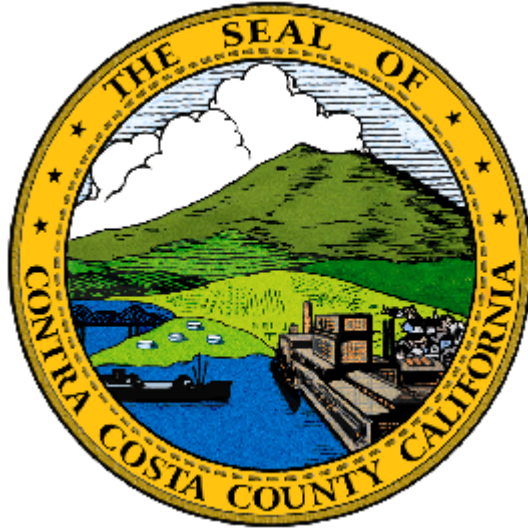




CONTRA COSTA COUNTY
TREASURER'S QUARTERLY INVESTMENT REPORT
AS OF MARCH 31, 2016

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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 3/31/16, the fair value of the Treasurer's investment portfolio was 100.16% of the cost. More than 79 percent of the portfolio or over \$2.60 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	\$3,288,022,252.07
Cost	\$3,287,003,654.96
Market Value	\$3,292,381,060.95
Weighted Yield to Maturity	0.77%
Weighted Average Days to Maturity	225 days
Weighted Duration	0.62 year

CONTRA COSTA COUNTY INVESTMENT POOL
As of March 31, 2016

<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)	\$33,425,000.00	\$33,553,790.46	\$33,711,450.60	1.02%
2. U.S. Agencies				
Federal Home Loan Banks	240,490,000.00	241,204,325.09	241,505,312.52	7.34%
Federal National Mortgage Association	93,836,000.00	94,299,736.93	94,612,810.15	2.87%
Federal Farm Credit Banks	181,305,000.00	181,109,502.09	181,840,842.68	5.51%
Federal Home Loan Mortgage Corporation	134,219,000.00	134,442,435.25	134,728,943.20	4.09%
Municipal Bonds	3,645,000.00	3,777,157.78 ¹	3,777,157.78 ¹	0.11%
Subtotal	653,495,000.00	654,833,157.14	656,465,066.33	19.92%
3. Supranationals - International Government	15,000,000.00	14,981,491.67	15,002,150.00	0.46%
4. Money Market Instruments				
Commercial Paper	1,021,430,000.00	1,018,109,635.92	1,020,277,944.26	30.97%
Negotiable Certificates of Deposit	830,915,000.00	830,912,285.49	831,660,238.36	25.28%
Medium Term Certificates of Deposit	2,175,000.00	2,175,000.00 ¹	2,175,000.00 ¹	0.07%
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	1,855,088,654.09	1,851,765,575.50	1,854,681,836.71	56.34%
5. Asset Backed Securities/Mortgage Backed Securities	5,140,142.14	5,149,021.35 ¹	5,149,021.35 ¹	0.16%
6. Corporate Notes	140,882,000.00	141,467,496.42	142,075,630.23	4.30%
TOTAL (Section A.)	2,703,030,796.23	2,701,750,532.54	2,707,085,155.22	82.19%
B. Investments Managed by Outside Contractors				
1. Local Agency Investment Fund	194,240,588.39	194,240,588.39	194,283,527.21 ²	5.91%
2. Other				
a. EBRCS Bond	2,232,756.90	2,232,756.90	2,232,756.90	0.07%
b. Wells Capital Management	44,251,467.61	44,513,134.19	44,512,978.68 ³	1.35%
c. CalTRUST (Short-Term Fund)	133,610,734.91	133,610,734.91	133,610,734.91	4.06%
Subtotal	180,094,959.42	180,356,626.00	180,356,470.49	5.49%
TOTAL (Section B.)	374,335,547.81	374,597,214.39	374,639,997.70	11.40%
C. Cash	210,655,908.03	210,655,908.03	210,655,908.03	6.41%
⁴GRAND TOTAL (FOR A , B, & C)	\$3,288,022,252.07	\$3,287,003,654.96	\$3,292,381,060.95	100.00%

Notes:

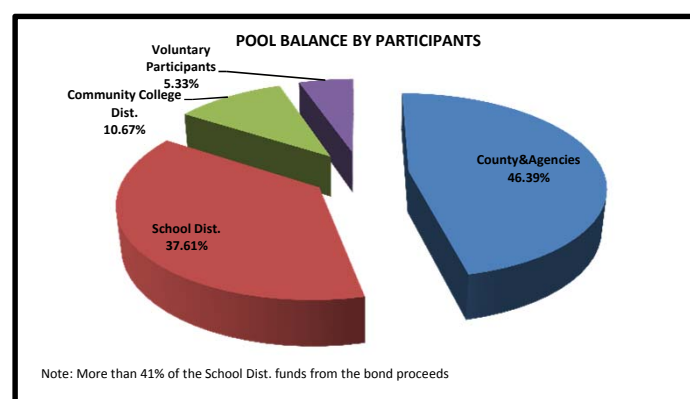
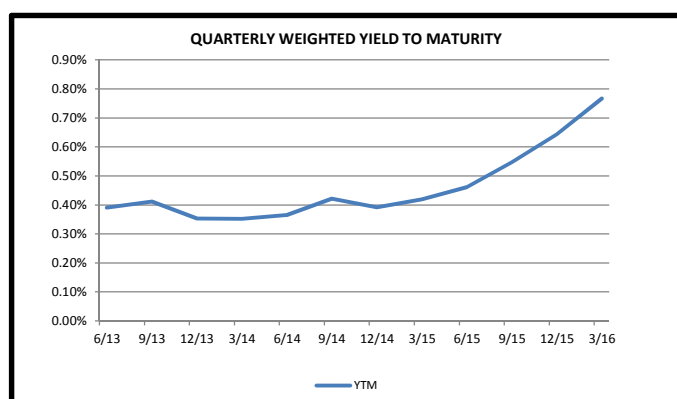
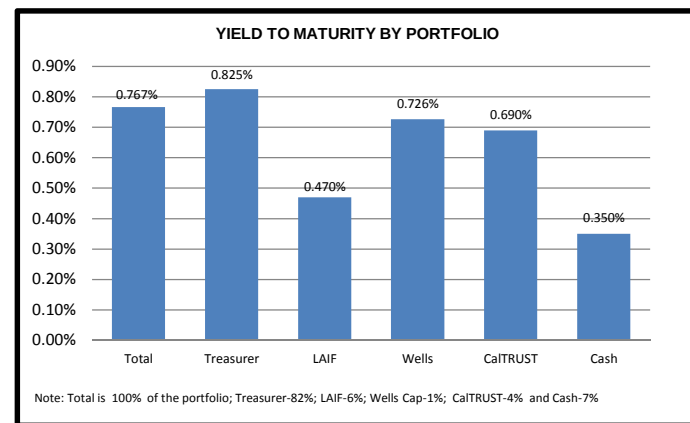
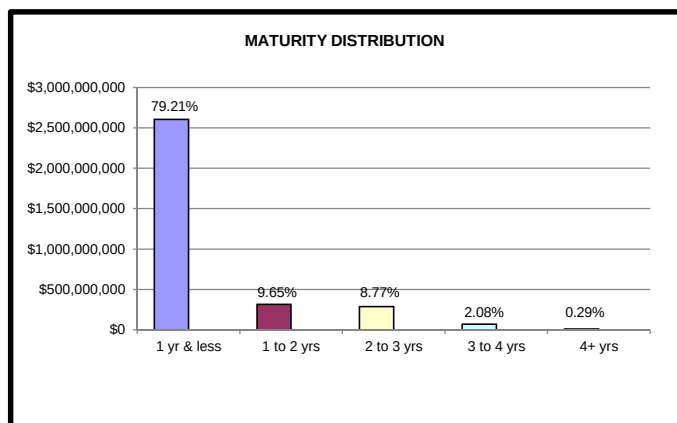
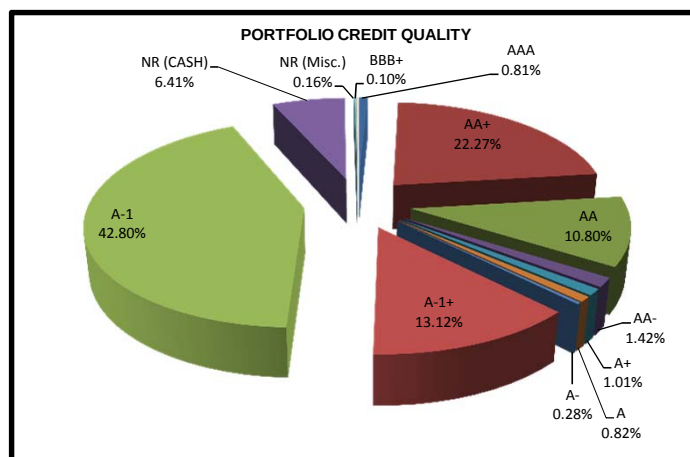
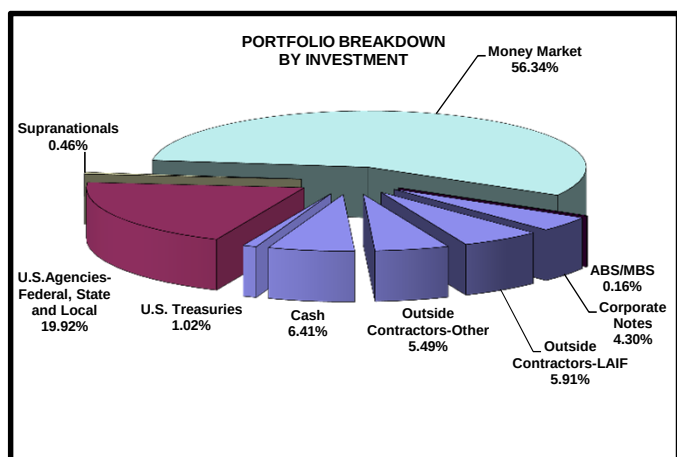
1. Fair Value equals Cost less Purchase Interest

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 MARCH 31, 2016

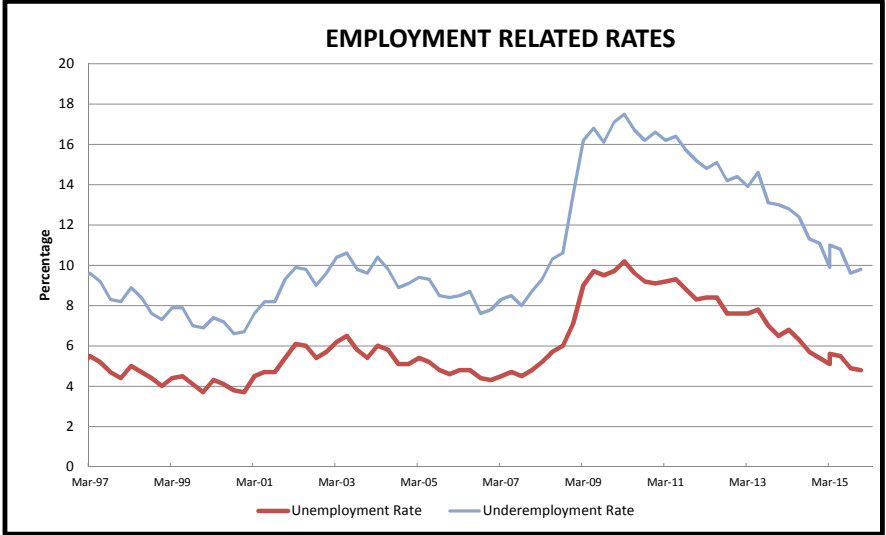
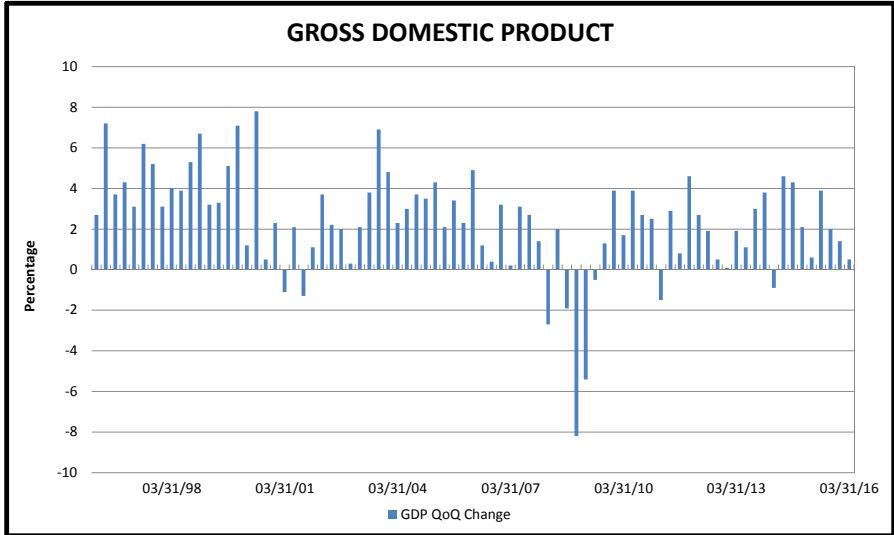
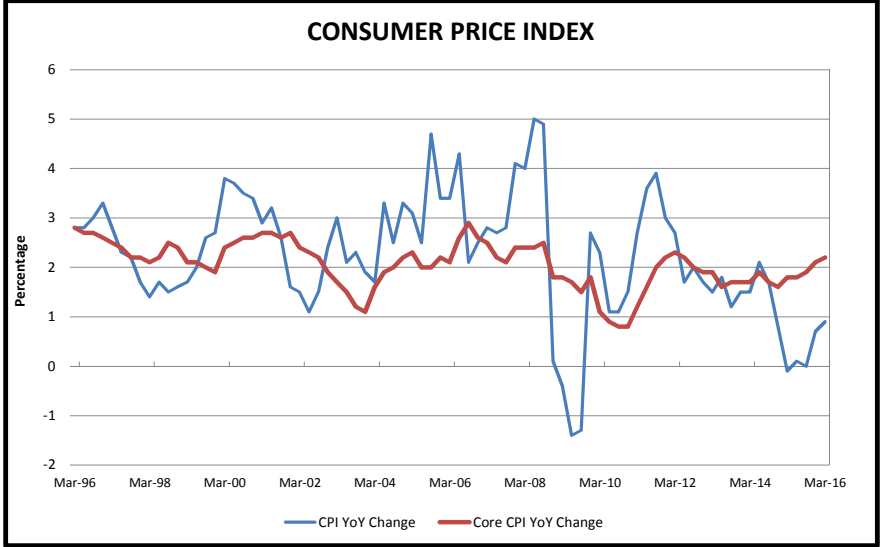
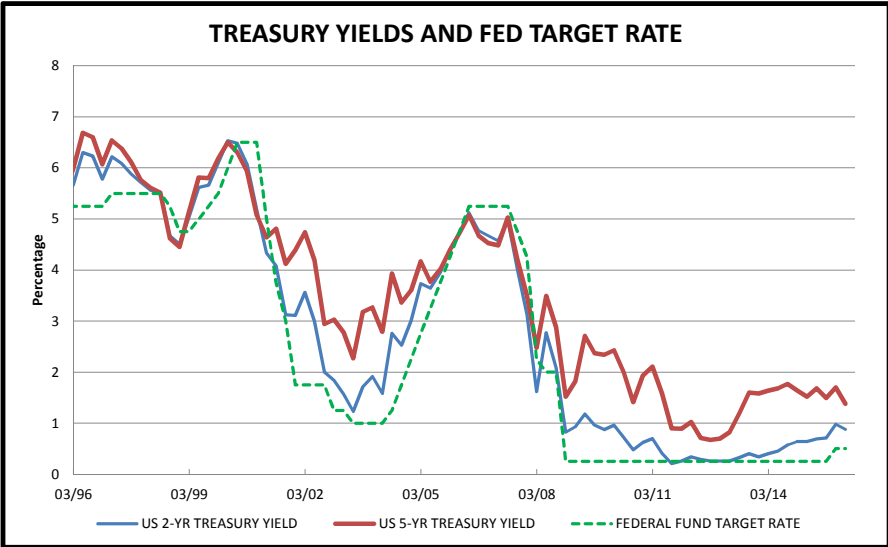


NOTES TO INVESTMENT PORTFOLIO SUMMARY AND AT A GLANCE AS OF MARCH 31, 2016

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 79% of the portfolio will mature in less than a year with a weighted average maturity of 225 days.

MAJOR MARKET AND ECONOMIC DATA

AS OF MARCH 31, 2016



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: 03/31/2016

Date Basis: Settlement

Run: 04/07/2016 04:13:51 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
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Inv Type: 1 SUPRANATIONALS

Subtotal	1.123304	15,000,000.00	15,002,150.00	34,493.06	27,950.00
	1.188840	14,981,491.67	100.014333		0.00

Inv Type: 12 TREASURY NOTES

Subtotal	1.140685	33,425,000.00	33,711,450.60	78,896.37	172,775.62
	1.033813	33,553,790.46	100.856995		-5,312.86

Inv Type: 22 FEDERAL HOME LOAN BANKS

Subtotal	1.035377	238,495,000.00	239,510,988.05	660,013.96	906,386.95
	.901655	239,210,457.53	100.426000		-581,071.70

Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSO

Subtotal	1.264545	93,541,000.00	94,318,255.60	234,530.88	536,945.97
	1.094691	94,005,848.10	100.830925		-206,204.03

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

Subtotal	1.616771	1,005,000.00	1,015,046.90	1,354.09	0.00
	1.286552	1,015,046.90	100.999692		0.00

Inv Type: 27 FEDERAL FARM CREDIT BANKS

Subtotal	1.057598	179,835,000.00	180,373,875.29	497,333.82	750,172.70
	1.096207	179,646,448.34	100.299650		-13,418.33

Inv Type: 28 FHLMC DISCOUNT NOTES

Subtotal	.476060	1,249,000.00	1,244,960.00	1,365.40	284.58
	.478368	1,243,310.02	99.676541		0.00



Inventory by Market Value

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As Of Date: 03/31/2016

Date Basis: Settlement

Run: 04/07/2016 04:13:51 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
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Inv Type: 29 FHLMC NOTES

Subtotal	1.044983	132,970,000.00	133,483,983.20	216,634.39	438,724.07
	.965055	133,199,125.23	100.386541		-143,431.20

Inv Type: 31 MUNICIPAL BONDS

Subtotal	2.073550	3,645,000.00	3,777,157.78	21,213.39	0.00
	1.186956	3,777,157.78	103.625728		0.00

Inv Type: 41 FNMA DISCOUNT NOTES

Subtotal	.400000	295,000.00	294,554.55	665.39	0.33
	.401514	293,888.83	99.849000		0.00

Inv Type: 42 FARM CREDIT DISCOUNT NOTES

Subtotal	.472739	1,470,000.00	1,466,967.39	3,511.50	402.14
	.475034	1,463,053.75	99.793700		0.00

Inv Type: 43 FHLB DISCOUNT NOTES

Subtotal	.305000	1,995,000.00	1,994,324.47	236.63	220.28
	.305173	1,993,867.56	99.966139		0.00

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

Subtotal	1.165369	3,535,142.14	3,534,794.76	1,891.47	0.00
	1.169942	3,534,794.76	99.990174		0.00

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

Subtotal	1.020000	600,000.00	599,179.69	663.00	0.00
	1.083588	599,179.69	99.863282		0.00



Inventory by Market Value

Page 7

As Of Date: 03/31/2016

Date Basis: Settlement

Run: 04/07/2016 04:13:51 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
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Inv Type: 71 COMMERCIAL PAPER DISCOUNT

Subtotal	.686354	1,021,430,000.00	1,020,277,944.26	1,586,442.98	581,962.58
	.688715	1,018,109,635.92	99.887211		-97.22

Inv Type: 72 NEGOTIABLE CERT OF DEPOSIT

Subtotal	.736193	818,800,000.00	819,548,458.36	1,385,638.35	747,952.87
	.736041	818,800,505.49	100.091409		0.00

Inv Type: 74 CERT OF DEPOSIT MEDIUM TERM

Subtotal	1.000000	2,175,000.00	2,175,000.00	9,727.08	0.00
	1.000000	2,175,000.00	100.000000		0.00

Inv Type: 75 CORPORATE NOTES

Subtotal	1.640603	140,882,000.00	142,075,630.23	508,500.78	887,432.91
	1.412982	141,467,496.42	100.847255		-262,638.80

Inv Type: 79 YCD/NCD 30/360

Subtotal	1.265482	8,600,000.00	8,596,780.00	36,670.44	0.00
	1.278261	8,596,780.00	99.962558		0.00

Inv Type: 80 YCD / NCD QTR FLTR

Subtotal	.907591	3,515,000.00	3,515,000.00	3,682.31	0.00
	.907591	3,515,000.00	100.000000		0.00

Inv Type: 99 MONEY MARKET ACCOUNTS

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: 03/31/2016

Date Basis: Settlement

Run: 04/07/2016 04:13:51 PM

Reporting Currency: Local

Contra Costa County

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

			Subtotal	.600000	3,335.77	3,335.77	37.69	0.00
				.600000	3,335.77	100.000000		0.00
Grand Total			Count 415	.857579	2,703,030,796.23	2,707,085,155.22	5,283,502.98	5,051,211.00
				.825117	2,701,750,532.54	100.149993		-1,212,174.14



Inventory by Market Value

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As Of Date: 03/31/2016

Date Basis: Settlement

Run: 04/07/2016 04:11:52 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
Inv Type: 1 SUPRANATIONALS								
82880	SUP INTL BK RECON &	45905UUM4	01/06/2016	1.060000	10,000,000.00	9,990,000.00	23,555.56	0.00
			01/11/2018	1.110364	9,990,000.00	99.900000	BOOK	0.00
82978	SUP INTL BK RECON &	459058EV1	03/10/2016	1.250000	5,000,000.00	5,012,150.00	10,937.50	27,950.00
			07/26/2019	1.345903	4,991,491.67	100.243000	SUNGARD	0.00
			Subtotal	1.123304	15,000,000.00	15,002,150.00	34,493.06	27,950.00
				1.188840	14,981,491.67	100.014333		0.00

Inv Type: 12 TREASURY NOTES

81994	CCCCD GOV US TREASU	912828PK0	05/09/2014	2.250000	100,000.00	102,496.00	756.15	566.32
			11/30/2017	1.165963	101,929.68	102.496000	SUNGARD	0.00
82003	CCCSIG GOV US TREAS	912828SY7	06/05/2014	.625000	365,000.00	364,784.65	766.65	1,209.93
			05/31/2017	.818703	363,574.72	99.941000	SUNGARD	0.00
82056	CCCCD GOV US TREAS	912828VQ0	07/31/2014	1.375000	270,000.00	273,607.20	622.17	4,131.02
			07/31/2018	1.446611	269,476.18	101.336000	SUNGARD	0.00
82182	CCCSIG GOV US TREAS	912828TB6	11/03/2014	.750000	2,860,000.00	2,862,688.40	5,421.43	5,107.97
			06/30/2017	.788660	2,857,580.43	100.094000	SUNGARD	0.00
82377	CCCCD GOV US TREASU	912828VQ0	02/04/2015	1.375000	85,000.00	86,135.60	195.84	0.00
			07/31/2018	.916641	86,195.31	101.336000	SUNGARD	-59.71
82460	CCCSIG GOV US TREAS	912828F39	03/27/2015	1.750000	360,000.00	369,352.80	17.21	3,924.67
			09/30/2019	1.403864	365,428.13	102.598000	SUNGARD	0.00
82512	RM GOV US TREASURY	912828ST8	04/15/2015	1.250000	5,000,000.00	5,053,700.00	26,270.60	31,825.00
			04/30/2019	1.138894	5,021,875.00	101.074000	SUNGARD	0.00
82577	CCCCD GOV US TREAS	912828ND8	05/29/2015	3.500000	240,000.00	262,903.20	3,184.62	75.07
			05/15/2020	1.503393	262,828.13	109.543000	SUNGARD	0.00
82597	CCCSIG GOV US TREAS	912828QY9	07/06/2015	2.250000	945,000.00	976,600.80	3,563.22	151.30
			07/31/2018	1.111402	976,449.50	103.344000	SUNGARD	0.00
82670	CCCSIG GOV US TREAS	912828K25	08/21/2015	.750000	2,690,000.00	2,689,058.50	9,315.78	8,558.41
			04/15/2018	.921899	2,680,500.09	99.965000	SUNGARD	0.00
82679	CCCCD GOV US TREASU	912828VJ6	09/03/2015	1.875000	195,000.00	200,965.05	924.11	2,575.40
			06/30/2020	1.499897	198,389.65	103.059000	SUNGARD	0.00
82710	CCCCD GOV US TREASU	912828UU2	09/29/2015	.750000	1,700,000.00	1,699,864.00	34.83	4,512.44
			03/31/2018	.860670	1,695,351.56	99.992000	SUNGARD	0.00
82711	CCCCD GOV US TREASU	912828SM3	09/29/2015	1.000000	1,680,000.00	1,686,165.60	45.90	0.00
			03/31/2017	.545225	1,691,418.75	100.367000	SUNGARD	-5,253.15



Inventory by Market Value

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As Of Date: 03/31/2016

Date Basis: Settlement

Run: 04/07/2016 04:11:52 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
82754	CCCSIG GOV US TREAS	912828RH5	10/14/2015	1.375000	3,920,000.00	3,975,428.80	147.27	5,816.30
			09/30/2018	.940653	3,969,612.50	101.414000	SUNGARD	0.00
82755	CCCCD GOV US TREASU	912828F39	10/14/2015	1.750000	185,000.00	189,806.30	8.85	1,099.07
			09/30/2019	1.230157	188,707.23	102.598000	SUNGARD	0.00
82786	CCCCD GOV US TREAS	912828UQ1	11/09/2015	1.250000	120,000.00	120,782.40	130.43	2,282.40
			02/29/2020	1.550966	118,500.00	100.652000	SUNGARD	0.00
82789	CCCSIG GOV US TREAS	912828WD8	11/09/2015	1.250000	1,740,000.00	1,758,896.40	9,142.17	14,405.58
			10/31/2018	1.148190	1,745,028.59	101.086000	SUNGARD	0.00
82819	CCCSIG GOV US TREAS	912828L40	12/04/2015	1.000000	6,250,000.00	6,279,812.50	2,887.23	55,691.41
			09/15/2018	1.151627	6,224,121.09	100.477000	SUNGARD	0.00
82820	CCCCD GOV US TREASU	912828VF4	12/04/2015	1.375000	195,000.00	196,957.80	901.07	3,519.32
			05/31/2020	1.560386	193,467.78	101.004000	SUNGARD	0.00
82900	CCCSIG GOV US TREAS	912828XK1	01/11/2016	.875000	1,490,000.00	1,492,741.60	2,757.93	14,440.43
			07/15/2018	1.193332	1,478,301.17	100.184000	SUNGARD	0.00
82901	CCCCD GOV US TREASU	912828WC0	01/11/2016	1.750000	150,000.00	153,685.50	1,103.36	3,222.61
			10/31/2020	1.682647	150,982.12	102.457000	SUNGARD	0.00
82902	CCCSIG GOV US TREAS	912828SY7	01/11/2016	.625000	370,000.00	369,781.70	777.15	1,154.75
			05/31/2017	.895064	368,892.32	99.941000	SUNGARD	0.00
82932	CCCSIG GOV US TREAS	912828TH3	02/03/2016	.875000	600,000.00	598,572.00	879.81	3,255.12
			07/31/2019	1.107137	595,360.15	99.762000	SUNGARD	0.00
82933	CCCCD GOV US TREASU	912828K58	02/03/2016	1.375000	205,000.00	207,121.75	1,184.80	1,040.70
			04/30/2020	1.246765	206,816.71	101.035000	SUNGARD	0.00
82968	CCCCD GOV US TREASU	912828H52	03/04/2016	1.250000	125,000.00	125,860.00	261.85	791.64
			01/31/2020	1.235552	125,210.02	100.688000	SUNGARD	0.00
83009	CCCSIG GOV US TREAS	912828WL0	03/31/2016	1.500000	1,415,000.00	1,440,314.35	7,132.99	2,873.33
			05/31/2019	.989916	1,444,516.02	101.789000	SUNGARD	0.00
83010	CCCCD GOV US TREAS	912828XM7	03/31/2016	1.625000	170,000.00	173,367.70	462.95	545.43
			07/31/2020	1.230437	173,277.63	101.981000	SUNGARD	0.00
			Subtotal	1.140685	33,425,000.00	33,711,450.60	78,896.37	172,775.62
				1.033813	33,553,790.46	100.856995		-5,312.86

Inv Type: 22 FEDERAL HOME LOAN BANKS

80648	RM GOV FHLB NOTES	313373SZ6	06/11/2012	2.125000	1,895,000.00	1,901,082.95	12,416.20	0.00
			06/10/2016	.760030	1,996,647.80	100.321000	SUNGARD	-95,564.85
80662	RM GOV FHLB NOTES	313373SZ6	06/20/2012	2.125000	2,840,000.00	2,849,116.40	18,607.92	0.00
			06/10/2016	.745089	2,993,104.40	100.321000	SUNGARD	-143,988.00



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80907	WT GOV FHLB NOTES	313380EC7	10/10/2012	.750000	170,000.00	169,911.60	81.47	239.70
			09/08/2017	.790076	169,671.90	99.948000	SUNGARD	0.00
82000	RM GOV FHLB NOTES	313379VE6	06/02/2014	1.010000	2,875,000.00	2,885,867.50	8,227.29	0.00
			06/19/2017	.850065	2,888,800.00	100.378000	SUNGARD	-2,932.50
82012	RM GOV FEDERAL HOME	3130A2C61	06/13/2014	.375000	2,500,000.00	2,499,900.00	2,890.62	4,850.17
			06/10/2016	.475000	2,495,049.83	99.996000	SUNGARD	0.00
82038	RM GOV FHLB NOTES	313379DT3	07/15/2014	1.250000	6,205,000.00	6,256,563.55	24,346.01	84,450.05
			06/08/2018	1.390090	6,172,113.50	100.831000	SUNGARD	0.00
82053	RM GOV FHLB NOTES	313379DT3	07/28/2014	1.250000	3,000,000.00	3,024,930.00	11,770.83	42,930.00
			06/08/2018	1.410094	2,982,000.00	100.831000	SUNGARD	0.00
82122	GOV FHLB NOTES	3130A33J1	09/19/2014	1.200000	5,000,000.00	5,036,850.00	2,000.00	36,850.00
			09/19/2017	1.200000	5,000,000.00	100.737000	SUNGARD	0.00
82187	GOV FHLB NOTES	3130A3CE2	11/05/2014	.625000	10,000,000.00	10,006,900.00	28,993.06	0.00
			10/14/2016	.572077	10,010,200.00	100.069000	SUNGARD	-3,300.00
82189	RM GOV FHLB NOTES	3130A3EW0	11/07/2014	.500000	2,500,000.00	2,498,375.00	3,645.82	4,650.00
			12/16/2016	.620043	2,493,725.00	99.935000	SUNGARD	0.00
82255	GOV FHLB NOTES	3130A3PC2	12/12/2014	.650000	5,000,000.00	5,000,850.00	9,840.28	7,800.00
			12/12/2016	.720127	4,993,050.00	100.017000	SUNGARD	0.00
82256	RM GOV FHLB NOTES	3130A3Q64	12/12/2014	.700000	3,500,000.00	3,504,970.00	7,418.06	2,905.00
			12/12/2016	.670252	3,502,065.00	100.142000	SUNGARD	0.00
82271	GOV FHLB NOTES	3130A3Q64	12/23/2014	.700000	5,000,000.00	5,007,100.00	10,597.22	13,950.00
			12/12/2016	.770206	4,993,150.00	100.142000	SUNGARD	0.00
82275	GOV FHLB NOTES	3130A3TA2	12/30/2014	1.000000	10,000,000.00	10,041,600.00	12,777.78	41,600.00
			08/15/2017	1.000000	10,000,000.00	100.416000	SUNGARD	0.00
82280	RM GOV FHLB NOTES	3130A3HF4	12/29/2014	1.125000	4,500,000.00	4,525,650.00	15,890.64	32,850.00
			12/08/2017	1.180284	4,492,800.00	100.570000	SUNGARD	0.00
82281	GOV FHLB NOTES	3130A3UR3	01/06/2015	.750000	10,000,000.00	10,011,300.00	17,708.33	11,300.00
			01/06/2017	.750000	10,000,000.00	100.113000	SUNGARD	0.00
82315	CCCCD GOV FHLB NOTE	313371PV2	01/21/2015	1.625000	6,165,000.00	6,207,291.90	31,167.49	0.00
			12/09/2016	.571735	6,286,450.50	100.686000	SUNGARD	-79,158.60
82316	CCCCD GOV FHLB NOTE	3130A2T97	01/21/2015	.500000	765,000.00	764,961.75	31.88	0.00
			09/28/2016	.470201	765,382.50	99.995000	SUNGARD	-420.75
82321	CCCCD GOV FHLB NOTE	3130A2T97	01/21/2015	.500000	11,470,000.00	11,469,426.50	477.92	0.00
			09/28/2016	.470153	11,475,735.00	99.995000	SUNGARD	-6,308.50
82322	CCCCD GOV FHLB NOTE	313371PV2	01/21/2015	1.625000	19,275,000.00	19,407,226.50	97,445.85	0.00
			12/09/2016	.571735	19,654,717.50	100.686000	SUNGARD	-247,491.00
82400	RM GOV FHLB NOTES	3133782M2	02/25/2015	1.500000	5,000,000.00	5,082,800.00	4,791.67	66,200.00



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			03/08/2019	1.415035	5,016,600.00	101.656000	SUNGARD	0.00
82408	GOV FHLB NOTES	3130A4GJ5	03/04/2015	1.125000	10,000,000.00	10,075,800.00	48,750.00	85,100.00
			04/25/2018	1.155323	9,990,700.00	100.758000	SUNGARD	0.00
82419	GOV FHLB NOTES	3130A4K27	03/09/2015	.720000	10,000,000.00	10,004,200.00	5,000.00	20,500.00
			03/06/2017	.802655	9,983,700.00	100.042000	SUNGARD	0.00
82437	RM GOV FHLB NOTES	3133782N0	03/16/2015	.875000	3,000,000.00	3,006,210.00	1,531.25	0.00
			03/10/2017	.739127	3,008,010.00	100.207000	SUNGARD	-1,800.00
82503	PW GOV FHLB NOTES	3130A4ZY1	04/21/2015	.250000	1,610,000.00	1,610,080.50	1,800.07	885.50
			04/20/2016	.300251	1,609,195.00	100.005000	SUNGARD	0.00
82550	GOV FHLB NOTES	3130A57K9	05/04/2015	1.000000	10,000,000.00	9,996,400.00	40,833.33	11,200.00
			05/04/2018	1.050244	9,985,200.00	99.964000	SUNGARD	0.00
82552	GOV FHLB NOTES	3130A5DD8	05/07/2015	.720000	10,000,000.00	10,022,300.00	25,000.00	22,300.00
			05/26/2017	.720000	10,000,000.00	100.223000	SUNGARD	0.00
82561	CCCSIG GOV FHLB	3130A5EP0	05/15/2015	.625000	1,430,000.00	1,429,099.10	3,003.99	286.00
			05/30/2017	.666017	1,428,813.10	99.937000	SUNGARD	0.00
82579	GOV FHLB NOTES	3130A5HF9	06/01/2015	.730000	10,000,000.00	10,015,500.00	18,452.74	15,500.00
			06/30/2017	.730000	10,000,000.00	100.155000	SUNGARD	0.00
82582	RM GOV FHLB NOTES	313379EE5	06/08/2015	1.625000	2,500,000.00	2,549,700.00	12,074.65	43,700.00
			06/14/2019	1.563094	2,506,000.00	101.988000	SUNGARD	0.00
82583	GOV FHLB NOTES	3130A5NC9	06/11/2015	1.300000	5,000,000.00	5,040,300.00	27,263.91	40,300.00
			10/30/2018	1.300000	5,000,000.00	100.806000	SUNGARD	0.00
82590	GOV FHLB NOTES	3130A5JD2	06/29/2015	1.100000	10,000,000.00	10,037,600.00	28,111.11	37,600.00
			06/29/2018	1.100000	10,000,000.00	100.376000	SUNGARD	0.00
82619	CLT GOV FHLB NOTES	3133834R9	07/10/2015	.375000	250,000.00	249,997.50	252.60	0.00
			06/24/2016	.330927	250,105.00	99.999000	SUNGARD	-107.50
82637	CCCSIG GOV FHLB	3130A62S5	07/24/2015	.750000	295,000.00	295,129.80	202.83	690.53
			08/28/2017	.858202	294,439.27	100.044000	SUNGARD	0.00
82664	GOV FHLB NOTES	3130A6B63	08/14/2015	1.200000	10,000,000.00	10,080,100.00	15,666.67	80,100.00
			08/14/2018	1.200000	10,000,000.00	100.801000	SUNGARD	0.00
82694	RM GOV FHLB NOTES	313380FB8	09/21/2015	1.375000	2,500,000.00	2,524,775.00	1,718.75	27,200.00
			09/13/2019	1.400130	2,497,575.00	100.991000	SUNGARD	0.00
82781	GOV FHLB NOTES	3130A6RC3	11/04/2015	1.150000	5,000,000.00	5,041,150.00	23,479.17	41,150.00
			11/02/2018	1.150000	5,000,000.00	100.823000	SUNGARD	0.00
82848	GOV FHLB NOTES	3130A6SW8	12/21/2015	1.000000	10,000,000.00	10,038,400.00	28,333.34	45,300.00
			12/19/2017	1.035037	9,993,655.56	100.384000	SUNGARD	0.00
82875	GOV FHLB NOTES	3130A3HF4	12/30/2015	1.125000	10,000,000.00	10,057,000.00	35,312.50	61,800.00
			12/08/2017	1.150014	10,002,075.00	100.570000	SUNGARD	0.00



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82928	KFPD GOV FHLB NOTES	3130A6UJ4	01/26/2016	1.250000	250,000.00	251,045.00	1,024.31	0.00
			11/30/2018	1.100200	251,505.07	100.418000	BOOK	0.00
82929	KFPD GOV FHLB NOTES	313381CA1	01/27/2016	1.375000	250,000.00	249,715.00	1,050.35	1,337.50
			12/11/2020	1.513574	248,816.74	99.886000	SUNGARD	0.00
82930	KFPD GOV FHLB NOTES	313381C94	01/27/2016	1.250000	250,000.00	250,445.00	937.50	1,162.50
			12/13/2019	1.326075	249,664.44	100.178000	SUNGARD	0.00
82931	KFPD GOV FHLB NOTES	3130A3UQ5	01/25/2016	1.875000	250,000.00	256,502.50	1,432.30	2,937.50
			12/11/2020	1.570027	254,137.92	102.601000	SUNGARD	0.00
82949	CCCSIG GOV FHLB	3130A7CX1	02/18/2016	.875000	2,250,000.00	2,253,825.00	656.25	4,522.50
			03/19/2018	.890099	2,249,302.50	100.170000	SUNGARD	0.00
82994	CCCCD GOV FHLB NOTE	3130A6SW8	03/22/2016	1.000000	6,000,000.00	6,023,040.00	17,000.00	12,240.00
			12/19/2017	.895450	6,026,300.00	100.384000	SUNGARD	0.00
			Subtotal	1.035377	238,495,000.00	239,510,988.05	660,013.96	906,386.95
				.901655	239,210,457.53	100.426000		-581,071.70

Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSO

80020	WT GOV FNMA NOTES	3135G0CM3	11/09/2011	1.250000	173,000.00	173,615.88	18.02	0.00
			09/28/2016	1.160000	173,736.98	100.356000	SUNGARD	-121.10
80833	RM GOV FNMA NOTES	3135G0CM3	09/14/2012	1.250000	4,703,000.00	4,719,742.68	489.90	0.00
			09/28/2016	.615791	4,821,797.78	100.356000	SUNGARD	-102,055.10
81230	WT GOV FNMA NOTES	3135G0TG8	02/21/2013	.875000	165,000.00	165,379.50	212.55	1,137.48
			02/08/2018	.970000	164,242.02	100.230000	SUNGARD	0.00
81361	RM GOV FEDERAL NATL	3135G0JA2	04/15/2013	1.125000	3,900,000.00	3,918,291.00	18,768.76	0.00
			04/27/2017	.600233	3,981,432.00	100.469000	SUNGARD	-63,141.00
81449	GOV FNMA CALLABLE M	3136G1M63	05/22/2013	.750000	10,000,000.00	10,006,500.00	26,875.00	6,500.00
			05/22/2018	.750000	10,000,000.00	100.065000	SUNGARD	0.00
81478	AUHS D GOV FNMA NOTE	3135G0WJ8	06/07/2013	.875000	200,000.00	200,246.00	631.94	3,270.00
			05/21/2018	1.190082	196,976.00	100.123000	SUNGARD	0.00
81538	WT GOV FNMA NOTES	3135G0WJ8	07/17/2013	.875000	164,000.00	164,201.72	518.19	4,672.36
			05/21/2018	1.459815	159,529.36	100.123000	SUNGARD	0.00
81889	AUHS D GOV FNMA NOTE	3135G0ZA4	04/01/2014	1.875000	377,000.00	387,209.16	824.69	8,810.49
			02/19/2019	1.795148	378,398.67	102.708000	SUNGARD	0.00
81890	AUHS D GOV FNMA NOTE	3135G0ZA4	04/01/2014	1.875000	6,959,000.00	7,147,449.72	15,222.84	162,631.83
			02/19/2019	1.795148	6,984,817.89	102.708000	SUNGARD	0.00
81941	GOV FNMA NOTE	3135G0MZ3	04/17/2014	.875000	10,000,000.00	10,022,500.00	8,020.83	81,700.00
			08/28/2017	1.054521	9,940,800.00	100.225000	SUNGARD	0.00



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81999	MDUSD GOV FNMA NOTE	3135G0ZB2	05/21/2014	.750000	49,000.00	49,018.13	164.35	4.41
			04/20/2017	.740235	49,013.72	100.037000	SUNGARD	0.00
82005	CCCCD GOV FNMA	3135G0YT4	06/05/2014	1.625000	115,000.00	117,280.45	643.68	1,607.70
			11/27/2018	1.489435	115,672.75	101.983000	SUNGARD	0.00
82119	WT GOV FNMA NOTES	3135G0ZG1	09/12/2014	1.750000	166,000.00	170,118.46	153.32	5,220.70
			09/12/2019	1.889799	164,897.76	102.481000	SUNGARD	0.00
82156	CCCCD GOV FNMA	3135G0YT4	10/23/2014	1.625000	125,000.00	127,478.75	699.66	1,291.25
			11/27/2018	1.385424	126,187.50	101.983000	SUNGARD	0.00
82236	CCCCD GOV FNMA BENC	3135G0ZY2	12/03/2014	1.750000	100,000.00	102,323.00	607.64	1,670.00
			11/26/2019	1.612998	100,653.00	102.323000	SUNGARD	0.00
82257	RM GOV FNMA NOTES	3135G0YT4	12/12/2014	1.625000	6,010,000.00	6,129,178.30	33,639.32	62,684.30
			11/27/2018	1.380107	6,066,494.00	101.983000	SUNGARD	0.00
82314	CCCCD GOV FNMA	3135G0XP3	01/21/2015	.375000	2,635,000.00	2,634,314.90	2,360.52	0.00
			07/05/2016	.397750	2,634,818.23	99.974000	SUNGARD	-503.33
82381	RM GOV FNMA NOTES	3136FTS67	02/09/2015	1.700000	6,000,000.00	6,119,340.00	9,633.33	32,160.00
			02/27/2019	1.329281	6,087,180.00	101.989000	SUNGARD	0.00
82436	WT GOV FNMA NOTES	3135G0A78	03/16/2015	1.625000	170,000.00	172,917.20	537.15	2,939.30
			01/21/2020	1.627650	169,977.90	101.716000	SUNGARD	0.00
82570	GOV FNMA NOTES CALL	3136G2K71	05/27/2015	1.250000	10,000,000.00	10,011,300.00	43,749.96	11,300.00
			05/25/2018	1.250000	10,000,000.00	100.113000	SUNGARD	0.00
82678	CCCCD GOV FNMA BENC	3135G0E58	09/01/2015	1.125000	130,000.00	130,906.10	658.13	1,116.70
			10/19/2018	1.177919	129,789.40	100.697000	SUNGARD	0.00
82707	CCCCD GOV FNMA	3135G0RT2	09/29/2015	.875000	1,700,000.00	1,702,686.00	4,173.27	0.00
			12/20/2017	.793128	1,703,060.00	100.158000	SUNGARD	-374.00
82708	CCCCD GOV FNMA	3135G0ZL0	09/29/2015	1.000000	1,680,000.00	1,686,333.60	186.67	0.00
			09/27/2017	.723255	1,689,189.60	100.377000	SUNGARD	-2,856.00
82709	CCCCD GOV FNMA	31398ADM1	09/29/2015	5.375000	1,550,000.00	1,636,862.00	25,225.17	0.00
			06/12/2017	.642309	1,674,015.50	105.604000	SUNGARD	-37,153.50
82909	CCCCD GOV FNMA BENC	3135G0H63	01/13/2016	1.375000	6,660,000.00	6,746,779.80	16,025.62	73,726.20
			01/28/2019	1.309114	6,673,053.60	101.303000	SUNGARD	0.00
82951	CCCSIG GOV FNMA BEN	3135G0J53	02/23/2016	1.000000	2,000,000.00	2,004,420.00	1,944.45	9,140.00
			02/26/2019	1.079949	1,995,280.00	100.221000	SUNGARD	0.00
82952	CCCCD GOV FNMA BENC	3135G0J53	02/23/2016	1.000000	125,000.00	125,276.25	121.53	571.25
			02/26/2019	1.079949	124,705.00	100.221000	SUNGARD	0.00
82966	CCCSIG GOV FNMA BEN	3135G0J61	03/04/2016	.875000	2,585,000.00	2,579,830.00	188.49	0.00
			03/28/2018	.973722	2,579,830.00	99.800000	BOOK	0.00
82967	CCCSIG GOV FNMA NOT	3135G0G72	03/04/2016	1.125000	1,100,000.00	1,106,897.00	3,678.13	5,632.00



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			12/14/2018	1.082725	1,104,015.00	100.627000	SUNGARD	0.00
82997	GOV FNMA NOTES	3135G0J53	03/22/2016	1.000000	10,000,000.00	10,022,100.00	9,722.22	41,400.00
			02/26/2019	1.067074	9,987,922.22	100.221000	SUNGARD	0.00
83000	RM GOV FNMA NOTES	3136G1C98	03/28/2016	1.420000	4,000,000.00	4,037,760.00	8,835.55	17,760.00
			02/05/2020	1.286438	4,028,362.22	100.944000	SUNGARD	0.00
			Subtotal	1.264545	93,541,000.00	94,318,255.60	234,530.88	536,945.97
				1.094691	94,005,848.10	100.830925		-206,204.03

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	497.33	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	1,354.09	0.00
				1.286552	1,015,046.90	100.999692		0.00

Inv Type: 27 FEDERAL FARM CREDIT BANKS

80718	RM GOV FFCB NOTES	3133EAXG8	07/23/2012	.650000	2,494,000.00	2,496,444.12	3,557.41	0.00
			07/12/2016	.600206	2,498,863.30	100.098000	SUNGARD	-2,419.18
81479	AUHS D GOV FFCB NOTE	3133ECTP5	06/07/2013	.650000	200,000.00	199,910.00	483.89	996.00
			05/17/2017	.790074	198,914.00	99.955000	SUNGARD	0.00
81579	RM GOV FFCB NOTES	3133ECWV2	08/20/2013	.875000	2,505,000.00	2,508,907.80	6,940.93	11,773.50
			12/07/2016	.972048	2,497,134.30	100.156000	SUNGARD	0.00
81958	GOV FEDERAL FARM CR	3133EDKJ0	05/01/2014	.700000	5,000,000.00	5,001,650.00	14,583.33	1,650.00
			11/01/2016	.700000	5,000,000.00	100.033000	SUNGARD	0.00
82137	GOV FFCB NOTES	3133EDXA5	10/10/2014	1.150000	10,000,000.00	10,055,600.00	54,625.00	57,600.00
			10/10/2017	1.156802	9,998,000.00	100.556000	SUNGARD	0.00
82185	RM GOV FFCB NOTES	3133EDYB2	11/04/2014	1.500000	2,000,000.00	2,021,840.00	6,250.00	31,540.00
			01/16/2019	1.620035	1,990,300.00	101.092000	SUNGARD	0.00
82195	GOV FFCB NOTES	3133EEBU3	11/18/2014	.600000	10,000,000.00	9,989,300.00	22,833.33	0.00
			11/14/2016	.600000	10,000,000.00	99.893000	SUNGARD	-10,700.00



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82218	GOV FFCB NOTES	3133EEDQ0	12/01/2014	.580000	5,000,000.00	5,004,550.00	9,666.67	5,550.00
			12/01/2016	.590074	4,999,000.00	100.091000	SUNGARD	0.00
82259	GOV FFCB NOTES	3133EEFA3	12/15/2014	.720000	10,000,000.00	10,003,200.00	21,200.00	3,200.00
			12/15/2016	.720000	10,000,000.00	100.032000	SUNGARD	0.00
82380	GOV FFCB NOTES	3133EEKB5	02/09/2015	1.000000	10,000,000.00	10,026,800.00	19,166.67	54,900.00
			01/22/2018	1.096935	9,971,900.00	100.268000	SUNGARD	0.00
82382	RM GOV FFCB NOTES	3133EELZ1	02/09/2015	1.000000	5,000,000.00	5,011,100.00	277.76	31,100.00
			03/29/2018	1.130145	4,980,000.00	100.222000	SUNGARD	0.00
82472	GOV FFCB NOTES	3133EEWH9	04/02/2015	1.000000	10,000,000.00	10,036,200.00	49,722.22	36,200.00
			04/02/2018	1.000000	10,000,000.00	100.362000	SUNGARD	0.00
82671	RM GOV FFCB NOTES	3133EE5S5	08/25/2015	1.500000	1,000,000.00	1,012,460.00	2,333.33	6,720.00
			08/05/2019	1.350014	1,005,740.00	101.246000	SUNGARD	0.00
82672	RM GOV FFCB NOTES	3133EE5S5	08/25/2015	1.500000	3,000,000.00	3,037,380.00	7,000.00	20,160.00
			08/05/2019	1.350014	3,017,220.00	101.246000	SUNGARD	0.00
82683	WT GOV FFCB NOTES	3133EE5Z9	09/11/2015	1.750000	170,000.00	173,039.60	471.04	2,883.20
			08/04/2020	1.730194	170,156.40	101.788000	SUNGARD	0.00
82691	GOV FFCB NOTES	3133EFCY1	09/14/2015	.780000	5,000,000.00	5,008,050.00	1,841.67	11,050.00
			09/14/2017	.810304	4,997,000.00	100.161000	SUNGARD	0.00
82692	GOV FFCB NOTES	3133EFCY1	09/16/2015	.780000	5,000,000.00	5,008,050.00	1,841.67	15,950.00
			09/14/2017	.860067	4,992,100.00	100.161000	SUNGARD	0.00
82785	GOV FFCB NOTES	3133EFNF0	11/06/2015	1.080000	5,000,000.00	4,996,450.00	21,750.00	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	10,028,000.00	34,616.67	28,000.00
			11/17/2017	.930000	10,000,000.00	100.280000	SUNGARD	0.00
82817	GOV FFCB NOTES	3133EFRQ2	12/03/2015	1.300000	10,000,000.00	10,000,000.00	42,611.11	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	42,611.11	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	20,203,800.00	77,277.78	271,000.00
			12/14/2018	1.415191	19,935,688.89	101.019000	SUNGARD	0.00
82847	GOV FFCB NOTES	3133EFSH1	12/18/2015	1.170000	10,000,000.00	10,036,900.00	34,775.00	57,700.00
			06/14/2018	1.255129	9,980,500.00	100.369000	SUNGARD	0.00
82926	KFPD GOV FFCB NOTES	3133EFVQ7	01/27/2016	1.250000	250,000.00	252,207.50	598.96	1,300.00
			01/22/2019	1.126024	250,950.90	100.883000	SUNGARD	0.00
82946	WT GOV FFCB NOTES	3133EC6Z2	02/12/2016	1.400000	155,000.00	155,279.00	644.97	0.00
			12/14/2020	1.320066	155,927.76	100.180000	SUNGARD	-299.15
82963	GOV FFCB CALLABLE N	3133EFYS0	03/02/2016	1.150000	10,000,000.00	10,012,700.00	12,458.33	32,300.00



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			02/22/2019	1.217313	9,983,594.44	100.127000	SUNGARD	0.00
82986	RM GOV FFCB NOTES	3133EFK63	03/15/2016	1.250000	4,061,000.00	4,032,857.27	3,807.19	0.00
			03/04/2020	1.430176	4,034,408.35	99.307000	BOOK	0.00
82992	GOV FFCB NOTES	3133EFQ67	03/21/2016	1.160000	10,000,000.00	10,062,300.00	3,222.22	68,200.00
			03/21/2019	1.180075	9,994,100.00	100.623000	SUNGARD	0.00
83007	RM GOV FFCB NOTES	3133EFV20	03/30/2016	1.490000	4,000,000.00	4,000,400.00	165.56	400.00
			03/30/2020	1.490000	4,000,000.00	100.010000	SUNGARD	0.00
		Subtotal		1.057598	179,835,000.00	180,373,875.29	497,333.82	750,172.70
				1.096207	179,646,448.34	100.299650		-13,418.33

Inv Type: 28 FHLMC DISCOUNT NOTES

82483	RM GOV FHLMC DISC N	313396VA8	04/10/2015	.240000	249,000.00	249,000.00	592.62	0.00
			04/01/2016	.240573	248,407.38	100.000000	SUNGARD	0.00
82941	RM GOV FHLMC DISCOU	313397AS0	02/09/2016	.535000	1,000,000.00	995,960.00	772.78	284.58
			01/17/2017	.537741	994,902.64	99.596000	SUNGARD	0.00
		Subtotal		.476060	1,249,000.00	1,244,960.00	1,365.40	284.58
				.478368	1,243,310.02	99.676541		0.00

Inv Type: 29 FHLMC NOTES

80411	WT GOV FHLMC NOT	3137EADC0	03/12/2012	1.000000	170,000.00	170,520.20	108.61	1,507.90
			03/08/2017	1.120062	169,012.30	100.306000	SUNGARD	0.00
81847	RM GOV FHLMC NOTE3S	3137EADC0	02/25/2014	1.000000	3,870,000.00	3,881,842.20	2,472.50	0.00
			03/08/2017	.780254	3,895,464.60	100.306000	SUNGARD	-13,622.40
81869	RM GOV FEDERAL HOME	3137EADP1	03/14/2014	.875000	7,061,000.00	7,071,520.89	4,118.94	113,046.61
			03/07/2018	1.250049	6,958,474.28	100.149000	SUNGARD	0.00
81870	WT GOV FEDERAL HOME	3137EADP1	03/12/2014	.875000	157,000.00	157,233.93	91.58	2,695.69
			03/07/2018	1.279731	154,538.24	100.149000	SUNGARD	0.00
82009	RM GOV FHLMC	3137EADH9	06/13/2014	1.000000	2,484,000.00	2,491,402.32	6,348.00	3,314.15
			06/29/2017	.945000	2,488,088.17	100.298000	SUNGARD	0.00
82026	GOV FHLMC NOTES	3137EADL0	07/03/2014	1.000000	10,000,000.00	10,036,400.00	555.56	58,700.00
			09/29/2017	1.070130	9,977,700.00	100.364000	SUNGARD	0.00
82076	CCCCD GOV FHLMC	3137EADJ5	08/14/2014	1.000000	75,000.00	75,270.75	131.25	274.95
			07/28/2017	1.001893	74,995.80	100.361000	SUNGARD	0.00
82077	CCCCD GOV FHLMC	3137EADJ5	08/14/2014	1.000000	40,000.00	40,144.40	70.00	146.63
			07/28/2017	1.002272	39,997.77	100.361000	SUNGARD	0.00



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82078	GOV FHLMC NOTES	3137EADL0	08/11/2014	1.000000	5,000,000.00	5,018,200.00	277.78	23,300.00
			09/29/2017	1.033085	4,994,900.00	100.364000	SUNGARD	0.00
82080	CCCSIG GOV FHLMC	3137EADJ5	08/14/2014	1.000000	810,000.00	812,924.10	1,417.50	2,969.46
			07/28/2017	1.001893	809,954.64	100.361000	SUNGARD	0.00
82081	CCCSIG GOV FHLMC	3137EADJ5	08/14/2014	1.000000	465,000.00	466,678.65	813.75	1,704.61
			07/28/2017	1.002272	464,974.04	100.361000	SUNGARD	0.00
82312	AUHSO GOV FHLMC NOT	3134G3ZW3	01/21/2015	1.200000	2,486,000.00	2,501,388.34	4,391.93	15,388.34
			08/08/2018	1.200000	2,486,000.00	100.619000	SUNGARD	0.00
82313	AUHSO GOV FHLMC NOT	3134G3ZW3	01/21/2015	1.200000	110,000.00	110,680.90	194.33	680.90
			08/08/2018	1.200000	110,000.00	100.619000	SUNGARD	0.00
82317	CCCCD GOV FREDDIE M	3137EADC0	01/21/2015	1.000000	19,555,000.00	19,614,838.30	12,493.47	0.00
			03/08/2017	.643501	19,702,249.15	100.306000	SUNGARD	-87,410.85
82319	CCCCD GOV FHLMC	3137EADC0	01/21/2015	1.000000	9,485,000.00	9,514,024.10	6,059.86	0.00
			03/08/2017	.643501	9,556,422.05	100.306000	SUNGARD	-42,397.95
82446	CCCCD GOV FHLMC	3137EADJ5	03/20/2015	1.000000	95,000.00	95,342.95	166.25	19.95
			07/28/2017	.853802	95,323.00	100.361000	SUNGARD	0.00
82447	CCCSIG GOV FHLMC	3137EADJ5	03/20/2015	1.000000	4,305,000.00	4,320,541.05	7,533.75	904.05
			07/28/2017	.853802	4,319,637.00	100.361000	SUNGARD	0.00
82549	GOV FHLMC NOTES	3134G6YC1	05/01/2015	.670000	10,000,000.00	10,003,600.00	22,519.40	11,900.00
			05/30/2017	.710296	9,991,700.00	100.036000	SUNGARD	0.00
82571	RM GOV FHLMC NOTES	3137EADG1	05/27/2015	1.750000	3,000,000.00	3,071,880.00	17,645.83	28,740.00
			05/30/2019	1.379985	3,043,140.00	102.396000	SUNGARD	0.00
82635	CCCCD GOV FHLMC NOT	3137EADG1	07/22/2015	1.750000	100,000.00	102,396.00	588.19	1,389.00
			05/30/2019	1.480153	101,007.00	102.396000	SUNGARD	0.00
82762	RM GOV FHLMC NOTES	3137EADM8	10/26/2015	1.250000	6,000,000.00	6,025,860.00	37,291.67	39,660.00
			10/02/2019	1.310124	5,991,200.00	100.431000	SUNGARD	0.00
82807	GOV FHLMC NOTES	3134G3S50	11/23/2015	.625000	5,000,000.00	5,001,700.00	13,020.83	1,700.00
			11/01/2016	.625000	5,001,909.72	100.034000	SUNGARD	0.00
82837	GOV FHLMC NOTES	3137EADX4	12/11/2015	1.000000	10,000,000.00	10,039,200.00	30,555.56	50,520.00
			12/15/2017	1.057021	9,988,680.00	100.392000	SUNGARD	0.00
82838	GOV FHLMC NOTES	3137EADX4	12/15/2015	1.000000	10,000,000.00	10,039,200.00	30,555.55	51,050.00
			12/15/2017	1.060007	9,989,261.11	100.392000	SUNGARD	0.00
82876	GOV FHLMC NOTES	3134G64W0	12/30/2015	.900000	5,007,000.00	5,019,317.22	12,267.16	22,231.08
			06/23/2017	1.035077	4,997,962.37	100.246000	SUNGARD	0.00
82927	KFPD GOV FHLMC NOTE	3137EADM8	01/25/2016	1.250000	250,000.00	251,077.50	1,553.82	1,797.50
			10/02/2019	1.330187	250,260.90	100.431000	SUNGARD	0.00
82947	CCCCD GOV FHLMC NOT	3137EADG1	02/16/2016	1.750000	100,000.00	102,396.00	588.19	98.00



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			05/30/2019	1.037316	102,667.44	102.396000	SUNGARD	0.00
82965	CCCSIG GOV FHLMC NO	3137EACA5	03/04/2016	3.750000	1,275,000.00	1,379,626.50	531.25	4,985.25
			03/27/2019	1.146745	1,374,641.25	108.206000	SUNGARD	0.00
82993	CCCCD GOV FHLMC NOT	3137EADZ9	03/21/2016	1.125000	70,000.00	69,976.90	21.88	0.00
			04/15/2019	1.135900	69,976.90	99.967000	BOOK	0.00
82996	CCCCD GOV FHLMC NOT	3137EADZ9	03/22/2016	1.125000	6,000,000.00	5,998,800.00	1,875.00	0.00
			04/15/2019	1.131578	5,998,987.50	99.980000	BOOK	0.00
83006	GOV FHLMC STEP-UP C	3134G8PD5	03/30/2016	1.350000	10,000,000.00	10,000,000.00	375.00	0.00
			09/30/2019	1.350000	10,000,000.00	100.000000	BOOK	0.00
			Subtotal	1.044983	132,970,000.00	133,483,983.20	216,634.39	438,724.07
				.965055	133,199,125.23	100.386541		-143,431.20

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	1,028.13	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	3,087.05	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	638.63	0.00
			05/15/2017	.966000	175,000.00	100.000000	BOOK	0.00
81510	AUHSD MUNI WASHINGT	93974B3K6	06/27/2013	5.000000	600,000.00	696,925.06	7,500.00	0.00
			01/01/2018	1.301222	696,925.06	116.154177	BOOK	0.00
81514	AUHSD MUNI WICOMICO	967545R89	06/27/2013	3.500000	390,000.00	427,550.12	4,550.00	0.00
			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	1,421.97	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	1,513.11	0.00
			05/15/2018	2.054000	195,000.00	100.000000	BOOK	0.00
82387	CCCSIG MUNI MS ST T	605581FX0	02/18/2015	1.090000	110,000.00	110,000.00	599.50	0.00
			10/01/2017	1.090000	110,000.00	100.000000	BOOK	0.00
82956	AUHSD MUNI CITY CHI	167486YX1	01/01/2016	5.000000	70,000.00	70,229.60	875.00	0.00
			01/01/2017	4.660491	70,229.60	100.328000	BOOK	0.00
			Subtotal	2.073550	3,645,000.00	3,777,157.78	21,213.39	0.00
				1.186956	3,777,157.78	103.625728		0.00



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Inv Type: 41 FNMA DISCOUNT NOTES

82684	RM GOV FNMA DISC	313588C29	09/11/2015	.400000	295,000.00	294,554.55	665.39	0.33
			08/15/2016	.401514	293,888.83	99.849000	SUNGARD	0.00
			Subtotal	.400000	295,000.00	294,554.55	665.39	0.33
				.401514	293,888.83	99.849000		0.00

Inv Type: 42 FARM CREDIT DISCOUNT NOTES

82680	DCD GOV FFCB DISCOU	313312E30	09/04/2015	.430000	1,100,000.00	1,098,083.25	2,759.17	93.50
			09/01/2016	.431873	1,095,230.58	99.825750	SUNGARD	0.00
82813	RM GOV FFCB DISC	313312P95	12/01/2015	.600000	370,000.00	368,884.14	752.33	308.64
			11/18/2016	.603550	367,823.17	99.698417	SUNGARD	0.00
			Subtotal	.472739	1,470,000.00	1,466,967.39	3,511.50	402.14
				.475034	1,463,053.75	99.793700		0.00

Inv Type: 43 FHLB DISCOUNT NOTES

82990	RM GOV FHLB DISCOUN	313384XF1	03/18/2016	.305000	1,995,000.00	1,994,324.47	236.63	220.28
			05/24/2016	.305173	1,993,867.56	99.966139	SUNGARD	0.00
			Subtotal	.305000	1,995,000.00	1,994,324.47	236.63	220.28
				.305173	1,993,867.56	99.966139		0.00

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

82341	CCCSIG CORP HONDA A	43814KAB7	01/28/2015	.700000	199,923.47	199,913.04	62.20	0.00
			06/15/2017	.704310	199,913.04	99.994783	BOOK	0.00
82409	CCCSIG AB TOYOTA AU	89236WAB4	03/04/2015	.710000	340,218.67	340,215.44	107.37	0.00
			07/17/2017	.710792	340,215.44	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
82964	CCCSIG ABS TOYOTA C	89237KAD5	03/02/2016	1.250000	615,000.00	614,965.13	619.27	0.00
			03/16/2020	1.252803	614,965.13	99.994330	BOOK	0.00



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83008	CCCSIG ABS HYUNDAI	44930UAD8	03/30/2016	1.560000	260,000.00	259,949.56	11.27	0.00
			09/15/2020	1.568722	259,949.56	99.980600	BOOK	0.00
			Subtotal	1.165369	3,535,142.14	3,534,794.76	1,891.47	0.00
				1.169942	3,534,794.76	99.990174		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	663.00	0.00
			02/22/2019	1.083588	599,179.69	99.863282	BOOK	0.00
			Subtotal	1.020000	600,000.00	599,179.69	663.00	0.00
				1.083588	599,179.69	99.863282		0.00

Inv Type: 71 COMMERCIAL PAPER DISCOUNT

82695	CCCCD CP JPMSCC	46640PFH1	09/22/2015	.650000	3,950,000.00	3,946,367.10	13,693.32	1,858.69
			06/17/2016	.653172	3,930,815.09	99.908028	SUNGARD	0.00
82698	CCCCD CP JPMSCC	46640PFH1	09/22/2015	.650000	1,995,000.00	1,993,165.15	6,916.00	938.75
			06/17/2016	.653172	1,985,310.40	99.908028	SUNGARD	0.00
82767	PW CP TOYOTA MOTOR	89233GGS9	10/30/2015	.630000	500,000.00	499,226.67	1,347.50	241.67
			07/26/2016	.632991	497,637.50	99.845333	SUNGARD	0.00
82768	PW CP TOYOTA MOTOR	89233GGS9	10/30/2015	.630000	6,600,000.00	6,589,792.00	17,787.00	3,190.00
			07/26/2016	.632991	6,568,815.00	99.845333	SUNGARD	0.00
82769	PW CP TOYOTA MOTOR	89233GGS9	10/30/2015	.630000	500,000.00	499,226.67	1,347.50	241.67
			07/26/2016	.632991	497,637.50	99.845333	SUNGARD	0.00
82770	PW CP TOYOTA MOTOR	89233GGS9	10/30/2015	.630000	500,000.00	499,226.67	1,347.50	241.67
			07/26/2016	.632991	497,637.50	99.845333	SUNGARD	0.00
82771	PW CP TOYOTA MOTOR	89233GGS9	10/30/2015	.630000	250,000.00	249,613.33	673.75	120.83
			07/26/2016	.632991	248,818.75	99.845333	SUNGARD	0.00
82772	PW CP TOYOTA MOTOR	89233GGS9	10/30/2015	.630000	500,000.00	499,226.67	1,347.50	241.67
			07/26/2016	.632991	497,637.50	99.845333	SUNGARD	0.00
82773	PW CP TOYOTA MOTOR	89233GGS9	10/30/2015	.630000	250,000.00	249,613.33	673.75	120.83
			07/26/2016	.632991	248,818.75	99.845333	SUNGARD	0.00
82774	PW CP TOYOTA MOTOR	89233GGS9	10/30/2015	.630000	150,000.00	149,768.00	404.25	72.50
			07/26/2016	.632991	149,291.25	99.845333	SUNGARD	0.00
82775	PW CP TOYOTA MOTOR	89233GGS9	10/30/2015	.630000	250,000.00	249,613.33	673.75	120.83
			07/26/2016	.632991	248,818.75	99.845333	SUNGARD	0.00
82776	PW CP TOYOTA MOTOR	89233GGS9	10/30/2015	.630000	250,000.00	249,613.33	673.75	120.83



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			07/26/2016	.632991	248,818.75	99.845333	SUNGARD	0.00
82777	PW CP TOYOTA MOTOR	89233GGS9	10/30/2015	.630000	250,000.00	249,613.33	673.75	120.83
			07/26/2016	.632991	248,818.75	99.845333	SUNGARD	0.00
82790	PW CP TOYOTA MOTOR	89233GE93	11/10/2015	.520000	1,625,000.00	1,624,313.89	3,356.53	205.83
			05/09/2016	.521363	1,620,751.53	99.957778	SUNGARD	0.00
82794	CP ABBEY NATIONAL T	00280NDB3	11/13/2015	.500000	20,000,000.00	19,997,777.78	38,888.89	555.56
			04/11/2016	.501044	19,958,333.33	99.988889	SUNGARD	0.00
82795	CP SOCIETE GENERALE	83369BDF0	11/16/2015	.390000	25,000,000.00	24,996,111.11	37,104.16	0.00
			04/15/2016	.390639	24,959,104.17	99.984444	SUNGARD	-97.22
82797	CP STANDARD CHARTER	85324TDF0	11/17/2015	.480000	25,000,000.00	24,996,111.11	45,333.33	777.78
			04/15/2016	.480962	24,950,000.00	99.984444	SUNGARD	0.00
82799	CP STANDARD CHARTER	85324TDF0	11/18/2015	.530000	25,000,000.00	24,996,111.11	49,687.47	1,263.89
			04/15/2016	.531165	24,945,159.75	99.984444	SUNGARD	0.00
82809	CP STANDARD CHARTER	85324TDU7	11/30/2015	.590000	30,000,000.00	29,991,000.00	60,475.00	4,275.00
			04/28/2016	.591454	29,926,250.00	99.970000	SUNGARD	0.00
82810	CP CREDIT AGRICOLE	22533TDR4	11/25/2015	.490000	25,000,000.00	24,993,333.33	43,555.55	1,500.00
			04/25/2016	.491016	24,948,277.78	99.973333	SUNGARD	0.00
82811	CP ABBEY NATIONAL	00280NDF4	11/25/2015	.460000	25,000,000.00	24,996,111.11	40,888.89	583.33
			04/15/2016	.460836	24,954,638.89	99.984444	SUNGARD	0.00
82815	CP ABBEY NATIONAL	00280NDE7	12/02/2015	.460000	25,000,000.00	24,996,388.89	38,652.78	541.67
			04/14/2016	.460789	24,957,194.44	99.985556	SUNGARD	0.00
82816	CP CREDIT SUISSE NY	2254EADF7	12/02/2015	.500000	25,000,000.00	24,996,111.11	42,013.89	972.22
			04/15/2016	.500939	24,953,125.00	99.984444	SUNGARD	0.00
82823	CP CREDIT AGRICOLE	22533TDT0	12/07/2015	.520000	25,000,000.00	24,992,777.78	41,888.89	2,166.67
			04/27/2016	.521069	24,948,722.22	99.971111	SUNGARD	0.00
82824	CP STANDARD CHARTER	85324TEB8	12/07/2015	.640000	20,000,000.00	19,991,111.11	41,244.45	5,333.33
			05/11/2016	.641780	19,944,533.33	99.955556	SUNGARD	0.00
82825	CP CREDIT SUISSE NY	2254EAEA7	12/07/2015	.580000	25,000,000.00	24,989,166.67	46,722.23	4,875.00
			05/10/2016	.581452	24,937,569.44	99.956667	SUNGARD	0.00
82826	CP NORDEA BANK AB	65558FED3	12/08/2015	.590000	30,000,000.00	29,986,000.00	56,541.67	6,650.00
			05/13/2016	.591522	29,922,808.33	99.953333	SUNGARD	0.00
82831	CP CREDIT AGRICOLE	22533TEG7	12/09/2015	.650000	25,000,000.00	24,987,500.00	51,458.33	7,812.50
			05/16/2016	.651871	24,928,229.17	99.950000	SUNGARD	0.00
82832	CP TOYOTA MOTOR CRE	89233GER3	12/10/2015	.670000	25,000,000.00	24,985,000.00	52,576.39	10,125.00
			05/25/2016	.672089	24,922,298.61	99.940000	SUNGARD	0.00
82834	CP BK OF NOVA SCOTI	06417JET5	12/10/2015	.690000	30,000,000.00	29,981,333.33	64,975.00	13,533.33
			05/27/2016	.692242	29,902,825.00	99.937778	SUNGARD	0.00



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82835	CP BNP PARIBAS	09659BEX4	12/11/2015	.710000	30,000,000.00	29,978,500.00	66,266.67	14,000.00
			05/31/2016	.712417	29,898,233.33	99.928333	SUNGARD	0.00
82836	CP BANK OF NOVA SCO	06417JEX6	12/11/2015	.660000	30,000,000.00	29,978,500.00	61,600.00	11,500.00
			05/31/2016	.662088	29,905,400.00	99.928333	SUNGARD	0.00
82839	CP BNP PARIBAS	09659BFQ8	12/16/2015	.790000	25,000,000.00	24,974,916.67	58,701.39	21,000.00
			06/24/2016	.793325	24,895,215.28	99.899667	SUNGARD	0.00
82840	CP BNP PARIBAS	09659BFD7	12/16/2015	.790000	20,000,000.00	19,982,561.11	46,961.11	14,600.00
			06/13/2016	.793133	19,921,000.00	99.912806	SUNGARD	0.00
82844	CP TOYOTA MOTOR CRE	89233GFP6	12/17/2015	.790000	10,000,000.00	9,990,086.11	23,261.11	8,300.00
			06/23/2016	.793290	9,958,525.00	99.900861	SUNGARD	0.00
82849	CCCCD CP BNP PARIBA	09659BFM7	12/21/2015	.820000	3,950,000.00	3,946,178.38	9,177.17	3,466.13
			06/21/2016	.823433	3,933,535.08	99.903250	SUNGARD	0.00
82850	CCCCD CP BNP PARIBA	09659BFM7	12/21/2015	.820000	1,995,000.00	1,993,069.84	4,635.05	1,750.61
			06/21/2016	.823432	1,986,684.18	99.903250	SUNGARD	0.00
82851	CCCSD CP ABBEY NATI	00280NGN4	12/21/2015	.740000	4,000,000.00	3,994,026.67	8,386.67	3,235.56
			07/22/2016	.743270	3,982,404.44	99.850667	SUNGARD	0.00
82853	CCCSD CP TOYOTA MOT	89233GGN0	12/21/2015	.840000	5,000,000.00	4,992,533.33	11,900.00	5,600.00
			07/22/2016	.844216	4,975,033.33	99.850667	SUNGARD	0.00
82872	CP SOCIETE GENERALE	83369BGN0	12/30/2015	.770000	25,000,000.00	24,962,666.67	49,729.17	22,555.56
			07/22/2016	.773391	24,890,381.94	99.850667	SUNGARD	0.00
82873	CP RABOBANK NEDERLA	21687AFW8	12/30/2015	.810000	30,000,000.00	29,964,000.00	62,775.00	24,750.00
			06/30/2016	.813349	29,876,475.00	99.880000	SUNGARD	0.00
82874	CP NORDEA BANK AB	65558FFW0	12/30/2015	.770000	30,000,000.00	29,964,000.00	59,675.00	21,750.00
			06/30/2016	.773026	29,882,575.00	99.880000	SUNGARD	0.00
82879	CP RABOBANK NEDERLA	21687AGR8	01/05/2016	.800000	25,000,000.00	24,961,666.67	48,333.33	25,555.56
			07/25/2016	.803607	24,887,777.78	99.846667	SUNGARD	0.00
82896	CP UBS FINANCE DE	90262CGM3	01/07/2016	.880000	25,000,000.00	24,963,000.00	51,944.45	30,833.33
			07/21/2016	.884236	24,880,222.22	99.852000	SUNGARD	0.00
82897	CP UBS FINANCE DE	90262CGN1	01/07/2016	.880000	25,000,000.00	24,962,666.67	51,944.44	31,111.12
			07/22/2016	.884258	24,879,611.11	99.850667	SUNGARD	0.00
82903	CCCCD CP UBS FINANC	90262CF93	01/11/2016	.730000	4,750,000.00	4,746,085.21	7,801.88	2,731.25
			06/09/2016	.732227	4,735,552.08	99.917583	SUNGARD	0.00
82904	CCCCD CP UBS FINANC	90262CF93	01/11/2016	.730000	1,590,000.00	1,588,689.58	2,611.58	914.25
			06/09/2016	.732227	1,585,163.75	99.917583	SUNGARD	0.00
82905	PW CP TOYOTA MOTOR	89233GGB6	01/13/2016	.790000	4,300,000.00	4,294,209.33	7,454.53	3,739.80
			07/11/2016	.793133	4,283,015.00	99.865333	SUNGARD	0.00
82906	PW CP TOYOTA MOTOR	89233GGB6	01/13/2016	.790000	1,100,000.00	1,098,518.67	1,906.97	956.70



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			07/11/2016	.793133	1,095,655.00	99.865333	SUNGARD	0.00
82907	PW CP TOYOTA MOTOR	89233GGB6	01/13/2016	.790000	2,000,000.00	1,997,306.67	3,467.22	1,739.45
			07/11/2016	.793133	1,992,100.00	99.865333	SUNGARD	0.00
82913	CCCCD CP TOYOTA MOT	89233GFF8	01/19/2016	.670000	1,580,000.00	1,578,584.58	2,146.60	790.00
			06/15/2016	.671850	1,575,647.98	99.910417	SUNGARD	0.00
82916	CP CREDIT AGRICOLE	22533TGM2	01/20/2016	.850000	25,000,000.00	24,963,000.00	42,500.00	28,520.83
			07/21/2016	.853689	24,891,979.17	99.852000	SUNGARD	0.00
82919	CP CREDIT SUISSE NY	2254EAGV9	01/29/2016	.890000	25,000,000.00	24,960,333.33	38,937.50	33,881.94
			07/29/2016	.894023	24,887,513.89	99.841333	SUNGARD	0.00
82948	PW CP BNP PARIBAS	09659BHF0	02/17/2016	.840000	500,000.00	498,942.22	513.33	528.89
			08/15/2016	.843543	497,900.00	99.788444	SUNGARD	0.00
82954	CP RABOBANK NEDERLA	21687AGS6	02/25/2016	.700000	25,000,000.00	24,961,333.33	17,500.00	17,722.22
			07/26/2016	.702075	24,926,111.11	99.845333	SUNGARD	0.00
82961	PW CP UBS FINANCE D	90262CJ99	03/01/2016	.850000	1,100,000.00	1,097,245.11	805.14	1,426.64
			09/09/2016	.853871	1,095,013.33	99.749556	SUNGARD	0.00
82979	CP TOYOTA MOTOR CRE	89233GGV2	03/10/2016	.650000	30,000,000.00	29,952,400.00	11,916.67	16,858.33
			07/29/2016	.651659	29,923,625.00	99.841333	SUNGARD	0.00
82987	CP CREDIT SUISSE NY	2254EAHB2	03/17/2016	.820000	25,000,000.00	24,948,666.67	8,541.67	23,833.33
			08/11/2016	.822755	24,916,291.67	99.794667	SUNGARD	0.00
82989	CP TOYOTA MOTOR CRE	89233GHR0	03/18/2016	.700000	25,000,000.00	24,943,222.22	6,805.56	14,194.44
			08/25/2016	.702185	24,922,222.22	99.772889	SUNGARD	0.00
82991	CP CREDIT AGRICOLE	22533THV1	03/21/2016	.760000	30,000,000.00	29,930,000.00	6,966.67	25,000.00
			08/29/2016	.762592	29,898,033.33	99.766667	SUNGARD	0.00
82995	CCCCD CP BTMUFJ	06538BJN4	03/22/2016	.880000	1,995,000.00	1,989,600.20	487.67	3,085.60
			09/22/2016	.883976	1,986,026.93	99.729333	SUNGARD	0.00
82999	CP BNP PARIBAS	09659BHS2	03/25/2016	.750000	25,000,000.00	24,942,833.33	3,645.83	19,395.83
			08/26/2016	.752414	24,919,791.67	99.771333	SUNGARD	0.00
83001	CP BNP PARIBAS	09659BJ92	03/29/2016	.790000	25,000,000.00	24,937,388.89	1,645.83	25,715.28
			09/09/2016	.792853	24,910,027.78	99.749556	SUNGARD	0.00
83004	CP CREDIT SUISSE NY	2254EAJU8	03/30/2016	.920000	30,000,000.00	29,890,500.00	1,533.33	28,500.00
			09/28/2016	.924299	29,860,466.67	99.635000	SUNGARD	0.00
83005	CP TOYOTA MOTOR CRE	89233GJT4	03/30/2016	.750000	25,000,000.00	24,930,388.89	1,041.67	23,618.05
			09/27/2016	.752839	24,905,729.17	99.721556	SUNGARD	0.00
Subtotal				.686354	1,021,430,000.00	1,020,277,944.26	1,586,442.98	581,962.58
				.688715	1,018,109,635.92	99.887211		-97.22



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82562	PW YCD BNP PARIBAS	05572NYH3	05/20/2015	.730000	2,000,000.00	2,001,272.49	12,856.11	1,272.49
			05/20/2016	.730000	2,000,000.00	100.063625	SUNGARD	0.00
82563	RM YCD BNP PARIBAS	05572NYL4	05/26/2015	.730000	1,007,000.00	1,007,717.60	6,350.53	717.60
			05/26/2016	.730000	1,007,000.00	100.071262	SUNGARD	0.00
82576	CCCSIG YCD NORDEA B	65558LFA5	05/29/2015	1.150000	1,950,000.00	1,950,000.00	7,848.75	0.00
			05/26/2017	1.150000	1,950,000.00	100.000000	BOOK	0.00
82744	PW NCD UNION BANK O	62478TKL2	10/13/2015	.360000	1,000,000.00	1,000,027.36	1,710.00	27.36
			04/11/2016	.360000	1,000,000.00	100.002736	SUNGARD	0.00
82745	PW NCD UNION BANK O	62478TKL2	10/13/2015	.360000	5,100,000.00	5,100,139.52	8,721.00	139.52
			04/11/2016	.360000	5,100,000.00	100.002736	SUNGARD	0.00
82746	PW NCD UNION BANK O	62478TKL2	10/13/2015	.360000	400,000.00	400,010.94	684.00	10.94
			04/11/2016	.360000	400,000.00	100.002736	SUNGARD	0.00
82747	PW NCD UNION BANK O	62478TKL2	10/13/2015	.360000	100,000.00	100,002.74	171.00	2.74
			04/11/2016	.360000	100,000.00	100.002736	SUNGARD	0.00
82748	PW NCD UNION BANK O	62478TKL2	10/13/2015	.360000	1,000,000.00	1,000,027.36	1,710.00	27.36
			04/11/2016	.360000	1,000,000.00	100.002736	SUNGARD	0.00
82749	PW NCD UNION BANK O	62478TKL2	10/13/2015	.360000	1,000,000.00	1,000,027.36	1,710.00	27.36
			04/11/2016	.360000	1,000,000.00	100.002736	SUNGARD	0.00
82750	PW NCD UNION BANK O	62478TKL2	10/13/2015	.360000	500,000.00	500,013.68	855.00	13.68
			04/11/2016	.360000	500,000.00	100.002736	SUNGARD	0.00
82751	PW NCD UNION BANK O	62478TKL2	10/13/2015	.360000	3,000,000.00	3,000,082.07	5,130.00	82.07
			04/11/2016	.360000	3,000,000.00	100.002736	SUNGARD	0.00
82752	PW NCD UNION BANK O	62478TKL2	10/13/2015	.360000	500,000.00	500,013.68	855.00	13.68
			04/11/2016	.360000	500,000.00	100.002736	SUNGARD	0.00
82753	PW NCD UNION BANK O	62478TKL2	10/13/2015	.360000	400,000.00	400,010.94	684.00	10.94
			04/11/2016	.360000	400,000.00	100.002736	SUNGARD	0.00
82798	CCCSIG YCD SKANDINA	83050FBG5	11/17/2015	1.480000	2,175,000.00	2,175,000.00	12,160.67	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	25,001,245.99	34,666.67	1,245.99
			04/15/2016	.390000	25,000,000.00	100.004984	SUNGARD	0.00
82821	YCD BNP PARIBAS	05572NG34	12/04/2015	.550000	30,000,000.00	30,003,260.65	54,541.67	3,260.65
			04/14/2016	.550000	30,000,000.00	100.010869	SUNGARD	0.00
82822	YCD NORDEA BANK FIN	65558LLN0	12/04/2015	.510000	25,000,000.00	25,002,328.70	42,145.83	2,328.70
			04/14/2016	.510000	25,000,000.00	100.009315	SUNGARD	0.00
82827	NCD WELLS FARGO BAN	94988EMK1	12/08/2015	.700000	25,000,000.00	25,020,266.96	55,902.78	20,266.96



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			06/07/2016	.700000	25,000,000.00	100.081068	SUNGARD	0.00
82830	YCD CREDIT SUISSE	22549VLL5	12/09/2015	.700000	25,000,000.00	25,013,712.43	55,416.67	13,712.43
			05/16/2016	.700000	25,000,000.00	100.054850	SUNGARD	0.00
82833	YCD ROYAL BANK OF C	78009NXU5	12/10/2015	.680000	25,000,000.00	25,015,915.55	53,361.11	15,915.55
			05/26/2016	.680000	25,000,000.00	100.063662	SUNGARD	0.00
82841	YCD BNP PARIBAS	05572NG67	12/17/2015	.830000	30,000,000.00	30,041,457.18	73,316.67	41,457.18
			06/28/2016	.830000	30,000,000.00	100.138191	SUNGARD	0.00
82842	YCD ROYAL BANK OF C	78009NYK6	12/17/2015	.805000	25,000,000.00	25,031,151.73	59,256.94	31,151.73
			06/23/2016	.805000	25,000,000.00	100.124607	SUNGARD	0.00
82843	YCD CREDIT AGRICOLE	22534HBK6	12/17/2015	.790000	25,000,000.00	25,031,718.82	58,152.78	31,718.82
			06/27/2016	.790000	25,000,000.00	100.126875	SUNGARD	0.00
82845	YCD STANDARD CHARTE	85325TEV3	12/18/2015	.820000	30,000,000.00	30,029,465.73	71,750.00	29,465.73
			06/30/2016	.820000	30,000,000.00	100.098219	SUNGARD	0.00
82852	CCCSN NCD MUG UNIO	62478TMC0	12/21/2015	.640000	5,000,000.00	5,003,279.29	9,066.67	3,279.29
			07/22/2016	.640000	5,000,000.00	100.065586	SUNGARD	0.00
82854	PW NCD UNION BANK O	62478TMF3	12/22/2015	.820000	500,000.00	500,582.72	1,150.28	582.72
			12/22/2016	.820000	500,000.00	100.116543	SUNGARD	0.00
82855	YCD STANDARD CHARTE	85325TEY7	12/23/2015	.870000	25,000,000.00	25,034,400.62	60,416.67	34,400.62
			07/22/2016	.870000	25,000,000.00	100.137602	SUNGARD	0.00
82856	YCD NORDEA BANK FIN	65558LMA7	12/23/2015	.840000	25,000,000.00	25,032,052.40	58,333.33	32,052.40
			07/22/2016	.840000	25,000,000.00	100.128210	SUNGARD	0.00
82857	YCD SOCIETE GENERAL	83369TR66	12/23/2015	.850000	25,000,000.00	25,028,771.87	59,027.78	28,771.87
			07/08/2016	.850000	25,000,000.00	100.115087	SUNGARD	0.00
82858	YCD RABOBANK NEDERL	21685VKX6	12/23/2015	.830000	25,000,000.00	25,031,269.67	57,638.89	31,269.67
			07/22/2016	.830000	25,000,000.00	100.125079	SUNGARD	0.00
82859	YCD ABBEY NATL TREA	00279JBF8	12/23/2015	.800000	20,000,000.00	20,020,887.61	44,444.44	20,887.61
			07/11/2016	.800000	20,000,000.00	100.104438	SUNGARD	0.00
82860	YCD NORDEA BANK FIN	65558LMA7	12/23/2015	.840000	25,000,000.00	25,032,052.40	58,333.33	32,052.40
			07/22/2016	.840000	25,000,000.00	100.128210	SUNGARD	0.00
82878	YCD CREDIT AGRICOLE	22534HCH2	01/04/2016	.820000	30,000,000.00	30,038,212.35	60,133.33	38,212.35
			07/27/2016	.820000	30,000,000.00	100.127375	SUNGARD	0.00
82881	PW YCD ABBEY NATION	00279JB0	01/06/2016	.610000	5,170,000.00	5,170,195.08	7,533.84	195.08
			04/04/2016	.610000	5,170,000.00	100.003773	SUNGARD	0.00
82882	PW YCD ABBEY NATION	00279JB0	01/06/2016	.610000	1,080,000.00	1,080,040.75	1,573.80	40.75
			04/04/2016	.610000	1,080,000.00	100.003773	SUNGARD	0.00
82883	PW YCD ABBEY NATION	00279JB0	01/06/2016	.610000	2,100,000.00	2,100,079.24	3,060.17	79.24
			04/04/2016	.610000	2,100,000.00	100.003773	SUNGARD	0.00



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82884	PW YCD ABBEY NATION	00279JBJO	01/06/2016	.610000	2,800,000.00	2,800,105.65	4,080.22	105.65
			04/04/2016	.610000	2,800,000.00	100.003773	SUNGARD	0.00
82885	PW YCD ABBEY NATION	00279JBJO	01/06/2016	.610000	3,100,000.00	3,100,116.97	4,517.39	116.97
			04/04/2016	.610000	3,100,000.00	100.003773	SUNGARD	0.00
82886	PW YCD ABBEY NATION	00279JBJO	01/06/2016	.610000	3,000,000.00	3,000,113.20	4,371.67	113.20
			04/04/2016	.610000	3,000,000.00	100.003773	SUNGARD	0.00
82887	PW YCD ABBEY NATION	00279JBJO	01/06/2016	.610000	875,000.00	875,033.02	1,275.07	33.02
			04/04/2016	.610000	875,000.00	100.003773	SUNGARD	0.00
82888	PW YCD ABBEY NATION	00279JBJO	01/06/2016	.610000	21,800,000.00	21,800,822.59	31,767.44	822.59
			04/04/2016	.610000	21,800,000.00	100.003773	SUNGARD	0.00
82889	PW YCD ABBEY NATION	00279JBJO	01/06/2016	.610000	5,600,000.00	5,600,211.31	8,160.44	211.31
			04/04/2016	.610000	5,600,000.00	100.003773	SUNGARD	0.00
82890	PW YCD ABBEY NATION	00279JBJO	01/06/2016	.610000	440,000.00	440,016.60	641.18	16.60
			04/04/2016	.610000	440,000.00	100.003773	SUNGARD	0.00
82891	PW YCD ABBEY NATION	00279JBJO	01/06/2016	.610000	2,000,000.00	2,000,075.47	2,914.44	75.47
			04/04/2016	.610000	2,000,000.00	100.003773	SUNGARD	0.00
82892	PW YCD ABBEY NATION	00279JBJO	01/06/2016	.610000	500,000.00	500,018.87	728.61	18.87
			04/04/2016	.610000	500,000.00	100.003773	SUNGARD	0.00
82893	PW YCD ABBEY NATION	00279JBJO	01/06/2016	.610000	3,700,000.00	3,700,139.61	5,391.72	139.61
			04/04/2016	.610000	3,700,000.00	100.003773	SUNGARD	0.00
82894	PW YCD ABBEY NATION	00279JBJO	01/06/2016	.610000	5,900,000.00	5,900,222.63	8,597.61	222.63
			04/04/2016	.610000	5,900,000.00	100.003773	SUNGARD	0.00
82895	PW YCD ABBEY NATION	00279JBJO	01/06/2016	.610000	4,550,000.00	4,550,171.69	6,630.36	171.69
			04/04/2016	.610000	4,550,000.00	100.003773	SUNGARD	0.00
82898	NCD WELLS FARGO BAN	94988EN79	01/08/2016	.830000	25,000,000.00	25,029,070.21	48,416.67	29,070.21
			07/14/2016	.830000	25,000,000.00	100.116281	SUNGARD	0.00
82911	AUHS D YCD BNP PARIB	05572NH58	01/15/2016	1.140000	1,600,000.00	1,604,299.84	3,901.33	4,299.84
			01/13/2017	1.140000	1,600,000.00	100.268740	SUNGARD	0.00
82912	YCD BNP PARIBAS	05572NH41	01/15/2016	.840000	25,000,000.00	25,031,787.06	44,916.67	31,787.06
			07/21/2016	.840000	25,000,000.00	100.127148	SUNGARD	0.00
82915	AUHS D YCD BNP PARIB	05572NH58	01/15/2016	1.140000	110,000.00	110,295.61	268.22	295.61
			01/13/2017	1.140000	110,000.00	100.268740	SUNGARD	0.00
82918	NCD WELLS FARGO BAN	94988EPM4	01/22/2016	.830000	25,000,000.00	25,031,016.41	40,347.22	31,016.41
			07/21/2016	.830000	25,000,000.00	100.124066	SUNGARD	0.00
82920	KFPD YCD BNP PARIBA	05572NJ31	01/25/2016	1.120000	250,000.00	250,658.85	521.11	658.85
			01/25/2017	1.120000	250,000.00	100.263541	SUNGARD	0.00
82921	KFPD YCD BNP PARIBA	05572NJ64	01/27/2016	1.120000	250,000.00	250,663.32	505.56	663.32



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			01/27/2017	1.120000	250,000.00	100.265328	SUNGARD	0.00
82922	YCD SOCIETE GENERAL	83369TU96	01/28/2016	.830000	25,000,000.00	25,032,957.10	36,888.89	32,957.10
			07/28/2016	.830000	25,000,000.00	100.131828	SUNGARD	0.00
82923	YCD ROYAL BANK OF C	78009NZK5	01/28/2016	.850000	25,000,000.00	25,034,025.48	37,777.78	34,025.48
			07/26/2016	.850000	25,000,000.00	100.136102	SUNGARD	0.00
82942	PW YCD BNP PARIBAS	05572NK62	02/10/2016	1.120000	500,000.00	501,389.23	793.33	1,389.23
			02/10/2017	1.120000	500,000.00	100.277845	SUNGARD	0.00
82943	PW YCD BNP PARIBAS	05572NK54	02/10/2016	.840000	500,000.00	500,738.23	595.00	738.23
			08/08/2016	.840000	500,000.00	100.147645	SUNGARD	0.00
82953	YCD SOCIETE GENERAL	83369TZ59	02/24/2016	.760000	25,000,000.00	25,027,433.45	19,527.78	27,433.45
			07/29/2016	.760000	25,000,000.00	100.109734	SUNGARD	0.00
82957	YCD BNP PARIBAS	05572NK88	02/29/2016	.480000	3,001,000.00	3,001,507.29	1,280.43	507.29
			04/29/2016	.480000	3,001,000.00	100.016904	SUNGARD	0.00
82958	YCD BNP PARIBAS	05572NK88	02/29/2016	.480000	2,644,000.00	2,644,446.94	1,128.11	446.94
			04/29/2016	.480000	2,644,000.00	100.016904	SUNGARD	0.00
82959	YCD BNP PARIBAS	05572NK88	02/29/2016	.480000	5,801,000.00	5,801,980.60	2,475.09	980.60
			04/29/2016	.480000	5,801,000.00	100.016904	SUNGARD	0.00
82969	SO NCD UNION BANK O	62478TNX3	03/04/2016	.400000	2,200,000.00	2,200,087.33	684.44	87.33
			04/11/2016	.400000	2,200,000.00	100.003969	SUNGARD	0.00
82970	SO NCD UNION BANK O	62478TNX3	03/04/2016	.400000	1,300,000.00	1,300,051.60	404.44	51.60
			04/11/2016	.400000	1,300,000.00	100.003969	SUNGARD	0.00
82971	SO NCD UNION BANK O	62478TNX3	03/04/2016	.400000	1,200,000.00	1,200,047.63	373.33	47.63
			04/11/2016	.400000	1,200,000.00	100.003969	SUNGARD	0.00
82972	SO NCD UNION BANK O	62478TNX3	03/04/2016	.400000	4,300,000.00	4,300,170.69	1,337.78	170.69
			04/11/2016	.400000	4,300,000.00	100.003969	SUNGARD	0.00
82973	SO NCD UNION BANK O	62478TNX3	03/04/2016	.400000	8,000,000.00	8,000,317.55	2,488.89	317.55
			04/11/2016	.400000	8,000,000.00	100.003969	SUNGARD	0.00
82974	SO NCD UNION BANK O	62478TNX3	03/04/2016	.400000	3,900,000.00	3,900,154.81	1,213.33	154.81
			04/11/2016	.400000	3,900,000.00	100.003969	SUNGARD	0.00
82977	YCD BNP PARIBAS	05572NL20	03/10/2016	.670000	10,000,000.00	10,007,982.96	4,094.44	7,982.96
			07/29/2016	.670000	10,000,000.00	100.079830	SUNGARD	0.00
82980	PW YCD BNP PARIBAS	05572NL38	03/11/2016	.410000	767,000.00	767,032.79	183.44	32.79
			04/11/2016	.410000	767,000.00	100.004276	SUNGARD	0.00
82981	PW YCD BNP PARIBAS	05572NL38	03/11/2016	.410000	900,000.00	900,038.48	215.25	38.48
			04/11/2016	.410000	900,000.00	100.004276	SUNGARD	0.00
82982	CCCSIG YCD ROYAL BA	78009NZZ2	03/15/2016	1.700000	1,305,000.00	1,305,000.00	1,047.63	0.00
			03/09/2018	1.700000	1,305,000.00	100.000000	BOOK	0.00



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82983	CCCSIG YCD TORONTO	89113E5E2	03/16/2016	1.720000	2,025,000.00	2,025,000.00	1,548.00	0.00
			03/14/2018	1.720000	2,025,000.00	100.000000	BOOK	0.00
82988	YCD SVENSKA HANDELS	86958DY89	03/17/2016	.710000	25,000,000.00	25,025,615.40	7,395.83	25,109.91
			08/10/2016	.705000	25,000,505.49	100.102462	SUNGARD	0.00
82998	NCD UNION BANK OF C	62478TPK9	03/23/2016	.550000	15,000,000.00	15,004,592.94	2,062.50	4,592.94
			07/01/2016	.550000	15,000,000.00	100.030620	SUNGARD	0.00
83002	YCD CREDIT SUISSE N	22549VD42	03/29/2016	.910000	25,000,000.00	25,054,889.33	1,895.83	54,889.33
			09/12/2016	.910000	25,000,000.00	100.219557	SUNGARD	0.00
83003	NCD UNION BANK OF C	62478TPP8	03/29/2016	.770000	25,000,000.00	25,041,466.14	1,604.17	41,466.14
			09/23/2016	.770000	25,000,000.00	100.165865	SUNGARD	0.00
	Subtotal			.736193	818,800,000.00	819,548,458.36	1,385,638.35	747,952.87
				.736041	818,800,505.49	100.091409		0.00

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82760	CCCSIG MTN BMO HARR	05574BFW5	10/23/2015	1.000000	2,175,000.00	2,175,000.00	9,727.08	0.00
			04/24/2017	1.000000	2,175,000.00	100.000000	BOOK	0.00
	Subtotal			1.000000	2,175,000.00	2,175,000.00	9,727.08	0.00
				1.000000	2,175,000.00	100.000000		0.00

Inv Type: 75 CORPORATE NOTES

80653	CCCCD CORP WALT DIS	25468PCS3	06/14/2012	1.125000	135,000.00	135,441.45	194.06	692.55
			02/15/2017	1.165961	134,748.90	100.327000	SUNGARD	0.00
80654	CCCCD CORP WALT DIS	25468PCS3	06/14/2012	1.125000	90,000.00	90,294.30	129.38	370.98
			02/15/2017	1.203989	89,923.32	100.327000	SUNGARD	0.00
81054	CCCCD CORP CHEVRON	166764AA8	12/05/2012	1.104000	105,000.00	104,818.35	373.52	0.00
			12/05/2017	1.104000	105,000.00	99.827000	SUNGARD	-181.65
81217	CCCCD CORP BERKSHIR	084670BH0	02/11/2013	1.550000	245,000.00	247,280.95	548.53	2,621.50
			02/09/2018	1.579059	244,659.45	100.931000	SUNGARD	0.00
81413	CCCCD CORP APPLE IN	037833AJ9	05/03/2013	1.000000	175,000.00	175,360.50	719.44	1,006.25
			05/03/2018	1.076001	174,354.25	100.206000	SUNGARD	0.00
81703	CORP TOYOTA MTR CRD	89233P6S0	11/15/2013	1.250000	5,000,000.00	5,008,650.00	30,555.56	64,150.00
			10/05/2017	1.545080	4,944,500.00	100.173000	SUNGARD	0.00
81789	CORP MICROSOFT CORP	594918AV6	01/10/2014	1.625000	6,406,000.00	6,527,778.06	33,253.37	159,317.22
			12/06/2018	1.750063	6,368,460.84	101.901000	SUNGARD	0.00
81813	CORP INTEL STRUCTUR	458140AL4	01/27/2014	1.350000	5,211,000.00	5,253,313.32	20,713.74	73,683.54



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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
			12/15/2017	1.510075	5,179,629.78	100.812000	SUNGARD	0.00
81899	CORP WELLS FARGO &	94974BFG0	04/07/2014	1.500000	5,000,000.00	5,029,350.00	15,625.00	69,450.00
			01/16/2018	1.720116	4,959,900.00	100.587000	SUNGARD	0.00
81991	CCCSIG CORP APPLE I	037833AM2	05/06/2014	1.050000	1,500,000.00	1,505,685.00	6,343.75	6,480.00
			05/05/2017	1.067075	1,499,205.00	100.379000	SUNGARD	0.00
82116	CCCSIG CORP WELLS F	94974BGB0	09/09/2014	1.400000	810,000.00	811,441.80	724.50	2,243.70
			09/08/2017	1.433868	809,198.10	100.178000	SUNGARD	0.00
82197	CCCSIG CORP CHEVRON	166764AL4	11/18/2014	1.345000	350,000.00	352,107.00	1,778.39	2,107.00
			11/15/2017	1.345000	350,000.00	100.602000	SUNGARD	0.00
82258	CORP CHEVRON CORP	166764AA8	12/15/2014	1.104000	10,000,000.00	9,982,700.00	35,573.33	25,190.00
			12/05/2017	1.250044	9,957,510.00	99.827000	SUNGARD	0.00
82290	CCCSIG CORP TOYOTA	89236TCA1	01/12/2015	1.450000	220,000.00	221,119.80	700.03	1,421.20
			01/12/2018	1.496870	219,698.60	100.509000	SUNGARD	0.00
82346	CCCCD CORP MERCK &	58933YAD7	01/23/2015	.700000	1,590,000.00	1,590,302.10	4,111.92	0.00
			05/18/2016	.435141	1,595,533.20	100.019000	SUNGARD	-5,231.10
82348	CCCCD CORP JOHN DEE	24422ERF8	01/23/2015	1.850000	1,560,000.00	1,567,222.80	1,282.67	0.00
			09/15/2016	.616979	1,591,418.40	100.463000	SUNGARD	-24,195.60
82349	CCCCD CORP IBM CORP	459200GX3	01/23/2015	1.950000	1,565,000.00	1,571,776.45	5,849.19	0.00
			07/22/2016	.490189	1,599,038.75	100.433000	SUNGARD	-27,262.30
82351	CCCCD CORP AMERICAN	0258M0DC0	01/23/2015	2.800000	1,525,000.00	1,537,977.75	1,423.33	0.00
			09/19/2016	.840060	1,574,028.75	100.851000	SUNGARD	-36,051.00
82352	CCCCD CORP WELLS FA	94974BFL9	01/23/2015	1.250000	1,590,000.00	1,592,814.30	3,919.80	0.00
			07/20/2016	.787164	1,600,891.50	100.177000	SUNGARD	-8,077.20
82353	CCCCD CORP US BANK	90331HMC4	01/23/2015	1.100000	1,585,000.00	1,588,518.70	2,954.26	0.00
			01/30/2017	.828281	1,593,606.55	100.222000	SUNGARD	-5,087.85
82366	CCCCD CORP WELLS FA	94974BFL9	01/23/2015	1.250000	1,985,000.00	1,988,513.45	4,893.58	0.00
			07/20/2016	.787164	1,998,597.25	100.177000	SUNGARD	-10,083.80
82367	CCCCD CORP IBM CORP	459200GX3	01/23/2015	1.950000	1,960,000.00	1,968,486.80	7,325.50	0.00
			07/22/2016	.490189	2,002,630.00	100.433000	SUNGARD	-34,143.20
82368	CCCCD CORP JOHN DEE	24422ERF8	01/23/2015	1.850000	1,950,000.00	1,959,028.50	1,603.33	0.00
			09/15/2016	.616979	1,989,273.00	100.463000	SUNGARD	-30,244.50
82369	CCCCD CORP MERCK &	58933YAD7	01/23/2015	.700000	1,990,000.00	1,990,378.10	5,146.36	0.00
			05/18/2016	.435141	1,996,925.20	100.019000	SUNGARD	-6,547.10
82370	CCCCD CORP AMERICAN	0258M0DC0	01/23/2015	2.800000	1,905,000.00	1,921,211.55	1,777.99	0.00
			09/19/2016	.840060	1,966,245.75	100.851000	SUNGARD	-45,034.20
82371	CCCCD CORP US BANK	90331HMC4	01/23/2015	1.100000	1,980,000.00	1,984,395.60	3,690.50	0.00
			01/30/2017	.828281	1,990,751.40	100.222000	SUNGARD	-6,355.80



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82375	CCCSIG CORP IBM COR	459200HZ7	02/06/2015	1.125000	1,880,000.00	1,883,402.80	3,231.25	9,136.80
			02/06/2018	1.228864	1,874,266.00	100.181000	SUNGARD	0.00
82376	CCCCD CORP IBM CORP	459200HZ7	02/06/2015	1.125000	160,000.00	160,289.60	275.00	777.60
			02/06/2018	1.228864	159,512.00	100.181000	SUNGARD	0.00
82386	CORP IBM CORP	459200HZ7	02/11/2015	1.125000	5,000,000.00	5,009,050.00	8,593.75	30,950.00
			02/06/2018	1.274939	4,978,100.00	100.181000	SUNGARD	0.00
82404	CCCSIG CORP CHEVRON	166764AV2	03/03/2015	1.365000	1,065,000.00	1,068,791.40	1,171.06	3,791.40
			03/02/2018	1.365000	1,065,000.00	100.356000	SUNGARD	0.00
82416	CCCSIG CORP EXXON M	30231GAL6	03/06/2015	1.305000	1,565,000.00	1,572,026.85	1,418.29	7,026.85
			03/06/2018	1.305000	1,565,000.00	100.449000	SUNGARD	0.00
82417	CCCCD CORP EXXON MO	30231GAL6	03/06/2015	1.305000	125,000.00	125,561.25	113.28	561.25
			03/06/2018	1.305000	125,000.00	100.449000	SUNGARD	0.00
82418	CORP CHEVRON CORP	166764AV2	03/09/2015	1.365000	5,000,000.00	5,017,800.00	5,497.92	18,710.47
			03/02/2018	1.372881	4,999,089.53	100.356000	SUNGARD	0.00
82420	CCCCD CORP AMERICAN	02665WAT8	03/13/2015	1.500000	130,000.00	130,703.30	97.50	877.50
			03/13/2018	1.545883	129,825.80	100.541000	SUNGARD	0.00
82513	CCCCD CORP GENERAL	36962G4D3	04/15/2015	6.000000	100,000.00	115,288.00	900.00	0.00
			08/07/2019	1.743001	117,603.00	115.288000	SUNGARD	-2,315.00
82554	CORP APPLE INC	037833AJ9	05/12/2015	1.000000	10,000,000.00	10,020,600.00	41,111.11	95,500.00
			05/03/2018	1.257267	9,925,100.00	100.206000	SUNGARD	0.00
82560	CCCSIG CORP APPLE I	037833BB5	05/13/2015	.900000	565,000.00	565,875.75	1,949.25	1,265.60
			05/12/2017	.934955	564,610.15	100.155000	SUNGARD	0.00
82574	CCCSIG CORP BK OF N	06406HDB2	05/29/2015	1.600000	1,600,000.00	1,612,048.00	9,173.33	12,192.00
			05/22/2018	1.603145	1,599,856.00	100.753000	SUNGARD	0.00
82575	CCCCD CORP BK OF NE	06406HDB2	05/29/2015	1.600000	125,000.00	125,941.25	716.67	952.50
			05/22/2018	1.603145	124,988.75	100.753000	SUNGARD	0.00
82581	CORP JP MORGAN CHAS	46625HJL5	06/02/2015	1.625000	5,000,000.00	5,010,250.00	30,694.44	15,000.00
			05/15/2018	1.658000	4,995,250.00	100.205000	SUNGARD	0.00
82586	CCCSIG CORP CISCO S	17275RAU6	06/17/2015	1.650000	1,725,000.00	1,749,305.25	8,380.63	24,598.50
			06/15/2018	1.655855	1,724,706.75	101.409000	SUNGARD	0.00
82587	CCCCD CORP CISCO SY	17275RAU6	06/17/2015	1.650000	130,000.00	131,831.70	631.58	1,853.80
			06/15/2018	1.655855	129,977.90	101.409000	SUNGARD	0.00
82598	CCCSIG CORP WELLS F	94974BGB0	07/07/2015	1.400000	1,100,000.00	1,101,958.00	983.89	0.00
			09/08/2017	1.252137	1,103,465.00	100.178000	SUNGARD	-1,507.00
82620	CCCSIG CORP TOYOTA	89236TCP8	07/13/2015	1.550000	410,000.00	413,653.10	1,376.92	4,001.60
			07/13/2018	1.579121	409,651.50	100.891000	SUNGARD	0.00
82621	CORP TOYOTA MOTOR C	89236TCP8	07/16/2015	1.550000	5,000,000.00	5,044,550.00	16,791.67	47,050.00



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			07/13/2018	1.567156	4,997,500.00	100.891000	SUNGARD	0.00
82634	CCCCD CORP PEPSICO	713448CW6	07/17/2015	1.125000	100,000.00	100,414.00	231.25	446.00
			07/17/2017	1.139621	99,968.00	100.414000	SUNGARD	0.00
82658	CCCSIG CORP 3M COMP	88579YAP6	08/07/2015	1.375000	1,340,000.00	1,355,879.00	2,763.75	18,264.20
			08/07/2018	1.435833	1,337,614.80	101.185000	SUNGARD	0.00
82693	CORP JP MORGAN CHAS	46623EKD0	09/15/2015	1.700000	5,000,000.00	5,027,000.00	7,083.33	35,300.00
			03/01/2018	1.769114	4,991,700.00	100.540000	SUNGARD	0.00
82712	CCCCD CORP PFIZER I	717081DD2	09/29/2015	.900000	1,550,000.00	1,550,542.50	2,945.00	0.00
			01/15/2017	.739645	1,553,193.00	100.035000	SUNGARD	-2,650.50
82713	CCCCD CORP PFIZER I	717081DL4	09/29/2015	2.100000	1,960,000.00	2,018,427.60	15,549.33	34,358.80
			05/15/2019	1.748923	1,984,068.80	102.981000	SUNGARD	0.00
82714	CCCCD CORP GOLDMAN	38147MAA3	09/29/2015	2.900000	1,510,000.00	1,545,258.50	8,758.00	0.00
			07/19/2018	1.927831	1,549,879.10	102.335000	SUNGARD	-4,620.60
82715	CCCCD CORP GOLDMAN	38147MAA3	09/29/2015	2.900000	1,930,000.00	1,975,065.50	11,194.00	0.00
			07/19/2018	1.927831	1,980,971.30	102.335000	SUNGARD	-5,905.80
82716	CCCCD CORP MICROSOFT	594918AC8	09/29/2015	4.200000	1,400,000.00	1,536,710.00	19,600.00	7,420.00
			06/01/2019	1.599996	1,529,290.00	109.765000	SUNGARD	0.00
82717	CCCCD CORP US BANCO	91159HHH6	09/29/2015	2.200000	1,950,000.00	1,986,504.00	18,590.00	3,568.50
			04/25/2019	1.710407	1,982,935.50	101.872000	SUNGARD	0.00
82718	CCCCD CORP CISCO SY	17275RAE2	09/29/2015	4.950000	1,795,000.00	1,986,293.15	11,353.38	3,105.35
			02/15/2019	1.739996	1,983,187.80	110.657000	SUNGARD	0.00
82719	CCCCD CORP BB&T CAL	05531FAQ6	09/29/2015	2.250000	1,960,000.00	1,993,339.60	7,350.00	13,014.40
			02/01/2019	1.927457	1,980,325.20	101.701000	SUNGARD	0.00
82779	CCCSIG CORP MICROSO	594918BF0	11/03/2015	1.300000	1,590,000.00	1,588,410.00	8,497.67	0.00
			11/03/2018	1.334116	1,588,410.00	99.900000	BOOK	0.00
82908	CCCCD CORP CITIGROU	172967JE2	01/13/2016	1.850000	1,490,000.00	1,493,367.40	9,724.32	4,574.30
			11/24/2017	1.893961	1,492,545.00	100.226000	SUNGARD	0.00
82910	CCCCD CORP BANK OF	060505DP6	01/13/2016	5.750000	1,390,000.00	1,477,041.80	26,641.66	0.00
			12/01/2017	2.061870	1,493,510.98	106.262000	SUNGARD	-7,144.60
82917	CCCCD CORP HSBC USA	40428HPU0	01/21/2016	2.000000	1,945,000.00	1,951,068.40	5,835.00	3,481.55
			08/07/2018	1.946012	1,947,586.85	100.312000	SUNGARD	0.00
82924	KFPD CORP AUST & NZ	05253JAH4	01/29/2016	1.500000	250,000.00	250,360.00	781.25	497.50
			01/16/2018	1.528436	249,997.92	100.144000	SUNGARD	0.00
82925	KFPD CORP HSBC	40428HPH9	01/25/2016	1.625000	250,000.00	249,565.00	846.35	190.00
			01/16/2018	1.754255	249,476.56	99.826000	SUNGARD	0.00
82940	CORP IBM CORP	459200HZ7	02/08/2016	1.125000	5,000,000.00	5,009,050.00	8,593.75	13,100.00
			02/06/2018	1.166196	4,996,262.50	100.181000	SUNGARD	0.00



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82950	CCCSIG CORP TOYOTA	89236TCU7	02/19/2016	1.700000	870,000.00	878,117.10	1,725.50	8,221.50
			02/19/2019	1.704120	869,895.60	100.933000	SUNGARD	0.00
82960	CCCSIG CORP CISCO S	17275RBA9	02/29/2016	1.400000	940,000.00	947,914.80	1,169.78	7,914.80
			02/28/2018	1.400000	940,000.00	100.842000	SUNGARD	0.00
82962	CCCSIG CORP JOHNSON	478160BR4	03/01/2016	1.125000	720,000.00	719,913.60	675.00	0.00
			03/01/2019	1.129079	719,913.60	99.988000	BOOK	0.00
82975	CORP WELLS FARGO &	949746RS2	03/07/2016	2.500000	5,000,000.00	4,989,750.00	9,375.00	0.00
			03/04/2021	2.543964	4,990,791.67	99.795000	BOOK	0.00
82984	CCCSIG CORP BERKSHI	084664CG4	03/15/2016	1.700000	330,000.00	334,580.40	249.33	4,831.20
			03/15/2019	1.726104	329,749.20	101.388000	SUNGARD	0.00
82985	CORP EXXON MOBIL CO	30231GAP7	03/15/2016	1.708000	3,500,000.00	3,546,165.00	4,649.56	46,165.00
			03/01/2019	1.708000	3,501,992.67	101.319000	SUNGARD	0.00
Subtotal				1.640603	140,882,000.00	142,075,630.23	508,500.78	887,432.91
				1.412982	141,467,496.42	100.847255		-262,638.80

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	1,527.78	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	10,555.89	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	9,511.10	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	15,075.67	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	36,670.44	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	.832100	1,340,000.00	1,340,000.00	1,145.99	0.00
			08/24/2017	.832100	1,340,000.00	100.000000	BOOK	0.00
Subtotal				.907591	3,515,000.00	3,515,000.00	3,682.31	0.00
				.907591	3,515,000.00	100.000000		0.00



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Inv Type: 99 MONEY MARKET ACCOUNTS								
81524	AUHSB MM DREYFUS TA	26202K205	06/27/2013	.000000	537,226.12	537,226.12	0.00	0.00
			04/01/2016	.000000	537,226.12	100.000000	BOOK	0.00
81525	AUHSB MM DREYFUS TA	26202K205	06/27/2013	.000000	28,092.20	28,092.20	0.00	0.00
			04/01/2016	.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
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	37.69	0.00
			05/24/2017	.600000	3,335.77	100.000000	BOOK	0.00
			Subtotal	.600000	3,335.77	3,335.77	37.69	0.00
				.600000	3,335.77	100.000000		0.00
Grand Total			Count 415	.857579	2,703,030,796.23	2,707,085,155.22	5,283,502.98	5,051,211.00
				.825117	2,701,750,532.54	100.149993		-1,212,174.14



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Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
U.S. TREASURIES	33,425.00	33,553.79	33,711.45	100.47 %	167.46	1.03 %
U.S. AGENCIES	649,850.00	651,056.00	652,687.91	100.25 %	1,689.01	0.99 %
MUNICIPALS	3,645.00	3,777.16	3,777.16	100.00 %	0.00	1.19 %
COMMERCIAL PAPER	1,021,430.00	1,018,109.64	1,020,277.94	100.21 %	581.87	0.69 %
NCD/YCD	833,090.00	833,087.29	833,835.24	100.09 %	747.95	0.74 %
CORPORATE NOTES	140,882.00	141,467.50	142,075.63	100.43 %	624.79	1.41 %
MBS/ABS	5,140.14	5,149.02	5,149.02	100.00 %	0.00	1.18 %
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 %
SUPRANATIONAL	15,000.00	14,981.49	15,002.15	100.14 %	27.95	1.19 %
Totals(000's)	2,703,030.80	2,701,750.53	2,707,085.16	100.20 %	3,839.04	0.83 %

Asset Allocation



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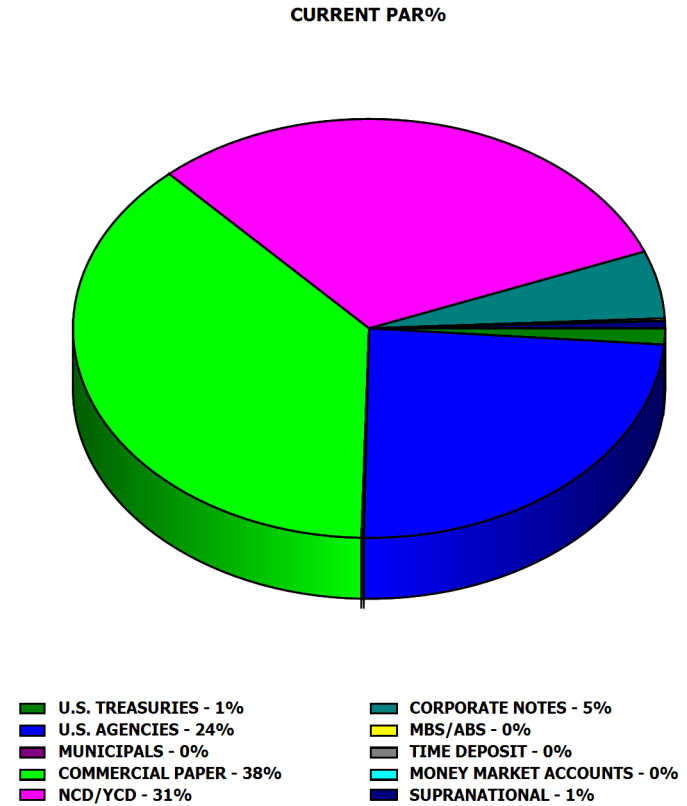
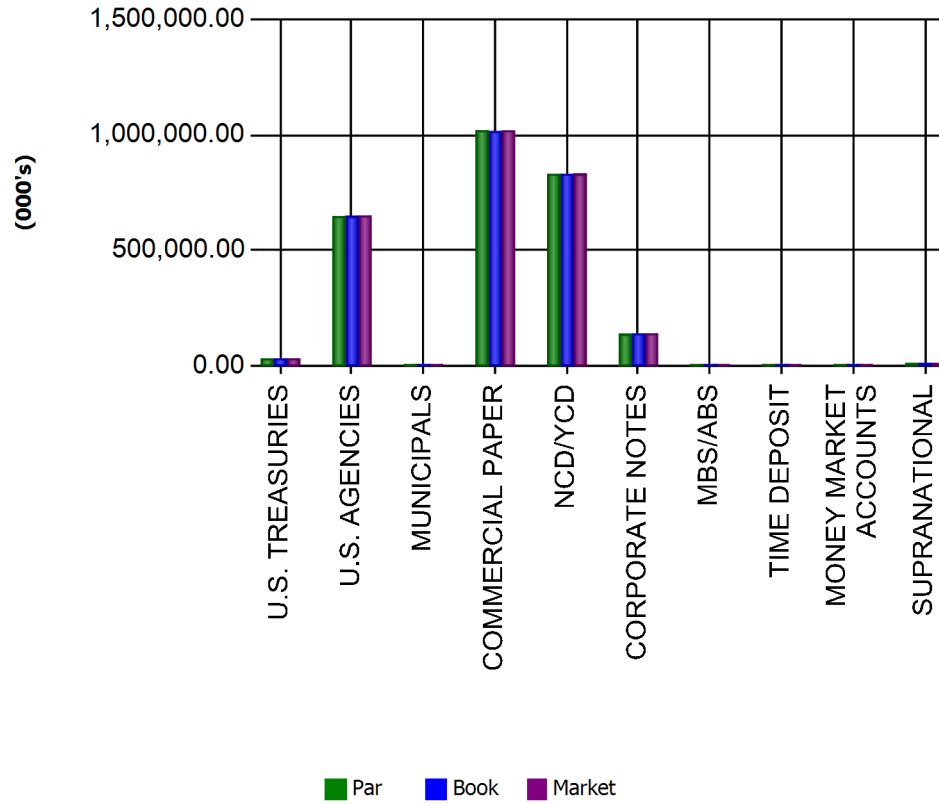
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Reporting Currency: Local

Contra Costa County



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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 MARCH 31, 2016**

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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	949,248.16	949,458.00
ANTIOCH UNIFIED SCHOOL DISTRICT	75-07-005	826,744.89	826,927.65
BRENTWOOD UNION SCHOOL DISTRICT	75-07-013	8,143,652.16	8,145,452.40
BYRON UNION SCHOOL DISTRICT	75-07-017	165,624.55	165,661.16
CANYON ELEMENTARY SCHOOL DISTRICT	75-07-018	192,552.10	192,594.67
CENTRAL CONTRA COSTA SANITARY DISTRICT	70-07-001	31,500,000.00	31,506,963.39
CONTRA COSTA COMMUNITY COLLEGE	75-07-001	616,144.97	616,281.18
CONTRA COSTA COUNTY	99-07-000	65,000,000.00	65,014,368.90
CONTRA COSTA COUNTY OFFICE OF EDUCATION	75-07-007	1,282,834.17	1,283,117.75
CONTRA COSTA COUNTY SCHOOL INSURANCE GROUP	35-07-001	2,233,216.45	2,233,710.12
CROCKETT COMMUNITY SERVICES DISTRICT	16-07-004	2,493,530.96	2,494,082.18
DELTA DIABLO SANITATION DISTRICT	70-07-003	72,637.29	72,653.35
EAST CONTRA COSTA REG FEE & FINANCING AUTH	40-07-006	1,009,980.79	1,010,204.06
JOHN SWETT UNIFIED SCHOOL DISTRICT	75-07-020	0.00	0.00
KENSINGTON FIRE PROTECTION DISTRICT	17-07-011	1,279,918.14	1,280,201.08
KENSINGTON POLICE PROTECTION & COMMUNITY SERVICES DISTRICT	16-07-003	1,212,873.80	1,213,141.92
LAFAYETTE SCHOOL DISTRICT	75-07-012	4,998,858.87	4,999,963.92
MARTINEZ UNIFIED SCHOOL DISTRICT	75-07-011	3,823,110.55	3,823,955.69
MORAGA ORINDA FIRE DISTRICT	17-07-003	15,078.23	15,081.56
MT DIABLO UNIFIED SCHOOL DISTRICT	75-07-008	5,218,057.21	5,219,210.71
MT VIEW SANITARY DISTRICT	70-07-008	8,958,370.68	8,960,351.02
OAKLEY UNION SCHOOL DISTRICT	75-07-009	247,381.23	247,435.92
ORINDA UNION SCHOOL DISTRICT	75-07-015	7,412,000.35	7,413,638.85
PITTSBURG UNIFIED SCHOOL DISTRICT	75-07-002	32,487,918.44	32,495,100.22
RECLAMATION DISTRICT 800	60-07-003	5,312,252.74	5,313,427.07
REDEVELOPMENT AGENCY	65-07-015	6,989.11	6,990.66
RODEO -HERCULES FIRE PROTECTION DISTRICT	17-07-001	105,910.98	105,934.39
SAN RAMON VALLEY UNIFIED SCHOOL DISTRICT	75-07-004	239,701.57	239,754.56
WALNUT CREEK SCHOOL DISTRICT	75-07-003	0.00	0.00
WEST CONTRA COSTA UNIFIED SCHOOL DISTRICT	75-07-014	8,436,000.00	8,437,864.86
	TOTAL	<u>194,240,588.39</u>	<u>194,283,527.21</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 (Q1 Y2016)

01/01/2016 - 03/31/2016

Dated: 04/05/2016

Locked Down

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Dated: 04/05/2016

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01/01/2016 - 03/31/2016

WC-Contra Costa County (19529)

Dated: 04/05/2016

Book Value + Accrued	44,495,161.05
Net Unrealized Gain/Loss	17,817.64
Market Value + Accrued	44,512,978.68

<i>Risk Metric</i>	<i>Value</i>
Cash	1,202.50
MMFund	1,678,975.85
Fixed Income	42,832,800.33
Duration	0.521
Convexity	0.005
WAL	0.731
Years to Final Maturity	0.904
Years to Effective Maturity	0.722
Yield	0.726
Book Yield	0.744
Avg Credit Rating	AA+/Aa1/AA+

<i>Issuer Concentration</i>	<i>% of Base Market Value + Accrued</i>
Wells Fargo Funds Trust	3.772%
International Bank for Reconstruction & Development	7.539%
Inter-American Development Bank	3.606%
Government of the United States	16.050%
Federal National Mortgage Association Fannie Mae	2.268%
Federal Home Loan Mortgage Corp	5.056%
Federal Home Loan Banks Office of Finance	12.400%
Other	49.309%

Asset Class	Percentage
Fixed Income	96.225%
Money Market Funds	3.772%
Cash	0.003%

Asset Class	Percentage
CORP	26.77%
AGCY BOND	22.259%
US GOV	14.639%
ABS	11.354%
SOVEREIGN GOV	11.145%
MUNI	7.815%
MMFUND	3.772%
Other	2.247%

Asset Type	Percentage
Government	25.784%
Agency	23.381%
Financial	13.563%
Industrial	11.476%
Asset Backed	11.354%
Municipal	7.815%
Cash	3.775%
Other	2.853%

Chart calculated by: Base Market Value + Accrued

Risk Summary

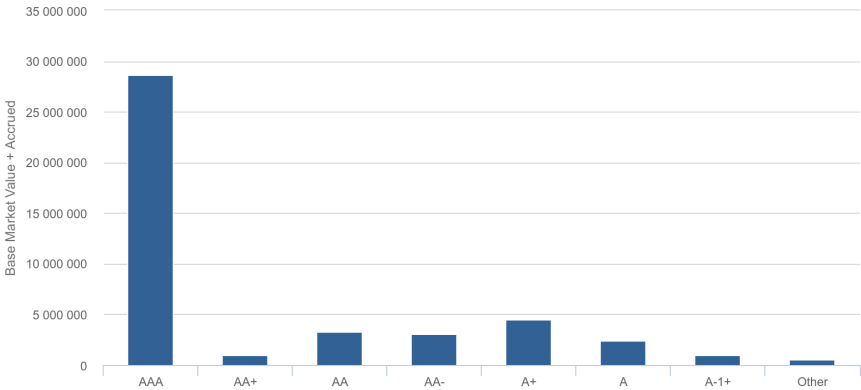
01/01/2016 - 03/31/2016

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WC-Contra Costa County (19529)

Dated: 04/05/2016

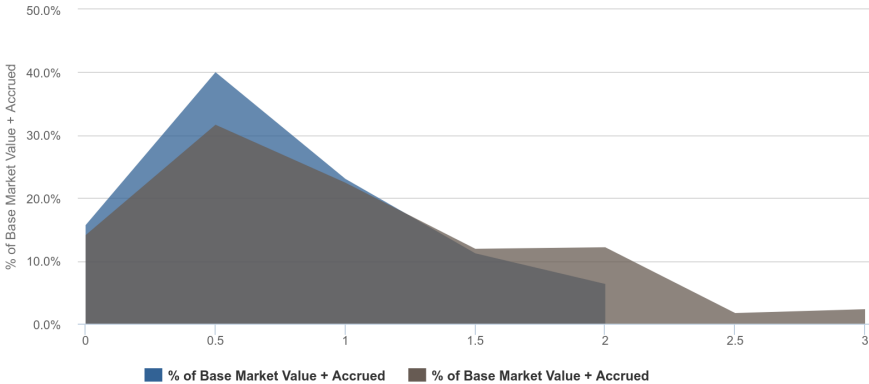
Credit Rating



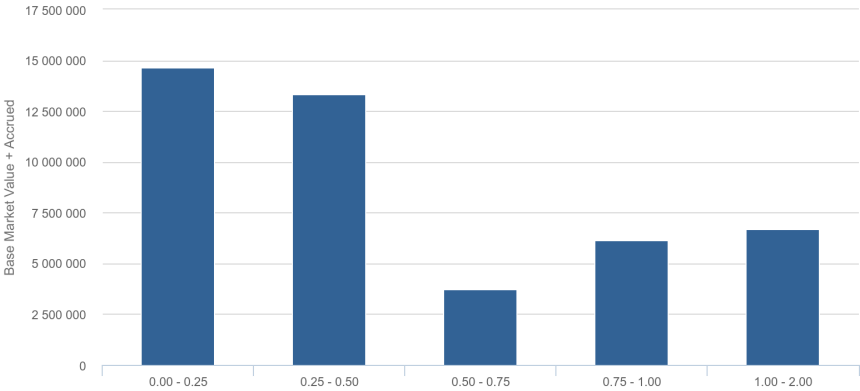
Credit Duration Heat Map

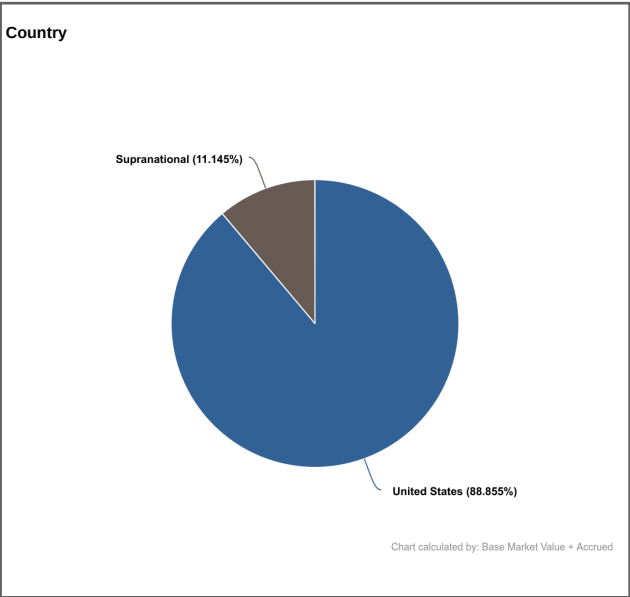
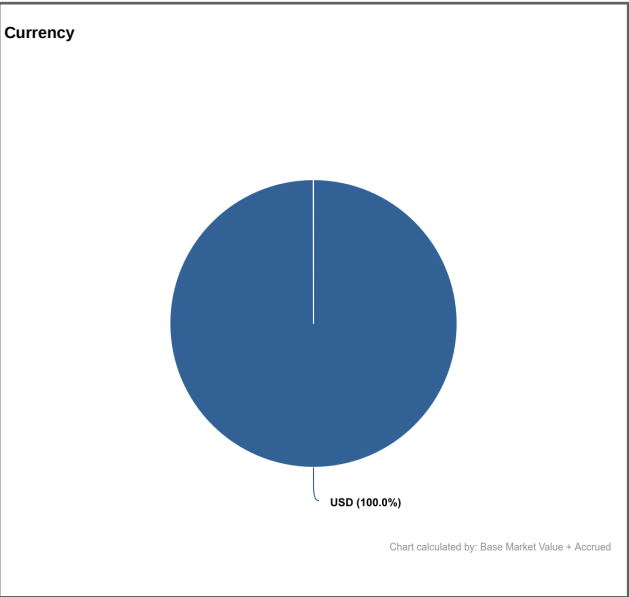
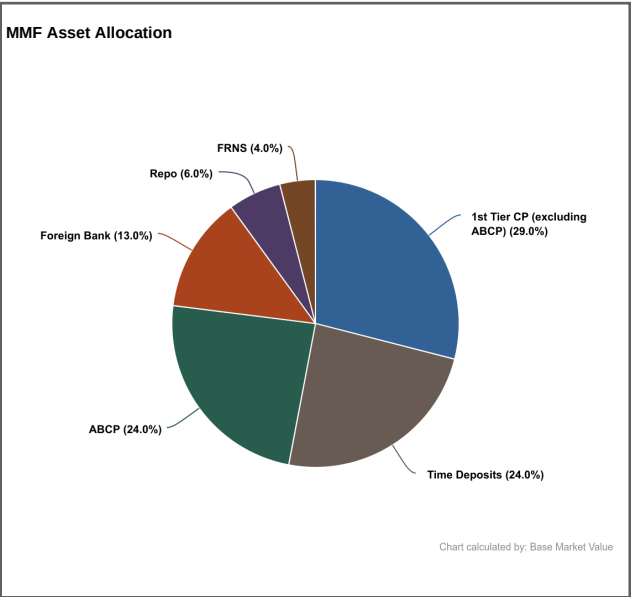
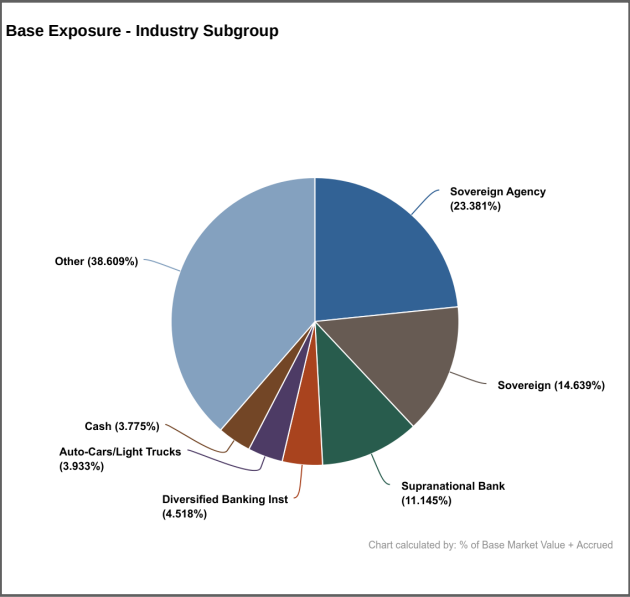
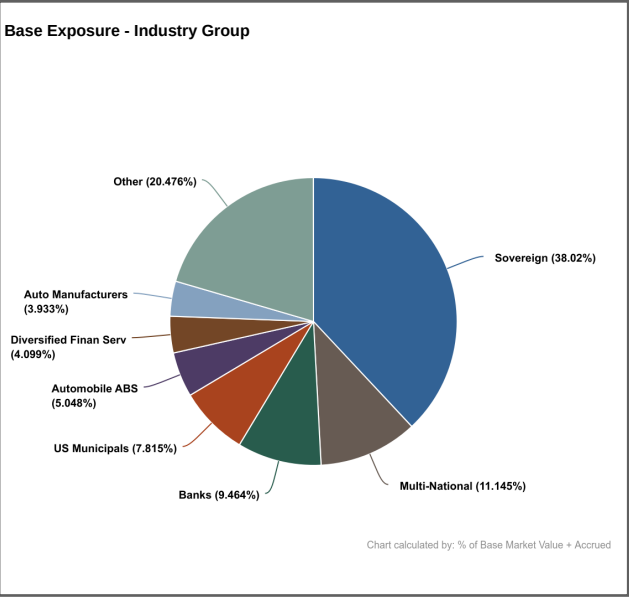
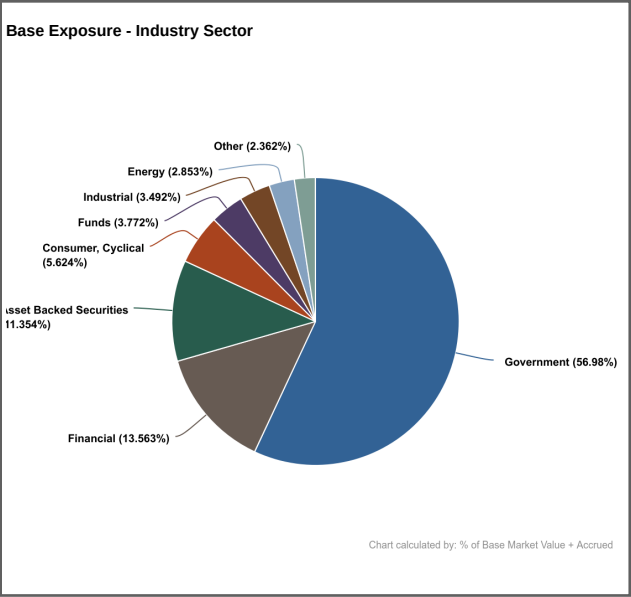
Rating	0 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5 - 7	7 - 10	10 - 15	15 - 30
AAA	55.099%	11.580%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
AA	13.177%	3.477%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
A	16.668%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
BBB	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
BB	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
B	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
CCC	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
CC	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
C	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
NA	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%

Time To Maturity



Duration





Performance Summary Gross of Fees

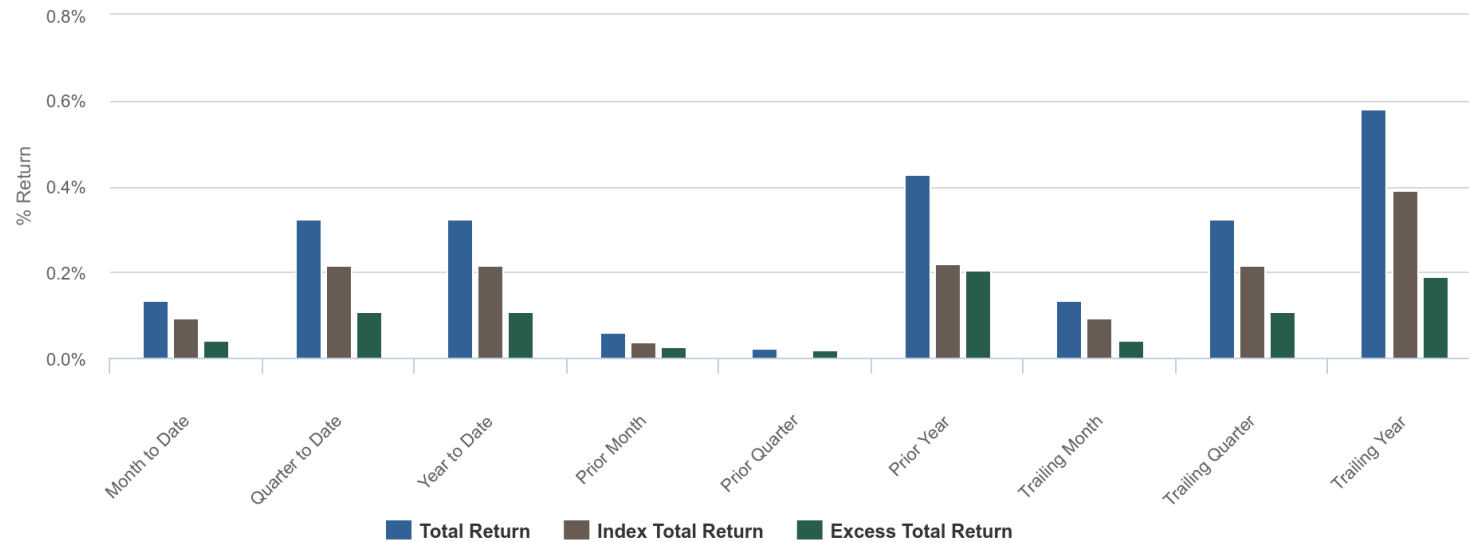
WC-Contra Costa County (19529)

Base Currency: USD As of 03/31/2016

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Dated: 04/05/2016

Performance Summary



Period	Period Begin	Period End	Total Return	Index Total Return	Excess Total Return
Month to Date	03/01/2016	03/31/2016	0.132%	0.092%	0.040%
Quarter to Date	01/01/2016	03/31/2016	0.324%	0.215%	0.109%
Year to Date	01/01/2016	03/31/2016	0.324%	0.215%	0.109%
Prior Month	02/01/2016	02/29/2016	0.061%	0.036%	0.025%
Prior Quarter	10/01/2015	12/31/2015	0.021%	0.003%	0.018%
Prior Year	01/01/2015	12/31/2015	0.427%	0.221%	0.206%
Trailing Month	03/01/2016	03/31/2016	0.132%	0.092%	0.040%
Trailing Quarter	01/01/2016	03/31/2016	0.324%	0.215%	0.109%
Trailing Year	04/01/2015	03/31/2016	0.579%	0.389%	0.189%

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 03/31/2016

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Dated: 04/05/2016

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, Gross Up Method, No Tax Adjustment
04/01/2001	01/31/2011	Income Return	Gross of Fees	No Tax Adjustment
04/01/2001	01/31/2011	Price Return	Gross of Fees	No Tax Adjustment
04/01/2001	01/31/2011	Book Return	Net of Fees, Gross of Fees	Gross Down Method, Gross Up Method, No Tax Adjustment

Reported Index Return is always Total Return.

Performance Summary Net of Fees

WC-Contra Costa County (19529)

Base Currency: USD As of 03/31/2016

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Dated: 04/05/2016

Performance Summary



Period	Period Begin	Period End	Total Return	Index Total Return	Excess Total Return
Month to Date	03/01/2016	03/31/2016	0.123%	0.092%	0.030%
Quarter to Date	01/01/2016	03/31/2016	0.296%	0.215%	0.080%
Year to Date	01/01/2016	03/31/2016	0.296%	0.215%	0.080%
Prior Month	02/01/2016	02/29/2016	0.051%	0.036%	0.015%
Prior Quarter	10/01/2015	12/31/2015	-0.007%	0.003%	-0.010%
Prior Year	01/01/2015	12/31/2015	0.313%	0.221%	0.092%
Trailing Month	03/01/2016	03/31/2016	0.123%	0.092%	0.030%
Trailing Quarter	01/01/2016	03/31/2016	0.296%	0.215%	0.080%
Trailing Year	04/01/2015	03/31/2016	0.465%	0.389%	0.075%

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 03/31/2016

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Dated: 04/05/2016

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, Gross Up Method, No Tax Adjustment
04/01/2001	01/31/2011	Income Return	Gross of Fees	No Tax Adjustment
04/01/2001	01/31/2011	Price Return	Gross of Fees	No Tax Adjustment
04/01/2001	01/31/2011	Book Return	Net of Fees, Gross of Fees	Gross Down Method, Gross Up Method, No Tax Adjustment

Reported Index Return is always Total Return.

GAAP Financials

01/01/2016 - 03/31/2016

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WC-Contra Costa County (19529)

Dated: 04/05/2016

Balance Sheet		
WC-Contra Costa County		
As of:	12/31/2015	03/31/2016
Book Value	44,321,585.83	44,393,589.63
Accrued Balance	112,601.55	101,571.42
Book Value + Accrued	44,434,187.38	44,495,161.05
Net Unrealized Gain/Loss	-52,374.67	17,817.64
Market Value + Accrued	44,381,812.71	44,512,978.68

Income Statement		
WC-Contra Costa County		
	Begin Date	01/01/2016
	End Date	03/31/2016
Net Amortization/Accretion Income		-38,408.28
Interest Income	111,988.26	
Dividend Income	0.00	
Misc Income	0.00	
Income Subtotal		111,988.26
Net Realized Gain/Loss	0.00	
Impairment Loss	0.00	
Net Gain/Loss		0.00
Expense	-12,606.32	
Net Income		60,973.67
Transfers In/Out		0.00
Change in Unrealized Gain/Loss		70,192.30

Statement of Cash Flows		
WC-Contra Costa County		
	Begin Date	01/01/2016
	End Date	03/31/2016
Net Income		60,973.67
Amortization/Accretion on MS	38,700.78	
Change in Accrued on MS	62,973.88	
Net Gain/Loss on MS	-0.00	
Change in Unrealized G/L on CE	27.84	
Subtotal		101,702.49
Purchases of MS	-14,011,474.47	
Purchased Accrued of MS	-62,010.42	
Sales of MS	1,471,951.70	
Sold Accrued of MS	10,066.67	
Maturities of MS	13,209,000.00	
Net Purchases/Sales		617,533.48
Transfers of Cash & CE		0.00
Total Change in Cash & CE		780,209.64
Beginning Cash & CE		1,399,644.05
Ending Cash & CE		2,179,853.69

Income Detail

WC-Contra Costa County (19529)

Base Currency: USD 01/01/2016 - 03/31/2016

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Dated: 04/05/2016

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	1.073	09/20/2017	09/20/2017	0.00	0.00	0.00	1,297.52	0.00	1,297.52	09/24/2015
02665WAY7	250,000.00	AMERICAN HONDA FINANCE CORP	1.073	09/20/2017	09/20/2017	0.00	0.00	-7.46	570.88	0.00	563.42	01/12/2016
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	1.088	02/14/2017	02/14/2017	0.00	0.00	0.00	691.67	0.00	691.67	02/14/2014
06050TLU4	0.00	BANK OF AMERICA NA	1.088	02/14/2017	02/14/2017	0.00	0.00	0.00	519.75	0.00	519.75	02/14/2014
06050TMB5	250,000.00	BANK OF AMERICA NA	1.086	06/05/2017	06/05/2017	0.00	0.00	0.00	601.88	0.00	601.88	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	-3,079.87	4,312.50	0.00	1,232.63	01/21/2015
05531FAG8	0.00	BB&T CORP	3.20	03/15/2016	03/15/2016	0.00	0.00	-2,375.70	3,000.00	0.00	624.31	04/06/2015
084664CD1	750,000.00	BERKSHIRE HATHAWAY FINANCE CORP	0.921	01/12/2018	01/12/2018	0.00	0.00	0.00	1,677.38	0.00	1,677.38	01/15/2015
09247XAC5	500,000.00	BLACKROCK INC	6.25	09/15/2017	09/15/2017	0.00	0.00	-3,046.66	3,906.25	0.00	859.59	02/16/2016
05581RAC0	600,000.00	BMWLT-161-A2B	0.932	01/22/2018	05/02/2017	0.00	0.00	0.00	681.98	0.00	681.98	02/17/2016
097023BC8	750,000.00	BOEING CO	3.75	11/20/2016	11/20/2016	0.00	0.00	-5,363.38	7,031.25	0.00	1,667.87	01/26/2015
07330NAH8	700,000.00	BRANCH BANKING AND TRUST CO	1.00	04/03/2017	04/03/2017	0.00	0.00	216.74	738.89	0.00	955.63	02/23/2016
CCYUSD	-1.97	Cash	0.00	03/31/2016	03/31/2016	0.00	0.00	0.00	0.00	-12,606.32	-12,606.32	---
14912L4X6	775,000.00	CATERPILLAR FINANCIAL SERVICES CORP	2.05	08/01/2016	08/01/2016	0.00	0.00	-2,697.91	3,971.88	0.00	1,273.96	11/04/2014
17305EFE0	750,000.00	CCCIT-13A6-A6	1.32	09/07/2018	09/07/2016	0.00	0.00	-588.16	2,117.50	0.00	1,529.34	01/14/2016
161571GJ7	775,000.00	CHAIT 2014-A1 A1	1.15	01/15/2019	01/14/2017	0.00	0.00	-249.97	2,228.13	0.00	1,978.16	08/07/2015
166764AL4	700,000.00	CHEVRON CORP	1.345	11/15/2017	11/15/2017	0.00	0.00	191.59	1,621.47	0.00	1,813.06	01/29/2016
17275RAY8	750,000.00	CISCO SYSTEMS INC	0.944	06/15/2018	06/15/2018	0.00	0.00	0.00	1,601.53	0.00	1,601.53	06/17/2015
191216BR0	300,000.00	COCA-COLA CO	0.875	10/27/2017	10/27/2017	0.00	0.00	16.43	656.25	0.00	672.68	10/27/2015
30231GAS1	560,000.00	EXXON MOBIL CORP	1.232	02/28/2018	02/28/2018	0.00	0.00	0.00	555.59	0.00	555.59	03/03/2016
3133EFBT3	1,000,000.00	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.42	09/01/2016	09/01/2016	0.00	0.00	49.73	1,050.00	0.00	1,099.73	09/01/2015
3133EDQW5	0.00	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.29	01/21/2016	01/21/2016	0.00	0.00	49.07	161.11	0.00	210.18	08/01/2014
3130A4KE1	500,000.00	FEDERAL HOME LOAN BANKS	0.33	04/01/2016	04/01/2016	0.00	0.00	19.10	412.50	0.00	431.60	04/01/2015
3130A3J70	1,000,000.00	FEDERAL HOME LOAN BANKS	0.625	11/23/2016	11/23/2016	0.00	0.00	-349.24	1,562.50	0.00	1,213.26	05/18/2015
3130A2T97	1,000,000.00	FEDERAL HOME LOAN BANKS	0.50	09/28/2016	09/28/2016	0.00	0.00	-281.60	1,250.00	0.00	968.40	10/15/2015
3130A2T97	500,000.00	FEDERAL HOME LOAN BANKS	0.50	09/28/2016	09/28/2016	0.00	0.00	-103.75	625.00	0.00	521.25	09/30/2015
313384SS9	0.00	FEDERAL HOME LOAN BANKS	0.00	02/05/2016	02/05/2016	0.00	0.00	243.06	0.00	0.00	243.06	02/06/2015
313384ZK8	500,000.00	FEDERAL HOME LOAN BANKS	0.00	07/15/2016	07/15/2016	0.00	0.00	770.97	0.00	0.00	770.97	12/23/2015
3130A3XU3	0.00	FEDERAL HOME LOAN BANKS	0.25	01/22/2016	01/22/2016	0.00	0.00	7.58	145.84	0.00	153.42	01/27/2015
313379FW4	1,000,000.00	FEDERAL HOME LOAN BANKS	1.00	06/09/2017	06/09/2017	0.00	0.00	-7.03	0.00	0.00	-7.03	03/31/2016
313373SZ6	1,000,000.00	FEDERAL HOME LOAN BANKS	2.125	06/10/2016	06/10/2016	0.00	0.00	-4,018.14	5,312.50	0.00	1,294.36	07/16/2014
3136FPET0	0.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2.00	03/10/2016	03/10/2016	0.00	0.00	-3,146.40	3,833.33	0.00	686.93	03/26/2015
3135G0JA2	1,000,000.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.125	04/27/2017	04/27/2017	0.00	0.00	-150.07	531.25	0.00	381.18	03/14/2016
3137EADF3	1,000,000.00	FREDDIE MAC	1.25	05/12/2017	05/12/2017	0.00	0.00	-341.33	972.22	0.00	630.89	03/03/2016
3137EACW7	235,000.00	FREDDIE MAC	2.00	08/25/2016	08/25/2016	0.00	0.00	-681.96	1,175.00	0.00	493.04	12/15/2015
3137EADT3	1,000,000.00	FREDDIE MAC	0.875	02/22/2017	02/22/2017	0.00	0.00	-47.84	243.06	0.00	195.22	03/21/2016
31679KAB6	0.00	FTAT-142-A2A	0.45	04/17/2017	02/16/2016	0.00	-0.00	0.71	29.32	0.00	30.03	06/11/2014
31680GAB2	500,000.00	FTAT-151-A2A	1.02	05/15/2018	10/18/2016	0.00	0.00	2.35	1,275.00	0.00	1,277.35	11/05/2015
36962G6Q2	0.00	GENERAL ELECTRIC CAPITAL CORP	0.918	01/08/2016	01/08/2016	0.00	0.00	-32.11	133.88	0.00	101.76	09/23/2013
41284AAB4	29,979.48	HARLY-141-A2A	0.49	04/15/2018	05/06/2016	0.00	0.00	0.60	58.03	0.00	58.64	04/16/2014
41284BAB2	247,941.38	HARLY-151-A2A	0.80	01/15/2019	09/11/2016	0.00	-0.00	0.52	565.06	0.00	565.58	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	1.004	09/15/2017	09/15/2017	0.00	0.00	0.00	1,715.29	0.00	1,715.29	09/15/2015
43814KAB7	159,462.77	HONDO-151-A2	0.70	06/15/2017	06/12/2016	0.00	0.01	3.30	358.82	0.00	362.13	01/28/2015
4581X0BV9	0.00	INTER-AMERICAN DEVELOPMENT BANK	1.125	03/15/2017	03/15/2017	0.00	0.00	-88.64	343.75	0.00	255.11	03/04/2016

Income Detail

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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
4581X0BV9	0.00	INTER-AMERICAN DEVELOPMENT BANK	1.125	03/15/2017	03/15/2017	0.00	0.00	-183.08	637.50	0.00	454.42	02/11/2016
4581X0BV9	1,000,000.00	INTER-AMERICAN DEVELOPMENT BANK	1.125	03/15/2017	03/15/2017	0.00	0.00	-136.99	500.00	0.00	363.01	03/04/2016
4581X0BV9	600,000.00	INTER-AMERICAN DEVELOPMENT BANK	1.125	03/15/2017	03/15/2017	0.00	0.00	-94.31	300.00	0.00	205.69	02/11/2016
459058DM2	750,000.00	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	0.50	05/16/2016	05/16/2016	0.00	0.00	12.48	583.33	0.00	595.81	02/05/2016
459058DM2	1,000,000.00	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	0.50	05/16/2016	05/16/2016	0.00	0.00	16.55	1,250.00	0.00	1,266.55	12/03/2015
459056HY6	0.00	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	0.00	02/15/2016	02/15/2016	0.00	0.00	424.45	0.00	0.00	424.45	04/30/2015
459056HY6	0.00	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	0.00	02/15/2016	02/15/2016	0.00	0.00	101.23	0.00	0.00	101.23	05/20/2015
45905UQG2	600,000.00	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	0.625	09/26/2016	09/26/2016	0.00	0.00	76.99	729.16	0.00	806.15	01/21/2016
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	1,127.50	0.00	1,127.50	06/26/2015
47787WAB5	400,000.00	JDOT-15B-A2	0.98	06/15/2018	11/16/2016	0.00	0.00	2.09	980.01	0.00	982.10	09/09/2015
46623EJY6	500,000.00	JPMORGAN CHASE & CO	1.35	02/15/2017	02/15/2017	0.00	0.00	-57.56	843.75	0.00	786.19	01/25/2016
46623EJY6	0.00	JPMORGAN CHASE & CO	1.35	02/15/2017	02/15/2017	0.00	0.00	-28.14	393.75	0.00	365.61	01/25/2016
46625HHW3	0.00	JPMORGAN CHASE & CO	2.60	01/15/2016	01/15/2016	0.00	0.00	-497.21	758.33	0.00	261.12	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	1,543.50	0.00	1,543.50	11/19/2015
5446462Q4	0.00	LOS ANGELES CALIF UNI SCH DIST	0.486	01/01/2016	01/01/2016	0.00	0.00	0.00	0.00	0.00	0.00	08/19/2014
58772PAB4	601,419.56	MBART-151-A2A	0.82	06/15/2018	09/30/2016	0.00	0.00	222.54	1,314.81	0.00	1,537.35	12/08/2015
605581FW2	300,000.00	MISSISSIPPI ST	0.64	10/01/2016	10/01/2016	0.00	0.00	0.00	480.00	0.00	480.00	02/18/2015
65477WAB2	193,439.89	NART-14B-A2	0.60	06/15/2017	05/10/2016	0.00	-0.00	5.75	438.56	0.00	444.31	12/10/2014
637432HT5	500,000.00	NATIONAL RURAL UTILITIES COOP FINANCE CORP	5.45	04/10/2017	04/10/2017	0.00	0.00	-3,146.49	4,011.81	0.00	865.32	02/08/2016
68428LDH4	0.00	ORANGE CNTY CALIF PENSION OBLIG	0.68	02/01/2016	02/01/2016	0.00	0.00	0.00	170.00	0.00	170.00	02/27/2015
68428LDH4	0.00	ORANGE CNTY CALIF PENSION OBLIG	0.68	02/01/2016	02/01/2016	0.00	0.00	0.00	277.67	0.00	277.67	01/13/2015
68428LDM3	250,000.00	ORANGE CNTY CALIF PENSION OBLIG	0.938	11/01/2016	11/01/2016	0.00	0.00	0.00	508.08	0.00	508.08	01/13/2016
69353RCG1	750,000.00	PNC BANK NA	1.125	01/27/2017	12/28/2016	0.00	0.00	0.00	1,382.81	0.00	1,382.81	02/02/2016
69349LAH1	0.00	PNC BANK,NA	0.80	01/28/2016	01/28/2016	0.00	0.00	0.00	450.00	0.00	450.00	04/30/2015
CCYUSD	1,204.47	Receivable	0.00	03/31/2016	03/31/2016	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	515.43	0.00	515.43	03/26/2015
762494QV7	0.00	RIALTO CALIF UNI SCH DIST	1.258	02/01/2017	02/01/2017	0.00	0.00	0.00	270.82	0.00	270.82	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	92.08	312.50	0.00	404.58	03/26/2015
857477AH6	0.00	STATE STREET CORP	2.875	03/07/2016	03/07/2016	0.00	0.00	-1,158.16	1,502.19	0.00	344.03	03/23/2015
857477AH6	0.00	STATE STREET CORP	2.875	03/07/2016	03/07/2016	0.00	0.00	-1,259.17	1,581.25	0.00	322.08	03/03/2015
89236WAB4	324,017.78	TART-15A-A2	0.71	07/17/2017	06/19/2016	0.00	0.00	1.10	721.78	0.00	722.88	03/04/2015
880591EA6	586,000.00	TENNESSEE VALLEY AUTHORITY	5.50	07/18/2017	07/18/2017	0.00	0.00	-220.71	179.06	0.00	-41.65	03/29/2016
89116EC19	0.00	Toronto Dominion Holdings (U.S.A.), Inc.	0.00	03/01/2016	03/01/2016	0.00	0.00	475.00	0.00	0.00	475.00	12/01/2015
89233AHP7	0.00	Toyota Motor Credit Corporation	0.601	02/19/2016	02/19/2016	0.00	0.00	0.00	410.52	0.00	410.52	08/28/2015
89233GEJ1	500,000.00	Toyota Motor Credit Corporation	0.00	05/18/2016	05/18/2016	0.00	0.00	292.50	0.00	0.00	292.50	02/22/2016
912828B82	0.00	UNITED STATES TREASURY	0.25	02/29/2016	02/29/2016	0.00	0.00	304.70	405.22	0.00	709.92	03/20/2014
912828QX1	1,000,000.00	UNITED STATES TREASURY	1.50	07/31/2016	07/31/2016	0.00	0.00	-2,644.96	3,736.56	0.00	1,091.61	11/06/2014
912828SY7	500,000.00	UNITED STATES TREASURY	0.625	05/31/2017	05/31/2017	0.00	0.00	130.28	776.98	0.00	907.26	11/05/2015
912828VL1	1,000,000.00	UNITED STATES TREASURY	0.625	07/15/2016	07/15/2016	0.00	0.00	-667.59	1,559.89	0.00	892.30	06/01/2015
912828RF9	1,000,000.00	UNITED STATES TREASURY	1.00	08/31/2016	08/31/2016	0.00	0.00	-1,405.96	2,490.44	0.00	1,084.49	10/31/2014
912828RF9	1,000,000.00	UNITED STATES TREASURY	1.00	08/31/2016	08/31/2016	0.00	0.00	-1,041.02	2,490.44	0.00	1,449.43	11/25/2015
912828WQ9	1,000,000.00	UNITED STATES TREASURY	0.50	06/30/2016	06/30/2016	0.00	0.00	-102.26	1,250.00	0.00	1,147.74	07/01/2014
912828TS9	1,000,000.00	UNITED STATES TREASURY	0.625	09/30/2017	09/30/2017	0.00	0.00	15.13	1,553.96	0.00	1,569.09	10/26/2015
912828PS3	0.00	UNITED STATES TREASURY	2.00	01/31/2016	01/31/2016	0.00	0.00	-1,376.79	1,630.43	0.00	253.64	07/31/2014

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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
912828PS3	0.00	UNITED STATES TREASURY	2.00	01/31/2016	01/31/2016	0.00	0.00	-1,364.23	1,630.43	0.00	266.21	12/31/2014
91412GEZ4	300,000.00	UNIVERSITY CALIF REVS	0.938	07/01/2017	07/01/2017	0.00	0.00	0.00	489.19	0.00	489.19	01/29/2016
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	0.919	01/26/2018	01/26/2018	0.00	0.00	-114.44	951.98	0.00	837.54	05/12/2015
90331HMR1	300,000.00	US BANK NA	0.919	01/26/2018	01/26/2018	0.00	0.00	0.00	634.65	0.00	634.65	01/27/2015
90290XAB3	469,028.41	USAOT-151-A2	0.82	03/15/2018	08/17/2016	0.00	-0.00	3.43	980.00	0.00	983.42	07/29/2015
928668AD4	500,000.00	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	0.838	05/23/2016	05/23/2016	0.00	0.00	0.00	883.68	0.00	883.68	05/23/2014
949917397	1,678,975.85	WellsFargo:Htge MM;l	0.34	03/31/2016	03/31/2016	0.00	0.00	0.00	3,172.66	0.00	3,172.66	---
---	44,251,467.61	---	---	02/24/2017	12/20/2016	0.00	0.00	-38,408.28	111,988.26	-12,606.32	60,973.67	---

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

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WC-Contra Costa County (19529)

Dated: 04/05/2016

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	1,678,975.85	Cash	AAA	0.34	03/31/2016 03/31/2016	0.00 0.00	1,678,975.85 1,678,975.85	0.00	1.00	0.00	1,678,975.85	1,678,975.85
CCYUSD	Receivable	1,204.47	Cash	AAA	0.00	03/31/2016 03/31/2016	0.00 0.00	1,204.47 1,204.47	0.00	1.00	0.00	1,204.47	1,204.47
CCYUSD	Cash	-1.97	Cash	AAA	0.00	03/31/2016 03/31/2016	0.00 0.00	-1.97 -1.97	0.00	1.00	0.00	-1.97	-1.97
89233GEJ1	Toyota Motor Credit Corporation	500,000.00	Industrial	A-1+	0.00	05/18/2016 05/18/2016	0.541 0.497	499,355.00 499,647.50	27.84	99.935	0.00	499,675.34	499,675.34
---	---	2,180,178.35	---	AAA	---	04/11/2016 04/11/2016	0.124 0.114	2,179,533.35 2,179,825.85	27.84	---	0.00	2,179,853.69	2,179,853.69

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
459058DM2	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	750,000.00	Government	AAA	0.50	05/16/2016 05/16/2016	0.51 -0.128	749,977.50 749,989.98	599.52	100.079	1,406.25	750,589.50	751,995.75
459058DM2	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	1,000,000.00	Government	AAA	0.50	05/16/2016 05/16/2016	0.507 -0.128	999,970.00 999,991.82	794.18	100.079	1,875.00	1,000,786.00	1,002,661.00
3130A4KE1	FEDERAL HOME LOAN BANKS	500,000.00	Agency	AAA	0.33	04/01/2016 04/01/2016	0.345 0.00	499,923.19 500,000.00	0.00	100.00	825.00	500,000.00	500,825.00
605581FW2	MISSISSIPPI ST	300,000.00	Municipal	AA+	0.64	10/01/2016 10/01/2016	0.64 0.371	300,000.00 300,000.00	447.00	100.149	960.00	300,447.00	301,407.00
46623EJY6	JPMORGAN CHASE & CO	500,000.00	Financial	A+	1.35	02/15/2017 02/15/2017	1.255 1.095	500,495.00 500,409.30	690.70	100.22	862.50	501,100.00	501,962.50
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 0.743	1,000,000.00 1,000,000.00	-880.00	99.912	900.00	999,120.00	1,000,020.00
06050TLU4	BANK OF AMERICA NA	500,000.00	Financial	A+	1.088	02/14/2017 02/14/2017	1.109 1.659	500,000.00 500,000.00	34.00	100.007	680.13	500,034.00	500,714.13
06406HBX6	BANK OF NEW YORK MELLON CORP	750,000.00	Financial	AA-	2.30	07/28/2016 07/28/2016	0.644 0.703	768,750.00 753,993.68	-116.18	100.517	3,018.75	753,877.50	756,896.25
31384ZK8	FEDERAL HOME LOAN BANKS	500,000.00	Agency	A-1+	0.00	07/15/2016 07/15/2016	0.622 0.357	498,263.19 499,110.41	364.59	99.895	0.00	499,475.00	499,475.00
3137EADT3	FREDDIE MAC	1,000,000.00	Agency	AAA	0.875	02/22/2017 02/22/2017	0.714 0.655	1,001,470.00 1,001,422.16	531.84	100.195	947.92	1,001,954.00	1,002,901.92
3133EFBT3	FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00	Agency	AAA	0.42	09/01/2016 09/01/2016	0.44 0.529	999,800.00 999,916.39	-368.39	99.955	350.00	999,548.00	999,898.00
762494QV7	RIALTO CALIF UNI SCH DIST	250,000.00	Municipal	AA	1.258	02/01/2017 02/01/2017	1.258 0.728	250,000.00 250,000.00	1,162.50	100.465	524.17	251,162.50	251,686.67
03255LGX1	ANAHEIM CALIF PUB FING AUTH LEASE REV	750,000.00	Municipal	AA-	1.00	05/01/2016 05/01/2016	1.00 0.777	750,000.00 750,000.00	247.50	100.033	3,125.00	750,247.50	753,372.50
912828QX1	UNITED STATES TREASURY	1,000,000.00	Government	AAA	1.50	07/31/2016 07/31/2016	0.434 0.379	1,018,398.44 1,003,516.92	232.08	100.375	2,513.74	1,003,749.00	1,006,262.74
4197915E4	HAWAII ST	750,000.00	Municipal	AA	0.731	08/01/2016 08/01/2016	0.731 0.311	750,000.00 750,000.00	1,117.50	100.149	913.75	751,117.50	752,031.25
69353RCG1	PNC BANK NA	750,000.00	Financial	A+	1.125	01/27/2017 12/28/2016	1.125 0.978	750,000.00 750,000.00	808.50	100.108	1,500.00	750,808.50	752,308.50
313373SZ6	FEDERAL HOME LOAN BANKS	1,000,000.00	Agency	AAA	2.125	06/10/2016 06/10/2016	0.50 0.444	1,030,688.00 1,003,090.88	123.12	100.321	6,552.08	1,003,214.00	1,009,766.08
3130A3J70	FEDERAL HOME LOAN BANKS	1,000,000.00	Agency	AAA	0.625	11/23/2016 11/23/2016	0.484 0.552	1,002,130.00 1,000,905.73	-435.73	100.047	2,222.22	1,000,470.00	1,002,692.22
91412GUT0	UNIVERSITY CALIF REVS	250,000.00	Municipal	AA	0.634	05/15/2016 05/15/2016	0.634 0.338	250,000.00 250,000.00	132.50	100.053	598.78	250,132.50	250,731.28

Balance Sheet Classification

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097023BC8	BOEING CO	750,000.00	Industrial	A	3.75	11/20/2016 11/20/2016	0.849 0.996	789,135.00 763,732.61	-697.61	101.738	10,234.38	763,035.00	773,269.38
45905UQG2	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	600,000.00	Government	AAA	0.625	09/26/2016 09/26/2016	0.691 0.314	599,730.00 599,806.99	1,099.61	100.151	52.08	600,906.60	600,958.68
928668AD4	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	500,000.00	Industrial	A-	0.838	05/23/2016 05/23/2016	0.837 2.415	500,000.00 500,000.00	-1,158.50	99.768	442.38	498,841.50	499,283.88
912828VL1	UNITED STATES TREASURY	1,000,000.00	Government	AAA	0.625	07/15/2016 07/15/2016	0.356 0.356	1,003,007.81 1,000,770.29	10.71	100.078	1,322.12	1,000,781.00	1,002,103.12
4581X0BV9	INTER-AMERICAN DEVELOPMENT BANK	1,000,000.00	Government	AAA	1.125	03/15/2017 03/15/2017	0.829 0.83	1,003,030.00 1,002,804.36	-1.36	100.28	500.00	1,002,803.00	1,003,303.00
4581X0BV9	INTER-AMERICAN DEVELOPMENT BANK	600,000.00	Government	AAA	1.125	03/15/2017 03/15/2017	0.786 0.83	602,208.00 601,930.61	-248.81	100.28	300.00	601,681.80	601,981.80
3137EACW7	FREDDIE MAC	235,000.00	Agency	AAA	2.00	08/25/2016 08/25/2016	0.827 0.514	236,903.50 236,094.14	298.71	100.593	470.00	236,392.85	236,862.85
3130A2T97	FEDERAL HOME LOAN BANKS	1,000,000.00	Agency	AAA	0.50	09/28/2016 09/28/2016	0.386 0.511	1,001,080.00 1,000,557.02	-611.02	99.995	41.67	999,946.00	999,987.67
3130A2T97	FEDERAL HOME LOAN BANKS	500,000.00	Agency	AAA	0.50	09/28/2016 09/28/2016	0.416 0.511	500,415.00 500,205.22	-232.22	99.995	20.83	499,973.00	499,993.83
14912L4X6	CATERPILLAR FINANCIAL SERVICES CORP	775,000.00	Industrial	A	2.05	08/01/2016 08/01/2016	0.643 0.686	793,855.75 778,616.98	-106.23	100.453	2,647.92	778,510.75	781,158.67
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 1.201	124,468.75 124,845.18	66.07	99.929	104.17	124,911.25	125,015.42
544587B72	LOS ANGELES CALIF MUN IMPT CORP LEASE REV	490,000.00	Municipal	A+	1.26	11/01/2016 11/01/2016	1.26 0.961	490,000.00 490,000.00	935.90	100.191	2,263.80	490,935.90	493,199.70
912828RF9	UNITED STATES TREASURY	1,000,000.00	Government	AAA	1.00	08/31/2016 08/31/2016	0.579 0.407	1,003,203.13 1,001,738.84	722.16	100.246	869.57	1,002,461.00	1,003,330.57
912828RF9	UNITED STATES TREASURY	1,000,000.00	Government	AAA	1.00	08/31/2016 08/31/2016	0.432 0.407	1,010,351.56 1,002,348.41	112.59	100.246	869.57	1,002,461.00	1,003,330.57
68428LDM3	ORANGE CNTY CALIF PENSION OBLIG	250,000.00	Municipal	AA	0.938	11/01/2016 11/01/2016	0.938 0.681	250,000.00 250,000.00	417.50	100.167	508.08	250,417.50	250,925.58
912828WQ9	UNITED STATES TREASURY	1,000,000.00	Government	AAA	0.50	06/30/2016 06/30/2016	0.459 0.312	1,000,820.31 1,000,101.13	366.87	100.047	1,263.74	1,000,468.00	1,001,731.74
---	---	24,375,000.00	---	AA+	---	09/11/2016 09/10/2016	0.647 0.585	24,528,074.13 24,415,899.07	6,459.57	---	51,685.57	24,422,358.64	24,474,044.21

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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
58772PAB4	MBART-151-A2A	601,419.56	Asset Backed	AAA	0.82	06/15/2018 09/30/2016	1.04 0.962	600,573.82 600,769.91	212.24	99.927	219.18	600,982.15	601,201.33
91412GEZ4	UNIVERSITY CALIF REVS	300,000.00	Municipal	AA	0.938	07/01/2017 07/01/2017	0.95 0.56	300,000.00 300,000.00	-93.00	99.969	242.32	299,907.00	300,149.32
90331HMR1	US BANK NA	450,000.00	Financial	AA	0.919	01/26/2018 01/26/2018	0.83 1.441	451,206.00 450,797.29	-2,757.04	99.564	758.26	448,040.25	448,798.51
90331HMR1	US BANK NA	300,000.00	Financial	AA	0.919	01/26/2018 01/26/2018	0.933 1.441	300,000.00 300,000.00	-1,306.50	99.564	505.50	298,693.50	299,199.01
30231GAS1	EXXON MOBIL CORP	560,000.00	Utility	AAA	1.232	02/28/2018 02/28/2018	1.248 1.321	560,000.00 560,000.00	1,695.12	100.303	555.59	561,695.12	562,250.71
89236WAB4	TART-15A-A2	324,017.78	Asset Backed	AAA	0.71	07/17/2017 06/19/2016	0.71 0.901	324,014.70 324,016.86	-141.20	99.956	102.25	323,875.67	323,977.91
17275RAY8	CISCO SYSTEMS INC	750,000.00	Industrial	AA-	0.944	06/15/2018 06/15/2018	0.958 1.267	750,000.00 750,000.00	-1,746.75	99.767	334.28	748,253.25	748,587.53
084664CD1	BERKSHIRE HATHAWAY FINANCE CORP	750,000.00	Financial	AA	0.921	01/12/2018 01/12/2018	0.936 1.211	750,000.00 750,000.00	-35.25	99.995	1,535.17	749,964.75	751,499.92

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
3137EADF3	FREDDIE MAC	1,000,000.00	Agency	AAA	1.25	05/12/2017 05/12/2017	0.817 0.695	1,005,120.00 1,004,778.67	1,368.33	100.615	4,826.39	1,006,147.00	1,010,973.39
637432HT5	NATIONAL RURAL UTILITIES COOP FINANCE CORP	500,000.00	Financial	A+	5.45	04/10/2017 04/10/2017	1.084 1.115	525,350.00 522,203.51	-176.51	104.405	12,943.75	522,027.00	534,970.75
43814KAB7	HONDO-151-A2	159,462.77	Asset Backed	AAA	0.70	06/15/2017 06/12/2016	0.705 0.831	159,454.44 159,460.77	-43.25	99.972	49.61	159,417.51	159,467.12
313379FW4	FEDERAL HOME LOAN BANKS	1,000,000.00	Agency	AAA	1.00	06/09/2017 06/09/2017	0.741 0.683	1,003,060.00 1,003,052.97	692.03	100.374	3,111.11	1,003,745.00	1,006,856.11
41284BAB2	HARLY-151-A2A	247,941.38	Asset Backed	AAA	0.80	01/15/2019 09/11/2016	0.80 1.015	247,939.37 247,940.48	-243.27	99.902	88.16	247,697.20	247,785.36
880591EA6	TENNESSEE VALLEY AUTHORITY	586,000.00	Agency	AAA	5.50	07/18/2017 07/18/2017	0.876 0.805	621,019.36 620,798.65	629.15	106.046	6,535.53	621,427.80	627,963.33
161571GJ7	CHAIT 2014-A1 A1	775,000.00	Asset Backed	AAA	1.15	01/15/2019 01/14/2017	1.022 0.93	776,453.13 775,799.36	528.06	100.171	396.11	776,327.42	776,723.53
912828TS9	UNITED STATES TREASURY	1,000,000.00	Government	AAA	0.625	09/30/2017 09/30/2017	0.631 0.711	999,882.81 999,909.07	-1,198.07	99.871	17.08	998,711.00	998,728.08
06050TMB5	BANK OF AMERICA NA	250,000.00	Financial	A+	1.086	06/05/2017 06/05/2017	1.102 1.747	250,000.00 250,000.00	-336.75	99.865	188.47	249,663.25	249,851.72
09247XAC5	BLACKROCK INC	500,000.00	Financial	AA-	6.25	09/15/2017 09/15/2017	1.242 1.129	539,065.00 536,018.34	839.16	107.371	1,388.89	536,857.50	538,246.39
912828SY7	UNITED STATES TREASURY	500,000.00	Government	AAA	0.625	05/31/2017 05/31/2017	0.73 0.675	499,179.69 499,391.57	315.43	99.941	1,050.20	499,707.00	500,757.20
166764AL4	CHEVRON CORP	700,000.00	Utility	AA+	1.345	11/15/2017 11/15/2017	1.506 0.97	698,005.00 698,196.59	6,020.21	100.602	3,556.78	704,216.80	707,773.58
31680GAB2	FTAT-151-A2A	500,000.00	Asset Backed	AAA	1.02	05/15/2018 10/18/2016	1.023 1.051	499,986.35 499,990.17	-84.22	99.981	226.67	499,905.95	500,132.62
3135G0JA2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00	Agency	AAA	1.125	04/27/2017 04/27/2017	0.818 0.686	1,003,410.00 1,003,259.93	1,425.07	100.469	4,812.50	1,004,685.00	1,009,497.50
47787WAB5	JDOT-15B-A2	400,000.00	Asset Backed	AAA	0.98	06/15/2018 11/16/2016	0.983 1.064	399,986.52 399,991.24	-208.24	99.946	174.22	399,783.00	399,957.22
90290XAB3	USAOT-151-A2	469,028.41	Asset Backed	AAA	0.82	03/15/2018 08/17/2016	0.825 0.956	469,010.95 469,019.49	-238.26	99.947	170.93	468,781.23	468,952.16
02665WAY7	AMERICAN HONDA FINANCE CORP	500,000.00	Industrial	A+	1.073	09/20/2017 09/20/2017	1.091 1.367	500,000.00 500,000.00	932.50	100.186	178.90	500,932.50	501,111.40
02665WAY7	AMERICAN HONDA FINANCE CORP	250,000.00	Industrial	A+	1.073	09/20/2017 09/20/2017	1.077 1.367	250,057.50 250,050.04	416.21	100.186	89.45	250,466.25	250,555.70
41284AAB4	HARLY-141-A2A	29,979.48	Asset Backed	AAA	0.49	04/15/2018 05/06/2016	0.491 0.921	29,977.45 29,979.28	-13.04	99.956	6.53	29,966.25	29,972.77
191216BR0	COCA-COLA CO	300,000.00	Industrial	AA-	0.875	10/27/2017 10/27/2017	0.897 0.762	299,868.00 299,896.35	631.35	100.176	1,122.92	300,527.70	301,650.62
65477WAB2	NART-14B-A2	193,439.89	Asset Backed	AAA	0.60	06/15/2017 05/10/2016	0.602 1.011	193,429.51 193,438.48	-92.62	99.951	51.58	193,345.86	193,397.44
437076BJ0	HOME DEPOT INC	750,000.00	Industrial	A	1.004	09/15/2017 09/15/2017	1.02 1.184	750,000.00 750,000.00	2,625.00	100.35	355.53	752,625.00	752,980.53
05581RAC0	BMWLT-161-A2B	600,000.00	Asset Backed	AAA	0.932	01/22/2018 05/02/2017	0.947 1.255	600,000.00 600,000.00	53.82	100.009	170.88	600,053.82	600,224.70
07330NAH8	BRANCH BANKING AND TRUST CO	700,000.00	Financial	A+	1.00	04/03/2017 04/03/2017	1.30 1.088	697,690.00 697,906.74	1,475.86	99.912	3,461.11	699,382.60	702,843.71
17305EFE0	CCCIT-13A-A6	750,000.00	Asset Backed	AAA	1.32	09/07/2018 09/07/2016	0.949 0.886	751,787.11 751,198.95	184.65	100.184	660.00	751,383.60	752,043.60
---	---	17,696,289.26	---	AA+	---	11/17/2017 06/06/2017	0.953 0.994	17,805,526.71 17,797,864.70	11,330.23	---	49,885.85	17,809,194.93	17,859,080.78

Summary

Balance Sheet Classification

WC-Contra Costa County (19529)

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Dated: 04/05/2016

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
---	---	44,251,467.61	---	AA+	---	02/24/2017 12/20/2016	0.744 0.726	44,513,134.19 44,393,589.63	17,817.64	---	101,571.42	44,411,407.26	44,512,978.68

* 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 01/01/2016 - 03/31/2016

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Dated: 04/05/2016

* 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
01/07/2016 01/12/2016	Buy	02665WAY7 AMERICAN HONDA FINANCE CORP	1.02	09/20/2017	APX Asset	250,000.00 250,000.00	100.023	0.00 250,057.50	162.84	0.00	0.00	-250,220.34
02/09/2016 02/17/2016	Buy	05581RAC0 BMWLT-161-A2B	0.939	01/22/2018	Bank of America	600,000.00 600,000.00	100.00	0.00 600,000.00	0.00	0.00	0.00	-600,000.00
02/18/2016 02/23/2016	Buy	07330NAH8 BRANCH BANKING AND TRUST CO	1.00	04/03/2017	BB & T CAPITAL MARKETS	700,000.00 700,000.00	99.67	0.00 697,690.00	2,722.22	0.00	0.00	-700,412.22
02/10/2016 02/16/2016	Buy	09247XAC5 BLACKROCK INC	6.25	09/15/2017	APX Asset	500,000.00 500,000.00	107.813	0.00 539,065.00	13,107.64	0.00	0.00	-552,172.64
01/26/2016 01/29/2016	Buy	166764AL4 CHEVRON CORP	1.345	11/15/2017	JEFFERIES & COMPANY, INC.	700,000.00 700,000.00	99.715	0.00 698,005.00	1,935.31	0.00	0.00	-699,940.31
01/11/2016 01/14/2016	Buy	17305EFE0 CCCIT-13A6-A6	1.32	09/07/2018	Bank of America	750,000.00 750,000.00	100.238	0.00 751,787.11	3,492.50	0.00	0.00	-755,279.61
02/29/2016 03/03/2016	Buy	30231GAS1 EXXON MOBIL CORP	0.60	02/28/2018	Citigroup Global Markets (AU)	560,000.00 560,000.00	100.00	0.00 560,000.00	0.00	0.00	0.00	-560,000.00
03/30/2016 03/31/2016	Buy	313379FW4 FEDERAL HOME LOAN BANKS	1.00	06/09/2017	FIRST TENNESSEE BANK N A BOND	1,000,000.00 1,000,000.00	100.306	0.00 1,003,060.00	3,111.11	0.00	0.00	-1,006,171.11
03/10/2016 03/14/2016	Buy	3135G0JA2 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.125	04/27/2017	FIRST TENNESSEE BANK N A BOND	1,000,000.00 1,000,000.00	100.341	0.00 1,003,410.00	4,281.25	0.00	0.00	-1,007,691.25
03/02/2016 03/03/2016	Buy	3137EADF3 FREDDIE MAC	1.25	05/12/2017	FIRST TENNESSEE BANK N A BOND	1,000,000.00 1,000,000.00	100.512	0.00 1,005,120.00	3,854.17	0.00	0.00	-1,008,974.17
03/18/2016 03/21/2016	Buy	3137EADT3 FREDDIE MAC	0.875	02/22/2017	Links Securities	1,000,000.00 1,000,000.00	100.147	0.00 1,001,470.00	704.86	0.00	0.00	-1,002,174.86
02/08/2016 02/11/2016	Buy	4581X0BV9 INTER-AMERICAN DEVELOPMENT BANK	1.125	03/15/2017	Susquehanna Fin. Grp.	600,000.00 600,000.00	100.368	0.00 602,208.00	2,737.50	0.00	0.00	-604,945.50
03/01/2016 03/04/2016	Buy	4581X0BV9 INTER-AMERICAN DEVELOPMENT BANK	1.125	03/15/2017	Goldman Sachs & Co. (AU)	1,000,000.00 1,000,000.00	100.303	0.00 1,003,030.00	5,281.25	0.00	0.00	-1,008,311.25
02/02/2016 02/05/2016	Buy	459058DM2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	0.50	05/16/2016	CastleOak Securities LP	750,000.00 750,000.00	99.997	0.00 749,977.50	822.92	0.00	0.00	-750,800.42
01/20/2016 01/21/2016	Buy	45905UQG2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	0.625	09/26/2016	CastleOak Securities LP	600,000.00 600,000.00	99.955	0.00 599,730.00	1,197.92	0.00	0.00	-600,927.92
01/20/2016 01/25/2016	Buy	46623EJY6 JPMORGAN CHASE & CO	1.35	02/15/2017	CANTOR FITZGERALD & CO. INC.	500,000.00 500,000.00	100.099	0.00 500,495.00	3,000.00	0.00	0.00	-503,495.00
02/03/2016 02/08/2016	Buy	637432HT5 NATIONAL RURAL UTILITIES COOP FINANCE CORP	5.45	04/10/2017	Susquehanna Fin. Grp.	500,000.00 500,000.00	105.07	0.00 525,350.00	8,931.94	0.00	0.00	-534,281.94
01/08/2016 01/13/2016	Buy	68428LDM3 ORANGE CNTY CALIF PENSION OBLIG	0.938	11/01/2016	Stifel Nicolaus & Co.	250,000.00 250,000.00	100.00	0.00 250,000.00	0.00	0.00	0.00	-250,000.00
01/28/2016 02/02/2016	Buy	69353RCG1 PNC BANK NA	1.125	01/27/2017	CANTOR FITZGERALD & CO. INC.	750,000.00 750,000.00	100.00	0.00 750,000.00	117.19	0.00	0.00	-750,117.19
03/28/2016 03/29/2016	Buy	880591EA6 TENNESSEE VALLEY AUTHORITY	5.50	07/18/2017	CastleOak Securities LP	586,000.00 586,000.00	105.976	0.00 621,019.36	6,356.47	0.00	0.00	-627,375.83
02/19/2016 02/22/2016	Buy	89233GEJ1 Toyota Motor Credit Corporation	0.00	05/18/2016	Toyota Motor Credit Corp.	500,000.00 500,000.00	99.871	0.00 499,355.00	0.00	0.00	0.00	-499,355.00
01/26/2016 01/29/2016	Buy	91412GEZ4 UNIVERSITY CALIF REVS	0.927	07/01/2017	Citigroup Global Markets (AU)	300,000.00 300,000.00	100.00	0.00 300,000.00	193.33	0.00	0.00	-300,193.33
03/07/2016 03/07/2016	Buy	949917397 Wells Fargo:Htge MM;i	0.34	03/31/2016	Direct	593,977.73 593,977.73	1.00	593,977.73 593,977.73	0.00	0.00	0.00	-593,977.73

Trading Activity

WC-Contra Costa County (19529)

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Dated: 04/05/2016

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
03/07/2016 03/07/2016	Buy	949917397 WellsFargo:Htge MM;I	0.34	03/31/2016	Direct	4,500.00 4,500.00	1.00	4,500.00 4,500.00	0.00	0.00	0.00	-4,500.00
03/11/2016 03/11/2016	Buy	949917397 WellsFargo:Htge MM;I	0.34	03/31/2016	Direct	0.05 0.05	1.00	0.05 0.05	0.00	0.00	0.00	-0.05
03/10/2016 03/10/2016	Buy	949917397 WellsFargo:Htge MM;I	0.34	03/31/2016	Direct	1,010,000.00 1,010,000.00	1.00	1,010,000.00 1,010,000.00	0.00	0.00	0.00	-1,010,000.00
03/09/2016 03/09/2016	Buy	949917397 WellsFargo:Htge MM;I	0.34	03/31/2016	Direct	451.66 451.66	1.00	451.66 451.66	0.00	0.00	0.00	-451.66
03/16/2016 03/16/2016	Buy	949917397 WellsFargo:Htge MM;I	0.34	03/31/2016	Direct	3,375.00 3,375.00	1.00	3,375.00 3,375.00	0.00	0.00	0.00	-3,375.00
03/15/2016 03/15/2016	Buy	949917397 WellsFargo:Htge MM;I	0.34	03/31/2016	Direct	190,828.35 190,828.35	1.00	190,828.35 190,828.35	0.00	0.00	0.00	-190,828.35
03/15/2016 03/15/2016	Buy	949917397 WellsFargo:Htge MM;I	0.34	03/31/2016	Direct	43,968.83 43,968.83	1.00	43,968.83 43,968.83	0.00	0.00	0.00	-43,968.83
03/15/2016 03/15/2016	Buy	949917397 WellsFargo:Htge MM;I	0.34	03/31/2016	Direct	49,024.60 49,024.60	1.00	49,024.60 49,024.60	0.00	0.00	0.00	-49,024.60
03/22/2016 03/22/2016	Buy	949917397 WellsFargo:Htge MM;I	0.34	03/31/2016	Direct	511.09 511.09	1.00	511.09 511.09	0.00	0.00	0.00	-511.09
03/21/2016 03/21/2016	Buy	949917397 WellsFargo:Htge MM;I	0.34	03/31/2016	Direct	1,932.80 1,932.80	1.00	1,932.80 1,932.80	0.00	0.00	0.00	-1,932.80
03/28/2016 03/28/2016	Buy	949917397 WellsFargo:Htge MM;I	0.34	03/31/2016	Direct	5,625.00 5,625.00	1.00	5,625.00 5,625.00	0.00	0.00	0.00	-5,625.00
03/30/2016 03/30/2016	Buy	949917397 WellsFargo:Htge MM;I	0.34	03/31/2016	Direct	1,878.00 1,878.00	1.00	1,878.00 1,878.00	0.00	0.00	0.00	-1,878.00
01/04/2016 01/04/2016	Buy	949917397 WellsFargo:Htge MM;I	0.32	03/31/2016	Direct	401,197.38 401,197.38	1.00	401,197.38 401,197.38	0.00	0.00	0.00	-401,197.38
01/08/2016 01/08/2016	Buy	949917397 WellsFargo:Htge MM;I	0.32	03/31/2016	Direct	1,759.50 1,759.50	1.00	1,759.50 1,759.50	0.00	0.00	0.00	-1,759.50
01/08/2016 01/08/2016	Buy	949917397 WellsFargo:Htge MM;I	0.32	03/31/2016	Direct	750,000.00 750,000.00	1.00	750,000.00 750,000.00	0.00	0.00	0.00	-750,000.00
01/15/2016 01/15/2016	Buy	949917397 WellsFargo:Htge MM;I	0.32	03/31/2016	Direct	3,125.00 3,125.00	1.00	3,125.00 3,125.00	0.00	0.00	0.00	-3,125.00
01/15/2016 01/15/2016	Buy	949917397 WellsFargo:Htge MM;I	0.32	03/31/2016	Direct	951,080.26 951,080.26	1.00	951,080.26 951,080.26	0.00	0.00	0.00	-951,080.26
01/19/2016 01/19/2016	Buy	949917397 WellsFargo:Htge MM;I	0.32	03/31/2016	Direct	63,909.31 63,909.31	1.00	63,909.31 63,909.31	0.00	0.00	0.00	-63,909.31
01/22/2016 01/22/2016	Buy	949917397 WellsFargo:Htge MM;I	0.32	03/31/2016	Direct	1,243.06 1,243.06	1.00	1,243.06 1,243.06	0.00	0.00	0.00	-1,243.06
01/22/2016 01/22/2016	Buy	949917397 WellsFargo:Htge MM;I	0.32	03/31/2016	Direct	1,000,000.00 1,000,000.00	1.00	1,000,000.00 1,000,000.00	0.00	0.00	0.00	-1,000,000.00
01/21/2016 01/21/2016	Buy	949917397 WellsFargo:Htge MM;I	0.32	03/31/2016	Direct	400,522.08 400,522.08	1.00	400,522.08 400,522.08	0.00	0.00	0.00	-400,522.08
01/28/2016 01/28/2016	Buy	949917397 WellsFargo:Htge MM;I	0.32	03/31/2016	Direct	761,625.00 761,625.00	1.00	761,625.00 761,625.00	0.00	0.00	0.00	-761,625.00
01/28/2016 01/28/2016	Buy	949917397 WellsFargo:Htge MM;I	0.32	03/31/2016	Direct	246.50 246.50	1.00	246.50 246.50	0.00	0.00	0.00	-246.50
01/26/2016 01/26/2016	Buy	949917397 WellsFargo:Htge MM;I	0.32	03/31/2016	Direct	1,188.14 1,188.14	1.00	1,188.14 1,188.14	0.00	0.00	0.00	-1,188.14
02/01/2016 02/01/2016	Buy	949917397 WellsFargo:Htge MM;I	0.35	03/31/2016	Direct	2,830,625.96 2,830,625.96	1.00	2,830,625.96 2,830,625.96	0.00	0.00	0.00	-2,830,625.96
02/01/2016 02/01/2016	Buy	949917397 WellsFargo:Htge MM;I	0.35	03/31/2016	Direct	2,656.16 2,656.16	1.00	2,656.16 2,656.16	0.00	0.00	0.00	-2,656.16
02/05/2016 02/05/2016	Buy	949917397 WellsFargo:Htge MM;I	0.35	03/31/2016	Direct	249,199.58 249,199.58	1.00	249,199.58 249,199.58	0.00	0.00	0.00	-249,199.58
02/05/2016 02/05/2016	Buy	949917397 WellsFargo:Htge MM;I	0.35	03/31/2016	Direct	14.73 14.73	1.00	14.73 14.73	0.00	0.00	0.00	-14.73
02/16/2016 02/16/2016	Buy	949917397 WellsFargo:Htge MM;I	0.35	03/31/2016	Direct	578,446.84 578,446.84	1.00	578,446.84 578,446.84	0.00	0.00	0.00	-578,446.84
02/16/2016 02/16/2016	Buy	949917397 WellsFargo:Htge MM;I	0.35	03/31/2016	Direct	788,507.93 788,507.93	1.00	788,507.93 788,507.93	0.00	0.00	0.00	-788,507.93

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02/16/2016 02/16/2016	Buy	949917397 WellsFargo:Htge MM;I	0.35	03/31/2016	Direct	14.14 14.14	1.00	14.14 14.14	0.00	0.00	0.00	-14.14
02/19/2016 02/19/2016	Buy	949917397 WellsFargo:Htge MM;I	0.35	03/31/2016	Direct	183.52 183.52	1.00	183.52 183.52	0.00	0.00	0.00	-183.52
02/19/2016 02/19/2016	Buy	949917397 WellsFargo:Htge MM;I	0.35	03/31/2016	Direct	500,000.00 500,000.00	1.00	500,000.00 500,000.00	0.00	0.00	0.00	-500,000.00
02/25/2016 02/25/2016	Buy	949917397 WellsFargo:Htge MM;I	0.35	03/31/2016	Direct	2,350.00 2,350.00	1.00	2,350.00 2,350.00	0.00	0.00	0.00	-2,350.00
02/23/2016 02/23/2016	Buy	949917397 WellsFargo:Htge MM;I	0.35	03/31/2016	Direct	765.00 765.00	1.00	765.00 765.00	0.00	0.00	0.00	-765.00
02/29/2016 02/29/2016	Buy	949917397 WellsFargo:Htge MM;I	0.35	03/31/2016	Direct	1,000,000.00 1,000,000.00	1.00	1,000,000.00 1,000,000.00	0.00	0.00	0.00	-1,000,000.00
02/29/2016 02/29/2016	Buy	949917397 WellsFargo:Htge MM;I	0.35	03/31/2016	Direct	1,250.00 1,250.00	1.00	1,250.00 1,250.00	0.00	0.00	0.00	-1,250.00
02/29/2016 02/29/2016	Buy	949917397 WellsFargo:Htge MM;I	0.35	03/31/2016	Direct	10,000.00 10,000.00	1.00	10,000.00 10,000.00	0.00	0.00	0.00	-10,000.00
03/01/2016 03/01/2016	Buy	949917397 WellsFargo:Htge MM;I	0.34	03/31/2016	Direct	754,265.04 754,265.04	1.00	754,265.04 754,265.04	0.00	0.00	0.00	-754,265.04
---	Buy	---	---	---	---	27,356,248.24 27,356,248.24	---	12,960,248.24 27,471,077.71	62,010.42	0.00	0.00	-27,533,088.13

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
01/22/2016 01/22/2016	Maturity	3130A3XU3 FEDERAL HOME LOAN BANKS	0.25	01/22/2016	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
02/05/2016 02/05/2016	Maturity	313384SS9 FEDERAL HOME LOAN BANKS	0.00	02/05/2016	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
01/21/2016 01/21/2016	Maturity	3133EDQW5 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.29	01/21/2016	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
03/10/2016 03/10/2016	Maturity	3136FPET0 FEDERAL NATIONAL MORTGAGE ASSOCIATION	2.00	03/10/2016	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
01/08/2016 01/08/2016	Maturity	36962G6Q2 GENERAL ELECTRIC CAPITAL CORP	0.918	01/08/2016	Maturity	-750,000.00 -750,000.00	100.00	0.00 -750,000.00	0.00	0.00	0.00	750,000.00
02/15/2016 02/15/2016	Maturity	459056HY6 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	0.00	02/15/2016	Maturity	-163,000.00 -163,000.00	100.00	0.00 -163,000.00	0.00	0.00	0.00	163,000.00
02/15/2016 02/15/2016	Maturity	459056HY6 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	0.00	02/15/2016	Maturity	-771,000.00 -771,000.00	100.00	0.00 -771,000.00	0.00	0.00	0.00	771,000.00
01/15/2016 01/15/2016	Maturity	46625HHW3 JPMORGAN CHASE & CO	2.60	01/15/2016	Maturity	-750,000.00 -750,000.00	100.00	0.00 -750,000.00	0.00	0.00	0.00	750,000.00
01/01/2016 01/01/2016	Maturity	5446462Q4 LOS ANGELES CALIF UNI SCH DIST	0.486	01/01/2016	Maturity	-400,000.00 -400,000.00	100.00	0.00 -400,000.00	0.00	0.00	0.00	400,000.00
02/01/2016 02/01/2016	Maturity	68428LDH4 ORANGE CNTY CALIF PENSION OBLIG	0.68	02/01/2016	Maturity	-300,000.00 -300,000.00	100.00	0.00 -300,000.00	0.00	0.00	0.00	300,000.00
02/01/2016 02/01/2016	Maturity	68428LDH4 ORANGE CNTY CALIF PENSION OBLIG	0.68	02/01/2016	Maturity	-490,000.00 -490,000.00	100.00	0.00 -490,000.00	0.00	0.00	0.00	490,000.00
01/28/2016 01/28/2016	Maturity	69349LAH1 PNC BANK,NA	0.80	01/28/2016	Maturity	-750,000.00 -750,000.00	100.00	0.00 -750,000.00	0.00	0.00	0.00	750,000.00
03/07/2016 03/07/2016	Maturity	857477AH6 STATE STREET CORP	2.875	03/07/2016	Maturity	-300,000.00 -300,000.00	100.00	0.00 -300,000.00	0.00	0.00	0.00	300,000.00

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03/07/2016 03/07/2016	Maturity	857477AH6 STATE STREET CORP	2.875	03/07/2016	Maturity	-285,000.00 -285,000.00	100.00	0.00 -285,000.00	0.00	0.00	0.00	285,000.00
03/01/2016 03/01/2016	Maturity	89116EC19 Toronto Dominion Holdings (U.S.A.), Inc.	0.00	03/01/2016	Maturity	-750,000.00 -750,000.00	100.00	0.00 -750,000.00	0.00	0.00	0.00	750,000.00
02/19/2016 02/19/2016	Maturity	89233AHP7 Toyota Motor Credit Corporation	0.601	02/19/2016	Maturity	-500,000.00 -500,000.00	100.00	0.00 -500,000.00	0.00	0.00	0.00	500,000.00
02/29/2016 02/29/2016	Maturity	912828B82 UNITED STATES TREASURY	0.25	02/29/2016	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
01/31/2016 01/31/2016	Maturity	912828PS3 UNITED STATES TREASURY	2.00	01/31/2016	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
01/31/2016 01/31/2016	Maturity	912828PS3 UNITED STATES TREASURY	2.00	01/31/2016	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
---	Maturity	---	---	---	Maturity	-13,209,000.00 -13,209,000.00	100.00	0.00 -13,209,000.00	0.00	0.00	0.00	13,209,000.00

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
02/15/2016 02/15/2016	Principal Paydown	31679KAB6 FTAT-142-A2A	0.45	04/17/2017	Direct	0.00 -37,707.33	---	0.00 -37,707.33	0.00	-0.00	0.00	37,707.33
01/15/2016 01/15/2016	Principal Paydown	31679KAB6 FTAT-142-A2A	0.45	04/17/2017	Direct	0.00 -49,014.59	---	0.00 -49,014.59	0.00	0.00	0.00	49,014.59
03/15/2016 03/15/2016	Principal Paydown	41284AAB4 HARLY-141-A2A	0.49	04/15/2018	Direct	0.00 -12,203.47	---	0.00 -12,203.47	0.00	0.00	0.00	12,203.47
02/15/2016 02/15/2016	Principal Paydown	41284AAB4 HARLY-141-A2A	0.49	04/15/2018	Direct	0.00 -11,058.31	---	0.00 -11,058.31	0.00	0.00	0.00	11,058.31
01/15/2016 01/15/2016	Principal Paydown	41284AAB4 HARLY-141-A2A	0.49	04/15/2018	Direct	0.00 -12,561.40	---	0.00 -12,561.40	0.00	0.00	0.00	12,561.40
03/15/2016 03/15/2016	Principal Paydown	41284BAB2 HARLY-151-A2A	0.80	01/15/2019	Direct	0.00 -24,505.12	---	0.00 -24,505.12	0.00	-0.00	0.00	24,505.12
02/15/2016 02/15/2016	Principal Paydown	41284BAB2 HARLY-151-A2A	0.80	01/15/2019	Direct	0.00 -21,398.57	---	0.00 -21,398.57	0.00	-0.00	0.00	21,398.57
01/15/2016 01/15/2016	Principal Paydown	41284BAB2 HARLY-151-A2A	0.80	01/15/2019	Direct	0.00 -25,559.26	---	0.00 -25,559.26	0.00	0.00	0.00	25,559.26
02/15/2016 02/15/2016	Principal Paydown	43814KAB7 HONDO-151-A2	0.70	06/15/2017	Direct	0.00 -27,984.92	---	0.00 -27,984.92	0.00	0.00	0.00	27,984.92
03/15/2016 03/15/2016	Principal Paydown	43814KAB7 HONDO-151-A2	0.70	06/15/2017	Direct	0.00 -32,557.23	---	0.00 -32,557.23	0.00	-0.00	0.00	32,557.23
01/15/2016 01/15/2016	Principal Paydown	43814KAB7 HONDO-151-A2	0.70	06/15/2017	Direct	0.00 -32,960.70	---	0.00 -32,960.70	0.00	0.00	0.00	32,960.70
03/15/2016 03/15/2016	Principal Paydown	58772PAB4 MBART-151-A2A	0.82	06/15/2018	Direct	0.00 -48,580.44	---	0.00 -48,580.44	0.00	0.00	0.00	48,580.44
02/15/2016 02/15/2016	Principal Paydown	65477WAB2 NART-14B-A2	0.60	06/15/2017	Direct	0.00 -66,720.53	---	0.00 -66,720.53	0.00	-0.00	0.00	66,720.53
03/15/2016 03/15/2016	Principal Paydown	65477WAB2 NART-14B-A2	0.60	06/15/2017	Direct	0.00 -67,654.27	---	0.00 -67,654.27	0.00	0.00	0.00	67,654.27
01/15/2016 01/15/2016	Principal Paydown	65477WAB2 NART-14B-A2	0.60	06/15/2017	Direct	0.00 -68,676.29	---	0.00 -68,676.29	0.00	-0.00	0.00	68,676.29
02/15/2016 02/15/2016	Principal Paydown	89236WAB4 TART-15A-A2	0.71	07/17/2017	Direct	0.00 -54,524.90	---	0.00 -54,524.90	0.00	0.00	0.00	54,524.90
01/15/2016 01/15/2016	Principal Paydown	89236WAB4 TART-15A-A2	0.71	07/17/2017	Direct	0.00 -60,751.76	---	0.00 -60,751.76	0.00	0.00	0.00	60,751.76
03/15/2016 03/15/2016	Principal Paydown	89236WAB4 TART-15A-A2	0.71	07/17/2017	Direct	0.00 -56,561.02	---	0.00 -56,561.02	0.00	0.00	0.00	56,561.02
03/15/2016 03/15/2016	Principal Paydown	90290XAB3 USAOT-151-A2	0.82	03/15/2018	Direct	0.00 -10,971.59	---	0.00 -10,971.59	0.00	-0.00	0.00	10,971.59

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---	Principal Paydown	---	---	---	Direct	0.00 -721,951.70	---	0.00 -721,951.70	0.00	0.00	0.00	721,951.70

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
02/16/2016 02/16/2016	Sell	05531FAG8 BB&T CORP	3.20	03/15/2016	Not Provided	-750,000.00 -750,000.00	100.00	0.00 -750,000.00	-10,066.67	0.00	0.00	760,066.67
03/16/2016 03/16/2016	Sell	949917397 WellsFargo:Htge MM;I	0.34	03/31/2016	Direct	-3,375.00 -3,375.00	1.00	-3,375.00 -3,375.00	0.00	0.00	0.00	3,375.00
03/14/2016 03/14/2016	Sell	949917397 WellsFargo:Htge MM;I	0.34	03/31/2016	Direct	-1,007,691.25 -1,007,691.25	1.00	-1,007,691.25 -1,007,691.25	0.00	0.00	0.00	1,007,691.25
03/21/2016 03/21/2016	Sell	949917397 WellsFargo:Htge MM;I	0.34	03/31/2016	Direct	-1,006,333.73 -1,006,333.73	1.00	-1,006,333.73 -1,006,333.73	0.00	0.00	0.00	1,006,333.73
03/31/2016 03/31/2016	Sell	949917397 WellsFargo:Htge MM;I	0.34	03/31/2016	Direct	-1,003,046.11 -1,003,046.11	1.00	-1,003,046.11 -1,003,046.11	0.00	0.00	0.00	1,003,046.11
03/30/2016 03/30/2016	Sell	949917397 WellsFargo:Htge MM;I	0.34	03/31/2016	Direct	-1,875.00 -1,875.00	1.00	-1,875.00 -1,875.00	0.00	0.00	0.00	1,875.00
03/29/2016 03/29/2016	Sell	949917397 WellsFargo:Htge MM;I	0.34	03/31/2016	Direct	-627,375.83 -627,375.83	1.00	-627,375.83 -627,375.83	0.00	0.00	0.00	627,375.83
01/12/2016 01/12/2016	Sell	949917397 WellsFargo:Htge MM;I	0.32	03/31/2016	Direct	-249,043.79 -249,043.79	1.00	-249,043.79 -249,043.79	0.00	0.00	0.00	249,043.79
01/14/2016 01/14/2016	Sell	949917397 WellsFargo:Htge MM;I	0.32	03/31/2016	Direct	-755,279.61 -755,279.61	1.00	-755,279.61 -755,279.61	0.00	0.00	0.00	755,279.61
01/13/2016 01/13/2016	Sell	949917397 WellsFargo:Htge MM;I	0.32	03/31/2016	Direct	-250,000.00 -250,000.00	1.00	-250,000.00 -250,000.00	0.00	0.00	0.00	250,000.00
01/20/2016 01/20/2016	Sell	949917397 WellsFargo:Htge MM;I	0.32	03/31/2016	Direct	-2,537.50 -2,537.50	1.00	-2,537.50 -2,537.50	0.00	0.00	0.00	2,537.50
01/20/2016 01/20/2016	Sell	949917397 WellsFargo:Htge MM;I	0.32	03/31/2016	Direct	-1,728.09 -1,728.09	1.00	-1,728.09 -1,728.09	0.00	0.00	0.00	1,728.09
01/26/2016 01/26/2016	Sell	949917397 WellsFargo:Htge MM;I	0.32	03/31/2016	Direct	-14.73 -14.73	1.00	-14.73 -14.73	0.00	0.00	0.00	14.73
01/25/2016 01/25/2016	Sell	949917397 WellsFargo:Htge MM;I	0.32	03/31/2016	Direct	-503,495.00 -503,495.00	1.00	-503,495.00 -503,495.00	0.00	0.00	0.00	503,495.00
01/29/2016 01/29/2016	Sell	949917397 WellsFargo:Htge MM;I	0.32	03/31/2016	Direct	-1,000,133.64 -1,000,133.64	1.00	-1,000,133.64 -1,000,133.64	0.00	0.00	0.00	1,000,133.64
02/02/2016 02/02/2016	Sell	949917397 WellsFargo:Htge MM;I	0.35	03/31/2016	Direct	-750,117.19 -750,117.19	1.00	-750,117.19 -750,117.19	0.00	0.00	0.00	750,117.19
02/08/2016 02/08/2016	Sell	949917397 WellsFargo:Htge MM;I	0.35	03/31/2016	Direct	-534,281.94 -534,281.94	1.00	-534,281.94 -534,281.94	0.00	0.00	0.00	534,281.94
02/11/2016 02/11/2016	Sell	949917397 WellsFargo:Htge MM;I	0.35	03/31/2016	Direct	-604,945.50 -604,945.50	1.00	-604,945.50 -604,945.50	0.00	0.00	0.00	604,945.50
02/10/2016 02/10/2016	Sell	949917397 WellsFargo:Htge MM;I	0.35	03/31/2016	Direct	-0.11 -0.11	1.00	-0.11 -0.11	0.00	0.00	0.00	0.11
02/17/2016 02/17/2016	Sell	949917397 WellsFargo:Htge MM;I	0.35	03/31/2016	Direct	-598,194.69 -598,194.69	1.00	-598,194.69 -598,194.69	0.00	0.00	0.00	598,194.69
02/23/2016 02/23/2016	Sell	949917397 WellsFargo:Htge MM;I	0.35	03/31/2016	Direct	-700,412.22 -700,412.22	1.00	-700,412.22 -700,412.22	0.00	0.00	0.00	700,412.22
02/22/2016 02/22/2016	Sell	949917397 WellsFargo:Htge MM;I	0.35	03/31/2016	Direct	-503,534.36 -503,534.36	1.00	-503,534.36 -503,534.36	0.00	0.00	0.00	503,534.36
03/04/2016 03/04/2016	Sell	949917397 WellsFargo:Htge MM;I	0.34	03/31/2016	Direct	-1,008,311.25 -1,008,311.25	1.00	-1,008,311.25 -1,008,311.25	0.00	0.00	0.00	1,008,311.25
03/03/2016 03/03/2016	Sell	949917397 WellsFargo:Htge MM;I	0.34	03/31/2016	Direct	-1,568,974.17 -1,568,974.17	1.00	-1,568,974.17 -1,568,974.17	0.00	0.00	0.00	1,568,974.17
---	Sell	---	---	---	---	-13,430,700.71 -13,430,700.71	---	-12,680,700.71 -13,430,700.71	-10,066.67	0.00	0.00	13,440,767.38

Trading Activity

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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
---	---	---	---	---	---	716,547.53	---	279,547.53	51,943.75	0.00	0.00	-161,369.05
---	---	---	---	---	---	-5,404.17	---	109,425.30	---	---	---	---

* 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
03/31/2016	03/31/2016	Money Market Funds	0.00	949917397	WellsFargo:Htge MM;I	0.34	03/31/2016	---	1,202.80
03/31/2016	03/31/2016	Money Market Funds	0.00	949917397	WellsFargo:Htge MM;I	0.34	03/31/2016	---	1,202.80

Settled

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Description	Coupon Rate	Final Maturity	Price	Base Amount
01/07/2016	01/12/2016	Buy	250,000.00	02665WAY7	AMERICAN HONDA FINANCE CORP	1.02	09/20/2017	100.023	-250,220.34
03/20/2016	03/20/2016	Coupon	0.00	02665WAY7	AMERICAN HONDA FINANCE CORP	1.073	09/20/2017	---	1,932.80
02/16/2016	02/16/2016	Sell	-750,000.00	05531FAG8	BB&T CORP	3.20	03/15/2016	100.00	760,066.67
03/21/2016	03/21/2016	Coupon	0.00	05581RAC0	BMWLT-161-A2B	0.932	01/22/2018	---	511.09
02/09/2016	02/17/2016	Buy	600,000.00	05581RAC0	BMWLT-161-A2B	0.939	01/22/2018	100.00	-600,000.00
02/16/2016	02/16/2016	Coupon	0.00	06050TLU4	BANK OF AMERICA NA	1.088	02/14/2017	---	1,062.60
03/07/2016	03/07/2016	Coupon	0.00	06050TMB5	BANK OF AMERICA NA	1.086	06/05/2017	---	570.01
01/28/2016	01/28/2016	Coupon	0.00	06406HBX6	BANK OF NEW YORK MELLON CORP	2.30	07/28/2016	---	8,625.00
02/18/2016	02/23/2016	Buy	700,000.00	07330NAH8	BRANCH BANKING AND TRUST CO	1.00	04/03/2017	99.67	-700,412.22
01/12/2016	01/12/2016	Coupon	0.00	084664CD1	BERKSHIRE HATHAWAY FINANCE CORP	0.921	01/12/2018	---	1,176.55
02/10/2016	02/16/2016	Buy	500,000.00	09247XAC5	BLACKROCK INC	6.25	09/15/2017	107.813	-552,172.64
03/15/2016	03/15/2016	Coupon	0.00	09247XAC5	BLACKROCK INC	6.25	09/15/2017	---	15,625.00
02/01/2016	02/01/2016	Coupon	0.00	14912L4X6	CATERPILLAR FINANCIAL SERVICES CORP	2.05	08/01/2016	---	7,943.75
02/15/2016	02/15/2016	Coupon	0.00	161571GJ7	CHAIT 2014-A1 A1	1.15	01/15/2019	---	742.71
03/15/2016	03/15/2016	Coupon	0.00	161571GJ7	CHAIT 2014-A1 A1	1.15	01/15/2019	---	742.71
01/15/2016	01/15/2016	Coupon	0.00	161571GJ7	CHAIT 2014-A1 A1	1.15	01/15/2019	---	742.71
01/26/2016	01/29/2016	Buy	700,000.00	166764AL4	CHEVRON CORP	1.345	11/15/2017	99.715	-699,940.31
03/15/2016	03/15/2016	Coupon	0.00	17275RAY8	CISCO SYSTEMS INC	0.944	06/15/2018	---	1,558.37
01/11/2016	01/14/2016	Buy	750,000.00	17305EFE0	CCCIT-13A6-A6	1.32	09/07/2018	100.238	-755,279.61
03/07/2016	03/07/2016	Coupon	0.00	17305EFE0	CCCIT-13A6-A6	1.32	09/07/2018	---	4,950.00
02/29/2016	03/03/2016	Buy	560,000.00	30231GAS1	EXXON MOBIL CORP	0.60	02/28/2018	100.00	-560,000.00
03/28/2016	03/28/2016	Coupon	0.00	3130A2T97	FEDERAL HOME LOAN BANKS	0.50	09/28/2016	---	3,750.00
01/22/2016	01/22/2016	Coupon	0.00	3130A3XU3	FEDERAL HOME LOAN BANKS	0.25	01/22/2016	---	1,243.06
01/22/2016	01/22/2016	Maturity	-1,000,000.00	3130A3XU3	FEDERAL HOME LOAN BANKS	0.25	01/22/2016	100.00	1,000,000.00
03/30/2016	03/31/2016	Buy	1,000,000.00	313379FW4	FEDERAL HOME LOAN BANKS	1.00	06/09/2017	100.306	-1,006,171.11
02/05/2016	02/05/2016	Maturity	-1,000,000.00	313384SS9	FEDERAL HOME LOAN BANKS	0.00	02/05/2016	100.00	1,000,000.00
01/21/2016	01/21/2016	Coupon	0.00	3133EDQW5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.29	01/21/2016	---	1,450.00
01/21/2016	01/21/2016	Maturity	-1,000,000.00	3133EDQW5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.29	01/21/2016	100.00	1,000,000.00
03/01/2016	03/01/2016	Coupon	0.00	3133EFBT3	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.42	09/01/2016	---	2,100.00
03/10/2016	03/14/2016	Buy	1,000,000.00	3135G0JA2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.125	04/27/2017	100.341	-1,007,691.25
03/10/2016	03/10/2016	Coupon	0.00	3136FPET0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2.00	03/10/2016	---	10,000.00
03/10/2016	03/10/2016	Maturity	-1,000,000.00	3136FPET0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2.00	03/10/2016	100.00	1,000,000.00
02/25/2016	02/25/2016	Coupon	0.00	3137EACW7	FREDDIE MAC	2.00	08/25/2016	---	2,350.00
03/02/2016	03/03/2016	Buy	1,000,000.00	3137EADF3	FREDDIE MAC	1.25	05/12/2017	100.512	-1,008,974.17
03/18/2016	03/21/2016	Buy	1,000,000.00	3137EADT3	FREDDIE MAC	0.875	02/22/2017	100.147	-1,002,174.86
02/15/2016	02/15/2016	Coupon	0.00	31679KAB6	FTAT-142-A2A	0.45	04/17/2017	---	14.14
02/15/2016	02/15/2016	Principal Paydown	-37,707.33	31679KAB6	FTAT-142-A2A	0.45	04/17/2017	---	37,707.33
01/15/2016	01/15/2016	Principal Paydown	-49,014.59	31679KAB6	FTAT-142-A2A	0.45	04/17/2017	---	49,014.59

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01/15/2016	01/15/2016	Coupon	0.00	31679KAB6	FTAT-142-A2A	0.45	04/17/2017	---	32.52
03/15/2016	03/15/2016	Coupon	0.00	31680GAB2	FTAT-151-A2A	1.02	05/15/2018	---	425.00
01/15/2016	01/15/2016	Coupon	0.00	31680GAB2	FTAT-151-A2A	1.02	05/15/2018	---	425.00
02/15/2016	02/15/2016	Coupon	0.00	31680GAB2	FTAT-151-A2A	1.02	05/15/2018	---	425.00
01/08/2016	01/08/2016	Maturity	-750,000.00	36962G6Q2	GENERAL ELECTRIC CAPITAL CORP	0.918	01/08/2016	100.00	750,000.00
01/08/2016	01/08/2016	Coupon	0.00	36962G6Q2	GENERAL ELECTRIC CAPITAL CORP	0.918	01/08/2016	---	1,759.50
03/15/2016	03/15/2016	Principal Paydown	-12,203.47	41284AAB4	HARLY-141-A2A	0.49	04/15/2018	---	12,203.47
03/15/2016	03/15/2016	Coupon	0.00	41284AAB4	HARLY-141-A2A	0.49	04/15/2018	---	17.22
02/15/2016	02/15/2016	Principal Paydown	-11,058.31	41284AAB4	HARLY-141-A2A	0.49	04/15/2018	---	11,058.31
02/15/2016	02/15/2016	Coupon	0.00	41284AAB4	HARLY-141-A2A	0.49	04/15/2018	---	21.74
01/15/2016	01/15/2016	Principal Paydown	-12,561.40	41284AAB4	HARLY-141-A2A	0.49	04/15/2018	---	12,561.40
01/15/2016	01/15/2016	Coupon	0.00	41284AAB4	HARLY-141-A2A	0.49	04/15/2018	---	26.87
03/15/2016	03/15/2016	Coupon	0.00	41284BAB2	HARLY-151-A2A	0.80	01/15/2019	---	181.63
03/15/2016	03/15/2016	Principal Paydown	-24,505.12	41284BAB2	HARLY-151-A2A	0.80	01/15/2019	---	24,505.12
02/15/2016	02/15/2016	Coupon	0.00	41284BAB2	HARLY-151-A2A	0.80	01/15/2019	---	195.90
02/15/2016	02/15/2016	Principal Paydown	-21,398.57	41284BAB2	HARLY-151-A2A	0.80	01/15/2019	---	21,398.57
01/15/2016	01/15/2016	Principal Paydown	-25,559.26	41284BAB2	HARLY-151-A2A	0.80	01/15/2019	---	25,559.26
01/15/2016	01/15/2016	Coupon	0.00	41284BAB2	HARLY-151-A2A	0.80	01/15/2019	---	212.94
02/01/2016	02/01/2016	Coupon	0.00	4197915E4	HAWAII ST	0.731	08/01/2016	---	2,741.25
03/15/2016	03/15/2016	Coupon	0.00	437076BJ0	HOME DEPOT INC	1.004	09/15/2017	---	1,672.13
02/15/2016	02/15/2016	Coupon	0.00	43814KAB7	HONDO-151-A2	0.70	06/15/2017	---	128.34
02/15/2016	02/15/2016	Principal Paydown	-27,984.92	43814KAB7	HONDO-151-A2	0.70	06/15/2017	---	27,984.92
03/15/2016	03/15/2016	Coupon	0.00	43814KAB7	HONDO-151-A2	0.70	06/15/2017	---	112.01
03/15/2016	03/15/2016	Principal Paydown	-32,557.23	43814KAB7	HONDO-151-A2	0.70	06/15/2017	---	32,557.23
01/15/2016	01/15/2016	Coupon	0.00	43814KAB7	HONDO-151-A2	0.70	06/15/2017	---	147.56
01/15/2016	01/15/2016	Principal Paydown	-32,960.70	43814KAB7	HONDO-151-A2	0.70	06/15/2017	---	32,960.70
03/15/2016	03/15/2016	Coupon	0.00	4581X0BV9	INTER-AMERICAN DEVELOPMENT BANK	1.125	03/15/2017	---	9,000.00
02/08/2016	02/11/2016	Buy	600,000.00	4581X0BV9	INTER-AMERICAN DEVELOPMENT BANK	1.125	03/15/2017	100.368	-604,945.50
03/01/2016	03/04/2016	Buy	1,000,000.00	4581X0BV9	INTER-AMERICAN DEVELOPMENT BANK	1.125	03/15/2017	100.303	-1,008,311.25
02/15/2016	02/15/2016	Maturity	-771,000.00	459056HY6	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	0.00	02/15/2016	100.00	771,000.00
02/15/2016	02/15/2016	Maturity	-163,000.00	459056HY6	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	0.00	02/15/2016	100.00	163,000.00
02/02/2016	02/05/2016	Buy	750,000.00	459058DM2	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	0.50	05/16/2016	99.997	-750,800.42
01/19/2016	01/19/2016	Coupon	0.00	45905U7F5	INTERNATIONAL BK FOR RECON & DEV MEDIUM TERM BK N	0.45	07/19/2016	---	2,540.00
01/20/2016	01/21/2016	Buy	600,000.00	45905UQG2	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	0.625	09/26/2016	99.955	-600,927.92
03/26/2016	03/26/2016	Coupon	0.00	45905UQG2	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	0.625	09/26/2016	---	1,878.00
02/15/2016	02/15/2016	Coupon	0.00	46623EJY6	JPMORGAN CHASE & CO	1.35	02/15/2017	---	3,375.00
01/20/2016	01/25/2016	Buy	500,000.00	46623EJY6	JPMORGAN CHASE & CO	1.35	02/15/2017	100.099	-503,495.00
01/15/2016	01/15/2016	Coupon	0.00	46625HHW3	JPMORGAN CHASE & CO	2.60	01/15/2016	---	9,750.00
01/15/2016	01/15/2016	Maturity	-750,000.00	46625HHW3	JPMORGAN CHASE & CO	2.60	01/15/2016	100.00	750,000.00
01/15/2016	01/15/2016	Coupon	0.00	47787WAB5	JDOT-15B-A2	0.98	06/15/2018	---	326.67
02/15/2016	02/15/2016	Coupon	0.00	47787WAB5	JDOT-15B-A2	0.98	06/15/2018	---	326.67
03/15/2016	03/15/2016	Coupon	0.00	47787WAB5	JDOT-15B-A2	0.98	06/15/2018	---	326.67
01/01/2016	01/01/2016	Coupon	0.00	5446462Q4	LOS ANGELES CALIF UNI SCH DIST	0.486	01/01/2016	---	972.00
01/01/2016	01/01/2016	Maturity	-400,000.00	5446462Q4	LOS ANGELES CALIF UNI SCH DIST	0.486	01/01/2016	100.00	400,000.00
02/15/2016	02/15/2016	Coupon	0.00	58772PAB4	MBART-151-A2A	0.82	06/15/2018	---	444.17
01/15/2016	01/15/2016	Coupon	0.00	58772PAB4	MBART-151-A2A	0.82	06/15/2018	---	444.17

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03/15/2016	03/15/2016	Principal Paydown	-48,580.44	58772PAB4	MBART-151-A2A	0.82	06/15/2018	---	48,580.44
03/15/2016	03/15/2016	Coupon	0.00	58772PAB4	MBART-151-A2A	0.82	06/15/2018	---	444.17
02/03/2016	02/08/2016	Buy	500,000.00	637432HT5	NATIONAL RURAL UTILITIES COOP FINANCE CORP	5.45	04/10/2017	105.07	-534,281.94
02/15/2016	02/15/2016	Coupon	0.00	65477WAB2	NART-14B-A2	0.60	06/15/2017	---	163.91
02/15/2016	02/15/2016	Principal Paydown	-66,720.53	65477WAB2	NART-14B-A2	0.60	06/15/2017	---	66,720.53
03/15/2016	03/15/2016	Principal Paydown	-67,654.27	65477WAB2	NART-14B-A2	0.60	06/15/2017	---	67,654.27
03/15/2016	03/15/2016	Coupon	0.00	65477WAB2	NART-14B-A2	0.60	06/15/2017	---	130.55
01/15/2016	01/15/2016	Principal Paydown	-68,676.29	65477WAB2	NART-14B-A2	0.60	06/15/2017	---	68,676.29
01/15/2016	01/15/2016	Coupon	0.00	65477WAB2	NART-14B-A2	0.60	06/15/2017	---	198.25
02/01/2016	02/01/2016	Maturity	-300,000.00	68428LDH4	ORANGE CNTY CALIF PENSION OBLIG	0.68	02/01/2016	100.00	300,000.00
02/01/2016	02/01/2016	Maturity	-490,000.00	68428LDH4	ORANGE CNTY CALIF PENSION OBLIG	0.68	02/01/2016	100.00	490,000.00
02/01/2016	02/01/2016	Coupon	0.00	68428LDH4	ORANGE CNTY CALIF PENSION OBLIG	0.68	02/01/2016	---	2,656.16
01/08/2016	01/13/2016	Buy	250,000.00	68428LDM3	ORANGE CNTY CALIF PENSION OBLIG	0.938	11/01/2016	100.00	-250,000.00
01/28/2016	01/28/2016	Maturity	-750,000.00	69349LAH1	PNC BANK,NA	0.80	01/28/2016	100.00	750,000.00
01/28/2016	01/28/2016	Coupon	0.00	69349LAH1	PNC BANK,NA	0.80	01/28/2016	---	3,000.00
01/28/2016	02/02/2016	Buy	750,000.00	69353RCG1	PNC BANK NA	1.125	01/27/2017	100.00	-750,117.19
02/01/2016	02/01/2016	Coupon	0.00	762494QV7	RIALTO CALIF UNI SCH DIST	1.258	02/01/2017	---	1,572.50
03/01/2016	03/01/2016	Coupon	0.00	76912TJC8	RIVERSIDE CNTY CALIF PUB FING AUTH TAX ALLOC REV	1.00	09/01/2016	---	625.00
03/07/2016	03/07/2016	Maturity	-285,000.00	857477AH6	STATE STREET CORP	2.875	03/07/2016	100.00	285,000.00
03/07/2016	03/07/2016	Maturity	-300,000.00	857477AH6	STATE STREET CORP	2.875	03/07/2016	100.00	300,000.00
03/07/2016	03/07/2016	Coupon	0.00	857477AH6	STATE STREET CORP	2.875	03/07/2016	---	8,409.38
03/28/2016	03/29/2016	Buy	586,000.00	880591EA6	TENNESSEE VALLEY AUTHORITY	5.50	07/18/2017	105.976	-627,375.83
03/01/2016	03/01/2016	Maturity	-750,000.00	89116EC19	Toronto Dominion Holdings (U.S.A.), Inc.	0.00	03/01/2016	100.00	750,000.00
01/28/2016	01/28/2016	Coupon	0.00	89233AHP7	Toyota Motor Credit Corporation	0.601	02/19/2016	---	246.50
02/19/2016	02/19/2016	Coupon	0.00	89233AHP7	Toyota Motor Credit Corporation	0.601	02/19/2016	---	183.52
02/19/2016	02/19/2016	Maturity	-500,000.00	89233AHP7	Toyota Motor Credit Corporation	0.601	02/19/2016	100.00	500,000.00
02/19/2016	02/22/2016	Buy	500,000.00	89233GEJ1	Toyota Motor Credit Corporation	0.00	05/18/2016	99.871	-499,355.00
02/15/2016	02/15/2016	Coupon	0.00	89236WAB4	TART-15A-A2	0.71	07/17/2017	---	257.44
02/15/2016	02/15/2016	Principal Paydown	-54,524.90	89236WAB4	TART-15A-A2	0.71	07/17/2017	---	54,524.90
01/15/2016	01/15/2016	Principal Paydown	-60,751.76	89236WAB4	TART-15A-A2	0.71	07/17/2017	---	60,751.76
01/15/2016	01/15/2016	Coupon	0.00	89236WAB4	TART-15A-A2	0.71	07/17/2017	---	293.38
03/15/2016	03/15/2016	Principal Paydown	-56,561.02	89236WAB4	TART-15A-A2	0.71	07/17/2017	---	56,561.02
03/15/2016	03/15/2016	Coupon	0.00	89236WAB4	TART-15A-A2	0.71	07/17/2017	---	225.18
01/15/2016	01/15/2016	Coupon	0.00	90290XAB3	USAOT-151-A2	0.82	03/15/2018	---	328.00
03/15/2016	03/15/2016	Principal Paydown	-10,971.59	90290XAB3	USAOT-151-A2	0.82	03/15/2018	---	10,971.59
03/15/2016	03/15/2016	Coupon	0.00	90290XAB3	USAOT-151-A2	0.82	03/15/2018	---	328.00
02/15/2016	02/15/2016	Coupon	0.00	90290XAB3	USAOT-151-A2	0.82	03/15/2018	---	328.00
01/26/2016	01/26/2016	Coupon	0.00	90331HMR1	US BANK NA	0.919	01/26/2018	---	1,188.14
02/29/2016	02/29/2016	Maturity	-1,000,000.00	912828B82	UNITED STATES TREASURY	0.25	02/29/2016	100.00	1,000,000.00
02/29/2016	02/29/2016	Coupon	0.00	912828B82	UNITED STATES TREASURY	0.25	02/29/2016	---	1,250.00
01/31/2016	01/31/2016	Coupon	0.00	912828PS3	UNITED STATES TREASURY	2.00	01/31/2016	---	20,000.00
01/31/2016	01/31/2016	Maturity	-1,000,000.00	912828PS3	UNITED STATES TREASURY	2.00	01/31/2016	100.00	1,000,000.00
01/31/2016	01/31/2016	Maturity	-1,000,000.00	912828PS3	UNITED STATES TREASURY	2.00	01/31/2016	100.00	1,000,000.00
01/31/2016	01/31/2016	Coupon	0.00	912828QX1	UNITED STATES TREASURY	1.50	07/31/2016	---	7,500.00
02/29/2016	02/29/2016	Coupon	0.00	912828RF9	UNITED STATES TREASURY	1.00	08/31/2016	---	10,000.00
03/31/2016	03/31/2016	Coupon	0.00	912828TS9	UNITED STATES TREASURY	0.625	09/30/2017	---	3,125.00
01/15/2016	01/15/2016	Coupon	0.00	912828VL1	UNITED STATES TREASURY	0.625	07/15/2016	---	3,125.00
02/01/2016	02/01/2016	Coupon	0.00	91412GEZ4	UNIVERSITY CALIF REVS	0.926	07/01/2017	---	216.42

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Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Description	Coupon Rate	Final Maturity	Price	Base Amount
03/01/2016	03/01/2016	Coupon	0.00	91412GEZ4	UNIVERSITY CALIF REVS	0.938	07/01/2017	---	223.78
01/26/2016	01/29/2016	Buy	300,000.00	91412GEZ4	UNIVERSITY CALIF REVS	0.927	07/01/2017	100.00	-300,193.33
02/23/2016	02/23/2016	Coupon	0.00	928668AD4	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	0.838	05/23/2016	---	765.00
03/07/2016	03/07/2016	Buy	593,977.73	949917397	WellsFargo:Htge MM;I	0.34	03/31/2016	1.00	-593,977.73
03/07/2016	03/07/2016	Buy	4,500.00	949917397	WellsFargo:Htge MM;I	0.34	03/31/2016	1.00	-4,500.00
03/11/2016	03/11/2016	Buy	0.05	949917397	WellsFargo:Htge MM;I	0.34	03/31/2016	1.00	-0.05
03/10/2016	03/10/2016	Buy	1,010,000.00	949917397	WellsFargo:Htge MM;I	0.34	03/31/2016	1.00	-1,010,000.00
03/09/2016	03/09/2016	Buy	451.66	949917397	WellsFargo:Htge MM;I	0.34	03/31/2016	1.00	-451.66
03/16/2016	03/16/2016	Buy	3,375.00	949917397	WellsFargo:Htge MM;I	0.34	03/31/2016	1.00	-3,375.00
03/16/2016	03/16/2016	Sell	-3,375.00	949917397	WellsFargo:Htge MM;I	0.34	03/31/2016	1.00	3,375.00
03/15/2016	03/15/2016	Buy	190,828.35	949917397	WellsFargo:Htge MM;I	0.34	03/31/2016	1.00	-190,828.35
03/15/2016	03/15/2016	Buy	49,024.60	949917397	WellsFargo:Htge MM;I	0.34	03/31/2016	1.00	-49,024.60
03/15/2016	03/15/2016	Buy	43,968.83	949917397	WellsFargo:Htge MM;I	0.34	03/31/2016	1.00	-43,968.83
03/14/2016	03/14/2016	Sell	-1,007,691.25	949917397	WellsFargo:Htge MM;I	0.34	03/31/2016	1.00	1,007,691.25
03/22/2016	03/22/2016	Buy	511.09	949917397	WellsFargo:Htge MM;I	0.34	03/31/2016	1.00	-511.09
03/21/2016	03/21/2016	Buy	1,932.80	949917397	WellsFargo:Htge MM;I	0.34	03/31/2016	1.00	-1,932.80
03/21/2016	03/21/2016	Sell	-1,006,333.73	949917397	WellsFargo:Htge MM;I	0.34	03/31/2016	1.00	1,006,333.73
03/28/2016	03/28/2016	Buy	5,625.00	949917397	WellsFargo:Htge MM;I	0.34	03/31/2016	1.00	-5,625.00
03/31/2016	03/31/2016	Sell	-1,003,046.11	949917397	WellsFargo:Htge MM;I	0.34	03/31/2016	1.00	1,003,046.11
03/30/2016	03/30/2016	Buy	1,878.00	949917397	WellsFargo:Htge MM;I	0.34	03/31/2016	1.00	-1,878.00
03/30/2016	03/30/2016	Sell	-1,875.00	949917397	WellsFargo:Htge MM;I	0.34	03/31/2016	1.00	1,875.00
03/29/2016	03/29/2016	Sell	-627,375.83	949917397	WellsFargo:Htge MM;I	0.34	03/31/2016	1.00	627,375.83
01/04/2016	01/04/2016	Buy	401,197.38	949917397	WellsFargo:Htge MM;I	0.32	03/31/2016	1.00	-401,197.38
01/08/2016	01/08/2016	Buy	750,000.00	949917397	WellsFargo:Htge MM;I	0.32	03/31/2016	1.00	-750,000.00
01/08/2016	01/08/2016	Buy	1,759.50	949917397	WellsFargo:Htge MM;I	0.32	03/31/2016	1.00	-1,759.50
01/12/2016	01/12/2016	Sell	-249,043.79	949917397	WellsFargo:Htge MM;I	0.32	03/31/2016	1.00	249,043.79
01/15/2016	01/15/2016	Buy	3,125.00	949917397	WellsFargo:Htge MM;I	0.32	03/31/2016	1.00	-3,125.00
01/15/2016	01/15/2016	Buy	951,080.26	949917397	WellsFargo:Htge MM;I	0.32	03/31/2016	1.00	-951,080.26
01/14/2016	01/14/2016	Sell	-755,279.61	949917397	WellsFargo:Htge MM;I	0.32	03/31/2016	1.00	755,279.61
01/13/2016	01/13/2016	Sell	-250,000.00	949917397	WellsFargo:Htge MM;I	0.32	03/31/2016	1.00	250,000.00
01/20/2016	01/20/2016	Sell	-1,728.09	949917397	WellsFargo:Htge MM;I	0.32	03/31/2016	1.00	1,728.09
01/20/2016	01/20/2016	Sell	-2,537.50	949917397	WellsFargo:Htge MM;I	0.32	03/31/2016	1.00	2,537.50
01/19/2016	01/19/2016	Buy	63,909.31	949917397	WellsFargo:Htge MM;I	0.32	03/31/2016	1.00	-63,909.31
01/22/2016	01/22/2016	Buy	1,243.06	949917397	WellsFargo:Htge MM;I	0.32	03/31/2016	1.00	-1,243.06
01/22/2016	01/22/2016	Buy	1,000,000.00	949917397	WellsFargo:Htge MM;I	0.32	03/31/2016	1.00	-1,000,000.00
01/21/2016	01/21/2016	Buy	400,522.08	949917397	WellsFargo:Htge MM;I	0.32	03/31/2016	1.00	-400,522.08
01/28/2016	01/28/2016	Buy	761,625.00	949917397	WellsFargo:Htge MM;I	0.32	03/31/2016	1.00	-761,625.00
01/28/2016	01/28/2016	Buy	246.50	949917397	WellsFargo:Htge MM;I	0.32	03/31/2016	1.00	-246.50
01/26/2016	01/26/2016	Sell	-14.73	949917397	WellsFargo:Htge MM;I	0.32	03/31/2016	1.00	14.73
01/26/2016	01/26/2016	Buy	1,188.14	949917397	WellsFargo:Htge MM;I	0.32	03/31/2016	1.00	-1,188.14
01/25/2016	01/25/2016	Sell	-503,495.00	949917397	WellsFargo:Htge MM;I	0.32	03/31/2016	1.00	503,495.00
02/01/2016	02/01/2016	Buy	2,656.16	949917397	WellsFargo:Htge MM;I	0.35	03/31/2016	1.00	-2,656.16
02/01/2016	02/01/2016	Buy	2,830,625.96	949917397	WellsFargo:Htge MM;I	0.35	03/31/2016	1.00	-2,830,625.96
01/31/2016	01/31/2016	Money Market Funds	0.00	949917397	WellsFargo:Htge MM;I	0.32	03/31/2016	---	651.93
01/29/2016	01/29/2016	Sell	-1,000,133.64	949917397	WellsFargo:Htge MM;I	0.32	03/31/2016	1.00	1,000,133.64
02/05/2016	02/05/2016	Buy	14.73	949917397	WellsFargo:Htge MM;I	0.35	03/31/2016	1.00	-14.73
02/05/2016	02/05/2016	Buy	249,199.58	949917397	WellsFargo:Htge MM;I	0.35	03/31/2016	1.00	-249,199.58
02/02/2016	02/02/2016	Sell	-750,117.19	949917397	WellsFargo:Htge MM;I	0.35	03/31/2016	1.00	750,117.19
02/08/2016	02/08/2016	Sell	-534,281.94	949917397	WellsFargo:Htge MM;I	0.35	03/31/2016	1.00	534,281.94

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Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Description	Coupon Rate	Final Maturity	Price	Base Amount
02/11/2016	02/11/2016	Sell	-604,945.50	949917397	WellsFargo:Htge MM;I	0.35	03/31/2016	1.00	604,945.50
02/10/2016	02/10/2016	Sell	-0.11	949917397	WellsFargo:Htge MM;I	0.35	03/31/2016	1.00	0.11
02/17/2016	02/17/2016	Sell	-598,194.69	949917397	WellsFargo:Htge MM;I	0.35	03/31/2016	1.00	598,194.69
02/16/2016	02/16/2016	Buy	578,446.84	949917397	WellsFargo:Htge MM;I	0.35	03/31/2016	1.00	-578,446.84
02/16/2016	02/16/2016	Buy	788,507.93	949917397	WellsFargo:Htge MM;I	0.35	03/31/2016	1.00	-788,507.93
02/16/2016	02/16/2016	Buy	14.14	949917397	WellsFargo:Htge MM;I	0.35	03/31/2016	1.00	-14.14
02/19/2016	02/19/2016	Buy	183.52	949917397	WellsFargo:Htge MM;I	0.35	03/31/2016	1.00	-183.52
02/19/2016	02/19/2016	Buy	500,000.00	949917397	WellsFargo:Htge MM;I	0.35	03/31/2016	1.00	-500,000.00
02/25/2016	02/25/2016	Buy	2,350.00	949917397	WellsFargo:Htge MM;I	0.35	03/31/2016	1.00	-2,350.00
02/23/2016	02/23/2016	Sell	-700,412.22	949917397	WellsFargo:Htge MM;I	0.35	03/31/2016	1.00	700,412.22
02/23/2016	02/23/2016	Buy	765.00	949917397	WellsFargo:Htge MM;I	0.35	03/31/2016	1.00	-765.00
02/22/2016	02/22/2016	Sell	-503,534.36	949917397	WellsFargo:Htge MM;I	0.35	03/31/2016	1.00	503,534.36
02/29/2016	02/29/2016	Buy	1,000,000.00	949917397	WellsFargo:Htge MM;I	0.35	03/31/2016	1.00	-1,000,000.00
02/29/2016	02/29/2016	Buy	1,250.00	949917397	WellsFargo:Htge MM;I	0.35	03/31/2016	1.00	-1,250.00
02/29/2016	02/29/2016	Money Market Funds	0.00	949917397	WellsFargo:Htge MM;I	0.35	03/31/2016	---	1,316.26
02/29/2016	02/29/2016	Buy	10,000.00	949917397	WellsFargo:Htge MM;I	0.35	03/31/2016	1.00	-10,000.00
03/04/2016	03/04/2016	Sell	-1,008,311.25	949917397	WellsFargo:Htge MM;I	0.34	03/31/2016	1.00	1,008,311.25
03/03/2016	03/03/2016	Sell	-1,568,974.17	949917397	WellsFargo:Htge MM;I	0.34	03/31/2016	1.00	1,568,974.17
03/01/2016	03/01/2016	Buy	754,265.04	949917397	WellsFargo:Htge MM;I	0.34	03/31/2016	1.00	-754,265.04
01/20/2016	01/20/2016	Management Fee	0.00	CCYUSD	US Dollar	0.00	03/31/2016	---	-4,268.09
02/22/2016	02/22/2016	Management Fee	0.00	CCYUSD	US Dollar	0.00	03/31/2016	---	-4,179.36
03/21/2016	03/21/2016	Management Fee	0.00	CCYUSD	US Dollar	0.00	03/31/2016	---	-4,158.87
---	---	---	-5,404.17	---	---	---	---	---	-225.44

Summary

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Description	Coupon Rate	Final Maturity	Price	Base Amount
---	---	---	-5,404.17	---	---	---	---	---	977.36

* 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
03/31/2016	03/31/2016	Money Market Funds	0.00	949917397	SHIXX	WellsFargo:Htge MM;I	1,202.80
03/31/2016	03/31/2016	Money Market Funds	0.00	949917397	SHIXX	WellsFargo:Htge MM;I	1,202.80

Settled

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
03/07/2016	03/07/2016	Buy	593,977.73	949917397	SHIXX	WellsFargo:Htge MM;I	-593,977.73
03/07/2016	03/07/2016	Buy	4,500.00	949917397	SHIXX	WellsFargo:Htge MM;I	-4,500.00
03/11/2016	03/11/2016	Buy	0.05	949917397	SHIXX	WellsFargo:Htge MM;I	-0.05
03/10/2016	03/10/2016	Buy	1,010,000.00	949917397	SHIXX	WellsFargo:Htge MM;I	-1,010,000.00
03/09/2016	03/09/2016	Buy	451.66	949917397	SHIXX	WellsFargo:Htge MM;I	-451.66
03/16/2016	03/16/2016	Buy	3,375.00	949917397	SHIXX	WellsFargo:Htge MM;I	-3,375.00
03/16/2016	03/16/2016	Sell	-3,375.00	949917397	SHIXX	WellsFargo:Htge MM;I	3,375.00
03/15/2016	03/15/2016	Buy	190,828.35	949917397	SHIXX	WellsFargo:Htge MM;I	-190,828.35
03/15/2016	03/15/2016	Buy	49,024.60	949917397	SHIXX	WellsFargo:Htge MM;I	-49,024.60
03/15/2016	03/15/2016	Buy	43,968.83	949917397	SHIXX	WellsFargo:Htge MM;I	-43,968.83
03/14/2016	03/14/2016	Sell	-1,007,691.25	949917397	SHIXX	WellsFargo:Htge MM;I	1,007,691.25
03/22/2016	03/22/2016	Buy	511.09	949917397	SHIXX	WellsFargo:Htge MM;I	-511.09
03/21/2016	03/21/2016	Buy	1,932.80	949917397	SHIXX	WellsFargo:Htge MM;I	-1,932.80
03/21/2016	03/21/2016	Sell	-1,006,333.73	949917397	SHIXX	WellsFargo:Htge MM;I	1,006,333.73
03/28/2016	03/28/2016	Buy	5,625.00	949917397	SHIXX	WellsFargo:Htge MM;I	-5,625.00
03/31/2016	03/31/2016	Sell	-1,003,046.11	949917397	SHIXX	WellsFargo:Htge MM;I	1,003,046.11
03/30/2016	03/30/2016	Buy	1,878.00	949917397	SHIXX	WellsFargo:Htge MM;I	-1,878.00
03/30/2016	03/30/2016	Sell	-1,875.00	949917397	SHIXX	WellsFargo:Htge MM;I	1,875.00
03/29/2016	03/29/2016	Sell	-627,375.83	949917397	SHIXX	WellsFargo:Htge MM;I	627,375.83
01/04/2016	01/04/2016	Buy	401,197.38	949917397	SHIXX	WellsFargo:Htge MM;I	-401,197.38
01/08/2016	01/08/2016	Buy	750,000.00	949917397	SHIXX	WellsFargo:Htge MM;I	-750,000.00
01/08/2016	01/08/2016	Buy	1,759.50	949917397	SHIXX	WellsFargo:Htge MM;I	-1,759.50
01/12/2016	01/12/2016	Sell	-249,043.79	949917397	SHIXX	WellsFargo:Htge MM;I	249,043.79
01/15/2016	01/15/2016	Buy	3,125.00	949917397	SHIXX	WellsFargo:Htge MM;I	-3,125.00
01/15/2016	01/15/2016	Buy	951,080.26	949917397	SHIXX	WellsFargo:Htge MM;I	-951,080.26
01/14/2016	01/14/2016	Sell	-755,279.61	949917397	SHIXX	WellsFargo:Htge MM;I	755,279.61
01/13/2016	01/13/2016	Sell	-250,000.00	949917397	SHIXX	WellsFargo:Htge MM;I	250,000.00
01/20/2016	01/20/2016	Sell	-1,728.09	949917397	SHIXX	WellsFargo:Htge MM;I	1,728.09
01/20/2016	01/20/2016	Sell	-2,537.50	949917397	SHIXX	WellsFargo:Htge MM;I	2,537.50
01/19/2016	01/19/2016	Buy	63,909.31	949917397	SHIXX	WellsFargo:Htge MM;I	-63,909.31
01/22/2016	01/22/2016	Buy	1,243.06	949917397	SHIXX	WellsFargo:Htge MM;I	-1,243.06
01/22/2016	01/22/2016	Buy	1,000,000.00	949917397	SHIXX	WellsFargo:Htge MM;I	-1,000,000.00
01/21/2016	01/21/2016	Buy	400,522.08	949917397	SHIXX	WellsFargo:Htge MM;I	-400,522.08
01/28/2016	01/28/2016	Buy	761,625.00	949917397	SHIXX	WellsFargo:Htge MM;I	-761,625.00
01/28/2016	01/28/2016	Buy	246.50	949917397	SHIXX	WellsFargo:Htge MM;I	-246.50
01/26/2016	01/26/2016	Sell	-14.73	949917397	SHIXX	WellsFargo:Htge MM;I	14.73
01/26/2016	01/26/2016	Buy	1,188.14	949917397	SHIXX	WellsFargo:Htge MM;I	-1,188.14
01/25/2016	01/25/2016	Sell	-503,495.00	949917397	SHIXX	WellsFargo:Htge MM;I	503,495.00
02/01/2016	02/01/2016	Buy	2,656.16	949917397	SHIXX	WellsFargo:Htge MM;I	-2,656.16
02/01/2016	02/01/2016	Buy	2,830,625.96	949917397	SHIXX	WellsFargo:Htge MM;I	-2,830,625.96
01/31/2016	01/31/2016	Money Market Funds	0.00	949917397	SHIXX	WellsFargo:Htge MM;I	651.93
01/29/2016	01/29/2016	Sell	-1,000,133.64	949917397	SHIXX	WellsFargo:Htge MM;I	1,000,133.64

MMF Transaction Detail

WC-Contra Costa County (19529)

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Dated: 04/05/2016

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
02/05/2016	02/05/2016	Buy	14.73	949917397	SHIXX	WellsFargo:Htge MM;l	-14.73
02/05/2016	02/05/2016	Buy	249,199.58	949917397	SHIXX	WellsFargo:Htge MM;l	-249,199.58
02/02/2016	02/02/2016	Sell	-750,117.19	949917397	SHIXX	WellsFargo:Htge MM;l	750,117.19
02/08/2016	02/08/2016	Sell	-534,281.94	949917397	SHIXX	WellsFargo:Htge MM;l	534,281.94
02/11/2016	02/11/2016	Sell	-604,945.50	949917397	SHIXX	WellsFargo:Htge MM;l	604,945.50
02/10/2016	02/10/2016	Sell	-0.11	949917397	SHIXX	WellsFargo:Htge MM;l	0.11
02/17/2016	02/17/2016	Sell	-598,194.69	949917397	SHIXX	WellsFargo:Htge MM;l	598,194.69
02/16/2016	02/16/2016	Buy	578,446.84	949917397	SHIXX	WellsFargo:Htge MM;l	-578,446.84
02/16/2016	02/16/2016	Buy	788,507.93	949917397	SHIXX	WellsFargo:Htge MM;l	-788,507.93
02/16/2016	02/16/2016	Buy	14.14	949917397	SHIXX	WellsFargo:Htge MM;l	-14.14
02/19/2016	02/19/2016	Buy	183.52	949917397	SHIXX	WellsFargo:Htge MM;l	-183.52
02/19/2016	02/19/2016	Buy	500,000.00	949917397	SHIXX	WellsFargo:Htge MM;l	-500,000.00
02/25/2016	02/25/2016	Buy	2,350.00	949917397	SHIXX	WellsFargo:Htge MM;l	-2,350.00
02/23/2016	02/23/2016	Sell	-700,412.22	949917397	SHIXX	WellsFargo:Htge MM;l	700,412.22
02/23/2016	02/23/2016	Buy	765.00	949917397	SHIXX	WellsFargo:Htge MM;l	-765.00
02/22/2016	02/22/2016	Sell	-503,534.36	949917397	SHIXX	WellsFargo:Htge MM;l	503,534.36
02/29/2016	02/29/2016	Buy	1,000,000.00	949917397	SHIXX	WellsFargo:Htge MM;l	-1,000,000.00
02/29/2016	02/29/2016	Buy	1,250.00	949917397	SHIXX	WellsFargo:Htge MM;l	-1,250.00
02/29/2016	02/29/2016	Money Market Funds	0.00	949917397	SHIXX	WellsFargo:Htge MM;l	1,316.26
02/29/2016	02/29/2016	Buy	10,000.00	949917397	SHIXX	WellsFargo:Htge MM;l	-10,000.00
03/04/2016	03/04/2016	Sell	-1,008,311.25	949917397	SHIXX	WellsFargo:Htge MM;l	1,008,311.25
03/03/2016	03/03/2016	Sell	-1,568,974.17	949917397	SHIXX	WellsFargo:Htge MM;l	1,568,974.17
03/01/2016	03/01/2016	Buy	754,265.04	949917397	SHIXX	WellsFargo:Htge MM;l	-754,265.04
---	---	---	279,547.53	949917397	SHIXX	WellsFargo:Htge MM;l	-277,579.34

Summary

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
---	---	---	279,547.53	949917397	SHIXX	WellsFargo:Htge MM;l	-276,376.54

* 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
41284BAB2 HARLY-151-A2A	318,989.82 0.00	0.00 0.00	-71,462.95	0.00	0.52	-25.41	-0.00	283.38	0.00	247,785.36
90290XAB3 USAOT-151-A2	479,435.45 0.00	0.00 0.00	-10,971.59	0.00	3.43	-4.00	-0.00	488.88	0.00	468,952.16
65477WAB2 NART-14B-A2	396,323.85 0.00	0.00 0.00	-203,051.09	0.00	5.75	-54.15	-0.00	173.09	0.00	193,397.44
31679KAB6 FTAT-142-A2A	86,700.73 0.00	0.00 0.00	-86,721.92	0.00	0.71	-17.34	-0.00	37.83	0.00	0.00
949917397 WellsFargo:Htge MM;l	1,399,428.32 12,960,248.24	-12,680,700.71 0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,678,975.85
912828B82 UNITED STATES TREASURY	1,000,766.78 0.00	0.00 -1,000,000.00	0.00	0.00	304.70	-844.78	0.00	-226.70	0.00	0.00
459058DM2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	0.00 749,977.50	0.00 0.00	0.00	0.00	12.48	1,406.25	0.00	599.52	0.00	751,995.75
459058DM2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	1,000,802.00 0.00	0.00 0.00	0.00	0.00	16.55	1,250.00	0.00	592.45	0.00	1,002,661.00
3130A4KE1 FEDERAL HOME LOAN BANKS	500,214.50 0.00	0.00 0.00	0.00	0.00	19.10	412.50	0.00	178.90	0.00	500,825.00
36962G6Q2 GENERAL ELECTRIC CAPITAL CORP	751,637.63 0.00	0.00 -750,000.00	0.00	0.00	-32.11	-1,625.63	0.00	20.11	0.00	0.00
605581FW2 MISSISSIPPI ST	300,261.00 0.00	0.00 0.00	0.00	0.00	0.00	480.00	0.00	666.00	0.00	301,407.00
46623EJY6 JPMORGAN CHASE & CO	0.00 500,495.00	0.00 0.00	0.00	0.00	-85.70	862.50	0.00	690.70	0.00	501,962.50
90331HMR1 US BANK NA	448,324.52 0.00	0.00 0.00	0.00	0.00	-114.44	239.09	0.00	349.34	0.00	448,798.51
90331HMR1 US BANK NA	298,883.01 0.00	0.00 0.00	0.00	0.00	0.00	159.39	0.00	156.60	0.00	299,199.01
857477AH6 STATE STREET CORP	288,598.74 0.00	0.00 -285,000.00	0.00	0.00	-1,158.16	-2,594.69	0.00	154.10	0.00	0.00
857477AH6 STATE STREET CORP	303,788.15 0.00	0.00 -300,000.00	0.00	0.00	-1,259.17	-2,731.25	0.00	202.27	0.00	0.00
06050TLU4 BANK OF AMERICA NA	499,731.80 0.00	0.00 0.00	0.00	0.00	0.00	148.82	0.00	833.50	0.00	500,714.13
084664CD1 BERKSHIRE HATHAWAY FINANCE CORP	749,322.08 0.00	0.00 0.00	0.00	0.00	0.00	500.83	0.00	1,677.00	0.00	751,499.92
05531FAG8 BB&T CORP	759,117.92 0.00	-750,000.00 0.00	0.00	0.00	-2,375.70	-7,066.67	0.00	324.45	0.00	0.00
3137EADF3 FREDDIE MAC	0.00 1,005,120.00	0.00 0.00	0.00	0.00	-341.33	4,826.39	0.00	1,368.33	0.00	1,010,973.39
3133EFBT3 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,334.00 0.00	0.00 0.00	0.00	0.00	49.73	-1,050.00	0.00	564.27	0.00	999,898.00
880591EA6 TENNESSEE VALLEY AUTHORITY	0.00 621,019.36	0.00 0.00	0.00	0.00	-220.71	6,535.53	0.00	629.15	0.00	627,963.33
161571GJ7 CHAIT 2014-A1 A1	774,796.88 0.00	0.00 0.00	0.00	0.00	-249.97	0.00	0.00	2,176.62	0.00	776,723.53
03255LGX1 ANAHEIM CALIF PUB FING AUTH LEASE REV	751,460.00 0.00	0.00 0.00	0.00	0.00	0.00	1,875.00	0.00	37.50	0.00	753,372.50
912828QX1 UNITED STATES TREASURY	1,011,316.17 0.00	0.00 0.00	0.00	0.00	-2,644.96	-3,763.44	0.00	1,354.96	0.00	1,006,262.74
4197915E4 HAWAII ST	752,629.38 0.00	0.00 0.00	0.00	0.00	0.00	-1,370.63	0.00	772.50	0.00	752,031.25
69353RCG1 PNC BANK NA	0.00 750,000.00	0.00 0.00	0.00	0.00	0.00	1,500.00	0.00	808.50	0.00	752,308.50
912828SY7 UNITED STATES TREASURY	498,066.22 0.00	0.00 0.00	0.00	0.00	130.28	776.98	0.00	1,783.72	0.00	500,757.20

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166764AL4 CHEVRON CORP	0.00 698,005.00	0.00 0.00	0.00	0.00	191.59	3,556.78	0.00	6,020.21	0.00	707,773.58
89233AHP7 Toyota Motor Credit Corporation	499,948.74 0.00	0.00 -500,000.00	0.00	0.00	0.00	-30.24	0.00	81.50	0.00	0.00
3130A3J70 FEDERAL HOME LOAN BANKS	998,700.72 0.00	0.00 0.00	0.00	0.00	-349.24	1,562.50	0.00	2,778.24	0.00	1,002,692.22
097023BC8 BOEING CO	770,910.63 0.00	0.00 0.00	0.00	0.00	-5,363.38	7,031.25	0.00	690.88	0.00	773,269.38
89116EC19 Toronto Dominion Holdings (U.S.A.), Inc.	749,435.75 0.00	0.00 -750,000.00	0.00	0.00	475.00	0.00	0.00	89.25	0.00	0.00
928668AD4 VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	496,780.20 0.00	0.00 0.00	0.00	0.00	0.00	118.68	0.00	2,385.00	0.00	499,283.88
912828VL1 UNITED STATES TREASURY	1,002,965.23 0.00	0.00 0.00	0.00	0.00	-667.59	-1,565.11	0.00	1,370.59	0.00	1,002,103.12
4581X0BV9 INTER-AMERICAN DEVELOPMENT BANK	0.00 1,003,030.00	0.00 0.00	0.00	0.00	-225.64	500.00	0.00	-1.36	0.00	1,003,303.00
4581X0BV9 INTER-AMERICAN DEVELOPMENT BANK	0.00 602,208.00	0.00 0.00	0.00	0.00	-277.39	300.00	0.00	-248.81	0.00	601,981.80
3137EACW7 FREDDIE MAC	238,536.28 0.00	0.00 0.00	0.00	0.00	-681.96	-1,175.00	0.00	183.53	0.00	236,862.85
CCYUSD Receivable	225.38 0.00	0.00 0.00	0.00	0.00	0.00	0.00	0.00	0.00	979.09	1,204.47
CCYUSD Cash	-9.65 0.00	0.00 0.00	0.00	0.00	0.00	0.00	0.00	0.00	7.68	-1.97
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	999,536.67 0.00	0.00 0.00	0.00	0.00	-281.60	-1,250.00	0.00	1,982.60	0.00	999,987.67
3130A2T97 FEDERAL HOME LOAN BANKS	499,768.33 0.00	0.00 0.00	0.00	0.00	-103.75	-625.00	0.00	954.25	0.00	499,993.83
05581RAC0 BMWLT-161-A2B	0.00 600,000.00	0.00 0.00	0.00	0.00	0.00	170.88	0.00	53.82	0.00	600,224.70
76912TJC8 RIVERSIDE CNTY CALIF PUB FING AUTH TAX ALLOC REV	125,325.42 0.00	0.00 0.00	0.00	0.00	92.08	-312.50	0.00	-89.58	0.00	125,015.42
07330NAH8 BRANCH BANKING AND TRUST CO	0.00 697,690.00	0.00 0.00	0.00	0.00	216.74	3,461.11	0.00	1,475.86	0.00	702,843.71
912828RF9 UNITED STATES TREASURY	1,005,410.12 0.00	0.00 0.00	0.00	0.00	-1,405.96	-2,509.56	0.00	1,835.96	0.00	1,003,330.57
912828RF9 UNITED STATES TREASURY	1,005,410.12 0.00	0.00 0.00	0.00	0.00	-1,041.02	-2,509.56	0.00	1,471.02	0.00	1,003,330.57
912828WQ9 UNITED STATES TREASURY	999,779.74 0.00	0.00 0.00	0.00	0.00	-102.26	1,250.00	0.00	804.26	0.00	1,001,731.74
17305EFE0 CCCIT-13A6-A6	0.00 751,787.11	0.00 0.00	0.00	0.00	-588.16	660.00	0.00	184.65	0.00	752,043.60
46625HHW3 JPMORGAN CHASE & CO	759,305.17 0.00	0.00 -750,000.00	0.00	0.00	-497.21	-8,991.67	0.00	183.71	0.00	0.00
3136FPET0 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,009,481.67 0.00	0.00 -1,000,000.00	0.00	0.00	-3,146.40	-6,166.67	0.00	-168.60	0.00	0.00
313384SS9 FEDERAL HOME LOAN BANKS	999,778.00 0.00	0.00 -1,000,000.00	0.00	0.00	243.06	0.00	0.00	-21.06	0.00	0.00
91412GEZ4 UNIVERSITY CALIF REVS	0.00 300,000.00	0.00 0.00	0.00	0.00	0.00	242.32	0.00	-93.00	0.00	300,149.32
459056HY6 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	770,867.39 0.00	0.00 -771,000.00	0.00	0.00	424.45	0.00	0.00	-291.84	0.00	0.00

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459056HY6 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	162,971.96 0.00	0.00 -163,000.00	0.00	0.00	101.23	0.00	0.00	-73.19	0.00	0.00
45905U7F5 INTERNATIONAL BK FOR RECON & DEV MEDIUM TERM BK N	995,012.50 0.00	0.00 0.00	0.00	0.00	0.00	-1,412.50	0.00	6,420.00	0.00	1,000,020.00
3133EDQW5 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,001,299.89 0.00	0.00 -1,000,000.00	0.00	0.00	49.07	-1,288.89	0.00	-60.07	0.00	0.00
69349LAH1 PNC BANK,NA	752,537.25 0.00	0.00 -750,000.00	0.00	0.00	0.00	-2,550.00	0.00	12.75	0.00	0.00
30231GAS1 EXXON MOBIL CORP	0.00 560,000.00	0.00 0.00	0.00	0.00	0.00	555.59	0.00	1,695.12	0.00	562,250.71
17275RAY8 CISCO SYSTEMS INC	748,716.88 0.00	0.00 0.00	0.00	0.00	0.00	43.16	0.00	-172.50	0.00	748,587.53
06406HBX6 BANK OF NEW YORK MELLON CORP	763,680.75 0.00	0.00 0.00	0.00	0.00	-3,079.87	-4,312.50	0.00	607.87	0.00	756,896.25
313384ZK8 FEDERAL HOME LOAN BANKS	498,445.50 0.00	0.00 0.00	0.00	0.00	770.97	0.00	0.00	258.53	0.00	499,475.00
3130A3XU3 FEDERAL HOME LOAN BANKS	1,001,155.22 0.00	0.00 -1,000,000.00	0.00	0.00	7.58	-1,097.22	0.00	-65.58	0.00	0.00
3137EADT3 FREDDIE MAC	0.00 1,001,470.00	0.00 0.00	0.00	0.00	-47.84	947.92	0.00	531.84	0.00	1,002,901.92
63743ZHT5 NATIONAL RURAL UTILITIES COOP FINANCE CORP	0.00 525,350.00	0.00 0.00	0.00	0.00	-3,146.49	12,943.75	0.00	-176.51	0.00	534,970.75
762494QV7 RIALTO CALIF UNI SCH DIST	250,975.42 0.00	0.00 0.00	0.00	0.00	0.00	-786.25	0.00	1,497.50	0.00	251,686.67
68428LDH4 ORANGE CNTY CALIF PENSION OBLIG	300,883.67 0.00	0.00 -300,000.00	0.00	0.00	0.00	-838.67	0.00	-45.00	0.00	0.00
68428LDH4 ORANGE CNTY CALIF PENSION OBLIG	491,443.32 0.00	0.00 -490,000.00	0.00	0.00	0.00	-1,369.82	0.00	-73.50	0.00	0.00
313379FW4 FEDERAL HOME LOAN BANKS	0.00 1,003,060.00	0.00 0.00	0.00	0.00	-7.03	3,111.11	0.00	692.03	0.00	1,006,856.11
912828TS9 UNITED STATES TREASURY	994,674.11 0.00	0.00 0.00	0.00	0.00	15.13	-1,571.04	0.00	5,609.87	0.00	998,728.08
06050TMB5 BANK OF AMERICA NA	249,321.10 0.00	0.00 0.00	0.00	0.00	0.00	31.88	0.00	498.75	0.00	249,851.72
09247XAC5 BLACKROCK INC	0.00 539,065.00	0.00 0.00	0.00	0.00	-3,046.66	1,388.89	0.00	839.16	0.00	538,246.39
5446462Q4 LOS ANGELES CALIF UNI SCH DIST	0.00 400,972.00	0.00 -400,000.00	0.00	0.00	0.00	-972.00	0.00	0.00	0.00	0.00
313373SZ6 FEDERAL HOME LOAN BANKS	1,007,691.58 0.00	0.00 0.00	0.00	0.00	-4,018.14	5,312.50	0.00	780.14	0.00	1,009,766.08
31680GAB2 FTAT-151-A2A	499,024.32 0.00	0.00 0.00	0.00	0.00	2.35	0.00	0.00	1,105.95	0.00	500,132.62
3135G0JA2 FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00 1,003,410.00	0.00 0.00	0.00	0.00	-150.07	4,812.50	0.00	1,425.07	0.00	1,009,497.50
91412GUT0 UNIVERSITY CALIF REVS	250,295.03 0.00	0.00 0.00	0.00	0.00	0.00	396.25	0.00	40.00	0.00	250,731.28
47787WAB5 JDOT-15B-A2	399,252.58 0.00	0.00 0.00	0.00	0.00	2.09	0.00	0.00	702.55	0.00	399,957.22
45905UQG2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	0.00 599,730.00	0.00 0.00	0.00	0.00	76.99	52.08	0.00	1,099.61	0.00	600,958.68
02665WAY7 AMERICAN HONDA FINANCE CORP	499,611.92 0.00	0.00 0.00	0.00	0.00	0.00	8.98	0.00	1,490.50	0.00	501,111.40
02665WAY7 AMERICAN HONDA FINANCE CORP	0.00 250,057.50	0.00 0.00	0.00	0.00	-7.46	89.45	0.00	416.21	0.00	250,555.70

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191216BR0 COCA-COLA CO	299,348.87 0.00	0.00 0.00	0.00	0.00	16.43	656.25	0.00	1,629.07	0.00	301,650.62
437076BJ0 HOME DEPOT INC	751,417.13 0.00	0.00 0.00	0.00	0.00	0.00	43.16	0.00	1,520.25	0.00	752,980.53
912828PS3 UNITED STATES TREASURY	1,009,589.57 0.00	0.00 -1,000,000.00	0.00	0.00	-1,376.79	-8,369.57	0.00	156.79	0.00	0.00
912828PS3 UNITED STATES TREASURY	1,009,589.57 0.00	0.00 -1,000,000.00	0.00	0.00	-1,364.23	-8,369.57	0.00	144.23	0.00	0.00
14912L4X6 CATERPILLAR FINANCIAL SERVICES CORP	786,365.12 0.00	0.00 0.00	0.00	0.00	-2,697.91	-3,971.88	0.00	1,463.34	0.00	781,158.67
544587B72 LOS ANGELES CALIF MUN IMPT CORP LEASE REV	491,558.20 0.00	0.00 0.00	0.00	0.00	0.00	1,543.50	0.00	98.00	0.00	493,199.70
89233GEJ1 Toyota Motor Credit Corporation	0.00 499,355.00	0.00 0.00	0.00	0.00	292.50	0.00	0.00	27.84	0.00	499,675.34
68428LDM3 ORANGE CNTY CALIF PENSION OBLIG	0.00 250,000.00	0.00 0.00	0.00	0.00	0.00	508.08	0.00	417.50	0.00	250,925.58
89236WAB4 TART-15A-A2	495,594.07 0.00	0.00 0.00	-171,837.68	0.00	1.10	-54.22	0.00	274.64	0.00	323,977.91
58772PAB4 MBART-151-A2A	648,745.53 0.00	0.00 0.00	-48,580.44	0.00	222.54	-17.70	0.00	831.41	0.00	601,201.33
41284AAB4 HARLY-141-A2A	65,757.06 0.00	0.00 0.00	-35,823.18	0.00	0.60	-7.80	0.00	46.09	0.00	29,972.77
43814KAB7 HONDO-151-A2	252,797.77 0.00	0.00 0.00	-93,502.85	0.00	3.30	-29.09	0.01	197.98	0.00	159,467.12
---	44,381,812.71	-13,430,700.71	-721,951.70	0.00	-38,408.28	-11,030.13	0.00	70,192.30	986.77	44,512,978.68
---	27,471,077.71	-13,209,000.00								

* Weighted By: Ending Base Market Value + Accrued.

Shock Analysis

Base Currency: USD As of 03/31/2016

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WC-Contra Costa County (19529)

Dated: 04/05/2016

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	751,398.75	1.087	1.367	0.216	753,617.56	753,021.85	752,210.28	750,587.26	749,775.80	748,153.01
03255LGX1	ANAHEIM CALIF PUB FING AUTH LEASE REV	MUNI	750,247.50	1.00	0.777	0.084	750,737.19	750,737.19	750,562.61	749,932.41	749,617.33	748,987.23
05581RAC0	BMWLT-161-A2B	ABS	600,053.82	0.947	1.255	0.051	600,437.88	600,359.85	600,206.83	599,900.81	599,747.79	599,441.77
06050TLU4	BANK OF AMERICA NA	CORP	500,034.00	1.109	1.659	0.112	500,963.17	500,594.06	500,314.03	499,753.99	499,473.99	498,914.02
06050TMB5	BANK OF AMERICA NA	CORP	249,663.25	1.102	1.747	0.174	250,422.21	250,097.68	249,880.46	249,446.05	249,228.85	248,794.47
06406HBX6	BANK OF NEW YORK MELLON CORP	CORP	753,877.50	0.644	0.703	0.324	755,594.68	755,594.68	755,098.81	752,656.25	751,435.05	748,992.83
07330NAH8	BRANCH BANKING AND TRUST CO	CORP	699,382.60	1.30	1.088	0.982	706,853.76	706,249.56	702,816.32	695,948.39	692,513.68	685,642.81
084664CD1	BERKSHIRE HATHAWAY FINANCE CORP	CORP	749,964.75	0.936	1.211	0.025	750,191.80	750,152.24	750,058.50	749,871.00	749,777.26	749,589.77
09247XAC5	BLACKROCK INC	CORP	536,857.50	1.242	1.129	1.404	545,368.24	544,395.70	540,626.42	533,088.94	529,320.75	521,785.44
097023BC8	BOEING CO	CORP	763,035.00	0.849	0.996	0.624	767,777.56	767,777.56	765,415.74	760,654.40	758,273.93	753,513.39
14912L4X6	CATERPILLAR FINANCIAL SERVICES CORP	CORP	778,510.75	0.643	0.686	0.335	780,299.90	780,299.90	779,814.78	777,206.77	775,902.86	773,295.19
161571GJ7	CHAIT 2014-A1 A1	ABS	776,327.42	1.022	0.93	0.784	781,988.11	781,988.11	779,370.72	773,284.31	770,241.40	764,156.16
166764AL4	CHEVRON CORP	CORP	704,216.80	1.506	0.97	1.595	715,113.22	715,113.22	709,833.23	698,600.97	692,985.74	681,757.07
17275RAY8	CISCO SYSTEMS INC	CORP	748,253.25	0.958	1.267	0.199	750,139.90	749,742.31	748,997.77	747,508.75	746,764.26	745,275.35
17305EFE0	CCCT-13A6-A6	ABS	751,383.60	0.949	0.886	0.434	754,272.97	754,272.97	753,014.14	749,753.14	748,122.75	744,862.19
191216BR0	COCA-COLA CO	CORP	300,527.70	0.897	0.762	1.553	304,084.38	304,084.38	302,861.42	298,194.22	295,860.99	291,195.23
30231GAS1	EXXON MOBIL CORP	CORP	561,695.12	1.248	1.321	0.152	562,823.01	562,548.92	562,122.02	561,268.24	560,841.37	559,987.68
3130A2T97	FEDERAL HOME LOAN BANKS	AGCY BOND	1,499,919.00	0.396	0.511	0.49	1,503,674.75	1,503,674.75	1,503,593.90	1,496,244.29	1,492,569.77	1,485,221.29
3130A3J70	FEDERAL HOME LOAN BANKS	AGCY BOND	1,000,470.00	0.484	0.552	0.641	1,004,010.09	1,004,010.09	1,003,676.59	997,263.58	994,057.34	987,645.38
3130A4KE1	FEDERAL HOME LOAN BANKS	AGCY BOND	500,000.00	0.345	0.00	0.003	500,000.00	500,000.00	500,000.00	499,992.50	499,985.00	499,970.00
313373SZ6	FEDERAL HOME LOAN BANKS	AGCY BOND	1,003,214.00	0.50	0.444	0.191	1,004,064.78	1,004,064.78	1,004,064.78	1,002,255.94	1,001,297.91	999,381.92
313379FW4	FEDERAL HOME LOAN BANKS	AGCY BOND	1,003,745.00	0.741	0.683	1.177	1,011,814.48	1,011,814.48	1,009,652.29	997,838.21	991,931.92	980,120.86
313384ZK8	FEDERAL HOME LOAN BANKS	AGCY DISC	499,475.00	0.622	0.357	0.288	499,988.55	499,988.55	499,988.55	498,755.77	498,036.56	496,598.22
3133EFBT3	FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY BOND	999,548.00	0.44	0.529	0.418	1,001,758.28	1,001,758.28	1,001,637.11	997,458.99	995,370.09	991,192.58
3135G0JA2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	AGCY BOND	1,004,685.00	0.818	0.686	1.06	1,011,991.07	1,011,991.07	1,010,010.04	999,360.38	994,036.19	983,389.09
3137EACW7	FREDDIE MAC	AGCY BOND	236,392.85	0.827	0.514	0.399	236,877.67	236,877.67	236,864.46	235,921.25	235,449.68	234,506.62
3137EADF3	FREDDIE MAC	AGCY BOND	1,006,147.00	0.817	0.695	1.101	1,013,846.42	1,013,846.42	1,011,686.07	1,000,608.39	995,070.23	983,995.27
3137EADT3	FREDDIE MAC	AGCY BOND	1,001,954.00	0.714	0.655	0.887	1,007,775.46	1,007,775.46	1,006,397.82	997,510.48	993,067.27	984,181.74
31680GAB2	FTAT-151-A2A	ABS	499,905.95	1.023	1.051	0.55	502,795.82	502,655.58	501,280.73	498,531.25	497,156.62	494,407.58
41284AAB4	HARLY-141-A2A	ABS	29,966.25	0.491	0.921	0.099	29,993.57	29,993.57	29,981.08	29,951.41	29,936.58	29,906.92
41284BAB2	HARLY-151-A2A	ABS	247,697.20	0.80	1.015	0.449	248,809.43	248,809.43	248,253.30	247,141.14	246,585.10	245,473.13
4197915E4	HAWAII ST	MUNI	751,117.50	0.731	0.311	0.339	751,909.41	751,909.41	751,909.41	749,844.38	748,571.32	746,025.37
437076BJ0	HOME DEPOT INC	CORP	752,625.00	1.02	1.184	0.204	754,442.91	754,160.39	753,392.69	751,857.33	751,089.68	749,554.44
43814KAB7	HONDO-151-A2	ABS	159,417.51	0.705	0.831	0.203	159,686.45	159,686.45	159,579.33	159,255.71	159,093.91	158,770.34
4581X0BV9	INTER-AMERICAN DEVELOPMENT BANK	SOVEREIGN GOV	1,604,484.80	0.813	0.83	0.949	1,617,123.62	1,617,123.62	1,612,098.36	1,596,871.80	1,589,259.36	1,574,036.17
459058DM2	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	SOVEREIGN GOV	1,751,375.50	0.508	-0.128	0.125	1,751,375.50	1,751,375.50	1,751,375.50	1,750,280.91	1,749,186.37	1,746,997.41
45905U7F5	INTERNATIONAL BK FOR RECON & DEV MEDIUM TERM BK N	SOVEREIGN GOV	999,120.00	0.45	0.743	0.299	1,001,339.67	1,001,339.67	1,000,613.71	997,626.34	996,132.73	993,145.66
45905UQG2	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	SOVEREIGN GOV	600,906.60	0.691	0.314	0.485	601,821.74	601,821.74	601,821.74	599,449.44	597,992.35	595,078.41
46623EJY6	JPMORGAN CHASE & CO	CORP	501,100.00	1.255	1.095	0.864	505,841.17	505,429.80	503,264.83	498,935.32	496,770.80	492,442.19
47787WAB5	JDOT-15B-A2	ABS	399,783.00	0.983	1.064	0.626	402,445.99	402,285.80	401,034.36	398,531.72	397,280.52	394,778.36
544587B72	LOS ANGELES CALIF MUN IMPT CORP LEASE REV	MUNI	490,935.90	1.26	0.961	0.583	493,686.57	493,686.57	492,367.01	489,504.86	488,073.89	485,212.18
58772PAB4	MBART-151-A2A	ABS	600,982.15	1.04	0.962	0.499	603,867.26	603,867.26	602,481.65	599,482.75	597,983.43	594,985.07
605581FW2	MISSISSIPPI ST	MUNI	300,447.00	0.64	0.371	0.504	301,008.80	301,008.80	301,008.80	299,689.89	298,932.82	297,418.79

Shock Analysis

WC-Contra Costa County (19529)

Base Currency: USD As of 03/31/2016

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Dated: 04/05/2016

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
637432HT5	NATIONAL RURAL UTILITIES COOP FINANCE CORP	CORP	522,027.00	1.084	1.115	0.981	527,737.50	527,148.48	524,587.64	519,466.56	516,906.31	511,786.40
65477WAB2	NART-14B-A2	ABS	193,345.86	0.602	1.011	0.114	193,568.71	193,566.28	193,456.07	193,235.66	193,125.46	192,905.07
68428LDM3	ORANGE CNTY CALIF PENSION OBLIG	MUNI	250,417.50	0.938	0.681	0.588	251,420.28	251,420.28	251,153.75	249,681.29	248,945.12	247,472.89
69353RCG1	PNC BANK NA	CORP	750,808.50	1.125	0.978	0.791	756,614.01	756,614.01	753,777.23	747,838.34	744,866.75	738,919.30
762494QV7	RIALTO CALIF UNI SCH DIST	MUNI	251,162.50	1.258	0.728	0.837	252,693.00	252,693.00	252,213.65	250,111.42	249,060.41	246,958.59
76912TJC8	RIVERSIDE CNTY CALIF PUB FING AUTH TAX ALLOC REV	MUNI	124,911.25	1.301	1.201	0.422	125,544.36	125,438.40	125,174.82	124,647.69	124,384.15	123,857.10
880591EA6	TENNESSEE VALLEY AUTHORITY	AGCY BOND	621,427.80	0.876	0.805	1.254	627,701.37	627,701.37	625,324.32	617,531.62	613,635.78	605,845.13
89233GEJ1	Toyota Motor Credit Corporation	CP	499,675.34	0.541	0.497	0.13	499,998.18	499,998.18	499,998.18	499,350.55	499,025.78	498,376.28
89236WAB4	TART-15A-A2	ABS	323,875.67	0.71	0.901	0.22	324,517.68	324,517.68	324,231.94	323,519.41	323,163.17	322,450.74
90290XAB3	USAOT-151-A2	ABS	468,781.23	0.825	0.956	0.374	470,457.41	470,457.41	469,657.87	467,904.63	467,028.08	465,275.12
90331HMR1	US BANK NA	CORP	746,733.75	0.872	1.441	0.058	747,357.86	747,166.86	746,950.30	746,517.20	746,300.64	745,867.54
912828QX1	UNITED STATES TREASURY	US GOV	1,003,749.00	0.434	0.379	0.33	1,005,004.41	1,005,004.41	1,005,004.41	1,002,092.85	1,000,436.78	997,124.86
912828RF9	UNITED STATES TREASURY	US GOV	2,004,922.00	0.505	0.407	0.413	2,008,292.16	2,008,292.16	2,008,292.16	2,000,781.94	1,996,642.07	1,988,362.95
912828SY7	UNITED STATES TREASURY	US GOV	499,707.00	0.73	0.675	1.155	503,603.06	503,603.06	502,592.93	496,821.31	493,935.86	488,165.67
912828TS9	UNITED STATES TREASURY	US GOV	998,711.00	0.631	0.711	1.487	1,009,270.70	1,009,270.70	1,006,136.79	991,285.96	983,861.67	969,015.33
912828VL1	UNITED STATES TREASURY	US GOV	1,000,781.00	0.356	0.356	0.288	1,001,807.09	1,001,807.09	1,001,807.09	999,339.90	997,898.85	995,016.90
912828WQ9	UNITED STATES TREASURY	US GOV	1,000,468.00	0.459	0.312	0.247	1,001,239.01	1,001,239.01	1,001,239.01	999,232.45	997,996.94	995,526.09
91412GEZ4	UNIVERSITY CALIF REVS	MUNI	299,907.00	0.95	0.56	0.00	299,907.00	299,907.00	299,907.00	299,907.00	299,907.00	299,907.00
91412GUT0	UNIVERSITY CALIF REVS	MUNI	250,132.50	0.634	0.338	0.126	250,239.03	250,239.03	250,239.03	249,974.92	249,817.35	249,502.22
928668AD4	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	CORP	498,841.50	0.837	2.415	0.143	500,268.29	499,554.87	499,198.18	498,484.83	498,128.18	497,414.91
949917397	WellsFargo:Htge MM;I	MMFUND	1,678,975.85	0.00	0.00	0.00	1,678,975.85	1,678,975.85	1,678,975.85	1,678,975.85	1,678,975.85	1,678,975.85
CCYUSD	Receivable	CASH	1,204.47	0.00	0.00	0.00	1,204.47	1,204.47	1,204.47	1,204.47	1,204.47	1,204.47
CCYUSD	Cash	CASH	-1.97	0.00	0.00	0.00	-1.97	-1.97	-1.97	-1.97	-1.97	-1.97
---	---	---	44,411,407.26	0.744	0.726	0.521	44,590,071.11	44,583,802.93	44,522,358.87	44,295,723.81	44,180,045.96	43,948,707.05

* Weighted By: Base Market Value + Accrued.

*The shock analysis includes a yield floor of 0.

Disclaimer

As of 03/31/2016

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Dated: 04/05/2016

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
March 01, 2016 - March 31, 2016

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CalTrust Short Term Fund - CONTRA COSTA COUNTY

201-000004-10

Date	Transaction	Shares	Price Per Share	Amount	Average Cost NAV	Average Cost Amount	Realized Gain/Loss*
02/29/2016	BALANCE FORWARD	12,336,400.690	10.02	123,610,734.91	10.02430832	123,663,884.13	
03/21/2016	PURCHASE	998,003.992	10.02	10,000,000.00	10.02398587	10,000,000.00	0.00
03/31/2016	UNREALIZED GAIN (LOSS)	0.000		0.00		0.00	
03/31/2016	ENDING BALANCE	<u>13,334,404.682</u>	10.02	<u>133,610,734.91</u>		<u>133,663,884.13</u>	
	INCOME DISTRIBUTION PAID - FEBRUARY			66,445.24			
	INCOME ACCRUAL - MARCH			73,556.39			
	CUMULATIVE UNREALIZED GAIN (LOSS)			-53,149.22			

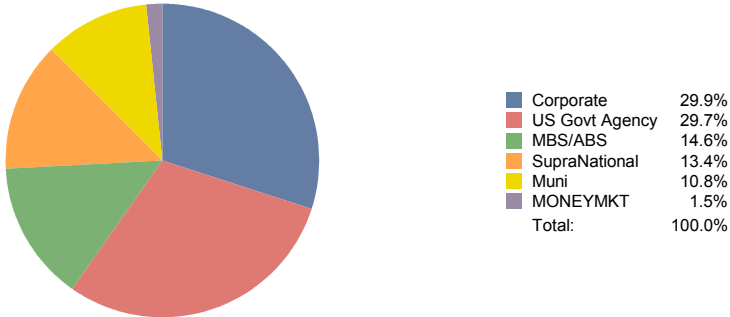
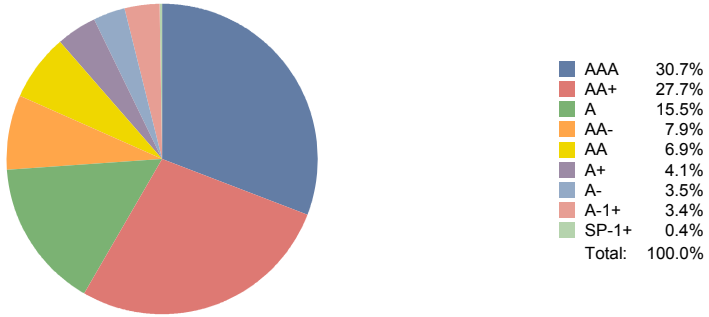
* Please note that this information should not be construed as tax advice and it is recommended that you consult with a tax professional regarding your account.

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	\$1,075,237,151.19	N/A				
NAV per Share	\$10.02	N/A	One Month	0.11%	0.06%	0.04%
Yield	0.69%	0.51%	Three Month	0.27%	0.16%	0.12%
Period Total Return	0.11%	N/A	Six Month	0.26%	0.29%	0.21%
Period Yield Return	0.06%	0.04%	One Year*	0.48%	0.54%	0.37%
Effective Duration	0.42 yrs.	N/A	Two Year*	0.42%	0.47%	0.31%
Average Maturity	1.09 yrs.	0.42 yrs.	Three Year*	0.43%	0.43%	0.29%
			Five Year*	0.45%	0.44%	0.32%
			Ten Year*	1.63%	1.60%	1.55%
			Since Inception*	1.82%	1.80%	1.73%
			*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:		3/31/2016	Go
Ticker	CUSIP	Description	S&P Rating 3/31/2016*	Mat. Date	Years	Shares	Price	Value
AX072916	0258M0DG1	AMERICAN EXPRESS CRE DIT 7/29/2016 1.3%	A-	7/29/2016	0.3	959,000.00	100.1638	\$960,570.84
AH121117	02665WAR2	AMERICAN HONDA FINAN CE 12/11/2017 0.545	A+	12/11/2017	1.8	8,000,000.00	99.8122	\$7,984,976.00
HN092017	02665WAY7	AMERICAN HONDA FINAN CE 9/20/2017 0.7626	A+	9/20/2017	1.5	3,800,000.00	100.1865	\$3,807,087.00
AN050116	03255LGX1	ANAHEIM FING AUTH-B 5/1/2016 1%	AA-	5/1/2016	0.2	2,850,000.00	99.9940	\$2,849,829.00
BA061520	05522RCT3	BA CREDIT CARD TRUST 06/15/20	AAA	6/15/2020	4.2	10,000,000.00	100.0706	\$10,007,060.00
BA050817	06050TLX8	BANK OF AMERICA N.A. 05/08/17	A	5/8/2017	1.2	2,700,000.00	99.8131	\$2,694,953.70
BA021417	06050TLU4	BANK OF AMERICA NA 2/14/2017 0.7061%	A	2/14/2017	0.9	1,720,000.00	100.0068	\$1,720,116.96
BA060517	06050TMB5	BANK OF AMERICA NA 06/05/2017	A	6/5/2017	1.2	2,250,000.00	99.8653	\$2,246,969.25
BA111416	06050TLS9	BANK OF AMERICA NA 11/14/2016 0.7089%	A	11/14/2016	0.7	2,200,000.00	100.0089	\$2,200,195.80
BN021417	06050TLT7	BANK OF AMERICA NA 2/14/2017 1.25%	A	2/14/2017	0.9	5,000,000.00	100.1240	\$5,006,200.00
BO111416	06050TLR1	BANK OF AMERICA NA 11/14/2016 1.125%	A	11/14/2016	0.7	4,000,000.00	100.1951	\$4,007,804.00
BN072816	06406HBX6	BANK OF NEW YORK MELLON 2.3% 7/28/16	A	7/28/2016	0.3	3,947,000.00	100.5170	\$3,967,405.99
BK011717	06406HCA5	BANK OF NEW YORK MEL LON CORPORA 01/17/17	A	1/17/2017	0.8	7,000,000.00	101.1076	\$7,077,532.00
BA052218	06406HDC0	BANK OF NY MELLON 5/22/18 VARIABLE	A	5/22/2018	2.2	5,000,000.00	99.5386	\$4,976,930.00
BR011218	084664CD1	BERKSHIRE HATHAWAY F IN 1/12/2018 0.5533	AA	1/12/2018	1.8	2,750,000.00	99.9953	\$2,749,870.75
BR030718	084664CF6	BERKSHIRE HATHAWAY F IN 3/7/2018 1.16398	AA	3/7/2018	2.0	13,000,000.00	100.3477	\$13,045,201.00
AU012218	05581RAC0	BMWLT 2016-1 A2B 1/22/2018 0.92925%	AAA	1/22/2018	1.8	10,000,000.00	100.0090	\$10,000,900.00
Au042517	09658UAB5	BMWOT 2014-A A2 4/25/2017 0.53%	AAA	4/25/2017	1.1	280,351.02	99.9639	\$280,249.81
BA112016	097023BC8	BOEING CO 11/20/2016 3.75%	A	11/20/2016	0.7	2,750,000.00	101.7380	\$2,797,795.00
BB040317	07330NAH8	BRANCH BANKING & TRU ST 4/3/2017 1%	A	4/3/2017	1.1	1,100,000.00	99.9118	\$1,099,029.80
BB091316	10513KAB0	BRANCH BANKING & TRU ST 9/13/2016 0.5899	A-	9/13/2016	0.5	2,000,000.00	99.9304	\$1,998,608.00
BB100316	07330NAC9	BRANCH BANKING & TRU ST 10/3/2016 1.45%	A	10/3/2016	0.6	800,000.00	100.2508	\$802,006.40
BB120116	07330NAF2	BRANCH BANKING & TRU ST 12/1/2016 0.6743	A	12/1/2016	0.8	3,000,000.00	100.0452	\$3,001,356.00
BT120116	07330NAG0	BRANCH BANKING & TRU ST 12/1/2016 1.05%	A	12/1/2016	0.8	8,325,000.00	100.0844	\$8,332,026.30
UN070141	91412GFA8	CA UNI-FLT-G-TXB-Y-2 7/1/2041 0.656% **	AA	7/1/2017	1.3	4,250,000.00	99.9870	\$4,249,447.50
CA120116	13066KW21	CALIFORNIA ST DEPT .991% 12/1/16	AAA	12/1/2016	0.8	1,250,000.00	100.1420	\$1,251,775.00
CA030317	14912L6H9	CATERPILLAR FINANCIA L SE 3/3/2017 0.562	A	3/3/2017	1.0	5,000,000.00	99.9800	\$4,999,000.00
CA090616	14912L5S6	CATERPILLAR FINANCIA L SE 9/6/2016 1.35%	A	9/6/2016	0.5	1,000,000.00	100.2961	\$1,002,961.00
CA081516	149123BM2	CATERPILLAR INC 08/15/16	A	8/15/2016	0.4	1,549,000.00	101.8069	\$1,576,988.88
Cr090718	17305EFE0	CCCIT 2013-A6 A6 9/7/2018 1.32%	AAA	9/7/2018	2.5	15,500,000.00	100.1845	\$15,528,597.50
Cr011519	161571GJ7	CHAIT 2014-A1 A1 1/15/2019 1.15%	AAA	1/15/2019	2.8	13,000,000.00	100.1713	\$13,022,269.00
CC030218	166764AW0	CHEVRON CORP 3/2/2018 0.432967%	AA-	3/2/2018	2.0	4,000,000.00	99.2337	\$3,969,348.00
CH111517	166764AK6	CHEVRON CORPORATION 11/15/17	AA-	11/15/2017	1.7	2,500,000.00	99.5285	\$2,488,212.50
CI061518	17275RAY8	CISCO SYSTEMS INC 06/15/2018	AA-	6/15/2018	2.2	5,500,000.00	99.7671	\$5,487,190.50
C031017	172967HL8	CITIGROUP INC 3/10/2017 0.7744%	A	3/10/2017	1.0	1,000,000.00	99.8721	\$998,721.00
C040116	172967GP0	CITIGROUP INC 4/1/2016 1.3%	A-	4/1/2016	0.1	100,000.00	100.0000	\$100,000.00
C042718	172967JQ5	CITIGROUP INC 4/27/2018 0.967%	A	4/27/2018	2.1	5,000,000.00	99.3162	\$4,965,810.00
C120718	172967KF7	CITIGROUP INC. 12/07/18	A	12/7/2018	2.8	3,000,000.00	98.8811	\$2,966,433.00
CM061516	20030NAG6	COMCAST CORP 6/15/2016 4.95%	A-	6/15/2016	0.2	1,402,000.00	100.8230	\$1,413,538.46
CR042718	22546QAW7	CREDIT SUISSE NEW YO RK 4/27/2018 0.9574	A	4/27/2018	2.1	5,500,000.00	99.1553	\$5,453,541.50
DU050116	26362VFQ6	DUBLIN USD-TXB-BANS 5/1/2016 4.761%	SP-1+	5/1/2016	0.2	4,000,000.00	100.2920	\$4,011,680.00
XQ022818	30231GAS1	EXXON MOBIL CORPORAT ION 2/28/2018 1.231	AAA	2/28/2018	1.9	7,460,000.00	100.3027	\$7,482,581.42
FM022717	3135G0XL2	FANNIE MAE 02/27/2017 0.65%	AA+	2/27/2017	0.9	3,660,000.00	99.9573	\$3,658,437.18
FM031417	3135G0VM2	FANNIE MAE 3/14/2017 0.75%	AA+	3/14/2017	1.0	3,500,000.00	100.0521	\$3,501,823.50
FE100316	313312J35	FEDERAL FARM CREDIT BANKS 10/03/16	A-1+	10/3/2016	0.6	10,000,000.00	99.7687	\$9,976,870.00
FF080818	3133EFYG6	FEDERAL FARM CREDIT BANK 8/8/2018 0.617	AA+	8/8/2018	2.4	10,000,000.00	99.9300	\$9,993,000.00
FF091718	3133EFM61	FEDERAL FARM CREDIT BANK 9/17/2018 0.66	AA+	9/17/2018	2.5	10,000,000.00	100.0000	\$10,000,000.00
FF112316	3133EEUS7	FEDERAL FARM CREDIT BANK 11/23/2016 0.6	AA+	11/23/2016	0.7	21,000,000.00	100.0990	\$21,020,790.00
ma011317	3133EFJK4	FEDERAL FARM CREDIT BANKS 01/13/17	AA+	1/13/2017	0.8	10,000,000.00	99.9937	\$9,999,370.00
FH060917	313379FW4	FEDERAL HOME LOAN 1.00 6/9/2017	AA+	6/9/2017	1.2	23,400,000.00	100.3745	\$23,487,633.00
FE063016	313384YU7	FEDERAL HOME LOAN BA NKS 06/30/16	A-1+	6/30/2016	0.2	20,000,000.00	99.9225	\$19,984,500.00
FH061016	313373SZ6	FEDERAL HOME LOAN BA NK 6/10/2016 2.125%	AA+	6/10/2016	0.2	5,000,000.00	100.3214	\$5,016,070.00
FH080116	313384A41	FEDERAL HOME LOAN BA NKS 08/01/16	A-1+	8/1/2016	0.4	3,885,000.00	99.8644	\$3,879,731.94
FL092816	3130A2T97	FEDERAL HOME LOAN BA NK 9/28/2016 0.5%	AA+	9/28/2016	0.5	10,000,000.00	99.9946	\$9,999,460.00
FL112316	3130A3J70	FEDERAL HOME LOAN BA NK 11/23/2016 0.625	AA+	11/23/2016	0.7	30,000,000.00	100.0470	\$30,014,100.00
FM022618	3134G8L98	FEDERAL HOME LOAN MO RTGAGE CORP 02/26/18	AA+	2/26/2018	1.9	10,000,000.00	100.0136	\$10,001,360.00
FM033018	3134G8S91	FEDERAL HOME LOAN MO RTGAGE CORP 03/30/18	AA+	3/30/2018	2.0	5,000,000.00	100.0889	\$5,004,445.00
FM091518	31394JTT4	FEDERAL HOME LOAN MO RTGAGE CORP 09/15/18	AA+	9/15/2018	2.5	2,185,805.52	103.5856	\$2,264,179.76
FN013018	3135G0B77	FEDERAL NATIONAL MOR TGAGE ASSOC 01/30/18	AA+	1/30/2018	1.8	6,000,000.00	101.1084	\$6,066,504.00
FN042717	3135G0JA2	FEDERAL NATIONAL MOR TGAGE ASSOC 04/27/17	AA+	4/27/2017	1.1	2,000,000.00	100.4685	\$2,009,370.00
FN051617	3135G0ZD8	FEDERAL NATIONAL MOR TGAGE ASSOC 05/16/17	AA+	5/16/2017	1.2	2,000,000.00	100.2016	\$2,004,032.00
FB111816	31677QA22	FIFTH THIRD BANK 11/18/2016 0.7481%	A-	11/18/2016	0.7	8,360,000.00	100.1503	\$8,372,565.08
Au051518	31680GAB2	FITAT 2015-1 A2A MTGE 1.02% 05/15/18	Aaa	5/15/2018	2.2	10,400,000.00	99.9812	\$10,398,044.80
FH041417	3134G6PN7	FREDDIE MAC 4/14/2017 0.8%	AA+	4/14/2017	1.1	10,000,000.00	100.0128	\$10,001,280.00
FH110116	3134G3S50	FREDDIE MAC 11/1/2016 0.625%	AA+	11/1/2016	0.7	5,000,000.00	100.0343	\$5,001,715.00
FM052617	3134G6E82	FREDDIE MAC 0.85% 05/26/2017	AA+	5/26/2017	1.2	11,545,000.00	100.0079	\$11,545,912.06
FM061617	3134G6W66	FREDDIE MAC 0.85% 06/16/2017	AA+	6/16/2017	1.2	5,000,000.00	100.0218	\$5,001,090.00
FM082516	3137EACW7	FREDDIE MAC 2.0 08/25/2016	AA+	8/25/2016	0.4	15,000,000.00	100.5927	\$15,088,905.00
FM092616	3134G4XW3	FREDDIE MAC 9/26/2016 0.6%	AA+	9/26/2016	0.5	2,500,000.00	100.0844	\$2,502,110.00
FR052617	3134G6R70	FREDDIE MAC 0.75% 05/26/2017	AA+	5/26/2017	1.2	5,000,000.00	99.9998	\$4,999,990.00

GE042018	36159LCF1	GE DEALER FLOORPLAN MASTER NT 04/20/18	Aaa	4/20/2018	2.1	4,690,000.00	100.0000	\$4,690,000.00
GE010917	36962G5N0	GENERAL ELEC CAP CORP 2.9% 1/9/2017	AA+	1/9/2017	0.8	3,000,000.00	101.5712	\$3,047,136.00
GE050916	36962G5C4	GENERAL ELEC CAP CORP 2.95% 5/9/16	AA+	5/9/2016	0.2	4,000,000.00	100.2597	\$4,010,388.00
GE051116	36962G2V5	GENERAL ELEC CAP CORP 05/11/2016	AA+	5/11/2016	0.2	4,635,000.00	100.0261	\$4,636,209.74
GS121517	38141EC49	GOLDMAN SACHS GROUP INC. 12/15/17	A	12/15/2017	1.8	6,000,000.00	99.7477	\$5,984,862.00
HD011519	41284CAB0	HARLEY-DAVIDSON 0.8% 01/15/19	AAA	1/15/2019	2.8	3,552,837.06	99.8617	\$3,547,923.48
Au122117	43813JAC9	HAROT 2014-1 A3 12/21/2017 0.67%	AAA	11/21/2017	1.7	2,933,848.13	99.8818	\$2,930,380.32
Au071717	43814KAB7	HAROT 2015-1 A2 7/17/2017 0.7%	AAA	6/15/2017	1.2	2,587,104.94	99.9716	\$2,586,370.20
HI080116	4197915E4	HAWAII-TXBL-REF-ES 8/1/2016 0.731%		8/1/2016	0.4	14,250,000.00	100.0350	\$14,254,987.50
Au071618	41283YAC1	HDMOT 2013-1 A3 7/16/2018 0.65%	Aaa	7/16/2018	2.3	323,006.77	99.9184	\$322,743.20
Au011519	41284BAB2	HDMOT 2015-1 A2A 1/15/2019 0.95%	AAA	1/15/2019	2.8	6,396,887.50	99.9015	\$6,390,586.56
HA072318	43814LAB5	HONDA AUTO RECEIV- ABLES 07/23/18	AAA	7/23/2018	2.3	2,100,000.00	99.8577	\$2,097,011.70
HA082117	43813NAB2	HONDA AUTO RECEIV- ABLES 08/21/2017	AAA	8/21/2017	1.4	1,564,149.75	99.9193	\$1,562,887.48
HB080718	40428HPW6	HSBC USA INC 8/7/2018 1.0809%	A	8/7/2018	2.4	2,000,000.00	99.2784	\$1,985,568.00
HB111317	40428HPM8	HSBC USA INC 11/13/2017 0.57185%	A	11/13/2017	1.7	7,955,000.00	99.3806	\$7,905,726.73
HB062317	40434CAB1	HSBC USA INC. 06/23/17	A	6/23/2017	1.2	3,000,000.00	99.5204	\$2,985,612.00
HS011618	40428HPH9	HSBC USA INC. 01/16/18	A	1/16/2018	1.8	2,000,000.00	99.8264	\$1,996,528.00
IB072216	459200GX3	IBM CORP 7/22/2016 1.95%	AA-	7/22/2016	0.3	12,450,000.00	100.4330	\$12,503,908.50
ID010117	45656TAQ1	INDUSTRY PUB FACS-A 1/1/2017 1.764%	AA	1/1/2017	0.8	7,700,000.00	100.5150	\$7,739,655.00
IA031517	4581XOBV9	INTER-AMERICAN DEVEL OPMENT BANK 03/15/17	AAA	3/15/2017	1.0	19,000,000.00	100.2803	\$19,053,257.00
IA101816	4581XOBS6	INTER-AMERICAN DEVEL BK 10/18/2016 1.375	Aaa	10/18/2016	0.6	15,000,000.00	100.3461	\$15,051,915.00
IN070116	45884AZN6	INTERMOUNTAIN PWR-B 7/1/2016 0.785%	A+	7/1/2016	0.3	6,000,000.00	100.0310	\$6,001,860.00
IB051616	459058DM2	INTERNATIONAL BANK F OR RECONSTR 05/16/16	AAA	5/16/2016	0.2	27,212,000.00	100.0786	\$27,233,388.63
IB090116	459056JS7	INTERNATIONAL BANK F OR RECONSTR 09/01/16	AAA	9/1/2016	0.5	5,729,000.00	103.3488	\$5,920,852.75
IB092616	45905UQG2	INTERNATIONAL BANK F OR RECONSTR 09/26/16	AAA	9/26/2016	0.5	7,500,000.00	100.1511	\$7,511,332.50
IB101516	459056JT5	INTERNATIONAL BANK F OR RECONSTR 10/15/16	AAA	10/15/2016	0.6	1,000,000.00	103.9980	\$1,039,980.00
KO112316	45950KBQ2	INTERNATIONAL FINANC E CORPORATI 11/23/16	AAA	11/23/2016	0.7	10,000,000.00	100.2360	\$10,023,600.00
IB071916	45905U7F5	INTL BK RECON & DEVE LOP 07/19/2016 0.45%	AAA	7/19/2016	0.3	500,000.00	99.9290	\$499,645.00
IB091516	459058BS1	INTL BK RECON & DEVE LOP 9/15/2016 1%	AAA	9/15/2016	0.5	15,000,000.00	100.3443	\$15,051,645.00
IB101416	459058DS9	INTL BK RECON & DEVE LOP 10/14/2016 0.62	AAA	10/14/2016	0.6	10,000,000.00	100.1457	\$10,014,570.00
IB121617	45905UVJ0	INTL BK RECON & DEVE LOP 12/16/2017 0.77	Aaa	12/16/2017	1.8	10,000,000.00	99.9683	\$9,996,830.00
IF010919	45950VHC3	INTL FINANCE CORP 1/9/2019 0.67685%	Aaa	1/9/2019	2.8	10,000,000.00	99.9441	\$9,994,410.00
IF051616	45950VCJ3	INTL FINANCE CORP 5/16/2016 0.5%	AAA	5/16/2016	0.2	13,295,000.00	99.9945	\$13,294,268.78
OI021518	47787UAB9	JDOT 2015-A A2A 2/15/2018 0.87%	AAA	2/15/2018	1.9	5,033,365.70	99.9601	\$5,031,357.39
OI061518	47787WAB5	JDOT 2015-B A2 06/15/2018 0.98%	Aaa	6/15/2018	2.2	4,500,000.00	99.9458	\$4,497,561.00
OT101518	47788MAB6	JDOT 2016-A A2 10/15/2018 1.15%	AAA	10/15/2018	2.6	3,900,000.00	99.9992	\$3,899,968.80
DC011618	24422ESU4	JOHN DEERE CAPITAL C ORP 1/16/2018 0.543	A	1/16/2018	1.8	12,165,000.00	99.8868	\$12,151,229.22
JP061316	48121CJM9	JP MORGAN CHASE BANK NA 6/13/2016 0.6101	A-	6/13/2016	0.2	6,650,000.00	100.0083	\$6,650,551.95
JM032219	46625HQV5	JPMORGAN CHASE & CO 3/22/2019	A-	3/22/2019	3.0	5,000,000.00	100.0382	\$5,001,910.00
JP021517	46623EJZ3	JPMORGAN CHASE & CO 2/15/2017 0.750933%	A-	2/15/2017	0.9	1,500,000.00	100.0749	\$1,501,123.50
JP070516	46625HJA9	JPMORGAN CHASE & CO 7/5/2016 3.15%	A-	7/5/2016	0.3	1,500,000.00	100.6292	\$1,509,438.00
KE112516	49327M2E3	KEY BANK NA 11/25/2016 0.7516%	A-	11/25/2016	0.7	8,000,000.00	100.0385	\$8,003,080.00
LD080116	54465AFK3	LA CO REDEV-B-TXBL 8/1/2016 1.074%	AA-	8/1/2016	0.4	5,735,000.00	100.0100	\$5,735,573.50
LO110116	544587B72	LOS ANGELES CALIF MU N IMPT CORP 11/01/16	A+	11/1/2016	0.7	10,965,000.00	100.3190	\$10,999,978.35
LA070116	5446462D3	LOS ANGELES SD-L-TXB L 7/1/2016 0.68%	AA-	7/1/2016	0.3	1,000,000.00	100.0330	\$1,000,330.00
MA090116	56278SLC7	MANHATTAN BEACH CA. 856% 9/1/16	AA	9/1/2016	0.5	1,405,000.00	100.1280	\$1,406,798.40
MA072517	55279HAH3	MANUF & TRADERS TRUS T CO 7/25/2017 0.53	A	7/25/2017	1.3	10,000,000.00	99.7118	\$9,971,180.00
AB021517	58768LAB9	MBALT 2015-A A2A 2/15/2017 0.78%	AAA	2/15/2017	0.9	1,092,811.96	99.9894	\$1,092,696.12
Au081517	58768LAD5	MBALT 2015-A A3 8/15/2017 1.1%	AAA	8/15/2017	1.4	2,500,000.00	100.0339	\$2,500,847.50
Au011618	58769AAB2	MBALT 2015-B A2A 1% 01/16/18	AAA	1/16/2018	1.8	10,000,000.00	99.8687	\$9,986,870.00
MB061518	58772PAB4	MERCEDES BENZ AUTO R ECEIVABLES 06/15/18	AAA	6/15/2018	2.2	1,896,784.78	99.9273	\$1,895,405.81
MI100116	605581FW2	MISSISSIPPI ST-B-TXB L 10/1/2016 0.64%	AA	10/1/2016	0.6	2,780,000.00	100.0240	\$2,780,667.20
MS100116	605581EP8	MISSISSIPPI ST-D-REF 10/1/2016 0.64%	AA	10/1/2016	0.6	2,520,000.00	100.0290	\$2,520,730.80
MO100518	61761JVN6	MORGAN STANLEY 1/5/2018 1.007098%	A	1/5/2018	1.8	7,938,000.00	99.6559	\$7,910,685.34
MO020119	61746BDY9	MORGAN STANLEY 2/1/2019 2.007761%	A	2/1/2019	2.9	3,500,000.00	100.9498	\$3,533,243.00
UN060616	90520EAC5	MUFJ UNION BANK NA 6/6/2016 3%	A+	6/6/2016	0.2	680,000.00	100.3880	\$682,638.40
Au041717	65490BAB1	NALT 2014-B A2A 4/17/2017 0.73%	AAA	4/17/2017	1.1	3,525,672.51	99.9409	\$3,523,588.84
Au061517	65477WAB2	NAROT 2014-B A2 6/15/2017 0.6%	Aaa	6/15/2017	1.2	999,439.44	99.9514	\$998,953.71
Au091517	65477UAB6	NAROT 2015-A A2 9/15/2017 0.67%	AAA	9/15/2017	1.5	3,156,513.02	99.9661	\$3,155,442.96
NA021519	65478UAC3	NAROT 2016-A A2B 2/15/2019 0.777%	AAA	2/15/2019	2.9	5,000,000.00	100.0312	\$5,001,560.00
NR041017	637432HT5	NATIONAL RURAL UTILI TIES COOPER 04/10/17	A	4/10/2017	1.1	7,000,000.00	104.4054	\$7,308,378.00
NR042417	63743HEM0	NATIONAL RURAL UTILI TIES COOPER 04/24/17	A	4/24/2017	1.1	5,000,000.00	99.9849	\$4,999,245.00
CM040116	63946BAC4	NBCUNIVERSAL MEDIA L LC 4/1/2016 2.875%	A-	4/1/2016	0.1	2,000,000.00	100.0000	\$2,000,000.00
NY021517	64990EJ32	NEW YORK ST DORM AUT 2/15/17 .93%	AAA	2/15/2017	0.9	3,685,000.00	100.3520	\$3,697,971.20
OC081516	675371AS7	OCEANSIDE PENSION-RE F 8/15/2016 1.406%	AA	8/15/2016	0.4	750,000.00	100.0670	\$750,502.50
OR110116	68428LDM3	ORANGE CNTY CALIF 11/01/16	AA	11/1/2016	0.7	7,700,000.00	100.0610	\$7,704,697.00
OP031717	690353M20	OVERSEAS PRIVATE INV COR 3/17/2017 1.01%	A-1+	3/17/2017	1.0	3,000,000.00	100.2196	\$3,006,588.00
PB060118	69353REN4	PNC BANK NA 06/01/2018	A	6/1/2018	2.2	3,000,000.00	99.0360	\$2,971,080.00
PN012717	69353RCG1	PNC BANK NA 1/27/2017 1.125%	A	1/27/2017	0.8	12,735,000.00	100.1078	\$12,748,728.33
PN110116	69349LAP3	PNC BANK NA 11/1/2016 1.15%	A	11/1/2016	0.7	1,060,000.00	100.1284	\$1,061,361.04
PO061516	738798BC0	POWAY REDEV AGY-B 6/15/2016 0.95%	AA-	6/15/2016	0.2	2,000,000.00	100.0030	\$2,000,060.00
PO121516	738798BD8	POWAY REDEV AGY-B 12/15/2016 1.1%	AA-	12/15/2016	0.8	3,545,000.00	100.1500	\$3,550,317.50
RI020117	762494QV7	RIALTO USD-TXBL 2/1/2017 1.258%	AA	2/1/2017	0.9	800,000.00	100.2890	\$802,312.00
RI090116	76912TJC8	RIVERSIDE PUB FIN-RE F 9/1/2016 1%	A	9/1/2016	0.5	2,090,000.00	100.0110	\$2,090,229.90
SD070116	7973552R4	SAN DIEGO CALIF UNI SCH DIST 07/01/16	AA-	7/1/2016	0.3	10,000,000.00	99.9660	\$9,996,600.00
SA100116	79876CAV0	SAN MARCOS CA REDEV 1.09% 10/1/16	AA-	10/1/2016	0.6	5,125,000.00	100.1700	\$5,133,712.50
Au081417	78448MAB3	SMAT 2015-1US A2A 8/14/2017 0.99%	AAA	8/14/2017	1.4	2,116,711.92	99.8230	\$2,112,965.34
Au011717	89236RAC3	TAOT 2013-A A3 1/17/2017 0.55%	AAA	1/17/2017	0.8	15,808.12	99.9872	\$15,806.10
AT121517	89231MAC9	TAOT 2014-A A3 12/15/2017 0.67%	AAA	12/15/2017	1.8	807,694.73	99.8681	\$806,629.38
AT071717	89236WAB4	TAOT 2015-A A2 7/17/2017 0.71%	AAA	7/17/2017	1.3	3,618,198.54	99.9561	\$3,616,610.15
Au021518	89231TAB6	TAOT 2015-C A2A 2/15/2018 0.93%	AAA	2/15/2018	1.9	5,500,000.00	99.9801	\$5,548,895.55
KO102717	191216BR0	THE COCA-COLA COMPAN Y 10/27/17	AA-	10/27/2017	1.6	1,500,000.00	100.1759	\$1,502,638.50
TO011218	89236TCB9	TOYOTA MOTOR CREDIT CORP 1/12/2018 0.57	AA-	1/12/2018	1.8	13,000,000.00	99.8672	\$12,982,736.00
TO091516	89233P5E2	TOYOTA MOTOR CREDIT CORP 9/15/2016 2%	AA-	9/15/2016	0.5	895,000.00	100.6037	\$900,403.12

UB092616	90521APH5	UNION BANK NA 9/26/2016 1.5%	A+	9/26/2016	0.5	9,330,000.00	100.1626	\$9,345,170.58
UN092616	90521APG7	UNION BANK NA 9/26/2016 0.9996%	A+	9/26/2016	0.5	2,515,000.00	100.1844	\$2,519,637.66
MT061617	90520EAE1	UNION BANK OF CALIFORNIA NATION 06/16/17	A+	6/16/2017	1.2	1,545,000.00	100.5077	\$1,552,843.97
T043017	912828SS0	UNITED STATES TREASURY NOTES 04/30/17	AA+	4/30/2017	1.1	10,000,000.00	100.2383	\$10,023,830.00
TN113016	912828MA5	UNITED STATES TREASURY NOTES 11/30/16	AA+	11/30/2016	0.7	10,000,000.00	101.4609	\$10,146,090.00
UN051516	91412GUT0	UNIV OF CALIFORNIA-A N 5/15/2016 0.634%	AA	5/15/2016	0.2	1,830,000.00	100.0100	\$1,830,183.00
UC070141	91412GEZ4	UNIVERSITY CALIF REVS 07/01/2041**	AA	7/1/2017	1.3	14,380,000.00	99.9760	\$14,376,548.80
US111516	91159HHB9	US BANCORP 11/15/2016 2.2%	A+	11/15/2016	0.7	1,365,000.00	100.8461	\$1,376,549.27
UB013017	90331HMC4	US BANK NA CINCINNATI 1/30/2017 1.1%	AA-	1/30/2017	0.8	3,100,000.00	100.2222	\$3,106,888.20
US012618	90331HMR1	US BANK NA CINCINNATI 1/26/2018 0.55572	AA-	1/26/2018	1.8	11,500,000.00	99.5645	\$11,449,917.50
T043016	912828C81	US TREASURY N/B 4/30/2016 0.375%	AA+	4/30/2016	0.1	20,000,000.00	100.0100	\$20,002,000.00
T083116	912828RF9	US TREASURY N/B 8/31/2016 1%	AA+	8/31/2016	0.4	30,000,000.00	100.2461	\$30,073,830.00
TN51516	912828VC1	US TREASURY N/B 5/15/2016 0.25%	AA+	5/15/2016	0.2	7,980,000.00	99.9951	\$7,979,608.98
Au121517	90290KAC9	USAOT 2014-1 A3 12/15/2017 0.58%	AAA	12/15/2017	1.8	914,194.33	99.9301	\$913,555.31
Au031518	90290XAB3	USAOT 2015-1 A2 3/15/2018 0.82%	AAA	3/15/2018	2.0	11,168,738.93	99.9473	\$11,162,853.01
Au042018	92867PAC7	VALET 2013-2 A3 4/20/2018 0.7%	AAA	4/20/2018	2.1	3,113,959.86	99.6994	\$3,104,599.30
VC091516	92343VBN3	VERIZON COMMUNICATIONS 9/15/2016 2.5%	A	9/15/2016	0.5	6,500,000.00	100.7701	\$6,550,056.50
VZ060917	92343VCD4	VERIZON COMMUNICATIONS 6/9/2017 0.6306%	A	6/9/2017	1.2	1,000,000.00	99.8009	\$998,009.00
VZ091516	92343VBL7	VERIZON COMMUNICATIONS 9/15/2016 1.7823	A	9/15/2016	0.5	1,925,000.00	100.5418	\$1,935,429.65
Au042017	92867QAD3	VWALT 2014-A A3 4/20/2017 0.8%	AAA	4/20/2017	1.1	4,160,408.84	99.8944	\$4,156,015.45
Au062017	92867VAB6	VWALT 2015-A A2A 6/20/2017 0.87%	AAA	6/20/2017	1.2	1,138,406.04	99.7905	\$1,136,021.08
VPWF3801	VP7000236	WELLS FARGO ADVANTAGE HERITAGE	AAA	4/1/2016	0.1	16,704,418.28	100.0000	\$16,704,418.28

Grand Total \$1,077,938,028.67

* 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

March 31, 2016**FY 2015-2016**

FUND	BALANCE @	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	BALANCE @
NUMBER	12/31/15							03/31/16
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 MARCH 31, 2016*

Exhibit I

Portfolio Characteristics

Par	\$3,288,022,252.07
Cost	\$3,287,003,654.96
Market Value	\$3,292,381,060.95
Weighted Yield to Maturity	0.77%
Weighted Average Days to Maturity	225
Weighted Duration	0.62 yr

Portfolio Breakdown by Investment

Investments	Par Value	Percent of Total
U.S. Treasuries	\$33,425,000.00	1.02%
U.S.Agencies-Federal, State and Local	653,495,000.00	19.88%
Supranationals	15,000,000.00	0.46%
Money Market	1,855,088,654.09	56.42%
ABS/MBS	5,140,142.14	0.16%
Corporate Notes	140,882,000.00	4.28%
Outside Contractors-LAIF	194,240,588.39	5.91%
Outside Contractors-Other	180,084,959.42	5.48%
Cash	210,655,908.03	6.41%
TOTAL*	\$3,288,012,252.07	100.00%

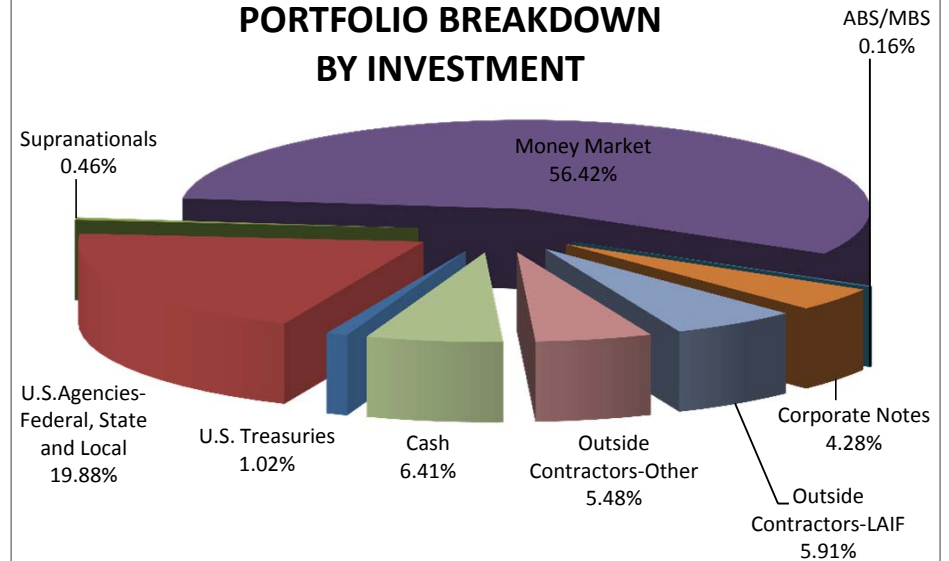
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Maturity Distribution

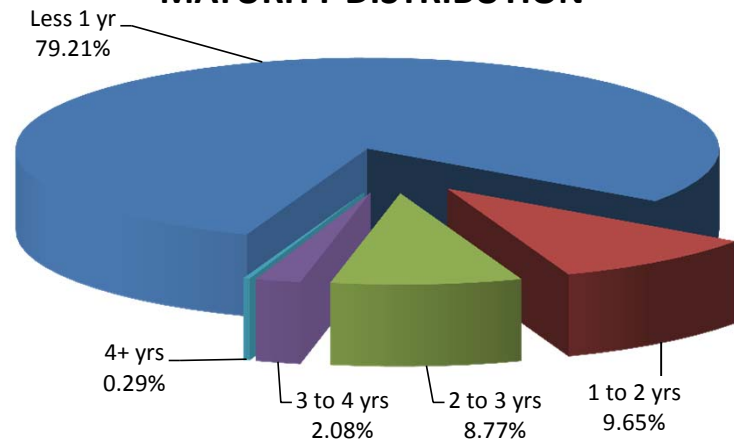
Time	Par Value	Percent of Total
Less 1 yr	\$2,604,466,728.00	79.21%
1 to 2 yrs	317,369,426.76	9.65%
2 to 3 yrs	288,381,340.41	8.77%
3 to 4 yrs	68,332,000.00	2.08%
4+ yrs	9,472,756.90	0.29%
TOTAL*	\$3,288,022,252.07	100.00%

**

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

**CONTRA COSTA COUNTY INVESTMENT POOL
PERFORMANCE SUMMARY
AS OF MARCH 31, 2016**

	<u>PAR</u> (<u>\$</u>)	³ <u>PERCENT OF</u> <u>PORTFOLIO</u> (<u>%</u>)	<u>YTM</u> (<u>%</u>)	<u>WEIGHTED</u> <u>AVERAGE DAYS TO</u> <u>MATURITY AT</u> <u>END-OF-QUARTER</u> (<u>day</u>)	<u>DURATION</u> (<u>year</u>)	
A. Investments Managed by Treasurer's Office	\$2,703,030,796.23	82.26%	0.8251%	267	0.73	¹
B. Investments Managed by Outside Contractors						
1. Local Agency Investment Fund	\$194,240,588.39	5.91%	0.4700%	1	N/A	
2. Other						
a. Wells Capital Management	\$44,251,467.61	1.35%	0.7260%	330	0.52	²
b. CalTRUST (Short-Term Fund)	\$133,610,734.91	4.07%	0.6900%	1	N/A	
C. Cash	\$210,655,908.03	6.41%	0.3500%	⁴ 1	N/A	

³Yield to Maturity on Portfolio at End-of-Quarter = 0.77%

³Weighted Average Days to Maturity on Portfolio at End-of-Quarter = 225

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

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 March 31, 2016</u>	<u>As of December 31, 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)	\$33,425,000.00	\$37,620,000.00	(\$4,195,000.00)	-11.15%
2. U.S. Agencies				
Federal Agriculture Mortgage Corporation	0.00	0.00	0.00	0.00%
Federal Home Loan Banks	240,490,000.00	235,002,000.00	5,488,000.00	2.34%
Federal National Mortgage Association	93,836,000.00	92,526,000.00	1,310,000.00	1.42%
Federal Farm Credit Banks	181,305,000.00	174,036,000.00	7,269,000.00	4.18%
Federal Home Loan Mortgage Corporation	134,219,000.00	116,709,000.00	17,510,000.00	15.00%
Municipal Bonds	3,645,000.00	5,555,000.00	(1,910,000.00)	-34.38%
Subtotal	653,495,000.00	623,828,000.00	29,667,000.00	4.76%
3. Supranationals	15,000,000.00	0.00	15,000,000.00	100.00%
4. 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	1,021,430,000.00	955,477,000.00	65,953,000.00	6.90%
Negotiable Certificates of Deposit	830,915,000.00	794,998,000.00	35,917,000.00	4.52%
Medium Term Certificates of Deposit	2,175,000.00	4,200,000.00	(2,025,000.00)	-48.21%
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	1,855,088,654.09	1,755,243,654.09	99,845,000.00	5.69%
5. Asset Backed Securities/Mortgage Backed Securities	5,140,142.14	4,562,799.15	2,093,548.49	100.00%
6. Corporate Notes	140,882,000.00	149,457,000.00	(8,575,000.00)	-5.74%
TOTAL	2,703,030,796.23	2,570,711,453.24	132,319,342.99	5.15%
B. Investments Managed by Outside Contractors				
1. Local Agency Investment Fund	194,240,588.39	209,721,646.14	(15,481,057.75)	-7.38%
2. Other				
a. EBRCS Bond	2,232,756.90	2,232,756.90	0.00	0.00%
b. Wells Capital Management	44,251,467.61	44,255,885.01	(4,417.40)	-0.01%
c. CalTRUST (Short-Term Fund)	133,610,734.91	148,462,420.81	(14,851,685.90)	-10.00%
Subtotal	180,094,959.42	194,951,062.72	(14,856,103.30)	-7.62%
TOTAL	374,335,547.81	404,672,708.86	(30,337,161.05)	-7.50%
C. Cash	210,655,908.03	248,471,111.50	(37,815,203.47)	-15.22%
* GRAND TOTAL (FOR A , B, & C)	\$3,288,022,252.07	\$3,223,855,273.60	\$64,166,978.47	1.99%

* 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%	0.8556%	
	Yield to Maturity	0.5859%	0.6955%	0.8251%	
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

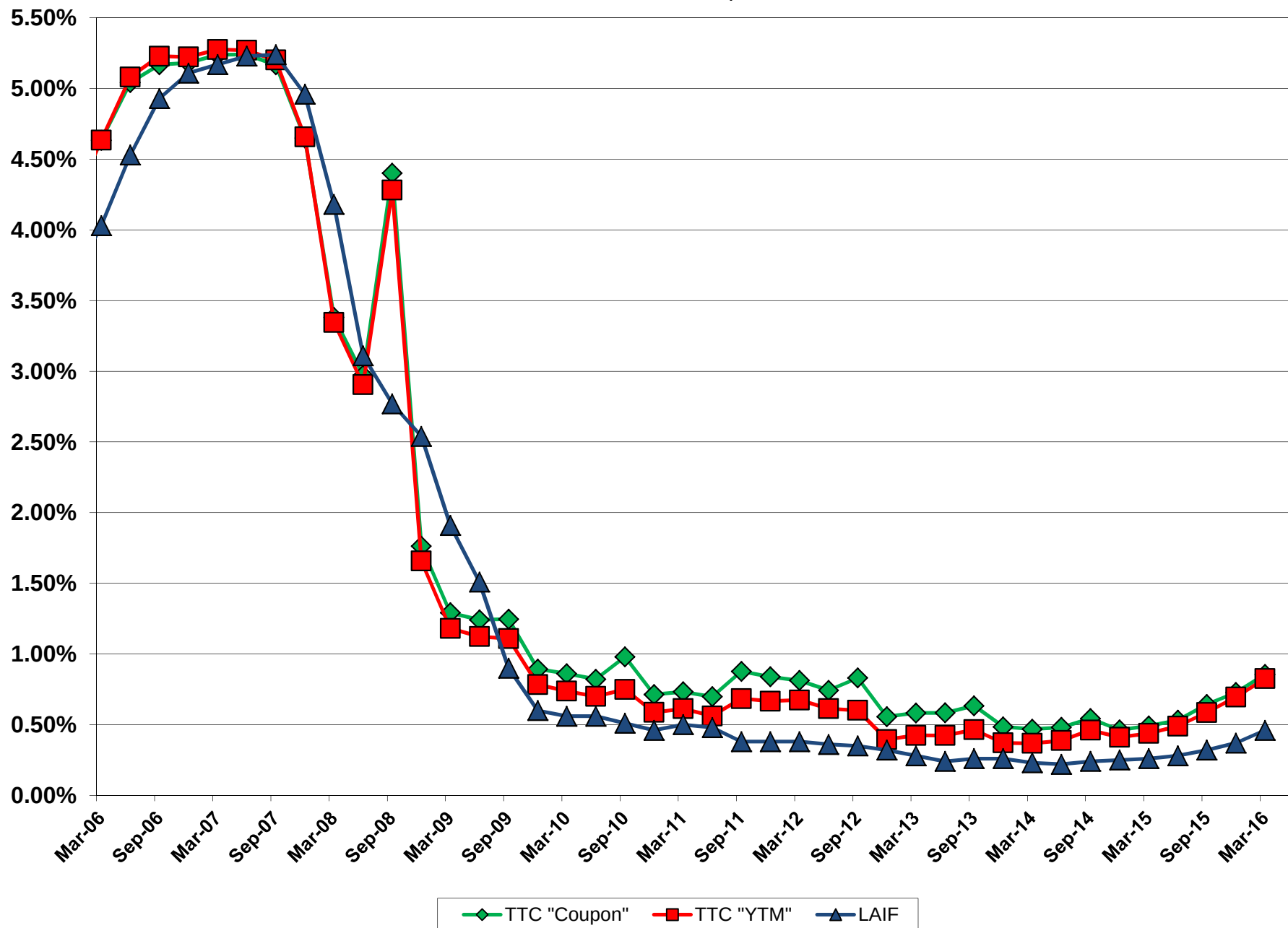
Exhibit IV (a)

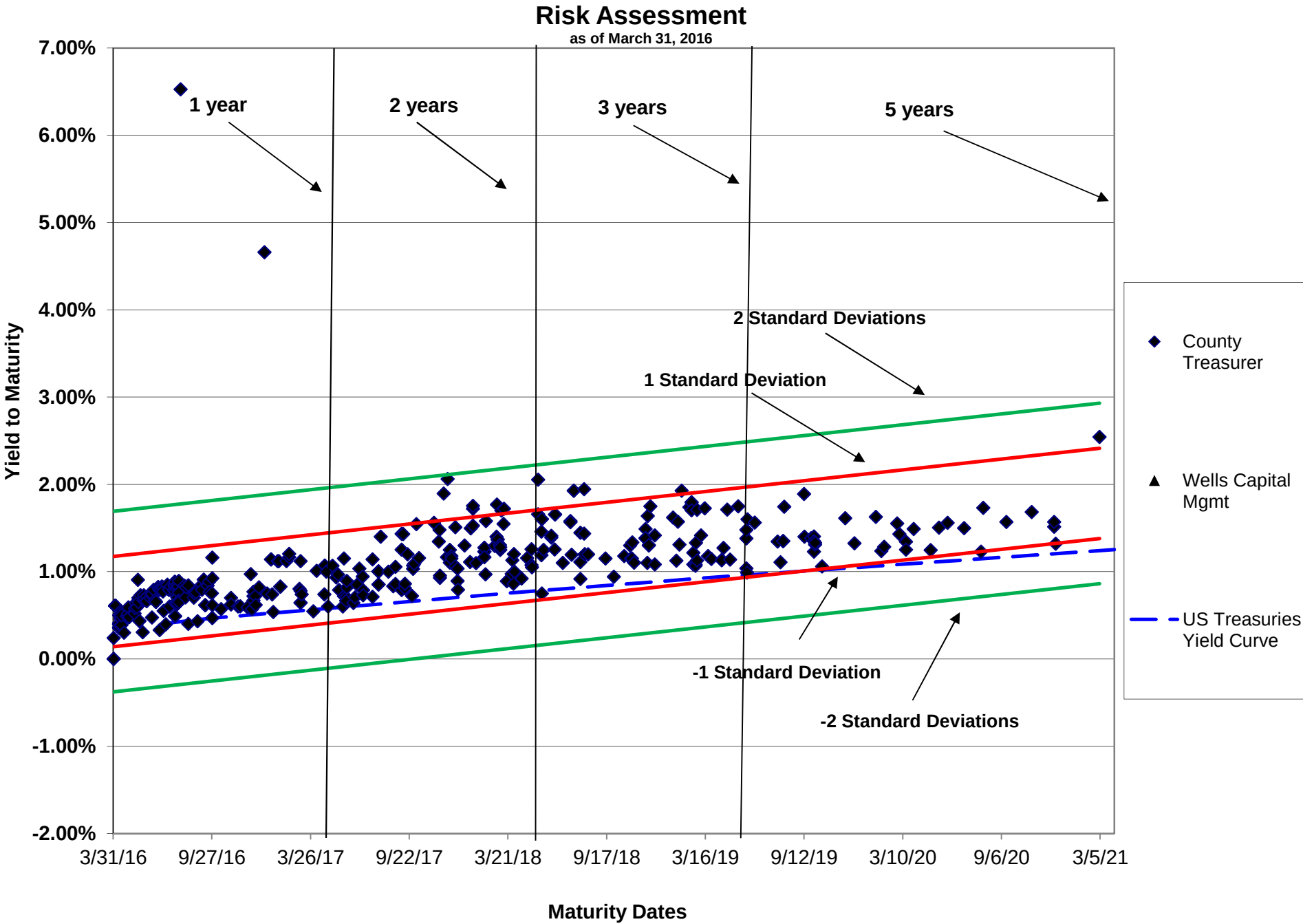
INVESTMENTS MANAGED BY OUTSIDE CONTRACTOR**LAIF QUARTERLY APPORTIONMENT RATES**

		Quarter Ending			
		September	December	March	June
2015/16	Apportionment Rate	0.32%	0.37%	0.46%	
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 March 31, 2016





Risk Assessment

Exhibit IV (d)

(Securities Greater Than Two Standard Deviations)

As of March 31, 2016

<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
167486YX1	AUHSD MUNI CITY CHICAGO	6/27/13 ²	70,000.00	70,229.60	70,229.60	5.00	1/1/17	4.66

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.

CONTRA COSTA COUNTY INVESTMENT POOL

AVERAGE INFORMATION
January 1, 2016 through March 31, 2016

	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	\$2,555,973,486.08	82.52%	0.7823%	223.41	271
B. Investments Managed by Outside Contractors					
1. Local Agency Investment Fund	\$201,240,984.45	6.50%	0.4730%	0.06	1
2. Other					
a. Wells Capital Management	\$44,273,900.26	1.43%	0.7333%	4.45	311
b. CalTRUST Short Term Fund	\$136,707,125.99	4.41%	0.6467%	0.04	1
c. Cash	\$159,143,790.88	5.14%	0.2590%	0.00	0
Total	<u>\$3,097,339,287.65</u>	100.00%			
* Weighted Average YTM of Portfolio =			<u>0.73%</u>	<u>228</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

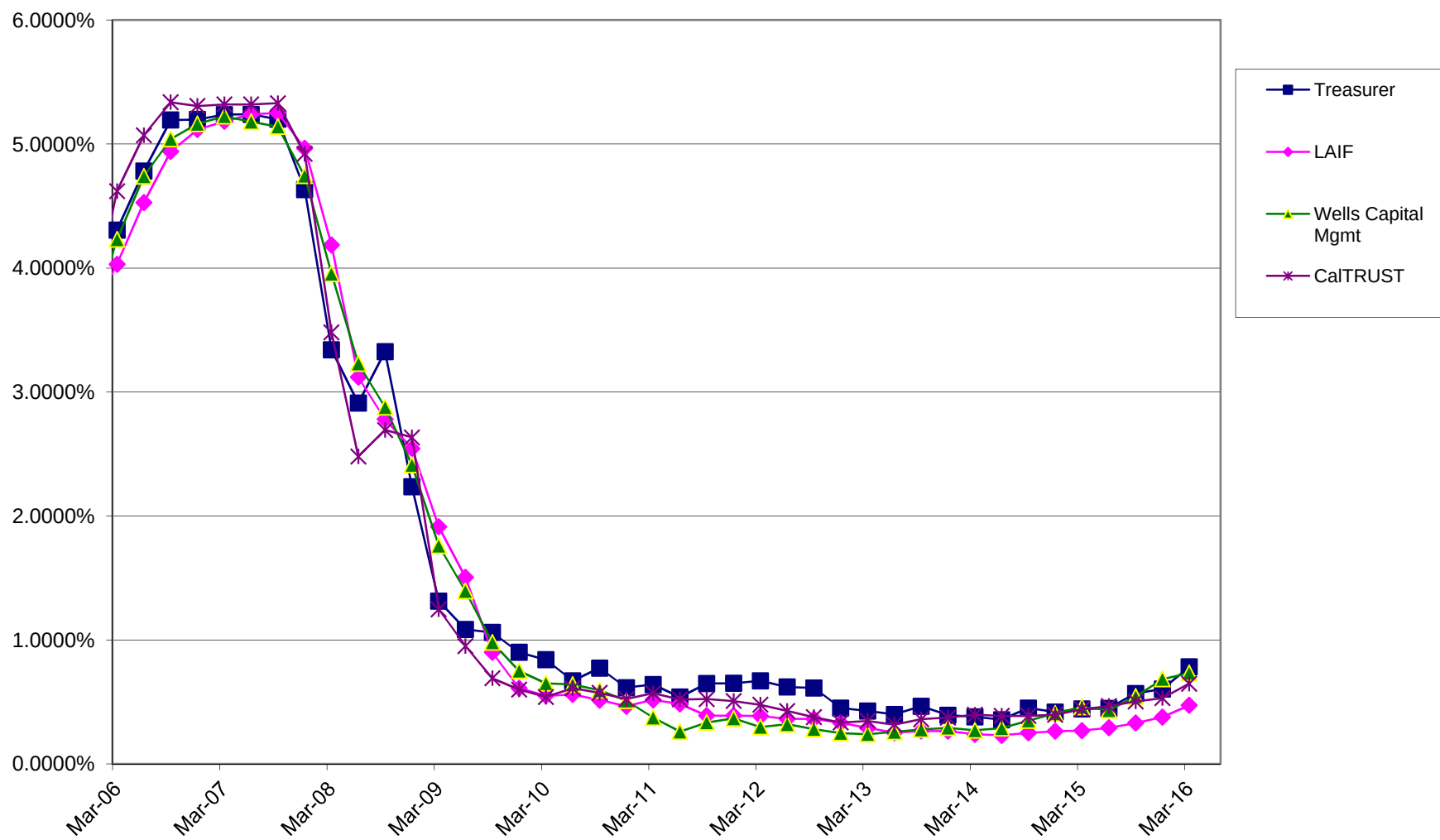
**CONTRA COSTA COUNTY INVESTMENT POOL
SUMMARY OF POOL RATES AND BENCHMARKS
AS OF MARCH 31, 2016**

<u>Pool Rates:</u>	YTM as of 3/31/16	Quarterly Ave.	Average Days to Maturity	
Total County Portfolio (w/o Cash)	0.77%	0.73%	254	*1
Investments Managed by Treasurer's Office	0.83%	0.78%	271	
Wells Capital Management	0.73%	0.73%	311	
CalTRUST Short Term Fund	0.69%	0.65%	377	*2
	Quarterly Apportionment Rate	PMIA Ave. Effective Yield		
Local Agency Investment Fund (LAIF)	0.46%	0.47%	146	*2
<u>Benchmarks:</u>	3/31/16	1/1/16 - 3/31/16 High Ave.	Low	
Federal Fund Rate	0.2700%	0.6400%	0.3702%	0.2500%
Six Month Treasury Bill	0.1975%	0.4075%	0.3229%	0.1925%
Six Month LIBOR	0.8997%	0.9174%	0.8759%	0.8423%
Vanguard Prime Money Mkt Fund	0.0900%			

*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 March 31, 2016



CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
March 31, 2016

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> *
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	\$5,253,313.32	\$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	\$10,006,500.00	\$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	\$10,011,300.00	\$10,000,000.00	One time: 5/25/16	8177
BB&T Corp Callable 2/1/19	05531FAQ6	9/29/15	2.2500%	\$1,960,000.00	\$1,993,339.60	\$1,987,430.20	Call anytime on and after 1/2/19	7903
FFCB Callable 2/22/19	3133EFYS0	3/2/16	1.1500%	\$10,000,000.00	\$10,012,700.00	\$9,983,594.44	Call anytime on and after 2/22/17	8177
FHLMC Step Up 9/30/19	3134G8PD5	3/30/16	1.3500%	\$10,000,000.00	\$10,000,000.00	\$10,000,000.00	One time: 3/30/17	8177
Total				<u>\$50,686,000.00</u>				

* Fund #

6911 Contra Costa County Schools Insurance Group
7903 Contra Costa Community College District Retiree Health Benefits
8177 County (Pool)

**CONTRA COSTA COUNTY
CALTRUST SHORT TERM FUND
STRUCTURED SECURITIES
March 31, 2016**

Exhibit VI (a)

DESCRIPTION	CUSIP	MATURITY DATE	PAR (\$)	MARKET (\$)	COST (\$)	PROVISIONS
AMERICAN HONDA FINANCE 9/20/2017 0.7626	02665WAY7	9/20/2017	3,800,000.00	3,807,087.00	3,800,414.00	Float quarterly: LIBOR +45 bps
AMERICAN HONDA FINANCE 12/11/2017 0.545	02665WAR2	12/11/2017	8,000,000.00	7,984,976.00	8,000,000.00	Float quarterly: LIBOR +31 bps
ANAHEIM FING AUTH-B 5/1/2016 1%	03255LGX1	5/1/2016	2,850,000.00	2,849,829.00	2,850,000.00	Make-whole call
BANK OF AMERICA NA 11/14/2016 0.7089%	06050TSL9	11/14/2016	2,200,000.00	2,200,195.80	2,200,000.00	Float quarterly: LIBOR +47 bps
BANK OF AMERICA NA 2/14/2017 0.7061%	06050TLU4	2/14/2017	1,720,000.00	1,720,116.96	1,718,780.00	Float quarterly: LIBOR +47 bps
BANK OF AMERICA NA 06/05/2017	06050TMB5	6/5/2017	2,250,000.00	2,246,969.25	2,250,000.00	Float quarterly: LIBOR +45 bps
BA CREDIT CARD TRUST 06/15/20	05522RCT3	6/15/2020	10,000,000.00	10,007,060.00	10,003,906.25	5% clean up call
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	4,976,930.00	4,998,500.00	Float quarterly: LIBOR +38 bps
BERKSHIRE HATHAWAY FIN 1/12/2018 0.5533	084664CD1	1/12/2018	2,750,000.00	2,749,870.75	2,750,000.00	Float quarterly: LIBOR +30 bps
BMWLT 2016-1 A2B 1/22/2018 0.92925%	05581RAC0	1/22/2018	10,000,000.00	10,000,900.00	10,000,000.00	Float monthly: LIBOR +50 bps; 5% clean up call
BMWOT 2014-A A2 4/25/2017 0.53%	09658UAB5	4/25/2017	280,351.02	280,249.81	280,341.54	5% clean up call
BRANCH BANKING & TRUST 4/3/2017 1%	07330NAH8	4/3/2017	1,100,000.00	1,099,029.80	1,096,370.00	Call on and anytime after 3/3/17
BRANCH BANKING & TRUST 12/1/2016 0.6743	07330NAF2	12/1/2016	3,000,000.00	3,001,356.00	3,001,780.00	Float quarterly: LIBOR +43 bps; Call after 11/1/16
BRANCH BANKING & TRUST 12/1/2016 1.05%	07330NAGO	12/1/2016	8,125,000.00	8,332,026.30	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	1,998,608.00	1,994,850.00	Float quarterly: LIBOR +32 bps
BRANCH BANKING & TRUST 10/3/2016 1.45%	07330NAC9	10/3/2016	800,000.00	802,006.40	802,656.00	Call on and anytime after 9/3/16
CA UNI-FLTG-TXB-Y-2 7/1/2041 0.656%	91412GFA8	7/1/2017	4,250,000.00	4,249,447.50	4,249,500.00	Float monthly: LIBOR +50 bps
CATERPILLAR INC 08/15/16	149123BM2	8/15/2016	1,549,000.00	1,576,988.88	1,589,490.86	Make-whole call +12.5 bps
CALIFORNIA ST DEPT .991% 12/1/16	13066KW21	12/1/2016	1,250,000.00	1,251,775.00	1,251,250.00	Make-whole call +20 bps
CCCIT 2013-A6 A6 9/7/2018 1.32%	17305EFE0	9/7/2018	15,500,000.00	15,528,597.50	15,559,677.71	5% clean up call
CHAIT 2014-A1 A1 1/15/2019 1.15%	161571GJ7	1/15/2019	13,000,000.00	13,022,269.00	13,057,890.69	10% clean up call
CHEVRON CORP 3/2/2018 0.432967%	166764AW0	3/2/2018	4,000,000.00	3,969,348.00	4,000,000.00	Float quarterly: LIBOR +17 bps
CISCO SYSTEMS INC 06/15/2018	17275RAY8	6/15/2018	5,500,000.00	5,487,190.50	5,500,000.00	Float quarterly: LIBOR +31 bps
CITIGROUP INC 3/10/2017 0.7744%	172967HL8	3/10/2017	1,000,000.00	998,721.00	999,690.00	Float quarterly: LIBOR +54 bps
CITIGROUP INC 4/27/2018 0.967%	172967JQ5	4/27/2018	5,000,000.00	4,965,810.00	5,000,000.00	Float quarterly: LIBOR +69 bps
CITIGROUP INC. 12/07/18	172967KF7	12/7/2018	3,000,000.00	2,966,433.00	3,000,000.00	Float quarterly: LIBOR +86 bps
COMCAST CORP 6/15/2016 4.95%	20030NAG6	6/15/2016	1,402,000.00	1,413,538.46	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	5,453,541.50	5,500,000.00	Float quarterly: LIBOR +68 bps
FANNIE MAE 02/27/2017 0.65%	3135G0XL2	2/27/2017	3,660,000.00	3,658,437.18	3,654,876.00	Quarterly; First 11/27/13; Last 11/27/16
FEDERAL FARM CREDITBANK 8/8/2018 0.617	3133EFG6	8/8/2018	10,000,000.00	9,993,000.00	10,000,000.00	Float monthly: LIBOR +19 bps
FEDERAL FARM CREDITBANK 9/17/2018 0.66	3133EFM61	9/17/2018	10,000,000.00	10,000,000.00	10,000,000.00	Float monthly: LIBOR +22 bps
FEDERAL HOME LOAN MORTGAGE CORP 02/26/18	3134G8L98	2/26/2018	10,000,000.00	10,001,360.00	10,000,000.00	Quarterly; First 5/26/16; Last: 11/26/17
FEDERAL HOME LOAN MORTGAGE CORP 03/30/18	3134G8S91	3/30/2018	5,000,000.00	5,004,445.00	5,004,500.00	Quarterly; First 6/30/16; Last: 12/30/17
FEDERAL HOME LOAN MORTGAGE CORP 09/15/18	31394JTT4	9/15/2018	2,497,065.03	2,264,179.76	2,597,727.96	1% clean up call
FEDERAL NATIONAL MORTGAGE ASSOC 05/16/17	3135G0ZD8	5/16/2017	2,000,000.00	2,004,032.00	2,019,420.00	One time: 5/16/16
FEDERAL NATIONAL MORTGAGE ASSOC 01/30/18	3135G0B77	1/30/2018	6,000,000.00	6,066,504.00	6,079,380.00	One time: 1/30/17
FITAT 2015-1 A2A MTGE 1.02% 05/15/18	31680GAB2	5/15/2018	10,400,000.00	10,398,044.80	10,399,716.08	10% collateral call
FREDDIE MAC 4/14/2017 0.8%	3134G6PN7	4/14/2017	10,000,000.00	10,001,280.00	10,012,500.00	One time: 4/14/16
FREDDIE MAC 0.85% 05/26/2017	3134G6E82	5/26/2017	11,545,000.00	11,545,912.06	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	4,999,990.00	4,995,500.00	One time: 5/26/16
FREDDIE MAC 0.85% 06/16/2017	3134G6W66	6/16/2017	5,000,000.00	5,001,090.00	5,000,000.00	One time: 6/16/16
FIFTH THIRD BANK 11/18/2016 0.7481%	31677QA22	11/18/2016	8,360,000.00	8,372,565.08	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	4,690,000.00	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	4,636,209.74	4,583,207.70	Float quarterly: LIBOR +20 bps
GOLDMAN SACHS GROUPINC. 12/15/17	38141EC49	12/15/2017	6,000,000.00	5,984,862.00	5,981,820.00	Float quarterly: LIBOR +80 bps
HARLEY-DAVIDSON 0.8% 01/15/19	41284CAB0	1/15/2019	3,552,837.06	3,547,923.48	3,552,811.11	10% collateral call
HAROT 2015-1 A2 7/17/2017 0.7%	43814KAB7	6/15/2017	2,587,104.94	2,586,370.20	2,588,351.94	10% collateral call
HAROT 2014-1 A3 11/21/2017 0.67%	43813JAC9	11/21/2017	2,933,848.13	2,930,380.32	2,932,243.70	10% collateral call
HAWAII-TXBL-REF-ES 8/1/2016 0.731%	419791SE4	8/1/2016	14,250,000.00	14,254,987.50	14,251,690.00	Make-whole call +10 bps
HDMOT 2013-1 A3 7/16/2018 0.65%	41283YAC1	7/16/2018	323,006.77	322,743.20	322,577.77	10% collateral call
HDMOT 2015-1 A2A 1/15/2019 0.95%	41284BAB2	1/15/2019	6,396,887.50	6,390,586.56	6,396,835.69	10% collateral up call
HONDA AUTO RECEIV-ABLES 08/21/2017	43813NAB2	8/21/2017	1,564,149.75	1,562,887.48	1,564,056.05	10% clean up call
HONDA AUTO RECEIV-ABLES 07/23/18	43814LAB5	7/23/2018	2,100,000.00	2,097,011.70	2,099,961.78	10% collateral call
HSBC USA INC. 06/23/17	40434CAB1	6/23/2017	3,000,000.00	2,985,612.00	2,984,790.00	Float quarterly: LIBOR +30 bps
HSBC USA INC 11/13/2017 0.57185%	40428HPM8	11/13/2017	7,955,000.00	7,905,726.73	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	1,985,568.00	2,000,000.00	Float quarterly: LIBOR +77 bps
IBM CORP 7/22/2016 1.95%	459200GX3	7/22/2016	12,450,000.00	12,503,908.50	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	7,739,655.00	7,700,000.00	Make-whole call +25 bps
INTL BK RECON & DEVELOP 12/16/2017 0.77	45905UVJ0	12/16/2017	10,000,000.00	9,996,830.00	10,000,000.00	Float quarterly: LIBOR +14 bps
INTL FINANCE CORP 1/9/2019 0.67685%	45950VHC3	1/9/2019	10,000,000.00	9,994,410.00	9,971,500.00	Float quarterly: LIBOR +6 bps
JDOT 2015-A A2A 2/15/2018 0.87%	47787UAB9	2/15/2018	5,033,365.70	5,031,357.39	5,033,041.56	10% clean up call

**CONTRA COSTA COUNTY
CALTRUST SHORT TERM FUND
STRUCTURED SECURITIES
March 31, 2016**

Exhibit VI (a)

DESCRIPTION	CUSIP	MATURITY DATE	PAR (\$)	MARKET (\$)	COST (\$)	PROVISIONS
JDOT 2015-B A20 6/15/2018 0.98%	47787WAB5	6/15/2018	4,500,000.00	4,497,561.00	4,499,848.35	10% clean up call
JDOT 2016-A A210/15/2018 1.15%	47788MAB6	10/15/2018	3,900,000.00	3,899,968.80	3,899,988.30	10% clean up call
JOHN DEERE CAPITAL CORP 1/16/2018 0.543	24422ESU4	1/16/2018	12,165,000.00	12,151,229.22	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	6,650,551.95	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	1,501,123.50	1,503,180.00	Float quarterly: LIBOR +52 bps
JPMORGAN CHASE & CO 3/22/2019	46625HQV5	3/22/2019	5,000,000.00	5,001,910.00	5,000,000.00	Float quarterly: LIBOR +84 bps
KEY BANK NA 11/25/2016 0.7516%	49327M2E3	11/25/2016	8,000,000.00	8,003,080.00	8,023,008.00	Float quarterly: LIBOR +49 bps; Call on and anytime after 10/25/16
LOS ANGELES CALIF MUN IMPT CORP 11/01/16	544587B72	11/1/2016	10,965,000.00	10,999,978.35	10,965,000.00	Make-whole call
MANUF & TRADERS TRUST CO 7/25/2017 0.53	55279HAH3	7/25/2017	10,000,000.00	9,971,180.00	9,984,500.00	Float quarterly: LIBOR +30 bps
MBALT 2015-A A2A 2/15/2017 0.78%	58768LAB9	2/15/2017	1,092,811.96	1,092,696.12	1,092,750.22	10% clean up call
MBALT 2015-A A3 8/15/2017 1.1%	58768LAD5	8/15/2017	2,500,000.00	2,500,847.50	2,500,781.25	10% clean up call
MBALT 2015-B A2A 1% 01/16/18	58769AAB2	1/16/2018	10,000,000.00	9,986,870.00	9,999,108.00	5% clean up call
MERCEDES BENZ AUTO RECEIVABLES 06/15/18	58772PAB4	6/15/2018	1,896,784.78	1,895,405.81	1,894,117.42	5% collateral call
MISSISSIPPI ST-B-TXBL 10/1/2016 0.64%	605581FW2	10/1/2016	2,780,000.00	2,780,667.20	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	2,520,730.80	2,520,000.00	Make-whole call +25 bps
MORGAN STANLEY 1/5/2018 1.007098%	61761JVN6	1/5/2018	7,938,000.00	7,910,685.34	7,946,613.24	Float quarterly: LIBOR +74 bps
MORGAN STANLEY 2/1/2019 2.007761%	61746BDY9	2/1/2019	3,500,000.00	3,533,243.00	3,500,000.00	Float quarterly: LIBOR +137.5 bps
NALT 2014-B A2A 4/17/2017 0.73%	65490BAB1	4/17/2017	3,525,672.51	3,523,588.84	3,525,396.45	10% clean up call
NAROT 2014-B A2 6/15/2017 0.6%	65477WAB2	6/15/2017	999,439.44	998,953.71	999,385.76	5% collateral call
NAROT 2015-A A2 9/15/2017 0.67%	65477UAB6	9/15/2017	3,156,513.02	3,155,442.96	3,156,353.93	5% collateral call
NAROT 2016-A A2B2/15/2019 0.777%	65478UAC3	2/15/2019	5,000,000.00	5,001,560.00	5,000,000.00	5% collateral call
NATIONAL RURAL UTILITIES COOPER 04/10/17	637432HT5	4/10/2017	7,000,000.00	7,308,378.00	7,355,350.00	Make-whole call +20 bps
NATIONAL RURAL UTILITIES COOPER 04/24/17	63743HEM0	4/24/2017	5,000,000.00	4,999,245.00	4,994,500.00	Make-whole call +7 bps
NEW YORK ST DORM AUT 2/15/17 .93%	64990EJ32	2/15/2017	3,685,000.00	3,697,971.20	3,685,221.10	Make-whole call +20 bps
OVERSEAS PRIVATE INVCOR 3/17/2017 1.01%	690353M20	3/17/2017	3,000,000.00	3,006,588.00	3,000,000.00	Make-whole call +25 bps
PNC BANK NA 11/1/2016 1.15%	69349LAP3	11/1/2016	1,060,000.00	1,061,361.04	1,060,922.20	Call on and anytime after 10/2/16
PNC BANK NA 06/01/2018	69353REN4	6/1/2018	3,000,000.00	2,971,080.00	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	12,748,728.33	12,757,197.90	Call on and anytime after 10/1/15
TAOT 2013-A A3 1/17/2017 0.55%	89236RAC3	1/17/2017	15,808.12	15,806.10	15,818.00	5% collateral call
TAOT 2014-A A31 2/15/2017 0.67%	89231MAC9	12/15/2017	807,694.73	806,629.38	806,022.55	5% collateral call
TAOT 2015-A A2 7/17/2017 0.71%	89236WAB4	7/17/2017	3,618,198.54	3,616,610.15	3,618,164.17	5% collateral call
TAOT 2015-C A2A 2/15/2018 0.93%	89231TAB6	2/15/2018	5,550,000.00	5,548,895.55	5,549,553.78	5% collateral call
THE COCA-COLA COMPANY 10/27/17	191216BR0	10/27/2017	1,500,000.00	1,502,638.50	1,499,340.00	Make-whole call +5 bps
TOYOTA MOTOR CREDITCORP 9/15/2016 2%	89233P5E2	9/15/2016	895,000.00	900,403.12	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	1,830,183.00	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	2,519,637.66	2,517,311.05	Float quarterly: LIBOR +75 bps
UNION BANK OF CALIFORNIA NATION 06/16/17	90520EAE1	6/16/2017	1,545,000.00	1,552,843.97	1,558,735.05	Make-whole call +30 bps
TOYOTA MOTOR CREDITCORP 1/12/2018 0.57	89236TCB9	1/12/2018	5,550,000.00	5,548,895.55	5,549,553.78	Float quarterly: LIBOR +32 bps
UNIVERSITY CALIF REVS 07/01/2041 ¹	91412GEZ4	7/1/2017	14,380,000.00	14,376,548.80	14,380,000.00	Float monthly: LIBOR +58 bps
UNION BANK NA9/26/2016 1.5%	90521APH5	9/26/2016	9,330,000.00	9,345,170.58	9,370,530.60	Call on and anytime after 8/26/16
US BANCORP 11/15/2016 2.2%	91159HHB9	11/15/2016	1,365,000.00	1,376,549.27	1,383,045.30	Call on and anytime after 10/14/16
US BANK NA CINCINNATI 1/30/2017 1.1%	90331HMC4	1/30/2017	3,100,000.00	3,106,888.20	3,100,145.00	Call on and anytime after 12/30/16
US BANK NA CINCINNATI 1/26/2018 0.55572	90331HMR1	1/26/2018	11,500,000.00	11,449,917.50	11,473,440.00	Float quarterly: LIBOR +30 bps
USAOT 2014-1 A31 2/15/2017 0.58%	90290KAC9	12/15/2017	914,194.33	913,555.31	913,837.22	10% collateral call
USAOT 2015-1 A23/15/2018 0.82%	90290XAB3	3/15/2018	11,168,738.93	11,162,853.01	11,168,323.45	10% collateral call
VALET 2013-2 A3 4/20/2018 0.7%	92867PAC7	4/20/2018	3,113,959.86	3,104,599.30	3,104,350.37	10% collateral call
VERIZON COMMUNICATIONS 9/15/2016 1.7823	92343VBL7	9/15/2016	1,925,000.00	1,935,429.65	1,925,000.00	Float quarterly: LIBOR +153 bps
VERIZON COMMUNICATIONS 9/15/2016 2.5%	92343VBN3	9/15/2016	6,500,000.00	6,550,056.50	6,553,170.00	Make-whole call +30 bps
VERIZON COMMUNICATIONS 6/9/2017 0.6306%	92343VCD4	6/9/2017	1,000,000.00	998,009.00	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	4,156,015.45	4,163,089.90	10% clean up call
VWALT 2015-A A2A 6/20/2017 0.87%	92867VAB6	6/20/2017	1,138,406.04	1,136,021.08	1,138,400.47	10% clean up call
Total			572,813,880.60	570,242,409.36	571,058,343.34	

Notes:

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

Contra Costa County invests approximately \$133.6 million in the CalTrust Short Term Fund which had assets of \$1,079.9 million as of 3/31/16. 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
March 31, 2016**

<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	\$501,111.40	\$500,000.00	Float quarterly: LIBOR +45 bps
AMERICAN HONDA FINANCE	02665WAY7	9/20/2017	\$250,000.00	\$250,555.70	\$250,057.50	Float quarterly: LIBOR +45 bps
ANAHEIM FING AUTH-B	03255LGX1	5/1/2016	\$750,000.00	\$753,372.50	\$750,000.00	Make-whole call
BANK OF AMERICA NA	06050TLU4	2/14/2017	\$500,000.00	\$500,714.13	\$500,000.00	Float quarterly: LIBOR +47 bps
BANK OF AMERICA NA	06050TMB5	6/5/2017	\$250,000.00	\$249,851.72	\$250,000.00	Float quarterly: LIBOR +45 bps
BERKSHIRE HATHAWAY FIN	084664CD1	1/12/2018	\$750,000.00	\$751,499.92	\$750,000.00	Float quarterly: LIBOR +30 bps
BLACKROCK INC	09247XAC5	9/15/2017	\$500,000.00	\$538,246.39	\$539,065.00	Make-whole call +30 bps
BMWLT-161-A2B	05581RAC0	1/22/2018	\$600,000.00	\$600,224.70	\$600,000.00	Float monthly: LIBOR +50 bps
BRANCH BANING AND TRUST CO	07330NAH8	4/3/2017	\$700,000.00	\$702,843.71	\$697,690.00	Call on and anytime after 3/3/17
CCCIT-13A6-A6	17305EFE0	9/7/2018	\$750,000.00	\$752,043.60	\$751,787.11	5% clean up call
CHEVRON CORP	166764AL4	11/15/2017	\$700,000.00	\$707,773.58	\$698,005.00	Make-whole call +10 bps
CISCO SYSTEMS INC	17275RAY8	6/15/2018	\$750,000.00	\$748,587.53	\$750,000.00	Float quarterly: LIBOR +31 bps
COCA-COLA CO	191216BR0	10/27/2017	\$300,000.00	\$301,650.62	\$299,868.00	Make-whole call +5 bps
FITAT-151-A2A	31680GAB2	5/15/2018	\$500,000.00	\$500,132.62	\$499,986.35	10% collateral call
HONDO-151A2	43814KAB7	6/15/2017	\$159,462.77	\$159,467.12	\$159,454.44	10% collateral call
HAWAII-TXBL-REF-ES	4197915E4	8/1/2016	\$750,000.00	\$752,031.25	\$750,000.00	Make-whole call +10 bps
HARLY-151-A2A	41284BAB2	1/15/2019	\$247,941.38	\$247,785.36	\$247,939.37	10% collateral call
HOME DEPOT INC	437076BJ0	9/15/2017	\$750,000.00	\$752,980.53	\$751,401.98	Float quarterly: LIBOR +37 bps
HARLY-1541-A2A	41284AAB4	4/15/2018	\$29,979.48	\$29,972.77	\$29,977.45	10% clean up call
JDOT 2015-B A2	47787WAB5	6/15/2018	\$400,000.00	\$399,957.22	\$399,986.52	10% clean up call
LOS ANGELES CALIF MUN IMPT CORP LEASE RE	544587B72	11/1/2016	\$490,000.00	\$493,199.70	\$490,000.00	Make-whole call
MBART-151-A2A	58772PAB4	6/15/2018	\$601,419.56	\$601,201.33	\$600,573.82	5% collateral call
MISSISSIPPI ST-B-TXBL	605581FW2	10/1/2016	\$300,000.00	\$301,407.00	\$300,000.00	Make-whole call +20 bps
NAROT 2014-B A2	65477WAB2	6/15/2017	\$193,439.89	\$193,397.44	\$193,429.51	5% collateral call
PNC BANK NA	69353RCG1	1/27/2017	\$750,000.00	\$752,308.50	\$750,000.00	Call on and anytime after 12/28/16
TAOT 2015-A A2	89236WAB4	7/17/2017	\$324,017.78	\$323,977.91	\$324,014.70	5% collateral call
UNIV OF CALIFORNIA REVENUES	91412GUT0	5/15/2016	\$250,000.00	\$250,731.28	\$250,000.00	Make-whole call +5 bps
UNIV OF CALIFORNIA REVENUES	91412GEZ4	7/1/2017	\$300,000.00	\$300,149.32	\$300,000.00	Float monthly: LIBOR +50 bps Put 1/1/17
USAOT 2015-1 A2	90290XAB3	3/15/2018	\$469,028.41	\$468,952.16	\$469,010.95	10% collateral call
US BANK NA CINCINNATI	90331HMR1	1/26/2018	\$300,000.00	\$299,199.01	\$300,000.00	Float quarterly: LIBOR +30 bps
US BANK NA CINCINNATI	90331HMR1	1/26/2018	\$450,000.00	\$448,798.51	\$451,206.00	10% clean up call
VOLKSWAGEN GROUP AMERICA	928668AD4	5/23/2016	\$500,000.00	\$499,283.88	\$500,000.00	Float quarterly: LIBOR +22 bps
Total			<u>\$15,065,289.27</u>	<u>\$15,133,408.41</u>	<u>\$15,103,453.70</u>	



Exhibit VII
State of California
Pooled Money Investment Account

Portfolio as of 03-31-16

PAR VALUES MATURING BY DATE AND TYPE

Maturities in Millions of Dollars

ITEM	1 day to 30 days	31 days to 60 days	61 days to 90 days	91 days to 120 days	121 days to 150 days	151 days to 180 days	181 days to 210 days	211 days to 270 days	271 days to 1 year	1 year to 2 years	2 years to 3 years	3 years to 4 years	4 years to 5 year/out
TREASURY	\$ 1,000	\$ 1,300	\$ 3,200	\$ 4,350	\$ 1,200	\$ 3,350	\$ 1,200	\$ 3,650	\$ 5,050	\$ 6,950	\$ 100		
REPO													
TDs	\$ 2,071	\$ 1,513	\$ 1,470	\$ 151	\$ 224	\$ 212	\$ 8						
AGENCY	\$ 2,677	\$ 1,000	\$ 1,800	\$ 630	\$ 500	\$ 800	\$ 525	\$ 50	\$ 100	\$ 1,075	\$ 333		
CP	\$ 2,350	\$ 1,050	\$ 550	\$ 450	\$ 200	\$ 100							
CDs + BNs	\$ 4,600	\$ 1,150	\$ 1,700	\$ 2,300	\$ 200	\$ 400	\$ 500	\$ 100	\$ 100				
CORP BND													
TOTAL													
\$ 62,238	\$ 12,698	\$ 6,013	\$ 8,720	\$ 7,881	\$ 2,324	\$ 4,862	\$ 2,233	\$ 3,800	\$ 5,250	\$ 8,025	\$ 433	\$ -	\$ -
PERCENT	20.4%	9.7%	14.0%	12.7%	3.7%	7.8%	3.6%	6.1%	8.4%	12.9%	0.7%	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.

Exhibit VII (a)
State of California



**State of California
Pooled Money Investment Account
Market Valuation
3/31/2016**

Carrying Cost Plus				
Description	Accrued Interest Purch.	Amortized Cost	Fair Value	Accrued Interest
United States Treasury:				
Bills	\$ 11,410,745,648.58	\$ 11,428,324,382.05	\$ 11,433,051,500.00	NA
Notes	\$ 19,895,104,458.35	\$ 19,894,615,430.08	\$ 19,906,919,000.00	\$ 27,575,588.00
Federal Agency:				
SBA	\$ 652,389,707.86	\$ 652,377,032.02	\$ 644,595,522.94	\$ 830,290.94
MBS-REMICs	\$ 67,195,956.41	\$ 67,195,956.41	\$ 71,568,446.72	\$ 318,368.46
Debentures	\$ 980,003,053.62	\$ 980,000,442.51	\$ 980,561,200.00	\$ 1,159,694.90
Debentures FR	\$ -	\$ -	\$ -	\$ -
Discount Notes	\$ 6,386,297,958.28	\$ 6,395,635,458.25	\$ 6,396,175,500.00	NA
GNMA	\$ -	\$ -	\$ -	\$ -
Supranational Debentures	\$ 350,136,669.79	\$ 350,136,669.79	\$ 350,709,000.00	\$ 454,512.50
CDs and YCDs FR	\$ 300,000,000.00	\$ 300,000,000.00	\$ 300,000,000.00	\$ 381,190.56
Bank Notes	\$ 200,000,000.00	\$ 200,000,000.00	\$ 200,000,000.00	\$ 387,333.33
CDs and YCDs	\$ 10,550,003,344.94	\$ 10,550,003,344.94	\$ 10,549,420,471.66	\$ 13,218,388.84
Commercial Paper	\$ 4,692,552,222.25	\$ 4,696,239,430.61	\$ 4,696,381,138.89	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -	\$ -
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 5,647,440,000.00	\$ 5,647,440,000.00	\$ 5,647,440,000.00	NA
AB 55 & GF Loans	\$ 6,030,937,000.00	\$ 6,030,937,000.00	\$ 6,030,937,000.00	NA
TOTAL	\$ 67,162,806,020.08	\$ 67,192,905,146.66	\$ 67,207,758,780.21	\$ 44,325,367.53

Fair Value Including Accrued Interest

\$ 67,252,084,147.74

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

The value of each participating dollar equals the fair value divided by the amortized cost (**1.00022106**).
As an example: if an agency has an account balance of \$20,000,000.00, then the agency would report its participation in the LAIF valued at \$20,004,421.19 or \$20,000,000.00 x **1.00022106**.

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 March 31, 2016:

**** The Pooled Money Investment Account Portfolio has not invested in, nor will it invest in, Derivative Products as defined in FASB 133.***

Exhibit VII (b)
State of California

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	\$	300.000 million
e. 2 year CMT Corporate Floater	\$	0.000 million
f. 3 month T-Bill Agency Floater	\$	0.000 million
g. 3 month T-Bill Corporate Floater	\$	0.000 million

U.S. \$300.000 million As of: 03/31/16

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	\$	652.390 million
b. Agency MBS-REMIC'S	\$	<u>67.196 million</u>
(Medium term sub-total)	\$	719.586 million
c. Commercial Paper (Short term sub-total)	\$	249.364 million

U.S. \$968.950 million As of: 03/31/16

Exhibit VII (b)
State of California

Total Portfolio As of: 03/31/16

\$67,663,843,641.24

Structured notes and Medium-term Asset-backed securities as a percent of portfolio: 1.51%

Short-term Asset-Backed Commercial Paper (ABCP) as a percent of portfolio: 0.37% *

Total Medium-term and Short-term Structured notes and Asset-backed securities
as a percent of portfolio: 1.88%

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

Portfolio Stress Test¹

as of March 31, 2016

Par Value	2,703,030,796.23	Book Price	99.953
Book Value	2,701,750,532.54	Average Days to Maturity	267
Market Value	2,707,085,155.22	Coupon	0.8556%
Market Price	100.150	YTM	0.8251%

Yield Change	Market Value	Market Price	Gain/Loss ²
(bps)	(\$)	(\$)	(bps)
-50	2,717,048,599.90	100.519	36.84
-25	2,712,052,692.25	100.334	18.37
-10	2,709,068,780.73	100.223	7.29
0	2,707,085,155.23	100.150	0.00
10	2,705,106,031.08	100.077	-7.29
25	2,702,145,752.25	99.967	-18.27
50	2,697,234,249.44	99.786	-36.35

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 36.84 bps. If the yield were to go up by 50 bps, the market value of the portfolio would decrease by 36.35 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
March 31, 2016**

<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
Washington State GO Bond	93974B3K6	5.0000%	1.3012%	6/27/13 ³	1/1/18	600,000.00	696,925.06	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
State of Mississippi GO Bond	605581FX0	1.0900%	1.0900%	2/18/15	10/1/17	110,000.00	110,000.00	6911
AUHSD Muni City Chicago	167486YX1	5.0000%	4.6605%	1/1/16	1/1/17	70,000.00	70,229.60	5057
Total						<u><u>\$3,645,000.00</u></u>	<u><u>\$3,777,157.78</u></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