021	552.50 -496.00	0.00	0.00 56.50
037833DL1 APPLE INC	300,000.00 1.70	09/11/2022 09/11/2022	0.00 08/02/2021	283.33 -248.00	0.00	0.00 35.33
04821UB92 Atlantic Asset Securitization Corp.	1,200,000.00 0.00	02/09/2022 02/09/2022	0.00 08/16/2021	0.00 214.67	0.00	0.00 214.67
06051GJX8 BANK OF AMERICA CORP	500,000.00 0.53	05/28/2023 05/28/2024	0.00 05/28/2021	677.22 0.00	0.00	0.00 677.22
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 -2,623.07	0.00	0.00 383.18
130658QY6 CALIFORNIA ST DEPT VET AFFAIRS HOME PUR REV	1,000,000.00 0.25	12/01/2022 12/01/2022	0.00 08/12/2021	345.72 0.00	0.00	0.00 345.72
14315NAC4 CARMX 2019-1 A3	454,893.13 3.05	03/05/2022 03/15/2024	0.00 04/09/2021	4,028.79 -3,703.04	0.00	0.00 325.76
14575TDV1 CARFON CALIF REDEV AGY SUCCESSOR AGY TAX ALLOCATIO	0.00 0.81	08/01/2021 08/01/2021	0.00 09/03/2020	168.54 0.00	0.00	0.00 168.54
CCYUSD Cash	251.34 0.00	09/30/2021 09/30/2021	-62,609.95 ---	0.00 0.00	0.00	-10,165.01 -10,165.01
14913RZNG CATERPILLAR FINANCIAL-SERVICES CORP	700,000.00 0.20	11/17/2022 11/17/2022	0.00 05/21/2021	356.62 -70.90	0.00	0.00 285.72
166756AG1 CHEVRON USA INC	0.00 0.23	08/12/2022 08/12/2022	0.00 08/12/2020	129.50 0.00	0.00	0.00 129.50
166756AG1 CHEVRON USA INC	400,000.00 0.23	08/12/2022 08/12/2022	0.00 08/12/2020	129.31 0.00	0.00	0.00 129.31
21969AAA0 CORONA CALIF PENSION OBLIG	500,000.00 0.25	05/01/2022 05/01/2022	0.00 10/14/2021	0.00 0.00	0.00	0.00 0.00
223047AA9 COVINA CALIF PENSION OBLIG	0.00 0.30	08/01/2022 08/01/2022	0.00 07/28/2021	16.32 0.00	0.00	0.00 16.32
223047AA9 COVINA CALIF PENSION OBLIG	655,000.00 0.30	08/01/2022 08/01/2022	0.00 07/28/2021	326.41 0.00	0.00	0.00 326.41
21687BBA8 Cooperative Rabobank U.A., New York Branch	1,200,000.00 0.00	02/10/2022 02/10/2022	0.00 08/13/2021	0.00 212.33	0.00	0.00 212.33
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 -2,012.85	0.00	0.00 237.15

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Income Detail

US Dollar

01 July 2021 to 30 September 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	10/29/2021	0.00	2,250.00	0.00	0.00
	3.00	10/29/2021	11/09/2020	-2,094.17		155.83
244199BE4 DEERE & CO	700,000.00	03/08/2022	0.00	4,550.00	0.00	0.00
	2.60	06/08/2022	06/10/2021	-4,344.03		205.97
26442CAW4 DUKE ENERGY CAROLINAS LLC	700,000.00	05/15/2022	0.00	5,406.53	0.00	0.00
	3.35	05/15/2022	07/08/2021	-5,194.29		212.24
275282PP0 EAST SIDE UN HIGH SCH DIST CALIF SANTA CLARA CNTY	0.00	08/01/2022	0.00	188.75	0.00	0.00
	0.45	08/01/2022	10/29/2020	0.00		188.75
275282PP0 EAST SIDE UN HIGH SCH DIST CALIF SANTA CLARA CNTY	500,000.00	08/01/2022	0.00	377.50	0.00	0.00
	0.45	08/01/2022	10/29/2020	0.00		377.50
30231GAJ1 EXXON MOBIL CORP	695,000.00	01/06/2022	0.00	4,164.79	0.00	0.00
	2.40	03/06/2022	03/31/2021	-3,806.82		357.97
313313KF4 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00	08/10/2021	0.00	0.00	0.00	0.00
	0.00	08/10/2021	09/08/2020	166.67		166.67
3133EKR73 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00	09/23/2021	0.00	321.72	0.00	0.00
	0.14	09/23/2021	09/23/2019	0.00		321.72
313313MK1 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00	10/01/2021	0.00	0.00	0.00	0.00
	0.00	10/01/2021	11/18/2020	306.67		306.67
313313J02 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00	07/26/2021	0.00	0.00	0.00	0.00
	0.00	07/26/2021	11/30/2020	69.44		69.44
313313JY5 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00	08/03/2021	0.00	0.00	0.00	0.00
	0.00	08/03/2021	12/18/2020	91.67		91.67
3133EMTK8 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00	03/16/2022	0.00	200.00	0.00	0.00
	0.08	03/16/2022	03/16/2021	18.90		218.90
3133EM4P4 FEDERAL FARM CREDIT BANKS FUNDING CORP	750,000.00	04/14/2023	0.00	34.38	0.00	0.00
	0.15	04/14/2023	09/20/2021	7.46		41.83
313378JP7 FEDERAL HOME LOAN BANKS	0.00	09/10/2021	0.00	4,552.08	0.00	0.00
	2.38	09/10/2021	10/28/2019	-1,355.55		3,196.53
3130A3KM5 FEDERAL HOME LOAN BANKS	500,000.00	12/09/2022	0.00	1,493.06	0.00	0.00
	2.50	12/09/2022	08/18/2021	-1,419.28		73.78
3137EAE09 FEDERAL HOME LOAN MORTGAGE CORP	0.00	08/12/2021	0.00	1,793.75	0.00	0.00
	1.13	08/12/2021	11/05/2020	-1,603.98		189.77
341081GD3 FLORIDA POWER & LIGHT CO	600,000.00	11/10/2021	0.00	458.96	0.00	0.00
	0.30	05/10/2023	05/10/2021	0.00		458.96
34531MAD0 FORDL 2020-A A3	392,619.86	12/15/2021	0.00	2,306.95	0.00	0.00
	1.85	03/15/2023	01/28/2020	4.71		2,311.66
345329AB2 FORDL 2021-B A2	400,000.00	10/14/2022	0.00	18.67	0.00	0.00
	0.24	04/15/2024	09/24/2021	0.05		18.72
376087FW7 GILROY CALIF UNI SCH DIST	0.00	08/01/2021	0.00	717.08	0.00	0.00
	1.72	08/01/2021	10/31/2019	0.00		717.08
378460YA1 GLENDALE CALIF UNI SCH DIST	0.00	09/01/2021	0.00	230.25	0.00	0.00
	0.92	09/01/2021	06/02/2020	0.00		230.25

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Income Detail

US Dollar
01 July 2021 to 30 September 2021

WC-Contr 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
36258NAC6 GMCAR 2020-1 A3	402,354.32 1.84	05/03/2022 09/16/2024	0.00 02/17/2021	2,069.54 -2,235.60	-0.01	0.00 -166.07
380149AB0 GMCAR 212 A2	401,120.32 0.27	04/26/2022 06/17/2024	0.00 10/04/2021	0.00 0.00	0.00	0.00 0.00
38346LUD6 Gotham Funding Corporation	0.00 0.00	07/13/2021 07/13/2021	0.00 04/22/2021	0.00 36.67	0.00	0.00 36.67
43813DAB4 HAROT 2020-2 A2	122,713.84 0.74	11/01/2021 11/15/2022	0.00 11/23/2020	390.90 -334.80	0.00	0.00 56.10
44934KAB0 HART 2021-B A2	600,000.00 0.24	08/02/2022 05/15/2024	0.00 07/28/2021	252.00 5.39	0.00	0.00 257.39
419792F68 HAWAII ST	300,000.00 0.25	08/01/2022 08/01/2022	0.00 10/12/2021	0.00 0.00	0.00	0.00 0.00
438516CD6 HONEYWELL INTERNATIONAL INC	0.00 0.38	08/19/2021 08/19/2022	0.00 08/19/2020	258.36 0.00	0.00	0.00 258.36
438516CD6 HONEYWELL INTERNATIONAL INC	0.00 0.38	08/19/2021 08/19/2022	0.00 08/19/2020	0.00 0.00	0.00	0.00 0.00
4581XOCN6 INTER-AMERICAN DEVELOPMENT BANK	1,000,000.00 1.75	04/14/2022 04/14/2022	0.00 04/30/2021	4,375.00 -4,064.87	0.00	0.00 310.13
4581XODA3 INTER-AMERICAN DEVELOPMENT BANK	1,000,000.00 2.50	01/18/2023 01/18/2023	0.00 07/28/2021	4,375.00 -4,143.60	0.00	0.00 231.41
459058GHO INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	0.00 2.75	07/23/2021 07/23/2021	0.00 07/31/2020	1,680.56 -1,540.00	0.00	0.00 140.56
459058JIV6 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00 0.13	04/20/2023 04/20/2023	0.00 05/26/2021	156.25 86.17	0.00	0.00 242.42
45950KCW8 INTERNATIONAL FINANCE CORP	700,000.00 0.14	06/30/2023 06/30/2023	0.00 06/30/2021	250.44 0.00	0.00	0.00 250.44
47787NAC3 JDOT 2020-B A3	800,000.00 0.51	10/25/2022 11/15/2024	0.00 09/09/2021	249.33 -60.69	0.00	0.00 188.65
46625HJD3 JPMORGAN CHASE & CO	650,000.00 4.50	01/24/2022 01/24/2022	0.00 06/29/2021	7,312.50 -7,075.86	0.00	0.00 236.64
542424WH5 LONG BEACH CALIF HBR REV	0.00 4.00	07/15/2021 07/15/2021	0.00 05/19/2020	777.78 -579.74	0.00	0.00 198.04
58769KAC8 MBALT 2021-B A2	400,000.00 0.22	07/11/2022 01/16/2024	0.00 06/29/2021	219.99 5.73	0.00	0.00 225.72
58769TAD7 MBAROT 2019-1 A3	327,846.25 1.94	04/04/2022 03/15/2022	0.00 03/26/2021	1,832.56 -1,923.32	0.00	0.00 -90.76
612574EQ2 MONTEREY PENINSULA CALIF CMNTY COLLEGE DIST	700,000.00 1.20	08/01/2023 08/01/2023	0.00 08/25/2021	840.00 -641.63	0.00	0.00 198.37
630362EN7 NAPA VY CALIF UNI SCH DIST	400,000.00 0.34	08/01/2023 08/01/2023	0.00 08/17/2021	166.22 0.00	0.00	0.00 166.22
65479GAD1 NAROT 2018-B A3	59,106.85 3.06	12/04/2021 03/15/2023	0.00 05/17/2021	601.41 -584.41	0.00	0.00 17.00

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Income Detail

US Dollar

01 July 2021 to 30 September 2021

WC-Contr 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
65479HAC1 NAROT 2019-B A3	328,118.48 2.50	03/13/2022 11/15/2023	0.00 12/07/2020	2,365.29 -2,483.92	0.01	0.00 -118.63
63743HEVO NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	500,000.00 0.19	02/16/2023 02/16/2023	0.00 06/08/2021	268.48 39.45	0.00	0.00 307.93
63743HEVO NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	250,000.00 0.19	02/16/2023 02/16/2023	0.00 06/25/2021	134.24 19.90	0.00	0.00 154.14
63873KB30 Natixis, New York Branch	1,000,000.00 0.00	02/03/2022 02/03/2022	0.00 08/13/2021	0.00 190.56	0.00	0.00 190.56
665859AN4 NORTHERN TRUST CORP	0.00 2.38	08/02/2022 08/02/2022	0.00 03/26/2021	204.51 -189.93	0.00	0.00 14.59
665859AN4 NORTHERN TRUST CORP	100,000.00 2.38	08/02/2022 08/02/2022	0.00 03/26/2021	389.24 -356.11	0.00	0.00 33.12
67066GAKO NVIDIA CORP	600,000.00 0.31	06/15/2022 06/15/2023	0.00 06/16/2021	463.50 0.00	0.00	0.00 463.50
675383TH6 OCEANSIDE CALIF UNI SCH DIST	300,000.00 0.38	08/01/2023 08/01/2023	0.00 08/17/2021	139.33 0.00	0.00	0.00 139.33
678858BWO OKLAHOMA GAS AND ELECTRIC CO	490,000.00 0.55	11/26/2021 05/26/2023	0.00 05/27/2021	677.42 0.00	0.00	0.00 677.42
67983TW85 Old Line Funding, LLC	0.00 0.00	09/08/2021 09/08/2021	0.00 05/20/2021	0.00 230.00	0.00	0.00 230.00
69371RQ33 PACCAR FINANCIAL CORP	0.00 2.00	09/26/2022 09/26/2022	0.00 03/25/2021	2,833.33 -2,464.79	0.00	0.00 368.54
69371RQ33 PACCAR FINANCIAL CORP	600,000.00 2.00	09/26/2022 09/26/2022	0.00 03/25/2021	166.67 -141.65	0.00	0.00 25.01
CCYUSD Payable	-1,951,393.83 0.00	09/30/2021 09/30/2021	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 -3,767.01	0.00	0.00 695.49
CCYUSD Receivable	26.87 0.00	09/30/2021 09/30/2021	0.00 ---	0.00 0.00	0.00	0.00 0.00
757696AP4 REDONDO BEACH CALIF CMNTY FING AUTH LEASE REV	325,000.00 0.41	05/01/2023 05/01/2023	0.00 07/15/2021	284.74 0.00	0.00	0.00 284.74
76913DFT9 RIVERSIDE CNTY CALIF INFRASTRUCTURE FING AUTH LEAS	750,000.00 0.40	11/01/2022 11/01/2022	0.00 10/19/2021	0.00 0.00	0.00	0.00 0.00
786089JA1 SACRAMENTO CALIF WTR REV	0.00 1.47	09/01/2021 09/01/2021	0.00 05/06/2020	1,344.75 0.00	0.00	0.00 1,344.75
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 -3,612.78	0.00	0.00 137.22
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

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Income Detail

US Dollar
01 July 2021 to 30 September 2021

WC-Contral 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
799055QQ4	0.00	08/01/2021	0.00	442.50	0.00	0.00
SAN MATEO FOSTER CITY CALIF SCH DIST	1.06	08/01/2021	05/19/2020	0.00	0.00	442.50
80182AA7	400,000.00	06/01/2022	0.00	18.11	0.00	0.00
SANTA CRUZ CNTY CALIF PENSION OBLIG	0.16	06/01/2022	09/21/2021	0.00	0.00	18.11
80286XAB0	676,302.32	01/28/2022	0.00	543.88	0.00	0.00
SDART 2021--2 A2	0.28	04/15/2024	05/26/2021	3.30	0.00	547.18
845389JD8	0.00	08/01/2021	0.00	204.49	0.00	0.00
SOUTHWESTERN CMNTY COLLEGE DIST CALIF	0.37	08/01/2021	08/05/2020	0.00	0.00	204.49
89231AAD3	144,937.61	11/16/2021	0.00	1,551.54	0.00	0.00
TAOT 2018--C A3	3.02	12/15/2022	07/29/2019	-699.65	0.00	851.89
89190GAB3	475,000.00	05/14/2022	0.00	166.25	0.00	0.00
TAOT 2021--B A2	0.14	01/16/2024	06/14/2021	1.26	0.00	167.51
88602UA67	1,000,000.00	01/06/2022	0.00	153.33	0.00	0.00
Thunder Bay Funding, LLC	0.00	01/06/2022	08/16/2021	0.00	0.00	153.33
891371AA4	410,000.00	10/01/2021	0.00	1,269.97	0.00	0.00
TORRANCE CALIF JT PWRS FING AUTH LEASE REV	1.24	10/01/2021	10/22/2020	0.00	0.00	1,269.97
89236THN8	600,000.00	10/14/2022	0.00	598.00	0.00	0.00
TOYOTA MOTOR CREDIT CORP	0.39	10/14/2022	04/20/2021	-259.70	0.00	338.30
86787EBE6	700,000.00	04/17/2022	0.00	4,900.00	0.00	0.00
TRUIST BANK	2.80	05/17/2022	06/01/2020	-3,799.13	0.00	1,100.87
9128286U9	1,000,000.00	05/15/2022	0.00	5,312.50	0.00	0.00
UNITED STATES TREASURY	2.13	05/15/2022	11/30/2020	-5,028.54	0.00	283.96
90331HPK3	750,000.00	12/21/2021	0.00	623.88	0.00	0.00
US BANK NA	0.31	01/21/2022	01/21/2020	0.00	0.00	623.88
92512MB16	1,250,000.00	02/01/2022	0.00	106.94	0.00	0.00
Versailles Commercial Paper LLC	0.00	02/01/2022	09/09/2021	0.00	0.00	106.94
92867XAD8	554,889.92	12/24/2021	0.00	3,585.57	0.00	0.00
VWALT 2019--A A3	1.99	11/21/2022	01/08/2021	-3,953.98	0.00	-368.42
92348XAB1	104,747.91	11/12/2021	0.00	145.55	0.00	0.00
VZOT 2018--A A1B	0.33	04/20/2023	10/10/2018	0.00	0.00	145.55
92348AAA3	450,000.00	05/07/2022	0.00	2,182.50	0.00	0.00
VZOT 2019--C A1A	1.94	04/22/2024	03/25/2021	-1,224.25	0.00	958.25
94975P405	3,651,428.82	09/30/2021	0.00	88.95	0.00	0.00
WELLSFARGO GOVT MM I	0.01	09/30/2021	---	0.00	0.00	88.95
9523472B7	0.00	08/01/2021	0.00	572.45	0.00	0.00
WEST CONTRA COSTA CALIF UNI SCH DIST	1.28	08/01/2021	05/12/2020	0.00	0.00	572.45
966770AA7	500,000.00	06/01/2022	0.00	129.56	0.00	0.00
WHITTIER CALIF PENSION OBLIG	0.21	06/01/2022	08/18/2021	0.00	0.00	129.56
98163WAG1	212,572.91	11/23/2021	0.00	422.59	-0.01	0.00
WOART 2020--B A2A	0.55	07/17/2023	12/04/2020	-377.54	0.00	45.03
---	43,897,536.91	06/06/2022	-62,609.95	116,836.88	-0.01	-10,165.01
---	0.97	11/04/2022	---	-83,665.93	---	23,005.93

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Income Detail

US Dollar

01 July 2021 to 30 September 2021

WC-Contr Costa County

Account: XXX235

Investment Strategy: Short Duration Fixed Income

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



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

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Balance Sheet Classification

US Dollar
01 July 2021 to 30 September 2021

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

CE	Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
	94975P405 WELLSFARGO:GOVT MMI	3,651,428.82 1.0000	09/30/2021 0.01	09/30/2021	AAA Cash	0.01 0.01	3,651,428.82 3,651,428.82 0.00	3,651,428.82 3,651,428.82
	CCYUSD Receivable	26.87 1.0000	09/30/2021 0.00	09/30/2021	AAA Cash	0.00 0.00	26.87 26.87 0.00	26.87 0.00 26.87
	CCYUSD Cash	251.34 1.0000	09/30/2021 0.00	09/30/2021	AAA Cash	0.00 0.00	251.34 251.34 0.00	251.34 0.00 251.34
	CCYUSD Payable	-1,951,393.83 1.0000	09/30/2021 0.00	09/30/2021	AAA Cash	0.00 0.00	-1,951,393.83 -1,951,393.83 0.00	-1,951,393.83 0.00 -1,951,393.83
---		1,700,313.20 1.0000	09/30/2021 0.02	09/30/2021	AAA Cash	0.02 0.02	1,700,313.20 1,700,313.20 0.00	1,700,313.20 0.00 1,700,313.20

ST	Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
	46625HJD3 JPMORGAN CHASE & CO	650,000.00 101.3204	01/24/2022 4.50	01/24/2022	AA- Financial	0.15 0.32	666,074.50 658,844.82 -262.22	658,582.60 5,443.75 664,026.35
	244199BE4 DEERE & CO	700,000.00 101.0444	06/08/2022 2.60	03/08/2022	A Industrial	0.14 0.22	712,796.00 707,460.40 -149.60	707,310.80 5,712.78 713,023.58
	665859AN4 NORTHERN TRUST CORP	100,000.00 101.7755	08/02/2022 2.38	08/02/2022	A+ Financial	0.20 0.26	102,932.00 101,810.24 -34.74	101,775.50 389.24 102,164.74
	22546QAR8 CREDIT SUISSE AG (NEW YORK BRANCH)	300,000.00 100.1962	10/29/2021 3.00	10/29/2021	A+ Financial	0.33 0.56	308,664.00 300,612.61 -24.01	300,588.60 3,800.00 304,388.60
	22546QAR8 CREDIT SUISSE AG (NEW YORK BRANCH)	300,000.00 100.1962	10/29/2021 3.00	10/29/2021	A+ Financial	0.23 0.56	308,058.00 300,637.36 -48.76	300,588.60 3,800.00 304,388.60
	30231GAJ1 EXXON MOBIL CORP	695,000.00 100.5661	03/06/2022 2.40	01/06/2022	AA Industrial	0.20 0.27	706,627.35 699,013.71 -79.32	698,934.40 1,156.89 700,091.28
	4581X0CN6 INTER-AMERICAN DEVELOPMENT BANK	1,000,000.00 100.8670	04/14/2022 1.75	04/14/2022	AAA Government	0.13 0.14	1,015,420.00 1,008,615.76 54.24	1,008,670.00 8,118.06 1,016,788.06

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Balance Sheet Classification

US Dollar
01 July 2021 to 30 September 2021

WC-Contr 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
69353REY0 PNC BANK NA	700,000.00 100.2354	12/09/2021 2.55	11/09/2021	A+ Financial	0.40 0.37	720,391.00 701,596.89 50.91	701,647.80 5,553.33 707,201.13
0258M0EH8 AMERICAN EXPRESS CREDIT CORP	700,000.00 100.2174	03/03/2022 0.82	01/31/2022	A Industrial	0.11 0.20	703,528.00 701,687.91 -166.11	701,521.80 445.83 701,967.63
26442CAW4 DUKE ENERGY CAROLINAS LLC	700,000.00 101.8983	05/15/2022 3.35	05/15/2022	AA- Utility	0.16 0.31	719,005.00 713,810.71 -522.61	713,288.10 8,858.89 722,146.99
9128286J9 UNITED STATES TREASURY	1,000,000.00 101.2812	05/15/2022 2.13	05/15/2022	AAA Government	0.13 0.07	1,029,023.44 1,012,352.73 459.27	1,012,812.00 8,026.49 1,020,838.49
86787EBE6 TRUIST BANK	700,000.00 101.4093	05/17/2022 2.80	04/17/2022	A+ Financial	0.63 0.22	728,287.00 708,176.39 1,688.71	709,865.10 7,295.56 717,160.66
037833DL1 APPLE INC	300,000.00 101.3570	09/11/2022 1.70	09/11/2022	AA+ Industrial	0.19 0.26	305,022.00 304,278.00 -207.00	304,071.00 283.33 304,354.33
69371RQ33 PACCAR FINANCIAL CORP	600,000.00 101.8355	09/26/2022 2.00	09/26/2022	A+ Industrial	0.27 0.14	615,582.00 610,199.13 813.87	611,013.00 166.67 611,179.67
90331HPK3 US BANK NA	750,000.00 100.0411	01/21/2022 0.31	12/21/2021	AA- Financial	0.31 0.13	750,000.00 750,000.00 308.25	750,308.25 471.38 750,779.63
032556GM8 ANAHEIM CALIF HSG & PUB IMPMT AUTH REV	630,000.00 100.0000	10/01/2021 1.65	10/01/2021	AA- Municipal	1.65 1.65	630,000.00 630,000.00 0.00	630,000.00 5,188.05 635,188.05
166756AG1 CHEVRON USA INC	400,000.00 100.1160	08/12/2022 0.23	08/12/2022	AA Industrial	0.24 0.14	400,000.00 400,000.00 464.00	400,464.00 129.31 400,593.31
275282PP0 EAST SIDE UN HIGH SCH DIST CALIF SANTA CLARA CNTY	500,000.00 100.1230	08/01/2022 0.45	08/01/2022	AA Municipal	0.45 0.30	500,000.00 500,000.00 615.00	500,615.00 377.50 500,992.50
891371AA4 TORRANCE CALIF JT PWRS FING AUTH LEASE REV	410,000.00 100.0000	10/01/2021 1.24	10/01/2021	AA Municipal	1.24 1.24	410,000.00 410,000.00 0.00	410,000.00 4,783.57 414,783.57
313313MK1 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 100.0000	10/01/2021 0.00	10/01/2021	A-1+ Agency	0.12 0.00	998,943.33 1,000,000.00 0.00	1,000,000.00 0.00 1,000,000.00
3133EMTK8 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 100.0139	03/16/2022 0.08	03/16/2022	AAA Agency	0.09 0.05	999,925.00 999,965.89 173.11	1,000,139.00 33.33 1,000,172.33
223047AA9 COVINA CALIF PENSION OBLIG	655,000.00 99.9970	08/01/2022 0.30	08/01/2022	AA Municipal	0.30 0.30	655,000.00 655,000.00 -19.65	654,980.35 342.73 655,323.08

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Balance Sheet Classification

US Dollar
01 July 2021 to 30 September 2021

WC-Contr 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
63873KB30 Natixis, New York Branch	1,000,000.00 99.9615	02/03/2022 0.00	02/03/2022	A-1+ Financial	0.14 0.11	999,323.33 999,513.89 101.11	999,615.00 0.00 999,615.00
966770AA7 WHITTIER CALIF PENSION OBLIG	500,000.00 99.9990	06/01/2022 0.21	06/01/2022	AA Municipal	0.21 0.21	500,000.00 500,000.00 -5.00	499,995.00 129.56 500,124.56
21687BBA8 Coöperatieve Rabobank U.A., New York Branch	1,200,000.00 99.9653	02/10/2022 0.00	02/10/2022	A-1+ Financial	0.13 0.09	1,199,215.67 1,199,428.00 155.26	1,199,583.26 0.00 1,199,583.26
04821UB92 Atlantic Asset Securitization Corp.	1,200,000.00 99.9509	02/09/2022 0.00	02/09/2022	A-1+ Financial	0.14 0.13	1,199,174.00 1,199,388.67 21.74	1,199,410.40 0.00 1,199,410.40
92512MB16 Versailles Commercial Paper LLC	1,250,000.00 99.9549	02/01/2022 0.00	02/01/2022	A-1+ Financial	0.14 0.13	1,249,295.14 1,249,402.08 33.89	1,249,435.98 0.00 1,249,435.98
88602UA67 Thunder Bay Funding, LLC	1,000,000.00 99.9706	01/06/2022 0.00	01/06/2022	A-1+ Financial	0.12 0.11	999,523.33 999,676.66 29.34	999,706.00 0.00 999,706.00
80182AAA7 SANTA CRUZ CNTY CALIF PENSION OBLIG	400,000.00 99.9670	06/01/2022 0.16	06/01/2022	AAA Municipal	0.16 0.21	400,000.00 400,000.00 -132.00	399,868.00 18.11 399,886.11
21969AAA0 CORONA CALIF PENSION OBLIG	500,000.00 99.9990	05/01/2022 0.25	05/01/2022	AA+ Municipal	0.25 0.23	500,000.00 500,000.00 -5.00	499,995.00 0.00 499,995.00
419792F68 HAWAII ST	300,000.00 99.9870	08/01/2022 0.25	08/01/2022	AA+ Municipal	0.25 0.25	300,000.00 300,000.00 -39.00	299,961.00 0.00 299,961.00
---	21,140,000.00	03/14/2022	03/04/2022	AA	0.26	21,331,810.09	21,224,745.54
---	100.4063	1.12		---	0.25	21,221,471.83 3,273.71	70,524.34 21,295,269.88

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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
3130A3KM5 FEDERAL HOME LOAN BANKS	500,000.00 102.7450	12/09/2022 2.50	12/09/2022	AAA Agency	0.14 0.19	515,418.50 513,999.22 -274.22	513,725.00 3,888.89 517,613.89
4581X0DA3 INTER-AMERICAN DEVELOPMENT BANK	1,000,000.00 102.9748	01/18/2023 2.50	01/18/2023	AAA Government	0.16 0.21	1,034,360.00 1,030,216.40 -468.40	1,029,748.00 5,069.44 1,034,817.44
65479GAD1 NAROT 2018-B A3	59,106.85 100.4897	03/15/2023 3.06	12/04/2021	AAA Asset Backed	0.03 0.34	59,790.27 59,532.34 -136.03	59,396.31 80.39 59,476.70

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Balance Sheet Classification

US Dollar
01 July 2021 to 30 September 2021

WC-Contr 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	144,937.61 100.4530	12/15/2022 3.02	11/16/2021	AAA Asset Backed	1.62 0.35	147,151.30 145,263.01 331.19	145,594.20 194.54 145,788.74
92348XAB1 VZOT 2018-A A1B	104,747.91 100.0251	04/20/2023 0.33	11/12/2021	AAA Asset Backed	0.35 0.13	104,747.91 104,747.91 26.32	104,774.24 10.48 104,784.71
14315NAC4 CARMX 2019-1 A3	454,893.13 101.2142	03/15/2024 3.05	03/05/2022	AAA Asset Backed	0.46 0.22	463,297.99 460,906.37 -489.78	460,416.58 616.63 461,033.21
65479HAC1 NAROT 2019-B A3	328,118.48 100.9704	11/15/2023 2.50	03/13/2022	AAA Asset Backed	0.35 0.34	334,821.83 332,224.17 -921.50	331,302.67 364.58 331,667.24
58769TAD7 MBART 2019-1 A3	327,846.25 100.7979	03/15/2024 1.94	04/04/2022	AAA Asset Backed	0.16 0.37	332,456.59 331,195.58 -733.42	330,462.16 282.68 330,744.84
92867XAD8 VWALT 2019-A A3	554,889.92 100.4241	11/21/2022 1.99	12/24/2021	AAA Asset Backed	0.57 0.13	563,148.24 558,109.91 -866.70	557,243.21 337.40 557,580.61
92348AAA3 VZOT 2019-C A1A	450,000.00 100.9852	04/22/2024 1.94	05/07/2022	AAA Asset Backed	-0.02 0.30	458,050.78 455,641.89 -1,208.49	454,433.40 266.75 454,700.15
36258NAC6 GMCAR 2020-1 A3	402,354.32 100.8734	09/16/2024 1.84	05/03/2022	AAA Asset Backed	0.18 0.37	409,662.71 407,907.46 -2,038.93	405,868.53 308.47 406,177.00
06406RAM9 BANK OF NEW YORK MELLON CORP	650,000.00 101.9060	01/27/2023 1.85	01/02/2023	AA- Financial	0.24 0.31	668,447.00 663,058.31 -669.31	662,389.00 2,137.78 664,526.78
34531MAD0 FORDL 2020-A A3	392,619.86 100.3354	03/15/2023 1.85	12/15/2021	AAA Asset Backed	1.86 0.25	392,600.78 392,615.80 1,321.02	393,936.82 322.82 394,259.64
43813DAB4 HAROT 2020-2 A2	122,713.84 100.0470	11/15/2022 0.74	11/01/2021	AAA Asset Backed	0.14 0.19	123,049.39 122,778.87 -7.35	122,771.51 40.36 122,811.87
98163WAG1 WOART 2020-B A2A	212,572.91 100.0448	07/17/2023 0.55	11/23/2021	AAA Asset Backed	0.15 0.25	213,037.91 212,694.02 -25.94	212,668.08 51.96 212,720.04
47787NAC3 JDOT 2020-B A3	800,000.00 100.2296	11/15/2024 0.51	10/25/2022	AAA Asset Backed	0.26 0.29	802,281.25 802,220.56 -384.08	801,836.48 181.33 802,017.81
89236THN8 TOYOTA MOTOR CREDIT CORP	600,000.00 100.2290	10/14/2022 0.39	10/14/2022	A+ Industrial	0.22 0.20	601,530.00 601,067.05 306.95	601,374.00 513.50 601,887.50
797686FEK4 SAN FRANCISCO CALIF MUN TRANSN AGY REV	835,000.00 99.9120	03/01/2023 0.25	03/01/2023	AA Municipal	0.25 0.31	835,000.00 835,000.00 -734.80	834,265.20 173.26 834,438.46

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Balance Sheet Classification

US Dollar

01 July 2021 to 30 September 2021

WC-Contr 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
63743HEV0 NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	500,000.00 100.00237	02/16/2023 0.19	02/16/2023	A Utility	0.22 0.27	499,735.00 499,784.31 334.19	500,118.50 121.23 500,239.73
63743HEV0 NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	250,000.00 100.00237	02/16/2023 0.19	02/16/2023	A Utility	0.22 0.27	249,870.00 249,891.20 168.05	250,059.25 60.61 250,119.86
797400MN5 SAN DIEGO CNTY CALIF REGL TRANSN COMMN SALES TAX R	300,000.00 104.7860	10/01/2022 5.00	10/01/2022	AAA Municipal	0.20 0.24	321,873.00 314,333.29 24.71	314,358.00 7,833.33 322,191.33
380149AB0 GMCAR 212 A2	401,120.32 100.0480	06/17/2024 0.27	04/26/2022	AAA Asset Backed	0.18 0.19	401,339.68 401,339.68 -26.90	401,312.78 54.15 401,366.93
459058JV6 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00 99.8150	04/20/2023 0.13	04/20/2023	AAA Government	0.19 0.24	499,350.00 499,469.88 -394.88	499,075.00 279.51 499,354.51
341081GD3 FLORIDA POWER & LIGHT CO	600,000.00 100.0133	05/10/2023 0.30	11/10/2021	A+ Utility	0.30 0.19	600,000.00 600,000.00 79.80	600,079.80 260.00 600,339.80
14913R2N6 CATERPILLAR FINANCIAL SERVICES CORP	700,000.00 100.0110	11/17/2022 0.20	11/17/2022	A Industrial	0.16 0.22	700,420.00 700,317.50 -240.50	700,077.00 175.00 700,252.00
80286XAB0 SDART 2021-2 A2	676,302.32 100.0338	04/15/2024 0.28	01/28/2022	AAA Asset Backed	0.28 0.18	676,289.81 676,291.33 239.45	676,530.77 84.16 676,614.94
06051GJX8 BANK OF AMERICA CORP	500,000.00 100.2790	05/28/2024 0.53	05/28/2023	AA- Financial	0.54 0.55	500,000.00 500,000.00 1,395.00	501,395.00 235.21 501,630.21
678858BW0 OKLAHOMA GAS AND ELECTRIC CO	490,000.00 100.0012	05/26/2023 0.55	11/26/2021	A Utility	0.55 0.55	490,000.00 490,000.00 5.88	490,005.88 933.34 490,939.22
89190GAB3 TAOT 2021-B A2	475,000.00 99.9467	01/16/2024 0.14	05/14/2022	AAA Asset Backed	0.14 0.23	474,991.26 474,992.75 -245.88	474,746.87 29.56 474,776.43
03066RAB1 AMCAR 2021-2 A2	800,000.00 100.0206	11/18/2024 0.26	05/10/2022	AAA Asset Backed	0.40 0.23	799,971.60 799,976.13 188.35	800,164.48 63.56 800,228.04
67066GAKO NVIDIA CORP	600,000.00 100.0172	06/15/2023 0.31	06/15/2022	A Industrial	0.31 0.28	600,000.00 600,000.00 103.20	600,103.20 540.75 600,643.95
58769KAC8 MBALT 2021-B A2	400,000.00 100.0089	01/16/2024 0.22	07/11/2022	AAA Asset Backed	0.23 0.21	399,966.48 399,972.38 63.34	400,035.72 39.11 400,074.83
45950KCW8 INTERNATIONAL FINANCE CORP	700,000.00 100.0000	06/30/2023 0.14	06/30/2023	AAA Government	0.14 0.27	700,000.00 700,000.00 0.00	700,000.00 2.72 700,002.72

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Balance Sheet Classification

US Dollar
01 July 2021 to 30 September 2021

WC-Contr 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
757696AP4 REDONDO BEACH CALIF CMINTY FING AUTH LEASE REV	325,000.00 100.0440	05/01/2023 0.41	05/01/2023	AA Municipal	0.42 0.62	325,000.00 325,000.00 143.00	325,143.00 284.74 325,427.74
44934KAB0 HART 2021-B A2	600,000.00 100.0401	05/15/2024 0.24	08/02/2022	AAA Asset Backed	0.43 0.19	599,945.58 599,950.97 289.81	600,240.78 64.00 600,304.78
630362EM7 NAPA VY CALIF UNI SCH DIST	400,000.00 99.8460	08/01/2023 0.34	08/01/2023	AA- Municipal	0.34 0.43	400,000.00 400,000.00 -616.00	399,384.00 166.22 399,550.22
675383TH6 OCEANSIDE CALIF UNI SCH DIST	300,000.00 99.9190	08/01/2023 0.38	08/01/2023	AA- Municipal	0.38 0.43	300,000.00 300,000.00 -243.00	299,757.00 139.33 299,896.33
130658QY6 CALIFORNIA ST DEPT VET AFFAIRS HOME PUR REV	1,000,000.00 100.0870	12/01/2022 0.25	12/01/2022	AA Municipal	0.25 0.18	1,000,000.00 1,000,000.00 870.00	1,000,870.00 345.72 1,001,215.72
612574EQ2 MONTEREY PENINSULA CALIF CMINTY COLLEGE DIST	700,000.00 101.5730	08/01/2023 1.20	08/01/2023	AA Municipal	0.29 0.34	712,243.00 711,601.37 -590.37	711,011.00 840.00 711,851.00
3133EM4P4 FEDERAL FARM CREDIT BANKS FUNDING CORP	750,000.00 99.8382	04/14/2023 0.15	04/14/2023	AAA Agency	0.18 0.26	749,613.01 749,620.47 -833.97	748,786.50 53.13 748,839.63
345329AB2 FORDL 2021-B A2	400,000.00 99.9800	04/15/2024 0.24	10/14/2022	AAA Asset Backed	0.24 0.26	399,996.28 399,996.33 -76.33	399,920.00 18.67 399,938.67
76913DFT9 RIVERSIDE CNTY CALIF INFRASTRUCTURE FING AUTH LEAS	750,000.00 99.9900	11/01/2022 0.40	11/01/2022	AA- Municipal	0.40 0.40	750,000.00 750,000.00 -75.00	749,925.00 0.00 749,925.00
---	21,057,223.71	07/30/2023	09/27/2022	AA+	0.31	21,094,571.16	21,165,304.93
---	100.5256	0.89		---	0.28	21,171,716.47 -6,411.54	27,465.32 21,192,770.25

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
---	43,897,536.91	11/04/2022	06/06/2022	AA+	0.28	44,241,580.45	44,090,363.67
---	96.6384	0.97		---	0.25	44,093,501.50 -3,137.83	97,989.66 44,188,353.33

* 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.



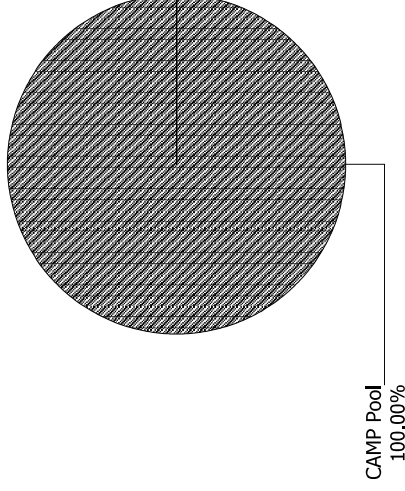
Account Statement - Transaction Summary

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

Contra Costa County - Liquidity Fund - 4017-001

CAMP Pool	
Opening Market Value	321,694,621.71
Purchases	12,008.38
Redemptions	(50,000,000.00)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$271,706,630.09
Cash Dividends and Income	12,008.38

Asset Summary		
	September 30, 2021	August 31, 2021
CAMP Pool	271,706,630.09	321,694,621.71
Total	\$271,706,630.09	\$321,694,621.71
Asset Allocation		





Account Statement

For the Month Ending **September 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					
09/10/21	09/10/21	Redemption - Outgoing Wires	1.00	(40,000,000.00)	281,694,621.71
09/14/21	09/14/21	Redemption - Outgoing Wires	1.00	(10,000,000.00)	271,694,621.71
09/30/21	10/01/21	Accrual Income Div Reinvestment - Distributions	1.00	12,008.38	271,706,630.09

Closing Balance		Month of September	Fiscal YTD January-September	
Opening Balance		321,694,621.71	340,533,974.95	Closing Balance
Purchases		12,008.38	550,172,655.14	Average Monthly Balance
Redemptions (Excl. Checks)		(50,000,000.00)	(619,000,000.00)	Monthly Distribution Yield
Check Disbursements		0.00	0.00	0.05%
Closing Balance	271,706,630.09		271,706,630.09	
Cash Dividends and Income		12,008.38	172,655.14	



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

DEPOSIT ACCOUNT

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

MARKET VALUE SUMMARY

	Current Period 09/01/21 to 09/30/21
Beginning Market Value	\$5,517,915.16
Contributions	266,373.00
Adjusted Market Value	\$5,784,288.16
Investment Results	
Interest, Dividends and Other Income	39.42
Total Investment Results	\$39.42
Ending Market Value	\$5,784,327.58





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

DEPOSIT ACCOUNT

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

ASSET DETAIL AS OF 09/30/21

Shares or Face Amount	Security Description	Market Value/ Price	Tax Cost/ Unit Cost	% of Total Yield at Market	Est Ann Inc
Cash Equivalents					
5,784,327.580	Federated Institutional Tax Free Cash Trust Premier Shares #73 60934N666	5,784,327.58 1.0000	5,784,327.58 1.00	100.0 .01	578.49
Total Cash Equivalents		\$5,784,327.58	\$5,784,327.58	100.0	\$578.49
Total Assets		\$5,784,327.58	\$5,784,327.58	100.0	\$578.49

ASSET DETAIL MESSAGES

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

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

For further information, please contact your Analyst.

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



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

DEPOSIT ACCOUNT

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

CASH SUMMARY

	Income Cash	Principal Cash	Total Cash
Beginning Cash Balance as of 09/01/2021	\$.00	\$.00	\$.00
Taxable Dividends	39.42		39.42
Cash Receipts		266,373.00	266,373.00
Transfers	- 39.42	39.42	
Purchases		- 266,412.42	- 266,412.42
Ending Cash Balance as of 09/30/2021	\$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
September 1, 2021 to September 30, 2021**TRANSACTION DETAIL**

Date Posted	Description	Income Cash	Principal Cash	Tax Cost
	Beginning Balance 09/01/2021	\$0.00	\$0.00	\$5,517,915.16
09/01/21	Dividend Earned On Federated Institutional Tax Free Dividend From 8/1/21 To 8/31/21 60934N666	39.42		
09/02/21	Cash Disbursement Transfer To Principal	- 39.42		
09/02/21	Cash Receipt Transfer From Income		39.42	
09/02/21	Purchased 39.42 Shares Of Federated Institutional Tax Free Trade Date 9/2/21 39.42 Shares At 1.00 USD 60934N666		- 39.42	39.42
09/07/21	Cash Receipt Received In Account Via ACH Received ACH From Noridian Per Request 8/19/21 Jmb350		266,373.00	
09/08/21	Purchased 266,373 Shares Of Federated Institutional Tax Free Trade Date 9/8/21 266,373 Shares At 1.00 USD 60934N666		- 266,373.00	266,373.00
	Ending Balance 09/30/2021	\$0.00	\$0.00	\$5,784,327.58

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

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

EBRCS TRANSACTIONS*

For the Quarter Ending

September 30, 2021

FY 2021-2022

FUND	BALANCE @	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	BALANCE @
NUMBER	06/30/21							09/30/21
100300	1,247,771.14							1,247,771.14
TOTALS	1,247,771.14	0.00	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 SEPTEMBER 30, 2021

Exhibit I

Portfolio Characteristics

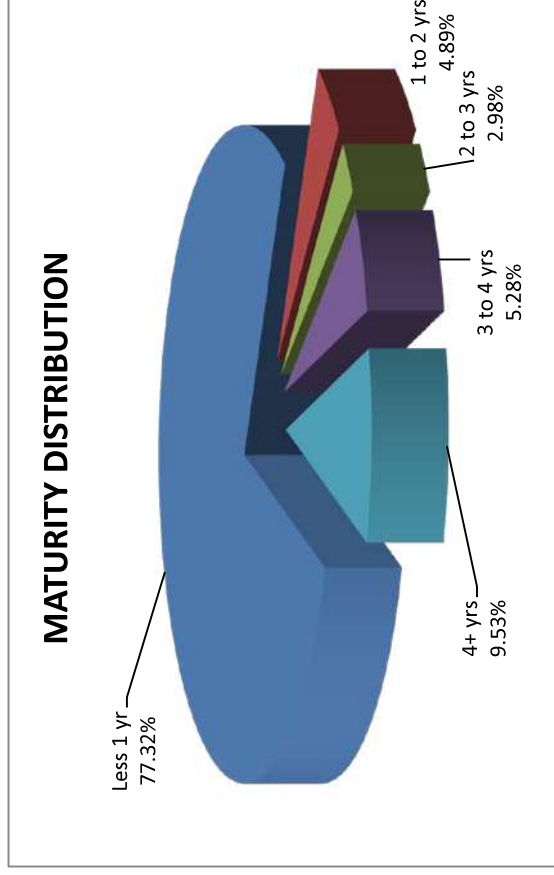
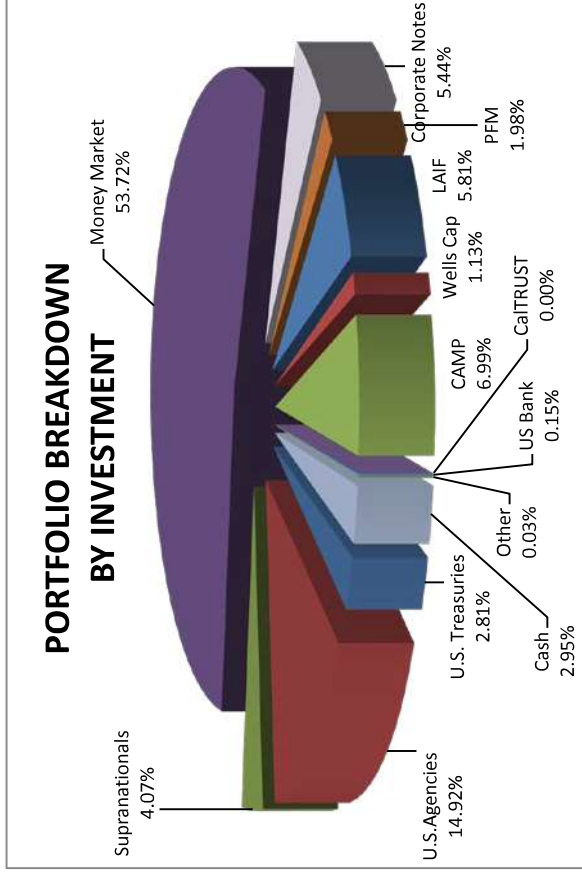
Par	\$3,884,824,803.26
Cost	\$3,882,240,090.29
Market Value	\$3,886,014,874.14
Weighted Yield to Maturity	0.36%
Weighted Average Days to Maturity	322
Weighted Duration	0.86 yr

Portfolio Breakdown by Investment

Investments	Par Value	Percent of Total
U.S. Treasuries	\$108,982,000.00	2.81%
U.S. Agencies	579,744,000.00	14.92%
Supranationals	158,000,000.00	4.07%
Money Market	2,086,895,404.12	53.72%
Corporate Notes	211,229,000.00	5.44%
PFM	77,015,393.63	1.98%
LAIF	225,773,310.42	5.81%
Wells Cap	43,897,536.91	1.13%
CAMP	271,706,630.09	6.99%
CalTRUST	0.00	0.00%
US Bank	5,784,327.58	0.15%
Other	1,247,771.14	0.03%
Cash	114,549,429.37	2.95%
TOTAL*	\$3,884,824,803.26	100.00%

Maturity Distribution

Time	Par Value	Percent of Total
Less 1 yr	\$3,003,615,532.29	77.32%
1 to 2 yrs	189,938,005.53	4.89%
2 to 3 yrs	115,873,822.29	2.98%
3 to 4 yrs	205,004,672.01	5.28%
4+ yrs	370,392,771.14	9.53%
TOTAL*	\$3,884,824,803.26	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 SEPTEMBER 30, 2021**

	<u>PAR</u> (\$)	³ PERCENT OF <u>PORTFOLIO</u> (%)	<u>YTM</u> (%)	<u>WEIGHTED AVERAGE DAYS TO MATURITY AT END-OF-QUARTER</u> (day)	<u>DURATION</u> (Year)
A. Investments Managed by Treasurer's Office¹					
	\$3,144,850,404.12	80.98%	0.3910%	374	1.01 ²
B. Investments Managed by Outside Contractors³					
1. PFM	\$77,015,393.63	1.98%	0.7320%	738	1.74 ²
2. Local Agency Investment Fund	\$225,773,310.42	5.81%	0.2200%	1	0.00
3. Wells Capital Management	\$43,897,536.91	1.13%	0.2520%	400	0.59 ⁴
4. CAMP	\$271,706,630.09	7.00%	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)	\$5,784,327.58	0.15%	0.0100%	0	0.00
C. Cash					
	\$114,549,429.37	2.95%	0.25% ⁶	0	0.00

³Yield to Maturity on Portfolio at End-of-Quarter = 0.36%
³Weighted Average Days to Maturity on Portfolio at End-of-Quarter = 322
³ Weighted Duration (yr) at End-of-Quarter = 0.86

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

	<u>As of September 30, 2021</u>	<u>As of June 30, 2021</u>	<u>CHANGE IN VALUE</u>	
	<u>PAR VALUE</u>	<u>PAR VALUE</u>	<u>FROM PREV. QTR.</u>	<u>% CHANGE</u>
A. Investments Managed by Treasurer's Office				
1. U.S. Treasuries (STRIPS, Bills, Notes)	\$108,982,000.00	\$101,680,000.00	\$7,302,000.00	7.18%
2. U.S. Agencies				
Federal Home Loan Banks	119,230,000.00	121,230,000.00	(2,000,000.00)	-1.65%
Federal National Mortgage Association	156,000,000.00	156,000,000.00	0.00	0.00%
Federal Farm Credit Banks	184,356,000.00	184,356,000.00	0.00	0.00%
Federal Home Loan Mortgage Corporation	120,158,000.00	130,331,000.00	(10,173,000.00)	-7.81%
Subtotal	579,744,000.00	591,917,000.00	(12,173,000.00)	-2.06%
3. Supranationals	158,000,000.00	128,000,000.00	30,000,000.00	18.99%
4. Money Market Instruments				
Commercial Paper	1,174,314,000.00	1,475,000,000.00	(300,686,000.00)	-20.39%
Negotiable Certificates of Deposit	912,578,000.00	1,123,827,000.00	(211,249,000.00)	-18.80%
Time Deposit	3,404.12	3,404.12	0.00	0.00%
Subtotal	2,086,895,404.12	2,598,830,404.12	(511,935,000.00)	-19.70%
5. Corporate Notes	211,229,000.00	204,483,000.00	6,746,000.00	3.30%
TOTAL (Section A)	3,144,850,404.12	3,624,910,404.12	-480,060,000.00	-13.24%
B. Investments Managed by Outside Contractors				
1. PFM	77,015,393.63	77,717,071.98	(701,678.35)	-0.90%
2. Local Agency Investment Fund	225,773,310.42	284,222,916.18	(58,449,605.76)	-20.56%
3. Wells Capital Management	43,897,536.91	43,925,659.36	(28,122.45)	-0.06%
4. CAMP	271,706,630.09	340,661,691.77	(68,955,061.68)	-20.24%
5. CalTRUST (Liquidity Fund)	0.00	0.00	0.00	0.00%
6. US Bank (Federated Tax Free Cash)	5,784,327.58	4,117,847.87	1,666,479.71	40.47%
7. Other				
a. EBRCS Bond	1,247,771.14	1,247,771.14	0.00	0.00%
TOTAL (Section B)	625,424,969.77	751,892,958.30	(126,467,988.53)	-16.82%
C. Cash				
	114,549,429.37	89,354,697.84	25,194,731.53	28.20%
* GRAND TOTAL (FOR A, B, & C)	\$3,884,824,803.26	\$4,466,158,060.26	(\$581,333,257.00)	-13.02%

* 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
2021/22	Coupon Rate <i>Yield to Maturity</i>	0.3742% 0.3980%			
2020/21	Coupon Rate <i>Yield to Maturity</i>	0.7116% 0.7690%	0.4549% 0.4830%	0.3662% 0.3900%	0.3549% 0.3730%
2019/20	Coupon Rate <i>Yield to Maturity</i>	2.1446% 2.2526%	1.8751% 1.9332%	1.5587% 1.6138%	0.8110% 0.8553%
2018/19	Coupon Rate <i>Yield to Maturity</i>	2.0195% 2.0983%	2.4143% 2.4912%	2.3996% 2.4951%	2.3203% 2.4161%
2017/18	Coupon Rate <i>Yield to Maturity</i>	1.3142% 1.3307%	1.3991% 1.4333%	1.6907% 1.7091%	1.9356% 1.9758%
2016/17	Coupon Rate <i>Yield to Maturity</i>	1.0063% 0.9760%	1.0436% 1.0418%	1.1392% 1.1420%	1.2330% 1.2552%
2015/16	Coupon Rate <i>Yield to Maturity</i>	0.6433% 0.5859%	0.7270% 0.6955%	0.8556% 0.8251%	0.9341% 0.9043%
2014/15	Coupon Rate <i>Yield to Maturity</i>	0.5437% 0.4605%	0.4624% 0.4185%	0.4912% 0.4379%	0.5309% 0.4894%
2013/14	Coupon Rate <i>Yield to Maturity</i>	0.6331% 0.4645%	0.4843% 0.3709%	0.4686% 0.3680%	0.4802% 0.3877%
2012/13	Coupon Rate <i>Yield to Maturity</i>	0.8304% 0.6012%	0.5568% 0.3947%	0.5829% 0.4243%	0.5838% 0.4229%

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

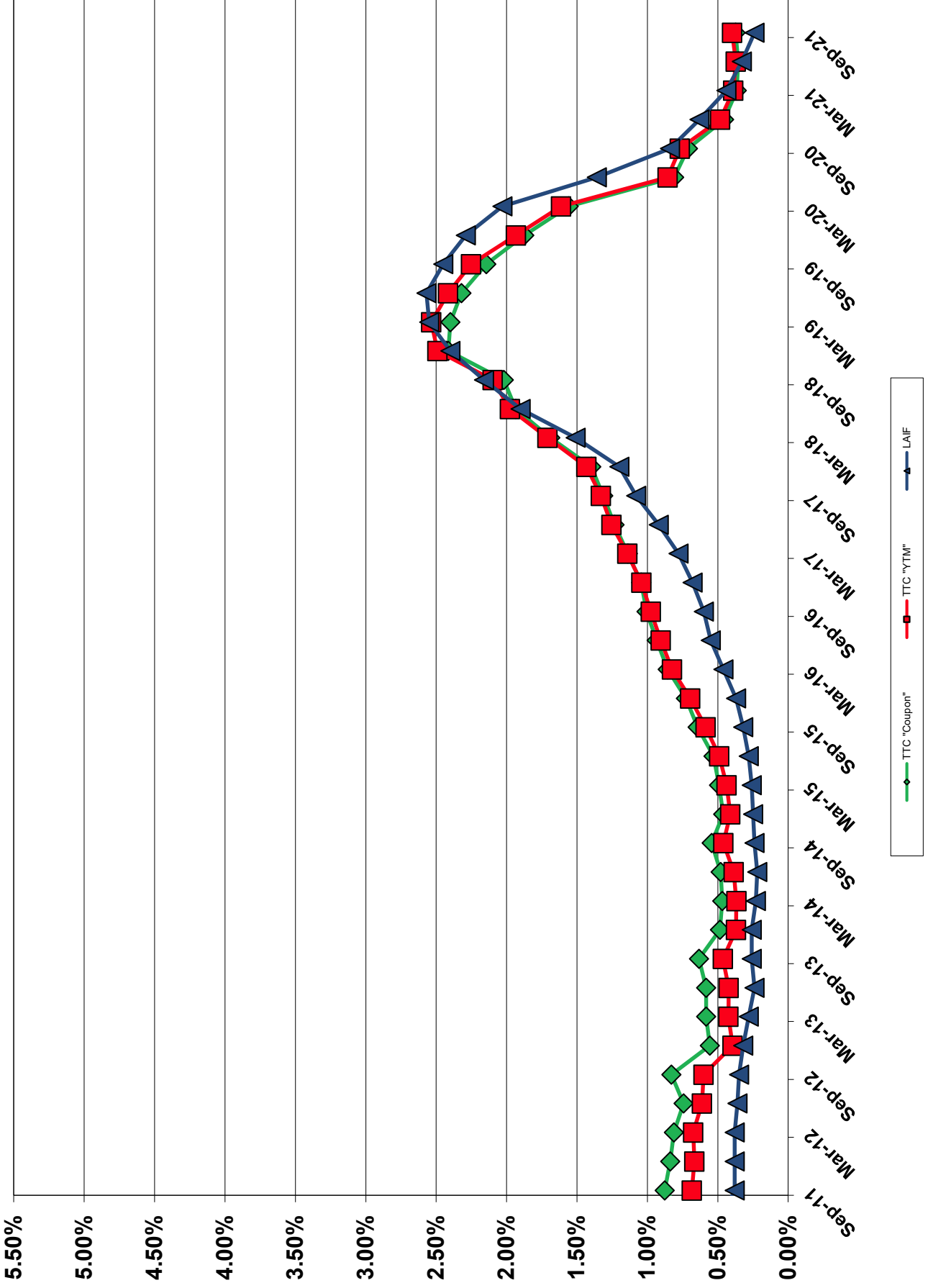
CONTRA COSTA INVESTMENT POOL

INVESTMENTS MANAGED BY OUTSIDE CONTRACTOR

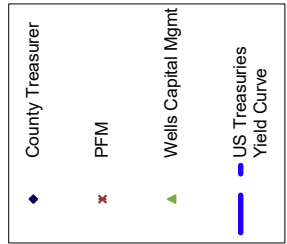
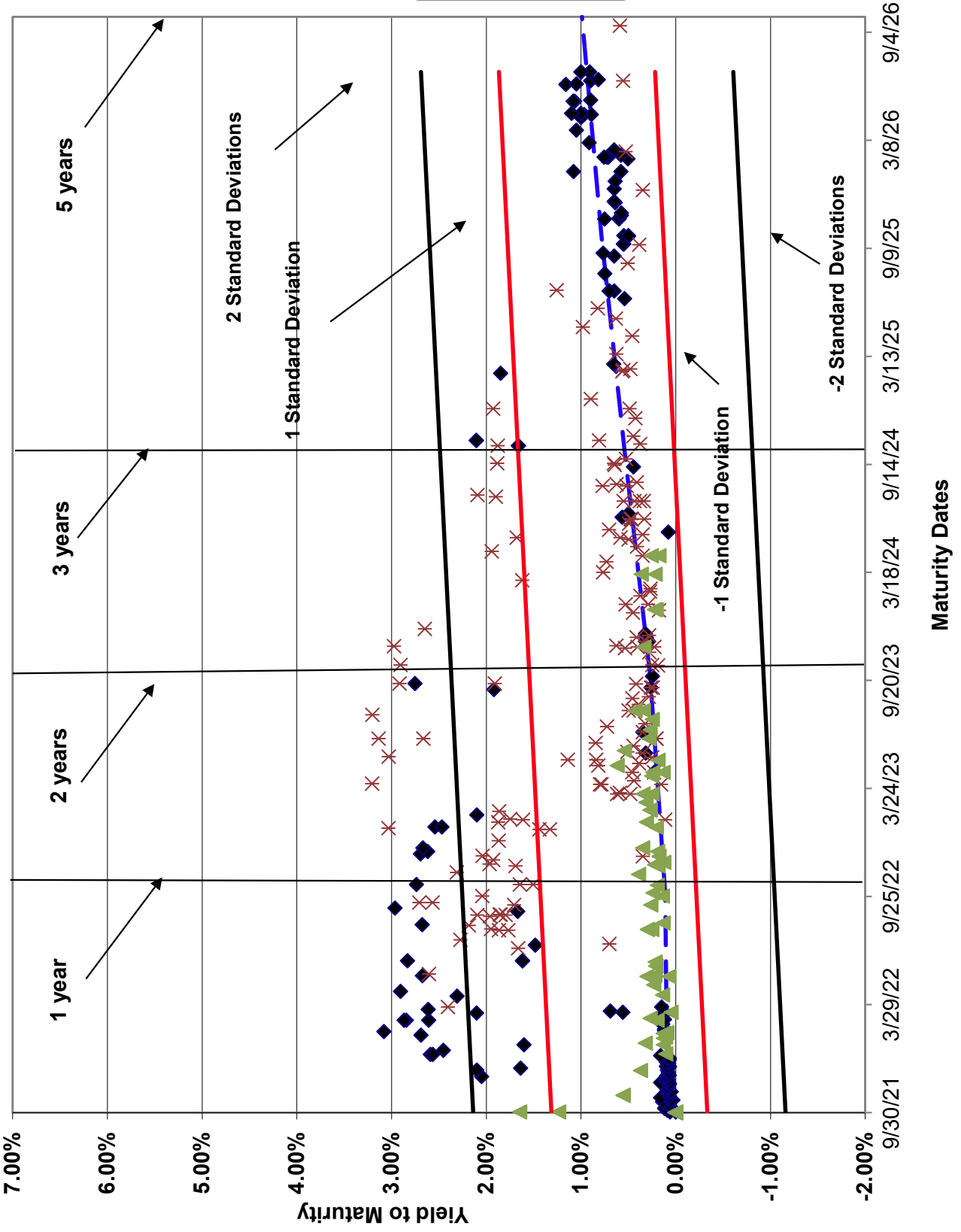
LAIF QUARTERLY APPORTIONMENT RATES

Fiscal Year	Quarter Ending			
	September	December	March	June
2021/22	Apportionment Rate	0.24%		
2020/21	Apportionment Rate	0.84%	0.63%	0.44%
2019/20	Apportionment Rate	2.45%	2.29%	2.03%
2018/19	Apportionment Rate	2.16%	2.40%	2.55%
2017/18	Apportionment Rate	1.08%	1.20%	1.51%
2016/17	Apportionment Rate	0.60%	0.68%	0.78%
2015/16	Apportionment Rate	0.32%	0.37%	0.46%
2014/15	Apportionment Rate	0.24%	0.25%	0.26%
2013/14	Apportionment Rate	0.26%	0.26%	0.23%
2012/13	Apportionment Rate	0.35%	0.32%	0.28%

Contra Costa County Investment Pool as of September 30, 2021



Risk Assessment as of 09/30/21



Risk Assessment

(Securities Greater Than or Less Than Two Standard Deviations)

As of September 30, 2021

CUSIP	DESCRIPTION	PAR	COST	MARKET	COUPON (%)	MATURITY		S&P Rating	YTM (%)	Manager
						DATE				
3137ASNJ9	CCCSIG MBS FHMS K019	317,042.75	315,890.99	315,890.99	2.27%		3/25/2022	NA	2.41%	PFM
61744YAH1	CCCSIG CORP MORGAN S	150,000.00	150,274.67	152,424.00	2.75%		5/19/2022	BBB+	2.61%	PFM
589331AT4	CCCSIG CORP MERCK AN	300,000.00	296,934.00	304,695.00	2.40%		9/15/2022	AA	2.71%	PFM
92826CAG7	CCCSIG CORP VISA INC	250,000.00	246,702.50	254,372.50	2.15%		9/15/2022	AA-	2.57%	PFM
58772RAD6	CCCSIG ABS MBART 201	29,923.79	29,922.64	29,922.64	3.03%		1/17/2023	AAA	3.03%	PFM
46647PBB1	CCCSIG CORP JPMORGAN	550,000.00	550,000.00	557,700.00	3.21%		4/1/2023	NA	3.21%	PFM
36255JAD6	CCCSIG ABS GCMAR 201	41,083.41	41,073.83	41,073.83	3.02%		5/16/2023	AAA	3.03%	PFM
14313FAD1	CCCSIG ABS CARMX 201	42,511.44	42,505.65	42,505.65	3.13%		6/15/2023	AAA	3.14%	PFM
44932NAD2	CCCSIG ABS HART 2019	64,797.93	64,789.40	64,789.40	2.66%		6/15/2023	AAA	2.67%	PFM
3137FKK39	CCCSIG MBS FHMS KP05	18,009.70	18,009.65	18,009.65	3.20%		7/25/2023	AA+	3.20%	PFM
02004WAC5	CCCSIG ABS ALLYA 201	110,628.57	110,615.21	110,615.21	2.91%		9/15/2023	NA	2.92%	PFM
65479KAD2	CCCSIG ABS NAROT 201	230,039.74	230,004.89	230,004.89	2.90%		10/16/2023	NA	2.91%	PFM
36256XAD4	CCCSIG ABS GCMAR 201	650,000.00	647,575.50	647,497.50	2.97%		11/16/2023	NA	2.98%	PFM
31680YAD9	CCCSIG ABS FITAT 201	64,984.28	64,970.00	64,970.00	2.64%		12/15/2023	AAA	2.65%	PFM
3135G0S38	GOV FNMA NOTES	5,000,000.00	4,892,585.00	5,024,400.00	2.00%		1/5/2022	AA+	2.59%	TTC
3133EH6X6	RM GOV FFCB NOTES	3,500,000.00	3,466,746.50	3,520,790.00	2.20%		1/12/2022	AA+	2.46%	TTC
594918BW3	CORP MICROSOFT CORP	15,000,000.00	14,877,450.00	15,084,000.00	2.40%		2/6/2022	AAA	2.69%	TTC
594918BA1	CORP MICROSOFT CORP	10,000,000.00	9,748,700.00	10,063,300.00	2.38%		2/12/2022	AAA	3.08%	TTC
478160CD4	CORP JOHNSON AND JOH	10,284,000.00	10,082,433.60	10,355,062.44	2.25%		3/3/2022	AAA	2.85%	TTC
478160CD4	CORP JOHNSON AND JOH	10,000,000.00	9,796,500.00	10,069,100.00	2.25%		3/3/2022	AAA	2.87%	TTC
3133EJHC6	RM GOV FFCB NOTES	5,000,000.00	4,997,600.00	5,060,200.00	2.60%		3/21/2022	AA+	2.61%	TTC
3135G0V59	RM GOV FNMA NOTES	5,000,000.00	4,991,450.00	5,057,150.00	2.25%		4/12/2022	AA+	2.31%	TTC
3130AE3Q1	WT GOV FHLB NOTE	165,000.00	163,957.86	167,422.20	2.74%		4/20/2022	AA+	2.91%	TTC
3130AEEQ9	RM GOV FHLB NOTE	2,500,000.00	2,497,682.50	2,540,250.00	2.65%		5/16/2022	AA+	2.68%	TTC
3130AEBM1	RM FHLB NOTE	5,000,000.00	4,984,325.00	5,093,300.00	2.75%		6/10/2022	AA+	2.83%	TTC
3134GBA69	WT GOV FHLMC NOTES	158,000.00	156,011.25	161,096.80	2.38%		8/9/2022	AA+	2.68%	TTC
3130AEV80	RM GOV FHLB NOTES	5,000,000.00	4,960,695.00	5,124,600.00	2.75%		9/6/2022	AA+	2.97%	TTC
68389XAP0	CORP ORACLE CORP	10,000,000.00	9,921,300.00	10,226,300.00	2.50%		10/15/2022	BBB+	2.74%	TTC
166764AB6	CORP CHEVRON CORP	10,000,000.00	9,883,000.00	10,190,500.00	2.36%		12/5/2022	AA	2.70%	TTC
3130A3KM5	RM GOV FHLB NOTES	2,000,000.00	1,991,172.00	2,054,820.00	2.50%		12/9/2022	AA+	2.62%	TTC
931142DU4	CORP WALMART INC	10,000,000.00	9,889,400.00	10,211,300.00	2.35%		12/15/2022	AA	2.67%	TTC
3135G0T94	RM GOV FNMA NOTES	6,000,000.00	5,962,698.00	6,169,620.00	2.38%		1/19/2023	AA+	2.54%	TTC
3135G0T94	RM GOV FNMA NOTES	5,000,000.00	4,982,485.00	5,141,350.00	2.38%		1/19/2023	AA+	2.47%	TTC
68389XBL8	CORP ORACLE CORP	10,000,000.00	9,929,254.05	10,345,300.00	2.40%		9/15/2023	BBB+	2.75%	TTC

CONTRA COSTA COUNTY INVESTMENT POOL

AVERAGE INFORMATION
July 1, 2021 through September 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	\$3,068,795,525.58	78.96%	0.4107%	313.22	397
B. Investments Managed by Outside Contractors²					
1. PFM	\$77,524,682.22	1.99%	0.7920%	14.66	735
2. Local Agency Investment Fund ³	\$248,035,755.37	6.38%	0.2160%	0.06	1
3. Wells Capital Management	\$43,873,012.69	1.13%	0.2213%	4.28	379
4. CAMP ⁴	\$329,852,595.52	8.49%	0.0500%	0.00	0
5. CalTRUST Liquidity Fund ⁴	\$0.00	0.00%	0.0000%	0.00	0
6. US Bank ⁴	\$4,762,294.87	0.12%	0.0100%	0.00	0
C. Cash⁵	\$113,529,262.50	2.92%	0.1779%	0.00	0
Total	<u>\$3,886,373,128.76</u>	100.00%			
		* Weighted Average YTM of Portfolio =	<u>0.37%</u>	<u>332</u>	

Notes:

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

**CONTRA COSTA COUNTY INVESTMENT POOL
SUMMARY OF POOL RATES AND BENCHMARKS
AS OF SEPTEMBER 30, 2021**

<u>Pool Rates:</u>	<u>YTM as of 9/30/21</u>	<u>Quarterly Ave.</u>	<u>Quarterly Average DTM</u>
Total County Portfolio (w/ Cash)	0.36%	0.37%	357 *1
Investments Managed by Treasurer's Office	0.39%	0.41%	397
PFM	0.73%	0.79%	735
Wells Capital Management	0.25%	0.22%	379
CAMP	0.05%	0.05%	56 *3
CalTRUST Liquidity Fund	N/A	0.00%	0 *3
US Bank (Federated)	0.01%	0.01%	6 *3
Local Agency Investment Fund (LAIF)	<u>Quarterly Apportionment Rate</u> 0.24%	<u>PMIA Ave. Effective Yield</u> 0.22%	321 *2
<u>Benchmarks:</u>			
Federal Fund Rates Index*4	<u>9/30/21</u> 0.0700%	<u>7/1/21 - 9/30/21 High Ave.</u> 0.0900%	<u>Low</u> 0.0500%
6-Month Treasury Bill	0.0325%	0.0475%	0.0213%
6-Month SOFR	0.0592%	0.0592%	0.0471%
Vanguard Cash Reserves Federal Money Mkt Fund*5	0.0200%		

*1. Cash is included in the calculation.

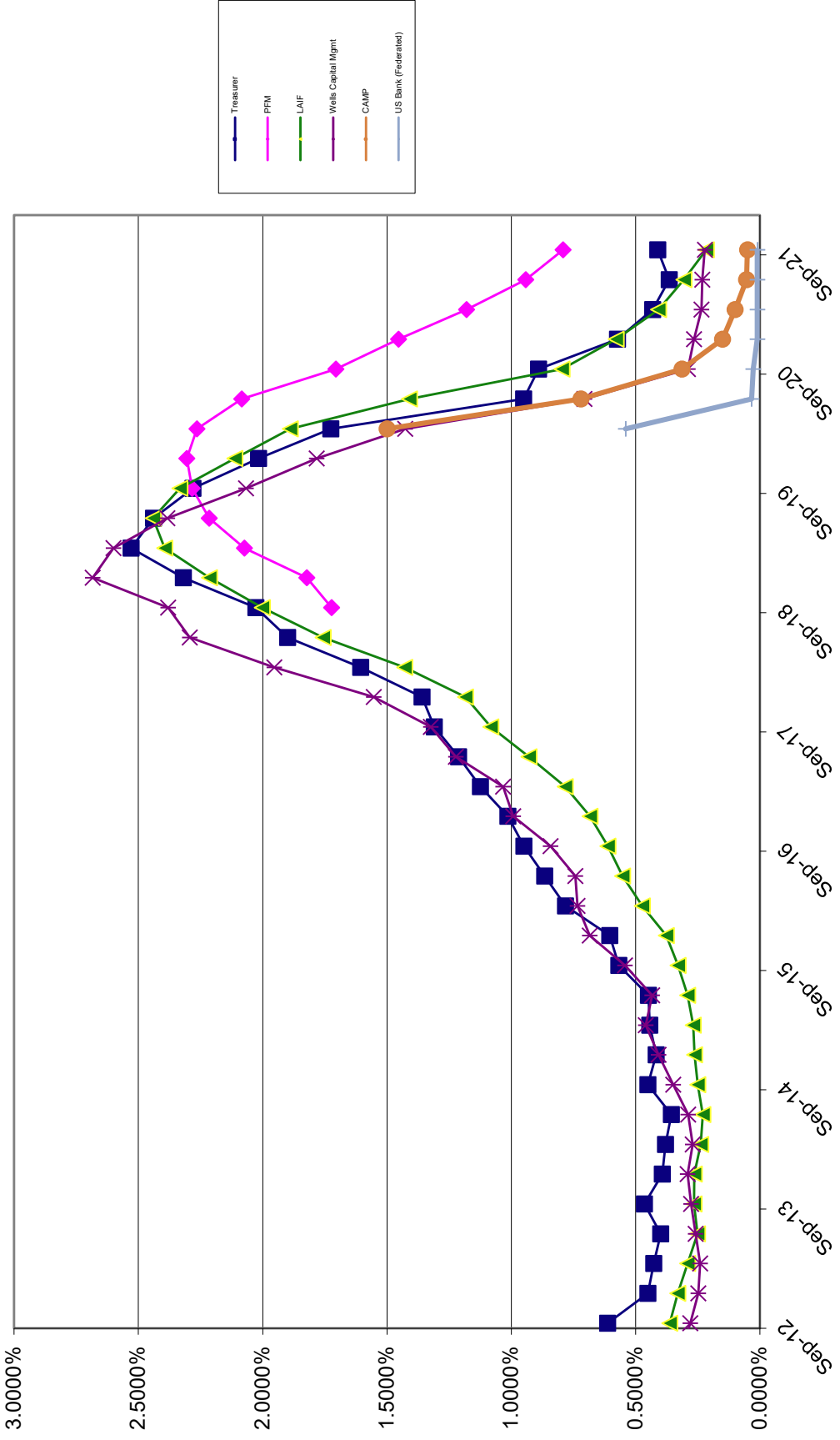
*2. Average days to maturity with a one day call of principal provision.

*3. Average days to maturity with a same day liquidity provision.

*4. 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 lar

*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 September 30, 2021**



**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES**
September 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	594918BA1	2/12/2022	2.38%	10,000,000.00	10,063,300.00	9,748,700.00	Make-whole call +10 bps	8177
CCCSIG ABS CARMX 201	14313FAD1	6/15/2023	3.13%	42,511.44	42,505.64	42,505.65	10% collateral call	6911
CCCSIG ABS MBART 201	58772RAD6	1/17/2023	3.03%	29,923.79	29,922.64	29,922.64	5% collateral call	6911
CORP JOHNSON AND JOH	478160CD4	3/3/2022	2.25%	10,284,000.00	10,355,062.44	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	10,069,100.00	9,796,500.00	Make-whole call +7.5 bps	8177
CCCSIG ABS GVMCAR 201	36256XAD4	11/16/2023	2.97%	60,904.15	60,897.43	60,897.41	10% collateral call	6911
CCCSIG MBS FHMS KP05	3137FKK39	7/25/2023	3.20%	18,009.70	18,009.67	18,009.65	1% cleanup call	6911
CCCSIG ABS NAROT 201	65479KAD2	10/16/2023	2.90%	230,039.74	230,004.88	230,004.89	5% collateral call	6911
CCCSIG ABS ALLYA 201	02004WAC5	9/15/2023	2.91%	110,628.57	110,615.21	110,615.21	10% collateral call	6911
CORP MICROSOFT CORP	594918BW3	2/6/2022	2.40%	15,000,000.00	15,084,000.00	14,877,450.00	Make-whole call +10bps	8177
CCCSIG CORP MERCK AN	589331AT4	9/15/2022	2.40%	300,000.00	304,695.00	296,934.00	Make-whole call +12.5bps	6911
CCCSIG CORP IPMORGAN	46647PB81	4/1/2023	3.21%	550,000.00	557,700.00	550,000.00	One time call: 4/1/22	6911
CORP ORACLE CORP	68389XBL8	9/15/2023	2.40%	10,000,000.00	10,345,300.00	9,929,254.05	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	10,190,500.00	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	10,211,300.00	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	7,557,825.00	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	10,226,300.00	9,921,300.00	Make-whole call +12.5bps	8177
CCCSIG ABS FITAT 201	31680VAD9	12/15/2023	2.64%	64,984.28	64,970.00	64,970.00	10% collateral call	6911
CCCSIG CORP VISA INC	92826CAG7	9/15/2022	2.15%	250,000.00	254,372.50	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%	11,785.94	11,785.25	11,785.27	10% collateral call	6911
CCCSIG CORP HONEYWEL	438516BT2	8/8/2022	2.15%	170,000.00	175,482.50	169,828.30	Make-whole call +6bps; Callable on and after 7/8/22	6911
CCCSIG MBS FHMS K026	3137B1BS0	11/25/2022	2.91%	500,000.00	509,218.75	509,218.75	1% collateral call	6911
CCCSIG ABS TAOT 2019	892380AD2	9/15/2023	1.91%	178,630.54	178,629.07	178,629.08	5% collateral call	6911
CCCSIG CORP 3M COMPA	88579YBL4	2/14/2023	1.75%	400,000.00	407,648.00	398,476.00	Make-whole call +10bps; Callable on and after 1/14/23	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	202,928.00	199,966.00	Make-whole call +10bps	6911
CCCSIG CORP CATERPIL	14913Q3C1	11/18/2022	1.95%	200,000.00	203,784.00	199,960.34	Make-whole call +7.5bps	6911
CCCSIG ABS GVMCAR 202	36258NAC6	9/16/2024	1.84%	120,706.29	120,677.87	120,677.86	10% collateral call	6911
CCCSIG ABS CARMX 201	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%	119,672.01	119,645.92	119,645.92	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	407,680.00	399,720.00	Callable on and after 1/2/23	6911
CCCSIG CORP ADOBE IN	00724PAA7	2/1/2023	1.70%	90,000.00	91,670.40	89,876.70	Make-whole call +5bps	6911
CORP TOYOTA MOTOR CR	89236TGT6	2/13/2025	1.80%	13,150,000.00	13,502,551.50	13,118,703.00	Make-whole call +10bps	8177
CCCSIG CORP PEPSICO	713448EY0	5/1/2023	0.75%	200,000.00	201,584.00	199,604.00	Make-whole call +10bps	6911
CCCSIG CORP CHEVRON	166764BV1	5/11/2023	1.14%	185,000.00	187,434.60	185,000.00	Make-whole call +15bps	6911
CCCSIG CORP APPLE IN	037833DV9	5/11/2023	0.75%	375,000.00	377,711.25	373,980.00	Make-whole call +10bps	6911
CCCSIG CORP CITIGROU	172967MR9	5/15/2024	1.68%	250,000.00	254,847.50	250,000.00	Make-whole call +25bps	6911
CCCSIG CORP AMAZON.C	023135BP0	6/3/2023	2.40%	425,000.00	425,892.50	424,405.00	Make-whole call +5bps	6911
CCCSIG MUNI CONNECTI	20772K1U4	7/1/2022	0.50%	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	19,983,200.00	20,000,000.00	One time call: 6/24/22	8177
CCCSIG ABS NAROT 202	98163WAC0	5/15/2025	0.63%	225,000.00	224,982.36	224,982.36	10% collateral call	6911
CCCSIG ABS NAROT 202	65479CAD0	7/15/2024	0.55%	300,000.00	299,991.78	299,991.78	5% collateral call	6911
GOV FFCB CALLABLE	3133ELQ49	6/30/2025	0.70%	20,000,000.00	19,944,200.00	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	19,950,600.00	20,000,000.00	Quarterly: Last call on 12/30/24	8177
CCCSIG ABS HART 2020	44933FAC0	12/16/2024	0.48%	150,000.00	149,971.92	149,971.92	5% collateral call	6911
CCCSIG ABS CARMX 202	14315FAD9	3/17/2025	0.62%	200,000.00	199,965.72	199,965.72	10% collateral call	6911
CCCSIG ABS VZOT 2020	922908AA9	2/20/2025	0.47%	275,000.00	274,942.25	274,942.25	10% collateral call	6911
CCCSIG ABS GVMCAR 202	362590AC5	4/16/2025	0.45%	250,000.00	249,942.80	249,942.80	10% collateral call	6911

**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES**
September 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	594918BA1	2/12/2022	2.38%	10,000,000.00	10,063,300.00	9,748,700.00	Make-whole call +10 bps	8177
GOV FNMA NOTE CALLAB	3136G4S87	8/27/2025	0.65%	10,000,000.00	9,955,000.00	10,000,000.00	Quarterly: starts 8/27/21	8177
CCCSIG CORP UNILEVER	904764BJ5	9/14/2023	0.38%	100,000.00	100,117.00	99,872.00	Make-whole call +5bps	6911
GOV FFCB CALLABLE NO	3133EL7K4	9/16/2025	0.55%	10,000,000.00	9,909,100.00	10,000,000.00	Callable on and after 9/16/21	8177
CCCSIG ABS MBAL2 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	9,879,800.00	10,000,000.00	Quarterly: starts 9/30/21	8177
GOV CALLABLE FFCB NO	3133EL7K4	9/16/2025	0.55%	10,000,000.00	9,909,100.00	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 GPMALT 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	338,689.00	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	9,862,700.00	10,000,000.00	Quarterly: starts 9/30/22	8177
GOV FHLMC CALLABLE N	3134GWVC7	9/29/2025	0.50%	10,000,000.00	9,863,000.00	10,000,000.00	Quarterly: starts 9/29/22	8177
CCCSIG CORP BANK OF	06051GIH3	10/24/2024	0.81%	250,000.00	250,845.00	250,000.00	Make-whole call +10bps; Callable on and after 10/24/23	6911
CCCSIG ABS CARMX 202	14316HAC6	8/15/2025	0.50%	155,000.00	154,965.88	154,965.88	10% collateral call	6911
GOV FHLMC CALLABLE N	3134GW3Z7	10/28/2025	0.60%	10,000,000.00	9,890,100.00	10,000,000.00	Quarterly: starts 10/28/21	8177
GOV FNMA CALLABLE NO	3136G46N8	10/29/2025	0.60%	10,000,000.00	9,929,600.00	10,000,000.00	Quarterly: starts 10/29/21	8177
GOV FFCB CALLABLE NO	3133EMFR8	11/3/2025	0.54%	10,000,000.00	9,917,100.00	9,983,500.00	Callable on and after 11/3/22	8177
CCCSIG CORP BRISTOL	110122DT2	11/13/2023	0.54%	375,000.00	375,067.50	375,000.00	Callable on and after 11/13/21	6911
GOV FHLMC CALLABLE	3134GXEJ9	11/24/2025	0.64%	10,000,000.00	9,934,000.00	10,000,000.00	Quarterly: starts 11/24/21	8177
GOV FHLMC CALLABLE N	3134GXFA7	11/26/2025	0.65%	10,000,000.00	9,935,900.00	10,000,000.00	Quarterly: starts 11/26/21	8177
GOV FFCB CALLABLE NO	3133EMHL9	11/30/2023	0.31%	10,000,000.00	9,997,800.00	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	9,995,100.00	9,999,933.33	Quarterly: starts 11/24/21	8177
GOV FNMA CALLABLE NO	3135GAGJ5	12/7/2023	0.32%	10,000,000.00	9,995,400.00	10,000,000.00	Quarterly: starts 12/7/21	8177
GOV FNMA CALLABLE NO	3135G06Q1	12/17/2025	0.65%	10,000,000.00	9,930,800.00	10,000,000.00	Quarterly: starts 12/17/21	8177
GOV FNMA CALLABLE NO	3135G06Q1	12/30/2025	0.64%	10,000,000.00	9,933,000.00	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	246,156.40	244,877.50	Make-whole call +7bps; Callable on and after 2/18/2024	6911
CCCSIG CORP JPMORGAN	46647PB11	2/16/2025	0.56%	245,000.00	243,951.40	245,000.00	Callable on and after 2/16/24	6911
CCCSIG CORP JPMW CHA	46647PBS4	9/16/2024	0.65%	75,000.00	75,181.50	75,000.00	Callable on and after 9/16/23	6911
CCCSIG CORP MORGAN S	6174468W2	1/25/2024	0.53%	455,000.00	455,304.85	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	139,057.80	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	9,884,900.00	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	9,884,900.00	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	9,973,800.00	10,000,000.00	Callable on and after 3/25/22	8177
GOV FLB CALLABLE NO	3130AXXB7	2/11/2026	0.58%	10,000,000.00	9,830,900.00	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	38014AAC9	5/20/2024	0.34%	295,000.00	294,953.69	294,953.69	10% collateral call	6911
CCCSIG ABS HART 2021	449931LAC7	9/15/2025	0.38%	170,000.00	169,982.12	169,982.12	5% collateral call	6911
CCCSIG CORP AMAZON.C	023135BW5	5/12/2024	0.45%	560,000.00	558,717.60	559,182.40	Make-whole call +2.5bps	6911
CCCSIG CORP ASTRAZEN	04636NAC7	5/28/2024	0.70%	365,000.00	365,448.95	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	160,496.00	160,000.00	Make-whole call +10bps; Callable after 5/1/24	6911
CCCSIG CORP JP MORG	46647PCH7	6/1/2025	0.82%	190,000.00	189,939.20	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	35,116.55	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	260,010.40	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	9,989,200.00	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	4,994,600.00	4,980,488.89	Make-whole call +5bps; Callable on and after 4/12/26	8177

**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES**
September 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	594918BA1	2/12/2022	2.38%	10,000,000.00	10,063,300.00	9,748,700.00	Make-whole call +10 bps	8177
CORP AMAZON.COM INC	023135BX3	5/12/2026	1.00%	5,000,000.00	4,994,600.00	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	9,884,900.00	9,971,700.00	Make-whole call +5bps; Callable on and after 1/8/26	8177
GOV FCB CALLABLE	3133EMP22	6/30/2026	0.91%	10,000,000.00	9,984,900.00	10,000,000.00	Callable on and after 6/30/23	8177
GOV FCB CALLABLE NO	3133EMH21	6/15/2026	0.90%	10,000,000.00	9,957,400.00	10,000,000.00	Callable on and after 6/15/22	8177
GOV FHLB CALLABLE	3130AN222	6/30/2026	1.00%	10,000,000.00	9,970,900.00	10,000,000.00	Quarterly: starts 12/30/21	8177
GOV FHLB CALLABLE NO	3130ALW91	4/15/2026	1.00%	10,000,000.00	10,100,600.00	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	10,013,600.00	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	10,011,200.00	10,000,000.00	Quarterly: starts 4/22/22	8177
GOV FHLB CALLABLE NO	3130AM4P4	7/29/2025	0.75%	10,000,000.00	10,002,200.00	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	9,981,600.00	10,000,000.00	Quarterly: starts 12/10/21	8177
GOV FHLB CALLABLE NO	3130AMVJ5	6/30/2026	1.00%	10,000,000.00	9,983,500.00	10,000,000.00	Quarterly: starts 6/30/22	8177
CCCSIG ABS CARMX 202	14317DAC4	6/15/2026	0.55%	475,000.00	474,921.86	474,921.86	10% collateral call	6911
CCCSIG ABS DCENT 202	254683CP8	9/15/2026	0.58%	280,000.00	279,940.05	279,940.05	5% deal call	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 AMERICAN	02665WDY4	8/9/2024	0.75%	255,000.00	254,882.70	254,831.70	Make-whole call +7.5bps until 8/9/24	6911
CCCSIG CORP CATERPIL	14913R2P1	9/13/2024	0.60%	370,000.00	369,818.70	369,496.80	Make-whole call +22bps until 9/13/24	6911
CCCSIG CORP UNILEVER	904764BN6	8/12/2024	0.63%	125,000.00	125,192.50	125,000.00	Make-whole call +5bps until 5/12/22	6911
CORP JOHNSON & JOHNS	478160CN2	9/1/2025	0.55%	15,295,000.00	15,102,894.80	15,164,013.62	Make-whole call +5bps; Callable on and after 8/1/25	8177
				\$ 516,491,796.45	\$ 516,218,013.35	\$ 515,037,328.46		

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

**CONTRA COSTA COUNTY
WELLS CAP MANAGEMENT
STRUCTURED SECURITIES
September 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	800,228.04	799,971.60	10% collateral call
AMERICAN EXPRESS CREDIT CORP	0258M0EH8	3/3/2022	700,000.00	701,967.63	703,528.00	Floor quarterly: LIBOR +70bps; Callable on and after 2/2/22
ANAHEIM CALIF HSG & PUB IMPT AUTH REV	032556GM8	10/1/2021	630,000.00	635,188.05	630,000.00	Make-whole call +5bps
BANK OF AMERICA CORP	06051GJX8	5/28/2024	500,000.00	501,630.21	500,000.00	Floor quarterly: LIBOR +43bps; Callable annually
BANK OF NEW YORK MELLON CORP	06406RAM9	1/27/2023	650,000.00	664,526.78	668,447.00	Callable on and after 1/2/23
CARMX 2019-1 A3	14315NAC4	3/15/2024	454,893.13	461,033.21	463,297.99	10% collateral call
DEERE & CO	244199BE4	6/8/2022	700,000.00	713,023.58	712,796.00	Callable on and after 3/8/22
EXXON MOBIL CORP	30231GAJ1	3/6/2022	695,000.00	700,091.28	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	600,339.80	600,000.00	Floor o/n SOFR +25bps; Callable on and after 11/10/21
FORDL 2020-A A3	34531MAD0	3/15/2023	392,619.86	394,259.64	392,600.78	5% deal call
GMCAR 2020-1 A3	36258NAC6	9/16/2024	402,354.32	406,177.00	409,662.71	10% collateral call
HAROT 2020-2 A2	43813DAB4	11/15/2022	122,713.84	122,811.87	123,049.39	10% collateral call
MBALT 2021-B A2	58769KAC8	1/16/2024	400,000.00	400,074.83	399,966.48	5% deal call
MBART 2019-1 A3	58769TAD7	3/15/2024	327,846.25	330,744.84	332,456.59	5% collateral call
NAROT 2018-B A3	65479GAD1	3/15/2023	59,106.85	59,476.70	59,790.27	5% deal call
NAROT 2019-B A3	65479HAC1	11/15/2023	328,118.48	331,667.24	334,821.83	5% collateral call
NVIDIA CORP	67066GAK0	6/15/2023	600,000.00	600,643.95	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	490,939.22	490,000.00	Callable on and after 11/26/21
PNC BANK NA	69353REY0	12/9/2021	700,000.00	707,201.13	720,391.00	Callable on and after 11/9/21
SDART 2021-2 A2	80286XAB0	4/15/2024	676,302.32	676,614.94	676,289.81	10% collateral call
TAOT 2018-C A3	89231AAD3	12/15/2022	144,937.61	145,788.74	147,151.30	5% collateral call
TAOT 2021-B A2	89190GAB3	1/16/2024	475,000.00	474,776.43	474,991.26	5% collateral call
TRUIST BANK	86787EBE6	5/17/2022	700,000.00	717,160.66	728,287.00	Callable on and after 4/17/22
US BANK NA	90331HPK3	1/21/2022	750,000.00	750,779.63	750,000.00	Floor quarterly: LIBOR +18bps; Callable after 12/21/21
VWALT 2019-A A3	92867XAD8	11/21/2022	554,889.92	557,580.61	563,148.24	10% deal call
VZOT 2018-A A1B	92348XAB1	4/20/2023	104,747.91	104,784.71	104,747.91	10% collateral call
VZOT 2019-C A1A	92348AA3	4/22/2024	450,000.00	454,700.15	458,050.78	10% collateral call
WOART 2020-B A2A	98163WAG1	7/17/2023	212,572.91	212,720.04	213,037.91	10% collateral call
DUKE ENERGY CAROLINAS LLC	26442CAW4	5/15/2022	700,000.00	722,146.99	719,005.00	Make-whole call until 5/15/22
APPLE INC	037833DL1	9/11/2022	300,000.00	304,354.33	305,022.00	Make-whole call until 9/11/22
JDOT 2020-B A3	47787NAC3	11/15/2024	800,000.00	802,017.81	802,281.25	10% collateral call
GMCAR 212 A2	380149AB0	6/17/2024	401,120.32	401,366.93	401,339.68	10% collateral call
HART 2021-B A2	44934KAB0	5/15/2024	600,000.00	600,304.78	599,945.58	5% collateral call
FORDL 2021-B A2	345329AB2	4/15/2024	400,000.00	399,938.67	399,996.28	5% deal call
TOTAL			16,822,223.71	16,947,060.43	16,990,701.00	



PAR VALUES MATURING BY DATE AND TYPE

Maturities in Millions of Dollars¹

	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	Total
JURY	\$ 10,700	\$ 12,500	\$ 9,600	\$ 8,500	\$ 4,450	\$ 8,950	\$ 1,100	\$ 5,650	\$ 10,350	\$ 24,750	\$ 21,350	\$ 2,850		\$ 120,750
Y²	\$ 6,244	\$ 1,350	\$ 2,700	\$ 1,950	\$ 3,125	\$ 2,140	\$ 1,100	\$ 2,125	\$ 2,498	\$ 3,783	\$ 1,900	\$ 675	\$ 300	\$ 29,890
BNS	\$ 5,200	\$ 1,150	\$ 1,400	\$ 1,500	\$ 1,600	\$ 1,550	\$ 1,250	\$ 300	\$ 300					\$ 14,250
	\$ 2,460	\$ 1,110	\$ 1,050	\$ 1,200	\$ 1,350	\$ 1,700	\$ 800	\$ 400						\$ 10,070
	\$ 947	\$ 658	\$ 1,228	\$ 451	\$ 295	\$ 334					\$ 65	\$ 53	\$ 40	\$ 158
BND														\$ -
														\$ -
TOTAL	\$ 25,550	\$ 16,768	\$ 15,978	\$ 13,601	\$ 10,820	\$ 14,674	\$ 4,250	\$ 8,475	\$ 13,148	\$ 28,533	\$ 23,315	\$ 3,578	\$ 340	\$ 179,030

Percent	14.27%	9.37%	8.92%	7.60%	6.04%	8.20%	2.37%	4.73%	7.34%	15.94%	13.02%	2.00%	0.19%
ative %	14.27%	23.64%	32.56%	40.16%	46.20%	54.40%	56.77%	61.51%	68.85%	84.79%	97.81%	99.81%	100.00%

es are rounded to the nearest million. Percentages may be off due to rounding. Totals do not include PMIA and General Fund loans. Floating Rate Securities are represented at coupon change date. Mortgages are represented at current book value.



State of California
Pooled Money Investment Account
Market Valuation
9/30/2021

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest	Purch. Amortized Cost		
United States Treasury:				
Bills	\$ 56,178,200,257.59	\$ 56,190,154,704.02	\$ 56,190,711,000.00	NA
Notes	\$ 64,903,468,222.78	\$ 64,898,238,504.73	\$ 64,882,239,000.00	\$ 96,896,205.00
Federal Agency:				
SBA	\$ 389,722,901.42	\$ 389,722,901.42	\$ 390,563,174.44	\$ 165,306.70
MBS-REMICs	\$ 8,242,650.31	\$ 8,242,650.31	\$ 8,623,428.04	\$ 37,961.86
Debentures	\$ 9,877,200,898.64	\$ 9,876,875,537.54	\$ 9,876,830,100.00	\$ 9,519,348.90
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 1,100,000,000.00	\$ 1,100,000,000.00	\$ 1,097,313,000.00	\$ 923,444.00
Discount Notes	\$ 15,471,384,294.40	\$ 15,473,204,097.13	\$ 15,472,922,250.00	NA
Supranational Debentures	\$ 1,820,961,152.12	\$ 1,819,806,638.22	\$ 1,816,063,500.00	\$ 5,542,182.50
Supranational Debentures FR	\$ 150,005,722.97	\$ 150,005,722.97	\$ 150,017,723.77	\$ 15,371.87
CDs and YCDs FR	\$ 100,000,000.00	\$ 100,000,000.00	\$ 100,000,000.00	\$ 7,166.67
Bank Notes	\$ 50,000,000.00	\$ 50,000,000.00	\$ 49,983,680.43	\$ 16,527.78
CDs and YCDs	\$ 14,100,000,000.00	\$ 14,100,000,000.00	\$ 14,099,163,132.48	\$ 5,531,263.95
Commercial Paper	\$ 10,063,885,800.03	\$ 10,066,693,445.87	\$ 10,066,706,706.27	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 164,758,989.17	\$ 164,612,550.28	\$ 163,795,910.00	\$ 803,887.31
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 3,911,500,000.00	\$ 3,911,500,000.00	\$ 3,911,500,000.00	NA
PMIA & GF Loans	\$ 775,298,000.00	\$ 775,298,000.00	\$ 775,298,000.00	NA
TOTAL	\$ 179,064,628,889.43	\$ 179,074,354,752.49	\$ 179,051,730,605.43	\$ 119,458,666.54

Fair Value Including Accrued Interest \$ 179,171,189,271.97

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 (0.999873661). 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 \$19,997,473.21 or \$20,000,000.00 x 0.999873661.

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



DISCLOSURE STATEMENT

Portfolio Holdings: Structured Notes and Asset-Backed Securities

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

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

Following are the State of California Treasurer's holdings in each category as of September 30, 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	\$1,100.000 million
b. LIBOR Agency Floater	\$150.000 million
c. 3 month LIBOR Corporate Floater	\$0.000 million
d. 3 month LIBOR Bank Floater	\$100.000 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. \$1,350.000 million As of: 09/30/21

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	\$389.723 million
b. Agency MBS-REMIC'S	<u>\$8.243 million</u>
(Medium term sub-total)	\$397.966 million
c. Commercial Paper (Short term sub-total)	\$1,909.160 million

U.S. \$2,307.126 million As of: 09/30/21

Total Portfolio As of: 09/30/21 \$179,064,628,889.43

Structured notes and Medium-term Asset-backed securities as a percent of portfolio:
0.98%

Short-term Asset-Backed Commercial Paper (ABCP) as a percent of portfolio:
1.07% *

Total Medium-term and Short-term Structured notes and Asset-backed securities
as a percent of portfolio:
2.05%

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

Portfolio Stress Test¹

as of September 30, 2021

Par Value	3,144,850,404.12	Book Price	99.903
Book Value	3,141,799,494.76	Average Days to Maturity	349
Market Value	3,145,489,929.30	Coupon	0.3742%
Market Price	100.020	YTM (TR)	0.3973%

Yield Change	Market Value	Market Price	Gain/Loss ²
(bps)	(\$)	(\$)	(bps)
-50	3,161,503,191.72	100.530	62.76
-25	3,153,458,938.59	100.274	37.14
-10	3,148,668,562.56	100.121	21.82
0	3,145,489,929.30	100.020	11.71
10	3,142,323,188.56	99.920	1.70
25	3,137,595,249.32	99.769	-13.41
50	3,129,773,996.80	99.521	-38.24

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 63 bps. If the yield were to go up by 50 bps, the market value of the portfolio would decrease by about 38 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.



November 1, 2021

A warm welcome, as we officially commence operations as Allspring!

Today, I am proud to introduce you to Allspring Global Investments, a pure play, independent firm with a singular focus on asset management, marking the close of the previously announced acquisition of Wells Fargo Asset Management by GTCR LLC and Reverence Capital Partners, L.P.

We are a company that embraces diverse perspectives to power our investment solutions, managing approximately \$587 billion in assets with 1,400+ employees operating across 18 offices globally.

Our commitment will be a continued and daily focus on providing exceptional value to you. In doing so, we hope to inspire a new era of investing, one that pursues both financial returns and positive outcomes—to *elevate investing to be worth more.*

In this moment in our company's history, we aspire to not only deliver more and better for you but to help you navigate the future by investing thoughtfully, planning with purpose and turning possibilities into investment performance.

This transaction, and the independence it creates, is a catalyst for the opportunities our new ownership structure provides, enabling us to evolve and adapt to an ever-changing industry and world around us.

Moreover, our colleagues have overwhelmingly embraced this journey, with our new company being more than 20% employee-owned.

You can be assured that the same talented investment professionals and dedicated client service teams who managed your assets and relationship at Wells Fargo Asset Management are expected to continue doing so with Allspring.

As the new CEO of Allspring, my commitment is to honor and stay true to the firm's decades of investment experience and leadership, while looking to enhance and advance our capabilities through an elevated operating platform.

And, as always, we will do so with integrity and your best interests in the forefront of our minds.

All of us at Allspring are excited for the future and to be an essential partner to you on our new journey. We are pleased to share further details at www.allspringglobal.com.

Thank you for your business. I look forward to our continued conversations and partnership ... *together.*

With my warmest regards,

A handwritten signature in black ink, appearing to read "JAS", written in a cursive style.

Joseph A. Sullivan

CEO, Allspring Global Investments



About Allspring

Allspring Global Investments is a leading independent asset management firm that offers a broad range of investment products and solutions designed to help meet clients' goals. At Allspring, our vision is to inspire a new era of investing that pursues both financial returns and positive outcomes. With decades of trusted experience propelling us forward, we strive to build portfolios aimed at generating successful outcomes for our clients. We do this through the independence of thought that powers our investment strategies and by bringing a renewed approach to look around the corner to unlock what's possible. With more than \$587 billion in assets under management*, offices around the world, and investment teams supported by more than 480 investment professionals, Allspring is a company committed to thoughtful investing, purposeful planning, and the desire to deliver outcomes that expand above and beyond financial gains. For more information, please visit www.allspringglobal.com.

*As of September 30, 2021. AUM includes \$93 billion from Galliard Capital Management, an investment advisor that is not part of the Allspring trade name/GIPS firm.

Allspring Global Investments is the trade name for the asset management firms of Allspring Global Investments Holdings, LLC, a holding company indirectly owned by certain portfolio companies of GTCR LLC and Reverence Capital Partners, L.P. These firms include but are not limited to Allspring Global Investments, LLC, and Allspring Funds Management, LLC. Certain products managed by Allspring entities are distributed by Allspring Funds Distributor, LLC (a broker-dealer and Member FINRA/SIPC). Associated with Allspring is Galliard Capital Management, LLC (an investment advisor that is not part of the Allspring trade name/GIPS firm).

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Allspring Global Investments Commences Operations As An Independent Global Asset Manager

- GTCR and Reverence Capital complete acquisition of Wells Fargo Asset Management from Wells Fargo & Co.
- New owners plan to invest significantly to grow Allspring's technology platform, wealth distribution network, and global footprint.
- Firm management, portfolio managers, and employees hold a significant share of Allspring's equity.

NEWS PROVIDED BY

Allspring Global Investments →

Nov 01, 2021, 16:05 ET

CHARLOTTE, N.C., Nov. 1, 2021 /PRNewswire/ -- Allspring Global Investments™ today announced that the firm has officially commenced operations as an independent asset management firm. This marks the close of the previously announced acquisition of Wells Fargo Asset Management by GTCR LLC and Reverence Capital Partners, L.P.* The firm's new name, Allspring Global Investments (Allspring), takes effect today.

Allspring Global Investments is a leading, pure play, independent asset manager with more than \$587 billion** in assets under management and a full breadth of investment capabilities across diverse asset classes, serving the needs of its institutional and wealth management clients around the world. Allspring operates across 18 offices globally and plans to locate its headquarters in Charlotte, North Carolina.

Joseph A. Sullivan, Executive Chair and Chief Executive Officer of Allspring, said, "We recognize that investor expectations in today's world go beyond simply delivering alpha. Our commitment will be a continued focus on providing exceptional value to clients by elevating our investment platform and operating model. With the strong support of our partners, GTCR and Reverence Capital, we are poised to capitalize on the many current opportunities before us and we see tremendous potential to expand our reach into new markets and capabilities."

Collin Roche, Co-CEO and Managing Director of GTCR, and Milton Berlinski, Co-Founder and Managing Partner of Reverence Capital, jointly commented, "This is a historic day for Allspring. Independence provides the organization with a unique opportunity to expand its leadership position in the asset management industry. We have great confidence in Joe Sullivan and the entire leadership team as they differentiate



Allspring in the marketplace by ensuring that the firm is an essential partner to its private wealth and institutional clients. We will be investing significantly in the business to grow strategic areas, including the technology platform, the distribution network, and the firm's international footprint."

"Today, we especially want to celebrate the more than 1,400 incredibly talented people of Allspring. They are core to our collaborative culture, and Allspring's independence will be a catalyst to provide exceptional growth opportunities as we chart our path forward," added Mr. Sullivan. "The entire organization is energized and confident about Allspring's future, and our teams are ready to deliver even more for our clients."

In addition to GTCR and Reverence Capital's majority ownership, Allspring's management, portfolio managers, and employees now hold a significant share of the company's equity interests, while Wells Fargo & Co. will own a passive 9.9% equity interest and continue to serve as an important client and distribution partner to Allspring.

Broadhaven Capital Partners and UBS Investment Bank served as financial advisors to the buyers relative to the transaction, with additional financial advice rendered by RBC Capital Markets and Perella Weinberg Partners. Kirkland & Ellis LLP provided legal counsel.

To learn more about Allspring and its elevated vision for investing, [click here](#).


About Allspring Global Investments

Allspring Global Investments is a leading independent asset management firm with \$587 billion** in assets under management, 18 offices globally, and specialized investment teams supported by more than 480 investment professionals around the world. Allspring and its investment teams provide a broad range of differentiated investment products and solutions to help its diverse range of clients meet their investment objectives. For more information, please visit www.allspringglobal.com.

About GTCR

Founded in 1980, GTCR is a leading private equity firm focused on investing in growth companies in the Healthcare, Financial Services & Technology, Technology, Media & Telecommunications, and Growth Business Services industries. The Chicago-based firm pioneered The Leaders Strategy™ – finding and partnering with management leaders in core domains to identify, acquire, and build market-leading companies through transformational acquisitions and organic growth. Since its inception, GTCR has invested more than \$20 billion in over 250 companies. For more information, please visit www.gtcr.com.

About Reverence Capital Partners

Reverence Capital Partners is a private investment firm focused on thematic investing in leading global, middle-market Financial Services businesses through control and influence oriented investments in 5 sectors: (1) Depositories and Finance Companies, (2) Asset and Wealth Management, (3) Insurance, (4) Capital Markets, (5) 

and (5) Financial Technology/Payments. The firm was founded in 2013 by Milton Berlinski, Peter Aberg, and Alex Chulack, who collectively bring over 90 years of advisory and investing experience across a wide range of financial services sectors. For more information, please visit www.reverencecapital.com.

*Wells Fargo's collective investment trust business is being transferred from Wells Fargo in connection with the transaction, subject to customary closing conditions, and is expected to close at the beginning of the second quarter of 2022.

**As of September 30, 2021, AUM includes \$93 billion from Galliard Capital Management, an investment advisor that is not part of the Allspring trade name/GIPS firm.

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PAR-1021-01644

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Current: Allspring Global Investments 525 Market Street, 12th Floor San Francisco, California 94105	Future: Allspring Global Investments 1415 Vantage Park Drive Charlotte, North Carolina 28203
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SOURCE Allspring Global Investments

Contra Costa County Investment Pool

Fund Credit Quality Ratings (FCQR) Definitions

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

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

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

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

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

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

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

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

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

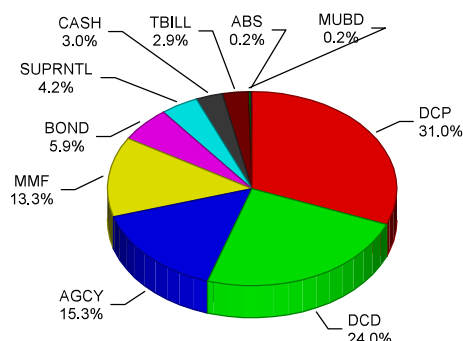
The ratings from 'AAf' to 'CCCf' may be modified by the addition of a plus (+) or minus (-) sign to show relative standing within the major rating categories.

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

About the Pool

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

Portfolio Composition as of September 30, 2021



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

*As assessed by S&P Global Ratings

Pool Highlights

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

Management

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

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

Credit Quality

The pool's credit quality is managed to maintain an overall quality of 'AAA'. Short-term investments are typically limited to issuers rated 'A-1/P-1' or better, and long-term investments are typically limited to 'A' or better. The weighted average maturity of the pool is typically managed to around 180 days.

Portfolio Assets

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

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

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

www.spratings.com

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

Fund Volatility Ratings (FVR) Definitions

- S1** A fund that exhibits low volatility of returns. Within this category, a fund may be designated with a plus sign (+). This indicates its extremely low volatility of monthly returns.
- S2** A fund that exhibits low to moderate volatility of returns.
- S3** A fund that exhibits moderate volatility of returns.
- S4** A fund that exhibits moderate to high volatility of returns.
- S5** A fund that exhibits high to very high volatility of returns.

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

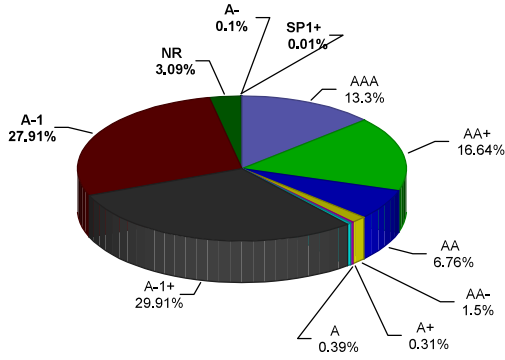
FVRs typically accompany FCQRs (e.g., 'A/S3') to communicate our opinion of risks not addressed by FCQRs. For some funds, we may assign an FCQR without an accompanying FVR. When this occurs, we note the FVR as NR (not rated).

Data Bank as of September 30, 2021

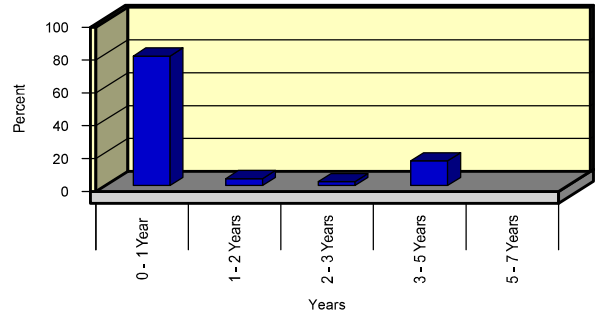
Ticker Symbol..... N/A
 NAV..... \$1.00

Net Assets (millions)..... \$3,689.00
 Inception Date..... N/A

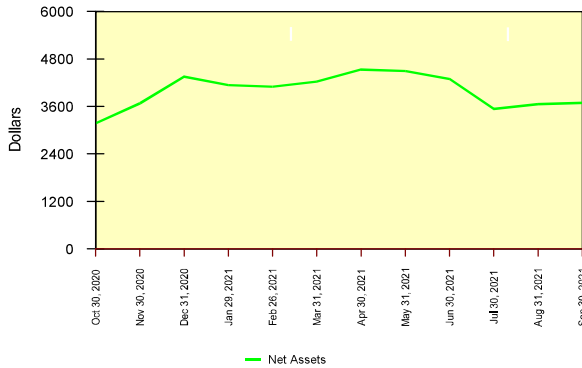
Portfolio Credit Quality as of September 30, 2021 *



Portfolio Maturity Distribution as of September 30, 2021



Net Assets as of September 30, 2021



Top Ten Holdings as of September 30, 2021

Security	%	Security	%
SOCIETE GENERALE	8.47	LAIF	5.93
MUFG	8.28	TORONTO DOMINION	5.52
NORDEA BANK	7.75	TOYOTA MOTOR CREDIT CORP	5.39
ROYAL BANK OF CANADA	7.49	FFCB	4.92
CAMP	7.14	CREDIT AGRICOLE	4.73

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

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Contra Costa County

Treasurer-Tax Collector's Office

625 Court Street
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Martinez, California 94553-1231
(925) 608-9550 TEL
(925) 608-9599 FAX



Russell V. Watts
Treasurer-Tax Collector

Belinda Zhu
Assistant County Treasurer

Date: November 5, 2021

To: Contra Costa County Treasury Oversight Committee

From: Belinda Zhu, Assistant County Treasurer

Subject: Treasury Oversight Committee Meeting Dates for Calendar Year 2022

Contra Costa County Treasury Oversight Committee will hold its quarterly meetings on the following dates during the calendar year of 2022:

February 15, 2022
May 17, 2022
August 16, 2022
November 15, 2022