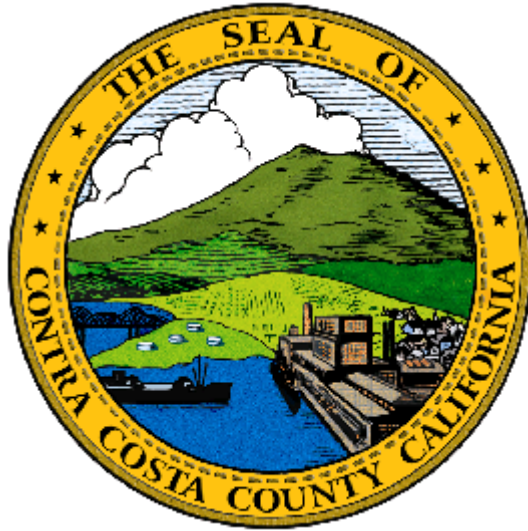




CONTRA COSTA COUNTY
TREASURER'S QUARTERLY INVESTMENT REPORT
AS OF DECEMBER 31, 2015

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EXECUTIVE SUMMARY

- The Treasurer's investment portfolio is in compliance with Government Code 53600 et. seq..
- The Treasurer's investment portfolio is in compliance with the Treasurer's current investment policy.
- The Treasurer's investment portfolio has no securities lending, reverse repurchase agreements or derivatives.
- As of 12/31/15, the fair value of the Treasurer's investment portfolio was 99.95% of the cost. More than 80 percent of the portfolio or over \$2.59 billion will mature in less than a year. Historical activities combined with future cash flow projections indicate that the County is able to meet its cash flow needs for the next six months.

- Treasurer's Investment Portfolio Characteristics

Par	\$3,223,855,273.60
Cost	\$3,224,114,720.65
Market Value	\$3,222,613,057.91
Weighted Yield to Maturity	0.64%
Weighted Average Days to Maturity	228 days
Weighted Duration	0.62 year

CONTRA COSTA COUNTY INVESTMENT POOL

As of December 31, 2015

<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)	\$37,620,000.00	\$37,709,584.04	\$37,498,251.55	1.17%
2. U.S. Agencies				
Federal Home Loan Banks	235,002,000.00	235,686,775.32	234,766,456.59	7.31%
Federal National Mortgage Association	92,526,000.00	93,165,884.29	92,780,150.98	2.89%
Federal Farm Credit Banks	174,036,000.00	173,967,580.30	173,686,024.99	5.40%
Federal Home Loan Mortgage Corporation	116,709,000.00	116,860,276.40	116,442,826.83	3.62%
Municipal Bonds	5,555,000.00	5,784,587.02 ¹	5,784,587.02 ¹	0.18%
Subtotal	623,828,000.00	625,465,103.33	623,460,046.41	19.40%
3. Money Market Instruments				
Commercial Paper	955,477,000.00	953,197,334.12	953,986,318.53	29.56%
Negotiable Certificates of Deposit	794,998,000.00	794,994,780.00	795,613,065.63	24.66%
Medium Term Certificates of Deposit	4,200,000.00	4,200,000.00	4,189,290.00	0.13%
Money Market Accounts	565,318.32	565,318.32	565,318.32	0.02%
Time Deposit	3,335.77	3,335.77	3,335.77	0.00%
Subtotal	1,755,243,654.09	1,752,960,768.21	1,754,357,328.25	54.37%
4. Asset Backed Securities/Mortgage Backed Securities	4,562,799.15	4,571,755.84	4,571,755.84	0.14%
5. Corporate Notes	149,457,000.00	150,021,616.02	149,626,439.26	4.65%
TOTAL (Section A.)	2,570,711,453.24	2,570,728,827.44	2,569,513,821.31	79.73%
B. Investments Managed by Outside Contractors				
1. Local Agency Investment Fund	209,721,646.14	209,721,646.14	209,551,134.68 ²	6.50%
2. Other				
a. EBRCS Bond	2,232,756.90	2,232,756.90	2,232,756.90	0.07%
b. Wells Capital Management	44,255,885.01	44,497,957.86	44,381,812.71 ³	1.38%
c. CalTRUST (Short-Term Fund)	148,462,420.81	148,462,420.81	148,462,420.81	4.60%
Subtotal	194,951,062.72	195,193,135.57	195,076,990.42	6.05%
TOTAL (Section B.)	404,672,708.86	404,914,781.71	404,628,125.10	12.56%
C. Cash	248,471,111.50	248,471,111.50	248,471,111.50	7.71%
⁴GRAND TOTAL (FOR A , B, & C)	\$3,223,855,273.60	\$3,224,114,720.65	\$3,222,613,057.91	100.00%

Notes:

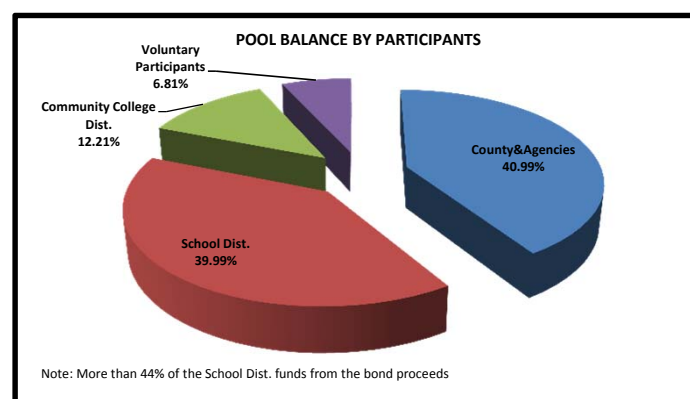
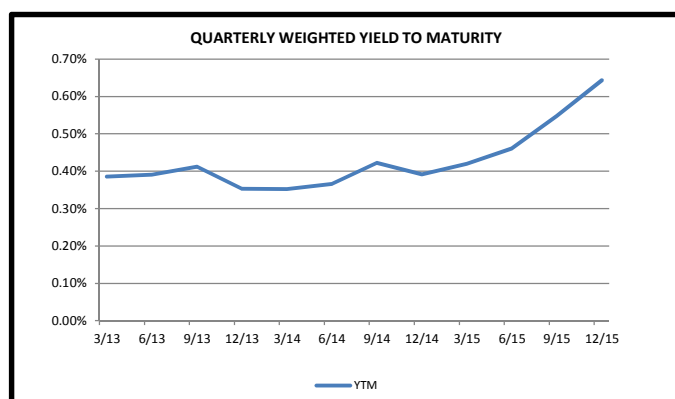
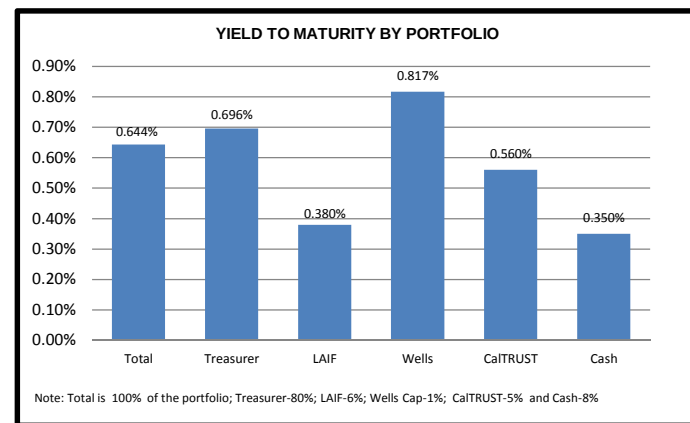
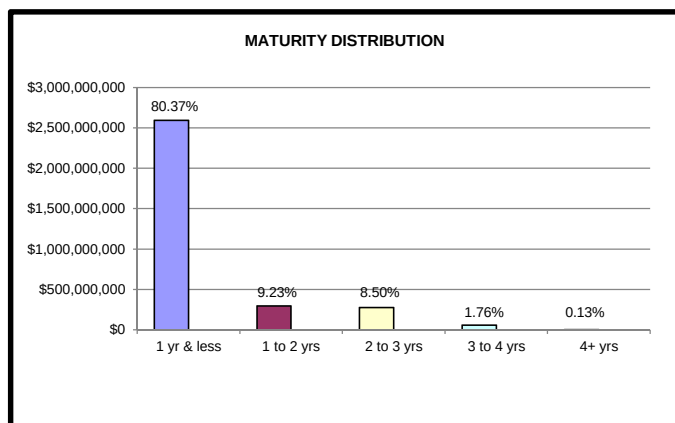
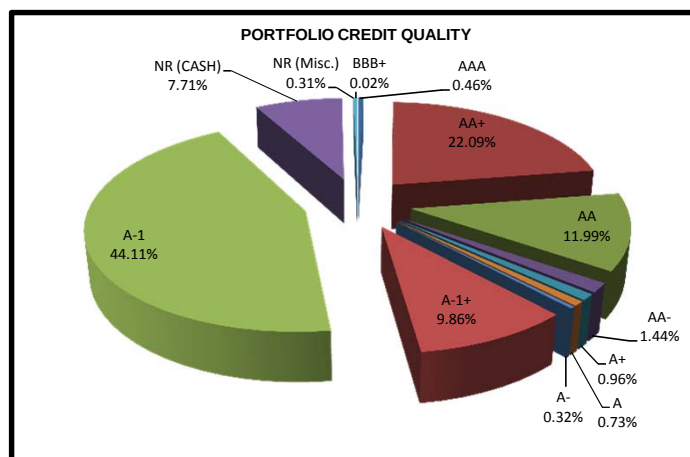
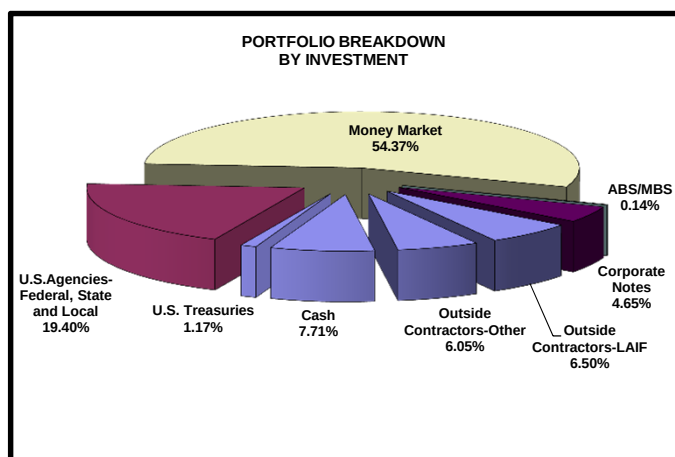
1. Fair Value equals Cost less Purchase Interest

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
AT A GLANCE**
AS OF DECEMBER 31, 2015

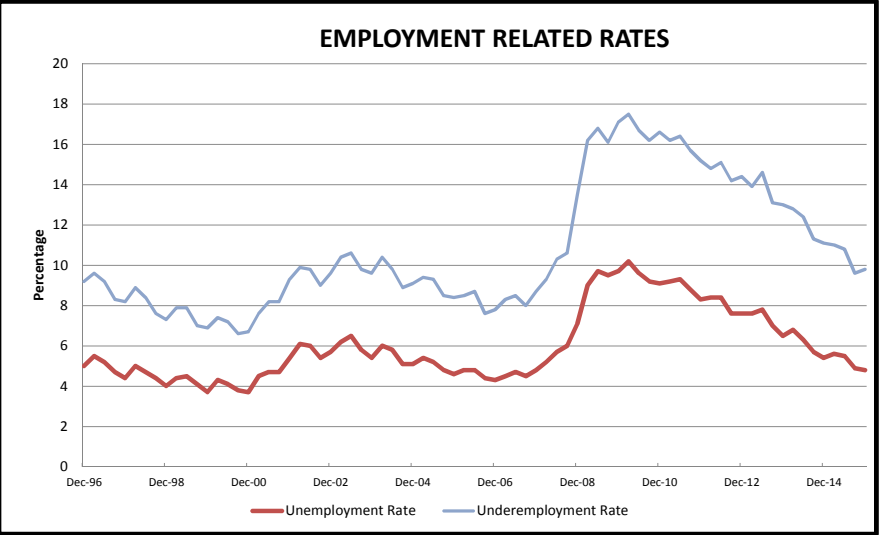
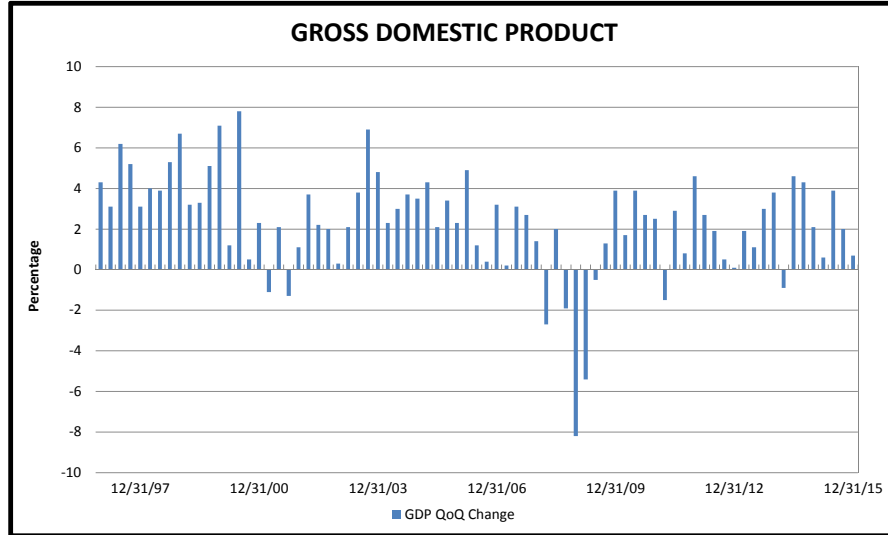
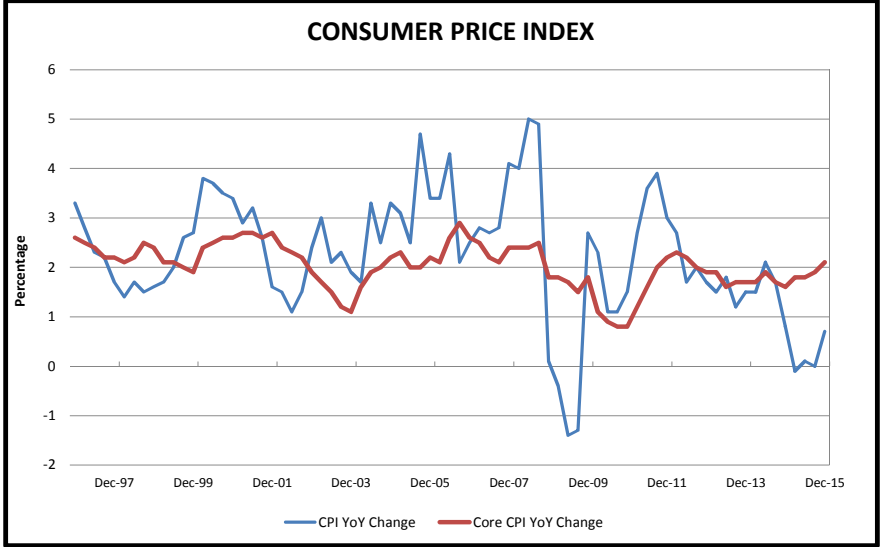
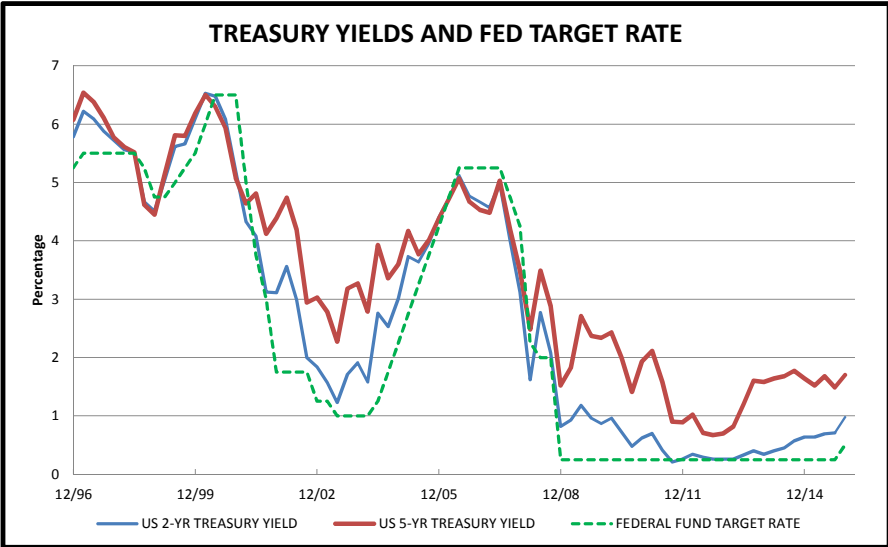


NOTES TO INVESTMENT PORTFOLIO SUMMARY AND AT A GLANCE AS OF DECEMBER 31, 2015

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, more than 80% of the portfolio will mature in less than a year with a weighted average maturity of 228 days.

MAJOR MARKET AND ECONOMIC DATA

AS OF DECEMBER 31, 2015



Note:
All data provided by Bloomberg

SECTION III

APPENDIX

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



Inventory by Market Value

Page 5

As Of Date: 12/31/2015

Date Basis: Settlement

Run: 01/11/2016 10:00:56 AM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
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Inv Type: 12 TREASURY NOTES

Subtotal	1.075011	37,620,000.00	37,498,251.55	91,938.20	5,223.23
	1.014707	37,709,584.04	99.676373		-197,133.94

Inv Type: 22 FEDERAL HOME LOAN BANKS

Subtotal	1.027898	234,005,000.00	233,769,618.60	366,300.75	75,160.82
	.893674	234,692,698.75	99.899412		-990,046.52

Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSO

Subtotal	1.178540	92,231,000.00	92,486,233.63	245,992.38	126,531.29
	.952126	92,871,995.46	100.276733		-512,199.79

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

Subtotal	1.616771	1,005,000.00	1,015,046.90	1,354.06	0.00
	1.184831	1,015,046.90	100.999692		0.00

Inv Type: 27 FEDERAL FARM CREDIT BANKS

Subtotal	.972891	172,566,000.00	172,222,715.73	288,870.27	27,639.50
	.993017	172,504,526.55	99.801071		-301,405.67

Inv Type: 28 FHLMC DISCOUNT NOTES

Subtotal	.240000	249,000.00	248,811.18	441.56	0.00
	.240573	248,407.38	99.924169		-37.76

Inv Type: 29 FHLMC NOTES

Subtotal	.986787	116,460,000.00	116,194,015.65	252,110.81	55,445.92
	.919834	116,611,869.02	99.771609		-464,402.23



Inventory by Market Value

Page 6

As Of Date: 12/31/2015

Date Basis: Settlement

Run: 01/11/2016 10:00:56 AM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
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Inv Type: 31 MUNICIPAL BONDS

Subtotal	2.493165	5,555,000.00	5,784,587.02	48,809.80	0.00
	1.286599	5,784,587.02	104.132980		0.00

Inv Type: 41 FNMA DISCOUNT NOTES

Subtotal	.400000	295,000.00	293,917.35	367.11	0.00
	.401514	293,888.83	99.633000		-338.59

Inv Type: 42 FARM CREDIT DISCOUNT NOTES

Subtotal	.472739	1,470,000.00	1,463,309.26	1,754.70	0.00
	.475034	1,463,053.75	99.544848		-1,499.19

Inv Type: 43 FHLB DISCOUNT NOTES

Subtotal	.290000	997,000.00	996,837.99	2,610.21	151.21
	.290853	994,076.57	99.983750		0.00

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

Subtotal	1.066860	2,957,799.15	2,957,529.25	1,354.33	0.00
	1.071196	2,957,529.25	99.990875		0.00

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

Subtotal	1.020000	600,000.00	599,179.69	2,193.00	0.00
	1.083588	599,179.69	99.863282		0.00

Inv Type: 71 COMMERCIAL PAPER DISCOUNT

Subtotal	.531248	955,477,000.00	953,986,318.53	498,278.19	320,684.00
	.532704	953,197,334.12	99.843986		-29,977.78



Inventory by Market Value

Page 7

As Of Date: 12/31/2015

Date Basis: Settlement

Run: 01/11/2016 10:00:56 AM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
<u>Inv Type: 72 NEGOTIABLE CERT OF DEPOSIT</u>								
	Subtotal			.551735	782,883,000.00	783,501,285.63	472,624.34	618,285.63
				.551735	782,883,000.00	100.078975		0.00
<u>Inv Type: 73 CORP NOTE FLTG RT ACT- 360</u>								
	Subtotal			.515733	10,500,000.00	10,499,780.00	12,753.67	47,550.00
				2.298200	10,452,450.00	99.997905		-220.00
<u>Inv Type: 74 CERT OF DEPOSIT MEDIUM TERM</u>								
	Subtotal			.951786	4,200,000.00	4,189,290.00	8,987.92	0.00
				.951786	4,200,000.00	99.745000		-10,710.00
<u>Inv Type: 75 CORPORATE NOTES</u>								
	Subtotal			1.519862	138,957,000.00	139,126,659.26	602,098.88	193,048.14
				1.271249	139,569,166.02	100.122095		-591,373.48
<u>Inv Type: 79 YCD/NCD 30/360</u>								
	Subtotal			1.265482	8,600,000.00	8,596,780.00	23,211.69	0.00
				1.278261	8,596,780.00	99.962558		0.00
<u>Inv Type: 80 YCD / NCD QTR FLTR</u>								
	Subtotal			.906028	3,515,000.00	3,515,000.00	3,707.48	0.00
				.906028	3,515,000.00	100.000000		0.00
<u>Inv Type: 99 MONEY MARKET ACCOUNTS</u>								
	Subtotal			.000000	565,318.32	565,318.32	0.00	0.00
				.000000	565,318.32	100.000000		0.00



Inventory by Market Value

Page 8

As Of Date: 12/31/2015

Date Basis: Settlement

Run: 01/11/2016 10:00:56 AM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
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Inv Type: 1000 TD WITH CALC CODE OF CSC-00

			Subtotal	.600000	3,335.77	3,335.77	32.63	0.00
				.600000	3,335.77	100.000000		0.00
Grand Total			Count 393	.727041	2,570,711,453.24	2,569,513,821.31	2,925,791.98	1,469,719.74
				.695505	2,570,728,827.44	99.953412		-3,099,344.95



Inventory by Market Value

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As Of Date: 12/31/2015

Date Basis: Settlement

Run: 01/11/2016 10:00:56 AM

Reporting Currency: Local

Contra Costa County

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
U.S. TREASURIES	37,620.00	37,709.58	37,498.25	99.44 %	-191.91	1.01 %
U.S. AGENCIES	618,273.00	619,680.52	617,675.46	99.68 %	-1,985.00	0.93 %
MUNICIPALS	5,555.00	5,784.59	5,784.59	100.00 %	0.00	1.29 %
COMMERCIAL PAPER	955,477.00	953,197.33	953,986.32	100.08 %	290.71	0.53 %
NCD/YCD	799,198.00	799,194.78	799,802.36	100.08 %	607.58	0.56 %
CORPORATE NOTES	149,457.00	150,021.62	149,626.44	99.74 %	-351.00	1.34 %
MBS/ABS	4,562.80	4,571.76	4,571.76	100.00 %	0.00	1.10 %
TIME DEPOSIT	3.34	3.34	3.34	100.00 %	0.00	0.60 %
Money Market Accounts	565.32	565.32	565.32	100.00 %	0.00	0.00 %
Totals(000's)	2,570,711.45	2,570,728.83	2,569,513.82	99.95 %	-1,629.63	0.70 %

Asset Allocation

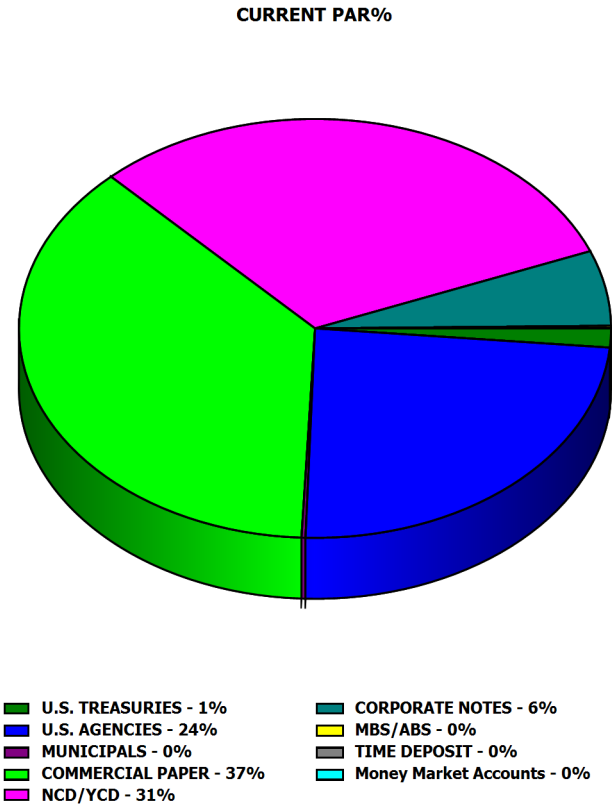
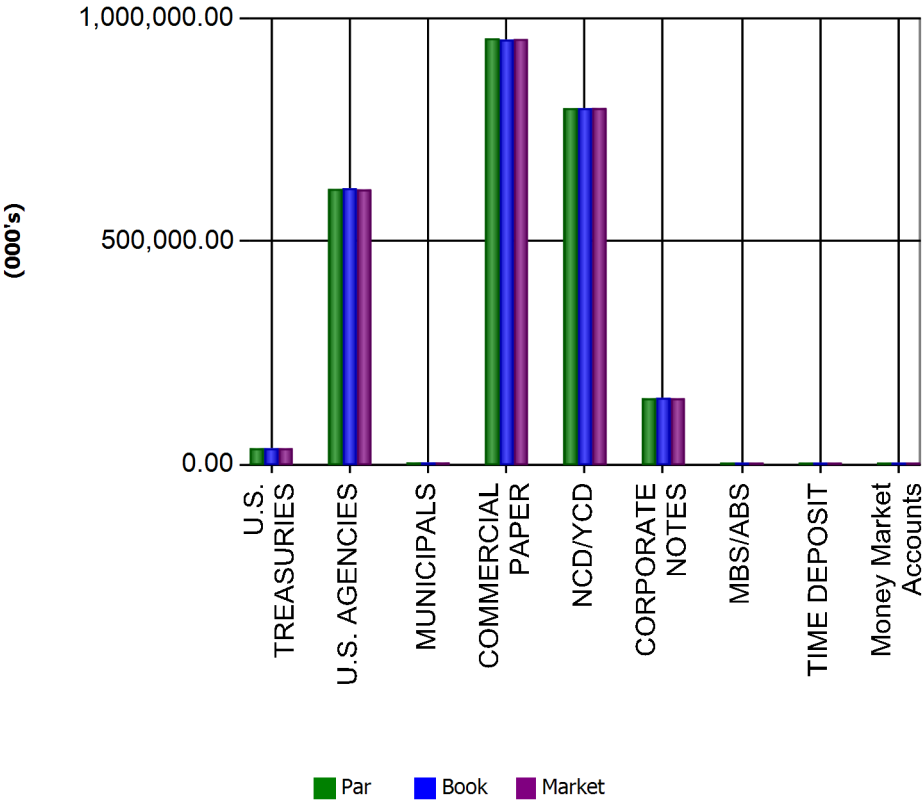


Inventory by Market Value

As Of Date: 12/31/2015
Date Basis: Settlement

Run: 01/11/2016 10:00:56 AM
Reporting Currency: Local

Contra Costa County





Inventory by Market Value

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As Of Date: 12/31/2015

Date Basis: Settlement

Run: 01/11/2016 09:57:34 AM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
Inv Type: 12 TREASURY NOTES								
81994	CCCCD GOV US TREASU	912828PK0	05/09/2014	2.250000	140,000.00	143,095.40	275.41	57.17
			11/30/2017	1.165963	143,038.23	102.211000	SUNGARD	0.00
82003	CCCSIG GOV US TREAS	912828SY7	06/05/2014	.625000	365,000.00	363,390.35	199.45	0.00
			05/31/2017	.818703	363,574.72	99.559000	SUNGARD	-184.37
82056	CCCCD GOV US TREAS	912828VQ0	07/31/2014	1.375000	270,000.00	271,034.10	1,553.61	1,557.92
			07/31/2018	1.446611	269,476.18	100.383000	SUNGARD	0.00
82136	CCCCD GOV US TREAS	912828C65	10/06/2014	1.625000	70,000.00	70,437.50	289.03	343.30
			03/31/2019	1.589638	70,094.20	100.625000	SUNGARD	0.00
82181	CCCCD GOV US TREASU	912828KQ2	11/03/2014	3.125000	95,000.00	100,221.20	383.33	0.00
			05/15/2019	1.503637	101,724.22	105.496000	SUNGARD	-1,503.02
82182	CCCSIG GOV US TREAS	912828TB6	11/03/2014	.750000	2,860,000.00	2,851,076.80	58.93	0.00
			06/30/2017	.788660	2,857,580.43	99.688000	SUNGARD	-6,503.63
82377	CCCCD GOV US TREASU	912828VQ0	02/04/2015	1.375000	85,000.00	85,325.55	489.09	0.00
			07/31/2018	.916641	86,195.31	100.383000	SUNGARD	-869.76
82402	CCCCD GOV US TREASU	912828SH4	02/27/2015	1.375000	125,000.00	124,917.50	580.79	0.00
			02/28/2019	1.336788	125,185.55	99.934000	SUNGARD	-268.05
82403	CCCSIG GOV US TREAS	912828UU2	02/27/2015	.750000	3,500,000.00	3,468,675.00	6,670.08	3,264.84
			03/31/2018	1.076208	3,465,410.16	99.105000	SUNGARD	0.00
82460	CCCSIG GOV US TREAS	912828F39	03/27/2015	1.750000	360,000.00	362,433.60	1,600.82	0.00
			09/30/2019	1.403864	365,428.13	100.676000	SUNGARD	-2,994.53
82461	CCCSIG GOV US TREAS	912828SM3	03/27/2015	1.000000	1,430,000.00	1,432,230.80	3,633.61	0.00
			03/31/2017	.622165	1,437,700.61	100.156000	SUNGARD	-5,469.81
82512	RM GOV US TREASURY	912828ST8	04/15/2015	1.250000	5,000,000.00	4,968,150.00	10,645.60	0.00
			04/30/2019	1.138894	5,021,875.00	99.363000	SUNGARD	-53,725.00
82544	CCCSIG GOV US TREAS	912828UU2	04/30/2015	.750000	515,000.00	510,390.75	981.46	0.00
			03/31/2018	.874966	513,232.55	99.105000	SUNGARD	-2,841.80
82577	CCCCD GOV US TREAS	912828ND8	05/29/2015	3.500000	240,000.00	258,019.20	1,084.62	0.00
			05/15/2020	1.503393	262,828.13	107.508000	SUNGARD	-4,808.93
82597	CCCSIG GOV US TREAS	912828QY9	07/06/2015	2.250000	945,000.00	969,655.05	8,897.89	0.00
			07/31/2018	1.111402	976,449.50	102.609000	SUNGARD	-6,794.45
82670	CCCSIG GOV US TREAS	912828K25	08/21/2015	.750000	4,000,000.00	3,961,240.00	6,393.44	0.00
			04/15/2018	.921899	3,982,031.25	99.031000	SUNGARD	-20,791.25
82679	CCCCD GOV US TREASU	912828VJ6	09/03/2015	1.875000	195,000.00	196,363.05	10.04	0.00
			06/30/2020	1.499897	198,389.65	100.699000	SUNGARD	-2,026.60
82710	CCCCD GOV US TREASU	912828UU2	09/29/2015	.750000	1,700,000.00	1,684,785.00	3,239.74	0.00



Inventory by Market Value

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As Of Date: 12/31/2015

Date Basis: Settlement

Run: 01/11/2016 09:57:34 AM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
			03/31/2018	.860670	1,695,351.56	99.105000	SUNGARD	-10,566.56
82711	CCCCD GOV US TREASU	912828SM3	09/29/2015	1.000000	1,680,000.00	1,682,620.80	4,268.85	0.00
			03/31/2017	.545225	1,691,418.75	100.156000	SUNGARD	-8,797.95
82754	CCCSIG GOV US TREAS	912828RH5	10/14/2015	1.375000	3,920,000.00	3,932,269.60	13,695.90	0.00
			09/30/2018	.940653	3,971,674.25	100.313000	SUNGARD	-37,342.90
82755	CCCCD GOV US TREASU	912828F39	10/14/2015	1.750000	185,000.00	186,250.60	822.64	0.00
			09/30/2019	1.230157	188,831.07	100.676000	SUNGARD	-2,456.63
82786	CCCCD GOV US TREAS	912828UQ1	11/09/2015	1.250000	120,000.00	118,035.60	506.87	0.00
			02/29/2020	1.550966	118,788.46	98.363000	SUNGARD	-464.40
82789	CCCSIG GOV US TREAS	912828WD8	11/09/2015	1.250000	2,000,000.00	1,997,180.00	4,258.24	0.00
			10/31/2018	1.148190	2,006,555.63	99.859000	SUNGARD	-8,757.50
82819	CCCSIG GOV US TREAS	912828L40	12/04/2015	1.000000	6,250,000.00	6,205,562.50	18,543.95	0.00
			09/15/2018	1.151627	6,237,857.35	99.289000	SUNGARD	-18,558.59
82820	CCCCD GOV US TREASU	912828VF4	12/04/2015	1.375000	195,000.00	192,197.85	234.42	0.00
			05/31/2020	1.560386	193,467.78	98.563000	SUNGARD	-1,240.63
82877	CCCSIG GOV US TREAS	912828UU2	12/30/2015	.750000	1,375,000.00	1,362,693.75	2,620.39	0.00
			03/31/2018	1.148216	1,365,425.37	99.105000	SUNGARD	-167.58
		Subtotal		1.075011	37,620,000.00	37,498,251.55	91,938.20	5,223.23
				1.014707	37,709,584.04	99.676373		-197,133.94

Inv Type: 22 FEDERAL HOME LOAN BANKS

80648	RM GOV FHLB NOTES	313373SZ6	06/11/2012	2.125000	1,895,000.00	1,907,222.75	2,349.01	0.00
			06/10/2016	.760030	1,996,647.80	100.645000	SUNGARD	-89,425.05
80662	RM GOV FHLB NOTES	313373SZ6	06/20/2012	2.125000	2,840,000.00	2,858,318.00	3,520.42	0.00
			06/10/2016	.745089	2,993,104.40	100.645000	SUNGARD	-134,786.40
80907	WT GOV FHLB NOTES	313380EC7	10/10/2012	.750000	170,000.00	168,915.40	400.22	0.00
			09/08/2017	.790076	169,671.90	99.362000	SUNGARD	-756.50
82000	RM GOV FHLB NOTES	313379VE6	06/02/2014	1.010000	2,875,000.00	2,876,638.75	967.92	0.00
			06/19/2017	.850065	2,888,800.00	100.057000	SUNGARD	-12,161.25
82012	RM GOV FEDERAL HOME	3130A2C61	06/13/2014	.375000	2,500,000.00	2,498,475.00	546.87	3,425.17
			06/10/2016	.475000	2,495,049.83	99.939000	SUNGARD	0.00
82038	RM GOV FHLB NOTES	313379DT3	07/15/2014	1.250000	6,205,000.00	6,200,098.05	4,955.38	27,984.55
			06/08/2018	1.390090	6,172,113.50	99.921000	SUNGARD	0.00
82053	RM GOV FHLB NOTES	313379DT3	07/28/2014	1.250000	3,000,000.00	2,997,630.00	2,395.83	15,630.00
			06/08/2018	1.410094	2,982,000.00	99.921000	SUNGARD	0.00
82122	GOV FHLB NOTES	3130A33J1	09/19/2014	1.200000	5,000,000.00	5,013,150.00	17,000.00	13,150.00



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			09/19/2017	1.200000	5,000,000.00	100.263000	SUNGARD	0.00
82187	GOV FHLB NOTES	3130A3CE2	11/05/2014	.625000	10,000,000.00	9,995,300.00	13,368.06	0.00
			10/14/2016	.572077	10,010,200.00	99.953000	SUNGARD	-14,900.00
82189	RM GOV FHLB NOTES	3130A3EW0	11/07/2014	.500000	2,500,000.00	2,494,275.00	520.82	550.00
			12/16/2016	.620043	2,493,725.00	99.771000	SUNGARD	0.00
82255	GOV FHLB NOTES	3130A3PC2	12/12/2014	.650000	5,000,000.00	4,989,750.00	1,715.28	0.00
			12/12/2016	.720127	4,993,050.00	99.795000	SUNGARD	-3,300.00
82256	RM GOV FHLB NOTES	3130A3Q64	12/12/2014	.700000	3,500,000.00	3,496,815.00	1,293.06	0.00
			12/12/2016	.670252	3,502,065.00	99.909000	SUNGARD	-5,250.00
82271	GOV FHLB NOTES	3130A3Q64	12/23/2014	.700000	5,000,000.00	4,995,450.00	1,847.22	2,300.00
			12/12/2016	.770206	4,993,150.00	99.909000	SUNGARD	0.00
82275	GOV FHLB NOTES	3130A3TA2	12/30/2014	1.000000	10,000,000.00	9,998,700.00	37,777.78	0.00
			08/15/2017	1.000000	10,000,000.00	99.987000	SUNGARD	-1,300.00
82280	RM GOV FHLB NOTES	3130A3HF4	12/29/2014	1.125000	4,500,000.00	4,497,705.00	3,234.39	4,905.00
			12/08/2017	1.180284	4,492,800.00	99.949000	SUNGARD	0.00
82281	GOV FHLB NOTES	3130A3UR3	01/06/2015	.750000	10,000,000.00	10,005,200.00	36,458.33	5,200.00
			01/06/2017	.750000	10,000,000.00	100.052000	SUNGARD	0.00
82315	CCCCD GOV FHLB NOTE	313371PV2	01/21/2015	1.625000	6,165,000.00	6,210,621.00	6,122.18	0.00
			12/09/2016	.571735	6,286,450.50	100.740000	SUNGARD	-75,829.50
82316	CCCCD GOV FHLB NOTE	3130A2T97	01/21/2015	.500000	765,000.00	763,653.60	988.13	0.00
			09/28/2016	.470201	765,382.50	99.824000	SUNGARD	-1,728.90
82321	CCCCD GOV FHLB NOTE	3130A2T97	01/21/2015	.500000	11,470,000.00	11,449,812.80	14,815.42	0.00
			09/28/2016	.470153	11,475,735.00	99.824000	SUNGARD	-25,922.20
82322	CCCCD GOV FHLB NOTE	313371PV2	01/21/2015	1.625000	19,275,000.00	19,417,635.00	19,141.17	0.00
			12/09/2016	.571735	19,654,717.50	100.740000	SUNGARD	-237,082.50
82400	RM GOV FHLB NOTES	3133782M2	02/25/2015	1.500000	5,000,000.00	4,996,750.00	23,541.67	0.00
			03/08/2019	1.415035	5,016,600.00	99.935000	SUNGARD	-19,850.00
82408	GOV FHLB NOTES	3130A4GJ5	03/04/2015	1.125000	10,000,000.00	9,973,900.00	20,625.00	0.00
			04/25/2018	1.155323	9,990,700.00	99.739000	SUNGARD	-16,800.00
82419	GOV FHLB NOTES	3130A4K27	03/09/2015	.720000	10,000,000.00	9,978,300.00	23,000.00	0.00
			03/06/2017	.802655	9,983,700.00	99.783000	SUNGARD	-5,400.00
82437	RM GOV FHLB NOTES	3133782N0	03/16/2015	.875000	3,000,000.00	2,997,870.00	8,093.75	0.00
			03/10/2017	.739127	3,008,010.00	99.929000	SUNGARD	-10,140.00
82438	RM GOV FHLB NOTES	313382K85	03/16/2015	.450000	1,995,000.00	1,995,179.55	2,568.57	0.00
			03/18/2016	.330364	1,997,394.00	100.009000	SUNGARD	-2,214.45
82450	CCCSIG GOV FHLB	3130A4QV7	03/24/2015	.840000	1,600,000.00	1,597,648.00	3,621.33	0.00
			03/24/2017	.840000	1,600,000.00	99.853000	SUNGARD	-2,352.00



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82451	CCCCD GOV FHLB	3130A4QV7	03/24/2015	.840000	165,000.00	164,757.45	373.45	0.00
			03/24/2017	.840000	165,000.00	99.853000	SUNGARD	-242.55
82503	PW GOV FHLB NOTES	3130A4ZY1	04/21/2015	.250000	1,610,000.00	1,609,211.10	793.82	16.10
			04/20/2016	.300251	1,609,195.00	99.951000	SUNGARD	0.00
82550	GOV FHLB NOTES	3130A57K9	05/04/2015	1.000000	10,000,000.00	9,915,700.00	15,833.33	0.00
			05/04/2018	1.050244	9,985,200.00	99.157000	SUNGARD	-69,500.00
82552	GOV FHLB NOTES	3130A5DD8	05/07/2015	.720000	10,000,000.00	9,978,600.00	7,000.00	0.00
			05/26/2017	.720000	10,000,000.00	99.786000	SUNGARD	-21,400.00
82561	CCCSIG GOV FHLB	3130A5EP0	05/15/2015	.625000	1,430,000.00	1,423,307.60	769.62	0.00
			05/30/2017	.666017	1,428,813.10	99.532000	SUNGARD	-5,505.50
82579	GOV FHLB NOTES	3130A5HF9	06/01/2015	.730000	10,000,000.00	9,966,400.00	202.74	0.00
			06/30/2017	.730000	10,000,000.00	99.664000	SUNGARD	-33,600.00
82582	RM GOV FHLB NOTES	313379EE5	06/08/2015	1.625000	2,500,000.00	2,508,000.00	1,918.40	2,000.00
			06/14/2019	1.563094	2,506,000.00	100.320000	SUNGARD	0.00
82583	GOV FHLB NOTES	3130A5NC9	06/11/2015	1.300000	5,000,000.00	4,968,350.00	11,013.91	0.00
			10/30/2018	1.300000	5,000,000.00	99.367000	SUNGARD	-31,650.00
82590	GOV FHLB NOTES	3130A5JD2	06/29/2015	1.100000	10,000,000.00	9,948,800.00	611.11	0.00
			06/29/2018	1.100000	10,000,000.00	99.488000	SUNGARD	-51,200.00
82619	CLT GOV FHLB NOTES	3133834R9	07/10/2015	.375000	250,000.00	249,687.50	18.23	0.00
			06/24/2016	.330927	250,105.00	99.875000	SUNGARD	-417.50
82637	CCCSIG GOV FHLB	3130A62S5	07/24/2015	.750000	295,000.00	293,522.05	755.96	0.00
			08/28/2017	.858202	294,439.27	99.499000	SUNGARD	-917.22
82664	GOV FHLB NOTES	3130A6B63	08/14/2015	1.200000	10,000,000.00	9,964,400.00	45,666.67	0.00
			08/14/2018	1.200000	10,000,000.00	99.644000	SUNGARD	-35,600.00
82669	CCCSIG GOV FHLB	3130A5EP0	08/21/2015	.625000	1,000,000.00	995,320.00	538.19	0.00
			05/30/2017	.692495	998,810.00	99.532000	SUNGARD	-3,490.00
82694	RM GOV FHLB NOTES	313380FB8	09/21/2015	1.375000	2,500,000.00	2,470,400.00	10,312.50	0.00
			09/13/2019	1.400130	2,498,338.89	98.816000	SUNGARD	-27,175.00
82781	GOV FHLB NOTES	3130A6RC3	11/04/2015	1.150000	5,000,000.00	4,968,150.00	9,104.17	0.00
			11/02/2018	1.150000	5,000,000.00	99.363000	SUNGARD	-31,850.00
82848	GOV FHLB NOTES	3130A6SW8	12/21/2015	1.000000	10,000,000.00	9,975,100.00	3,333.34	0.00
			12/19/2017	1.035037	9,993,655.56	99.751000	SUNGARD	-18,000.00
82875	GOV FHLB NOTES	3130A3HF4	12/30/2015	1.125000	10,000,000.00	9,994,900.00	7,187.50	0.00
			12/08/2017	1.150014	10,002,075.00	99.949000	SUNGARD	-300.00
Subtotal				1.027898	234,005,000.00	233,769,618.60	366,300.75	75,160.82
				.893674	234,692,698.75	99.899412		-990,046.52



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Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSO								
80020	WT GOV FNMA NOTES	3135G0CM3	11/09/2011	1.250000	173,000.00	173,626.26	558.65	0.00
			09/28/2016	1.160000	173,736.98	100.362000	SUNGARD	-110.72
80281	RM GOV FNMA NOTES	3135G0AL7	01/23/2012	2.250000	4,035,000.00	4,049,404.95	26,731.88	0.00
			03/15/2016	1.000170	4,239,211.35	100.357000	SUNGARD	-189,806.40
80833	RM GOV FNMA NOTES	3135G0CM3	09/14/2012	1.250000	4,703,000.00	4,720,024.86	15,186.77	0.00
			09/28/2016	.615791	4,821,797.78	100.362000	SUNGARD	-101,772.92
81230	WT GOV FNMA NOTES	3135G0TG8	02/21/2013	.875000	165,000.00	163,917.60	573.49	0.00
			02/08/2018	.970000	164,242.02	99.344000	SUNGARD	-324.42
81361	RM GOV FEDERAL NATL	3135G0JA2	04/15/2013	1.125000	3,900,000.00	3,906,435.00	7,800.01	0.00
			04/27/2017	.600233	3,981,432.00	100.165000	SUNGARD	-74,997.00
81449	GOV FNMA CALLABLE M	3136G1M63	05/22/2013	.750000	10,000,000.00	10,001,300.00	8,125.00	1,300.00
			05/22/2018	.750000	10,000,000.00	100.013000	SUNGARD	0.00
81478	AUHSO GOV FNMA NOTE	3135G0WJ8	06/07/2013	.875000	200,000.00	198,126.00	194.44	1,150.00
			05/21/2018	1.190082	196,976.00	99.063000	SUNGARD	0.00
81484	GOV FNMA CALLABLE M	3136G1MU0	06/12/2013	1.000000	5,000,000.00	5,005,050.00	2,638.89	7,100.00
			06/12/2018	1.013910	4,997,950.00	100.101000	SUNGARD	0.00
81538	WT GOV FNMA NOTES	3135G0WJ8	07/17/2013	.875000	164,000.00	162,463.32	159.44	2,933.96
			05/21/2018	1.459815	159,529.36	99.063000	SUNGARD	0.00
81889	AUHSO GOV FNMA NOTE	3135G0ZA4	04/01/2014	1.875000	377,000.00	382,059.34	2,591.88	3,660.67
			02/19/2019	1.795148	378,398.67	101.342000	SUNGARD	0.00
81890	AUHSO GOV FNMA NOTE	3135G0ZA4	04/01/2014	1.875000	6,959,000.00	7,052,389.78	47,843.15	67,571.89
			02/19/2019	1.795148	6,984,817.89	101.342000	SUNGARD	0.00
81941	GOV FNMA NOTE	3135G0MZ3	04/17/2014	.875000	10,000,000.00	9,965,900.00	29,895.83	25,100.00
			08/28/2017	1.054521	9,940,800.00	99.659000	SUNGARD	0.00
81999	MDUSD GOV FNMA NOTE	3135G0ZB2	05/21/2014	.750000	49,000.00	48,860.84	72.48	0.00
			04/20/2017	.740235	49,013.72	99.716000	SUNGARD	-152.88
82005	CCCCD GOV FNMA	3135G0YT4	06/05/2014	1.625000	115,000.00	115,837.20	176.49	164.45
			11/27/2018	1.489435	115,672.75	100.728000	SUNGARD	0.00
82087	CCCCD GOV FNMA NOTE	3135G0ZL0	08/25/2014	1.000000	130,000.00	129,707.50	339.44	171.60
			09/27/2017	1.117972	129,535.90	99.775000	SUNGARD	0.00
82114	CCCSIG GOV FNMA NOT	3135G0JA2	09/08/2014	1.125000	555,000.00	555,915.75	1,109.99	0.00
			04/27/2017	.895628	558,307.80	100.165000	SUNGARD	-2,392.05
82119	WT GOV FNMA NOTES	3135G0ZG1	09/12/2014	1.750000	166,000.00	166,876.48	879.57	1,978.72
			09/12/2019	1.889799	164,897.76	100.528000	SUNGARD	0.00
82156	CCCCD GOV FNMA	3135G0YT4	10/23/2014	1.625000	125,000.00	125,910.00	191.85	0.00



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82236	CCCCD GOV FNMA BENC	3135G0ZY2	11/27/2018	1.385424	126,187.50	100.728000	SUNGARD	-277.50
			12/03/2014	1.750000	100,000.00	100,513.00	170.14	0.00
			11/26/2019	1.612998	100,653.00	100.513000	SUNGARD	-140.00
82257	RM GOV FNMA NOTES	3135G0YT4	12/12/2014	1.625000	6,010,000.00	6,053,752.80	9,223.69	0.00
			11/27/2018	1.380107	6,066,494.00	100.728000	SUNGARD	-12,741.20
82314	CCCCD GOV FNMA	3135G0XP3	01/21/2015	.375000	5,635,000.00	5,628,181.65	10,330.83	0.00
			07/05/2016	.397750	5,633,140.45	99.879000	SUNGARD	-4,958.80
82320	CCCCD GOV FNMA	3135G0XP3	01/21/2015	.375000	12,440,000.00	12,424,947.60	22,806.67	0.00
			07/05/2016	.397750	12,435,894.80	99.879000	SUNGARD	-10,947.20
82381	RM GOV FNMA NOTES	3136FTS67	02/09/2015	1.700000	6,000,000.00	6,026,820.00	35,133.33	0.00
			02/27/2019	1.329281	6,087,180.00	100.447000	SUNGARD	-60,360.00
82436	WT GOV FNMA NOTES	3135G0A78	03/16/2015	1.625000	170,000.00	169,359.10	1,227.78	0.00
			01/21/2020	1.627650	169,977.90	99.623000	SUNGARD	-618.80
82570	GOV FNMA NOTES CALL	3136G2K71	05/27/2015	1.250000	10,000,000.00	10,015,400.00	12,499.96	15,400.00
			05/25/2018	1.250000	10,000,000.00	100.154000	SUNGARD	0.00
82678	CCCCD GOV FNMA BENC	3135G0E58	09/01/2015	1.125000	130,000.00	129,170.60	292.50	0.00
			10/19/2018	1.177919	129,789.40	99.362000	SUNGARD	-618.80
82707	CCCCD GOV FNMA	3135G0RT2	09/29/2015	.875000	1,700,000.00	1,691,840.00	454.52	0.00
			12/20/2017	.793128	1,703,060.00	99.520000	SUNGARD	-11,220.00
82708	CCCCD GOV FNMA	3135G0ZL0	09/29/2015	1.000000	1,680,000.00	1,676,220.00	4,386.66	0.00
			09/27/2017	.723255	1,689,282.93	99.775000	SUNGARD	-12,969.60
82709	CCCCD GOV FNMA	31398ADM1	09/29/2015	5.375000	1,550,000.00	1,646,224.00	4,397.05	0.00
			06/12/2017	.642309	1,674,015.50	106.208000	SUNGARD	-27,791.50
			Subtotal	1.178540	92,231,000.00	92,486,233.63	245,992.38	126,531.29
				.952126	92,871,995.46	100.276733		-512,199.79

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

82344	CCCSIG GOV FNMA ACE	3136AMKW8	01/30/2015	1.626000	440,000.00	444,396.70	596.20	0.00
			02/25/2018	1.293773	444,396.70	100.999250	BOOK	0.00
82545	CCCSIG GOV FNMA-ACE	3136ANJY4	04/30/2015	1.550000	385,000.00	388,848.61	497.30	0.00
			04/01/2018	1.201381	388,848.61	100.999639	BOOK	0.00
82778	CCCCD ABS FNMA SRS	3136AQDQ0	10/30/2015	1.646000	115,000.00	116,151.60	157.74	0.00
			09/25/2019	1.382287	116,151.60	101.001391	BOOK	0.00
82814	CCCCD GOV FNMA SRS	3136AQSW1	11/30/2015	1.898080	65,000.00	65,649.99	102.82	0.00
			01/25/2019	1.572772	65,649.99	100.999985	BOOK	0.00
			Subtotal	1.616771	1,005,000.00	1,015,046.90	1,354.06	0.00



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				1.184831	1,015,046.90	100.999692		0.00

Inv Type: 27 FEDERAL FARM CREDIT BANKS

80522	RM GOV FFCB NOTES	3133EAJU3	04/13/2012	1.050000	4,040,000.00	4,046,181.20	10,958.50	0.00
			03/28/2016	.810254	4,077,652.80	100.153000	SUNGARD	-31,471.60
80543	RM GOV FFCB NOTES	3133EAJU3	04/20/2012	1.050000	3,957,000.00	3,963,054.21	10,733.37	0.00
			03/28/2016	.790000	3,996,818.30	100.153000	SUNGARD	-33,764.09
80718	RM GOV FFCB NOTES	3133EAXG8	07/23/2012	.650000	2,494,000.00	2,495,321.82	7,610.16	0.00
			07/12/2016	.600206	2,498,863.30	100.053000	SUNGARD	-3,541.48
81479	AUHSO GOV FFCB NOTE	3133ECPT5	06/07/2013	.650000	200,000.00	198,944.00	158.89	30.00
			05/17/2017	.790074	198,914.00	99.472000	SUNGARD	0.00
81579	RM GOV FFCB NOTES	3133ECWV2	08/20/2013	.875000	2,505,000.00	2,507,304.60	1,461.24	10,170.30
			12/07/2016	.972048	2,497,134.30	100.092000	SUNGARD	0.00
81958	GOV FEDERAL FARM CR	3133EDKJ0	05/01/2014	.700000	5,000,000.00	4,990,100.00	5,833.33	0.00
			11/01/2016	.700000	5,000,000.00	99.802000	SUNGARD	-9,900.00
82137	GOV FFCB NOTES	3133EDXA5	10/10/2014	1.150000	10,000,000.00	10,006,100.00	25,875.00	8,100.00
			10/10/2017	1.156802	9,998,000.00	100.061000	SUNGARD	0.00
82185	RM GOV FFCB NOTES	3133EDYB2	11/04/2014	1.500000	2,000,000.00	1,990,920.00	13,750.00	620.00
			01/16/2019	1.620035	1,990,300.00	99.546000	SUNGARD	0.00
82195	GOV FFCB NOTES	3133EEBU3	11/18/2014	.600000	10,000,000.00	9,975,600.00	7,833.33	0.00
			11/14/2016	.600000	10,000,000.00	99.756000	SUNGARD	-24,400.00
82218	GOV FFCB NOTES	3133EEDQ0	12/01/2014	.580000	5,000,000.00	4,996,600.00	2,416.67	0.00
			12/01/2016	.590074	4,999,000.00	99.932000	SUNGARD	-2,400.00
82259	GOV FFCB NOTES	3133EEFA3	12/15/2014	.720000	10,000,000.00	9,989,200.00	3,200.00	0.00
			12/15/2016	.720000	10,000,000.00	99.892000	SUNGARD	-10,800.00
82318	CCCCD GOV FFCB AGEN	3133EEKM1	01/21/2015	.300000	3,040,000.00	3,041,094.40	2,533.33	1,386.24
			03/21/2016	.308272	3,039,708.16	100.036000	SUNGARD	0.00
82323	CCCCD GOV FFCB AGEN	3133EEKM1	01/21/2015	.300000	10,160,000.00	10,163,657.60	8,466.67	4,632.96
			03/21/2016	.308272	10,159,024.64	100.036000	SUNGARD	0.00
82380	GOV FFCB NOTES	3133EEKB5	02/09/2015	1.000000	10,000,000.00	9,974,600.00	44,166.67	2,700.00
			01/22/2018	1.096935	9,971,900.00	99.746000	SUNGARD	0.00
82382	RM GOV FFCB NOTES	3133EELZ1	02/09/2015	1.000000	5,000,000.00	4,973,950.00	12,777.76	0.00
			03/29/2018	1.130145	4,980,000.00	99.479000	SUNGARD	-6,050.00
82472	GOV FFCB NOTES	3133EEWH9	04/02/2015	1.000000	10,000,000.00	9,973,400.00	24,722.22	0.00
			04/02/2018	1.000000	10,000,000.00	99.734000	SUNGARD	-26,600.00
82671	RM GOV FFCB NOTES	3133EE5S5	08/25/2015	1.500000	1,000,000.00	991,420.00	6,083.33	0.00



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			08/05/2019	1.350014	1,006,573.33	99.142000	SUNGARD	-14,320.00
82672	RM GOV FFCB NOTES	3133EE5S5	08/25/2015	1.500000	3,000,000.00	2,974,260.00	18,250.00	0.00
			08/05/2019	1.350014	3,019,720.00	99.142000	SUNGARD	-42,960.00
82683	WT GOV FFCB NOTES	3133EE5Z9	09/11/2015	1.750000	170,000.00	168,957.90	1,214.79	0.00
			08/04/2020	1.730194	170,462.16	99.387000	SUNGARD	-1,198.50
82691	GOV FFCB NOTES	3133EFCY1	09/14/2015	.780000	5,000,000.00	4,980,050.00	11,591.67	0.00
			09/14/2017	.810304	4,997,000.00	99.601000	SUNGARD	-16,950.00
82692	GOV FFCB NOTES	3133EFCY1	09/16/2015	.780000	5,000,000.00	4,980,050.00	11,591.67	0.00
			09/14/2017	.860067	4,992,316.67	99.601000	SUNGARD	-12,050.00
82785	GOV FFCB NOTES	3133EFNF0	11/06/2015	1.080000	5,000,000.00	4,996,450.00	8,250.00	0.00
			11/06/2018	1.104126	4,996,450.00	99.929000	BOOK	0.00
82796	GOV FFCB NOTES	3133EFPH4	11/17/2015	.930000	10,000,000.00	9,963,500.00	11,366.67	0.00
			11/17/2017	.930000	10,000,000.00	99.635000	SUNGARD	-36,500.00
82817	GOV FFCB NOTES	3133EFRQ2	12/03/2015	1.300000	10,000,000.00	10,000,000.00	10,111.11	0.00
			12/03/2018	1.300000	10,000,000.00	100.000000	BOOK	0.00
82818	GOV FFCB NOTES	3133EFRQ2	12/03/2015	1.300000	10,000,000.00	9,998,500.00	10,111.11	0.00
			12/03/2018	1.305115	9,998,500.00	99.985000	BOOK	0.00
82846	GOV FFCB NOTES	3133EFSJ7	12/18/2015	1.300000	20,000,000.00	19,926,600.00	12,277.78	0.00
			12/14/2018	1.415191	19,935,688.89	99.633000	SUNGARD	-6,200.00
82847	GOV FFCB NOTES	3133EFSH1	12/18/2015	1.170000	10,000,000.00	9,956,900.00	5,525.00	0.00
			06/14/2018	1.255129	9,980,500.00	99.569000	SUNGARD	-22,300.00
		Subtotal		.972891	172,566,000.00	172,222,715.73	288,870.27	27,639.50
				.993017	172,504,526.55	99.801071		-301,405.67

Inv Type: 28 FHLMC DISCOUNT NOTES

82483	RM GOV FHLMC DISC N	313396VA8	04/10/2015	.240000	249,000.00	248,811.18	441.56	0.00
			04/01/2016	.240573	248,407.38	99.924167	SUNGARD	-37.76
		Subtotal		.240000	249,000.00	248,811.18	441.56	0.00
				.240573	248,407.38	99.924169		-37.76

Inv Type: 29 FHLMC NOTES

79343	WT GOV FHLMC NOTES	3134A4ZT4	02/25/2011	4.750000	155,000.00	155,289.85	3,313.13	0.00
			01/19/2016	2.330564	172,267.00	100.187000	SUNGARD	-16,977.15
80411	WT GOV FHLMC NOT	3137EADC0	03/12/2012	1.000000	170,000.00	170,141.10	533.61	1,128.80
			03/08/2017	1.120062	169,012.30	100.083000	SUNGARD	0.00



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80900	CCCCD GOV FHLMC	3137EADL0	10/05/2012	1.000000	45,000.00	44,876.25	115.00	0.00
			09/29/2017	.764157	45,263.53	99.725000	SUNGARD	-387.28
81847	RM GOV FHLMC NOTE3S	3137EADC0	02/25/2014	1.000000	3,870,000.00	3,873,212.10	12,147.50	0.00
			03/08/2017	.780254	3,895,464.60	100.083000	SUNGARD	-22,252.50
81869	RM GOV FEDERAL HOME	3137EADP1	03/14/2014	.875000	7,061,000.00	7,011,431.78	19,564.87	52,957.50
			03/07/2018	1.250049	6,958,474.28	99.298000	SUNGARD	0.00
81870	WT GOV FEDERAL HOME	3137EADP1	03/12/2014	.875000	157,000.00	155,897.86	435.02	1,359.62
			03/07/2018	1.279731	154,538.24	99.298000	SUNGARD	0.00
82009	RM GOV FHLMC	3137EADH9	06/13/2014	1.000000	2,484,000.00	2,483,751.60	138.00	0.00
			06/29/2017	.945000	2,488,088.17	99.990000	SUNGARD	-4,336.57
82026	GOV FHLMC NOTES	3137EADL0	07/03/2014	1.000000	10,000,000.00	9,972,500.00	25,555.56	0.00
			09/29/2017	1.070130	9,977,700.00	99.725000	SUNGARD	-5,200.00
82076	CCCCD GOV FHLMC	3137EADJ5	08/14/2014	1.000000	75,000.00	74,875.50	318.75	0.00
			07/28/2017	1.001893	74,995.80	99.834000	SUNGARD	-120.30
82077	CCCCD GOV FHLMC	3137EADJ5	08/14/2014	1.000000	40,000.00	39,933.60	170.00	0.00
			07/28/2017	1.002272	39,997.77	99.834000	SUNGARD	-64.17
82078	GOV FHLMC NOTES	3137EADL0	08/11/2014	1.000000	5,000,000.00	4,986,250.00	12,777.78	0.00
			09/29/2017	1.033085	4,994,900.00	99.725000	SUNGARD	-8,650.00
82080	CCCSIG GOV FHLMC	3137EADJ5	08/14/2014	1.000000	810,000.00	808,655.40	3,442.50	0.00
			07/28/2017	1.001893	809,954.64	99.834000	SUNGARD	-1,299.24
82081	CCCSIG GOV FHLMC	3137EADJ5	08/14/2014	1.000000	465,000.00	464,228.10	1,976.25	0.00
			07/28/2017	1.002272	464,974.04	99.834000	SUNGARD	-745.94
82312	AUHSO GOV FHLMC NOT	3134G3ZW3	01/21/2015	1.200000	2,486,000.00	2,470,586.80	11,849.93	0.00
			08/08/2018	1.200000	2,486,000.00	99.380000	SUNGARD	-15,413.20
82313	AUHSO GOV FHLMC NOT	3134G3ZW3	01/21/2015	1.200000	110,000.00	109,318.00	524.33	0.00
			08/08/2018	1.200000	110,000.00	99.380000	SUNGARD	-682.00
82317	CCCCD GOV FREDDIE M	3137EADC0	01/21/2015	1.000000	19,555,000.00	19,571,230.65	61,380.97	0.00
			03/08/2017	.643501	19,702,249.15	100.083000	SUNGARD	-131,018.50
82319	CCCCD GOV FHLMC	3137EADC0	01/21/2015	1.000000	9,485,000.00	9,492,872.55	29,772.36	0.00
			03/08/2017	.643501	9,556,422.05	100.083000	SUNGARD	-63,549.50
82343	CCCSIG GOV FHLMC	3137EADC0	01/29/2015	1.000000	985,000.00	985,817.55	3,091.81	0.00
			03/08/2017	.672177	991,747.25	100.083000	SUNGARD	-5,929.70
82446	CCCCD GOV FHLMC	3137EADJ5	03/20/2015	1.000000	95,000.00	94,842.30	403.75	0.00
			07/28/2017	.853802	95,323.00	99.834000	SUNGARD	-480.70
82447	CCCSIG GOV FHLMC	3137EADJ5	03/20/2015	1.000000	4,305,000.00	4,297,853.70	18,296.25	0.00
			07/28/2017	.853802	4,319,637.00	99.834000	SUNGARD	-21,783.30
82549	GOV FHLMC NOTES	3134G6YC1	05/01/2015	.670000	10,000,000.00	9,955,700.00	5,769.40	0.00



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			05/30/2017	.710296	9,991,700.00	99.557000	SUNGARD	-36,000.00
82571	RM GOV FHLMC NOTES	3137EADG1	05/27/2015	1.750000	3,000,000.00	3,022,500.00	4,520.83	0.00
			05/30/2019	1.379985	3,043,140.00	100.750000	SUNGARD	-20,640.00
82635	CCCCD GOV FHLMC NOT	3137EADG1	07/22/2015	1.750000	100,000.00	100,750.00	150.69	0.00
			05/30/2019	1.480153	101,007.00	100.750000	SUNGARD	-257.00
82762	RM GOV FHLMC NOTES	3137EADM8	10/26/2015	1.250000	6,000,000.00	5,918,220.00	18,541.67	0.00
			10/02/2019	1.310124	5,991,200.00	98.637000	SUNGARD	-67,980.00
82807	GOV FHLMC NOTES	3134G3S50	11/23/2015	.625000	5,000,000.00	4,993,300.00	5,208.33	0.00
			11/01/2016	.625000	5,001,909.72	99.866000	SUNGARD	-6,700.00
82837	GOV FHLMC NOTES	3137EADX4	12/11/2015	1.000000	10,000,000.00	9,973,300.00	5,555.56	0.00
			12/15/2017	1.057021	9,988,680.00	99.733000	SUNGARD	-15,380.00
82838	GOV FHLMC NOTES	3137EADX4	12/15/2015	1.000000	10,000,000.00	9,973,300.00	5,555.55	0.00
			12/15/2017	1.060007	9,989,261.11	99.733000	SUNGARD	-14,850.00
82876	GOV FHLMC NOTES	3134G64W0	12/30/2015	.900000	5,007,000.00	4,993,380.96	1,001.41	0.00
			06/23/2017	1.035077	4,997,962.37	99.728000	SUNGARD	-3,705.18
		Subtotal		.986787	116,460,000.00	116,194,015.65	252,110.81	55,445.92
				.919834	116,611,869.02	99.771609		-464,402.23

Inv Type: 31 MUNICIPAL BONDS

80198	AUHSD MUNI COMPTON	204712FD0	01/03/2012	.000000	10,000.00	7,453.00	0.00	0.00
			08/01/2016	6.525847	7,453.00	74.530000	BOOK	0.00
80760	CCCCD MUNI PALO ALT	697379UA1	08/14/2012	1.402000	440,000.00	440,000.00	2,570.33	0.00
			08/01/2017	1.402000	440,000.00	100.000000	BOOK	0.00
81277	CCCSIG MUNI UNIV OF	91412GPX7	03/14/2013	.659000	1,240,000.00	1,240,000.00	1,044.15	0.00
			05/15/2016	.659000	1,240,000.00	100.000000	BOOK	0.00
81278	CCCCD MUNI UNIV OF	91412GPY5	03/14/2013	.966000	175,000.00	175,000.00	216.01	0.00
			05/15/2017	.966000	175,000.00	100.000000	BOOK	0.00
81508	AUHSD MUNI CHICAGO	167486JB6	06/27/2013	5.000000	170,000.00	189,542.34	4,250.00	0.00
			01/01/2017	1.618751	189,542.34	111.495494	BOOK	0.00
81509	AUHSD MUNI CHICAGO	167486JC4	06/27/2013	5.000000	390,000.00	421,318.77	9,750.00	0.00
			01/01/2017	2.592295	421,318.77	108.030454	BOOK	0.00
81510	AUHSD MUNI WASHINGT	93974B3K6	06/27/2013	5.000000	600,000.00	696,925.06	15,000.00	0.00
			01/01/2018	1.301222	696,925.06	116.154177	BOOK	0.00
81512	AUHSD MUNI SOUTH BE	836496NW5	06/27/2013	5.000000	505,000.00	547,506.38	11,643.06	0.00
			01/15/2016	1.616968	547,506.38	108.417105	BOOK	0.00
81514	AUHSD MUNI WICOMICO	967545R89	06/27/2013	3.500000	390,000.00	427,550.12	1,137.50	0.00



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			12/01/2018	1.638640	427,550.12	109.628236	BOOK	0.00
81632	CCCSIG MUNI UNIV OF	91412GSX4	10/02/2013	.907000	415,000.00	415,000.00	480.96	0.00
			05/15/2016	.907000	415,000.00	100.000000	BOOK	0.00
81633	CCCCD MUNI UNIV OF	91412GSZ9	10/02/2013	2.054000	195,000.00	195,000.00	511.79	0.00
			05/15/2018	2.054000	195,000.00	100.000000	BOOK	0.00
81693	CCCCD MUNI CA ST TA	13063CFD7	11/05/2013	1.250000	125,000.00	125,586.25	260.42	0.00
			11/01/2016	1.090101	125,586.25	100.469000	BOOK	0.00
81694	CCCSIG MUNI CA ST T	13063CFD7	11/05/2013	1.250000	790,000.00	793,705.10	1,645.83	0.00
			11/01/2016	1.090101	793,705.10	100.469000	BOOK	0.00
82387	CCCSIG MUNI MS ST T	605581FX0	02/18/2015	1.090000	110,000.00	110,000.00	299.75	0.00
			10/01/2017	1.090000	110,000.00	100.000000	BOOK	0.00
			Subtotal	2.493165	5,555,000.00	5,784,587.02	48,809.80	0.00
				1.286599	5,784,587.02	104.132980		0.00

Inv Type: 41 FNMA DISCOUNT NOTES

82684	RM GOV FNMA DISC	313588C29	09/11/2015	.400000	295,000.00	293,917.35	367.11	0.00
			08/15/2016	.401514	293,888.83	99.633000	SUNGARD	-338.59
			Subtotal	.400000	295,000.00	293,917.35	367.11	0.00
				.401514	293,888.83	99.633000		-338.59

Inv Type: 42 FARM CREDIT DISCOUNT NOTES

82680	DCD GOV FFCB DISCOU	313312E30	09/04/2015	.430000	1,100,000.00	1,095,377.56	1,563.53	0.00
			09/01/2016	.431873	1,095,230.58	99.579778	SUNGARD	-1,416.55
82813	RM GOV FFCB DISC	313312P95	12/01/2015	.600000	370,000.00	367,931.70	191.17	0.00
			11/18/2016	.603550	367,823.17	99.441000	SUNGARD	-82.64
			Subtotal	.472739	1,470,000.00	1,463,309.26	1,754.70	0.00
				.475034	1,463,053.75	99.544848		-1,499.19

Inv Type: 43 FHLB DISCOUNT NOTES

82383	RM GOV FHLB DISCOUN	313384SW0	02/10/2015	.290000	997,000.00	996,837.99	2,610.21	151.21
			02/09/2016	.290853	994,076.57	99.983750	SUNGARD	0.00
			Subtotal	.290000	997,000.00	996,837.99	2,610.21	151.21
				.290853	994,076.57	99.983750		0.00



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Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
Inv Type: 50 AUTO ABS FXD-M 30/360								
82341	CCCSIG CORP HONDA A	43814KAB7	01/28/2015	.700000	317,150.92	317,134.37	98.67	0.00
			06/15/2017	.704310	317,134.37	99.994782	BOOK	0.00
82409	CCCSIG AB TOYOTA AU	89236WAB4	03/04/2015	.710000	520,648.23	520,643.29	164.30	0.00
			07/17/2017	.710792	520,643.29	99.999051	BOOK	0.00
82502	CCCSIG ABS NAROT 20	65477UAC4	04/14/2015	1.050000	845,000.00	844,822.38	394.33	0.00
			10/15/2019	1.059409	844,822.38	99.978980	BOOK	0.00
82636	CCCSIG ABS NISSAN A	65475WAD0	07/22/2015	1.340000	820,000.00	819,934.81	488.36	0.00
			03/16/2020	1.343408	819,934.81	99.992050	BOOK	0.00
82665	CCCSIG ABS HONDA 20	43814MAC1	08/19/2015	1.270000	455,000.00	454,994.40	208.67	0.00
			04/18/2019	1.270662	454,994.40	99.998769	BOOK	0.00
			Subtotal	1.066860	2,957,799.15	2,957,529.25	1,354.33	0.00
				1.071196	2,957,529.25	99.990875		0.00

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

82448	CCCSIG AB CITIBANK	17305EFN0	03/20/2015	1.020000	600,000.00	599,179.69	2,193.00	0.00
			02/22/2019	1.083588	599,179.69	99.863282	BOOK	0.00
			Subtotal	1.020000	600,000.00	599,179.69	2,193.00	0.00
				1.083588	599,179.69	99.863282		0.00

Inv Type: 71 COMMERCIAL PAPER DISCOUNT

82557	PW CP TOYOTA MOTOR	89233GB54	05/12/2015	.360000	500,000.00	499,815.28	1,170.00	0.00
			02/05/2016	.360971	498,655.00	99.963056	SUNGARD	-9.72
82657	CP UBS FINANCIAL SE	90262CAU1	08/06/2015	.470000	25,000,000.00	24,992,875.00	48,305.56	1,687.50
			01/28/2016	.471076	24,942,881.94	99.971500	SUNGARD	0.00
82666	CCCSIG CP JPM SECUR	46640PEG4	08/21/2015	.680000	2,000,000.00	1,996,146.67	5,024.44	1,284.45
			05/16/2016	.683473	1,989,837.78	99.807333	SUNGARD	0.00
82667	PW CP UBS FINANCE D	90262CBH9	08/24/2015	.540000	500,000.00	499,751.94	975.00	104.44
			02/17/2016	.541438	498,672.50	99.950389	SUNGARD	0.00
82668	CP UBS FINANCE DE	90262CBH9	08/24/2015	.540000	500,000.00	499,751.94	975.00	104.44
			02/17/2016	.541438	498,672.50	99.950389	SUNGARD	0.00
82677	PW CP UBS FINANCE D	90262CC13	09/01/2015	.550000	1,750,000.00	1,748,775.00	3,261.80	379.17
			03/01/2016	.551533	1,745,134.03	99.930000	SUNGARD	0.00
82695	CCCCD CP JPMSCC	46640PFH1	09/22/2015	.650000	3,950,000.00	3,940,599.00	7,203.26	2,580.65



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			06/17/2016	.653172	3,930,815.09	99.762000	SUNGARD	0.00
82696	CCCCD CP BK OF TOKY	06538BCM3	09/22/2015	.510000	3,950,000.00	3,946,313.33	5,651.79	790.00
			03/21/2016	.511311	3,939,871.54	99.906667	SUNGARD	0.00
82698	CCCCD CP JPMSCC	46640PFH1	09/22/2015	.650000	1,995,000.00	1,990,251.90	3,638.10	1,303.40
			06/17/2016	.653172	1,985,310.40	99.762000	SUNGARD	0.00
82699	CCCCD CP BK OF TOKY	06538BCM3	09/22/2015	.510000	1,995,000.00	1,993,138.00	2,854.51	399.00
			03/21/2016	.511311	1,989,884.49	99.906667	SUNGARD	0.00
82704	CP SOCIETE GENERALE	83369BA48	09/29/2015	.275000	30,000,000.00	29,999,050.00	21,541.67	0.00
			01/04/2016	.275204	29,977,770.83	99.996833	SUNGARD	-262.50
82735	CP ABBEY NATIONAL	00280NBA7	10/07/2015	.340000	25,000,000.00	24,989,444.44	20,305.56	0.00
			02/10/2016	.340405	24,970,250.00	99.957778	SUNGARD	-1,111.12
82758	CP SOCIETE GENERALE	83369BBR6	10/20/2015	.315000	25,000,000.00	24,985,486.11	15,968.75	0.00
			02/25/2016	.315353	24,972,000.00	99.941944	SUNGARD	-2,482.64
82761	CP NORDEA BANK	65558FB12	10/26/2015	.210000	30,000,000.00	29,990,183.33	11,725.00	0.00
			02/01/2016	.210120	29,982,850.00	99.967278	SUNGARD	-4,391.67
82763	CP TOYOTA MOTOR CRE	89233GC95	10/29/2015	.310000	25,000,000.00	24,980,166.67	13,777.78	0.00
			03/09/2016	.310353	24,971,583.33	99.920667	SUNGARD	-5,194.44
82764	CP BNP PARIBAS	09659BCR9	10/29/2015	.400000	25,000,000.00	24,975,500.00	17,777.78	0.00
			03/25/2016	.400659	24,958,888.89	99.902000	SUNGARD	-1,166.67
82765	CP TOYOTA MOTOR CRE	89233GCB0	10/28/2015	.320000	20,000,000.00	19,983,666.67	11,555.56	0.00
			03/11/2016	.320384	19,976,000.00	99.918333	SUNGARD	-3,888.89
82766	CP BNP PARIBAS	09659BCV0	10/30/2015	.400000	30,000,000.00	29,969,200.00	21,000.00	0.00
			03/29/2016	.400672	29,949,666.67	99.897333	SUNGARD	-1,466.67
82767	PW CP TOYOTA MOTOR	89233GGS9	10/30/2015	.630000	500,000.00	498,160.00	551.25	0.00
			07/26/2016	.632991	497,637.50	99.632000	SUNGARD	-28.75
82768	PW CP TOYOTA MOTOR	89233GGS9	10/30/2015	.630000	6,600,000.00	6,575,712.00	7,276.50	0.00
			07/26/2016	.632991	6,568,815.00	99.632000	SUNGARD	-379.50
82769	PW CP TOYOTA MOTOR	89233GGS9	10/30/2015	.630000	500,000.00	498,160.00	551.25	0.00
			07/26/2016	.632991	497,637.50	99.632000	SUNGARD	-28.75
82770	PW CP TOYOTA MOTOR	89233GGS9	10/30/2015	.630000	500,000.00	498,160.00	551.25	0.00
			07/26/2016	.632991	497,637.50	99.632000	SUNGARD	-28.75
82771	PW CP TOYOTA MOTOR	89233GGS9	10/30/2015	.630000	250,000.00	249,080.00	275.63	0.00
			07/26/2016	.632991	248,818.75	99.632000	SUNGARD	-14.38
82772	PW CP TOYOTA MOTOR	89233GGS9	10/30/2015	.630000	500,000.00	498,160.00	551.25	0.00
			07/26/2016	.632991	497,637.50	99.632000	SUNGARD	-28.75
82773	PW CP TOYOTA MOTOR	89233GGS9	10/30/2015	.630000	250,000.00	249,080.00	275.63	0.00
			07/26/2016	.632991	248,818.75	99.632000	SUNGARD	-14.38



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82774	PW CP TOYOTA MOTOR	89233GGS9	10/30/2015	.630000	150,000.00	149,448.00	165.38	0.00
			07/26/2016	.632991	149,291.25	99.632000	SUNGARD	-8.63
82775	PW CP TOYOTA MOTOR	89233GGS9	10/30/2015	.630000	250,000.00	249,080.00	275.63	0.00
			07/26/2016	.632991	248,818.75	99.632000	SUNGARD	-14.38
82776	PW CP TOYOTA MOTOR	89233GGS9	10/30/2015	.630000	250,000.00	249,080.00	275.63	0.00
			07/26/2016	.632991	248,818.75	99.632000	SUNGARD	-14.38
82777	PW CP TOYOTA MOTOR	89233GGS9	10/30/2015	.630000	250,000.00	249,080.00	275.63	0.00
			07/26/2016	.632991	248,818.75	99.632000	SUNGARD	-14.38
82780	CP UBS FINANCE DE	90262CCU9	11/03/2015	.390000	25,000,000.00	24,974,625.00	15,979.17	0.00
			03/28/2016	.390618	24,960,458.33	99.898500	SUNGARD	-1,812.50
82790	PW CP TOYOTA MOTOR	89233GE93	11/10/2015	.520000	1,625,000.00	1,622,030.31	1,220.55	58.23
			05/09/2016	.521363	1,620,751.53	99.817250	SUNGARD	0.00
82791	CP UBS FINANCE DE	90262CCX3	11/10/2015	.420000	25,000,000.00	24,971,875.00	15,166.67	0.00
			03/31/2016	.420697	24,958,583.33	99.887500	SUNGARD	-1,875.00
82794	CP ABBEY NATIONAL T	00280NDB3	11/13/2015	.500000	20,000,000.00	19,974,750.00	13,611.11	2,805.56
			04/11/2016	.501044	19,958,333.33	99.873750	SUNGARD	0.00
82795	CP SOCIETE GENERALE	83369BDF0	11/16/2015	.390000	25,000,000.00	24,967,187.50	12,458.33	0.00
			04/15/2016	.390639	24,959,104.17	99.868750	SUNGARD	-4,375.00
82797	CP STANDARD CHARTER	85324TDF0	11/17/2015	.480000	25,000,000.00	24,967,187.50	15,000.00	2,187.50
			04/15/2016	.480962	24,950,000.00	99.868750	SUNGARD	0.00
82799	CP STANDARD CHARTER	85324TDF0	11/18/2015	.530000	25,000,000.00	24,967,187.50	16,194.44	5,833.31
			04/15/2016	.531165	24,945,159.75	99.868750	SUNGARD	0.00
82809	CP STANDARD CHARTER	85324TDU7	11/30/2015	.590000	30,000,000.00	29,955,750.00	15,733.33	13,766.67
			04/28/2016	.591454	29,926,250.00	99.852500	SUNGARD	0.00
82810	CP CREDIT AGRICOLE	22533TDR4	11/25/2015	.490000	25,000,000.00	24,964,062.50	12,590.28	3,194.44
			04/25/2016	.491016	24,948,277.78	99.856250	SUNGARD	0.00
82811	CP ABBEY NATIONAL	00280NDF4	11/25/2015	.460000	25,000,000.00	24,967,187.50	11,819.44	729.17
			04/15/2016	.460836	24,954,638.89	99.868750	SUNGARD	0.00
82815	CP ABBEY NATIONAL	00280NDE7	12/02/2015	.460000	25,000,000.00	24,967,500.00	9,583.33	722.23
			04/14/2016	.460789	24,957,194.44	99.870000	SUNGARD	0.00
82816	CP CREDIT SUISSE NY	2254EADF7	12/02/2015	.500000	25,000,000.00	24,967,187.50	10,416.67	3,645.83
			04/15/2016	.500939	24,953,125.00	99.868750	SUNGARD	0.00
82823	CP CREDIT AGRICOLE	22533TDT0	12/07/2015	.520000	25,000,000.00	24,963,437.50	9,027.78	5,687.50
			04/27/2016	.521069	24,948,722.22	99.853750	SUNGARD	0.00
82824	CP STANDARD CHARTER	85324TEB8	12/07/2015	.640000	20,000,000.00	19,962,883.33	8,888.89	9,461.11
			05/11/2016	.641780	19,944,533.33	99.814417	SUNGARD	0.00
82825	CP CREDIT SUISSE NY	2254EAEA7	12/07/2015	.580000	25,000,000.00	24,953,958.33	10,069.45	6,319.44



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			05/10/2016	.581452	24,937,569.44	99.815833	SUNGARD	0.00
82826	CP NORDEA BANK AB	65558FED3	12/08/2015	.590000	30,000,000.00	29,943,475.00	11,800.00	8,866.67
			05/13/2016	.591522	29,922,808.33	99.811583	SUNGARD	0.00
82831	CP CREDIT AGRICOLE	22533TEG7	12/09/2015	.650000	25,000,000.00	24,951,833.33	10,381.94	13,222.22
			05/16/2016	.651871	24,928,229.17	99.807333	SUNGARD	0.00
82832	CP TOYOTA MOTOR CRE	89233GER3	12/10/2015	.670000	25,000,000.00	24,948,645.83	10,236.11	16,111.11
			05/25/2016	.672089	24,922,298.61	99.794583	SUNGARD	0.00
82834	CP BK OF NOVA SCOTI	06417JET5	12/10/2015	.690000	30,000,000.00	29,937,525.00	12,650.00	22,050.00
			05/27/2016	.692242	29,902,825.00	99.791750	SUNGARD	0.00
82835	CP BNP PARIBAS	09659BEX4	12/11/2015	.710000	30,000,000.00	29,935,825.00	12,425.00	25,166.67
			05/31/2016	.712417	29,898,233.33	99.786083	SUNGARD	0.00
82836	CP BANK OF NOVA SCO	06417JEX6	12/11/2015	.660000	30,000,000.00	29,935,825.00	11,550.00	18,875.00
			05/31/2016	.662088	29,905,400.00	99.786083	SUNGARD	0.00
82839	CP BNP PARIBAS	09659BFQ8	12/16/2015	.790000	25,000,000.00	24,938,020.83	8,777.78	34,027.77
			06/24/2016	.793325	24,895,215.28	99.752083	SUNGARD	0.00
82840	CP BNP PARIBAS	09659BFD7	12/16/2015	.790000	20,000,000.00	19,953,533.33	7,022.22	25,511.11
			06/13/2016	.793133	19,921,000.00	99.767667	SUNGARD	0.00
82844	CP TOYOTA MOTOR CRE	89233GFP6	12/17/2015	.790000	10,000,000.00	9,975,350.00	3,291.67	13,533.33
			06/23/2016	.793290	9,958,525.00	99.753500	SUNGARD	0.00
82849	CCCCD CP BNP PARIBA	09659BFM7	12/21/2015	.820000	3,950,000.00	3,940,375.17	989.69	5,850.40
			06/21/2016	.823433	3,933,535.08	99.756333	SUNGARD	0.00
82850	CCCCD CP BNP PARIBA	09659BFM7	12/21/2015	.820000	1,995,000.00	1,990,138.85	499.86	2,954.81
			06/21/2016	.823432	1,986,684.18	99.756333	SUNGARD	0.00
82851	CCCSD CP ABBEY NATI	00280NGN4	12/21/2015	.740000	4,000,000.00	3,985,564.44	904.44	2,255.56
			07/22/2016	.743270	3,982,404.44	99.639111	SUNGARD	0.00
82853	CCCSD CP TOYOTA MOT	89233GGN0	12/21/2015	.840000	5,000,000.00	4,981,955.56	1,283.33	5,638.90
			07/22/2016	.844216	4,975,033.33	99.639111	SUNGARD	0.00
82861	SO CP MUFG UNION BA	62478XAR1	12/24/2015	.280000	2,200,000.00	2,199,442.67	136.89	0.00
			01/25/2016	.280072	2,199,452.44	99.974667	SUNGARD	-146.66
82862	SO CP MUFG UNION BA	62478XAR1	12/24/2015	.280000	1,200,000.00	1,199,696.00	74.67	0.00
			01/25/2016	.280073	1,199,701.33	99.974667	SUNGARD	-80.00
82863	SO CP MUFG UNION BA	62478XAR1	12/24/2015	.280000	1,200,000.00	1,199,696.00	74.67	0.00
			01/25/2016	.280073	1,199,701.33	99.974667	SUNGARD	-80.00
82864	SO CP MUFG UNION BA	62478XAR1	12/24/2015	.280000	4,300,000.00	4,298,910.67	267.56	0.00
			01/25/2016	.280069	4,298,929.78	99.974667	SUNGARD	-286.67
82865	SO CP MUFG UNION BA	62478XAR1	12/24/2015	.280000	7,300,000.00	7,298,150.67	454.22	0.00
			01/25/2016	.280068	7,298,183.12	99.974667	SUNGARD	-486.67



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82866	SO CP MUFG UNION BA	62478XAR1	12/24/2015	.280000	3,900,000.00	3,899,012.00	242.67	0.00
			01/25/2016	.280071	3,899,029.33	99.974667	SUNGARD	-260.00
82870	PW CP BNP PARIBAS	09659BAV2	12/31/2015	.360000	767,000.00	766,773.31	7.67	0.00
			01/29/2016	.360104	766,777.57	99.970444	SUNGARD	-11.93
82871	PW CP BNP PARIBAS	09659BAV2	12/31/2015	.360000	900,000.00	899,734.00	9.00	0.00
			01/29/2016	.360104	899,739.00	99.970444	SUNGARD	-14.00
82872	CP SOCIETE GENERALE	83369BGN0	12/30/2015	.770000	25,000,000.00	24,909,777.78	1,069.44	18,326.40
			07/22/2016	.773391	24,890,381.94	99.639111	SUNGARD	0.00
82873	CP RABOBANK NEDERLA	21687AFW8	12/30/2015	.810000	30,000,000.00	29,903,466.67	1,350.00	25,641.67
			06/30/2016	.813349	29,876,475.00	99.678222	SUNGARD	0.00
82874	CP NORDEA BANK AB	65558FFW0	12/30/2015	.770000	30,000,000.00	29,903,466.67	1,283.33	19,608.34
			06/30/2016	.773026	29,882,575.00	99.678222	SUNGARD	0.00
	Subtotal			.531248	955,477,000.00	953,986,318.53	498,278.19	320,684.00
				.532704	953,197,334.12	99.843986		-29,977.78

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82328	PW NCD UNION BANK O	62478TEC9	02/02/2015	.400000	500,000.00	500,100.51	1,850.00	100.51
			02/02/2016	.400000	500,000.00	100.020102	SUNGARD	0.00
82562	PW YCD BNP PARIBAS	05572NYH3	05/20/2015	.730000	2,000,000.00	2,003,038.80	9,165.56	3,038.80
			05/20/2016	.730000	2,000,000.00	100.151940	SUNGARD	0.00
82563	RM YCD BNP PARIBAS	05572NYL4	05/26/2015	.730000	1,007,000.00	1,008,595.22	4,492.34	1,595.22
			05/26/2016	.730000	1,007,000.00	100.158414	SUNGARD	0.00
82576	CCCSIG YCD NORDEA B	65558LFA5	05/29/2015	1.150000	1,950,000.00	1,950,000.00	2,180.21	0.00
			05/26/2017	1.150000	1,950,000.00	100.000000	BOOK	0.00
82614	PW NCD UNION BANK O	62478THN2	07/09/2015	.390000	4,300,000.00	4,300,150.25	8,198.67	150.25
			01/06/2016	.390000	4,300,000.00	100.003494	SUNGARD	0.00
82615	PW NCD UNION BANK O	62478THN2	07/09/2015	.390000	1,100,000.00	1,100,038.44	2,097.33	38.44
			01/06/2016	.390000	1,100,000.00	100.003494	SUNGARD	0.00
82616	PW NCD UNION BANK O	62478THN2	07/09/2015	.390000	2,000,000.00	2,000,069.88	3,813.33	69.88
			01/06/2016	.390000	2,000,000.00	100.003494	SUNGARD	0.00
82655	YCD ABBEY NATIONAL	00279H6T8	08/05/2015	.450000	25,000,000.00	25,001,498.09	46,562.50	1,498.09
			01/08/2016	.450000	25,000,000.00	100.005992	SUNGARD	0.00
82656	YCD CREDIT AGRICOLE	22533MX97	08/05/2015	.390000	25,000,000.00	25,003,640.37	40,354.17	3,640.37
			01/25/2016	.390000	25,000,000.00	100.014561	SUNGARD	0.00
82701	YCD NORDEA BANK FIN	65558LHY1	09/25/2015	.250000	25,000,000.00	25,000,388.20	17,013.89	388.20
			01/08/2016	.250000	25,000,000.00	100.001553	SUNGARD	0.00



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82702	YCD BNP PARIBAS	05572NC79	09/25/2015	.320000	25,000,000.00	25,001,456.61	21,777.78	1,456.61
			01/15/2016	.320000	25,000,000.00	100.005826	SUNGARD	0.00
82703	YCD CREDIT AGRICOLE	22533M4R9	09/28/2015	.320000	30,000,000.00	30,000,466.16	25,333.33	466.16
			01/04/2016	.320000	30,000,000.00	100.001554	SUNGARD	0.00
82705	YCD STANDARD CHARTE	85325TDV4	09/30/2015	.400000	30,000,000.00	30,010,438.29	31,000.00	10,438.29
			02/26/2016	.400000	30,000,000.00	100.034794	SUNGARD	0.00
82706	YCD CREDIT AGRICOLE	22533M4V0	09/30/2015	.300000	30,000,000.00	30,002,696.53	23,250.00	2,696.53
			01/27/2016	.300000	30,000,000.00	100.008988	SUNGARD	0.00
82720	PW YCD ABBEY NATION	00279JAK8	10/06/2015	.290000	5,190,000.00	5,190,063.36	3,637.33	63.36
			01/04/2016	.290000	5,190,000.00	100.001221	SUNGARD	0.00
82721	PW YCD ABBEY NATION	00279JAK8	10/06/2015	.290000	1,090,000.00	1,090,013.31	763.91	13.31
			01/04/2016	.290000	1,090,000.00	100.001221	SUNGARD	0.00
82722	PW YCD ABBEY NATION	00279JAK8	10/06/2015	.290000	2,100,000.00	2,100,025.64	1,471.75	25.64
			01/04/2016	.290000	2,100,000.00	100.001221	SUNGARD	0.00
82723	PW YCD ABBEY NATION	00279JAK8	10/06/2015	.290000	3,000,000.00	3,000,036.62	2,102.50	36.62
			01/04/2016	.290000	3,000,000.00	100.001221	SUNGARD	0.00
82724	PW YCD ABBEY NATION	00279JAK8	10/06/2015	.290000	3,100,000.00	3,100,037.85	2,172.58	37.85
			01/04/2016	.290000	3,100,000.00	100.001221	SUNGARD	0.00
82725	PW YCD ABBEY NATION	00279JAK8	10/06/2015	.290000	4,000,000.00	4,000,048.83	2,803.33	48.83
			01/04/2016	.290000	4,000,000.00	100.001221	SUNGARD	0.00
82726	PW YCD ABBEY NATION	00279JAK8	10/06/2015	.290000	875,000.00	875,010.68	613.23	10.68
			01/04/2016	.290000	875,000.00	100.001221	SUNGARD	0.00
82727	PW YCD ABBEY NATION	00279JAK8	10/06/2015	.290000	21,500,000.00	21,500,262.47	15,067.92	262.47
			01/04/2016	.290000	21,500,000.00	100.001221	SUNGARD	0.00
82728	PW YCD ABBEY NATION	00279JAK8	10/06/2015	.290000	5,600,000.00	5,600,068.37	3,924.67	68.37
			01/04/2016	.290000	5,600,000.00	100.001221	SUNGARD	0.00
82729	PW YCD ABBEY NATION	00279JAK8	10/06/2015	.290000	450,000.00	450,005.49	315.38	5.49
			01/04/2016	.290000	450,000.00	100.001221	SUNGARD	0.00
82730	PW YCD ABBEY NATION	00279JAK8	10/06/2015	.290000	1,750,000.00	1,750,021.36	1,226.46	21.36
			01/04/2016	.290000	1,750,000.00	100.001221	SUNGARD	0.00
82731	PW YCD ABBEY NATION	00279JAK8	10/06/2015	.290000	550,000.00	550,006.71	385.46	6.71
			01/04/2016	.290000	550,000.00	100.001221	SUNGARD	0.00
82732	PW YCD ABBEY NATION	00279JAK8	10/06/2015	.290000	3,500,000.00	3,500,042.73	2,452.92	42.73
			01/04/2016	.290000	3,500,000.00	100.001221	SUNGARD	0.00
82733	PW YCD ABBEY NATION	00279JAK8	10/06/2015	.290000	5,700,000.00	5,700,069.59	3,994.75	69.59
			01/04/2016	.290000	5,700,000.00	100.001221	SUNGARD	0.00
82734	PW YCD ABBEY NATION	00279JAK8	10/06/2015	.290000	4,500,000.00	4,500,054.94	3,153.75	54.94



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			01/04/2016	.290000	4,500,000.00	100.001221	SUNGARD	0.00
82744	PW NCD UNION BANK O	62478TKL2	10/13/2015	.360000	1,000,000.00	1,000,055.85	800.00	55.85
			04/11/2016	.360000	1,000,000.00	100.005585	SUNGARD	0.00
82745	PW NCD UNION BANK O	62478TKL2	10/13/2015	.360000	5,100,000.00	5,100,284.84	4,080.00	284.84
			04/11/2016	.360000	5,100,000.00	100.005585	SUNGARD	0.00
82746	PW NCD UNION BANK O	62478TKL2	10/13/2015	.360000	400,000.00	400,022.34	320.00	22.34
			04/11/2016	.360000	400,000.00	100.005585	SUNGARD	0.00
82747	PW NCD UNION BANK O	62478TKL2	10/13/2015	.360000	100,000.00	100,005.59	80.00	5.59
			04/11/2016	.360000	100,000.00	100.005585	SUNGARD	0.00
82748	PW NCD UNION BANK O	62478TKL2	10/13/2015	.360000	1,000,000.00	1,000,055.85	800.00	55.85
			04/11/2016	.360000	1,000,000.00	100.005585	SUNGARD	0.00
82749	PW NCD UNION BANK O	62478TKL2	10/13/2015	.360000	1,000,000.00	1,000,055.85	800.00	55.85
			04/11/2016	.360000	1,000,000.00	100.005585	SUNGARD	0.00
82750	PW NCD UNION BANK O	62478TKL2	10/13/2015	.360000	500,000.00	500,027.93	400.00	27.93
			04/11/2016	.360000	500,000.00	100.005585	SUNGARD	0.00
82751	PW NCD UNION BANK O	62478TKL2	10/13/2015	.360000	3,000,000.00	3,000,167.56	2,400.00	167.56
			04/11/2016	.360000	3,000,000.00	100.005585	SUNGARD	0.00
82752	PW NCD UNION BANK O	62478TKL2	10/13/2015	.360000	500,000.00	500,027.93	400.00	27.93
			04/11/2016	.360000	500,000.00	100.005585	SUNGARD	0.00
82753	PW NCD UNION BANK O	62478TKL2	10/13/2015	.360000	400,000.00	400,022.34	320.00	22.34
			04/11/2016	.360000	400,000.00	100.005585	SUNGARD	0.00
82756	NCD UNION BANK OF C	62478TKT5	10/20/2015	.260000	20,000,000.00	20,001,864.09	10,544.44	1,864.09
			02/11/2016	.260000	20,000,000.00	100.009320	SUNGARD	0.00
82757	YCD SOCIETE GENERAL	83369TH26	10/20/2015	.340000	25,000,000.00	25,006,104.76	17,236.11	6,104.76
			02/24/2016	.340000	25,000,000.00	100.024419	SUNGARD	0.00
82759	NCD UNION BANK OF C	62478TKW8	10/21/2015	.250000	30,000,000.00	30,001,864.00	15,000.00	1,864.00
			02/01/2016	.250000	30,000,000.00	100.006213	SUNGARD	0.00
82798	CCCSIG YCD SKANDINA	83050FBG5	11/17/2015	1.480000	2,175,000.00	2,175,000.00	4,023.75	0.00
			11/16/2017	1.480000	2,175,000.00	100.000000	BOOK	0.00
82812	NCD BANK OF AMERICA	06052TRA0	11/25/2015	.390000	25,000,000.00	25,003,667.12	10,020.83	3,667.12
			04/15/2016	.390000	25,000,000.00	100.014668	SUNGARD	0.00
82821	YCD BNP PARIBAS	05572NG34	12/04/2015	.550000	30,000,000.00	30,018,344.54	12,833.33	18,344.54
			04/14/2016	.550000	30,000,000.00	100.061148	SUNGARD	0.00
82822	YCD NORDEA BANK FIN	65558LLN0	12/04/2015	.510000	25,000,000.00	25,012,374.08	9,916.67	12,374.08
			04/14/2016	.510000	25,000,000.00	100.049496	SUNGARD	0.00
82827	NCD WELLS FARGO BAN	94988EMK1	12/08/2015	.700000	25,000,000.00	25,039,673.63	11,666.67	39,673.63
			06/07/2016	.700000	25,000,000.00	100.158695	SUNGARD	0.00



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82830	YCD CREDIT SUISSE	22549VLL5	12/09/2015	.700000	25,000,000.00	25,034,191.92	11,180.56	34,191.92
			05/16/2016	.700000	25,000,000.00	100.136768	SUNGARD	0.00
82833	YCD ROYAL BANK OF C	78009NXU5	12/10/2015	.680000	25,000,000.00	25,034,646.46	10,388.89	34,646.46
			05/26/2016	.680000	25,000,000.00	100.138586	SUNGARD	0.00
82841	YCD BNP PARIBAS	05572NG67	12/17/2015	.830000	30,000,000.00	30,073,358.83	10,375.00	73,358.83
			06/28/2016	.830000	30,000,000.00	100.244529	SUNGARD	0.00
82842	YCD ROYAL BANK OF C	78009NYK6	12/17/2015	.805000	25,000,000.00	25,056,404.26	8,385.42	56,404.26
			06/23/2016	.805000	25,000,000.00	100.225617	SUNGARD	0.00
82843	YCD CREDIT AGRICOLE	22534HBK6	12/17/2015	.790000	25,000,000.00	25,055,830.13	8,229.17	55,830.13
			06/27/2016	.790000	25,000,000.00	100.223321	SUNGARD	0.00
82845	YCD STANDARD CHARTE	85325TEV3	12/18/2015	.820000	30,000,000.00	30,036,267.61	9,566.67	36,267.61
			06/30/2016	.820000	30,000,000.00	100.120892	SUNGARD	0.00
82852	CCCSN NCD MUG UNIO	62478TMC0	12/21/2015	.640000	5,000,000.00	5,001,691.52	977.78	1,691.52
			07/22/2016	.640000	5,000,000.00	100.033830	SUNGARD	0.00
82854	PW NCD UNION BANK O	62478TMF3	12/22/2015	.820000	500,000.00	500,590.19	113.89	590.19
			12/22/2016	.820000	500,000.00	100.118038	SUNGARD	0.00
82855	YCD STANDARD CHARTE	85325TEY7	12/23/2015	.870000	25,000,000.00	25,040,932.91	5,437.50	40,932.91
			07/22/2016	.870000	25,000,000.00	100.163732	SUNGARD	0.00
82856	YCD NORDEA BANK FIN	65558LMA7	12/23/2015	.840000	25,000,000.00	25,036,697.38	5,250.00	36,697.38
			07/22/2016	.840000	25,000,000.00	100.146790	SUNGARD	0.00
82857	YCD SOCIETE GENERAL	83369TR66	12/23/2015	.850000	25,000,000.00	25,035,501.87	5,312.50	35,501.87
			07/08/2016	.850000	25,000,000.00	100.142007	SUNGARD	0.00
82858	YCD RABOBANK NEDERL	21685VKX6	12/23/2015	.830000	25,000,000.00	25,035,285.54	5,187.50	35,285.54
			07/22/2016	.830000	25,000,000.00	100.141142	SUNGARD	0.00
82859	YCD ABBEY NATL TREA	00279JBF8	12/23/2015	.800000	20,000,000.00	20,023,504.75	4,000.00	23,504.75
			07/11/2016	.800000	20,000,000.00	100.117524	SUNGARD	0.00
82860	YCD NORDEA BANK FIN	65558LMA7	12/23/2015	.840000	25,000,000.00	25,036,697.38	5,250.00	36,697.38
			07/22/2016	.840000	25,000,000.00	100.146790	SUNGARD	0.00
82867	HR YCD BNP PARIBAS	05572NH33	12/31/2015	.480000	3,001,000.00	3,002,500.05	40.01	1,500.05
			02/29/2016	.480000	3,001,000.00	100.049985	SUNGARD	0.00
82868	HR YCD BNP PARIBAS	05572NH33	12/31/2015	.480000	2,644,000.00	2,645,321.60	35.25	1,321.60
			02/29/2016	.480000	2,644,000.00	100.049985	SUNGARD	0.00
82869	HR YCD BNP PARIBAS	05572NH33	12/31/2015	.480000	5,801,000.00	5,803,899.63	77.35	2,899.63
			02/29/2016	.480000	5,801,000.00	100.049985	SUNGARD	0.00
Subtotal				.551735	782,883,000.00	783,501,285.63	472,624.34	618,285.63
				.551735	782,883,000.00	100.078975		0.00



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Inv Type: 73 CORP NOTE FLTG RT ACT- 360								
81269	CORP GENERAL ELEC C	36962GU51	03/08/2013	.518000	10,000,000.00	10,000,000.00	12,230.78	47,550.00
			01/08/2016	2.390017	9,952,450.00	100.000000	SUNGARD	0.00
81794	CCCSIG CORP BERKSHI	084664CA7	01/10/2014	.470600	500,000.00	499,780.00	522.89	0.00
			01/10/2017	.470600	500,000.00	99.956000	SUNGARD	-220.00
	Subtotal			.515733	10,500,000.00	10,499,780.00	12,753.67	47,550.00
				2.298200	10,452,450.00	99.997905		-220.00

Inv Type: 74 CERT OF DEPOSIT MEDIUM TERM

82130	CCCSIG YCD TORONTO	89112UXV8	09/29/2014	.900000	2,025,000.00	2,014,290.00	4,758.75	0.00
			09/29/2016	.900000	2,025,000.00	99.471111	SUNGARD	-10,710.00
82760	CCCSIG MTN BMO HARR	05574BFW5	10/23/2015	1.000000	2,175,000.00	2,175,000.00	4,229.17	0.00
			04/24/2017	1.000000	2,175,000.00	100.000000	BOOK	0.00
	Subtotal			.951786	4,200,000.00	4,189,290.00	8,987.92	0.00
				.951786	4,200,000.00	99.745000		-10,710.00

Inv Type: 75 CORPORATE NOTES

80653	CCCCD CORP WALT DIS	25468PCS3	06/14/2012	1.125000	135,000.00	135,145.80	573.75	396.90
			02/15/2017	1.165961	134,748.90	100.108000	SUNGARD	0.00
80654	CCCCD CORP WALT DIS	25468PCS3	06/14/2012	1.125000	240,000.00	240,259.20	1,020.00	1,118.40
			02/15/2017	1.203989	239,140.80	100.108000	SUNGARD	0.00
81054	CCCCD CORP CHEVRON	166764AA8	12/05/2012	1.104000	105,000.00	104,277.60	83.72	0.00
			12/05/2017	1.104000	105,000.00	99.312000	SUNGARD	-722.40
81198	CORP GENERAL ELECTR	36962G6R0	02/04/2013	1.000000	5,000,000.00	5,000,050.00	24,027.78	50.00
			01/08/2016	1.000000	5,000,000.00	100.001000	SUNGARD	0.00
81217	CCCCD CORP BERKSHIR	084670BH0	02/11/2013	1.550000	245,000.00	245,399.35	1,497.90	739.90
			02/09/2018	1.579059	244,659.45	100.163000	SUNGARD	0.00
81413	CCCCD CORP APPLE IN	037833AJ9	05/03/2013	1.000000	175,000.00	173,579.00	281.94	0.00
			05/03/2018	1.076001	174,354.25	99.188000	SUNGARD	-775.25
81501	CORP GENERAL ELECTR	36962G6R0	06/18/2013	1.000000	5,000,000.00	5,000,050.00	24,027.78	3,700.00
			01/08/2016	1.028965	4,996,350.00	100.001000	SUNGARD	0.00
81703	CORP TOYOTA MTR CRD	89233P6S0	11/15/2013	1.250000	5,000,000.00	4,985,300.00	14,930.56	40,800.00
			10/05/2017	1.545080	4,944,500.00	99.706000	SUNGARD	0.00
81789	CORP MICROSOFT CORP	594918AV6	01/10/2014	1.625000	6,406,000.00	6,446,870.28	7,228.99	78,409.44



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			12/06/2018	1.750063	6,368,460.84	100.638000	SUNGARD	0.00
81813	CORP INTEL STRUCTUR	458140AL4	01/27/2014	1.350000	5,211,000.00	5,217,930.63	3,126.61	38,300.85
			12/15/2017	1.510075	5,179,629.78	100.133000	SUNGARD	0.00
81899	CORP WELLS FARGO &	94974BFG0	04/07/2014	1.500000	5,000,000.00	4,978,700.00	34,375.00	18,800.00
			01/16/2018	1.720116	4,959,900.00	99.574000	SUNGARD	0.00
81948	CCCSIG CORP WAL-MAR	931142DN0	04/22/2014	1.000000	370,000.00	370,270.10	719.44	325.60
			04/21/2017	1.005095	369,944.50	100.073000	SUNGARD	0.00
81956	CCCSIG CORP TOYOTA	89233P6D3	04/28/2014	1.750000	975,000.00	981,279.00	1,848.44	0.00
			05/22/2017	1.200940	991,068.00	100.644000	SUNGARD	-9,789.00
81991	CCCSIG CORP APPLE I	037833AM2	05/06/2014	1.050000	1,500,000.00	1,500,885.00	2,406.25	1,680.00
			05/05/2017	1.067075	1,499,205.00	100.059000	SUNGARD	0.00
82116	CCCSIG CORP WELLS F	94974BGB0	09/09/2014	1.400000	810,000.00	809,076.60	3,559.50	0.00
			09/08/2017	1.433868	809,198.10	99.886000	SUNGARD	-121.50
82197	CCCSIG CORP CHEVRON	166764AL4	11/18/2014	1.345000	350,000.00	348,897.50	601.51	0.00
			11/15/2017	1.345000	350,000.00	99.685000	SUNGARD	-1,102.50
82203	CCCSIG CORP JOHNSON	478160BL7	11/21/2014	1.125000	1,130,000.00	1,129,740.10	1,412.50	632.80
			11/21/2017	1.151867	1,129,107.30	99.977000	SUNGARD	0.00
82258	CORP CHEVRON CORP	166764AA8	12/15/2014	1.104000	10,000,000.00	9,931,200.00	7,973.33	0.00
			12/05/2017	1.250044	9,957,510.00	99.312000	SUNGARD	-26,310.00
82290	CCCSIG CORP TOYOTA	89236TCA1	01/12/2015	1.450000	220,000.00	219,582.00	1,497.53	0.00
			01/12/2018	1.496870	219,698.60	99.810000	SUNGARD	-116.60
82346	CCCCD CORP MERCK &	58933YAD7	01/23/2015	.700000	1,590,000.00	1,590,159.00	1,329.42	0.00
			05/18/2016	.435141	1,595,533.20	100.010000	SUNGARD	-5,374.20
82347	CCCCD CORP GECC	36962G6R0	01/23/2015	1.000000	1,590,000.00	1,590,015.90	7,640.83	0.00
			01/08/2016	.475357	1,597,965.90	100.001000	SUNGARD	-7,950.00
82348	CCCCD CORP JOHN DEE	24422ERF8	01/23/2015	1.850000	1,560,000.00	1,568,673.60	8,497.67	0.00
			09/15/2016	.616979	1,591,418.40	100.556000	SUNGARD	-22,744.80
82349	CCCCD CORP IBM CORP	459200GX3	01/23/2015	1.950000	1,565,000.00	1,574,358.70	13,478.56	0.00
			07/22/2016	.490189	1,599,038.75	100.598000	SUNGARD	-24,680.05
82350	CCCCD CORP EI DU PO	263534CD9	01/23/2015	1.950000	1,580,000.00	1,580,489.80	14,206.83	0.00
			01/15/2016	.489343	1,602,483.40	100.031000	SUNGARD	-21,993.60
82351	CCCCD CORP AMERICAN	0258M0DC0	01/23/2015	2.800000	1,525,000.00	1,544,428.50	12,098.33	0.00
			09/19/2016	.840060	1,574,028.75	101.274000	SUNGARD	-29,600.25
82352	CCCCD CORP WELLS FA	94974BFL9	01/23/2015	1.250000	1,590,000.00	1,592,512.20	8,888.55	0.00
			07/20/2016	.787164	1,600,891.50	100.158000	SUNGARD	-8,379.30
82353	CCCCD CORP US BANK	90331HMC4	01/23/2015	1.100000	1,585,000.00	1,582,717.60	7,313.01	0.00
			01/30/2017	.828281	1,593,606.55	99.856000	SUNGARD	-10,888.95



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Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
82364	CCCCD CORP GE CAPIT	36962G6R0	01/23/2015	1.000000	1,990,000.00	1,990,019.90	9,563.06	0.00
			01/08/2016	.475357	1,999,969.90	100.001000	SUNGARD	-9,950.00
82365	CCCCD CORP EI DU PO	263534CD9	01/23/2015	1.950000	1,975,000.00	1,975,612.25	17,758.54	0.00
			01/15/2016	.489343	2,003,104.25	100.031000	SUNGARD	-27,492.00
82366	CCCCD CORP WELLS FA	94974BFL9	01/23/2015	1.250000	1,985,000.00	1,988,136.30	11,096.70	0.00
			07/20/2016	.787164	1,998,597.25	100.158000	SUNGARD	-10,460.95
82367	CCCCD CORP IBM CORP	459200GX3	01/23/2015	1.950000	1,960,000.00	1,971,720.80	16,880.50	0.00
			07/22/2016	.490189	2,002,630.00	100.598000	SUNGARD	-30,909.20
82368	CCCCD CORP JOHN DEE	24422ERF8	01/23/2015	1.850000	1,950,000.00	1,960,842.00	10,622.08	0.00
			09/15/2016	.616979	1,989,273.00	100.556000	SUNGARD	-28,431.00
82369	CCCCD CORP MERCK &	58933YAD7	01/23/2015	.700000	1,990,000.00	1,990,199.00	1,663.86	0.00
			05/18/2016	.435141	1,996,925.20	100.010000	SUNGARD	-6,726.20
82370	CCCCD CORP AMERICAN	0258M0DC0	01/23/2015	2.800000	1,905,000.00	1,929,269.70	15,112.99	0.00
			09/19/2016	.840060	1,966,245.75	101.274000	SUNGARD	-36,976.05
82371	CCCCD CORP US BANK	90331HMC4	01/23/2015	1.100000	1,980,000.00	1,977,148.80	9,135.50	0.00
			01/30/2017	.828281	1,990,751.40	99.856000	SUNGARD	-13,602.60
82375	CCCSIG CORP IBM COR	459200HZ7	02/06/2015	1.125000	1,880,000.00	1,867,404.00	8,518.75	0.00
			02/06/2018	1.228864	1,874,266.00	99.330000	SUNGARD	-6,862.00
82376	CCCCD CORP IBM CORP	459200HZ7	02/06/2015	1.125000	160,000.00	158,928.00	725.00	0.00
			02/06/2018	1.228864	159,512.00	99.330000	SUNGARD	-584.00
82386	CORP IBM CORP	459200HZ7	02/11/2015	1.125000	5,000,000.00	4,966,500.00	22,656.25	0.00
			02/06/2018	1.274939	4,978,100.00	99.330000	SUNGARD	-11,600.00
82404	CCCSIG CORP CHEVRON	166764AV2	03/03/2015	1.365000	1,065,000.00	1,056,480.00	4,805.37	0.00
			03/02/2018	1.365000	1,065,000.00	99.200000	SUNGARD	-8,520.00
82416	CCCSIG CORP EXXON M	30231GAL6	03/06/2015	1.305000	1,565,000.00	1,562,511.65	6,524.10	0.00
			03/06/2018	1.305000	1,565,000.00	99.841000	SUNGARD	-2,488.35
82417	CCCCD CORP EXXON MO	30231GAL6	03/06/2015	1.305000	125,000.00	124,801.25	521.09	0.00
			03/06/2018	1.305000	125,000.00	99.841000	SUNGARD	-198.75
82418	CORP CHEVRON CORP	166764AV2	03/09/2015	1.365000	5,000,000.00	4,960,000.00	22,560.42	0.00
			03/02/2018	1.372881	4,999,089.53	99.200000	SUNGARD	-39,089.53
82420	CCCCD CORP AMERICAN	02665WAT8	03/13/2015	1.500000	130,000.00	129,047.10	585.00	0.00
			03/13/2018	1.545883	129,825.80	99.267000	SUNGARD	-778.70
82513	CCCCD CORP GENERAL	36962G4D3	04/15/2015	6.000000	100,000.00	113,284.00	2,400.00	0.00
			08/07/2019	1.743001	117,603.00	113.284000	SUNGARD	-4,319.00
82554	CORP APPLE INC	037833AJ9	05/12/2015	1.000000	10,000,000.00	9,918,800.00	16,111.11	0.00
			05/03/2018	1.257267	9,925,100.00	99.188000	SUNGARD	-6,300.00
82560	CCCSIG CORP APPLE I	037833BB5	05/13/2015	.900000	565,000.00	563,254.15	678.00	0.00



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Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
			05/12/2017	.934955	564,610.15	99.691000	SUNGARD	-1,356.00
82574	CCCSIG CORP BK OF N	06406HDB2	05/29/2015	1.600000	1,600,000.00	1,594,016.00	2,773.33	0.00
			05/22/2018	1.603145	1,599,856.00	99.626000	SUNGARD	-5,840.00
82575	CCCCD CORP BK OF NE	06406HDB2	05/29/2015	1.600000	125,000.00	124,532.50	216.67	0.00
			05/22/2018	1.603145	124,988.75	99.626000	SUNGARD	-456.25
82581	CORP JP MORGAN CHAS	46625HJL5	06/02/2015	1.625000	5,000,000.00	4,962,900.00	10,381.94	0.00
			05/15/2018	1.658000	4,995,250.00	99.258000	SUNGARD	-32,350.00
82586	CCCSIG CORP CISCO S	17275RAU6	06/17/2015	1.650000	1,725,000.00	1,732,210.50	1,265.00	7,503.75
			06/15/2018	1.655855	1,724,706.75	100.418000	SUNGARD	0.00
82587	CCCCD CORP CISCO SY	17275RAU6	06/17/2015	1.650000	130,000.00	130,543.40	95.33	565.50
			06/15/2018	1.655855	129,977.90	100.418000	SUNGARD	0.00
82598	CCCSIG CORP WELLS F	94974BGB0	07/07/2015	1.400000	1,100,000.00	1,098,746.00	4,833.89	0.00
			09/08/2017	1.252137	1,103,465.00	99.886000	SUNGARD	-4,719.00
82620	CCCSIG CORP TOYOTA	89236TCP8	07/13/2015	1.550000	410,000.00	409,032.40	2,965.67	0.00
			07/13/2018	1.579121	409,651.50	99.764000	SUNGARD	-619.10
82621	CORP TOYOTA MOTOR C	89236TCP8	07/16/2015	1.550000	5,000,000.00	4,988,200.00	36,166.66	0.00
			07/13/2018	1.567156	4,998,145.83	99.764000	SUNGARD	-9,300.00
82634	CCCCD CORP PEPSICO	713448CW6	07/17/2015	1.125000	100,000.00	99,993.00	512.50	25.00
			07/17/2017	1.139621	99,968.00	99.993000	SUNGARD	0.00
82658	CCCSIG CORP 3M COMP	88579YAP6	08/07/2015	1.375000	1,340,000.00	1,337,186.00	7,370.00	0.00
			08/07/2018	1.435833	1,337,614.80	99.790000	SUNGARD	-428.80
82693	CORP JP MORGAN CHAS	46623EKD0	09/15/2015	1.700000	5,000,000.00	4,975,750.00	28,333.34	0.00
			03/01/2018	1.769114	4,995,005.56	99.515000	SUNGARD	-15,950.00
82712	CCCCD CORP PFIZER I	717081DD2	09/29/2015	.900000	1,550,000.00	1,546,962.00	6,432.50	0.00
			01/15/2017	.739645	1,556,060.50	99.804000	SUNGARD	-6,231.00
82713	CCCCD CORP PFIZER I	717081DL4	09/29/2015	2.100000	1,960,000.00	1,977,404.80	5,259.33	0.00
			05/15/2019	1.748923	1,984,068.80	100.888000	SUNGARD	-6,664.00
82714	CCCCD CORP GOLDMAN	38147MAA3	09/29/2015	2.900000	1,510,000.00	1,539,520.50	19,705.50	0.00
			07/19/2018	1.927831	1,558,393.82	101.955000	SUNGARD	-10,358.60
82715	CCCCD CORP GOLDMAN	38147MAA3	09/29/2015	2.900000	1,930,000.00	1,967,731.50	25,186.50	0.00
			07/19/2018	1.927831	1,991,854.36	101.955000	SUNGARD	-13,239.80
82716	CCCCD CORP MICROSOFT	594918AC8	09/29/2015	4.200000	1,400,000.00	1,514,142.00	4,900.00	0.00
			06/01/2019	1.599996	1,529,290.00	108.153000	SUNGARD	-15,148.00
82717	CCCCD CORP US BANCO	91159HHH6	09/29/2015	2.200000	1,950,000.00	1,964,293.50	7,865.00	0.00
			04/25/2019	1.710407	1,982,935.50	100.733000	SUNGARD	-18,642.00
82718	CCCCD CORP CISCO SY	17275RAE2	09/29/2015	4.950000	1,795,000.00	1,961,576.00	33,566.50	0.00
			02/15/2019	1.739996	1,994,047.55	109.280000	SUNGARD	-21,611.80



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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
82719	CCCCD CORP BB&T CAL	05531FAQ6	09/29/2015	2.250000	1,960,000.00	1,967,702.80	18,375.00	0.00
			02/01/2019	1.927457	1,987,430.20	100.393000	SUNGARD	-12,622.40
82779	CCCSIG CORP MICROSO	594918BF0	11/03/2015	1.300000	1,590,000.00	1,588,410.00	3,330.17	0.00
			11/03/2018	1.334116	1,588,410.00	99.900000	BOOK	0.00
			Subtotal	1.519862	138,957,000.00	139,126,659.26	602,098.88	193,048.14
				1.271249	139,569,166.02	100.122095		-591,373.48

Inv Type: 79 YCD/NCD 30/360

82118	CCCSIG NCD US BANK	90333VPF1	09/11/2014	1.375000	2,000,000.00	1,996,780.00	8,402.78	0.00
			09/11/2017	1.430018	1,996,780.00	99.839000	BOOK	0.00
82487	CCCSIG YCD CANADIAN	13606JYY9	04/10/2015	1.010000	2,150,000.00	2,150,000.00	5,127.14	0.00
			04/06/2017	1.010000	2,150,000.00	100.000000	BOOK	0.00
82526	CCCSIG YCD RABOBANK	21684BXH2	04/27/2015	1.070000	2,000,000.00	2,000,000.00	4,161.10	0.00
			04/21/2017	1.070000	2,000,000.00	100.000000	BOOK	0.00
82788	CCCSIG YCD BK NOVA	06417GAS7	11/09/2015	1.560000	2,450,000.00	2,450,000.00	5,520.67	0.00
			11/06/2017	1.560000	2,450,000.00	100.000000	BOOK	0.00
			Subtotal	1.265482	8,600,000.00	8,596,780.00	23,211.69	0.00
				1.278261	8,596,780.00	99.962558		0.00

Inv Type: 80 YCD / NCD QTR FLTR

82800	CCCSIG CD HSBC BK U	40428AR41	11/18/2015	.954100	2,175,000.00	2,175,000.00	2,536.32	0.00
			11/17/2017	.954100	2,175,000.00	100.000000	BOOK	0.00
82808	CCCSIG CD SVENSKA H	86958DH54	11/24/2015	.828000	1,340,000.00	1,340,000.00	1,171.16	0.00
			08/24/2017	.828000	1,340,000.00	100.000000	BOOK	0.00
			Subtotal	.906028	3,515,000.00	3,515,000.00	3,707.48	0.00
				.906028	3,515,000.00	100.000000		0.00

Inv Type: 99 MONEY MARKET ACCOUNTS

81524	AUHS D MM DREYFUS TA	26202K205	06/27/2013	.000000	537,226.12	537,226.12	0.00	0.00
			01/01/2016	.000000	537,226.12	100.000000	BOOK	0.00
81525	AUHS D MM DREYFUS TA	26202K205	06/27/2013	.000000	28,092.20	28,092.20	0.00	0.00
			01/01/2016	.000000	28,092.20	100.000000	BOOK	0.00
			Subtotal	.000000	565,318.32	565,318.32	0.00	0.00
				.000000	565,318.32	100.000000		0.00



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Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
Inv Type: 1000 TD WITH CALC CODE OF CSC-00								
82001	CD CCCCD BERTA KAMM	121101042	05/24/2014	.600000	3,335.77	3,335.77	32.63	0.00
			05/24/2017	.600000	3,335.77	100.000000	BOOK	0.00
			Subtotal	.600000	3,335.77	3,335.77	32.63	0.00
				.600000	3,335.77	100.000000		0.00
Grand Total			Count 393	.727041	2,570,711,453.24	2,569,513,821.31	2,925,791.98	1,469,719.74
				.695505	2,570,728,827.44	99.953412		-3,099,344.95

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January 20, 2016

Ms Belinda Zhu
Assistant County Treasurer
Contra Costa County
625 Court Street, Room 100
Martinez, CA 94533

Via email

Dear Ms. Zhu:

Per your request, I am confirming for you the source of the SunGard market pricing data for the year of 2015.

Monthly you receive three (3) pricing files from us, **RAPID**, **PRICES** and **MARKET**. The data within these three files is obtained from Interactive Data Corporation. The content of the **PRICES** file consists of prices for overnight repos, TDs, CDs, CPs, B/As and government discount issues other than Treasury Bills. The content of the **RAPID** file consists of prices for U.S. government issues (such as FFCBs and GNMA's) and Treasuries. The **MARKET** file consists of Corporate Bonds, Notes and Equity prices.

If you need further information, please do not hesitate to contact me at 818-936-2638.

Sincerely,

SunGard FIS Avantgard



Eric J. Graves
Senior Product Consultant

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

B.1. STATE OF CALIFORNIA LOCAL AGENCY INVESTMENT FUND (LAIF)

**CONTRA COSTA COUNTY
AS OF DECEMBER 31, 2015**

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CALIFORNIA STATE LOCAL AGENCY INVESTMENT ACCOUNTS	STATE CONTROLLER ACCOUNT NUMBER	ACCOUNT BALANCE	ESTIMATED FAIR VALUE
ACALANES UNION HIGH SCHOOL	75-07-010	948,370.41	947,599.35
ANTIOCH UNIFIED SCHOOL DISTRICT	75-07-005	825,980.42	825,308.87
BRENTWOOD UNION SCHOOL DISTRICT	75-07-013	8,136,121.89	8,129,506.92
BYRON UNION SCHOOL DISTRICT	75-07-017	165,471.40	165,336.87
CANYON ELEMENTARY SCHOOL DISTRICT	75-07-018	192,374.05	192,217.64
CENTRAL CONTRA COSTA SANITARY DISTRICT	70-07-001	50,000,000.00	49,959,348.15
CONTRA COSTA COMMUNITY COLLEGE	75-07-001	615,575.23	615,074.74
CONTRA COSTA COUNTY	99-07-000	50,000,000.00	49,959,348.15
CONTRA COSTA COUNTY OFFICE OF EDUCATION	75-07-007	1,281,647.96	1,280,605.93
CONTRA COSTA COUNTY SCHOOL INSURANCE GROUP	35-07-001	2,231,151.44	2,229,337.43
CROCKETT COMMUNITY SERVICES DISTRICT	16-07-004	2,881,500.66	2,879,157.89
DELTA DIABLO SANITATION DISTRICT	70-07-003	72,570.12	72,511.12
EAST CONTRA COSTA REG FEE & FINANCING AUTH	40-07-006	1,009,046.88	1,008,226.49
JOHN SWETT UNIFIED SCHOOL DISTRICT	75-07-020	2,395.37	2,393.42
KENSINGTON FIRE PROTECTION DISTRICT	17-07-011	3,003,920.70	3,001,478.40
KENSINGTON POLICE PROTECTION & COMMUNITY SERVICES DISTRICT	16-07-003	145,491.91	145,373.62
LAFAYETTE SCHOOL DISTRICT	75-07-012	5,283,825.43	5,279,529.48
MARTINEZ UNIFIED SCHOOL DISTRICT	75-07-011	3,819,575.40	3,816,469.94
MORAGA ORINDA FIRE DISTRICT	17-07-003	15,061.82	15,049.57
MT DIABLO UNIFIED SCHOOL DISTRICT	75-07-008	14,636,510.59	14,624,610.57
MT VIEW SANITARY DISTRICT	70-07-008	7,194,141.81	7,188,292.71
OAKLEY UNION SCHOOL DISTRICT	75-07-009	247,152.48	246,951.54
ORINDA UNION SCHOOL DISTRICT	75-07-015	7,405,146.62	7,399,125.96
PITTSBURG UNIFIED SCHOOL DISTRICT	75-07-002	33,856,582.96	33,829,056.31
RECLAMATION DISTRICT 800	60-07-003	5,407,998.94	5,403,602.04
REDEVELOPMENT AGENCY	65-07-015	6,982.65	6,976.97
RODEO -HERCULES FIRE PROTECTION DISTRICT	17-07-001	105,813.05	105,727.02
SAN RAMON VALLEY UNIFIED SCHOOL DISTRICT	75-07-004	239,479.92	239,285.21
WALNUT CREEK SCHOOL DISTRICT	75-07-003	0.00	0.00
WEST CONTRA COSTA UNIFIED SCHOOL DISTRICT	75-07-014	9,991,756.03	9,983,632.36
	TOTAL	<u>209,721,646.14</u>	<u>209,551,134.68</u>

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

B.2. ASSET MANAGEMENT FUNDS

- a. WELLS CAPITAL MANAGEMENT**
- b. CalTRUST**



Wells Capital Management GAAP

WC-Contra Costa County (19529)

Quarter End (Q4 Y2015)

10/01/2015 - 12/31/2015

Dated: 01/11/2016

Locked Down

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Dated: 01/11/2016

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Risk Summary

10/01/2015 - 12/31/2015

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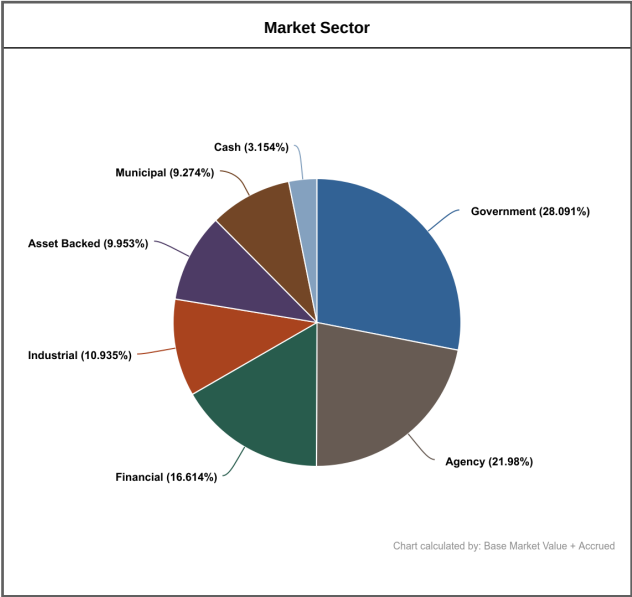
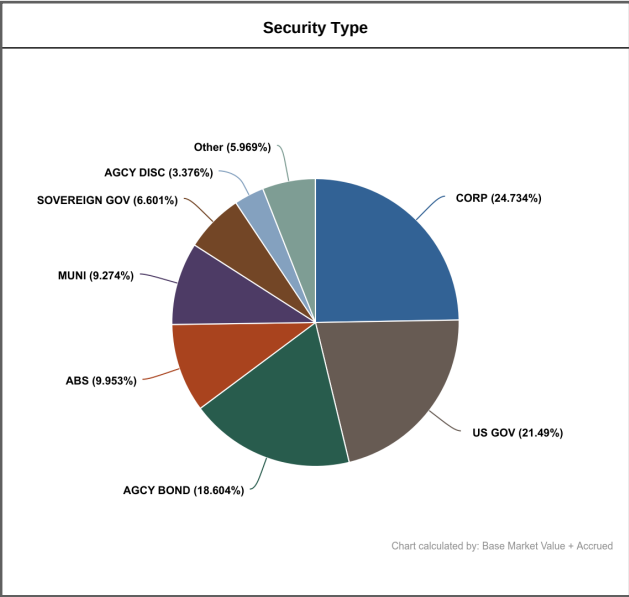
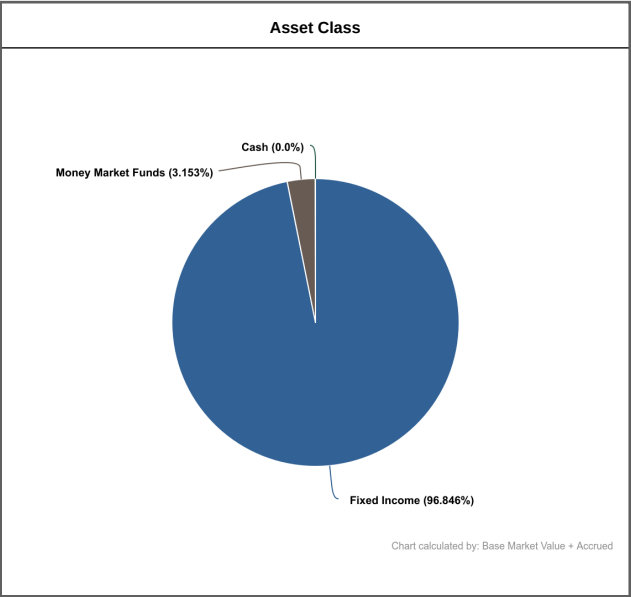
WC-Contra Costa County (19529)

Dated: 01/11/2016

Balance Sheet	
Book Value + Accrued	44,434,187.37
Net Unrealized Gain/Loss	-52,374.67
Market Value + Accrued	44,381,812.71

Cash and Fixed Income Summary	
<i>Risk Metric</i>	<i>Value</i>
Cash	215.73
MMFund	1,399,428.32
Fixed Income	42,982,168.66
Duration	0.423
Convexity	0.00
WAL	0.594
Years to Final Maturity	0.759
Years to Effective Maturity	0.594
Yield	0.817
Book Yield	0.575
Avg Credit Rating	AA+/Aa1/AA+

Issuer Concentration	
<i>Issuer Concentration</i>	<i>% of Base Market Value + Accrued</i>
Wells Fargo Funds Trust	3.153%
Orange, County of	1.785%
International Bank for Reconstruction & Development	6.601%
Government of the United States	21.49%
Federal National Mortgage Association	2.275%
Federal Home Loan Banks Office of Finance	14.658%
Federal Farm Credit Banks Funding Corporation	4.51%
Other	45.529%
---	100.00%



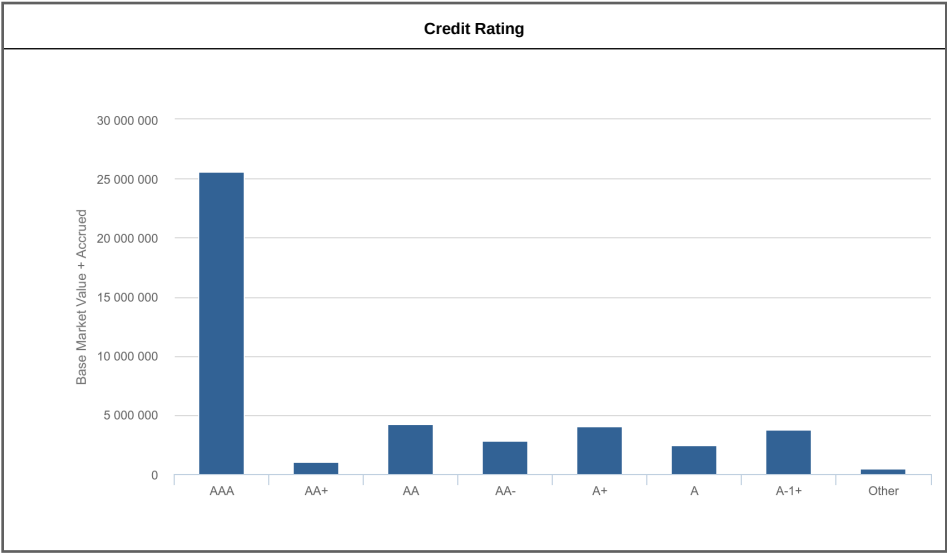
Risk Summary

10/01/2015 - 12/31/2015

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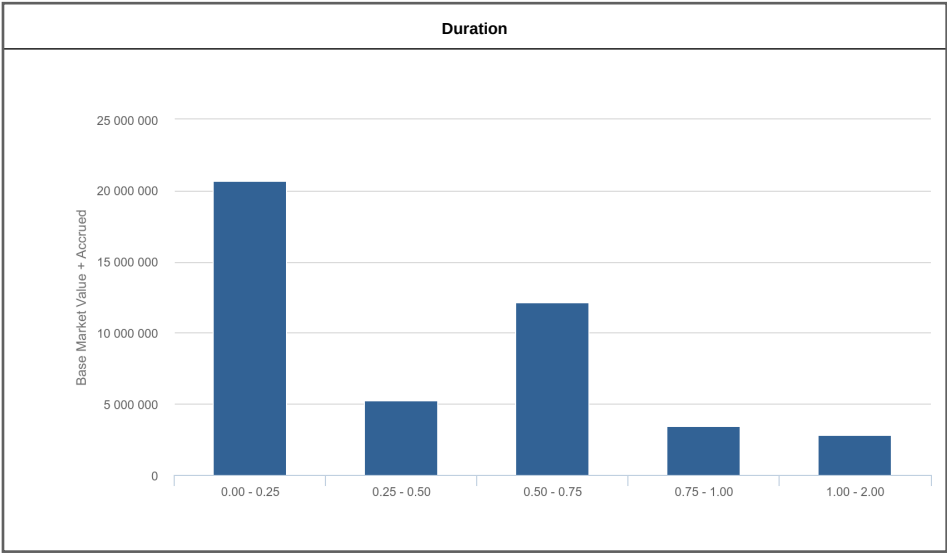
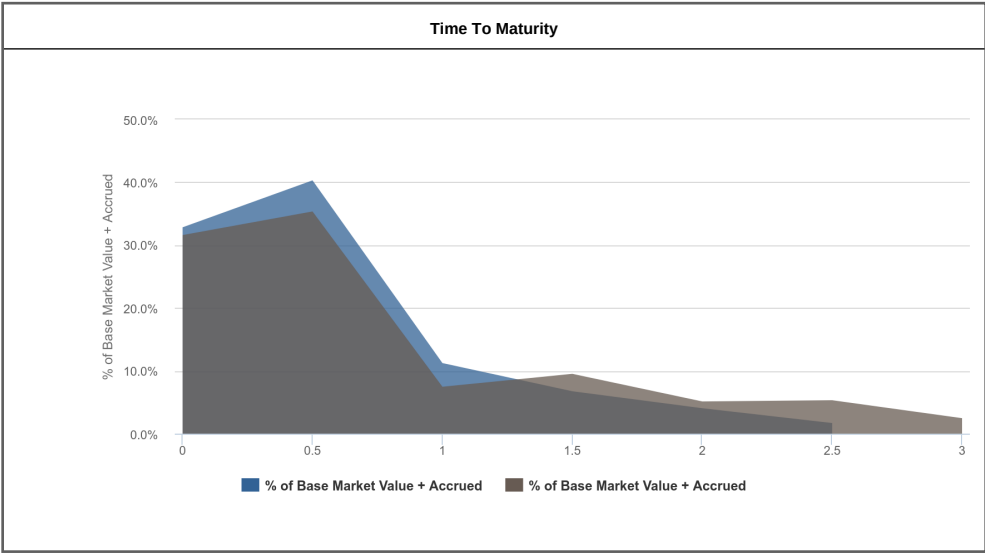
WC-Contra Costa County (19529)

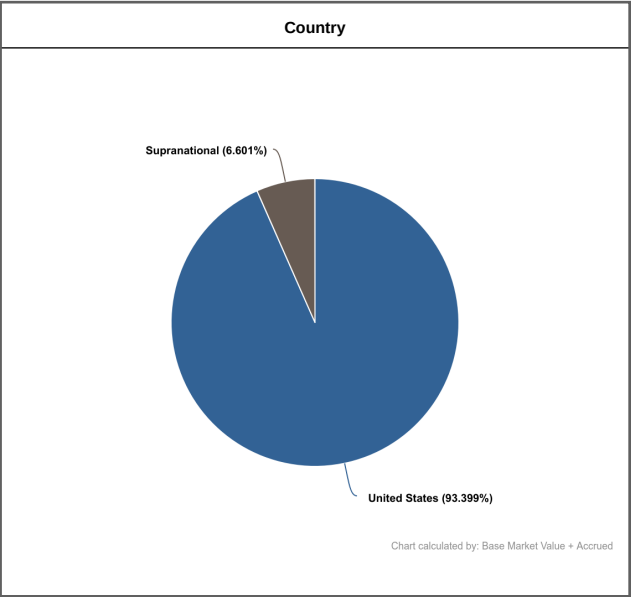
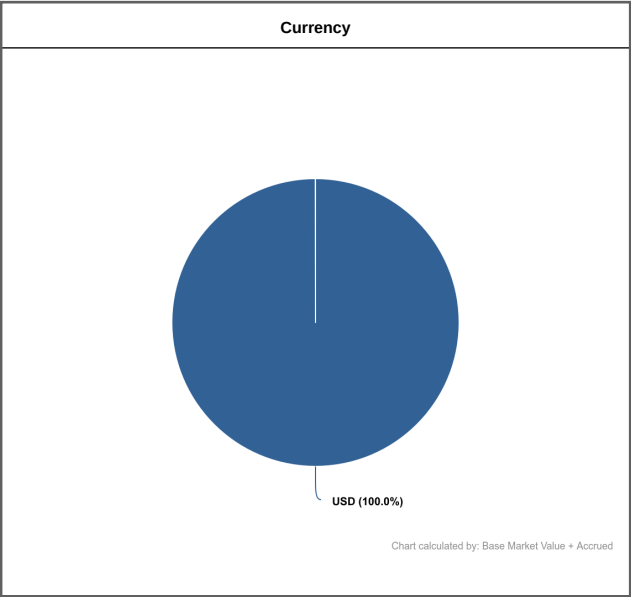
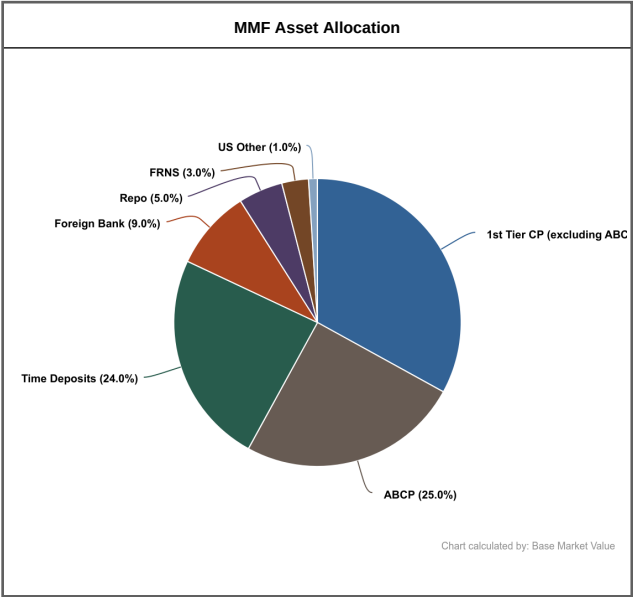
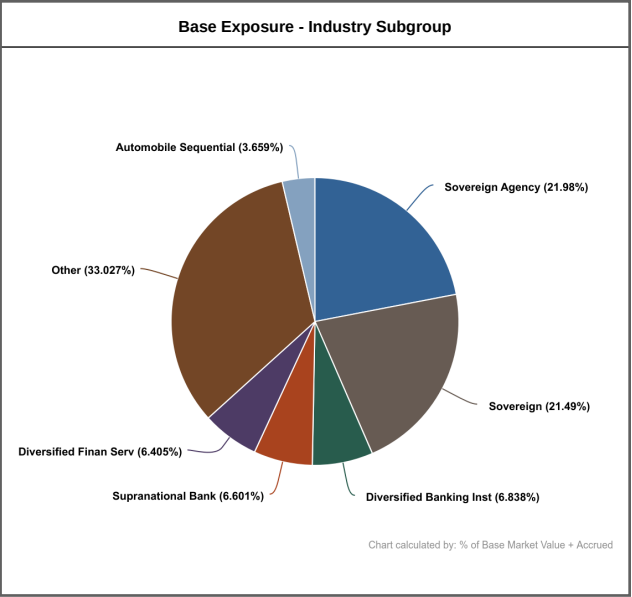
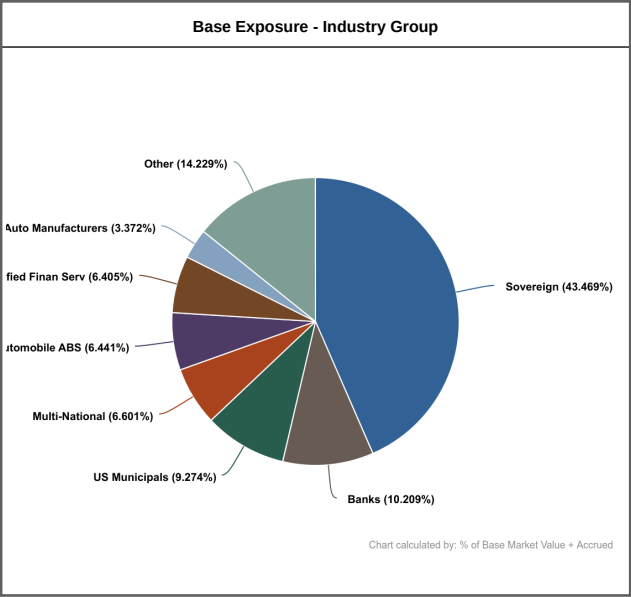
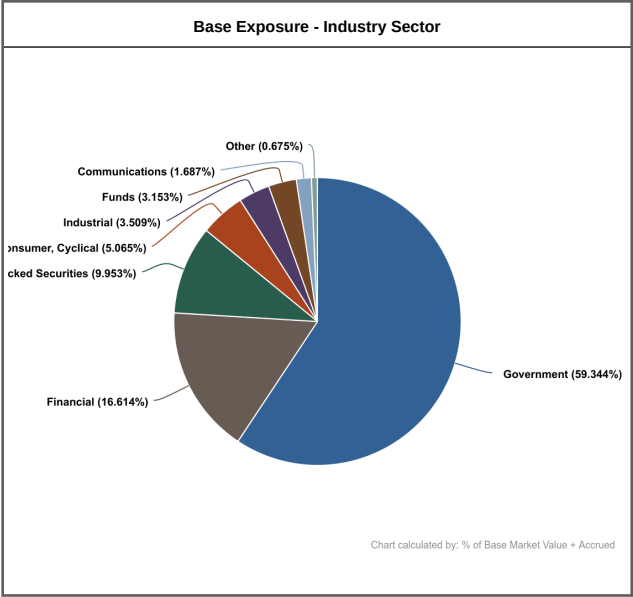
Dated: 01/11/2016



Credit Duration Heat Map

Rating	0 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5 - 7	7 - 10	10 - 15	15 - 30
AAA	60.883%	5.109%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AA	17.126%	1.24%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
A	15.642%	0.00%	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%





Performance Summary Gross of Fees

WC-Contra Costa County (19529)

Base Currency: USD As of 12/31/2015

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Dated: 01/11/2016

Performance Summary



Period	Period Begin	Period End	Total Return	Index Total Return	Excess Total Return
Month to Date	12/01/2015	12/31/2015	-0.007%	0.043%	-0.049%
Quarter to Date	10/01/2015	12/31/2015	0.021%	0.003%	0.018%
Year to Date	01/01/2015	12/31/2015	0.427%	0.221%	0.206%
Prior Month	11/01/2015	11/30/2015	-0.005%	-0.006%	0.001%
Prior Quarter	07/01/2015	09/30/2015	0.108%	0.106%	0.001%
Prior Year	01/01/2014	12/31/2014	0.319%	0.12%	0.199%
Trailing Month	12/01/2015	12/31/2015	-0.007%	0.043%	-0.049%
Trailing Quarter	10/01/2015	12/31/2015	0.021%	0.003%	0.018%
Trailing Year	01/01/2015	12/31/2015	0.427%	0.221%	0.206%

Account	Index	Index Start Date	Index End Date
WC-Contra Costa County	ML 6 Month T-Bill	01/31/1980	11/30/2004
WC-Contra Costa County	BofA Merrill Lynch 6 Month Treasury Bill Index (G002)	12/01/2004	---

Gross of Fees (includes trading).

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:

Performance Summary Gross of Fees

WC-Contra Costa County (19529)

Base Currency: USD As of 12/31/2015

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Dated: 01/11/2016

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

Reported Index Return is always Total Return.

Performance Summary Net of Fees

WC-Contra Costa County (19529)

Base Currency: USD As of 12/31/2015

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Dated: 01/11/2016

Performance Summary



Period	Period Begin	Period End	Total Return	Index Total Return	Excess Total Return
Month to Date	12/01/2015	12/31/2015	-0.016%	0.043%	-0.059%
Quarter to Date	10/01/2015	12/31/2015	-0.007%	0.003%	-0.01%
Year to Date	01/01/2015	12/31/2015	0.313%	0.221%	0.092%
Prior Month	11/01/2015	11/30/2015	-0.014%	-0.006%	-0.008%
Prior Quarter	07/01/2015	09/30/2015	0.094%	0.106%	-0.013%
Prior Year	01/01/2014	12/31/2014	0.203%	0.12%	0.083%
Trailing Month	12/01/2015	12/31/2015	-0.016%	0.043%	-0.059%
Trailing Quarter	10/01/2015	12/31/2015	-0.007%	0.003%	-0.01%
Trailing Year	01/01/2015	12/31/2015	0.313%	0.221%	0.092%

Account	Index	Index Start Date	Index End Date
WC-Contra Costa County	ML 6 Month T-Bill	01/31/1980	11/30/2004
WC-Contra Costa County	BofA Merrill Lynch 6 Month Treasury Bill Index (G002)	12/01/2004	---

Net of Fees (includes management and trading).

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:

Performance Summary Net of Fees

WC-Contra Costa County (19529)

Base Currency: USD As of 12/31/2015

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Dated: 01/11/2016

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

Reported Index Return is always Total Return.

GAAP Financials

10/01/2015 - 12/31/2015

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WC-Contra Costa County (19529)

Dated: 01/11/2016

Balance Sheet

WC-Contra Costa County			
As of:		09/30/2015	12/31/2015
Book Value		44,295,291.27	44,321,585.83
Accrued Balance		91,003.06	112,601.55
Book Value + Accrued		44,386,294.32	44,434,187.37
Net Unrealized Gain/Loss		-1,361.39	-52,374.67
Market Value + Accrued		44,384,932.93	44,381,812.71

Income Statement

WC-Contra Costa County			
Begin Date		10/01/2015	
End Date		12/31/2015	
Net Amortization/Accretion Income			-43,826.70
Interest Income	103,721.99		
Dividend Income	0.00		
Misc Income	0.00		
Income Subtotal			103,721.99
Net Realized Gain/Loss	486.48		
Impairment Loss	0.00		
Net Gain/Loss			486.48
Expense	-12,488.72		
Net Income			47,893.05
Transfers In/Out			0.00
Change in Unrealized Gain/Loss			-51,013.28

Statement of Cash Flows

WC-Contra Costa County			
Begin Date		10/01/2015	
End Date		12/31/2015	
Net Income			47,893.05
Amortization/Accretion on MS	43,972.92		
Change in Accrued on MS	-15,648.96		
Net Gain/Loss on MS	-486.48		
Change in Unrealized G/L on CE	-75.29		
Subtotal			27,762.19
Purchases of MS	-7,926,702.19		
Purchased Accrued of MS	-6,404.53		
Sales of MS	3,012,312.98		
Sold Accrued of MS	455.00		
Maturities of MS	4,255,000.00		
Net Purchases/Sales			-665,338.74
Transfers of Cash & CE			0.00
Total Change in Cash & CE			-589,683.49
Beginning Cash & CE			1,989,327.55
Ending Cash & CE			1,399,644.05

Income Detail

WC-Contra Costa County (19529)

Base Currency: USD 10/01/2015 - 12/31/2015

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Dated: 01/11/2016

Identifier	Base Current Units	Description	Coupon	Final Maturity	Effective Maturity	Transfers In/Out	Net Realized Gain/Loss	Net Amortization/ Accretion Income	Interest/Dividend Income	Base Expense	Base Net Income	Settle Date
02665WAY7	500,000.00	AMERICAN HONDA FINANCE CORP	1.02	09/20/2017	09/20/2017	0.00	0.00	0.00	1,043.48	0.00	1,043.48	09/24/2015
03255LGX1	750,000.00	ANAHEIM CALIF PUB FING AUTH LEASE REV	1.00	05/01/2016	05/01/2016	0.00	0.00	0.00	1,875.00	0.00	1,875.00	11/14/2014
06050TLU4	500,000.00	BANK OF AMERICA NA	0.832	02/14/2017	02/14/2017	0.00	0.00	0.00	1,029.19	0.00	1,029.19	02/14/2014
06050TMB5	250,000.00	BANK OF AMERICA NA	0.902	06/05/2017	06/05/2017	0.00	0.00	0.00	520.44	0.00	520.44	06/05/2015
06406HBX6	750,000.00	BANK OF NEW YORK MELLON CORP	2.30	07/28/2016	07/28/2016	0.00	0.00	-3,113.72	4,312.50	0.00	1,198.78	01/21/2015
05531FAG8	750,000.00	BB&T CORP	3.20	03/15/2016	02/15/2016	0.00	0.00	-4,751.39	6,000.00	0.00	1,248.61	04/06/2015
084664CD1	750,000.00	BERKSHIRE HATHAWAY FINANCE CORP	0.621	01/12/2018	01/12/2018	0.00	0.00	0.00	1,180.84	0.00	1,180.84	01/15/2015
097023BC8	0.00	BOEING CO	3.75	11/20/2016	11/20/2016	0.00	0.00	-3,005.85	3,906.25	0.00	900.40	01/26/2015
097023BC8	750,000.00	BOEING CO	3.75	11/20/2016	11/20/2016	0.00	0.00	-2,416.47	3,125.00	0.00	708.53	01/26/2015
CCYUSD	-9.65	Cash	0.00	12/31/2015	12/31/2015	0.00	0.00	0.00	0.00	-12,488.72	-12,488.72	---
14912L4X6	775,000.00	CATERPILLAR FINANCIAL SERVICES CORP	2.05	08/01/2016	08/01/2016	0.00	0.00	-2,727.56	3,971.88	0.00	1,244.31	11/04/2014
161571GJ7	775,000.00	CHAIT 2014-A1 A1	1.15	01/15/2019	01/14/2017	0.00	0.00	-252.14	2,228.13	0.00	1,975.99	08/07/2015
17275RAY8	750,000.00	CISCO SYSTEMS INC	0.822	06/15/2018	06/15/2018	0.00	0.00	0.00	1,320.36	0.00	1,320.36	06/17/2015
191216BR0	300,000.00	COCA-COLA CO	0.875	10/27/2017	10/27/2017	0.00	0.00	11.92	466.67	0.00	478.58	10/27/2015
3133EDGC0	0.00	FEDERAL FARM CREDIT BANK	0.25	11/04/2015	11/04/2015	0.00	0.00	122.17	229.17	0.00	351.34	03/24/2014
3133EDXG2	0.00	FEDERAL FARM CREDIT BANK	0.67	10/14/2016	10/14/2016	0.00	0.00	-36.62	241.94	0.00	205.32	10/24/2014
3133EFBT3	1,000,000.00	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.42	09/01/2016	09/01/2016	0.00	0.00	50.27	1,050.00	0.00	1,100.27	09/01/2015
3133EDQW5	1,000,000.00	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.29	01/21/2016	01/21/2016	0.00	0.00	225.72	725.00	0.00	950.72	08/01/2014
3130A4KE1	500,000.00	FEDERAL HOME LOAN BANKS	0.33	04/01/2016	04/01/2016	0.00	0.00	19.31	412.50	0.00	431.80	04/01/2015
3130A3J70	1,000,000.00	FEDERAL HOME LOAN BANKS	0.625	11/23/2016	11/23/2016	0.00	0.00	-145.84	642.36	0.00	496.52	05/18/2015
3130A3J70	0.00	FEDERAL HOME LOAN BANKS	0.625	11/23/2016	11/23/2016	0.00	0.00	-207.24	920.14	0.00	712.90	05/18/2015
3130A2T97	1,000,000.00	FEDERAL HOME LOAN BANKS	0.50	09/28/2016	09/28/2016	0.00	0.00	-241.38	1,055.56	0.00	814.18	10/15/2015
3130A2T97	500,000.00	FEDERAL HOME LOAN BANKS	0.50	09/28/2016	09/28/2016	0.00	0.00	-104.89	625.00	0.00	520.11	09/30/2015
313384SS9	1,000,000.00	FEDERAL HOME LOAN BANKS	0.00	02/05/2016	02/05/2016	0.00	0.00	638.89	0.00	0.00	638.89	02/06/2015
313384ZK8	500,000.00	FEDERAL HOME LOAN BANKS	0.00	07/15/2016	07/15/2016	0.00	0.00	76.25	0.00	0.00	76.25	12/23/2015
3130A3XU3	1,000,000.00	FEDERAL HOME LOAN BANKS	0.25	01/22/2016	01/22/2016	0.00	0.00	33.22	625.00	0.00	658.22	01/27/2015
313373SZ6	1,000,000.00	FEDERAL HOME LOAN BANKS	2.125	06/10/2016	06/10/2016	0.00	0.00	-4,062.30	5,312.50	0.00	1,250.20	07/16/2014
3136FPET0	1,000,000.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2.00	03/10/2016	03/10/2016	0.00	0.00	-4,195.20	5,000.00	0.00	804.80	03/26/2015
3133EDGM8	0.00	FFCB 0.350 03/10/16 CALd	0.35	03/10/2016	03/10/2016	0.00	354.06	44.57	175.00	0.00	573.62	03/14/2014
3133EDGM8	0.00	FFCB 0.350 03/10/16 CALd	0.35	03/10/2016	03/10/2016	0.00	132.43	16.67	35.00	0.00	184.10	03/24/2014
3137EACW7	235,000.00	FREDDIE MAC	2.00	08/25/2016	08/25/2016	0.00	0.00	-127.40	208.89	0.00	81.49	12/15/2015
31679KAB6	86,721.92	FTAT-142-A2A	0.45	04/17/2017	01/29/2016	0.00	0.00	5.16	178.90	0.00	184.06	06/11/2014
31680GAB2	500,000.00	FTAT-151-A2A	1.02	05/15/2018	10/10/2016	0.00	0.00	1.47	793.34	0.00	794.81	11/05/2015
36164EAB1	0.00	GEETT-151-A2	0.89	11/24/2017	06/06/2016	0.00	0.00	29.25	800.32	0.00	829.57	03/04/2015
36962G6Q2	750,000.00	GENERAL ELECTRIC CAPITAL CORP	0.918	01/08/2016	01/08/2016	0.00	0.00	-422.08	1,754.58	0.00	1,332.50	09/23/2013
41284AAB4	65,802.65	HARLY-141-A2A	0.49	04/15/2018	03/13/2016	0.00	-0.01	1.39	104.40	0.00	105.78	04/16/2014
41284BAB2	319,404.33	HARLY-151-A2A	0.80	01/15/2019	07/22/2016	0.00	0.00	0.66	714.21	0.00	714.88	01/28/2015
4197915E4	750,000.00	HAWAII ST	0.731	08/01/2016	08/01/2016	0.00	0.00	0.00	1,370.63	0.00	1,370.63	11/25/2014
437076BJ0	750,000.00	HOME DEPOT INC	0.882	09/15/2017	09/15/2017	0.00	0.00	0.00	1,417.37	0.00	1,417.37	09/15/2015
43814GAB6	0.00	HONDO-142-A2	0.39	09/19/2016	12/18/2015	0.00	0.00	0.48	21.11	0.00	21.59	05/21/2014
43814KAB7	252,965.61	HONDO-151-A2	0.70	06/15/2017	04/22/2016	0.00	-0.01	4.96	520.87	0.00	525.83	01/28/2015
459058DM2	1,000,000.00	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	0.50	05/16/2016	05/16/2016	0.00	0.00	5.27	388.89	0.00	394.16	12/03/2015
459056HY6	771,000.00	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	0.00	02/15/2016	02/15/2016	0.00	0.00	867.76	0.00	0.00	867.76	04/30/2015
459056HY6	163,000.00	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	0.00	02/15/2016	02/15/2016	0.00	0.00	206.96	0.00	0.00	206.96	05/20/2015

Income Detail

WC-Contra Costa County (19529)

Base Currency: USD 10/01/2015 - 12/31/2015

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Dated: 01/11/2016

Identifier	Base Current Units	Description	Coupon	Final Maturity	Effective Maturity	Transfers In/Out	Net Realized Gain/Loss	Net Amortization/ Accretion Income	Interest/Dividend Income	Base Expense	Base Net Income	Settle Date
45905U7F5	1,000,000.00	INTERNATIONAL BK FOR RECON & DEV MEDIUM TERM BK N	0.45	07/19/2016	07/19/2016	0.00	0.00	0.00	1,125.00	0.00	1,125.00	06/26/2015
47787VAB7	0.00	JDOT-14-A2	0.45	09/15/2016	12/15/2015	0.00	-0.00	0.40	57.10	0.00	57.50	04/09/2014
47787VAB7	0.00	JDOT-14-A2	0.45	09/15/2016	12/15/2015	0.00	-0.00	0.00	0.00	0.00	-0.00	04/09/2014
47787WAB5	400,000.00	JDOT-15B-A2	0.98	06/15/2018	11/12/2016	0.00	0.00	2.14	980.01	0.00	982.14	09/09/2015
46625HHW3	750,000.00	JPMORGAN CHASE & CO	2.60	01/15/2016	01/15/2016	0.00	0.00	-3,267.41	4,875.00	0.00	1,607.59	01/21/2015
544587B72	490,000.00	LOS ANGELES CALIF MUN IMPT CORP LEASE REV	1.26	11/01/2016	11/01/2016	0.00	0.00	0.00	720.30	0.00	720.30	11/19/2015
5446462Q4	400,000.00	LOS ANGELES CALIF UNI SCH DIST	0.486	01/01/2016	01/01/2016	0.00	0.00	0.00	486.00	0.00	486.00	08/19/2014
58768EAC3	0.00	MBALT 2014-A A2A	0.48	06/15/2016	10/15/2015	0.00	-0.00	0.01	2.92	0.00	2.92	04/09/2014
58772PAB4	650,000.00	MBART-151-A2A	0.82	06/15/2018	09/11/2016	0.00	0.00	41.87	340.53	0.00	382.39	12/08/2015
605581FW2	0.00	MISSISSIPPI ST	0.64	10/01/2016	10/01/2016	0.00	0.00	0.00	5.33	0.00	5.33	02/18/2015
605581FW2	300,000.00	MISSISSIPPI ST	0.64	10/01/2016	10/01/2016	0.00	0.00	0.00	474.67	0.00	474.67	02/18/2015
65477WAB2	396,490.98	NART-14B-A2	0.60	06/15/2017	03/23/2016	0.00	0.01	7.94	742.06	0.00	750.00	12/10/2014
677520FR4	0.00	OH ST-TXB-DEV ASST-A	5.39	10/01/2015	10/01/2015	0.00	0.00	0.00	0.00	0.00	0.00	07/11/2014
68428LDH4	300,000.00	ORANGE CNTY CALIF PENSION OBLIG	0.68	02/01/2016	02/01/2016	0.00	0.00	0.00	510.00	0.00	510.00	02/27/2015
68428LDH4	490,000.00	ORANGE CNTY CALIF PENSION OBLIG	0.68	02/01/2016	02/01/2016	0.00	0.00	0.00	833.00	0.00	833.00	01/13/2015
69371RK96	0.00	PACCAR FINANCIAL CORP	0.70	11/16/2015	11/16/2015	0.00	0.00	-62.39	179.38	0.00	116.99	12/23/2014
69371RK96	0.00	PACCAR FINANCIAL CORP	0.70	11/16/2015	11/16/2015	0.00	0.00	-183.60	437.50	0.00	253.90	04/02/2015
70659PAE1	0.00	PENAR 2013-1A A1	0.589	11/18/2017	11/18/2015	0.00	0.00	0.00	592.77	0.00	592.77	11/21/2013
69349LAH1	750,000.00	PNC BANK,NA	0.80	01/28/2016	01/28/2016	0.00	0.00	-649.09	1,500.00	0.00	850.91	04/30/2015
74256LAC3	0.00	PRINCIPAL LIFE GLOBAL FUNDING II	1.00	12/11/2015	12/11/2015	0.00	0.00	-273.80	486.11	0.00	212.31	06/30/2014
CCYUSD	225.38	Receivable	0.00	12/31/2015	12/31/2015	0.00	0.00	0.00	0.00	0.00	0.00	---
762494QV7	250,000.00	RIALTO CALIF UNI SCH DIST	1.258	02/01/2017	02/01/2017	0.00	0.00	0.00	786.25	0.00	786.25	03/26/2015
76912TJC8	125,000.00	RIVERSIDE CNTY CALIF PUB FING AUTH TAX ALLOC REV	1.00	09/01/2016	09/01/2016	0.00	0.00	93.10	312.50	0.00	405.60	03/26/2015
857477AH6	285,000.00	STATE STREET CORP	2.875	03/07/2016	03/07/2016	0.00	0.00	-1,614.40	2,048.44	0.00	434.03	03/23/2015
857477AH6	300,000.00	STATE STREET CORP	2.875	03/07/2016	03/07/2016	0.00	0.00	-1,755.21	2,156.25	0.00	401.04	03/03/2015
89236WAB4	495,855.46	TART-15A-A2	0.71	07/17/2017	04/29/2016	0.00	-0.00	1.41	1,003.52	0.00	1,004.93	03/04/2015
89116EC19	750,000.00	Toronto Dominion Holdings (U.S.A.), Inc.	0.00	03/01/2016	03/01/2016	0.00	0.00	245.42	0.00	0.00	245.42	12/01/2015
89116FYH7	0.00	Toronto Dominion Holdings (U.S.A.), Inc.	0.00	11/17/2015	11/17/2015	0.00	0.00	146.22	0.00	0.00	146.22	08/28/2015
89116FYH7	0.00	Toronto Dominion Holdings (U.S.A.), Inc.	0.00	11/17/2015	11/17/2015	0.00	0.00	137.08	0.00	0.00	137.08	04/14/2015
89233AHP7	500,000.00	Toyota Motor Credit Corporation	0.592	02/19/2016	02/19/2016	0.00	0.00	0.00	485.23	0.00	485.23	08/28/2015
912828B82	1,000,000.00	UNITED STATES TREASURY	0.25	02/29/2016	02/29/2016	0.00	0.00	475.12	631.87	0.00	1,106.99	03/20/2014
912828QX1	1,000,000.00	UNITED STATES TREASURY	1.50	07/31/2016	07/31/2016	0.00	0.00	-2,674.02	3,750.00	0.00	1,075.98	11/06/2014
912828SY7	500,000.00	UNITED STATES TREASURY	0.625	05/31/2017	05/31/2017	0.00	0.00	81.60	486.68	0.00	568.29	11/05/2015
912828VL1	1,000,000.00	UNITED STATES TREASURY	0.625	07/15/2016	07/15/2016	0.00	0.00	-674.92	1,562.50	0.00	887.58	06/01/2015
912828RF9	1,000,000.00	UNITED STATES TREASURY	1.00	08/31/2016	08/31/2016	0.00	0.00	-1,421.41	2,527.47	0.00	1,106.06	10/31/2014
912828RF9	1,000,000.00	UNITED STATES TREASURY	1.00	08/31/2016	08/31/2016	0.00	0.00	-423.27	1,016.48	0.00	593.21	11/25/2015
912828WQ9	1,000,000.00	UNITED STATES TREASURY	0.50	06/30/2016	06/30/2016	0.00	0.00	-103.38	1,250.15	0.00	1,146.77	07/01/2014
912828TS9	1,000,000.00	UNITED STATES TREASURY	0.625	09/30/2017	09/30/2017	0.00	0.00	11.14	1,144.12	0.00	1,155.26	10/26/2015
912828PS3	1,000,000.00	UNITED STATES TREASURY	2.00	01/31/2016	01/31/2016	0.00	0.00	-4,222.16	5,000.00	0.00	777.84	07/31/2014
912828PS3	1,000,000.00	UNITED STATES TREASURY	2.00	01/31/2016	01/31/2016	0.00	0.00	-4,183.63	5,000.00	0.00	816.37	12/31/2014
91412GUT0	250,000.00	UNIVERSITY CALIF REVS	0.634	05/15/2016	05/15/2016	0.00	0.00	0.00	396.25	0.00	396.25	04/10/2014
90331HMR1	450,000.00	US BANK NA	0.62	01/26/2018	01/26/2018	0.00	0.00	-115.70	697.70	0.00	582.00	05/12/2015
90331HMR1	300,000.00	US BANK NA	0.62	01/26/2018	01/26/2018	0.00	0.00	0.00	465.13	0.00	465.13	01/27/2015
90290XAB3	480,000.00	USAOT-151-A2	0.82	03/15/2018	08/13/2016	0.00	0.00	1.97	984.00	0.00	985.97	07/29/2015
928668AD4	500,000.00	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	0.598	05/23/2016	05/23/2016	0.00	0.00	0.00	728.90	0.00	728.90	05/23/2014
949917397	1,399,428.32	Wells Fargo:Htge MM;l	0.25	12/31/2015	12/31/2015	0.00	0.00	0.00	638.50	0.00	638.50	---
---	44,255,885.01	---	---	10/03/2016	08/04/2016	0.00	486.48	-43,826.70	103,721.99	-12,488.72	47,893.06	---

Income Detail

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WC-Contra Costa County (19529)

Dated: 01/11/2016

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

Balance Sheet Classification

WC-Contra Costa County (19529)

Base Currency: USD As of 12/31/2015

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Dated: 01/11/2016

CE

Identifier	Description	Base Current Units	Market Sector	Rating	Coupon	Final Maturity, Effective Maturity	Book Yield, Yield	Base Original Cost, Base Book Value	Base Net Total Unrealized Gain/ Loss	Market Price	Base Accrued Balance	Base Market Value	Base Market Value + Accrued
949917397	WellsFargo:Htge MM;I	1,399,428.32	Cash	AAA	0.25	12/31/2015 12/31/2015	0.00 0.00	1,399,428.32 1,399,428.32	0.00	1.00	0.00	1,399,428.32	1,399,428.32
CCYUSD	Receivable	225.38	Cash	AAA	0.00	12/31/2015 12/31/2015	0.00 0.00	225.38 225.38	0.00	1.00	0.00	225.38	225.38
CCYUSD	Cash	-9.65	Cash	AAA	0.00	12/31/2015 12/31/2015	0.00 0.00	-9.65 -9.65	0.00	1.00	0.00	-9.65	-9.65
---	---	1,399,644.05	Cash	AAA	---	12/31/2015 12/31/2015	0.00 0.00	1,399,644.05 1,399,644.05	0.00	1.00	0.00	1,399,644.05	1,399,644.05

ST

Identifier	Description	Base Current Units	Market Sector	Rating	Coupon	Final Maturity, Effective Maturity	Book Yield, Yield	Base Original Cost, Base Book Value	Base Net Total Unrealized Gain/ Loss	Market Price	Base Accrued Balance	Base Market Value	Base Market Value + Accrued
912828B82	UNITED STATES TREASURY	1,000,000.00	Government	AAA	0.25	02/29/2016 02/29/2016	0.44 0.25	996,328.13 999,695.30	226.70	99.992	844.78	999,922.00	1,000,766.78
459058DM2	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	1,000,000.00	Government	AAA	0.50	05/16/2016 05/16/2016	0.507 0.428	999,970.00 999,975.27	201.73	100.018	625.00	1,000,177.00	1,000,802.00
3130A4KE1	FEDERAL HOME LOAN BANKS	500,000.00	Agency	AAA	0.33	04/01/2016 04/01/2016	0.345 0.466	499,923.19 499,980.90	-178.90	99.96	412.50	499,802.00	500,214.50
3136FPET0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00	Agency	AAA	2.00	03/10/2016 03/10/2016	0.326 0.226	1,015,960.00 1,003,146.40	168.60	100.332	6,166.67	1,003,315.00	1,009,481.67
313384SS9	FEDERAL HOME LOAN BANKS	1,000,000.00	Agency	A-1+	0.00	02/05/2016 02/05/2016	0.254 0.243	997,472.22 999,756.94	21.06	99.978	0.00	999,778.00	999,778.00
36962G6Q2	GENERAL ELECTRIC CAPITAL CORP	750,000.00	Financial	AA+	0.918	01/08/2016 01/08/2016	0.712 0.948	753,840.00 750,032.11	-20.11	100.001	1,625.63	750,012.00	751,637.63
459056HY6	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	163,000.00	Government	AAA	0.00	02/15/2016 02/15/2016	0.51 0.158	162,390.38 162,898.77	73.19	99.982	0.00	162,971.96	162,971.96
459056HY6	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	771,000.00	Government	AAA	0.00	02/15/2016 02/15/2016	0.451 0.158	768,255.24 770,575.55	291.84	99.982	0.00	770,867.39	770,867.39
605581FW2	MISSISSIPPI ST	300,000.00	Municipal	AA+	0.64	10/01/2016 10/01/2016	0.64 0.767	300,000.00 300,000.00	-219.00	99.927	480.00	299,781.00	300,261.00
45905U7F5	INTERNATIONAL BK FOR RECON & DEV MEDIUM TERM BK N	1,000,000.00	Government	AAA	0.45	07/19/2016 07/19/2016	0.45 1.783	1,000,000.00 1,000,000.00	-7,300.00	99.27	2,312.50	992,700.00	995,012.50
3133EDQW5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00	Agency	AAA	0.29	01/21/2016 01/21/2016	0.38 0.278	998,680.00 999,950.93	60.07	100.001	1,288.89	1,000,011.00	1,001,299.89
69349LAH1	PNC BANK,NA	750,000.00	Financial	A+	0.80	01/28/2016 01/28/2016	0.439 0.826	751,785.00 750,000.00	-12.75	99.998	2,550.00	749,987.25	752,537.25
857477AH6	STATE STREET CORP	285,000.00	Financial	AA-	2.875	03/07/2016 03/07/2016	0.61 0.945	291,141.75 286,158.16	-154.10	100.352	2,594.69	286,004.05	288,598.74
857477AH6	STATE STREET CORP	300,000.00	Financial	AA-	2.875	03/07/2016 03/07/2016	0.538 0.945	307,059.00 301,259.17	-202.27	100.352	2,731.25	301,056.90	303,788.15
05531FAG8	BB&T CORP	750,000.00	Financial	A+	3.20	03/15/2016 02/15/2016	0.662 0.973	766,320.00 752,375.70	-324.45	100.273	7,066.67	752,051.25	759,117.92
06406HBX6	BANK OF NEW YORK MELLON CORP	750,000.00	Financial	AA-	2.30	07/28/2016 07/28/2016	0.644 0.831	768,750.00 757,073.55	-724.06	100.846	7,331.25	756,349.50	763,680.75
313384ZK8	FEDERAL HOME LOAN BANKS	500,000.00	Agency	A-1+	0.00	07/15/2016 07/15/2016	0.622 0.588	498,263.19 498,339.44	106.06	99.689	0.00	498,445.50	498,445.50
3130A3XU3	FEDERAL HOME LOAN BANKS	1,000,000.00	Agency	A-1+	0.25	01/22/2016 01/22/2016	0.263 0.144	999,870.00 999,992.42	65.58	100.005	1,097.22	1,000,058.00	1,001,155.22
3133EFBT3	FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00	Agency	AAA	0.42	09/01/2016 09/01/2016	0.44 0.572	999,800.00 999,866.67	-932.67	99.893	1,400.00	998,934.00	1,000,334.00
68428LDH4	ORANGE CNTY CALIF PENSION OBLIG	300,000.00	Municipal	AA	0.68	02/01/2016 02/01/2016	0.68 0.488	300,000.00 300,000.00	45.00	100.015	838.67	300,045.00	300,883.67

Balance Sheet Classification

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Identifier	Description	Base Current Units	Market Sector	Rating	Coupon	Final Maturity, Effective Maturity	Book Yield, Yield	Base Original Cost, Base Book Value	Base Net Total Unrealized Gain/Loss	Market Price	Base Accrued Balance	Base Market Value	Base Market Value + Accrued
68428LDH4	ORANGE CNTY CALIF PENSION OBLIG	490,000.00	Municipal	AA	0.68	02/01/2016 02/01/2016	0.68 0.488	490,000.00 490,000.00	73.50	100.015	1,369.82	490,073.50	491,443.32
03255LGX1	ANAHEIM CALIF PUB FING AUTH LEASE REV	750,000.00	Municipal	AA-	1.00	05/01/2016 05/01/2016	1.00 0.943	750,000.00 750,000.00	210.00	100.028	1,250.00	750,210.00	751,460.00
912828QX1	UNITED STATES TREASURY	1,000,000.00	Government	AAA	1.50	07/31/2016 07/31/2016	0.434 0.618	1,018,398.44 1,006,161.88	-1,122.88	100.504	6,277.17	1,005,039.00	1,011,316.17
4197915E4	HAWAII ST	750,000.00	Municipal	AA	0.731	08/01/2016 08/01/2016	0.731 0.68	750,000.00 750,000.00	345.00	100.046	2,284.38	750,345.00	752,629.38
5446462Q4	LOS ANGELES CALIF UNI SCH DIST	400,000.00	Municipal	AA	0.486	01/01/2016 01/01/2016	0.486 0.306	400,000.00 400,000.00	0.00	100.00	972.00	400,000.00	400,972.00
313373SZ6	FEDERAL HOME LOAN BANKS	1,000,000.00	Agency	AAA	2.125	06/10/2016 06/10/2016	0.50 0.647	1,030,688.00 1,007,109.02	-657.02	100.645	1,239.58	1,006,452.00	1,007,691.58
89233AHP7	Toyota Motor Credit Corporation	500,000.00	Industrial	A-1+	0.592	02/19/2016 02/19/2016	0.592 0.704	500,000.00 500,000.00	-81.50	99.983	30.24	499,918.50	499,948.74
3130A3J70	FEDERAL HOME LOAN BANKS	1,000,000.00	Agency	AAA	0.625	11/23/2016 11/23/2016	0.484 0.822	1,002,130.00 1,001,254.97	-3,213.97	99.804	659.72	998,041.00	998,700.72
91412GUT0	UNIVERSITY CALIF REVS	250,000.00	Municipal	AA	0.634	05/15/2016 05/15/2016	0.634 0.562	250,000.00 250,000.00	92.50	100.037	202.53	250,092.50	250,295.03
097023BC8	BOEING CO	750,000.00	Industrial	A	3.75	11/20/2016 11/20/2016	0.849 1.008	789,135.00 769,095.99	-1,388.49	102.361	3,203.13	767,707.50	770,910.63
89116EC19	Toronto Dominion Holdings (U.S.A.), Inc.	750,000.00	Financial	A-1+	0.00	03/01/2016 03/01/2016	0.381 0.455	749,279.58 749,525.00	-89.25	99.925	0.00	749,435.75	749,435.75
928668AD4	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	500,000.00	Industrial	A-	0.598	05/23/2016 05/23/2016	0.602 2.706	500,000.00 500,000.00	-3,543.50	99.291	323.70	496,456.50	496,780.20
912828VL1	UNITED STATES TREASURY	1,000,000.00	Government	AAA	0.625	07/15/2016 07/15/2016	0.356 0.589	1,003,007.81 1,001,437.88	-1,359.88	100.008	2,887.23	1,000,078.00	1,002,965.23
3137EACW7	FREDDIE MAC	235,000.00	Agency	AAA	2.00	08/25/2016 08/25/2016	0.827 0.706	236,903.50 236,776.10	115.18	100.805	1,645.00	236,891.28	238,536.28
3130A2T97	FEDERAL HOME LOAN BANKS	1,000,000.00	Agency	AAA	0.50	09/28/2016 09/28/2016	0.386 0.727	1,001,080.00 1,000,838.62	-2,593.62	99.825	1,291.67	998,245.00	999,536.67
3130A2T97	FEDERAL HOME LOAN BANKS	500,000.00	Agency	AAA	0.50	09/28/2016 09/28/2016	0.416 0.727	500,415.00 500,308.97	-1,186.47	99.825	645.83	499,122.50	499,768.33
912828PS3	UNITED STATES TREASURY	1,000,000.00	Government	AAA	2.00	01/31/2016 01/31/2016	0.315 0.468	1,025,195.31 1,001,376.79	-156.79	100.122	8,369.57	1,001,220.00	1,009,589.57
912828PS3	UNITED STATES TREASURY	1,000,000.00	Government	AAA	2.00	01/31/2016 01/31/2016	0.335 0.468	1,018,007.81 1,001,364.23	-144.23	100.122	8,369.57	1,001,220.00	1,009,589.57
14912L4X6	CATERPILLAR FINANCIAL SERVICES CORP	775,000.00	Industrial	A	2.05	08/01/2016 08/01/2016	0.643 1.005	793,855.75 781,314.90	-1,569.57	100.612	6,619.79	779,745.32	786,365.12
76912TJC8	RIVERSIDE CNTY CALIF PUB FING AUTH TAX ALLOC REV	125,000.00	Municipal	A	1.00	09/01/2016 09/01/2016	1.301 1.139	124,468.75 124,753.10	155.65	99.927	416.67	124,908.75	125,325.42
544587B72	LOS ANGELES CALIF MUN IMPT CORP LEASE REV	490,000.00	Municipal	A+	1.26	11/01/2016 11/01/2016	1.26 1.082	490,000.00 490,000.00	837.90	100.171	720.30	490,837.90	491,558.20
912828RF9	UNITED STATES TREASURY	1,000,000.00	Government	AAA	1.00	08/31/2016 08/31/2016	0.579 0.677	1,003,203.13 1,002,779.86	-748.86	100.203	3,379.12	1,002,031.00	1,005,410.12
912828RF9	UNITED STATES TREASURY	1,000,000.00	Government	AAA	1.00	08/31/2016 08/31/2016	0.432 0.677	1,010,351.56 1,003,754.37	-1,723.37	100.203	3,379.12	1,002,031.00	1,005,410.12
912828WQ9	UNITED STATES TREASURY	1,000,000.00	Government	AAA	0.50	06/30/2016 06/30/2016	0.459 0.516	1,000,820.31 1,000,203.39	-437.39	99.977	13.74	999,766.00	999,779.74
46625HHW3	JPMORGAN CHASE & CO	750,000.00	Financial	A+	2.60	01/15/2016 01/15/2016	0.86 1.473	762,750.00 750,497.21	-183.71	100.041	8,991.67	750,313.50	759,305.17
---	---	32,134,000.00	---	AA+	---	05/19/2016 05/18/2016	0.519 0.686	32,375,498.05 32,199,629.58	-27,179.27	---	103,907.24	32,172,450.31	32,276,357.55

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58772PAB4	MBART-151-A2A	650,000.00	Asset Backed	AAA	0.82	06/15/2018 09/11/2016	1.007 1.161	649,085.94 649,127.81	-619.17	99.771	236.89	648,508.64	648,745.53
90331HMR1	US BANK NA	450,000.00	Financial	AA	0.62	01/26/2018 01/26/2018	0.527 1.716	451,206.00 450,911.73	-3,106.38	99.512	519.17	447,805.35	448,324.52
90331HMR1	US BANK NA	300,000.00	Financial	AA	0.62	01/26/2018 01/26/2018	0.629 1.716	300,000.00 300,000.00	-1,463.10	99.512	346.11	298,536.90	298,883.01
89236WAB4	TART-15A-A2	495,855.46	Asset Backed	AAA	0.71	07/17/2017 04/29/2016	0.711 0.971	495,850.75 495,853.44	-415.84	99.916	156.47	495,437.60	495,594.07
17275RAY8	CISCO SYSTEMS INC	750,000.00	Industrial	AA-	0.822	06/15/2018 06/15/2018	0.834 1.662	750,000.00 750,000.00	-1,574.25	99.79	291.13	748,425.75	748,716.88
06050TLU4	BANK OF AMERICA NA	500,000.00	Financial	A+	0.832	02/14/2017 02/14/2017	0.846 1.724	500,000.00 500,000.00	-799.50	99.84	531.30	499,200.50	499,731.80
084664CD1	BERKSHIRE HATHAWAY FINANCE CORP	750,000.00	Financial	AA	0.621	01/12/2018 01/12/2018	0.63 1.588	750,000.00 750,000.00	-1,712.25	99.771	1,034.33	748,287.75	749,322.08
43814KAB7	HONDO-151-A2	252,965.61	Asset Backed	AAA	0.70	06/15/2017 04/22/2016	0.706 1.015	252,952.41 252,960.31	-241.23	99.903	78.70	252,719.07	252,797.77
762494QV7	RIALTO CALIF UNI SCH DIST	250,000.00	Municipal	AA	1.258	02/01/2017 02/01/2017	1.258 1.412	250,000.00 250,000.00	-335.00	99.866	1,310.42	249,665.00	250,975.42
41284BAB2	HARLY-151-A2A	319,404.33	Asset Backed	AAA	0.80	01/15/2019 07/22/2016	0.80 1.103	319,401.74 319,402.91	-526.65	99.835	113.57	318,876.26	318,989.82
161571GJ7	CHAIT 2014-A1 A1	775,000.00	Asset Backed	AAA	1.15	01/15/2019 01/14/2017	1.022 1.236	776,453.13 776,049.33	-1,648.56	99.923	396.11	774,400.77	774,796.88
912828TS9	UNITED STATES TREASURY	1,000,000.00	Government	AAA	0.625	09/30/2017 09/30/2017	0.631 1.047	999,882.81 999,893.95	-6,807.95	99.308	1,588.11	993,086.00	994,674.11
31679KAB6	FTAT-142-A2A	86,721.92	Asset Backed	AAA	0.45	04/17/2017 01/29/2016	0.456 1.00	86,712.39 86,721.21	-37.83	99.956	17.34	86,683.38	86,700.73
06050TMB5	BANK OF AMERICA NA	250,000.00	Financial	A+	0.902	06/05/2017 06/05/2017	0.916 1.852	250,000.00 250,000.00	-835.50	99.666	156.60	249,164.50	249,321.10
912828SY7	UNITED STATES TREASURY	500,000.00	Government	AAA	0.625	05/31/2017 05/31/2017	0.73 0.959	499,179.69 499,261.29	-1,468.29	99.558	273.22	497,793.00	498,066.22
31680GAB2	FTAT-151-A2A	500,000.00	Asset Backed	AAA	1.02	05/15/2018 10/10/2016	1.024 1.344	499,986.35 499,987.82	-1,190.17	99.76	226.67	498,797.65	499,024.32
47787WAB5	JDOT-15B-A2	400,000.00	Asset Backed	AAA	0.98	06/15/2018 11/12/2016	0.983 1.258	399,986.52 399,989.14	-910.78	99.77	174.22	399,078.36	399,252.58
90290XAB3	USAOT-151-A2	480,000.00	Asset Backed	AAA	0.82	03/15/2018 08/13/2016	0.825 1.08	479,982.14 479,987.66	-727.15	99.846	174.93	479,260.51	479,435.45
02665WAY7	AMERICAN HONDA FINANCE CORP	500,000.00	Industrial	A+	1.02	09/20/2017 09/20/2017	1.036 1.676	500,000.00 500,000.00	-558.00	99.888	169.92	499,442.00	499,611.92
41284AAB4	HARLY-141-A2A	65,802.65	Asset Backed	AAA	0.49	04/15/2018 03/13/2016	0.494 0.941	65,798.20 65,801.86	-59.12	99.909	14.33	65,742.73	65,757.06
191216BR0	COCA-COLA CO	300,000.00	Industrial	AA	0.875	10/27/2017 10/27/2017	0.897 1.089	299,868.00 299,879.92	-997.72	99.627	466.67	298,882.20	299,348.87
65477WAB2	NART-14B-A2	396,490.98	Asset Backed	AAA	0.60	06/15/2017 03/23/2016	0.606 0.901	396,469.69 396,483.83	-265.71	99.931	105.73	396,218.12	396,323.85
437076BJ0	HOME DEPOT INC	750,000.00	Industrial	A	0.882	09/15/2017 09/15/2017	0.896 1.439	750,000.00 750,000.00	1,104.75	100.147	312.38	751,104.75	751,417.13
---	---	10,722,240.96	---	AA+	---	12/29/2017 04/24/2017	0.82 1.322	10,722,815.76 10,722,312.19	-25,195.40	---	8,694.31	10,697,116.80	10,705,811.11

Summary

Identifier	Description	Base Current Units	Market Sector	Rating	Coupon	Final Maturity, Effective Maturity	Book Yield, Yield	Base Original Cost, Base Book Value	Base Net Total Unrealized Gain/ Loss	Market Price	Base Accrued Balance	Base Market Value	Base Market Value + Accrued
---	---	44,255,885.01	---	AA+	---	10/03/2016 08/04/2016	0.575 0.817	44,497,957.86 44,321,585.83	-52,374.67	---	112,601.55	44,269,211.16	44,381,812.71

Balance Sheet Classification

Base Currency: USD As of 12/31/2015

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WC-Contra Costa County (19529)

Dated: 01/11/2016

* Grouped By: BS Class 2. * Groups Sorted By: BS Class 2. * Weighted By: Base Market Value + Accrued.

Trading Activity

WC-Contra Costa County (19529)

Base Currency: USD 10/01/2015 - 12/31/2015

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Dated: 01/11/2016

* Does not Lock Down.

Buy

Trade Date, Settle Date	Transaction Type	Identifier, Description	Coupon Rate	Final Maturity	Broker/Dealer	Base Original Units, Base Current Units	Price	Purchased Cost, Base Principal	Base Accrued Interest	Base Net Total Realized Gain	Base Commission	Base Amount
10/22/2015 10/27/2015	Buy	191216BR0 COCA-COLA CO	0.875	10/27/2017	Citigroup Global Markets (AU)	300,000.00 300,000.00	99.956	0.00 299,868.00	0.00	0.00	0.00	-299,868.00
10/14/2015 10/15/2015	Buy	3130A2T97 FEDERAL HOME LOAN BANK	0.50	09/28/2016	APX Asset	1,000,000.00 1,000,000.00	100.108	0.00 1,001,080.00	236.11	0.00	0.00	-1,001,316.11
12/22/2015 12/23/2015	Buy	313384ZK8 FEDERAL HOME LOAN BANKS	0.00	07/15/2016	CastleOak Securities LP	500,000.00 500,000.00	99.653	0.00 498,263.19	0.00	0.00	0.00	-498,263.19
12/14/2015 12/15/2015	Buy	3137EACW7 FREDDIE MAC	2.00	08/25/2016	CastleOak Securities LP	235,000.00 235,000.00	100.81	0.00 236,903.50	1,436.11	0.00	0.00	-238,339.61
10/28/2015 11/05/2015	Buy	31680GAB2 FTAT-151-A2A	1.02	05/15/2018	CS First Boston (BR)	500,000.00 500,000.00	99.997	0.00 499,986.35	0.00	0.00	0.00	-499,986.35
11/30/2015 12/03/2015	Buy	459058DM2 INTL BK RECON & DEVELOP	0.50	05/16/2016	CastleOak Securities LP	1,000,000.00 1,000,000.00	99.997	0.00 999,970.00	236.11	0.00	0.00	-1,000,206.11
11/04/2015 11/19/2015	Buy	544587B72 LOS ANGELES CALIF MUN IMPT CORP LEASE REV	1.26	11/01/2016	Merrill Lynch & Co. (AE)	490,000.00 490,000.00	100.00	0.00 490,000.00	0.00	0.00	0.00	-490,000.00
12/03/2015 12/08/2015	Buy	58772PAB4 MBART-151-A2A	0.82	06/15/2018	Deutsche Bank	650,000.00 650,000.00	99.859	0.00 649,085.94	340.53	0.00	0.00	-649,426.47
12/01/2015 12/01/2015	Buy	89116EC19 Toronto Dominion Holdings (U.S.A.), Inc.	0.00	03/01/2016	TORONTO DOMINION BK	750,000.00 750,000.00	99.904	0.00 749,279.58	0.00	0.00	0.00	-749,279.58
11/25/2015 11/25/2015	Buy	912828RF9 US TREASURY N/B	1.00	08/31/2016	Goldman Sachs & Co. (AU)	1,000,000.00 1,000,000.00	100.32	0.00 1,003,203.13	2,362.64	0.00	0.00	-1,005,565.77
11/04/2015 11/05/2015	Buy	912828SY7 US TREASURY N/B	0.625	05/31/2017	BARCLAYS CAPITAL INC.	500,000.00 500,000.00	99.836	0.00 499,179.69	1,349.04	0.00	0.00	-500,528.73
10/23/2015 10/26/2015	Buy	912828TS9 US TREASURY N/B	0.625	09/30/2017	Bank of Montreal, Primary Broker	1,000,000.00 1,000,000.00	99.988	0.00 999,882.81	443.99	0.00	0.00	-1,000,326.80
10/01/2015 10/01/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.06	12/31/2015	Direct	772,204.47 772,204.47	1.00	772,204.47 772,204.47	0.00	0.00	0.00	-772,204.47
10/08/2015 10/08/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.06	12/31/2015	Direct	1,694.81 1,694.81	1.00	1,694.81 1,694.81	0.00	0.00	0.00	-1,694.81
10/12/2015 10/15/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.06	12/31/2015	Direct	1,003,350.00 1,003,350.00	1.00	1,003,350.00 1,003,350.00	0.00	0.00	0.00	-1,003,350.00
10/16/2015 10/16/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.06	12/31/2015	Direct	17,661.08 17,661.08	1.00	17,661.08 17,661.08	0.00	0.00	0.00	-17,661.08
10/16/2015 10/16/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.06	12/31/2015	Direct	16,205.74 16,205.74	1.00	16,205.74 16,205.74	0.00	0.00	0.00	-16,205.74
10/15/2015 10/15/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.06	12/31/2015	Direct	54,268.52 54,268.52	1.00	54,268.52 54,268.52	0.00	0.00	0.00	-54,268.52
10/15/2015 10/15/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.06	12/31/2015	Direct	115,937.81 115,937.81	1.00	115,937.81 115,937.81	0.00	0.00	0.00	-115,937.81
10/13/2015 10/13/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.06	12/31/2015	Direct	1,123.17 1,123.17	1.00	1,123.17 1,123.17	0.00	0.00	0.00	-1,123.17
10/19/2015 10/19/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.06	12/31/2015	Direct	1,200,000.00 1,200,000.00	1.00	1,200,000.00 1,200,000.00	0.00	0.00	0.00	-1,200,000.00
10/19/2015 10/19/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.06	12/31/2015	Direct	18,231.60 18,231.60	1.00	18,231.60 18,231.60	0.00	0.00	0.00	-18,231.60
10/23/2015 10/23/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.06	12/31/2015	Direct	296.67 296.67	1.00	296.67 296.67	0.00	0.00	0.00	-296.67
10/28/2015 10/28/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.06	12/31/2015	Direct	151.79 151.79	1.00	151.79 151.79	0.00	0.00	0.00	-151.79
10/26/2015 10/26/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.06	12/31/2015	Direct	1,128.21 1,128.21	1.00	1,128.21 1,128.21	0.00	0.00	0.00	-1,128.21
11/04/2015 11/04/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.08	12/31/2015	Direct	1,001,250.00 1,001,250.00	1.00	1,001,250.00 1,001,250.00	0.00	0.00	0.00	-1,001,250.00
11/02/2015 11/02/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.08	12/31/2015	Direct	3,938.67 3,938.67	1.00	3,938.67 3,938.67	0.00	0.00	0.00	-3,938.67

Trading Activity

Base Currency: USD 10/01/2015 - 12/31/2015

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WC-Contra Costa County (19529)

Dated: 01/11/2016

Trade Date, Settle Date	Transaction Type	Identifier, Description	Coupon Rate	Final Maturity	Broker/Dealer	Base Original Units, Base Current Units	Price	Purchased Cost, Base Principal	Base Accrued Interest	Base Net Total Realized Gain	Base Commission	Base Amount
11/13/2015 11/13/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.08	12/31/2015	Direct	51,102.67 51,102.67	1.00	51,102.67 51,102.67	0.00	0.00	0.00	-51,102.67
11/17/2015 11/17/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.08	12/31/2015	Direct	775,976.46 775,976.46	1.00	775,976.46 775,976.46	0.00	0.00	0.00	-775,976.46
11/16/2015 11/16/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.08	12/31/2015	Direct	759,073.60 759,073.60	1.00	759,073.60 759,073.60	0.00	0.00	0.00	-759,073.60
11/16/2015 11/16/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.08	12/31/2015	Direct	71,553.47 71,553.47	1.00	71,553.47 71,553.47	0.00	0.00	0.00	-71,553.47
11/16/2015 11/16/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.08	12/31/2015	Direct	126,735.24 126,735.24	1.00	126,735.24 126,735.24	0.00	0.00	0.00	-126,735.24
11/20/2015 11/20/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.08	12/31/2015	Direct	9,913.58 9,913.58	1.00	9,913.58 9,913.58	0.00	0.00	0.00	-9,913.58
11/19/2015 11/19/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.08	12/31/2015	Direct	260,693.39 260,693.39	1.00	260,693.39 260,693.39	0.00	0.00	0.00	-260,693.39
11/18/2015 11/18/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.08	12/31/2015	Direct	17,151.96 17,151.96	1.00	17,151.96 17,151.96	0.00	0.00	0.00	-17,151.96
11/24/2015 11/24/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.08	12/31/2015	Direct	14,560.36 14,560.36	1.00	14,560.36 14,560.36	0.00	0.00	0.00	-14,560.36
11/23/2015 11/23/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.08	12/31/2015	Direct	3,125.00 3,125.00	1.00	3,125.00 3,125.00	0.00	0.00	0.00	-3,125.00
11/23/2015 11/23/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.08	12/31/2015	Direct	695.00 695.00	1.00	695.00 695.00	0.00	0.00	0.00	-695.00
12/02/2015 12/02/2015	Buy	949917397 WellsFargo:Htge MM;I	0.25	12/31/2015	Direct	166.63 166.63	1.00	166.63 166.63	0.00	0.00	0.00	-166.63
12/01/2015 12/01/2015	Buy	949917397 WellsFargo:Htge MM;I	0.25	12/31/2015	Direct	225.31 225.31	1.00	225.31 225.31	0.00	0.00	0.00	-225.31
11/30/2015 11/30/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.08	12/31/2015	Direct	1,562.50 1,562.50	1.00	1,562.50 1,562.50	0.00	0.00	0.00	-1,562.50
12/07/2015 12/07/2015	Buy	949917397 WellsFargo:Htge MM;I	0.25	12/31/2015	Direct	488.75 488.75	1.00	488.75 488.75	0.00	0.00	0.00	-488.75
12/11/2015 12/11/2015	Buy	949917397 WellsFargo:Htge MM;I	0.25	12/31/2015	Direct	251,250.00 251,250.00	1.00	251,250.00 251,250.00	0.00	0.00	0.00	-251,250.00
12/10/2015 12/10/2015	Buy	949917397 WellsFargo:Htge MM;I	0.25	12/31/2015	Direct	10,625.00 10,625.00	1.00	10,625.00 10,625.00	0.00	0.00	0.00	-10,625.00
12/15/2015 12/15/2015	Buy	949917397 WellsFargo:Htge MM;I	0.25	12/31/2015	Direct	159.11 159.11	1.00	159.11 159.11	0.00	0.00	0.00	-159.11
12/15/2015 12/15/2015	Buy	949917397 WellsFargo:Htge MM;I	0.25	12/31/2015	Direct	2.89 2.89	1.00	2.89 2.89	0.00	0.00	0.00	-2.89
12/15/2015 12/15/2015	Buy	949917397 WellsFargo:Htge MM;I	0.25	12/31/2015	Direct	425.00 425.00	1.00	425.00 425.00	0.00	0.00	0.00	-425.00
12/18/2015 12/18/2015	Buy	949917397 WellsFargo:Htge MM;I	0.25	12/31/2015	Direct	11,005.69 11,005.69	1.00	11,005.69 11,005.69	0.00	0.00	0.00	-11,005.69
12/18/2015 12/18/2015	Buy	949917397 WellsFargo:Htge MM;I	0.25	12/31/2015	Direct	3.58 3.58	1.00	3.58 3.58	0.00	0.00	0.00	-3.58
12/17/2015 12/17/2015	Buy	949917397 WellsFargo:Htge MM;I	0.25	12/31/2015	Direct	14.73 14.73	1.00	14.73 14.73	0.00	0.00	0.00	-14.73
12/16/2015 12/16/2015	Buy	949917397 WellsFargo:Htge MM;I	0.25	12/31/2015	Direct	7,710.68 7,710.68	1.00	7,710.68 7,710.68	0.00	0.00	0.00	-7,710.68
12/16/2015 12/16/2015	Buy	949917397 WellsFargo:Htge MM;I	0.25	12/31/2015	Direct	326.67 326.67	1.00	326.67 326.67	0.00	0.00	0.00	-326.67
12/21/2015 12/21/2015	Buy	949917397 WellsFargo:Htge MM;I	0.25	12/31/2015	Direct	949.06 949.06	1.00	949.06 949.06	0.00	0.00	0.00	-949.06
12/31/2015 12/31/2015	Buy	949917397 WellsFargo:Htge MM;I	0.25	12/31/2015	Direct	2,500.00 2,500.00	1.00	2,500.00 2,500.00	0.00	0.00	0.00	-2,500.00
12/29/2015 12/29/2015	Buy	949917397 WellsFargo:Htge MM;I	0.25	12/31/2015	Direct	162.22 162.22	1.00	162.22 162.22	0.00	0.00	0.00	-162.22
---	Buy	---	---	---	---	14,510,601.09 14,510,601.09	---	6,585,601.09 14,512,303.28	6,404.53	0.00	0.00	-14,518,707.81

Trading Activity

WC-Contra Costa County (19529)

Base Currency: USD 10/01/2015 - 12/31/2015

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Dated: 01/11/2016

Call Redemption

Trade Date, Settle Date	Transaction Type	Identifier, Description	Coupon Rate	Final Maturity	Broker/Dealer	Base Original Units, Base Current Units	Price	Purchased Cost, Base Principal	Base Accrued Interest	Base Net Total Realized Gain	Base Commission	Base Amount
10/19/2015 10/19/2015	Call Redemption	3133EDGM8 FEDERAL FARM CREDIT BANK	0.35	03/10/2016	Redemption	-1,000,000.00 -1,000,000.00	100.00	0.00 -1,000,000.00	-379.17	415.68	0.00	1,000,379.17
10/19/2015 10/19/2015	Call Redemption	3133EDGM8 FEDERAL FARM CREDIT BANK	0.35	03/10/2016	Redemption	-200,000.00 -200,000.00	100.00	0.00 -200,000.00	-75.83	70.81	0.00	200,075.83
10/01/2015 10/01/2015	Call Redemption	677520FR4 OH ST-TXB-DEV ASST-A	5.39	10/01/2015	Redemption	-750,000.00 -750,000.00	100.00	0.00 -750,000.00	0.00	0.00	0.00	750,000.00
---	Call Redemption	---	---	---	Redemption	-1,950,000.00 -1,950,000.00	100.00	0.00 -1,950,000.00	-455.00	486.49	0.00	1,950,455.00

Maturity

Trade Date, Settle Date	Transaction Type	Identifier, Description	Coupon Rate	Final Maturity	Broker/Dealer	Base Original Units, Base Current Units	Price	Purchased Cost, Base Principal	Base Accrued Interest	Base Net Total Realized Gain	Base Commission	Base Amount
11/04/2015 11/04/2015	Maturity	3133EDGC0 FEDERAL FARM CREDIT BANK	0.25	11/04/2015	Maturity	-1,000,000.00 -1,000,000.00	100.00	0.00 -1,000,000.00	0.00	0.00	0.00	1,000,000.00
11/16/2015 11/16/2015	Maturity	69371RK96 PACCAR FINANCIAL CORP	0.70	11/16/2015	Maturity	-205,000.00 -205,000.00	100.00	0.00 -205,000.00	0.00	0.00	0.00	205,000.00
11/16/2015 11/16/2015	Maturity	69371RK96 PACCAR FINANCIAL CORP	0.70	11/16/2015	Maturity	-500,000.00 -500,000.00	100.00	0.00 -500,000.00	0.00	0.00	0.00	500,000.00
12/11/2015 12/11/2015	Maturity	74256LAC3 PRINCIPAL LIFE GLOBAL FUNDING II	1.00	12/11/2015	Maturity	-250,000.00 -250,000.00	100.00	0.00 -250,000.00	0.00	0.00	0.00	250,000.00
11/17/2015 11/17/2015	Maturity	89116FYH7 Toronto Dominion Holdings (U.S.A.), Inc.	0.00	11/17/2015	Maturity	-350,000.00 -350,000.00	100.00	0.00 -350,000.00	0.00	0.00	0.00	350,000.00
11/17/2015 11/17/2015	Maturity	89116FYH7 Toronto Dominion Holdings (U.S.A.), Inc.	0.00	11/17/2015	Maturity	-350,000.00 -350,000.00	100.00	0.00 -350,000.00	0.00	0.00	0.00	350,000.00
---	Maturity	---	---	---	Maturity	-2,655,000.00 -2,655,000.00	100.00	0.00 -2,655,000.00	0.00	0.00	0.00	2,655,000.00

Principal Paydown

Trade Date, Settle Date	Transaction Type	Identifier, Description	Coupon Rate	Final Maturity	Broker/Dealer	Base Original Units, Base Current Units	Price	Purchased Cost, Base Principal	Base Accrued Interest	Base Net Total Realized Gain	Base Commission	Base Amount
12/15/2015 12/15/2015	Principal Paydown	31679KAB6 FITAT-142-A2A	0.45	04/17/2017	Direct	0.00 -46,747.54	---	0.00 -46,747.54	0.00	0.00	0.00	46,747.54
11/15/2015 11/15/2015	Principal Paydown	31679KAB6 FITAT 2014-2 A2A	0.45	04/17/2017	Direct	0.00 -52,040.59	---	0.00 -52,040.60	0.00	0.01	0.00	52,040.60
10/15/2015 10/15/2015	Principal Paydown	31679KAB6 FITAT 2014-2 A2A	0.45	04/17/2017	Direct	0.00 -54,128.63	---	0.00 -54,128.63	0.00	-0.00	0.00	54,128.63
11/23/2015 11/23/2015	Principal Paydown	36164EAB1 GEET 2015-1 A2	0.89	11/24/2017	Direct	0.00 -14,263.69	---	0.00 -14,263.69	0.00	-0.00	0.00	14,263.69
12/23/2015 12/23/2015	Principal Paydown	36164EAB1 GEETT-151-A2	0.89	11/24/2017	Direct	0.00 -385,736.31	---	0.00 -385,736.31	0.00	0.00	0.00	385,736.31
10/15/2015 10/15/2015	Principal Paydown	41284AAB4 HDMOT 2014-1 A2A	0.49	04/15/2018	Direct	0.00 -15,769.59	---	0.00 -15,769.59	0.00	-0.00	0.00	15,769.59
12/15/2015 12/15/2015	Principal Paydown	41284AAB4 HARLY-141-A2A	0.49	04/15/2018	Direct	0.00 -12,011.13	---	0.00 -12,011.12	0.00	-0.01	0.00	12,011.12
11/15/2015 11/15/2015	Principal Paydown	41284AAB4 HDMOT 2014-1 A2A	0.49	04/15/2018	Direct	0.00 -14,514.84	---	0.00 -14,514.84	0.00	0.00	0.00	14,514.84
12/15/2015 12/15/2015	Principal Paydown	41284BAB2 HARLY-151-A2A	0.80	01/15/2019	Direct	0.00 -23,880.19	---	0.00 -23,880.19	0.00	0.00	0.00	23,880.19
11/15/2015 11/15/2015	Principal Paydown	41284BAB2 HDMOT 2015-1 A2A	0.80	01/15/2019	Direct	0.00 -27,845.66	---	0.00 -27,845.66	0.00	0.00	0.00	27,845.66
10/15/2015 10/15/2015	Principal Paydown	41284BAB2 HDMOT 2015-1 A2A	0.80	01/15/2019	Direct	0.00 -28,616.89	---	0.00 -28,616.89	0.00	0.00	0.00	28,616.89

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12/18/2015 12/18/2015	Principal Paydown	43814GAB6 HONDO-142-A2	0.39	09/19/2016	Direct	0.00 -11,005.70	---	0.00 -11,005.69	0.00	-0.01	0.00	11,005.69
11/18/2015 11/18/2015	Principal Paydown	43814GAB6 HAROT 2014-2 A2	0.39	09/19/2016	Direct	0.00 -17,142.80	---	0.00 -17,142.81	0.00	0.01	0.00	17,142.81
10/18/2015 10/18/2015	Principal Paydown	43814GAB6 HAROT 2014-2 A2	0.39	09/19/2016	Direct	0.00 -17,372.50	---	0.00 -17,372.50	0.00	0.00	0.00	17,372.50
12/15/2015 12/15/2015	Principal Paydown	43814KAB7 HONDO-151-A2	0.70	06/15/2017	Direct	0.00 -31,369.24	---	0.00 -31,369.24	0.00	-0.00	0.00	31,369.24
11/15/2015 11/15/2015	Principal Paydown	43814KAB7 HAROT 2015-1 A2	0.70	06/15/2017	Direct	0.00 -33,004.06	---	0.00 -33,004.06	0.00	-0.00	0.00	33,004.06
10/15/2015 10/15/2015	Principal Paydown	43814KAB7 HAROT 2015-1 A2	0.70	06/15/2017	Direct	0.00 -17,661.08	---	0.00 -17,661.08	0.00	0.00	0.00	17,661.08
10/15/2015 10/15/2015	Principal Paydown	47787VAB7 JDOT 2014-A A2	0.45	09/15/2016	Direct	0.00 -51,102.67	---	0.00 -51,102.67	0.00	-0.00	0.00	51,102.67
11/15/2015 11/15/2015	Principal Paydown	47787VAB7 JDOT 2014-A A2	0.45	09/15/2016	Direct	0.00 -74,594.22	---	0.00 -74,594.21	0.00	-0.01	0.00	74,594.21
12/15/2015 12/15/2015	Principal Paydown	47787VAB7 JDOT-14-A2	0.45	09/15/2016	Direct	0.00 -7,710.69	---	0.00 -7,710.69	0.00	0.00	0.00	7,710.69
10/15/2015 10/15/2015	Principal Paydown	58768EAC3 MBALT 2014-A A2A	0.48	06/15/2016	Direct	0.00 -15,632.82	---	0.00 -15,632.82	0.00	-0.00	0.00	15,632.82
12/15/2015 12/15/2015	Principal Paydown	65477WAB2 NART-14B-A2	0.60	06/15/2017	Direct	0.00 -63,615.73	---	0.00 -63,615.73	0.00	0.00	0.00	63,615.73
10/15/2015 10/15/2015	Principal Paydown	65477WAB2 NAROT 2014-B A2	0.60	06/15/2017	Direct	0.00 -71,114.11	---	0.00 -71,114.11	0.00	-0.00	0.00	71,114.11
11/15/2015 11/15/2015	Principal Paydown	65477WAB2 NAROT 2014-B A2	0.60	06/15/2017	Direct	0.00 -71,287.77	---	0.00 -71,287.77	0.00	0.00	0.00	71,287.77
11/18/2015 11/18/2015	Principal Paydown	70659PAE1 PENAR 2013-1A A1	0.589	11/18/2017	Direct	0.00 -750,000.00	---	0.00 -750,000.00	0.00	0.00	0.00	750,000.00
12/15/2015 12/15/2015	Principal Paydown	89236WAB4 TART-15A-A2	0.71	07/17/2017	Direct	0.00 -55,774.07	---	0.00 -55,774.07	0.00	-0.00	0.00	55,774.07
11/15/2015 11/15/2015	Principal Paydown	89236WAB4 TAOT 2015-A A2	0.71	07/17/2017	Direct	0.00 -48,370.47	---	0.00 -48,370.47	0.00	0.00	0.00	48,370.47
---	Principal Paydown	---	---	---	Direct	0.00 -2,012,312.98	---	0.00 -2,012,312.98	0.00	-0.00	0.00	2,012,312.98

Sell

Trade Date, Settle Date	Transaction Type	Identifier, Description	Coupon Rate	Final Maturity	Broker/Dealer	Base Original Units, Base Current Units	Price	Purchased Cost, Base Principal	Base Accrued Interest	Base Net Total Realized Gain	Base Commission	Base Amount
10/14/2015 10/14/2015	Sell	3133EDXG2 FEDERAL FARM CREDIT BANK	0.67	10/14/2016	Not Provided	-1,000,000.00 -1,000,000.00	100.00	0.00 -1,000,000.00	0.00	0.00	0.00	1,000,000.00
10/15/2015 10/15/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.06	12/31/2015	Direct	-999,694.98 -999,694.98	1.00	-999,694.98 -999,694.98	0.00	0.00	0.00	999,694.98
10/20/2015 10/20/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.06	12/31/2015	Direct	-4,250.38 -4,250.38	1.00	-4,250.38 -4,250.38	0.00	0.00	0.00	4,250.38
10/27/2015 10/27/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.06	12/31/2015	Direct	-299,868.00 -299,868.00	1.00	-299,868.00 -299,868.00	0.00	0.00	0.00	299,868.00
10/26/2015 10/26/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.06	12/31/2015	Direct	-1,000,326.80 -1,000,326.80	1.00	-1,000,326.80 -1,000,326.80	0.00	0.00	0.00	1,000,326.80
11/05/2015 11/05/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.08	12/31/2015	Direct	-1,000,515.08 -1,000,515.08	1.00	-1,000,515.08 -1,000,515.08	0.00	0.00	0.00	1,000,515.08
11/25/2015 11/25/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.08	12/31/2015	Direct	-1,005,565.77 -1,005,565.77	1.00	-1,005,565.77 -1,005,565.77	0.00	0.00	0.00	1,005,565.77
12/03/2015 12/03/2015	Sell	949917397 Wells Fargo:Htge MM;I	0.25	12/31/2015	Direct	-1,000,206.11 -1,000,206.11	1.00	-1,000,206.11 -1,000,206.11	0.00	0.00	0.00	1,000,206.11
12/01/2015 12/01/2015	Sell	949917397 Wells Fargo:Htge MM;I	0.25	12/31/2015	Direct	-749,279.58 -749,279.58	1.00	-749,279.58 -749,279.58	0.00	0.00	0.00	749,279.58
12/08/2015 12/08/2015	Sell	949917397 Wells Fargo:Htge MM;I	0.25	12/31/2015	Direct	-649,426.47 -649,426.47	1.00	-649,426.47 -649,426.47	0.00	0.00	0.00	649,426.47

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12/23/2015 12/23/2015	Sell	949917397 WellsFargo:Htge MM;l	0.25	12/31/2015	Direct	-112,240.79 -112,240.79	1.00	-112,240.79 -112,240.79	0.00	0.00	0.00	112,240.79
12/21/2015 12/21/2015	Sell	949917397 WellsFargo:Htge MM;l	0.25	12/31/2015	Direct	-4,089.42 -4,089.42	1.00	-4,089.42 -4,089.42	0.00	0.00	0.00	4,089.42
---	Sell	---	---	---	---	-7,825,463.38	---	-6,825,463.38	0.00	0.00	0.00	7,825,463.38
---		---				-7,825,463.38		-7,825,463.38				

Summary

Trade Date, Settle Date	Transaction Type	Identifier, Description	Coupon Rate	Final Maturity	Broker/Dealer	Base Original Units, Base Current Units	Price	Purchased Cost, Base Principal	Base Accrued Interest	Base Net Total Realized Gain	Base Commission	Base Amount
---	---	---	---	---	---	2,080,137.71	---	-239,862.29	5,949.53	486.48	0.00	-75,476.45
---		---				67,824.73		69,526.92				

* Grouped By: Transaction Type. * Groups Sorted By: Transaction Type. * Showing transactions with Trade Date within selected date range. * MMF transactions are expanded.

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

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* Does not Lock Down.

Receivable

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Description	Coupon Rate	Final Maturity	Price	Base Amount
12/31/2015	12/31/2015	Money Market Funds	0.00	949917397	WellsFargo:Htge MM;I	0.25	12/31/2015	---	225.38
12/31/2015	12/31/2015	Money Market Funds	0.00	949917397	WellsFargo:Htge MM;I	0.25	12/31/2015	---	225.38

Settled

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Description	Coupon Rate	Final Maturity	Price	Base Amount
12/20/2015	12/20/2015	Coupon	0.00	02665WAY7	AMERICAN HONDA FINANCE CORP	1.02	09/20/2017	---	949.06
11/01/2015	11/01/2015	Coupon	0.00	03255LGX1	ANAHEIM FING AUTH-B	1.00	05/01/2016	---	3,750.00
11/16/2015	11/16/2015	Coupon	0.00	06050TLU4	BANK OF AMERICA NA	0.832	02/14/2017	---	1,017.42
12/07/2015	12/07/2015	Coupon	0.00	06050TMB5	BANK OF AMERICA NA	0.902	06/05/2017	---	488.75
10/13/2015	10/13/2015	Coupon	0.00	084664CD1	BERKSHIRE HATHAWAY FIN	0.621	01/12/2018	---	1,123.17
11/20/2015	11/20/2015	Coupon	0.00	097023BC8	BOEING CO	3.75	11/20/2016	---	14,062.50
12/15/2015	12/15/2015	Coupon	0.00	161571GJ7	CHAIT 2014-A1 A1	1.15	01/15/2019	---	742.71
10/15/2015	10/15/2015	Coupon	0.00	161571GJ7	CHAIT 2014-A1 A1	1.15	01/15/2019	---	742.71
11/15/2015	11/15/2015	Coupon	0.00	161571GJ7	CHAIT 2014-A1 A1	1.15	01/15/2019	---	742.71
12/15/2015	12/15/2015	Coupon	0.00	17275RAY8	CISCO SYSTEMS INC	0.822	06/15/2018	---	1,226.98
10/22/2015	10/27/2015	Buy	300,000.00	191216BR0	COCA-COLA CO	0.875	10/27/2017	99.956	-299,868.00
10/14/2015	10/15/2015	Buy	1,000,000.00	3130A2T97	FEDERAL HOME LOAN BANK	0.50	09/28/2016	100.108	-1,001,316.11
11/23/2015	11/23/2015	Coupon	0.00	3130A3J70	FEDERAL HOME LOAN BANK	0.625	11/23/2016	---	3,125.00
10/01/2015	10/01/2015	Coupon	0.00	3130A4KE1	FEDERAL HOME LOAN BANK	0.33	04/01/2016	---	925.83
12/10/2015	12/10/2015	Coupon	0.00	313373SZ6	FEDERAL HOME LOAN BANKS	2.125	06/10/2016	---	10,625.00
12/22/2015	12/23/2015	Buy	500,000.00	313384ZK8	FEDERAL HOME LOAN BANKS	0.00	07/15/2016	99.653	-498,263.19
11/04/2015	11/04/2015	Coupon	0.00	3133EDGC0	FEDERAL FARM CREDIT BANK	0.25	11/04/2015	---	1,250.00
11/04/2015	11/04/2015	Maturity	-1,000,000.00	3133EDGC0	FEDERAL FARM CREDIT BANK	0.25	11/04/2015	100.00	1,000,000.00
10/19/2015	10/19/2015	Call Redemption	-1,000,000.00	3133EDGM8	FEDERAL FARM CREDIT BANK	0.35	03/10/2016	100.00	1,000,379.17
10/19/2015	10/19/2015	Call Redemption	-200,000.00	3133EDGM8	FEDERAL FARM CREDIT BANK	0.35	03/10/2016	100.00	200,075.83
10/14/2015	10/14/2015	Sell	-1,000,000.00	3133EDXG2	FEDERAL FARM CREDIT BANK	0.67	10/14/2016	100.00	1,000,000.00
10/14/2015	10/14/2015	Coupon	0.00	3133EDXG2	FEDERAL FARM CREDIT BANK	0.67	10/14/2016	---	3,350.00
12/14/2015	12/15/2015	Buy	235,000.00	3137EACW7	FREDDIE MAC	2.00	08/25/2016	100.81	-238,339.61
12/15/2015	12/15/2015	Coupon	0.00	31679KAB6	FTAT-142-A2A	0.45	04/17/2017	---	50.05
12/15/2015	12/15/2015	Principal Paydown	-46,747.54	31679KAB6	FTAT-142-A2A	0.45	04/17/2017	---	46,747.54
11/15/2015	11/15/2015	Coupon	0.00	31679KAB6	FITAT 2014-2 A2A	0.45	04/17/2017	---	69.57
11/15/2015	11/15/2015	Principal Paydown	-52,040.59	31679KAB6	FITAT 2014-2 A2A	0.45	04/17/2017	---	52,040.60
10/15/2015	10/15/2015	Coupon	0.00	31679KAB6	FITAT 2014-2 A2A	0.45	04/17/2017	---	89.86
10/15/2015	10/15/2015	Principal Paydown	-54,128.63	31679KAB6	FITAT 2014-2 A2A	0.45	04/17/2017	---	54,128.63
11/15/2015	11/15/2015	Coupon	0.00	31680GAB2	FTAT-151-A2A	1.02	05/15/2018	---	141.67
12/15/2015	12/15/2015	Coupon	0.00	31680GAB2	FTAT-151-A2A	1.02	05/15/2018	---	425.00
10/28/2015	11/05/2015	Buy	500,000.00	31680GAB2	FTAT-151-A2A	1.02	05/15/2018	99.997	-499,986.35
11/23/2015	11/23/2015	Coupon	0.00	36164EAB1	GEET 2015-1 A2	0.89	11/24/2017	---	296.67
11/23/2015	11/23/2015	Principal Paydown	-14,263.69	36164EAB1	GEET 2015-1 A2	0.89	11/24/2017	---	14,263.69
10/23/2015	10/23/2015	Coupon	0.00	36164EAB1	GEET 2015-1 A2	0.89	11/24/2017	---	296.67
12/23/2015	12/23/2015	Principal Paydown	-385,736.31	36164EAB1	GEETT-151-A2	0.89	11/24/2017	---	385,736.31
12/23/2015	12/23/2015	Coupon	0.00	36164EAB1	GEETT-151-A2	0.89	11/24/2017	---	286.09
10/08/2015	10/08/2015	Coupon	0.00	36962G6Q2	GENERAL ELEC CAP CORP	0.918	01/08/2016	---	1,694.81
10/15/2015	10/15/2015	Coupon	0.00	41284AAB4	HDMOT 2014-1 A2A	0.49	04/15/2018	---	44.14
10/15/2015	10/15/2015	Principal Paydown	-15,769.59	41284AAB4	HDMOT 2014-1 A2A	0.49	04/15/2018	---	15,769.59

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Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Description	Coupon Rate	Final Maturity	Price	Base Amount
12/15/2015	12/15/2015	Coupon	0.00	41284AAB4	HARLY-141-A2A	0.49	04/15/2018	---	31.77
12/15/2015	12/15/2015	Principal Paydown	-12,011.13	41284AAB4	HARLY-141-A2A	0.49	04/15/2018	---	12,011.12
11/15/2015	11/15/2015	Coupon	0.00	41284AAB4	HDMOT 2014-1 A2A	0.49	04/15/2018	---	37.70
11/15/2015	11/15/2015	Principal Paydown	-14,514.84	41284AAB4	HDMOT 2014-1 A2A	0.49	04/15/2018	---	14,514.84
12/15/2015	12/15/2015	Coupon	0.00	41284BAB2	HARLY-151-A2A	0.80	01/15/2019	---	228.86
12/15/2015	12/15/2015	Principal Paydown	-23,880.19	41284BAB2	HARLY-151-A2A	0.80	01/15/2019	---	23,880.19
11/15/2015	11/15/2015	Coupon	0.00	41284BAB2	HDMOT 2015-1 A2A	0.80	01/15/2019	---	247.42
11/15/2015	11/15/2015	Principal Paydown	-27,845.66	41284BAB2	HDMOT 2015-1 A2A	0.80	01/15/2019	---	27,845.66
10/15/2015	10/15/2015	Coupon	0.00	41284BAB2	HDMOT 2015-1 A2A	0.80	01/15/2019	---	266.50
10/15/2015	10/15/2015	Principal Paydown	-28,616.89	41284BAB2	HDMOT 2015-1 A2A	0.80	01/15/2019	---	28,616.89
12/15/2015	12/15/2015	Coupon	0.00	437076BJ0	HOME DEPOT INC	0.882	09/15/2017	---	1,340.73
12/18/2015	12/18/2015	Principal Paydown	-11,005.70	43814GAB6	HONDO-142-A2	0.39	09/19/2016	---	11,005.69
12/18/2015	12/18/2015	Coupon	0.00	43814GAB6	HONDO-142-A2	0.39	09/19/2016	---	3.58
11/18/2015	11/18/2015	Principal Paydown	-17,142.80	43814GAB6	HAROT 2014-2 A2	0.39	09/19/2016	---	17,142.81
11/18/2015	11/18/2015	Coupon	0.00	43814GAB6	HAROT 2014-2 A2	0.39	09/19/2016	---	9.15
10/18/2015	10/18/2015	Coupon	0.00	43814GAB6	HAROT 2014-2 A2	0.39	09/19/2016	---	14.79
10/18/2015	10/18/2015	Principal Paydown	-17,372.50	43814GAB6	HAROT 2014-2 A2	0.39	09/19/2016	---	17,372.50
12/15/2015	12/15/2015	Coupon	0.00	43814KAB7	HONDO-151-A2	0.70	06/15/2017	---	165.86
12/15/2015	12/15/2015	Principal Paydown	-31,369.24	43814KAB7	HONDO-151-A2	0.70	06/15/2017	---	31,369.24
11/15/2015	11/15/2015	Coupon	0.00	43814KAB7	HAROT 2015-1 A2	0.70	06/15/2017	---	185.11
11/15/2015	11/15/2015	Principal Paydown	-33,004.06	43814KAB7	HAROT 2015-1 A2	0.70	06/15/2017	---	33,004.06
10/15/2015	10/15/2015	Principal Paydown	-17,661.08	43814KAB7	HAROT 2015-1 A2	0.70	06/15/2017	---	17,661.08
10/15/2015	10/15/2015	Coupon	0.00	43814KAB7	HAROT 2015-1 A2	0.70	06/15/2017	---	195.42
11/30/2015	12/03/2015	Buy	1,000,000.00	459058DM2	INTL BK RECON & DEVELOP	0.50	05/16/2016	99.997	-1,000,206.11
10/15/2015	10/15/2015	Coupon	0.00	47787VAB7	JDOT 2014-A A2	0.45	09/15/2016	---	50.03
10/15/2015	10/15/2015	Principal Paydown	-51,102.67	47787VAB7	JDOT 2014-A A2	0.45	09/15/2016	---	51,102.67
11/15/2015	11/15/2015	Principal Paydown	-74,594.22	47787VAB7	JDOT 2014-A A2	0.45	09/15/2016	---	74,594.21
11/15/2015	11/15/2015	Coupon	0.00	47787VAB7	JDOT 2014-A A2	0.45	09/15/2016	---	30.86
12/15/2015	12/15/2015	Coupon	0.00	47787VAB7	JDOT-14-A2	0.45	09/15/2016	---	2.89
12/15/2015	12/15/2015	Principal Paydown	-7,710.69	47787VAB7	JDOT-14-A2	0.45	09/15/2016	---	7,710.69
12/15/2015	12/15/2015	Coupon	0.00	47787WAB5	JDOT-15B-A2	0.98	06/15/2018	---	326.67
10/15/2015	10/15/2015	Coupon	0.00	47787WAB5	JDOT 2015-B A2	0.98	06/15/2018	---	392.00
11/15/2015	11/15/2015	Coupon	0.00	47787WAB5	JDOT 2015-B A2	0.98	06/15/2018	---	326.67
11/04/2015	11/19/2015	Buy	490,000.00	544587B72	LOS ANGELES CALIF MUN IMPT CORP LEASE REV	1.26	11/01/2016	100.00	-490,000.00
10/15/2015	10/15/2015	Coupon	0.00	58768EAC3	MBALT 2014-A A2A	0.48	06/15/2016	---	6.25
10/15/2015	10/15/2015	Principal Paydown	-15,632.82	58768EAC3	MBALT 2014-A A2A	0.48	06/15/2016	---	15,632.82
12/03/2015	12/08/2015	Buy	650,000.00	58772PAB4	MBART-151-A2A	0.82	06/15/2018	99.859	-649,426.47
12/15/2015	12/15/2015	Coupon	0.00	58772PAB4	MBART-151-A2A	0.82	06/15/2018	---	444.17
10/01/2015	10/01/2015	Coupon	0.00	605581FW2	MISSISSIPPI ST-B-TXBL	0.64	10/01/2016	---	960.00
12/15/2015	12/15/2015	Coupon	0.00	65477WAB2	NART-14B-A2	0.60	06/15/2017	---	230.05
12/15/2015	12/15/2015	Principal Paydown	-63,615.73	65477WAB2	NART-14B-A2	0.60	06/15/2017	---	63,615.73
10/15/2015	10/15/2015	Principal Paydown	-71,114.11	65477WAB2	NAROT 2014-B A2	0.60	06/15/2017	---	71,114.11
10/15/2015	10/15/2015	Coupon	0.00	65477WAB2	NAROT 2014-B A2	0.60	06/15/2017	---	301.25
11/15/2015	11/15/2015	Coupon	0.00	65477WAB2	NAROT 2014-B A2	0.60	06/15/2017	---	265.70
11/15/2015	11/15/2015	Principal Paydown	-71,287.77	65477WAB2	NAROT 2014-B A2	0.60	06/15/2017	---	71,287.77
10/01/2015	10/01/2015	Coupon	0.00	677520FR4	OH ST-TXB-DEV ASST-A	5.39	10/01/2015	---	20,212.50
10/01/2015	10/01/2015	Call Redemption	-750,000.00	677520FR4	OH ST-TXB-DEV ASST-A	5.39	10/01/2015	100.00	750,000.00
11/16/2015	11/16/2015	Coupon	0.00	69371RK96	PACCAR FINANCIAL CORP	0.70	11/16/2015	---	2,467.50
11/16/2015	11/16/2015	Maturity	-205,000.00	69371RK96	PACCAR FINANCIAL CORP	0.70	11/16/2015	100.00	205,000.00

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Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Description	Coupon Rate	Final Maturity	Price	Base Amount
11/16/2015	11/16/2015	Maturity	-500,000.00	69371RK96	PACCAR FINANCIAL CORP	0.70	11/16/2015	100.00	500,000.00
11/18/2015	11/18/2015	Coupon	0.00	70659PAE1	PENAR 2013-1A A1	0.589	11/18/2017	---	366.72
11/18/2015	11/18/2015	Principal Paydown	-750,000.00	70659PAE1	PENAR 2013-1A A1	0.589	11/18/2017	---	750,000.00
10/19/2015	10/19/2015	Coupon	0.00	70659PAE1	PENAR 2013-1A A1	0.587	11/18/2017	---	389.31
12/11/2015	12/11/2015	Coupon	0.00	74256LAC3	PRINCIPAL LIFE GLOBAL FUNDING II	1.00	12/11/2015	---	1,250.00
12/11/2015	12/11/2015	Maturity	-250,000.00	74256LAC3	PRINCIPAL LIFE GLOBAL FUNDING II	1.00	12/11/2015	100.00	250,000.00
12/01/2015	12/01/2015	Buy	750,000.00	89116EC19	Toronto Dominion Holdings (U.S.A.), Inc.	0.00	03/01/2016	99.904	-749,279.58
11/17/2015	11/17/2015	Maturity	-350,000.00	89116FYH7	Toronto Dominion Holdings (U.S.A.), Inc.	0.00	11/17/2015	100.00	350,000.00
11/17/2015	11/17/2015	Maturity	-350,000.00	89116FYH7	Toronto Dominion Holdings (U.S.A.), Inc.	0.00	11/17/2015	100.00	350,000.00
11/28/2015	11/28/2015	Coupon	0.00	89233AHP7	Toyota Motor Credit Corporation	0.364	02/19/2016	---	166.63
10/28/2015	10/28/2015	Coupon	0.00	89233AHP7	Toyota Motor Credit Corporation	0.364	02/19/2016	---	152.00
12/28/2015	12/28/2015	Coupon	0.00	89233AHP7	Toyota Motor Credit Corporation	0.403	02/19/2016	---	162.22
10/15/2015	10/15/2015	Coupon	0.00	89236WAB4	TAOT 2015-A A2	0.71	07/17/2017	---	355.00
12/15/2015	12/15/2015	Principal Paydown	-55,774.07	89236WAB4	TART-15A-A2	0.71	07/17/2017	---	55,774.07
12/15/2015	12/15/2015	Coupon	0.00	89236WAB4	TART-15A-A2	0.71	07/17/2017	---	326.38
11/15/2015	11/15/2015	Coupon	0.00	89236WAB4	TAOT 2015-A A2	0.71	07/17/2017	---	355.00
11/15/2015	11/15/2015	Principal Paydown	-48,370.47	89236WAB4	TAOT 2015-A A2	0.71	07/17/2017	---	48,370.47
11/15/2015	11/15/2015	Coupon	0.00	90290XAB3	USAOT 2015-1 A2	0.82	03/15/2018	---	328.00
10/15/2015	10/15/2015	Coupon	0.00	90290XAB3	USAOT 2015-1 A2	0.82	03/15/2018	---	328.00
12/15/2015	12/15/2015	Coupon	0.00	90290XAB3	USAOT-151-A2	0.82	03/15/2018	---	328.00
10/26/2015	10/26/2015	Coupon	0.00	90331HMR1	US BANK NA CINCINNATI	0.62	01/26/2018	---	1,128.21
11/25/2015	11/25/2015	Buy	1,000,000.00	912828RF9	US TREASURY N/B	1.00	08/31/2016	100.32	-1,005,565.77
11/30/2015	11/30/2015	Coupon	0.00	912828SY7	US TREASURY N/B	0.625	05/31/2017	---	1,562.50
11/04/2015	11/05/2015	Buy	500,000.00	912828SY7	US TREASURY N/B	0.625	05/31/2017	99.836	-500,528.73
10/23/2015	10/26/2015	Buy	1,000,000.00	912828TS9	US TREASURY N/B	0.625	09/30/2017	99.988	-1,000,326.80
12/31/2015	12/31/2015	Coupon	0.00	912828WQ9	UNITED STATES TREASURY	0.50	06/30/2016	---	2,500.00
11/15/2015	11/15/2015	Coupon	0.00	91412GUT0	UNIV OF CALIFORNIA-AN	0.634	05/15/2016	---	792.50
11/23/2015	11/23/2015	Coupon	0.00	928668AD4	VOLKSWAGEN GROUP AMERICA	0.598	05/23/2016	---	695.00
10/01/2015	10/01/2015	Buy	772,204.47	949917397	WFA HERITAGE MONEY MARK-I	0.06	12/31/2015	1.00	-772,204.47
10/08/2015	10/08/2015	Buy	1,694.81	949917397	WFA HERITAGE MONEY MARK-I	0.06	12/31/2015	1.00	-1,694.81
10/12/2015	10/15/2015	Buy	1,003,350.00	949917397	WFA HERITAGE MONEY MARK-I	0.06	12/31/2015	1.00	-1,003,350.00
10/16/2015	10/16/2015	Buy	16,205.74	949917397	WFA HERITAGE MONEY MARK-I	0.06	12/31/2015	1.00	-16,205.74
10/16/2015	10/16/2015	Buy	17,661.08	949917397	WFA HERITAGE MONEY MARK-I	0.06	12/31/2015	1.00	-17,661.08
10/15/2015	10/15/2015	Sell	-999,694.98	949917397	WFA HERITAGE MONEY MARK-I	0.06	12/31/2015	1.00	999,694.98
10/15/2015	10/15/2015	Buy	115,937.81	949917397	WFA HERITAGE MONEY MARK-I	0.06	12/31/2015	1.00	-115,937.81
10/15/2015	10/15/2015	Buy	54,268.52	949917397	WFA HERITAGE MONEY MARK-I	0.06	12/31/2015	1.00	-54,268.52
10/13/2015	10/13/2015	Buy	1,123.17	949917397	WFA HERITAGE MONEY MARK-I	0.06	12/31/2015	1.00	-1,123.17
10/20/2015	10/20/2015	Sell	-4,250.38	949917397	WFA HERITAGE MONEY MARK-I	0.06	12/31/2015	1.00	4,250.38
10/19/2015	10/19/2015	Buy	1,200,000.00	949917397	WFA HERITAGE MONEY MARK-I	0.06	12/31/2015	1.00	-1,200,000.00
10/19/2015	10/19/2015	Buy	18,231.60	949917397	WFA HERITAGE MONEY MARK-I	0.06	12/31/2015	1.00	-18,231.60
10/23/2015	10/23/2015	Buy	296.67	949917397	WFA HERITAGE MONEY MARK-I	0.06	12/31/2015	1.00	-296.67
10/28/2015	10/28/2015	Buy	151.79	949917397	WFA HERITAGE MONEY MARK-I	0.06	12/31/2015	1.00	-151.79
10/27/2015	10/27/2015	Sell	-299,868.00	949917397	WFA HERITAGE MONEY MARK-I	0.06	12/31/2015	1.00	299,868.00
10/26/2015	10/26/2015	Buy	1,128.21	949917397	WFA HERITAGE MONEY MARK-I	0.06	12/31/2015	1.00	-1,128.21
10/26/2015	10/26/2015	Sell	-1,000,326.80	949917397	WFA HERITAGE MONEY MARK-I	0.06	12/31/2015	1.00	1,000,326.80
10/31/2015	10/31/2015	Money Market Funds	0.00	949917397	WFA HERITAGE MONEY MARK-I	0.06	12/31/2015	---	188.67
11/05/2015	11/05/2015	Sell	-1,000,515.08	949917397	WFA HERITAGE MONEY MARK-I	0.08	12/31/2015	1.00	1,000,515.08
11/04/2015	11/04/2015	Buy	1,001,250.00	949917397	WFA HERITAGE MONEY MARK-I	0.08	12/31/2015	1.00	-1,001,250.00
11/02/2015	11/02/2015	Buy	3,938.67	949917397	WFA HERITAGE MONEY MARK-I	0.08	12/31/2015	1.00	-3,938.67
11/13/2015	11/13/2015	Buy	51,102.67	949917397	WFA HERITAGE MONEY MARK-I	0.08	12/31/2015	1.00	-51,102.67

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Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Description	Coupon Rate	Final Maturity	Price	Base Amount
11/17/2015	11/17/2015	Buy	775,976.46	949917397	WFA HERITAGE MONEY MARK-I	0.08	12/31/2015	1.00	-775,976.46
11/16/2015	11/16/2015	Buy	71,553.47	949917397	WFA HERITAGE MONEY MARK-I	0.08	12/31/2015	1.00	-71,553.47
11/16/2015	11/16/2015	Buy	759,073.60	949917397	WFA HERITAGE MONEY MARK-I	0.08	12/31/2015	1.00	-759,073.60
11/16/2015	11/16/2015	Buy	126,735.24	949917397	WFA HERITAGE MONEY MARK-I	0.08	12/31/2015	1.00	-126,735.24
11/20/2015	11/20/2015	Buy	9,913.58	949917397	WFA HERITAGE MONEY MARK-I	0.08	12/31/2015	1.00	-9,913.58
11/19/2015	11/19/2015	Buy	260,693.39	949917397	WFA HERITAGE MONEY MARK-I	0.08	12/31/2015	1.00	-260,693.39
11/18/2015	11/18/2015	Buy	17,151.96	949917397	WFA HERITAGE MONEY MARK-I	0.08	12/31/2015	1.00	-17,151.96
11/25/2015	11/25/2015	Sell	-1,005,565.77	949917397	WFA HERITAGE MONEY MARK-I	0.08	12/31/2015	1.00	1,005,565.77
11/24/2015	11/24/2015	Buy	14,560.36	949917397	WFA HERITAGE MONEY MARK-I	0.08	12/31/2015	1.00	-14,560.36
11/23/2015	11/23/2015	Buy	695.00	949917397	WFA HERITAGE MONEY MARK-I	0.08	12/31/2015	1.00	-695.00
11/23/2015	11/23/2015	Buy	3,125.00	949917397	WFA HERITAGE MONEY MARK-I	0.08	12/31/2015	1.00	-3,125.00
12/03/2015	12/03/2015	Sell	-1,000,206.11	949917397	WellsFargo:Htge MM;I	0.25	12/31/2015	1.00	1,000,206.11
12/02/2015	12/02/2015	Buy	166.63	949917397	WellsFargo:Htge MM;I	0.25	12/31/2015	1.00	-166.63
12/01/2015	12/01/2015	Buy	225.31	949917397	WellsFargo:Htge MM;I	0.25	12/31/2015	1.00	-225.31
12/01/2015	12/01/2015	Sell	-749,279.58	949917397	WellsFargo:Htge MM;I	0.25	12/31/2015	1.00	749,279.58
11/30/2015	11/30/2015	Money Market Funds	0.00	949917397	WFA HERITAGE MONEY MARK-I	0.08	12/31/2015	---	225.31
11/30/2015	11/30/2015	Buy	1,562.50	949917397	WFA HERITAGE MONEY MARK-I	0.08	12/31/2015	1.00	-1,562.50
12/07/2015	12/07/2015	Buy	488.75	949917397	WellsFargo:Htge MM;I	0.25	12/31/2015	1.00	-488.75
12/11/2015	12/11/2015	Buy	251,250.00	949917397	WellsFargo:Htge MM;I	0.25	12/31/2015	1.00	-251,250.00
12/10/2015	12/10/2015	Buy	10,625.00	949917397	WellsFargo:Htge MM;I	0.25	12/31/2015	1.00	-10,625.00
12/08/2015	12/08/2015	Sell	-649,426.47	949917397	WellsFargo:Htge MM;I	0.25	12/31/2015	1.00	649,426.47
12/15/2015	12/15/2015	Buy	2.89	949917397	WellsFargo:Htge MM;I	0.25	12/31/2015	1.00	-2.89
12/15/2015	12/15/2015	Buy	159.11	949917397	WellsFargo:Htge MM;I	0.25	12/31/2015	1.00	-159.11
12/15/2015	12/15/2015	Buy	425.00	949917397	WellsFargo:Htge MM;I	0.25	12/31/2015	1.00	-425.00
12/18/2015	12/18/2015	Buy	3.58	949917397	WellsFargo:Htge MM;I	0.25	12/31/2015	1.00	-3.58
12/18/2015	12/18/2015	Buy	11,005.69	949917397	WellsFargo:Htge MM;I	0.25	12/31/2015	1.00	-11,005.69
12/17/2015	12/17/2015	Buy	14.73	949917397	WellsFargo:Htge MM;I	0.25	12/31/2015	1.00	-14.73
12/16/2015	12/16/2015	Buy	326.67	949917397	WellsFargo:Htge MM;I	0.25	12/31/2015	1.00	-326.67
12/16/2015	12/16/2015	Buy	7,710.68	949917397	WellsFargo:Htge MM;I	0.25	12/31/2015	1.00	-7,710.68
12/23/2015	12/23/2015	Sell	-112,240.79	949917397	WellsFargo:Htge MM;I	0.25	12/31/2015	1.00	112,240.79
12/21/2015	12/21/2015	Buy	949.06	949917397	WellsFargo:Htge MM;I	0.25	12/31/2015	1.00	-949.06
12/21/2015	12/21/2015	Sell	-4,089.42	949917397	WellsFargo:Htge MM;I	0.25	12/31/2015	1.00	4,089.42
12/31/2015	12/31/2015	Buy	2,500.00	949917397	WellsFargo:Htge MM;I	0.25	12/31/2015	1.00	-2,500.00
12/29/2015	12/29/2015	Buy	162.22	949917397	WellsFargo:Htge MM;I	0.25	12/31/2015	1.00	-162.22
10/20/2015	10/20/2015	Management Fee	0.00	CCYUSD	US Dollar	0.00	12/31/2015	---	-4,250.38
11/20/2015	11/20/2015	Management Fee	0.00	CCYUSD	US Dollar	0.00	12/31/2015	---	-4,148.92
12/21/2015	12/21/2015	Management Fee	0.00	CCYUSD	US Dollar	0.00	12/31/2015	---	-4,089.42
---	---	---	67,824.73	---	---	---	---	---	-105.92

Summary

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Description	Coupon Rate	Final Maturity	Price	Base Amount
---	---	---	67,824.73	---	---	---	---	---	119.46

* Grouped By: Status. * Groups Sorted By: Status. * Showing transactions with Entry Date within selected date range. * MMF transactions are expanded.

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

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* Does not Lock Down.

Receivable

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
12/31/2015	12/31/2015	Money Market Funds	0.00	949917397	SHIXX	WellsFargo:Htge MM;I	225.38
12/31/2015	12/31/2015	Money Market Funds	0.00	949917397	SHIXX	WellsFargo:Htge MM;I	225.38

Settled

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
10/01/2015	10/01/2015	Buy	772,204.47	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-772,204.47
10/08/2015	10/08/2015	Buy	1,694.81	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-1,694.81
10/12/2015	10/15/2015	Buy	1,003,350.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-1,003,350.00
10/16/2015	10/16/2015	Buy	16,205.74	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-16,205.74
10/16/2015	10/16/2015	Buy	17,661.08	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-17,661.08
10/15/2015	10/15/2015	Sell	-999,694.98	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	999,694.98
10/15/2015	10/15/2015	Buy	115,937.81	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-115,937.81
10/15/2015	10/15/2015	Buy	54,268.52	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-54,268.52
10/13/2015	10/13/2015	Buy	1,123.17	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-1,123.17
10/20/2015	10/20/2015	Sell	-4,250.38	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	4,250.38
10/19/2015	10/19/2015	Buy	1,200,000.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-1,200,000.00
10/19/2015	10/19/2015	Buy	18,231.60	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-18,231.60
10/23/2015	10/23/2015	Buy	296.67	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-296.67
10/28/2015	10/28/2015	Buy	151.79	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-151.79
10/27/2015	10/27/2015	Sell	-299,868.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	299,868.00
10/26/2015	10/26/2015	Buy	1,128.21	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-1,128.21
10/26/2015	10/26/2015	Sell	-1,000,326.80	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	1,000,326.80
10/31/2015	10/31/2015	Money Market Funds	0.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	188.67
11/05/2015	11/05/2015	Sell	-1,000,515.08	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	1,000,515.08
11/04/2015	11/04/2015	Buy	1,001,250.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-1,001,250.00
11/02/2015	11/02/2015	Buy	3,938.67	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-3,938.67
11/13/2015	11/13/2015	Buy	51,102.67	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-51,102.67
11/17/2015	11/17/2015	Buy	775,976.46	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-775,976.46
11/16/2015	11/16/2015	Buy	71,553.47	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-71,553.47
11/16/2015	11/16/2015	Buy	759,073.60	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-759,073.60
11/16/2015	11/16/2015	Buy	126,735.24	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-126,735.24
11/20/2015	11/20/2015	Buy	9,913.58	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-9,913.58
11/19/2015	11/19/2015	Buy	260,693.39	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-260,693.39
11/18/2015	11/18/2015	Buy	17,151.96	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-17,151.96
11/25/2015	11/25/2015	Sell	-1,005,565.77	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	1,005,565.77
11/24/2015	11/24/2015	Buy	14,560.36	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-14,560.36
11/23/2015	11/23/2015	Buy	695.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-695.00
11/23/2015	11/23/2015	Buy	3,125.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-3,125.00
12/03/2015	12/03/2015	Sell	-1,000,206.11	949917397	SHIXX	WellsFargo:Htge MM;I	1,000,206.11
12/02/2015	12/02/2015	Buy	166.63	949917397	SHIXX	WellsFargo:Htge MM;I	-166.63
12/01/2015	12/01/2015	Buy	225.31	949917397	SHIXX	WellsFargo:Htge MM;I	-225.31
12/01/2015	12/01/2015	Sell	-749,279.58	949917397	SHIXX	WellsFargo:Htge MM;I	749,279.58
11/30/2015	11/30/2015	Money Market Funds	0.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	225.31
11/30/2015	11/30/2015	Buy	1,562.50	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-1,562.50
12/07/2015	12/07/2015	Buy	488.75	949917397	SHIXX	WellsFargo:Htge MM;I	-488.75
12/11/2015	12/11/2015	Buy	251,250.00	949917397	SHIXX	WellsFargo:Htge MM;I	-251,250.00
12/10/2015	12/10/2015	Buy	10,625.00	949917397	SHIXX	WellsFargo:Htge MM;I	-10,625.00

MMF Transaction Detail

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12/08/2015	12/08/2015	Sell	-649,426.47	949917397	SHIXX	WellsFargo:Htge MM;I	649,426.47
12/15/2015	12/15/2015	Buy	2.89	949917397	SHIXX	WellsFargo:Htge MM;I	-2.89
12/15/2015	12/15/2015	Buy	159.11	949917397	SHIXX	WellsFargo:Htge MM;I	-159.11
12/15/2015	12/15/2015	Buy	425.00	949917397	SHIXX	WellsFargo:Htge MM;I	-425.00
12/18/2015	12/18/2015	Buy	3.58	949917397	SHIXX	WellsFargo:Htge MM;I	-3.58
12/18/2015	12/18/2015	Buy	11,005.69	949917397	SHIXX	WellsFargo:Htge MM;I	-11,005.69
12/17/2015	12/17/2015	Buy	14.73	949917397	SHIXX	WellsFargo:Htge MM;I	-14.73
12/16/2015	12/16/2015	Buy	326.67	949917397	SHIXX	WellsFargo:Htge MM;I	-326.67
12/16/2015	12/16/2015	Buy	7,710.68	949917397	SHIXX	WellsFargo:Htge MM;I	-7,710.68
12/23/2015	12/23/2015	Sell	-112,240.79	949917397	SHIXX	WellsFargo:Htge MM;I	112,240.79
12/21/2015	12/21/2015	Buy	949.06	949917397	SHIXX	WellsFargo:Htge MM;I	-949.06
12/21/2015	12/21/2015	Sell	-4,089.42	949917397	SHIXX	WellsFargo:Htge MM;I	4,089.42
12/31/2015	12/31/2015	Buy	2,500.00	949917397	SHIXX	WellsFargo:Htge MM;I	-2,500.00
12/29/2015	12/29/2015	Buy	162.22	949917397	SHIXX	WellsFargo:Htge MM;I	-162.22
---	---	---	-239,862.29	949917397	SHIXX	---	240,276.27

Summary

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
---	---	---	-239,862.29	949917397	SHIXX	---	240,501.65

* Grouped By: Status. * Groups Sorted By: Status. * Filtered By: Security Type = "MMFUND". * Showing transactions with Entry Date within selected date range. * MMF transactions are expanded.

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

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Identifier, Description	Beginning Market Value + Accrued, Base Purchases	Base Sales, Base Maturities and Redemptions	Base Paydowns	Base Net Transferred Value	Base Amortization/ Accretion	Change In Accrued Balance	Net Realized Gain/Loss	Base Change In Net Unrealized Gain/Loss	Base Change In Cash, Payables/Receivables	Ending Market Value + Accrued
41284AAB4 HARLY-141-A2A	108,053.54 0.00	0.00 0.00	-42,295.55	0.00	1.39	-9.21	-0.01	6.90	0.00	65,757.06
43814KAB7 HONDO-151-A2	335,064.36 0.00	0.00 0.00	-82,034.38	0.00	4.96	-25.52	-0.01	-211.64	0.00	252,797.77
58768EAC3 MBALT 2014-A A2A	15,634.06 0.00	0.00 0.00	-15,632.82	0.00	0.01	-3.33	-0.00	2.08	0.00	0.00
47787VAB7 JDOT-14-A2	133,404.37 0.00	0.00 0.00	-133,407.57	0.00	0.40	-26.68	-0.00	29.48	0.00	0.00
89236WAB4 TART-15A-A2	600,201.33 0.00	0.00 0.00	-104,144.54	0.00	1.41	-32.86	-0.00	-431.27	0.00	495,594.07
949917397 WellsFargo:Htge MM;l	1,639,290.61 6,585,601.09	-6,825,463.38 0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,399,428.32
912828B82 UNITED STATES TREASURY	1,000,681.91 0.00	0.00 0.00	0.00	0.00	475.12	631.87	0.00	-1,022.12	0.00	1,000,766.78
459058DM2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	0.00 999,970.00	0.00 0.00	0.00	0.00	5.27	625.00	0.00	201.73	0.00	1,000,802.00
3130A4KE1 FEDERAL HOME LOAN BANKS	501,090.33 0.00	0.00 0.00	0.00	0.00	19.31	-513.33	0.00	-381.81	0.00	500,214.50
36962G6Q2 GENERAL ELECTRIC CAPITAL CORP	752,339.11 0.00	0.00 0.00	0.00	0.00	-422.08	59.77	0.00	-339.17	0.00	751,637.63
74256LAC3 PRINCIPAL LIFE GLOBAL FUNDING II	250,951.89 0.00	0.00 -250,000.00	0.00	0.00	-273.80	-763.89	0.00	85.80	0.00	0.00
605581FW2 MISSISSIPPI ST	301,497.00 0.00	0.00 0.00	0.00	0.00	0.00	-480.00	0.00	-756.00	0.00	300,261.00
677520FR4 OH ST-TXB-DEV ASST-A	770,212.50 0.00	0.00 -750,000.00	0.00	0.00	0.00	-20,212.50	0.00	0.00	0.00	0.00
90331HMR1 US BANK NA	450,683.80 0.00	0.00 0.00	0.00	0.00	-115.70	20.77	0.00	-2,264.35	0.00	448,324.52
90331HMR1 US BANK NA	300,455.86 0.00	0.00 0.00	0.00	0.00	0.00	13.85	0.00	-1,586.70	0.00	298,883.01
857477AH6 STATE STREET CORP	288,328.42 0.00	0.00 0.00	0.00	0.00	-1,614.40	2,048.44	0.00	-163.71	0.00	288,598.74
857477AH6 STATE STREET CORP	303,503.60 0.00	0.00 0.00	0.00	0.00	-1,755.21	2,156.25	0.00	-116.49	0.00	303,788.15
06050TLU4 BANK OF AMERICA NA	499,529.53 0.00	0.00 0.00	0.00	0.00	0.00	11.77	0.00	190.50	0.00	499,731.80
3133EDGC0 FEDERAL FARM CREDIT BANK	1,001,166.83 0.00	0.00 -1,000,000.00	0.00	0.00	122.17	-1,020.83	0.00	-268.17	0.00	0.00
084664CD1 BERKSHIRE HATHAWAY FINANCE CORP	747,927.92 0.00	0.00 0.00	0.00	0.00	0.00	57.67	0.00	1,336.50	0.00	749,322.08
05531FAG8 BB&T CORP	757,584.92 0.00	0.00 0.00	0.00	0.00	-4,751.39	6,000.00	0.00	284.39	0.00	759,117.92
3133EFBT3 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,597.00 0.00	0.00 0.00	0.00	0.00	50.27	1,050.00	0.00	-1,363.27	0.00	1,000,334.00
70659PAE1 PENAR 2013-1A A1	750,064.26 0.00	0.00 0.00	-750,000.00	0.00	0.00	-163.26	0.00	99.00	0.00	0.00
161571GJ7 CHAIT 2014-A1 A1	777,719.56 0.00	0.00 0.00	0.00	0.00	-252.14	0.00	0.00	-2,670.54	0.00	774,796.88
03255LGX1 ANAHEIM CALIF PUB FING AUTH LEASE REV	754,017.50 0.00	0.00 0.00	0.00	0.00	0.00	-1,875.00	0.00	-682.50	0.00	751,460.00
912828QX1 UNITED STATES TREASURY	1,012,058.17 0.00	0.00 0.00	0.00	0.00	-2,674.02	3,750.00	0.00	-1,817.98	0.00	1,011,316.17
4197915E4 HAWAII ST	752,196.25 0.00	0.00 0.00	0.00	0.00	0.00	1,370.63	0.00	-937.50	0.00	752,629.38
912828SY7 UNITED STATES TREASURY	0.00 499,179.69	0.00 0.00	0.00	0.00	81.60	273.22	0.00	-1,468.29	0.00	498,066.22

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89233AHP7 Toyota Motor Credit Corporation	499,980.13 0.00	0.00 0.00	0.00	0.00	0.00	15.12	0.00	-46.50	0.00	499,948.74
3130A3J70 FEDERAL HOME LOAN BANKS	1,003,698.22 0.00	0.00 0.00	0.00	0.00	-353.08	-1,562.50	0.00	-3,081.92	0.00	998,700.72
097023BC8 BOEING CO	785,805.63 0.00	0.00 0.00	0.00	0.00	-5,422.32	-7,031.25	0.00	-2,441.43	0.00	770,910.63
90290XAB3 USAOT-151-A2	481,151.25 0.00	0.00 0.00	0.00	0.00	1.97	0.00	0.00	-1,717.78	0.00	479,435.45
89116EC19 Toronto Dominion Holdings (U.S.A.), Inc.	0.00 749,279.58	0.00 0.00	0.00	0.00	245.42	0.00	0.00	-89.25	0.00	749,435.75
928668AD4 VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	492,603.80 0.00	0.00 0.00	0.00	0.00	0.00	33.90	0.00	4,142.50	0.00	496,780.20
912828VL1 UNITED STATES TREASURY	1,003,694.73 0.00	0.00 0.00	0.00	0.00	-674.92	1,562.50	0.00	-1,617.08	0.00	1,002,965.23
89116FYH7 Toronto Dominion Holdings (U.S.A.), Inc.	349,929.07 0.00	0.00 -350,000.00	0.00	0.00	146.22	0.00	0.00	-75.29	0.00	0.00
89116FYH7 Toronto Dominion Holdings (U.S.A.), Inc.	349,929.07 0.00	0.00 -350,000.00	0.00	0.00	137.08	0.00	0.00	-66.15	0.00	0.00
3137EACW7 FREDDIE MAC	0.00 236,903.50	0.00 0.00	0.00	0.00	-127.40	1,645.00	0.00	115.18	0.00	238,536.28
CCYUSD Receivable	107.00 0.00	0.00 0.00	0.00	0.00	0.00	0.00	0.00	0.00	118.38	225.38
CCYUSD Cash	0.87 0.00	0.00 0.00	0.00	0.00	0.00	0.00	0.00	0.00	-10.52	-9.65
CCYUSD Payable	0.00 0.00	0.00 0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3130A2T97 FEDERAL HOME LOAN BANKS	0.00 1,001,080.00	0.00 0.00	0.00	0.00	-241.38	1,291.67	0.00	-2,593.62	0.00	999,536.67
3130A2T97 FEDERAL HOME LOAN BANKS	500,401.83 0.00	0.00 0.00	0.00	0.00	-104.89	625.00	0.00	-1,153.61	0.00	499,768.33
76912TJC8 RIVERSIDE CNTY CALIF PUB FING AUTH TAX ALLOC REV	125,112.92 0.00	0.00 0.00	0.00	0.00	93.10	312.50	0.00	-193.10	0.00	125,325.42
36164EAB1 GEETT-151-A2	400,489.91 0.00	0.00 0.00	-400,000.00	0.00	29.25	-79.11	0.00	-440.05	0.00	0.00
912828RF9 UNITED STATES TREASURY	1,006,437.65 0.00	0.00 0.00	0.00	0.00	-1,421.41	2,527.47	0.00	-2,133.59	0.00	1,005,410.12
912828RF9 UNITED STATES TREASURY	0.00 1,003,203.13	0.00 0.00	0.00	0.00	-423.27	3,379.12	0.00	-748.86	0.00	1,005,410.12
912828WQ9 UNITED STATES TREASURY	1,002,982.59 0.00	0.00 0.00	0.00	0.00	-103.38	-1,249.85	0.00	-1,849.62	0.00	999,779.74
46625HHW3 JPMORGAN CHASE & CO	758,135.92 0.00	0.00 0.00	0.00	0.00	-3,267.41	4,875.00	0.00	-438.34	0.00	759,305.17
58772PAB4 MBART-151-A2A	0.00 649,085.94	0.00 0.00	0.00	0.00	41.87	236.89	0.00	-619.17	0.00	648,745.53
69371RK96 PACCAR FINANCIAL CORP	205,543.86 0.00	0.00 -205,000.00	0.00	0.00	-62.39	-538.13	0.00	56.65	0.00	0.00
69371RK96 PACCAR FINANCIAL CORP	501,326.50 0.00	0.00 -500,000.00	0.00	0.00	-183.60	-1,312.50	0.00	169.60	0.00	0.00
3136FPET0 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,008,728.67 0.00	0.00 0.00	0.00	0.00	-4,195.20	5,000.00	0.00	-51.80	0.00	1,009,481.67
313384SS9 FEDERAL HOME LOAN BANKS	999,397.00 0.00	0.00 0.00	0.00	0.00	638.89	0.00	0.00	-257.89	0.00	999,778.00
459056HY6 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	770,331.54 0.00	0.00 0.00	0.00	0.00	867.76	0.00	0.00	-331.91	0.00	770,867.39

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459056HY6 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	162,858.68 0.00	0.00 0.00	0.00	0.00	206.96	0.00	0.00	-93.67	0.00	162,971.96
45905U7F5 INTERNATIONAL BK FOR RECON & DEV MEDIUM TERM BK N	998,187.50 0.00	0.00 0.00	0.00	0.00	0.00	1,125.00	0.00	-4,300.00	0.00	995,012.50
3133EDQW5 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,001,016.89 0.00	0.00 0.00	0.00	0.00	225.72	725.00	0.00	-667.72	0.00	1,001,299.89
69349LAH1 PNC BANK,NA	751,559.25 0.00	0.00 0.00	0.00	0.00	-649.09	1,500.00	0.00	127.09	0.00	752,537.25
3133EDXG2 FEDERAL FARM CREDIT BANK	1,003,280.06 0.00	-1,000,000.00 0.00	0.00	0.00	-36.62	-3,108.06	0.00	-135.38	0.00	0.00
17275RAY8 CISCO SYSTEMS INC	746,934.50 0.00	0.00 0.00	0.00	0.00	0.00	93.38	0.00	1,689.00	0.00	748,716.88
06406HBX6 BANK OF NEW YORK MELLON CORP	762,629.25 0.00	0.00 0.00	0.00	0.00	-3,113.72	4,312.50	0.00	-147.28	0.00	763,680.75
313384ZK8 FEDERAL HOME LOAN BANKS	0.00 498,263.19	0.00 0.00	0.00	0.00	76.25	0.00	0.00	106.06	0.00	498,445.50
3130A3XU3 FEDERAL HOME LOAN BANKS	1,000,547.22 0.00	0.00 0.00	0.00	0.00	33.22	625.00	0.00	-50.22	0.00	1,001,155.22
762494QV7 RIALTO CALIF UNI SCH DIST	250,929.17 0.00	0.00 0.00	0.00	0.00	0.00	786.25	0.00	-740.00	0.00	250,975.42
68428LDH4 ORANGE CNTY CALIF PENSION OBLIG	300,820.67 0.00	0.00 0.00	0.00	0.00	0.00	510.00	0.00	-447.00	0.00	300,883.67
68428LDH4 ORANGE CNTY CALIF PENSION OBLIG	491,340.42 0.00	0.00 0.00	0.00	0.00	0.00	833.00	0.00	-730.10	0.00	491,443.32
912828TS9 UNITED STATES TREASURY	0.00 999,882.81	0.00 0.00	0.00	0.00	11.14	1,588.11	0.00	-6,807.95	0.00	994,674.11
06050TMB5 BANK OF AMERICA NA	249,486.65 0.00	0.00 0.00	0.00	0.00	0.00	31.69	0.00	-197.25	0.00	249,321.10
5446462Q4 LOS ANGELES CALIF UNI SCH DIST	400,738.00 0.00	0.00 0.00	0.00	0.00	0.00	486.00	0.00	-252.00	0.00	400,972.00
313373SZ6 FEDERAL HOME LOAN BANKS	1,018,359.08 0.00	0.00 0.00	0.00	0.00	-4,062.30	-5,312.50	0.00	-1,292.70	0.00	1,007,691.58
31680GAB2 FTAT-151-A2A	0.00 499,986.35	0.00 0.00	0.00	0.00	1.47	226.67	0.00	-1,190.17	0.00	499,024.32
43814GAB6 HONDO-142-A2	45,509.70 0.00	0.00 0.00	-45,521.00	0.00	0.48	-6.41	0.00	17.23	0.00	0.00
91412GUT0 UNIVERSITY CALIF REVS	250,941.28 0.00	0.00 0.00	0.00	0.00	0.00	-396.25	0.00	-250.00	0.00	250,295.03
47787WAB5 JDOT-15B-A2	400,375.96 0.00	0.00 0.00	0.00	0.00	2.14	-65.33	0.00	-1,060.18	0.00	399,252.58
02665WAY7 AMERICAN HONDA FINANCE CORP	500,080.99 0.00	0.00 0.00	0.00	0.00	0.00	94.42	0.00	-563.50	0.00	499,611.92
191216BR0 COCA-COLA CO	0.00 299,868.00	0.00 0.00	0.00	0.00	11.92	466.67	0.00	-997.72	0.00	299,348.87
437076BJ0 HOME DEPOT INC	751,401.98 0.00	0.00 0.00	0.00	0.00	0.00	76.64	0.00	-61.50	0.00	751,417.13
912828PS3 UNITED STATES TREASURY	1,009,697.57 0.00	0.00 0.00	0.00	0.00	-4,222.16	5,000.00	0.00	-885.84	0.00	1,009,589.57
912828PS3 UNITED STATES TREASURY	1,009,697.57 0.00	0.00 0.00	0.00	0.00	-4,183.63	5,000.00	0.00	-924.37	0.00	1,009,589.57
14912L4X6 CATERPILLAR FINANCIAL SERVICES CORP	786,489.12 0.00	0.00 0.00	0.00	0.00	-2,727.56	3,971.88	0.00	-1,368.31	0.00	786,365.12
544587B72 LOS ANGELES CALIF MUN IMPT CORP LEASE REV	0.00 490,000.00	0.00 0.00	0.00	0.00	0.00	720.30	0.00	837.90	0.00	491,558.20

Roll Forward

WC-Contra Costa County (19529)

Base Currency: USD 10/01/2015 - 12/31/2015

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Dated: 01/11/2016

Identifier, Description	Beginning Market Value + Accrued, Base Purchases	Base Sales, Base Maturities and Redemptions	Base Paydowns	Base Net Transferred Value	Base Amortization/ Accretion	Change In Accrued Balance	Net Realized Gain/Loss	Base Change In Net Unrealized Gain/Loss	Base Change In Cash, Payables/Receivables	Ending Market Value + Accrued
41284BAB2 HARLY-151-A2A	399,834.83 0.00	0.00 0.00	-80,342.74	0.00	0.66	-28.57	0.00	-474.36	0.00	318,989.82
31679KAB6 FTAT-142-A2A	239,601.30 0.00	0.00 0.00	-152,916.77	0.00	5.16	-30.58	0.00	41.61	0.00	86,700.73
65477WAB2 NART-14B-A2	602,298.71 0.00	0.00 0.00	-206,017.61	0.00	7.94	-54.94	0.01	89.74	0.00	396,323.85
3133EDGM8 FFCB 0.350 03/10/16 CALd	200,045.63 0.00	0.00 -200,000.00	0.00	0.00	16.67	-40.83	132.43	-153.90	0.00	0.00
3133EDGM8 FFCB 0.350 03/10/16 CALd	1,000,228.17 0.00	0.00 -1,000,000.00	0.00	0.00	44.57	-204.17	354.06	-422.62	0.00	0.00
---	44,384,932.93	-7,825,463.38	-2,012,312.98	0.00	-43,826.70	21,598.49	486.48	-51,013.28	107.86	44,381,812.71
---	14,512,303.28	-4,605,000.00								

* Weighted By: Ending Base Market Value + Accrued.

Shock Analysis

Base Currency: USD As of 12/31/2015

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WC-Contra Costa County (19529)

Dated: 01/11/2016

Identifier	Description	Security Type	Base Market Value	Book Yield	Yield	Duration	-200 Basis Point Shock	-100 Basis Point Shock	-50 Basis Point Shock	50 Basis Point Shock	100 Basis Point Shock	200 Basis Point Shock
02665WAY7	AMERICAN HONDA FINANCE CORP	CORP	499,442.00	1.036	1.676	0.214	501,233.39	500,510.83	499,976.41	498,907.60	498,373.21	497,304.49
03255LGX1	ANAHEIM CALIF PUB FING AUTH LEASE REV	MUNI	750,210.00	1.00	0.943	0.34	752,615.42	752,615.42	751,485.39	748,934.67	747,659.40	745,109.02
05531FAG8	BB&T CORP	CORP	752,051.25	0.662	0.973	0.168	753,269.80	753,269.80	752,680.12	751,416.68	750,776.41	749,478.78
06050TLU4	BANK OF AMERICA NA	CORP	499,200.50	0.846	1.724	0.117	500,207.50	499,784.59	499,492.54	498,908.47	498,616.46	498,032.47
06050TMB5	BANK OF AMERICA NA	CORP	249,164.50	0.916	1.852	0.173	249,962.86	249,595.57	249,380.03	248,948.98	248,733.46	248,302.44
06406HBX6	BANK OF NEW YORK MELLON CORP	CORP	756,349.50	0.644	0.831	0.57	759,932.26	759,932.26	758,505.15	754,193.96	752,038.53	747,728.02
084664CD1	BERKSHIRE HATHAWAY FINANCE CORP	CORP	748,287.75	0.63	1.588	0.025	748,584.82	748,474.82	748,381.29	748,194.21	748,100.67	747,913.61
097023BC8	BOEING CO	CORP	767,707.50	0.849	1.008	0.875	774,479.15	774,425.40	771,066.34	764,348.89	760,990.52	754,274.46
14912L4X6	CATERPILLAR FINANCIAL SERVICES CORP	CORP	779,745.32	0.643	1.005	0.578	784,275.02	784,252.49	781,998.85	777,491.92	775,238.63	770,732.40
161571GJ7	CHAIT 2014-A1 A1	ABS	774,400.77	1.022	1.236	1.029	784,250.89	782,369.97	778,385.21	770,416.63	766,432.81	758,466.08
17275RAY8	CISCO SYSTEMS INC	CORP	748,425.75	0.834	1.662	0.199	750,901.18	749,915.15	749,170.44	747,681.08	746,936.42	745,447.17
191216BR0	COCA-COLA CO	CORP	298,882.20	0.897	1.089	1.802	304,748.14	304,268.68	301,575.29	296,189.43	293,496.97	288,113.00
3130A2T97	FEDERAL HOME LOAN BANKS	AGCY BOND	1,497,367.50	0.396	0.727	0.74	1,505,423.39	1,505,423.39	1,502,907.93	1,491,827.41	1,486,287.65	1,475,209.16
3130A3J70	FEDERAL HOME LOAN BANKS	AGCY BOND	998,041.00	0.484	0.822	0.892	1,005,359.28	1,005,359.28	1,002,492.41	993,589.89	989,139.07	980,238.34
3130A3XU3	FEDERAL HOME LOAN BANKS	AGCY BOND	1,000,058.00	0.263	0.144	0.064	1,000,150.17	1,000,150.17	1,000,150.17	999,737.98	999,417.96	998,777.93
3130A4KE1	FEDERAL HOME LOAN BANKS	AGCY BOND	499,802.00	0.345	0.466	0.252	500,388.94	500,388.94	500,388.94	499,172.26	498,542.55	497,283.20
313373SZ6	FEDERAL HOME LOAN BANKS	AGCY BOND	1,006,452.00	0.50	0.647	0.443	1,009,336.79	1,009,336.79	1,008,681.34	1,004,222.76	1,001,993.61	997,535.64
313384SS9	FEDERAL HOME LOAN BANKS	AGCY DISC	999,778.00	0.254	0.243	0.097	1,000,013.66	1,000,013.66	1,000,013.66	999,293.12	998,808.27	997,838.63
313384ZX8	FEDERAL HOME LOAN BANKS	AGCY DISC	498,445.50	0.622	0.588	0.54	500,028.22	500,028.22	499,791.34	497,099.73	495,754.04	493,062.89
3133EDQW5	FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY BOND	1,000,011.00	0.38	0.278	0.058	1,000,172.24	1,000,172.24	1,000,172.24	999,721.00	999,430.99	998,850.99
3133EFBT3	FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY BOND	998,934.00	0.44	0.572	0.666	1,002,739.59	1,002,739.59	1,002,260.55	995,607.65	992,281.49	985,629.80
3136FPET0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	AGCY BOND	1,003,315.00	0.326	0.226	0.194	1,003,754.90	1,003,754.90	1,003,754.90	1,002,341.80	1,001,368.61	999,422.34
3137EACW7	FREDDIE MAC	AGCY BOND	236,891.28	0.827	0.706	0.646	237,971.73	237,971.73	237,656.46	236,126.14	235,361.05	233,830.98
31679KAB6	FTAT-142-A2A	ABS	86,683.38	0.456	1.00	0.079	86,751.87	86,751.87	86,717.62	86,649.14	86,614.91	86,546.44
31680GAB2	FTAT-151-A2A	ABS	498,797.65	1.024	1.344	0.767	503,939.95	502,623.68	500,710.60	496,884.82	494,972.12	491,147.09
36962G6Q2	GENERAL ELECTRIC CAPITAL CORP	CORP	750,012.00	0.712	0.948	0.022	750,168.42	750,168.42	750,094.50	749,929.50	749,847.00	749,681.99
41284AAB4	HARLY-141-A2A	ABS	65,742.73	0.494	0.941	0.202	65,867.70	65,867.70	65,809.13	65,676.33	65,609.94	65,477.16
41284BAB2	HARLY-151-A2A	ABS	318,876.26	0.80	1.103	0.559	320,842.51	320,658.89	319,767.55	317,985.03	317,093.85	315,311.67
4197915E4	HAWAII ST	MUNI	750,345.00	0.731	0.68	0.588	753,345.28	753,345.28	752,551.07	748,139.04	745,933.20	741,521.84
437076BJ0	HOME DEPOT INC	CORP	751,104.75	0.896	1.439	0.203	753,298.93	752,629.53	751,867.13	750,342.39	749,580.04	748,055.42
43814KAB7	HONDO-151-A2	ABS	252,719.07	0.706	1.015	0.311	253,516.86	253,505.07	253,112.06	252,326.11	251,933.16	251,147.31
459056HY6	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	SOVEREIGN GOV	933,839.35	0.462	0.158	0.125	934,023.79	934,023.79	934,023.79	933,255.71	932,672.10	931,504.94
459058DM2	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	SOVEREIGN GOV	1,000,177.00	0.507	0.428	0.377	1,001,790.87	1,001,790.87	1,001,790.87	998,291.70	996,406.48	992,636.27
45905U7F5	INTERNATIONAL BK FOR RECON & DEV MEDIUM TERM BK N	SOVEREIGN GOV	992,700.00	0.45	1.783	0.547	1,002,382.76	998,130.37	995,415.11	989,985.04	987,270.23	981,841.05
46625HHW3	JPMORGAN CHASE & CO	CORP	750,313.50	0.86	1.473	0.041	750,766.64	750,621.13	750,467.31	750,159.69	750,005.87	749,698.24
47787WAB5	JDOT-15B-A2	ABS	399,078.36	0.983	1.258	0.857	403,381.23	402,498.70	400,788.47	397,368.37	395,658.50	392,239.11
544587B72	LOS ANGELES CALIF MUN IMPT CORP LEASE REV	MUNI	490,837.90	1.26	1.082	0.838	495,288.72	494,951.39	492,894.58	488,781.36	486,724.95	482,612.54
5446462Q4	LOS ANGELES CALIF UNI SCH DIST	MUNI	400,000.00	0.486	0.306	0.008	400,009.79	400,009.79	400,009.79	399,984.00	399,968.00	399,936.00
58772PAB4	MBART-151-A2A	ABS	648,508.64	1.007	1.161	0.689	653,696.64	652,977.16	650,742.83	646,274.60	644,040.71	639,573.36
605581FW2	MISSISSIPPI ST	MUNI	299,781.00	0.64	0.767	0.754	301,514.77	301,514.77	300,911.21	298,650.86	297,520.79	295,260.84
65477WAB2	NART-14B-A2	ABS	396,218.12	0.606	0.901	0.229	397,035.66	397,035.66	396,671.80	395,764.46	395,310.82	394,403.60
68428LDH4	ORANGE CNTY CALIF PENSION OBLIG	MUNI	790,118.50	0.68	0.488	0.093	790,477.10	790,477.10	790,477.10	789,751.10	789,383.73	788,649.04
69349LAH1	PNC BANK,NA	CORP	749,987.25	0.439	0.826	0.08	750,482.87	750,482.87	750,287.25	749,687.26	749,387.30	748,787.42

Shock Analysis

WC-Contra Costa County (19529)

Base Currency: USD As of 12/31/2015

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Dated: 01/11/2016

Identifier	Description	Security Type	Base Market Value	Book Yield	Yield	Duration	-200 Basis Point Shock	-100 Basis Point Shock	-50 Basis Point Shock	50 Basis Point Shock	100 Basis Point Shock	200 Basis Point Shock
762494QV7	RIALTO CALIF UNI SCH DIST	MUNI	249,665.00	1.258	1.412	1.078	253,465.66	252,356.60	251,010.75	248,319.36	246,973.82	244,283.07
76912TJC8	RIVERSIDE CNTY CALIF PUB FING AUTH TAX ALLOC REV	MUNI	124,908.75	1.301	1.139	0.67	125,862.03	125,745.69	125,327.21	124,490.32	124,071.91	123,235.17
857477AH6	STATE STREET CORP	CORP	587,060.95	0.573	0.945	0.185	588,087.31	588,087.31	587,603.99	586,517.93	585,974.92	584,888.95
89116EC19	Toronto Dominion Holdings (U.S.A.), Inc.	CP	749,435.75	0.381	0.455	0.169	750,012.04	750,012.04	750,012.04	748,802.49	748,169.24	746,902.81
89233AHP7	Toyota Motor Credit Corporation	CD	499,918.50	0.592	0.704	0.101	500,273.97	500,273.97	500,170.97	499,666.05	499,413.61	498,908.76
89236WAB4	TART-15A-A2	ABS	495,437.60	0.711	0.971	0.326	497,005.96	497,005.96	496,245.18	494,630.06	493,822.55	492,207.64
90290XAB3	USAOT-151-A2	ABS	479,260.51	0.825	1.08	0.612	482,428.43	482,193.75	480,727.09	477,794.02	476,327.61	473,395.03
90331HMR1	US BANK NA	CORP	746,342.25	0.568	1.716	0.06	747,110.68	746,790.06	746,566.15	746,118.35	745,894.44	745,446.64
912828B82	UNITED STATES TREASURY	US GOV	999,922.00	0.44	0.25	0.169	1,000,344.47	1,000,344.47	1,000,344.47	999,077.08	998,232.18	996,542.46
912828PS3	UNITED STATES TREASURY	US GOV	2,002,440.00	0.325	0.468	0.086	2,003,245.96	2,003,245.96	2,003,245.96	2,001,578.98	2,000,718.00	1,998,996.20
912828QX1	UNITED STATES TREASURY	US GOV	1,005,039.00	0.434	0.618	0.581	1,008,647.79	1,008,647.79	1,007,958.71	1,002,119.44	999,200.03	993,361.65
912828RF9	UNITED STATES TREASURY	US GOV	2,004,062.00	0.505	0.677	0.665	2,013,084.75	2,013,084.75	2,010,725.71	1,997,398.69	1,990,735.79	1,977,411.18
912828SY7	UNITED STATES TREASURY	US GOV	497,793.00	0.73	0.959	1.408	504,515.18	504,515.18	501,297.63	494,288.71	490,784.75	483,777.84
912828TS9	UNITED STATES TREASURY	US GOV	993,086.00	0.631	1.047	1.734	1,011,117.58	1,010,308.05	1,001,696.54	984,476.43	975,867.83	958,653.52
912828VL1	UNITED STATES TREASURY	US GOV	1,000,078.00	0.356	0.589	0.539	1,003,253.06	1,003,253.06	1,002,773.29	997,382.86	994,687.88	989,298.36
912828WQ9	UNITED STATES TREASURY	US GOV	999,766.00	0.459	0.516	0.50	1,002,345.46	1,002,345.46	1,002,265.48	997,266.65	994,767.42	989,769.34
91412GUT0	UNIVERSITY CALIF REVS	MUNI	250,092.50	0.634	0.562	0.377	250,622.39	250,622.39	250,563.93	249,621.08	249,149.69	248,206.95
928668AD4	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	CORP	496,456.50	0.602	2.706	0.147	497,916.18	497,186.32	496,821.40	496,091.61	495,726.73	494,997.02
949917397	WellsFargo:Htge MM;I	MMFUND	1,399,428.32	0.00	0.00	0.00	1,399,428.32	1,399,428.32	1,399,428.32	1,399,428.32	1,399,428.32	1,399,428.32
CCYUSD	Receivable	CASH	225.38	0.00	0.00	0.00	225.38	225.38	225.38	225.38	225.38	225.38
CCYUSD	Cash	CASH	-9.65	0.00	0.00	0.00	-9.65	-9.65	-9.65	-9.65	-9.65	-9.65
---	---	---	44,269,211.16	0.575	0.817	0.423	44,437,364.65	44,420,480.78	44,360,477.31	44,175,542.92	44,081,874.96	43,894,539.82

* Weighted By: Base Market Value + Accrued.

*The shock analysis includes a yield floor of 0.

Disclaimer

As of 12/31/2015

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Dated: 01/11/2016

The information contained in this report represents estimated trade date investment calculations provided via Clearwater Analytics for Wells Capital Management clients. 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.



CONTRA COSTA COUNTY
STATEMENT FOR PERIOD
December 01, 2015 - December 31, 2015

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CalTrust Short Term Fund

201-000004-10

Date	Transaction	Shares	Price Per Share	Amount	Average Cost NAV	Average Cost Amount	Realized Gain/Loss*
11/30/2015	BALANCE FORWARD	14,831,410.670	10.02	148,610,734.91	10.02430832	148,674,633.43	
12/31/2015	UNREALIZED GAIN (LOSS)	0.000		-148,314.10		0.00	
12/31/2015	ENDING BALANCE	<u>14,831,410.670</u>	10.01	<u>148,462,420.81</u>		<u>148,674,633.43</u>	
	INCOME DISTRIBUTION PAID - NOVEMBER			57,839.82			
	INCOME ACCRUAL - DECEMBER			69,464.48			
	CUMULATIVE UNREALIZED GAIN (LOSS)			-212,212.62			

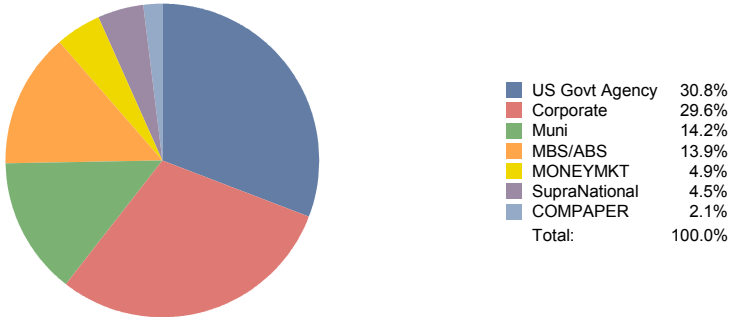
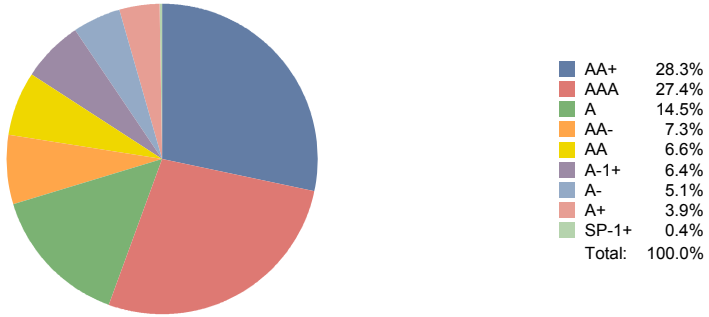
* Please note that this information should not be construed as tax advice and it is recommended that you consult with a tax professional regarding your account.

For Inquiries About Your Account, Contact:

Nottingham Investment Administration
116 South Franklin Street
Rocky Mount, NC 27804
Attention: CalTRUST Shareholder Services
Phone: 800.773.3863
Fax: 252-972-1908
Email: caltrustsupport@ncfunds.com

CONTRA COSTA COUNTY
CONTRA COSTA COUNTY
ATTN: BELINDA ZHU
625 COURT STREET
ROOM 102
MARTINEZ CA 94553-1281

	CalTrust Short Term	LAIF		CalTrust Short Term Total Return	CalTrust Short Term Yield Return	LAIF Yield Return
Market Value	\$1,018,427,217.39	N/A	One Month	-0.03%	0.05%	0.03%
NAV per Share	\$10.01	N/A	Three Month	-0.01%	0.13%	0.09%
Yield	0.56%	0.41%	Six Month	0.12%	0.26%	0.18%
Period Total Return	-0.03%	N/A	One Year*	0.39%	0.49%	0.32%
Period Yield Return	0.05%	0.03%	Two Year*	0.34%	0.44%	0.28%
Effective Duration	0.48 yrs.	N/A	Three Year*	0.36%	0.41%	0.28%
Average Maturity	0.96 yrs.	0.49 yrs.	Five Year*	0.41%	0.44%	0.32%
			Ten Year*	1.71%	1.69%	1.64%
			Since Inception*	1.84%	1.82%	1.76%
			*Annualized			

Portfolio Sector Breakdown		Portfolio Quality Breakdown	
			

Disclosure to Performance Information

- This performance information is based on an inception date of February 13, 2005, when the CalTrust Short-Term portfolio commenced investment operations according to its investment objective, and does not include any investment returns from temporary investments held before the commencement of those operations.
- First-month index returns, February 13-28, 2005, are intra-period and were calculated by calculating the average daily return during the month and multiplying the average daily return by number of days in the shortened period.
- Performance was calculated net of investment advisory and program administration fees.
- The Local Agency Investment Fund (LAIF) is a diversified portfolio managed by the State of California for local governments and special districts.
- Performance for the CalTRUST Short Term Account is on a trade date basis. LAIF's monthly performance was calculated by taking the average monthly effective yield and dividing it by 365 then multiplying the result by the number of days in the month.
- Yield represents the 7-day net distribution on investments for the period.
- Rating source - Standard & Poor's.
- Past performance is no guarantee of future results.



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Search		Complete Listing	Additional Ratings	Effective Date:		12/31/2015	Go	
Ticker	CUSIP	Description	S&P Rating 12/31/2015	Mat. Date	Years	Shares	Price	Value
AX072916	0258M0DG1	AMERICAN EXPRESS CRE DIT 7/29/2016 1.3%	A-	7/29/2016	0.6	959,000.00	100.1827	\$960,752.09
AH100716	02665WAB7	AMERICAN HONDA FIN 1.125% 10/07/16	A+	10/7/2016	0.8	4,000,000.00	100.0801	\$4,003,204.00
AH121117	02665WAR2	AMERICAN HONDA FINAN CE 12/11/2017 0.545	A+	12/11/2017	2.0	8,000,000.00	99.4166	\$7,953,328.00
HN092017	02665WAY7	AMERICAN HONDA FINAN CE 9/20/2017 0.7626	A+	9/20/2017	1.8	2,000,000.00	99.8884	\$1,997,768.00
AN050116	03255LGX1	ANAHEIM FING AUTH-B 5/1/2016 1%	AA-	5/1/2016	0.4	2,850,000.00	100.0280	\$2,850,798.00
BA021417	06050TLU4	BANK OF AMERICA NA 2/14/2017 0.7061%	A	2/14/2017	1.2	500,000.00	99.8401	\$499,200.50
BA060517	06050TMB5	BANK OF AMERICA NA 06/05/2017	A	6/5/2017	1.5	2,250,000.00	99.6658	\$2,242,480.50
BA111416	06050TLS9	BANK OF AMERICA NA 11/14/2016 0.7089%	A	11/14/2016	0.9	2,200,000.00	99.9437	\$2,198,761.40
BN021417	06050TLT7	BANK OF AMERICA NA 2/14/2017 1.25%	A	2/14/2017	1.2	5,000,000.00	99.9064	\$4,995,320.00
BO111416	06050TLR1	BANK OF AMERICA NA 11/14/2016 1.125%	A	11/14/2016	0.9	4,000,000.00	99.8084	\$3,992,336.00
BN011516	06406HBS7	BANK OF NEW YORK MELLON 2.5% 1/15/16	A	1/15/2016	0.1	2,000,000.00	100.0516	\$2,001,032.00
BN072816	06406HBX6	BANK OF NEW YORK MELLON 2.3% 7/28/16	A	7/28/2016	0.6	3,947,000.00	100.8466	\$3,980,415.30
BK011717	06406HCA5	BANK OF NEW YORK MEL LON CORPORA 01/17/17	A	1/17/2017	1.1	2,000,000.00	100.9443	\$2,018,886.00
BA052218	06406HDC0	BANK OF NY MELLON 5/22/18 VARIABLE	A	5/22/2018	2.4	5,000,000.00	99.8315	\$4,991,575.00
BB031516	05531FAG8	BB&T CORPORATION 3/15/2016 3.2%	A-	3/15/2016	0.2	2,350,000.00	100.2735	\$2,356,427.25
BR011218	084664CD1	BERKSHIRE HATHAWAY F IN 1/12/2018 0.5533	AA	1/12/2018	2.1	2,750,000.00	99.7717	\$2,743,721.75
BR081516	084664BX8	BERKSHIRE HATHAWAY F IN 8/15/2016 0.95%	AA	8/15/2016	0.7	1,105,000.00	100.0560	\$1,105,618.80
Au042517	09658UAB5	BMWOT 2014-A A2 4/25/2017 0.53%	AAA	4/25/2017	1.3	2,860,842.33	99.9226	\$2,858,628.03
BA112016	097023BC8	BOEING CO 11/20/2016 3.75%	A	11/20/2016	0.9	2,750,000.00	102.3610	\$2,814,927.50
BB091316	10513KAB0	BRANCH BANKING & TRU ST 9/13/2016 0.5899	A-	9/13/2016	0.8	2,000,000.00	99.7799	\$1,995,598.00
BB120116	07330NAF2	BRANCH BANKING & TRU ST 12/1/2016 0.6743	A	12/1/2016	1.0	3,000,000.00	99.9560	\$2,998,680.00
BT120116	07330NAG0	BRANCH BANKING & TRU ST 12/1/2016 1.05%	A	12/1/2016	1.0	8,325,000.00	99.9349	\$8,319,580.43
UN070141	91412GFA8	CA UNI-FLTG-TXB-Y-2 7/1/2041 0.656%	AA	7/1/2017	1.6	4,250,000.00	99.9700	\$4,248,725.00
CA120116	13066KW21	CALIFORNIA ST DEPT .991% 12/1/16	AAA	12/1/2016	1.0	1,250,000.00	100.0580	\$1,250,725.00
CA040116	14912L4S7	CATERPILLAR FINANCIA L SE 4/1/2016 2.65%	A	4/1/2016	0.3	1,550,000.00	100.4690	\$1,557,269.50
CA090616	14912LS56	CATERPILLAR FINANCIA L SE 9/6/2016 1.35%	A	9/6/2016	0.8	3,000,000.00	100.3278	\$3,009,834.00
Cr090718	17305EFE0	CCCIT 2013-A6 A6 9/7/2018 1.32%	AAA	9/7/2018	2.8	4,250,000.00	100.1950	\$4,258,287.50
CH041618	161571BC7	CHAIT 2006-A2 A2 4/16/2018 5.16%	AAA	4/16/2018	2.3	2,426,000.00	100.4948	\$2,438,003.85
Cr011519	161571GJ7	CHAIT 2014-A1 A1 1/15/2019 1.15%	AAA	1/15/2019	3.1	13,000,000.00	99.9227	\$12,989,951.00
CC030218	166764AW0	CHEVRON CORP 3/2/2018 0.432967%	AA	3/2/2018	2.2	4,000,000.00	99.2848	\$3,971,392.00
CI061518	17275RAY8	CISCO SYSTEMS INC 06/15/2018	AA-	6/15/2018	2.5	5,500,000.00	99.7901	\$5,488,455.50
C031017	172967HL8	CITIGROUP INC 3/10/2017 0.7744%	A	3/10/2017	1.2	1,000,000.00	99.7589	\$997,589.00
C040116	172967GP0	CITIGROUP INC 4/1/2016 1.3%	A	4/1/2016	0.3	100,000.00	100.1410	\$100,141.00
C042718	172967JQ5	CITIGROUP INC 4/27/2018 0.967%	A	4/27/2018	2.3	5,000,000.00	99.5955	\$4,979,775.00
C120718	172967KF7	CITIGROUP INC. 12/07/18	A	12/7/2018	3.0	3,000,000.00	99.6853	\$2,990,559.00
CM061516	20030NAG6	COMCAST CORP 6/15/2016 4.95%	A-	6/15/2016	0.5	1,402,000.00	101.8033	\$1,427,282.27
CR042718	22546QAW7	CREDIT SUISSE NEW YO RK 4/27/2018 0.9574	A	4/27/2018	2.3	5,500,000.00	99.5258	\$5,473,919.00
DU050116	26362VFK6	DUBLIN USD-TXB-BANS 5/1/2016 4.761%	SP-1+	5/1/2016	0.4	4,000,000.00	101.1970	\$4,047,880.00
EX020116	30229AB16	EXXON CORPORATION 02/01/16	A-1+	2/1/2016	0.2	1,125,000.00	99.9688	\$1,124,649.00
FM022717	3135G0XL2	FANNIE MAE 02/27/2017 0.65%	AA+	2/27/2017	1.2	3,660,000.00	99.5967	\$3,645,239.22
FM092816	3135G0CM3	FANNIE MAE 1.25% 09/28/16	AA+	9/28/2016	0.8	5,250,000.00	100.3624	\$5,269,026.00
FN031016	3136FPET0	FANNIE MAE 3/10/2016 2%	AA+	3/10/2016	0.2	8,975,000.00	100.3315	\$9,004,752.13
FF100316	313312J35	FED FARM CRD DISCOUN T NT 0% 10/03/16	A-1+	10/3/2016	0.8	20,000,000.00	99.5260	\$19,905,200.00
FF081616	3133EETK6	FEDERAL FARM CREDIT BANKS 08/16/16	AA+	8/16/2016	0.7	3,000,000.00	99.9293	\$2,997,879.00
FF112316	3133EEUS7	FEDERAL FARM CREDIT BANK 11/23/2016 0.6	AA+	11/23/2016	0.9	21,000,000.00	99.9151	\$20,982,171.00
ma011317	3133EFJK4	FEDERAL FARM CREDIT BANKS 01/13/17	AA+	1/13/2017	1.1	10,000,000.00	99.6884	\$9,968,840.00
FE063016	313384YU7	FEDERAL HOME LOAN BA NKS 06/30/16	AA+	6/30/2016	0.5	20,000,000.00	99.7676	\$19,953,520.00
FH012216	3130A3XU3	FEDERAL HOME LOAN BA NK 1/22/2016 0.25%	A-1+	1/22/2016	0.1	8,700,000.00	100.0058	\$8,700,504.60
FH030916	313384UB3	FEDERAL HOME LOAN BA NKS 03/09/16	A-1+	3/9/2016	0.2	10,000,000.00	99.9458	\$9,994,580.00
FH031816	313382K85	FEDERAL HOME LOAN BA NK 3/18/2016 0.45%	AA+	3/18/2016	0.2	10,650,000.00	100.0090	\$10,650,958.50
FH061016	313373SZ6	FEDERAL HOME LOAN BA NK 6/10/2016 2.125%	AA+	6/10/2016	0.5	5,000,000.00	100.6452	\$5,032,260.00
FH080116	313384A41	FEDERAL HOME LOAN BA NKS 08/01/16	A-1+	8/1/2016	0.7	3,885,000.00	99.6558	\$3,871,627.83
FL092816	3130A2T97	FEDERAL HOME LOAN BA NK 9/28/2016 0.5%	AA+	9/28/2016	0.8	10,000,000.00	99.8245	\$9,982,450.00
FL112316	3130A3J70	FEDERAL HOME LOAN BA NK 11/23/2016 0.625	AA+	11/23/2016	0.9	30,000,000.00	99.8041	\$29,941,230.00
FM091518	31394JTT4	FEDERAL HOME LOAN MO RTGAGE CORP 09/15/18	AA+	9/15/2018	2.8	2,497,065.03	103.8890	\$2,594,175.89
FN051617	3135G0ZD8	FEDERAL NATIONAL MOR TGAGE ASSOC 05/16/17	AA+	5/16/2017	1.4	2,000,000.00	100.3858	\$2,007,716.00
FB111816	31677QAZ2	FIFTH THIRD BANK 11/18/2016 0.7481%	A-	11/18/2016	0.9	8,360,000.00	99.9856	\$8,358,796.16
FI022616	31677QAX7	FIFTH THIRD BANK 2/26/2016 0.9%	A-	2/26/2016	0.2	6,810,000.00	99.9998	\$6,809,986.38
Au051518	31680GAB2	FITAT 2015-1 A2A MTGE 1.02% 05/15/18	Aaa	5/15/2018	2.4	10,400,000.00	99.7595	\$10,374,988.00
FH031516	3134G4VH8	FREDDIE MAC 3/15/2016 0.4%	AA+	3/15/2016	0.2	10,000,000.00	100.0034	\$10,000,340.00
FH041417	3134G6PN7	FREDDIE MAC 4/14/2017 0.8%	AA+	4/14/2017	1.3	10,000,000.00	100.0080	\$10,000,800.00
FH110116	3134G3S50	FREDDIE MAC 11/1/2016 0.625%	AA+	11/1/2016	0.9	5,000,000.00	99.8663	\$4,993,315.00
FM052617	3134G6E82	FREDDIE MAC 0.85% 05/26/2017	AA+	5/26/2017	1.4	11,545,000.00	99.7692	\$11,518,354.14
FM061617	3134G6W66	FREDDIE MAC 0.85% 06/16/2017	AA+	6/16/2017	1.5	5,000,000.00	99.6675	\$4,983,375.00
FM082516	3137EACW7	FREDDIE MAC 2.0 08/25/2016	AA+	8/25/2016	0.7	15,000,000.00	100.8048	\$15,120,720.00
FM092616	3134G4XW3	FREDDIE MAC 9/26/2016 0.6%	AA+	9/26/2016	0.8	2,500,000.00	99.8853	\$2,497,132.50
FR052617	3134G6R70	FREDDIE MAC 0.75% 05/26/2017	AA+	5/26/2017	1.4	5,000,000.00	99.5294	\$4,976,470.00
GE042018	36159LCF1	GE DEALER FLOORPLAN MASTER NT 04/20/18	Aaa	4/20/2018	2.3	4,690,000.00	100.0005	\$4,690,023.45
GE010917	36962G5N0	GENERAL ELEC CAP CORP 2.9% 1/9/2017	AA+	1/9/2017	1.1	3,000,000.00	101.6660	\$3,049,980.00
GE050916	36962G5C4	GENERAL ELEC CAP CORP 2.95% 5/9/16	AA+	5/9/2016	0.4	8,842,000.00	100.6582	\$8,900,198.00

GE051116	36962G2V5	GENERAL ELEC CAP CORP 05/11/2016	AA+	5/11/2016	0.4	4,635,000.00	100.0004	\$4,635,018.54
SO041516	373334JV4	GEORGIA POWER COMPAN Y 4/15/2016 3%	A-	4/15/2016	0.3	4,395,000.00	100.5550	\$4,419,392.25
GS020716	38143USC6	GOLDMAN SACHS GROUP INC 3.625% 2/7/16	A	2/7/2016	0.2	5,000,000.00	100.2535	\$5,012,675.00
HD011519	41284CAB0	HARLEY-DAVIDSON 0.8% 01/15/19	AAA	1/15/2019	3.1	4,539,618.31	99.6772	\$4,524,964.42
Au122117	43813JAC9	HAROT 2014-1 A3 12/21/2017 0.67%	AAA	11/21/2017	1.9	3,969,346.52	99.8202	\$3,962,209.63
Au071717	43814KAB7	HAROT 2015-1 A2 7/17/2017 0.7%	AAA	6/15/2017	1.5	4,104,083.92	99.9025	\$4,100,082.44
HI080116	4197915E4	HAWAII-TXBL-REF-ES 8/1/2016 0.731%		8/1/2016	0.7	14,250,000.00	100.0460	\$14,256,555.00
Au071618	41283YAC1	HDMOT 2013-1 A3 7/16/2018 0.65%	Aaa	7/16/2018	2.6	549,796.54	99.9056	\$549,277.54
Au011519	41284BAB2	HDMOT 2015-1 A2A 1/15/2019 0.95%	AAA	1/15/2019	3.1	8,240,631.66	99.8347	\$8,227,009.90
HA072318	43814LAB5	HONDA AUTO RECEIV- ABLES 07/23/18	AAA	7/23/2018	2.6	2,100,000.00	99.7313	\$2,094,357.30
HA082117	43813NAB2	HONDA AUTO RECEIV- ABLES 08/21/2017	AAA	8/21/2017	1.7	2,000,000.00	99.8578	\$1,997,156.00
HS011916	40429CFN7	HSBC FINANCE CORP SR NT 01/19/2016 5.5%		1/19/2016	0.1	6,185,000.00	100.1639	\$6,195,137.22
HB080718	40428HPW6	HSBC USA INC 8/7/2018 1.0809%	A	8/7/2018	2.7	2,000,000.00	99.9232	\$1,998,464.00
HB111317	40428HPM8	HSBC USA INC 11/13/2017 0.57185%	A	11/13/2017	1.9	7,955,000.00	99.1755	\$7,889,411.03
HI072216	459200GX3	IBM CORP 7/22/2016 1.95%	AA-	7/22/2016	0.6	12,450,000.00	100.5981	\$12,524,463.45
ID010117	45656TAQ1	INDUSTRY PUB FACS-A 1/1/2017 1.764%	AA	1/1/2017	1.1	7,700,000.00	100.5410	\$7,741,657.00
IA101816	4581X0BS6	INTER-AMERICAN DEVEL BK 10/18/2016 1.375	Aaa	10/18/2016	0.8	15,000,000.00	100.5625	\$15,084,375.00
IN070116	45884AZN6	INTERMOUNTAIN PWR-B 7/1/2016 0.785%	A+	7/1/2016	0.6	6,000,000.00	99.9970	\$5,999,820.00
IB051616	459058DM2	INTERNATIONAL BANK F OR RECONSTR 05/16/16	AAA	5/16/2016	0.4	20,000,000.00	100.0177	\$20,003,540.00
KO112316	45950KBQ2	INTERNATIONAL FINANC E CORPORATI 11/23/16	AAA	11/23/2016	0.9	10,000,000.00	100.0958	\$10,009,580.00
IB071916	45905U7F5	INTL BK RECON & DEVE LOP 07/19/2016 0.45%	AAA	7/19/2016	0.6	500,000.00	99.8090	\$499,045.00
IB091516	459058BS1	INTL BK RECON & DEVE LOP 9/15/2016 1%	AAA	9/15/2016	0.8	15,000,000.00	100.2699	\$15,040,485.00
IB101416	45905BDS9	INTL BK RECON & DEVE LOP 10/14/2016 0.62	AAA	10/14/2016	0.8	10,000,000.00	99.9776	\$9,997,760.00
OI021518	47787UAB9	JDOT 2015-A A2A 2/15/2018 0.87%	AAA	2/15/2018	2.2	6,628,442.57	99.8682	\$6,619,706.28
OI061518	47787WAB5	JDOT 2015-B A2 06/15/2018 0.98%	Aaa	6/15/2018	2.5	4,500,000.00	99.7696	\$4,489,632.00
DI011618	24422ESU4	JOHN DEERE CAPITAL C ORP 1/16/2018 0.543	A	1/16/2018	2.1	12,165,000.00	99.6294	\$12,119,916.51
JP061316	48121CJM9	JP MORGAN CHASE BANK NA 6/13/2016 0.6101	A-	6/13/2016	0.5	6,650,000.00	99.8514	\$6,640,118.10
JP011516	46625HHW3	JPMORGAN CHASE & CO 2.6% 1/15/16	A-	1/15/2016	0.1	2,000,000.00	100.0418	\$2,000,836.00
JP021517	46623EJZ3	JPMORGAN CHASE & CO 2/15/2017 0.750933%	A-	2/15/2017	1.2	1,500,000.00	99.9346	\$1,499,019.00
JP030116	46625HHX1	JPMORGAN CHASE & CO 3/1/2016 3.45%	A-	3/1/2016	0.2	4,000,000.00	100.4172	\$4,016,688.00
JP070516	46625HJA9	JPMORGAN CHASE & CO 7/5/2016 3.15%	A-	7/5/2016	0.6	1,500,000.00	101.0337	\$1,515,505.50
KE112516	49327MZE3	KEY BANK NA 11/25/2016 0.7516%	A-	11/25/2016	0.9	8,000,000.00	100.0012	\$8,000,096.00
LD080116	54465AFK3	LA CO REDEV-B-TXBL 8/1/2016 1.074%	AA-	8/1/2016	0.7	5,735,000.00	99.9400	\$5,731,559.00
LO110116	544587B72	LOS ANGELES CALIF MU N IMPT CORP 11/01/16	A+	11/1/2016	0.9	10,965,000.00	100.1710	\$10,983,750.15
LA070116	544646D33	LOS ANGELES SD-L-TXB L 7/1/2016 0.68%	AA-	7/1/2016	0.6	1,000,000.00	100.0630	\$1,000,630.00
LO010116	544646Q4	LOS ANGELES SD-L-TXB L 1/1/2016 0.486%	AA-	1/1/2016	0.1	1,980,000.00	100.0000	\$1,980,000.00
MA090116	56278SLC7	MANHATTAN BEACH CA .856% 9/1/16	AA	9/1/2016	0.8	1,405,000.00	100.1160	\$1,406,629.80
MA072517	55279HAH3	MANUF & TRADERS TRUS T CO 7/25/2017 0.53	A	7/25/2017	1.6	5,000,000.00	99.6877	\$4,984,385.00
AB021517	58768LAB9	MBALT 2015-A A2A 2/15/2017 0.78%	AAA	2/15/2017	1.2	2,325,918.83	99.9688	\$2,325,193.14
Au011618	58769AAB2	MBALT 2015-B A2A 1% 01/16/18	AAA	1/16/2018	2.1	10,000,000.00	99.7584	\$9,975,840.00
Au021517	587729AB0	MBART 2014-1 A2 2/15/2017 0.43%	AAA	2/15/2017	1.2	258,728.97	99.9572	\$258,618.24
MB061518	58772PAB4	MERCEDES BENZ AUTO R ECEIVABLES 06/15/18	AAA	6/15/2018	2.5	2,050,000.00	99.7706	\$2,045,297.30
MI100116	605581FW2	MISSISSIPPI ST-B-TXB L 10/1/2016 0.64%	AA	10/1/2016	0.8	2,780,000.00	99.9270	\$2,777,970.60
MS100116	605581EP8	MISSISSIPPI ST-D-REF 10/1/2016 0.64%	AA	10/1/2016	0.8	2,520,000.00	99.9410	\$2,518,513.20
MO010518	61761JVN6	MORGAN STANLEY 1/5/2018 1.007098%	A	1/5/2018	2.1	7,938,000.00	99.9179	\$7,931,482.90
MS042916	61747YDD4	MORGAN STANLEY 3.8% 04/29/16	A	4/29/2016	0.3	2,000,000.00	100.8465	\$2,016,930.00
UN060616	90520EAC5	MUFG UNION BANK NA 6/6/2016 3%	A+	6/6/2016	0.5	680,000.00	100.9191	\$686,249.88
Au041717	65490BAB1	NALT 2014-B A2A 4/17/2017 0.73%	AAA	4/17/2017	1.3	5,152,745.41	99.8590	\$5,145,480.03
Au061517	65477WAB2	NAROT 2014-B A2 6/15/2017 0.6%	Aaa	6/15/2017	1.5	2,048,536.75	99.9312	\$2,047,127.35
Au091517	65477UAB6	NAROT 2015-A A2 9/15/2017 0.67%	AAA	9/15/2017	1.8	4,678,962.20	99.8938	\$4,673,993.15
CM040116	63946BAC4	NBCUNIVERSAL MEDIA L LC 4/1/2016 2.875%	A-	4/1/2016	0.3	2,000,000.00	100.4883	\$2,009,766.00
NE010116	63968AXN0	NE PUB PWR DIST-B 1/1/2016 0.48%	A	1/1/2016	0.1	12,000,000.00	100.0000	\$12,000,000.00
NY021517	64990EJ32	NEW YORK ST DORM AUT 2/15/17 .93%	AAA	2/15/2017	1.2	3,685,000.00	99.9980	\$3,684,926.30
NE031516	650035K56	NEW YORK ST URBAN DE V 3/15/2016 0.63%	AAA	3/15/2016	0.2	10,000,000.00	100.0170	\$10,001,700.00
NY031516	64990ERF6	NY DORM AUTH-D-TXBL 3/15/2016 0.66%	AAA	3/15/2016	0.2	2,500,000.00	100.0320	\$2,500,800.00
OA020116	672211BC2	OAKLAND COLISEUM-A 2/1/2016 0.8%	A-1+	2/1/2016	0.2	2,000,000.00	100.0170	\$2,000,340.00
OC081516	675371AS7	OCEANSIDE PENSION-RE F 8/15/2016 1.406%	AA	8/15/2016	0.7	750,000.00	100.0300	\$750,225.00
OR020116	68428LDH4	ORANGE CNTY -TXBL-A 2/1/2016 0.68%	AA	2/1/2016	0.2	10,930,000.00	100.0150	\$10,931,639.50
PB060118	69353REN4	PNC BANK NA 06/01/2018	A	6/1/2018	2.5	3,000,000.00	99.5237	\$2,985,711.00
PN012717	69353RCG1	PNC BANK NA 1/27/2017 1.125%	A	1/27/2017	1.1	12,735,000.00	99.6624	\$12,692,006.64
PO061516	738798BC0	POWAY REDEV AGY-B 6/15/2016 0.95%	AA-	6/15/2016	0.5	2,000,000.00	100.0340	\$2,000,680.00
PO121516	738798BD8	POWAY REDEV AGY-B 12/15/2016 1.1%	AA-	12/15/2016	1.0	3,545,000.00	100.0730	\$3,547,587.85
RI020117	762494QV7	RIALTO USD-TXBL 2/1/2017 1.258%	AA	2/1/2017	1.2	800,000.00	99.8660	\$798,928.00
RI090116	76912TJC8	RIVERSIDE PUB FIN-RE F 9/1/2016 1%	A	9/1/2016	0.8	2,090,000.00	99.9270	\$2,088,474.30
SD070116	7973552R4	SAN DIEGO CALIF UNI SCH DIST 07/01/16	AA-	7/1/2016	0.6	10,000,000.00	99.9000	\$9,990,000.00
SA100116	79876CAV0	SAN MARCOS CA REDEV 1.09% 10/1/16	AA-	10/1/2016	0.8	5,125,000.00	100.1530	\$5,132,841.25
Au081417	78448MAB3	SMAT 2015-1US A2A 8/14/2017 0.99%	AAA	8/14/2017	1.7	3,152,201.72	99.8179	\$3,146,461.56
Au011717	89236RAC3	TAOT 2013-A A3 1/17/2017 0.55%	AAA	1/17/2017	1.1	459,727.83	99.9579	\$459,534.28
AT121517	89231MAC9	TAOT 2014-A A3 12/15/2017 0.67%	AAA	12/15/2017	2.0	1,076,199.23	99.7888	\$1,073,926.29
TO121516	89231RAB0	TAOT 2014-B A2 12/15/2016 0.4%	AAA	12/15/2016	1.0	89,939.85	99.9733	\$89,915.84
AT071717	89236WAB4	TAOT 2015-A A2 7/17/2017 0.71%	AAA	7/17/2017	1.6	5,537,052.62	99.9157	\$5,532,384.88
Au021518	89231TAB6	TAOT 2015-C A2A 2/15/2018 0.93%	AAA	2/15/2018	2.2	5,550,000.00	99.8481	\$5,541,569.55
KO102717	191216BR0	THE COCA-COLA COMPAN Y 10/27/17	AA	10/27/2017	1.8	1,500,000.00	99.6274	\$1,494,411.00
TO030116	89116EC19	TORONTO DOMINION HOL DINGS USA I 03/01/16	A-1+	3/1/2016	0.2	20,000,000.00	99.9248	\$19,984,960.00
TM011116	89233P4R4	TOYOTA MOTOR CREDIT CORP 2.8% 1/1/16	AA-	1/1/2016	0.1	1,000,000.00	100.0288	\$1,000,288.00
TO011218	89236TCB9	TOYOTA MOTOR CREDIT CORP 1/12/2018 0.57	AA-	1/12/2018	2.1	13,000,000.00	99.4370	\$12,926,810.00
TO091516	89233P5E2	TOYOTA MOTOR CREDIT CORP 9/15/2016 2%	AA-	9/15/2016	0.8	895,000.00	100.8071	\$902,223.55
UB092616	90521APH5	UNION BANK NA 9/26/2016 1.5%	A+	9/26/2016	0.8	4,575,000.00	100.2446	\$4,586,190.45
UN092616	90521APG7	UNION BANK NA 9/26/2016 0.9996%	A+	9/26/2016	0.8	2,515,000.00	99.9987	\$2,514,967.31
UN051516	91412GUT0	UNIV OF CALIFORNIA-A N 5/15/2016 0.634%	AA	5/15/2016	0.4	1,830,000.00	100.0370	\$1,830,677.10
UC070141	91412GEZ4	UNIVERSITY CALIF REVS 07/01/2041**	AA	7/1/2017	1.6	10,880,000.00	99.9700	\$10,876,736.00
US111516	91159HHB9	US BANCORP 11/15/2016 2.2%	A+	11/15/2016	0.9	1,365,000.00	100.9639	\$1,378,157.24
US012618	90331HMR1	US BANK NA CINCINNAT I 1/26/2018 0.55572	AA-	1/26/2018	2.1	4,500,000.00	99.5123	\$4,478,053.50
US013017	90331HMD2	US BANK NA CINCINNAT I 1/30/2017 0.4661%	AA-	1/30/2017	1.1	5,000,000.00	99.9550	\$4,997,750.00

T022916	912828B82	US TREASURY N/B 2/29/2016 0.25%	AA+	2/29/2016	0.2	2,000,000.00	99.9922	\$1,999,844.00
T043016	912828C81	US TREASURY N/B 4/30/2016 0.375%	AA+	4/30/2016	0.3	20,000,000.00	99.9883	\$19,997,660.00
T083116	912828RF9	US TREASURY N/B 8/31/2016 1%	AA+	8/31/2016	0.7	30,000,000.00	100.2031	\$30,060,930.00
TN51516	912828VC1	US TREASURY N/B 5/15/2016 0.25%	AA+	5/15/2016	0.4	7,980,000.00	99.9297	\$7,974,390.06
TR033116	912828C40	US TREASURY N/B 0.375% 03/31/16	AA+	3/31/2016	0.2	15,000,000.00	100.0039	\$15,000,585.00
Au121517	90290KAC9	USAOT 2014-1 A3 12/15/2017 0.58%	AAA	12/15/2017	2.0	1,466,097.06	99.8389	\$1,463,735.18
Au031518	90290XAB3	USAOT 2015-1 A2 3/15/2018 0.82%	AAA	3/15/2018	2.2	11,430,000.00	99.8459	\$11,412,386.37
Au042018	92867PAC7	VALET 2013-2 A3 4/20/2018 0.7%	AAA	4/20/2018	2.3	4,071,030.42	99.5225	\$4,051,591.25
VC091516	92343VBN3	VERIZON COMMUNICATIO NS 9/15/2016 2.5%	A	9/15/2016	0.8	6,500,000.00	100.7803	\$6,550,719.50
VZ060917	92343VCD4	VERIZON COMMUNICATIO NS 6/9/2017 0.6306%	A	6/9/2017	1.5	1,000,000.00	99.5787	\$995,787.00
VZ091516	92343VBL7	VERIZON COMMUNICATIO NS 9/15/2016 1.7823	A	9/15/2016	0.8	1,925,000.00	100.6123	\$1,936,786.78
Au042017	92867QAD3	VWALT 2014-A A3 4/20/2017 0.8%	AAA	4/20/2017	1.3	7,023,042.46	99.7238	\$7,003,644.82
Au062017	92867VAB6	VWALT 2015-A A2A 6/20/2017 0.87%	AAA	6/20/2017	1.5	1,477,980.33	99.8075	\$1,475,135.22
VPWF3801	VP7000236	WELLS FARGO ADVANT- AGE HERITAGE	AAA	1/1/2016	0.1	49,409,692.00	100.0000	\$49,409,692.00

Grand Total \$1,018,427,217.39

* Security ratings are updated monthly at month-end.

**Mandatory put on 7/1/17

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

B. 3. EAST BAY REGIONAL COMMUNICATIONS SYSTEM AUTHORITY (EBRCS)

EBRCS TRANSACTIONS*

For the Quarter Ending

December 31, 2015**FY 2015-2016**

FUND	BALANCE @	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	BALANCE @
NUMBER	09/30/15							12/31/15
100300	2,232,756.90							2,232,756.90
TOTALS	2,232,756.90	0.00	0.00	0.00	0.00	0.00	0.00	2,232,756.90

* East Bay Regional Communications System Authority

EXHIBITS

CONTRA COSTA COUNTY Portfolio Summary Report *AS OF DECEMBER 31, 2015*

Exhibit I

Portfolio Characteristics

Par	\$3,223,855,273.60
Cost	\$3,224,114,720.65
Market Value	\$3,222,613,057.91
Weighted Yield to Maturity	0.64%
Weighted Average Days to Maturity	228
Weighted Duration	0.62 yr

Portfolio Breakdown by Investment

Investments	Par Value	Percent of Total
U.S. Treasuries	\$37,620,000.00	1.17%
U.S. Agencies-Federal, State and Local	623,828,000.00	19.35%
Money Market	1,755,243,654.09	54.45%
ABS/MBS	4,562,799.15	0.14%
Corporate Notes	149,457,000.00	4.64%
Outside Contractors-LAIF	209,721,646.14	6.51%
Outside Contractors-Other	194,951,062.72	6.05%
Cash	248,471,111.50	7.71%
TOTAL*	\$3,223,855,273.60	100.00%

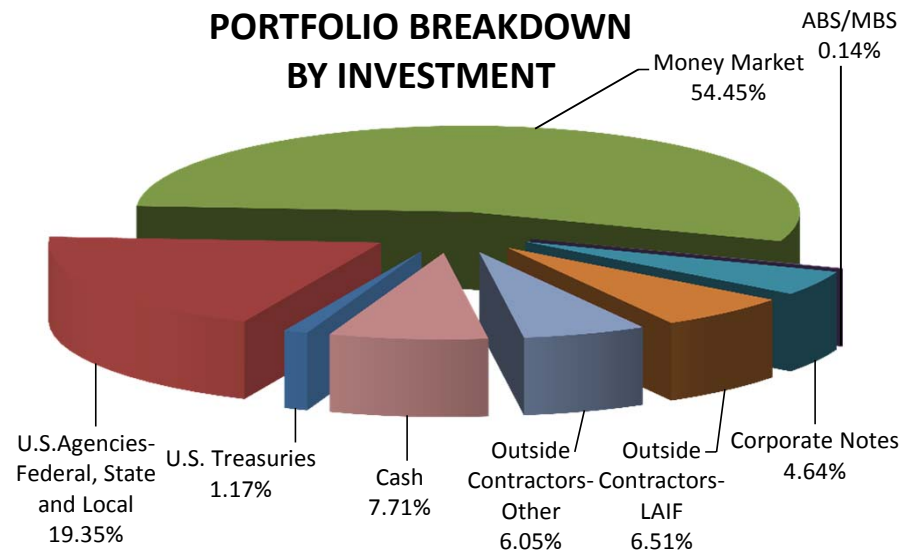
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Maturity Distribution

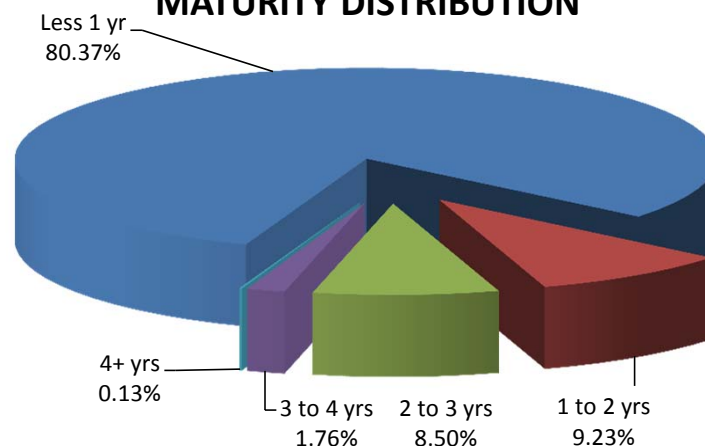
Time	Par Value	Percent of Total
Less 1 yr	\$2,590,967,140.82	80.37%
1 to 2 yrs	297,694,168.90	9.23%
2 to 3 yrs	274,174,802.65	8.50%
3 to 4 yrs	56,876,404.33	1.76%
4+ yrs	4,142,756.90	0.13%
TOTAL*	\$3,223,855,273.60	100.00%

**

PORTFOLIO BREAKDOWN BY INVESTMENT



MATURITY DISTRIBUTION



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

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

**CONTRA COSTA COUNTY INVESTMENT POOL
PERFORMANCE SUMMARY
AS OF DECEMBER 31, 2015**

	<u>PAR</u> (<u>\$</u>)	³ <u>PERCENT OF</u> <u>PORTFOLIO</u> (<u>%</u>)	<u>YTM</u> (<u>%</u>)	WEIGHTED AVERAGE DAYS TO MATURITY AT <u>END-OF-QUARTER</u> (day)	<u>DURATION</u> (year)	
A. Investments Managed by Treasurer's Office	\$2,570,711,453.24	79.80%	0.6955%	280	0.75	¹
B. Investments Managed by Outside Contractors						
1. Local Agency Investment Fund	\$209,721,646.14	6.51%	0.3800%	1	N/A	
2. Other						
a. Wells Capital Management	\$44,255,885.01	1.37%	0.8170%	277	0.42	²
b. CalTRUST (Short-Term Fund)	\$148,462,420.81	4.61%	0.5600%	1	N/A	
C. Cash	\$248,471,111.50	7.71%	0.3500%	⁴ 1	N/A	

³Yield to Maturity on Portfolio at End-of-Quarter = 0.64%

³Weighted Average Days to Maturity on Portfolio at End-of-Quarter = 228

³ Weighted Duration at End-of-Quarter = 0.62 yr

1. Data is provided by Sungard.

2. Data is provided by Wells Cap Management.

3. Excludes: Section B.2.a (EBRCS Bond) of the Investment Pool summary report and Futuris Public Entity Trust

4. Earnings Credit Rate on Investable Balance

LAIF and CalTRUST Short-Term are subject to a one day call of principal provision.

CONTRA COSTA COUNTY INVESTMENT POOL

	<u>As of December 31, 2015</u>	<u>As of September 30, 2015</u>	<u>CHANGE IN VALUE</u>	
<u>TYPE</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)	\$37,620,000.00	\$29,160,000.00	\$8,460,000.00	29.01%
2. U.S. Agencies				
Federal Agriculture Mortgage Corporation	0.00	0.00	0.00	0.00%
Federal Home Loan Banks	235,002,000.00	223,502,000.00	11,500,000.00	5.15%
Federal National Mortgage Association	92,526,000.00	102,316,000.00	(9,790,000.00)	-9.57%
Federal Farm Credit Banks	174,036,000.00	124,211,000.00	49,825,000.00	40.11%
Federal Home Loan Mortgage Corporation	116,709,000.00	82,142,000.00	34,567,000.00	42.08%
Municipal Bonds	5,555,000.00	7,225,000.00	(1,670,000.00)	-23.11%
Subtotal	623,828,000.00	539,396,000.00	84,432,000.00	15.65%
3. Money Market Instruments				
Bankers Acceptances	0.00	0.00	0.00	0.00%
Repurchase Agreement	0.00	0.00	0.00	0.00%
Commercial Paper	955,477,000.00	612,848,000.00	342,629,000.00	55.91%
Negotiable Certificates of Deposit	794,998,000.00	495,732,000.00	299,266,000.00	60.37%
Medium Term Certificates of Deposit	4,200,000.00	2,025,000.00	2,175,000.00	107.41%
Money Market Accounts	565,318.32	565,318.32	0.00	0.00%
Time Deposit	3,335.77	3,335.77	0.00	0.00%
Subtotal	1,755,243,654.09	1,111,173,654.09	644,070,000.00	57.96%
4. Asset Backed Securities/Mortgage Backed Securities	4,562,799.15	4,595,000.00	2,093,548.49	100.00%
5. Corporate Notes	149,457,000.00	161,007,000.00	(11,550,000.00)	-7.17%
TOTAL	2,570,711,453.24	1,845,331,654.09	725,379,799.15	39.31%
B. Investments Managed by Outside Contractors				
1. Local Agency Investment Fund	209,721,646.14	195,505,003.78	14,216,642.36	7.27%
2. Other				
a. EBRCS Bond	2,232,756.90	2,232,756.90	0.00	0.00%
b. Wells Capital Management	44,255,885.01	44,187,952.42	67,932.59	0.15%
c. CalTRUST (Short-Term Fund)	148,462,420.81	148,585,809.69	(123,388.88)	-0.08%
Subtotal	194,951,062.72	195,006,519.01	(55,456.29)	-0.03%
TOTAL	404,672,708.86	390,511,522.79	14,161,186.07	3.63%
C. Cash	248,471,111.50	129,644,735.27	118,826,376.23	91.66%
* GRAND TOTAL (FOR A , B, & C)	\$3,223,855,273.60	\$2,365,487,912.15	\$858,367,361.45	36.29%

* Does not include 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
2015/16	Coupon Rate	0.6433%	0.7270%		
	Yield to Maturity	0.5859%	0.6955%		
2014/15	Coupon Rate	0.5437%	0.4624%	0.4912%	0.5309%
	Yield to Maturity	0.4605%	0.4185%	0.4379%	0.4894%
2013/14	Coupon Rate	0.6331%	0.4843%	0.4686%	0.4802%
	Yield to Maturity	0.4645%	0.3709%	0.3680%	0.3877%
2012/13	Coupon Rate	0.8304%	0.5568%	0.5829%	0.5838%
	Yield to Maturity	0.6012%	0.3947%	0.4243%	0.4229%
2011/12	Coupon Rate	0.8769%	0.8385%	0.8122%	0.7426%
	Yield to Maturity	0.6842%	0.6658%	0.6739%	0.6130%
2010/11	Coupon Rate	0.9802%	0.7132%	0.7326%	0.6982%
	Yield to Maturity	0.7494%	0.5866%	0.6133%	0.5612%
2009/10	Coupon Rate	1.2464%	0.8931%	0.8610%	0.8212%
	Yield to Maturity	1.1095%	0.7840%	0.7373%	0.6993%
2008/09	Coupon Rate	4.4019%	1.7623%	1.2918%	1.2418%
	Yield to Maturity	4.2819%	1.6574%	1.1808%	1.1231%
2007/08	Coupon Rate	5.1675%	4.6491%	3.3805%	2.9712%
	Yield to Maturity	5.2022%	4.6583%	3.3454%	2.9048%
2006/07	Coupon Rate	5.1683%	5.1819%	5.2384%	5.2407%
	Yield to Maturity	5.2286%	5.2229%	5.2766%	5.2705%
2005/06	Coupon Rate	3.6925%	4.1660%	4.6328%	5.0427%
	Yield to Maturity	3.6818%	4.1594%	4.6358%	5.0821%

Source: All data is calculated by Sungard.

CONTRA COSTA INVESTMENT POOL

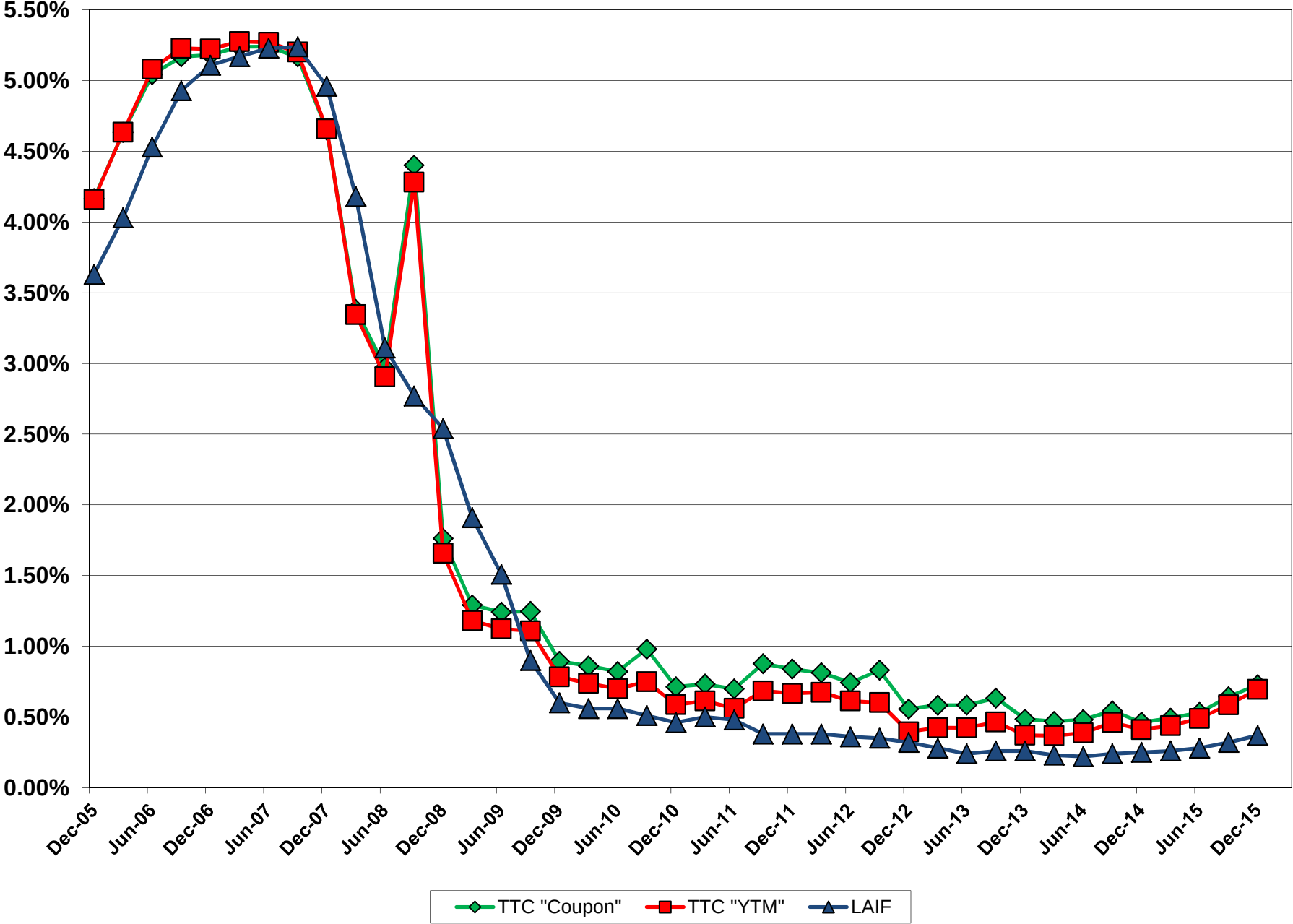
Exhibit IV (a)

INVESTMENTS MANAGED BY OUTSIDE CONTRACTOR**LAIF QUARTERLY APPORTIONMENT RATES**

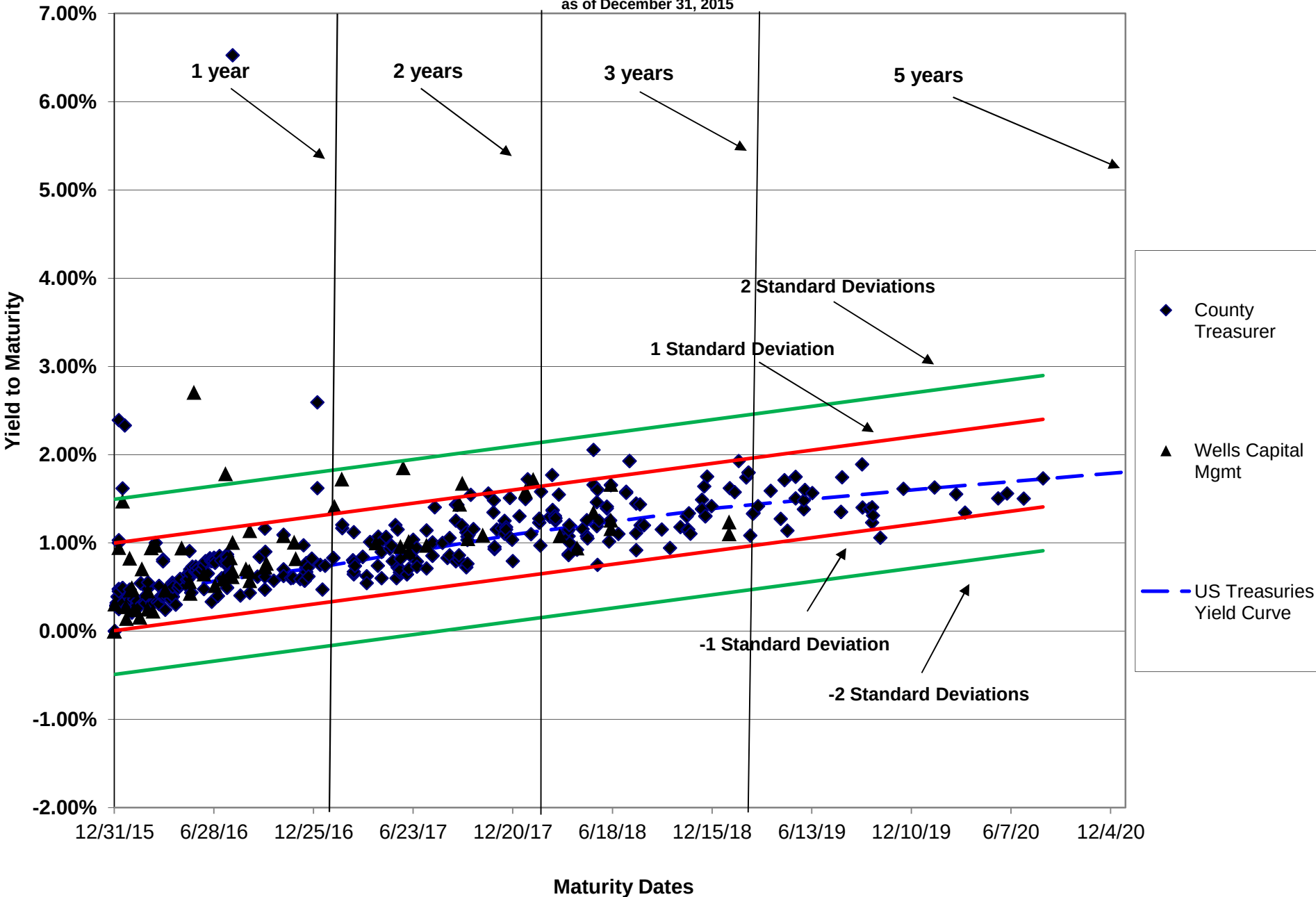
		Quarter Ending			
		September	December	March	June
2015/16	Apportionment Rate	0.32%	0.37%		
2014/15	Apportionment Rate	0.24%	0.25%	0.26%	0.28%
2013/14	Apportionment Rate	0.26%	0.26%	0.23%	0.22%
2012/13	Apportionment Rate	0.35%	0.32%	0.28%	0.24%
2011/12	Apportionment Rate	0.38%	0.38%	0.38%	0.36%
2010/11	Apportionment Rate	0.51%	0.46%	0.50%	0.48%
2009/10	Apportionment Rate	0.90%	0.60%	0.56%	0.56%
2008/09	Apportionment Rate	2.77%	2.54%	1.91%	1.51%
2007/08	Apportionment Rate	5.24%	4.96%	4.18%	3.11%
2006/07	Apportionment Rate	4.93%	5.11%	5.17%	5.23%
2005/06	Apportionment Rate	3.18%	3.63%	4.03%	4.53%

Contra Costa County Investment Pool

as of December 31, 2015



Risk Assessment
as of December 31, 2015



Risk Assessment

Exhibit IV (d)

(Securities Greater Than Two Standard Deviations)

As of December 31, 2015

<u>CUSIP</u>	<u>DESCRIPTION</u>	<u>PURCHASE DATE</u>	<u>PAR</u>	<u>COST</u>	<u>MARKET</u>	<u>COUPON (%)</u>	<u>MATURITY DATE</u>	<u>YTM (%)</u>
204712FD0	AUHSD MUNI COMPTONCA CNTY REDEV	1/3/12 ¹	10,000.00	7,453.00	7,453.00	0.00	8/1/16	6.53
928668AD4	VOLKSWAGEN GROUP AMERICA ³	5/23/14	500,000.00	500,000.00	496,780.20	0.55	5/23/16	2.71
167486JC4	AUHSD MUNI CHICAGO UNREF CALL	6/27/13 ²	390,000.00	421,318.77	421,318.77	5.00	1/1/17	2.59
36962GU51	CORP GENERAL ELEC CA	3/8/13	10,000,000.00	9,952,450.00	10,000,000.00	0.52	1/8/16	2.39
3134A4ZT4	WT GOV FHLMC NOTES	2/25/11	155,000.00	172,267.00	155,289.85	4.75	1/19/16	2.33
45905U7F5	IBRD ³	6/26/15	1,000,000.00	1,000,000.00	995,012.50	0.45	7/19/16	1.78
836496NW5	AUHSD MUNI SOUTH BEND IN CMNTY SCH	6/27/13 ²	505,000.00	547,506.38	547,506.38	5.00	1/15/16	1.62

1. Date when the security was transferred from AUHSD to Contra Costa County Investment Pool Managed by Treasurer's Office.

2. Date when the security was transferred from AUHSD's Fund 5055 to Fund 5057 per District's request.

3. Security purchased by Wells Cap Management.

CONTRA COSTA COUNTY INVESTMENT POOL

AVERAGE INFORMATION
October 1, 2015 through December 31, 2015

	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 Office	\$2,074,946,319.36	78.18%	0.6043%	217.87	279
B. Investments Managed by Outside Contractors					
1. Local Agency Investment Fund	\$190,301,317.54	7.17%	0.3770%	0.07	1
2. Other					
a. Wells Capital Management	\$44,225,233.98	1.67%	0.6840%	4.99	299
b. CalTRUST Short Term Fund	\$137,378,057.40	5.18%	0.5300%	0.05	1
c. Cash	\$207,120,144.28	7.80%	0.2083%	0.08	1
Total	<u>\$2,653,971,072.56</u>	100.00%			
* Weighted Average YTM of Portfolio =			<u>0.55%</u>	<u>223</u>	

* Excludes: Section B.2.a (EBRCS Bond) of the Investment Pool Summary and Futuris Public Entity Trust
 LAIF and CalTRUST Short Term Fund are subject to a one day call of principal provision

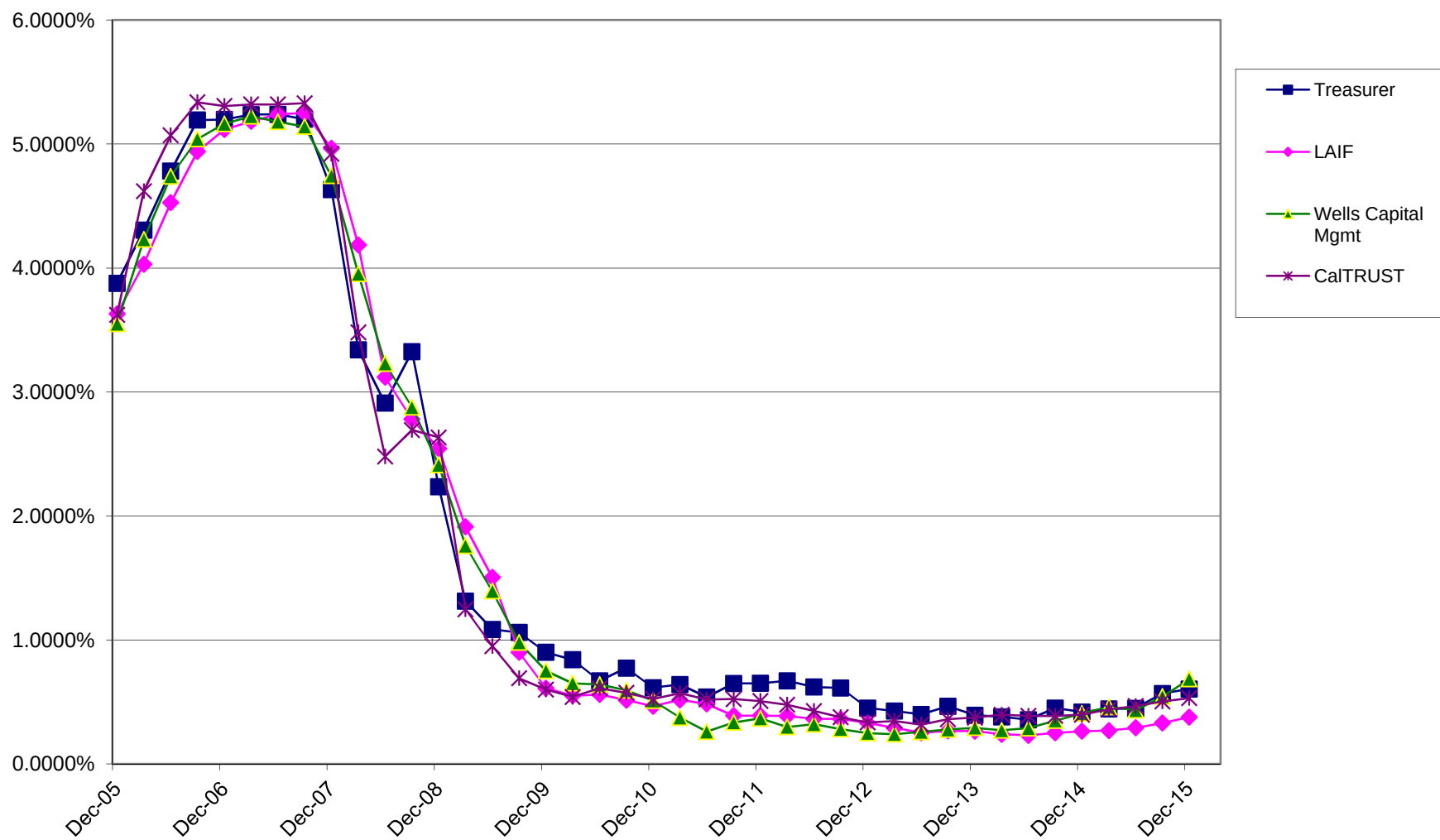
**CONTRA COSTA COUNTY INVESTMENT POOL
SUMMARY OF POOL RATES AND BENCHMARKS
AS OF DECEMBER 31, 2015**

<u>Pool Rates:</u>	YTM as of <u>12/31/15</u>	Quarterly Ave.	Average Days to Maturity	
Total County Portfolio (w/o Cash)	0.64%	0.55%	257	*1
Investments Managed by Treasurer's Office	0.70%	0.60%	279	
Wells Capital Management	0.82%	0.68%	299	
CalTRUST Short Term Fund	0.56%	0.53%	376	*2
	Quarterly Apportionment <u>Rate</u>	PMIA Ave. Effective <u>Yield</u>		
Local Agency Investment Fund (LAIF)	0.37%	0.38%	210	*2
<u>Benchmarks:</u>	<u>12/31/15</u>	10/1/15 - 12/31/15		
		<u>High</u>	<u>Ave.</u>	<u>Low</u>
Federal Fund Rate	0.2500%	0.3500%	0.1592%	0.0600%
Six Month Treasury Bill	0.1625%	0.2475%	0.1383%	0.0075%
Six Month LIBOR	0.8462%	0.8462%	0.6312%	0.5159%
Vanguard Prime Money Mkt Fund	0.0500%			

*1. Cash is excluded from the calculation.

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

Contra Costa County Investment Pool
Average Quarterly YTM
as of December 31, 2015



**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
December 31, 2015**

Exhibit VI

<u>Description</u>	<u>CUSIP</u>	<u>Purchase Date</u>	<u>Coupon Rate</u>	<u>Par</u>	<u>Market</u>	<u>Cost</u>	<u>Provisions</u>	<u>Fund #</u> *
GECC Float Rate Note 1/8/16	36962GU51	3/8/13	0.5180%	\$10,000,000.00	\$10,000,000.00	\$9,952,450.00	Float quarterly: LIBOR +20 bps	8177
Chicago Unrefunded MUNI 1/1/17	167486JC4	6/27/2013 ¹	5.0000%	\$390,000.00	\$421,318.77	\$421,318.77	One time: 1/1/16	5057
Chicago Prerefunded MUNI 1/1/17	167486JB6	6/27/2013 ¹	5.0000%	\$170,000.00	\$189,542.34	\$189,542.34	One time: 1/1/16	5057
Berkshire Hath Float Rate 1/10/17	084664CA7	1/10/14	0.4706%	\$500,000.00	\$499,780.00	\$500,000.00	Float quarterly: LIBOR +15 bps	6911
Svenska Handelsbanken Float CD 8/24/17	86958DH54	11/24/15	0.8280%	\$1,340,000.00	\$1,340,000.00	\$1,340,000.00	Float quarterly: LIBOR +45 bps	6911
HSBC BK Float CD 11/17/17	40428AR41	11/18/15	0.9541%	\$2,175,000.00	\$2,175,000.00	\$2,175,000.00	Float quarterly: LIBOR +59 bps	6911
Intel Structured Callable 12/15/17	458140AL4	1/27/14	1.3500%	\$5,211,000.00	\$5,217,930.63	\$5,179,629.78	Make-whole call +12.5 bps until 12/15/17	8177
FNMA Callable Multi-Step Up 5/22/18	3136G1M63	5/22/13	0.7500%	\$10,000,000.00	\$10,001,300.00	\$10,000,000.00	Quarterly; First: 11/22/13; Last: 2/22/18; 0.75% to 5/22/16; 1% to 5/22/17; 2% to 11/22/17; 3% thereafter	8177
FNMA Callable 5/25/18	3136G2K71	5/27/15	1.2500%	\$10,000,000.00	\$10,015,400.00	\$10,000,000.00	One time: 5/25/16	8177
FNMA Callable Multi-Step Up 6/12/18	3136G1MU0	6/12/13	1.0000%	\$5,000,000.00	\$5,005,050.00	\$4,997,950.00	Quarterly; First: 12/12/13; Last: 3/12/18; 0.8% to 6/12/14; 0.85% to 6/12/15; 1% to 6/12/16; 1.25% to 6/12/17; 1.5% to 12/12/17; 3% to 6/12/18	8177
BB&T Corp Callable 2/1/19	05531FAQ6	9/29/15	2.2500%	\$1,960,000.00	\$1,967,702.80	\$1,987,430.20	Call anytime on or after 1/2/19	7903
Total				<u>\$46,746,000.00</u>				

* Fund #

5057 Acalanes Unified High School District
6911 Contra Costa County Schools Insurance Group
7903 Contra Costa Community College District Retiree Health Benefits
8177 County (Pool)

1. Date when the security was transferred from AUHSD's Fund 5055 to Fund 5057 per District's request

**CONTRA COSTA COUNTY
CALTRUST SHORT TERM FUND
STRUCTURED SECURITIES
December 31, 2015**

Exhibit VI (a)

DESCRIPTION	CUSIP	MATURITY DATE	PAR (\$)	MARKET (\$)	COST (\$)	PROVISIONS
AMERICAN HONDAFIN 1.125% 10/07/16	02665WAB7	10/7/2016	4,000,000.00	4,003,204.00	4,022,240.00	Make-whole call +10 bps
AMERICAN HONDA FINANCE 9/20/2017 0.7626	02665WAY7	9/20/2017	2,000,000.00	1,997,768.00	2,000,000.00	Float quarterly: LIBOR +45 bps
AMERICAN HONDA FINANCE 12/11/2017 0.545	02665WAR2	12/11/2014	8,000,000	7,953,328.00	8,000,000.00	Float quarterly: LIBOR +31 bps
ANAHEIM FING AUTH-B 5/1/2016 1%	03255LGX1	5/1/2016	2,850,000	2,850,798.00	2,850,000.00	Make-whole call
BANK OF AMERICA NA 11/14/2016 0.7089%	06050TLS9	11/14/2016	2,200,000.00	2,198,761.40	2,200,000.00	Float quarterly: LIBOR +47 bps
BANK OF AMERICA NA 2/14/2017 0.7061%	06050TLU4	2/14/2017	500,000.00	499,200.50	500,000.00	Float quarterly: LIBOR +47 bps
BANK OF AMERICA NA 06/05/2017	06050TMB5	6/5/2017	2,250,000.00	2,242,480.50	2,250,000.00	Float quarterly: LIBOR +45 bps
BANK OF NEW YORK MELLON CORPORA 01/17/17	06406HCA5	1/17/2017	2,000,000.00	2,018,886.00	2,036,280.00	Call on anytime on or after 12/18/16
BANK OF NY MELLON 5/22/18 VARIABLE	06406HDC0	5/22/2018	5,000,000.00	4,991,575.00	4,998,500.00	Float quarterly: LIBOR +38 bps
BB&T CORPORATION 3/15/2016 3.2%	05531FAG8	3/15/2016	2,350,000.00	2,356,427.25	2,401,026.00	Call anytime on or after 2/16/16
BERKSHIRE HATHAWAY FIN 8/15/2016 0.95%	084664BX8	8/15/2016	1,105,000.00	1,105,618.80	1,105,552.50	Make-whole call +7.5 bps
BERKSHIRE HATHAWAY FIN 1/12/2018 0.5533	084664CD1	1/12/2018	2,750,000.00	2,743,721.75	2,750,000.00	Float quarterly: LIBOR +30 bps
BMWOT 2014-A A2 4/25/2017 0.53%	09658UAB5	4/25/2017	2,860,842.33	2,858,628.03	2,860,745.63	5% clean up call
BRANCH BANKING & TRUST 12/1/2016 0.6743	07330NAF2	12/1/2016	3,000,000.00	2,998,680.00	3,001,780.00	Float quarterly: LIBOR +43 bps; Call after 11/1/16
BRANCH BANKING & TRUST 12/1/2016 1.05%	07330NAG0	12/1/2016	8,125,000.00	8,319,580.43	8,135,667.00	Call anytime after 11/1/16
BRANCH BANKING & TRUST 9/13/2016 0.5899	10513KAB0	9/13/2016	2,000,000.00	1,995,598.00	1,994,850.00	Float quarterly: LIBOR +32 bps
CA UNI-FLTG-TXB-Y-2 7/1/2041 0.656%	91412GFA8	7/1/2017	4,250,000.00	4,248,725.00	4,249,500.00	Float monthly: US0001M +50 bps
CALIFORNIA ST DEPT .991% 12/1/16	13066KW21	12/1/2016	1,250,000.00	1,250,725.00	1,251,250.00	Make-whole call +20 bps
CCCIT 2013-A6 A6 9/7/2018 1.32%	17305EFE0	9/7/2018	4,250,000.00	4,258,287.50	4,282,871.07	5% clean up call
CHAIT 2006-A2 A2 4/16/2018 5.16%	161571BC7	4/16/2018	2,426,000.00	2,438,003.85	2,514,700.63	10% clean up call
CHAIT 2014-A1 A1 1/15/2019 1.15%	161571GJ7	1/15/2019	13,000,000.00	12,989,951.00	13,057,890.69	10% clean up call
CHEVRON CORP3/2/2018 0.432967%	166764AW0	3/2/2018	4,000,000.00	3,971,392.00	4,000,000.00	Float quarterly: LIBOR +17 bps
CISCO SYSTEMS INC 06/15/2018	17275RAY8	6/15/2018	5,500,000.00	5,488,455.50	5,500,000.00	Float quarterly: LIBOR +31 bps
CITIGROUP INC 3/10/2017 0.7744%	172967HL8	3/10/2017	1,000,000.00	997,589.00	999,690.00	Float quarterly: LIBOR +54 bps
CITIGROUP INC 4/27/2018 0.967%	172967JQ5	4/27/2018	5,000,000.00	4,979,775.00	5,000,000.00	Float quarterly: LIBOR +69 bps
CITIGROUP INC. 12/07/18	172967KF7	12/7/2018	3,000,000.00	2,990,559.00	3,000,000.00	Float quarterly: LIBOR +86 bps
COMCAST CORP 6/15/2016 4.95%	20030NAG6	6/15/2016	1,402,000.00	1,427,282.27	1,501,163.46	Make-whole call +20 bps until 5/15/15
CREDIT SUISSE NEW YORK 4/27/2018 0.9574	22546QAW7	4/27/2018	5,500,000.00	5,473,919.00	5,500,000.00	Float quarterly: LIBOR +68 bps
FANNIE MAE 02/27/2017 0.65%	3135G0XL2	2/27/2017	3,660,000.00	3,645,239.22	3,654,876.00	Quarterly; First 11/27/13; Last 11/27/16
FEDERAL HOME LOAN MORTGAGE CORP 09/15/18	31394JTT4	9/15/2018	2,497,065.03	2,594,175.89	2,597,727.96	1% clean up call
FEDERAL NATIONAL MORTGAGE ASSOC 05/16/17	3135G0ZD8	5/16/2017	2,000,000.00	2,007,716.00	2,019,420.00	One time: 5/16/16
FITAT 2015-B A2A MTGE 1.02% 05/15/18	31680GAB2	5/15/2018	10,400,000.00	10,374,988.00	10,399,716.08	10% collateral call
FREDDIE MAC 4/14/2017 0.8%	3134G6PN7	4/14/2017	10,000,000.00	10,000,800.00	10,012,500.00	One time: 4/14/16
FREDDIE MAC 0.85% 05/26/2017	3134G6E82	5/26/2017	11,545,000.00	11,518,354.14	11,543,845.50	Quarterly; First 8/26/15; Last 2/26/17
FREDDIE MAC0.75% 05/26/2017	3134G6R70	5/26/2017	5,000,000.00	4,976,470.00	4,995,500.00	One time: 5/26/16
FREDDIE MAC 0.85% 06/16/2017	3134G6W66	6/16/2017	5,000,000.00	4,983,375.00	5,000,000.00	One time: 6/16/16
FIFTH THIRD BANK 2/26/2016 0.9%	31677QAX7	2/26/2016	6,810,000.00	6,809,986.38	6,821,310.80	Call anytime after 1/26/16
FIFTH THIRD BANK 11/18/2016 0.7481%	31677QA22	11/18/2016	8,360,000.00	8,358,796.16	8,371,221.50	Float quarterly: LIBOR +51 bps; Call after 10/18/16
GE DEALER FLOORPLANMASTER NT 04/20/18	36159LCF1	4/20/2018	4,690,000.00	4,690,023.45	4,690,000.00	Float monthly: LIBOR +40 bps; 10% clean up call
GENERAL ELEC CAPCORP 05/11/2016	36962G2V5	5/11/2016	4,635,000.00	4,635,018.54	4,583,207.70	Float quarterly: LIBOR +20 bps
GEORGIA POWER COMPANY 4/15/2016 3%	373334JV4	4/15/2016	4,395,000.00	4,419,392.25	4,500,919.50	Make-whole call +15 bps until 4/15/16
HARLEY-DAVIDSON 0.8% 01/15/19	41284CAB0	1/15/2019	4,539,618.31	4,524,964.42	4,539,585.16	10% collateral call
HAROT 2015-1 A2 7/17/2017 0.7%	43814KAB7	6/15/2017	4,104,083.92	4,100,082.44	4,106,062.10	10% collateral call
HAROT 2014-1 A3 11/21/2017 0.67%	43813JAC9	11/21/2017	3,969,346.52	3,962,209.63	3,967,175.80	10% collateral call
HAWAII-TXBL-REF-ES 8/1/2016 0.731%	4197915E4	8/1/2016	14,250,000.00	14,256,555.00	14,251,690.00	Make-whole call +10 bps
HDMOT 2013-1 A3 7/16/2018 0.65%	41283YAC1	7/16/2018	549,796.54	549,277.54	549,066.33	10% collateral call
HDMOT 2015-1 A2A 1/15/2019 0.95%	41284BAB2	1/15/2019	8,240,631.66	8,227,009.90	8,240,564.93	10% collateral up call
HONDA AUTO RECEIV-ABLES 08/21/2017	43813NAB2	8/21/2017	2,000,000.00	1,997,156.00	1,999,880.20	10% clean up call
HONDA AUTO RECEIV-ABLES 07/23/18	43814LAB5	7/23/2018	2,100,000.00	2,094,357.30	2,099,961.78	10% collateral call
HSBC USA INC 11/13/2017 0.57185%	40428HPM8	11/13/2017	7,955,000.00	7,889,411.03	7,953,996.43	Float quarterly: LIBOR +34 bps
HSBC USA INC 8/7/2018 1.0809%	40428HPW6	8/7/2018	2,000,000.00	1,998,464.00	2,000,000.00	Float quarterly: LIBOR +77 bps
IBM CORP 7/22/2016 1.95%	459200GX3	7/22/2016	12,450,000.00	12,524,463.45	12,714,064.50	Make-whole call +15 bps until 7/22/16
INDUSTRY PUB FACS-A 1/1/2017 1.764%	45656TAQ1	1/1/2017	7,700,000.00	7,741,657.00	7,700,000.00	Make-whole call +25 bps
JDOT 2015-A A2A 2/15/2018 0.87%	47787UAB9	2/15/2018	6,628,442.57	6,619,706.28	6,628,015.70	10% clean up call
JDOT 2015-B A20 6/15/2018 0.98%	47787WAB5	6/15/2018	4,500,000.00	4,489,632.00	4,499,848.35	10% clean up call
JOHN DEERE CAPITAL CORP 1/16/2018 0.543	24422ESU4	1/16/2018	12,165,000.00	12,119,916.51	12,181,594.50	Float quarterly: LIBOR +29 bps
JP MORGAN CHASE BANKNA 6/13/2016 0.6101	48121CJM9	6/13/2016	6,650,000.00	6,640,118.10	6,576,340.50	Float quarterly: LIBOR +33 bps
JPMORGAN CHASE & CO 2/15/2017 0.750933%	46623EJZ3	2/15/2017	1,500,000.00	1,499,019.00	1,503,180.00	Float quarterly: LIBOR +52 bps

**CONTRA COSTA COUNTY
CALTRUST SHORT TERM FUND
STRUCTURED SECURITIES
December 31, 2015**

<u>DESCRIPTION</u>	<u>CUSIP</u>	<u>MATURITY DATE</u>	<u>PAR</u> (\$)	<u>MARKET</u> (\$)	<u>COST</u> (\$)	<u>PROVISIONS</u>
KEY BANK NA 11/25/2016 0.7516%	49327M2E3	11/25/2016	8,000,000.00	8,000,096.00	8,023,008.00	Float quarterly: LIBOR +49 bps; Call anytime on or after 10/25/16
LOS ANGELES CALIF MUN IMPT CORP 11/01/16	544587B72	11/1/2016	10,965,000.00	10,983,750.15	10,965,000.00	Make-whole call
MANUF & TRADERS TRUST CO 7/25/2017 0.53	55279HAH3	7/25/2017	5,000,000.00	4,984,385.00	5,000,000.00	Float quarterly: LIBOR +30 bps
MBALT 2015-A A2A 2/15/2017 0.78%	58768LAB9	2/15/2017	2,325,918.83	2,325,193.14	2,325,787.42	10% clean up call
MBALT 2015-B A2A 1% 01/16/18	58769AAB2	1/16/2018	10,000,000.00	9,975,840.00	9,999,108.00	5% clean up call
MBART 2014-1 A2 2/15/2017 0.43%	587729AB0	2/15/2017	258,728.97	258,618.24	258,713.78	10% clean up call
MERCEDES BENZ AUTO RECEIVABLES 06/15/18	58772PAB4	6/15/2018	2,050,000.00	2,045,297.30	2,047,117.19	5% collateral call
MISSISSIPPI ST-B-TXBL 10/1/2016 0.64%	605581FW2	10/1/2016	2,780,000.00	2,777,970.60	2,780,000.00	Make-whole call +20 bps
MISSISSIPPI ST-D-REF10/1/2016 0.64%	605581EP8	10/1/2016	2,520,000.00	2,518,513.20	2,520,000.00	Make-whole call +25 bps
MORGAN STANLEY 1/5/2018 1.007098%	61761JVN6	1/5/2018	7,938,000.00	7,931,482.90	7,946,613.24	Float quarterly: LIBOR +74 bps
NALT 2014-B A2A 4/17/2017 0.73%	65490BAB1	4/17/2017	5,152,745.41	5,145,480.03	5,152,341.94	10% clean up call
NAROT 2014-B A2 6/15/2017 0.6%	65477WAB2	6/15/2017	2,048,536.75	2,047,127.35	2,048,426.74	5% collateral call
NAROT 2015-A A2 9/15/2017 0.67%	65477UAB6	9/15/2017	4,678,962.20	4,673,993.15	4,678,726.38	5% collateral call
NEW YORK ST DORM AUT 2/15/17 .93%	64990EJ32	2/15/2017	3,685,000.00	3,684,926.30	3,685,221.10	Make-whole call +20 bps
NEW YORK ST URBAN DEV 3/15/2016 0.63%	650035K56	3/15/2016	10,000,000.00	10,001,700.00	10,000,000.00	Make-whole call +25 bps
NY DORM AUTH-D-TXBL 3/15/2016 0.66%	64990ERF6	3/15/2016	2,500,000.00	2,500,800.00	2,505,325.00	Make-whole call +15 bps
PNC BANK NA 06/01/2018	69353REN4	6/1/2018	3,000,000.00	2,985,711.00	3,000,000.00	Float quarterly: LIBOR +42 bps
PNC BANK NA 1/27/2017 1.125%	69353RCG1	1/27/2017	12,735,000.00	12,692,006.64	12,757,197.90	Call anytime on and after 10/1/15
TAOT 2014-B A2 12/15/2016 0.4%	89231RAB0	12/15/2016	89,939.85	89,915.84	89,932.06	5% collateral call
TAOT 2013-A A3 1/17/2017 0.55%	89236RAC3	1/17/2017	459,727.83	459,534.28	460,015.16	5% collateral call
TAOT 2014-A A31 2/15/2017 0.67%	89231MAC9	12/15/2017	1,076,199.23	1,073,926.29	1,073,971.16	5% collateral call
TAOT 2015-A A2 7/17/2017 0.71%	89236WAB4	7/17/2017	5,537,052.62	5,532,384.88	5,537,000.01	5% collateral call
TAOT 2015-C A2A 2/15/2018 0.93%	89231TAB6	2/15/2018	5,550,000.00	5,541,569.55	5,549,553.78	5% collateral call
THE COCA-COLA COMPANY 10/27/17	191216BR0	10/27/2017	1,500,000.00	1,494,411.00	1,499,340.00	Make-whole call +5 bps
TOYOTA MOTOR CREDITCORP 9/15/2016 2%	89233P5E2	9/15/2016	895,000.00	902,223.55	911,512.75	Make-whole call +20 bps
UNIV OF CALIFORNIA-AN 5/15/2016 0.634%	91412GUT0	5/15/2016	1,830,000.00	1,830,677.10	1,830,000.00	Make-whole call +5 bps
UNION BANK NA 9/26/2016 0.9996%	90521APG7	9/26/2016	2,515,000.00	2,514,967.31	2,517,311.05	Float quarterly: LIBOR +75 bps
TOYOTA MOTOR CREDITCORP 1/12/2018 0.57	89236TCB9	1/12/2018	13,000,000.00	12,926,810.00	13,000,000.00	Float quarterly: LIBOR +32 bps
UNIVERSITY CALIF REVS 07/01/2041 ¹	91412GEZ4	7/1/2017	10,880,000.00	10,876,736.00	10,880,000.00	Float monthly: LIBOR +58 bps
UNION BANK NA9/26/2016 1.5%	90521APH5	9/26/2016	4,575,000.00	4,586,190.45	4,603,999.75	Call anytime on and after 8/26/16
US BANCORP 11/15/2016 2.2%	91159HHB9	11/15/2016	1,365,000.00	1,378,157.24	1,383,045.30	Call anytime on and after 10/14/16
US BANK NA CINCINNATI 1/26/2018 0.55572	90331HMR1	1/26/2018	4,500,000.00	4,478,053.50	4,503,960.00	Float quarterly: LIBOR +30 bps
US BANK NA CINCINNATI 1/30/2017 0.4661%	90331HMD2	1/30/2017	4,500,000.00	4,997,750.00	4,503,960.00	Float quarterly: LIBOR +23 bps
USAOT 2014-1 A31 2/15/2017 0.58%	90290KAC9	12/15/2017	1,466,097.06	1,463,735.18	1,465,524.37	10% collateral call
USAOT 2015-1 A23/15/2018 0.82%	90290XAB3	3/15/2018	11,430,000.00	11,412,386.37	11,429,574.80	10% collateral call
VALET 2013-2 A3 4/20/2018 0.7%	92867PAC7	4/20/2018	4,071,030.42	4,051,591.25	4,058,467.47	10% collateral call
VERIZON COMMUNICATIONS 9/15/2016 1.7823	92343VBL7	9/15/2016	1,925,000.00	1,936,786.78	1,925,000.00	Float quarterly: LIBOR +153 bps
VERIZON COMMUNICATIONS 9/15/2016 2.5%	92343VBN3	9/15/2016	6,500,000.00	6,550,719.50	6,553,170.00	Make-whole call +30 bps
VERIZON COMMUNICATIONS 6/9/2017 0.6306%	92343VCD4	6/9/2017	1,000,000.00	995,787.00	1,000,000.00	Float quarterly: LIBOR +40 bps
VWALT 2014-A A3 4/20/2017 0.8%	92867QAD3	4/20/2017	7,023,042.46	7,003,644.82	7,027,568.25	10% clean up call
VWALT 2015-A A2A 6/20/2017 0.87%	92867VAB6	6/20/2017	1,477,980.33	1,475,135.22	1,477,973.10	10% clean up call
TOTAL			470,666,788.85	471,003,238.50	471,638,444.00	

Notes:

1. The security has a mandatory put date of 7/1/2017.

Contra Costa County invests approximately \$148.5 million in the CalTRUST Short Term Fund which had assets of \$1,018.4 million as of 12/31/15. The above data represents the information at the Short Term Fund level, not at the Contra Costa County account level.

**CONTRA COSTA COUNTY
WELLS CAP MANAGEMENT
STRUCTURED SECURITIES
December 31, 2015**

<u>DESCRIPTION</u>	<u>CUSIP</u>	<u>MATURITY DATE</u>	<u>PAR</u>	<u>MARKET</u>	<u>COST</u>	<u>PROVISIONS</u>
AMERICAN HONDA FINANCE	02665WAY7	9/20/2017	\$500,000.00	\$499,442.00	\$500,000.00	Float quarterly: LIBOR +45 bps
ANAHEIM FING AUTH-B	03255LGX1	5/1/2016	\$750,000.00	\$751,460.00	\$750,000.00	Make-whole call
BANK OF AMERICA NA	06050TLU4	2/14/2017	\$500,000.00	\$499,731.80	\$500,000.00	Float quarterly: LIBOR +47 bps
BANK OF AMERICA NA	06050TMB5	6/5/2017	\$250,000.00	\$249,321.10	\$250,000.00	Float quarterly: LIBOR +45 bps
BB&T CORPORATION	05531FAG8	2/16/2016	\$750,000.00	\$759,117.92	\$766,320.00	Call anytime on or after 2/16/16
BERKSHIRE HATHAWAY FIN	084664CD1	1/12/2018	\$750,000.00	\$749,322.08	\$750,000.00	Float quarterly: LIBOR +30 bps
CISCO SYSTEMS INC	17275RAY8	6/15/2018	\$750,000.00	\$748,716.88	\$750,000.00	Float quarterly: LIBOR +31 bps
COCA-COLA CO	191216BR0	10/27/2017	\$300,000.00	\$299,348.87	\$299,868.00	Make-whole call +5 bps
FITAT 2014-2 A2A	31679KAB6	4/17/2017	\$86,721.92	\$86,700.73	\$86,712.39	10% collateral call
FITAT-151-A2A	31680GAB2	5/15/2018	\$500,000.00	\$499,024.32	\$499,986.35	10% collateral call
HAROT 2015-1 A2	43814KAB7	6/15/2017	\$252,965.61	\$252,797.77	\$252,952.41	10% collateral call
HAWAII-TXBL-REF-ES	4197915E4	8/1/2016	\$750,000.00	\$752,629.38	\$750,000.00	Make-whole call +10 bps
HDMOT 2015-1 A2A	41284BAB2	1/15/2019	\$319,404.33	\$318,989.82	\$319,401.74	10% collateral call
HOME DEPOT INC	437076BJ0	9/15/2017	\$750,000.00	\$751,417.13	\$751,401.98	Float quarterly: LIBOR +37 bps
HTMOT 2014 - A A2	41284AAB4	4/15/2018	\$65,802.65	\$65,742.73	\$65,798.20	10% clean up call
JDOT 2015-B A2	47787WAB5	6/15/2018	\$400,000.00	\$399,252.58	\$399,986.52	10% clean up call
LOS ANGELES CALIF MUN IMPT CORP LEASE RI	544587B72	11/1/2016	\$490,000.00	\$491,558.20	\$490,000.00	Make-whole call
MBART-151-A2A	58772PAB4	6/15/2018	\$650,000.00	\$648,745.53	\$649,085.94	5% collateral call
MISSISSIPPI ST-B-TXBL	605581FW2	10/1/2016	\$300,000.00	\$300,261.00	\$300,000.00	Make-whole call +20 bps
PNC BANK NA	69349LAH1	1/28/2016	\$750,000.00	\$752,537.25	\$751,785.00	Call anytime on or after 12/28/15
NAROT 2014-B A2	65477WAB2	6/15/2017	\$396,490.98	\$396,323.85	\$396,469.70	5% collateral call
TAOT 2015-A A2	89236WAB4	7/17/2017	\$495,855.46	\$495,594.07	\$495,850.75	5% collateral call
UNIV OF CALIFORNIA REVENUES	91412GUT0	5/15/2016	\$250,000.00	\$250,295.03	\$250,000.00	Make-whole call +5 bps
USAOT 2015-1 A2	90290XAB3	3/15/2018	\$480,000.00	\$479,435.45	\$479,982.14	10% collateral call
US BANK NA CINCINNATI	90331HMR1	1/26/2018	\$300,000.00	\$298,883.01	\$300,000.00	Float quarterly: LIBOR +30 bps
US BANK NA CINCINNATI	90331HMR1	1/26/2018	\$450,000.00	\$448,324.52	\$451,206.00	10% clean up call
VOLKSWAGEN GROUP AMERICA	928668AD4	5/23/2016	\$500,000.00	\$496,780.20	\$500,000.00	Float quarterly: LIBOR +22 bps
Total			\$12,737,240.96	\$12,741,753.19	\$12,756,807.11	



Exhibit VII
State of California
Pooled Money Investment Account

Portfolio as of 12-31-15

PAR VALUES MATURING BY DATE AND TYPE

Maturities in Millions of Dollars

ITEM	1 day to 30 days	31 days to 60 days	61 days to 90 days	91 days to 120 days	121 days to 150 days	151 days to 180 days	181 days to 210 days	211 days to 270 days	271 days to 1 year	1 year to 2 years	2 years to 3 years	3 years to 4 years	4 years to 5 year/out
TREASURY	\$ 750	\$ 4,200	\$ 1,050	\$ 1,700	\$ 1,300	\$ 3,200	\$ 3,750	\$ 3,000	\$ 4,400	\$ 8,900	\$ 500		
REPO													
TDs	\$ 2,044	\$ 1,448	\$ 1,410	\$ 296	\$ 297	\$ 183							
AGENCY	\$ 1,592	\$ 1,280	\$ 1,350	\$ 1,725	\$ 900	\$ 1,400	\$ 430	\$ 500	\$ 75	\$ 627	\$ 781		
CP	\$ 150	\$ 640	\$ 500	\$ 600	\$ 300	\$ 200							
CDs + BNs	\$ 4,150	\$ 1,385	\$ 2,100	\$ 2,100	\$ 100	\$ 800	\$ 650		\$ 300				
CORP BND													
TOTAL													
\$ 63,063	\$ 8,686	\$ 8,953	\$ 6,410	\$ 6,421	\$ 2,897	\$ 5,783	\$ 4,830	\$ 3,500	\$ 4,775	\$ 9,527	\$ 1,281	\$ -	\$ -
PERCENT	13.8%	14.2%	10.2%	10.2%	4.6%	9.2%	7.7%	5.6%	7.6%	15.1%	2.0%	0.0%	0.0%

Notes:

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



State of California
Pooled Money Investment Account
Market Valuation
12/31/2015

Carrying Cost Plus				
Description	Accrued Interest Purch.	Amortized Cost	Fair Value	Accrued Interest
United States Treasury:				
Bills	\$ 10,468,708,753.45	\$ 10,482,830,783.28	\$ 10,478,607,000.00	NA
Notes	\$ 22,248,452,535.53	\$ 22,247,129,027.71	\$ 22,207,793,500.00	\$ 24,762,324.50
Federal Agency:				
SBA	\$ 642,351,164.21	\$ 642,343,909.17	\$ 635,322,467.80	\$ 549,995.41
MBS-REMICs	\$ 73,596,655.56	\$ 73,596,655.56	\$ 77,904,572.74	\$ 348,792.53
Debentures	\$ 961,990,090.06	\$ 961,986,867.84	\$ 961,041,000.00	\$ 3,893,258.30
Debentures FR	\$ -	\$ -	\$ -	\$ -
Discount Notes	\$ 7,584,478,430.49	\$ 7,593,829,138.89	\$ 7,592,138,500.00	NA
GNMA	\$ -	\$ -	\$ -	\$ -
Supranational Debentures	\$ 350,151,164.92	\$ 350,151,164.92	\$ 349,959,000.00	\$ 626,387.50
CDs and YCDs FR	\$ 200,000,000.00	\$ 200,000,000.00	\$ 200,000,000.00	\$ 197,363.48
Bank Notes	\$ 400,000,000.00	\$ 400,000,000.00	\$ 399,813,054.46	\$ 351,250.00
CDs and YCDs	\$ 10,985,007,118.52	\$ 10,985,007,118.52	\$ 10,981,602,163.42	\$ 9,862,947.22
Commercial Paper	\$ 2,385,328,869.46	\$ 2,386,701,088.85	\$ 2,386,066,166.67	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -	\$ -
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 5,677,040,000.00	\$ 5,677,040,000.00	\$ 5,677,040,000.00	NA
AB 55 & GF Loans	\$ 3,590,865,000.00	\$ 3,590,865,000.00	\$ 3,590,865,000.00	NA
TOTAL	\$ 65,567,969,782.20	\$ 65,591,480,754.74	\$ 65,538,152,425.09	\$ 40,592,318.94

Fair Value Including Accrued Interest

\$ 65,578,744,744.03

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

The value of each participating dollar equals the fair value divided by the amortized cost (**0.999186963**).
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 \$19,983,739.25 or \$20,000,000.00 x **0.999186963**.

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



DISCLOSURE STATEMENT

Portfolio Holdings: Structured Notes and Asset-Backed Securities

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

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

Following are the State of California Treasurer's holdings in each category as of December 31, 2015:

*** *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

a. Callable Agency	\$	0.000 million
b. LIBOR Agency Floater	\$	0.000 million
c. 3 month LIBOR Corporate Floater	\$	0.000 million
d. 3 month LIBOR Bank Floater	\$	200.000 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. \$200.000 million As of: 12/31/15

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

a. Small Business Administration Pools	\$	642.343 million
b. Agency MBS-REMIC'S	\$	<u>73.597 million</u>
(Medium term sub-total)	\$	715.940 million
c. Commercial Paper (Short term sub-total)	\$	239.501 million

U.S. \$955.441 million As of: 12/31/15

Exhibit VII (b)
State of California

Total Portfolio As of: 12/31/15

\$65,567,969,782.20

Structured notes and Medium-term Asset-backed securities as a percent of portfolio: 1.40%

Short-term Asset-Backed Commercial Paper (ABCP) as a percent of portfolio: 0.36% *

Total Medium-term and Short-term Structured notes and Asset-backed securities
as a percent of portfolio: 1.76%

****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 December 31, 2015

Par Value	2,570,711,453.24	Book Price	100.001
Book Value	2,570,728,827.44	Average Days to Maturity	280
Market Value	2,569,513,821.31	Coupon	0.7270%
Market Price	99.953	YTM	0.6955%

Yield Change	Market Value	Market Price	Gain/Loss ²
(bps)	(\$)	(\$)	(bps)
-50	2,579,297,375.15	100.334	38.12
-25	2,574,392,389.33	100.143	19.01
-10	2,571,462,091.73	100.029	7.60
0	2,569,513,821.31	99.953	0.00
10	2,567,569,744.47	99.878	-7.50
25	2,564,661,463.26	99.765	-18.81
50	2,559,835,109.36	99.577	-37.62

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 38.12 bps. If the yield were to go up by 50 bps, the market value of the portfolio would decrease by 37.62 bps.

1. The stress test is conducted on the portfolio managed by the Treasurer's Office. Portfolios managed by outside contractors are excluded. All data is provided by SunGard.

2. Gain/Loss is calculated based on the market value/price.

**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
MUNICIPAL SECURITIES
December 31, 2015**

<u>Security Description</u>	<u>CUSIP</u>	<u>Coupon Rate</u>	<u>YTM</u>	<u>Purchase Date</u>	<u>Maturity Date</u>	<u>Par Value</u>	<u>Market Value²</u>	<u>Fund⁴</u>
Compton CA Community Redev Agy	204712FD0	0.0000%	6.5258%	1/3/2012 ¹	8/1/16	10,000.00	7,453.00	5033
Palo Alto USD Refunding Bond	697379UA1	1.4020%	1.4020%	8/14/12	8/1/17	440,000.00	440,000.00	7903
University of Cal Tax Revenue Bond	91412GPX7	0.6590%	0.6590%	3/14/13	5/15/16	1,240,000.00	1,240,000.00	6911
University of Cal Tax Revenue Bond	91412GPY5	0.9660%	0.9660%	3/14/13	5/15/17	175,000.00	175,000.00	7903
Chicago Prerefunded Proj & Refunding Bond	167486JB6	5.0000%	1.6188%	6/27/13 ³	1/1/17	170,000.00	189,542.34	5057
Chicago Unrefunded Bal-Proj & Refunding Bd	167486JC4	5.0000%	2.5923%	6/27/13 ³	1/1/17	390,000.00	421,318.77	5057
Washington State GO Bond	93974B3K6	5.0000%	1.3012%	6/27/13 ³	1/1/18	600,000.00	696,925.06	5057
South Bend IN Refunding Revenue Bond	836496NW5	5.0000%	1.6170%	6/27/13 ³	1/15/16	505,000.00	547,506.38	5057
Wicomico County MD GO Bond	967545R89	3.5000%	1.6386%	6/27/13 ³	12/1/18	390,000.00	427,550.12	5057
Univ of Cal Taxable Rev Bond	91412GSX4	0.9070%	0.9070%	10/2/13	5/15/16	415,000.00	415,000.00	6911
Univ of Cal Taxable Rev Bond	91412GSZ9	2.0540%	2.0540%	10/2/13	5/15/18	195,000.00	195,000.00	7903
Cal State Taxable GO Bond	13063CFD7	1.2500%	1.0901%	11/5/13	11/1/16	125,000.00	125,586.25	7903
Cal State Taxable GO Bond	13063CFD7	1.2500%	1.0901%	11/5/13	11/1/16	790,000.00	793,705.10	6911
State of Mississippi GO Bond	605581FX0	1.0900%	1.0900%	2/18/15	10/1/17	110,000.00	110,000.00	6911
Total						<u>\$5,555,000.00</u>	<u>\$5,784,587.02</u>	

1 Date when the security was transferred from AUHSD to Contra Costa County Investment Pool managed by Treasurer's Office

2 Market Value equals Cost less purchase interest

3 Date when the security was transferred from Fund 5055 to Fund 5057 per AUHSD's request

4 Fund #

5033 - Acalanes Union High School District

5057 - Acalanes Union High School District

6911 - Contra Costa County Schools Insurance Group

7903 - Contra Costa Community College District Retiree Health Benefits