

CONTRA COSTA COUNTY
TREASURER'S QUARTERLY INVESTMENT REPORT
AS OF JUNE 30, 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 6/30/16, the fair value of the Treasurer's investment portfolio was 100.25% of the cost. More than 77 percent of the portfolio or over \$2.56 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	\$3,318,656,801.66
Cost	\$3,316,430,137.38
Market Value	\$3,324,733,399.00
Weighted Yield to Maturity	0.84%
Weighted Average Days to Maturity	227 days
Weighted Duration	0.62 year

CONTRA COSTA COUNTY INVESTMENT POOL
As of June 30, 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)	\$27,440,000.00	\$27,656,200.60	\$27,858,002.70	0.83%
2. U.S. Agencies				
Federal Home Loan Banks	243,865,000.00	244,069,975.36	245,256,349.75	7.36%
Federal National Mortgage Association	103,032,000.00	103,564,461.57	104,045,105.40	3.12%
Federal Farm Credit Banks	201,305,000.00	201,066,463.59	202,585,604.51	6.06%
Federal Home Loan Mortgage Corporation	192,470,000.00	192,666,741.58	193,316,403.85	5.81%
Municipal Bonds	1,990,000.00	2,122,157.78 ¹	2,122,157.78 ¹	0.06%
Subtotal	742,662,000.00	743,489,799.88	747,325,621.29	22.42%
3. Supranationals - International Government	35,000,000.00	34,981,445.84	35,172,350.00	1.05%
4. Money Market Instruments				
Commercial Paper	1,032,625,000.00	1,028,534,883.61	1,031,229,380.45	31.01%
Negotiable Certificates of Deposit	747,845,000.00	747,842,285.49	748,192,291.10	22.55%
Medium Term Certificates of Deposit	2,175,000.00	2,175,000.00 ¹	2,158,491.75 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	3,330.04	0.00%
Subtotal	1,783,213,654.09	1,779,120,823.19	1,782,148,811.66	53.65%
5. Asset Backed Securities/Mortgage Backed Securities	6,893,621.96	6,922,577.37 ¹	6,920,916.58 ¹	0.21%
6. Corporate Notes	141,512,000.00	142,096,714.65	142,978,951.45	4.28%
TOTAL (Section A.)	2,736,721,276.05	2,734,267,561.53	2,742,404,653.68	82.45%
B. Investments Managed by Outside Contractors				
1. Local Agency Investment Fund	206,784,102.55	206,784,102.55	206,912,561.38 ²	6.24%
2. Other				
a. EBRCs Bond	2,232,756.90	2,232,756.90	2,232,756.90	0.07%
b. Wells Capital Management	44,153,336.92	44,380,387.16	44,418,097.80 ³	1.34%
c. CalTRUST (Short-Term Fund)	133,744,078.96	133,744,078.96	133,744,078.96	4.03%
Subtotal	180,130,172.78	180,357,223.02	180,394,933.66	5.44%
TOTAL (Section B.)	386,914,275.33	387,141,325.57	387,307,495.04	11.67%
C. Cash	195,021,250.28	195,021,250.28	195,021,250.28	5.88%
⁴GRAND TOTAL (FOR A , B, & C)	\$3,318,656,801.66	\$3,316,430,137.38	\$3,324,733,399.00	100.00%

Notes:

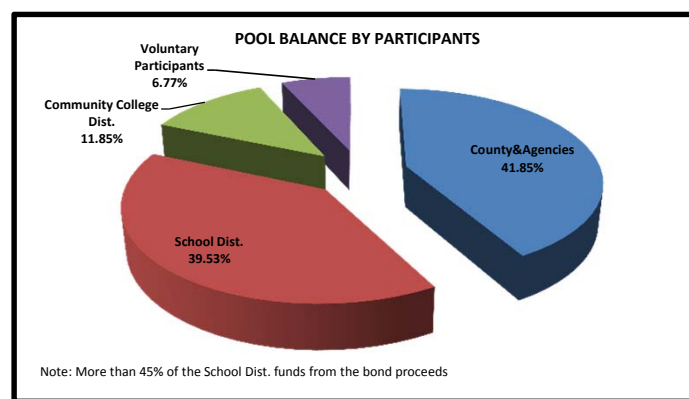
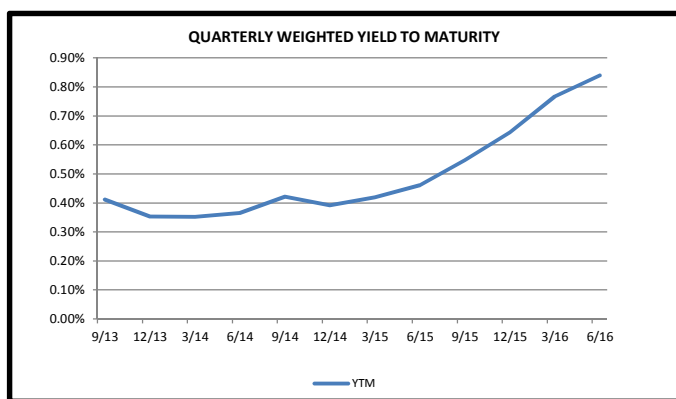
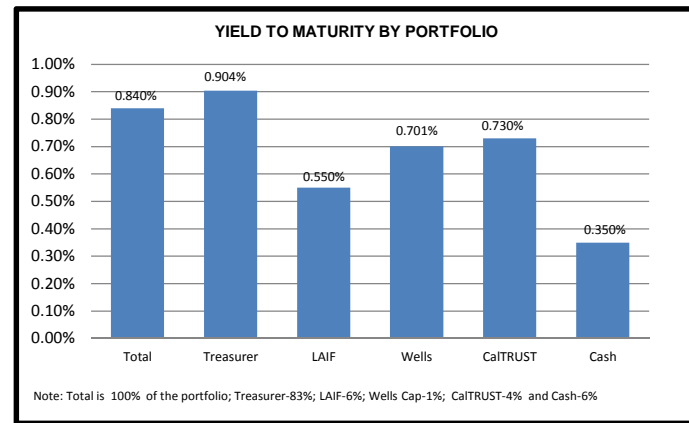
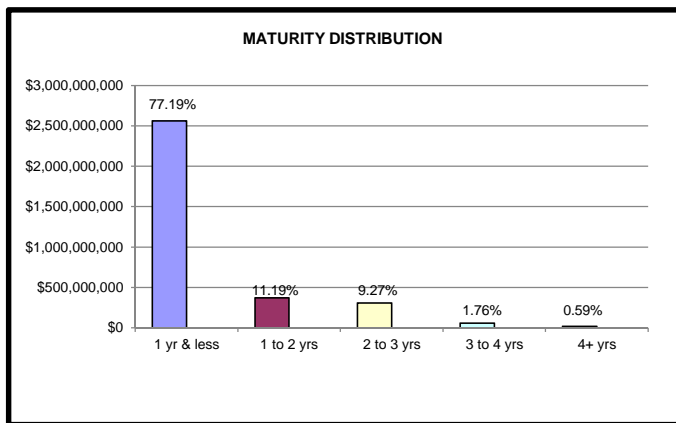
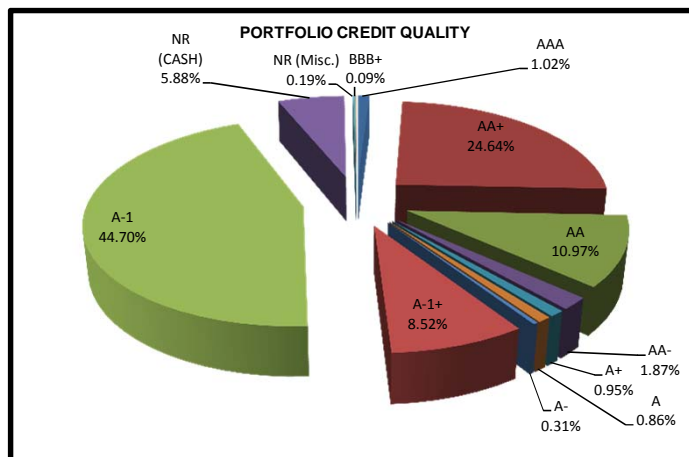
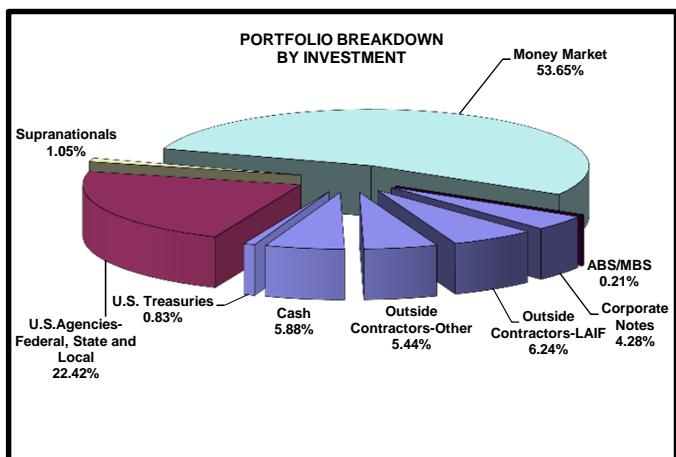
1. Fair Value equals Cost less Purchase Interest

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 JUNE 30, 2016**

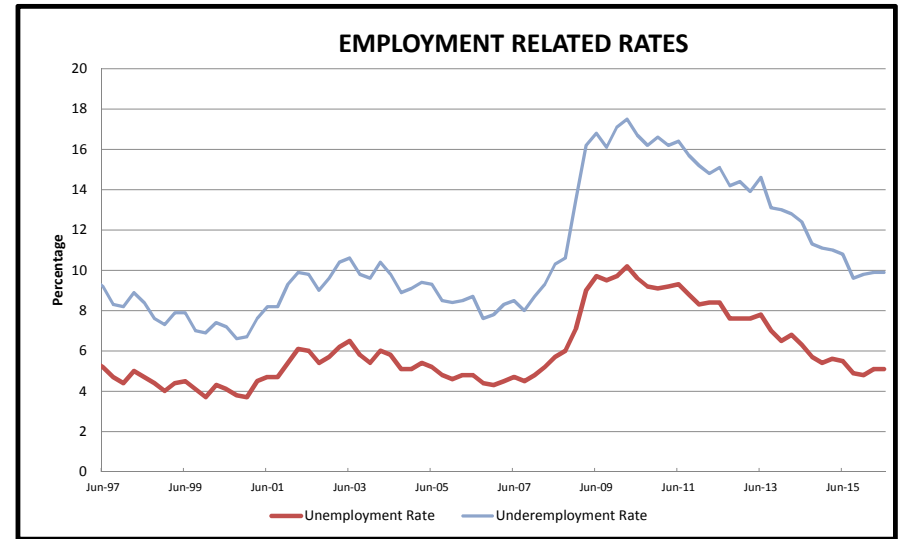
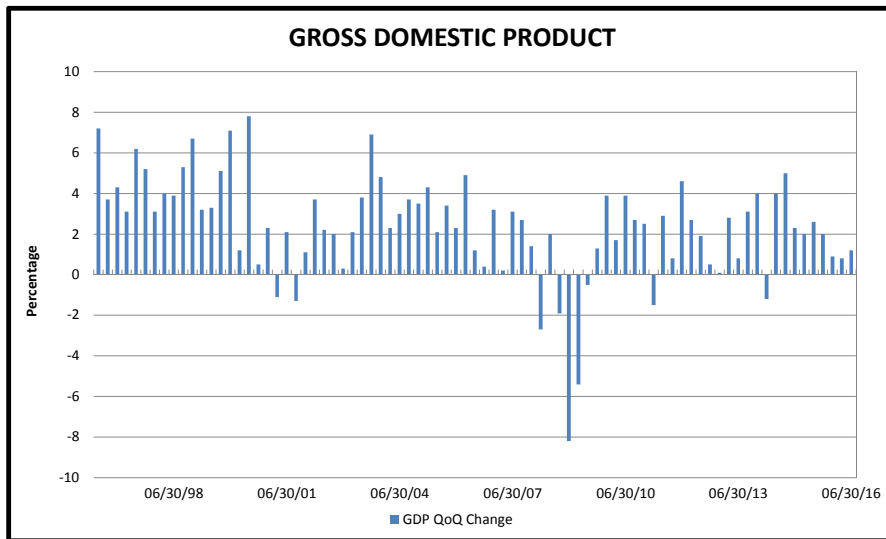
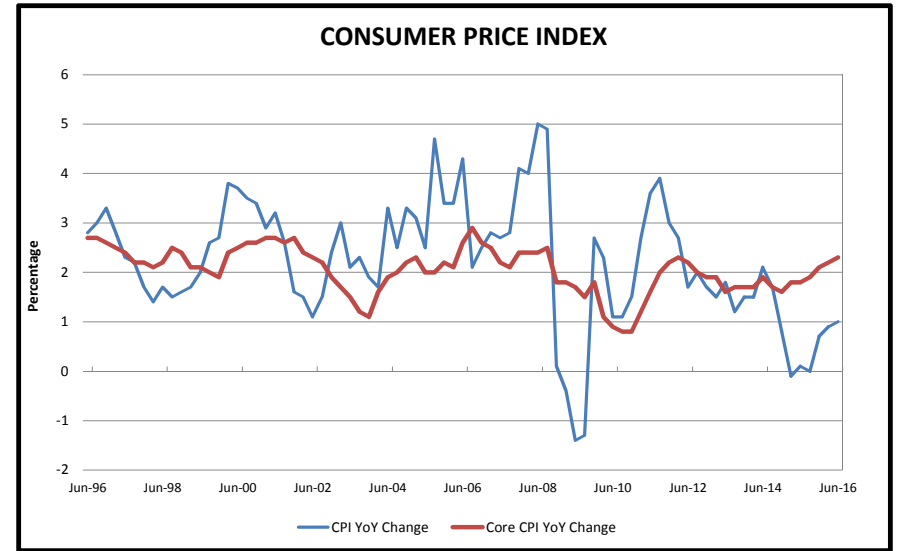
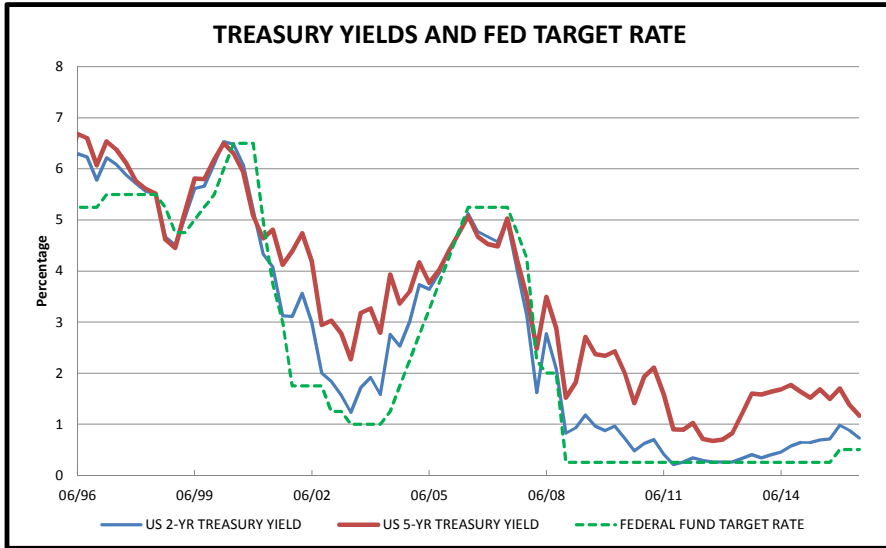


NOTES TO INVESTMENT PORTFOLIO SUMMARY AND AT A GLANCE AS OF JUNE 30, 2016

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 AAAf 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 77% of the portfolio will mature in less than a year with a weighted average maturity of 227 days.

MAJOR MARKET AND ECONOMIC DATA

AS OF JUNE 30, 2016



Note:
All data provided by Bloomberg

SECTION III

APPENDIX

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



Inventory by Market Value

As Of Date: 06/30/2016

Date Basis: Settlement

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Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
<u>Inv Type: 1 SUPRANATIONALS</u>								
	Subtotal			1.017109	35,000,000.00	35,172,350.00	116,062.50	219,550.00
				1.069565	34,981,445.84	100.492429		0.00
<u>Inv Type: 12 TREASURY NOTES</u>								
	Subtotal			1.261617	27,440,000.00	27,858,002.70	76,312.67	221,470.99
				1.013967	27,656,200.60	101.523333		-6,810.42
<u>Inv Type: 22 FEDERAL HOME LOAN BANKS</u>								
	Subtotal			1.031463	243,865,000.00	245,256,349.75	364,460.82	1,284,258.64
				.930508	244,069,975.36	100.570541		-97,884.25
<u>Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSO</u>								
	Subtotal			1.253842	102,487,000.00	103,501,529.35	359,695.29	763,241.32
				1.078398	103,022,006.63	100.989910		-234,370.96
<u>Inv Type: 26 AGENCY ABS FXD-M 30/360</u>								
	Subtotal			1.716709	2,849,590.16	2,878,075.09	4,076.54	0.00
				1.377838	2,879,735.88	100.999615		0.00
<u>Inv Type: 27 FEDERAL FARM CREDIT BANKS</u>								
	Subtotal			1.049830	199,835,000.00	201,116,557.51	379,899.45	1,522,450.73
				1.092359	199,603,409.84	100.641308		-4,514.14
<u>Inv Type: 28 FHLMC DISCOUNT NOTES</u>								
	Subtotal			.535000	1,000,000.00	997,888.89	2,125.14	861.11
				.537741	994,902.64	99.788889		0.00



Inventory by Market Value

As Of Date: 06/30/2016

Date Basis: Settlement

Run: 07/08/2016 12:11:45 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
<u>Inv Type: 29 FHLMC NOTES</u>								
	Subtotal			1.050692	191,470,000.00	192,318,514.96	378,998.52	784,346.18
				1.001066	191,671,838.94	100.443158		-136,191.00
<u>Inv Type: 31 MUNICIPAL BONDS</u>								
	Subtotal			3.128212	1,990,000.00	2,122,157.78	21,485.38	0.00
				1.550194	2,122,157.78	106.641094		0.00
<u>Inv Type: 41 FNMA DISCOUNT NOTES</u>								
	Subtotal			.482480	545,000.00	543,576.05	991.86	129.25
				.488157	542,454.94	99.738725		0.00
<u>Inv Type: 42 FARM CREDIT DISCOUNT NOTES</u>								
	Subtotal			.472739	1,470,000.00	1,469,047.00	5,268.31	724.94
				.475034	1,463,053.75	99.935170		0.00
<u>Inv Type: 50 AUTO ABS FXD-M 30/360</u>								
	Subtotal			1.212290	3,444,031.80	3,443,661.80	1,807.48	0.00
				1.217173	3,443,661.80	99.989257		0.00
<u>Inv Type: 53 CREDIT ABS FXD-SA 30/360</u>								
	Subtotal			1.020000	600,000.00	599,179.69	2,193.00	0.00
				1.083588	599,179.69	99.863282		0.00
<u>Inv Type: 71 COMMERCIAL PAPER DISCOUNT</u>								
	Subtotal			.811041	1,032,625,000.00	1,031,229,380.45	1,995,783.06	698,719.78
				.814347	1,028,534,883.61	99.864847		-6.00



Inventory by Market Value

As Of Date: 06/30/2016

Date Basis: Settlement

Run: 07/08/2016 12:11:45 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: 72 NEGOTIABLE CERT OF DEPOSIT								
	Subtotal			.794145	735,730,000.00	736,110,867.27	2,014,716.33	380,361.78
				.793976	735,730,505.49	100.051767		0.00
Inv Type: 74 CERT OF DEPOSIT MEDIUM TERM								
	Subtotal			1.000000	2,175,000.00	2,158,491.75	15,225.00	0.00
				1.000000	2,175,000.00	99.241000		-16,508.25
Inv Type: 75 CORPORATE NOTES								
	Subtotal			1.676132	141,512,000.00	142,978,951.45	638,776.40	1,208,079.65
				1.452099	142,096,714.65	101.036627		-309,015.25
Inv Type: 79 YCD/NCD 30/360								
	Subtotal			1.265482	8,600,000.00	8,566,423.83	23,530.19	0.00
				1.278261	8,596,780.00	99.609579		-30,356.17
Inv Type: 80 YCD / NCD QTR FLTR								
	Subtotal			1.171259	3,515,000.00	3,515,000.00	4,856.66	0.00
				1.171259	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
Inv Type: 1000 TD WITH CALC CODE OF CSC-00								
	Subtotal			.600000	3,335.77	3,330.04	42.75	0.00
				.600000	3,335.77	99.828226		-5.73
Grand Total		Count 452		.934068	2,736,721,276.05	2,742,404,653.68	6,406,307.35	7,084,194.37
				.904275	2,734,267,561.53	100.207671		-835,662.17



Inventory by Market Value

As Of Date: 06/30/2016

Date Basis: Settlement

Run: 07/08/2016 12:08:48 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	10,052,800.00	50,055.56	62,800.00
			01/11/2018	1.110364	9,990,000.00	100.528000	IDC-FIS	0.00
82978	SUP INTL BK RECON &	459058EV1	03/10/2016	1.250000	5,000,000.00	5,059,250.00	26,562.50	75,050.00
			07/26/2019	1.345903	4,991,491.67	101.185000	IDC-FIS	0.00
83079	SUPRA INTL BK RECON	459058FE8	04/20/2016	.875000	10,000,000.00	10,026,000.00	17,500.00	36,000.00
			07/19/2018	.920174	9,990,243.06	100.260000	IDC-FIS	0.00
83184	SUP INTER-AMERICAN	458182DX7	06/28/2016	1.000000	10,000,000.00	10,034,300.00	21,944.44	45,700.00
			05/13/2019	1.040147	10,009,711.11	100.343000	IDC-FIS	0.00
			Subtotal	1.017109	35,000,000.00	35,172,350.00	116,062.50	219,550.00
				1.069565	34,981,445.84	100.492429		0.00

Inv Type: 12 TREASURY NOTES

82377	CCCCD GOV US TREASU	912828VQ0	02/04/2015	1.375000	85,000.00	86,334.50	488.03	139.19
			07/31/2018	.916641	86,195.31	101.570000	IDC-FIS	0.00
82460	CCCSIG GOV US TREAS	912828F39	03/27/2015	1.750000	360,000.00	371,264.40	1,583.61	5,836.27
			09/30/2019	1.403864	365,428.13	103.129000	IDC-FIS	0.00
82512	RM GOV US TREASURY	912828ST8	04/15/2015	1.250000	5,000,000.00	5,078,700.00	10,529.89	56,825.00
			04/30/2019	1.138894	5,021,875.00	101.574000	IDC-FIS	0.00
82577	CCCCD GOV US TREAS	912828ND8	05/29/2015	3.500000	240,000.00	263,793.60	1,072.83	965.47
			05/15/2020	1.503393	262,828.13	109.914000	IDC-FIS	0.00
82679	CCCCD GOV US TREASU	912828VJ6	09/03/2015	1.875000	195,000.00	202,464.60	9.94	4,074.95
			06/30/2020	1.499897	198,389.65	103.828000	IDC-FIS	0.00
82710	CCCCD GOV US TREASU	912828UU2	09/29/2015	.750000	1,700,000.00	1,704,641.00	3,204.91	9,289.44
			03/31/2018	.860670	1,695,351.56	100.273000	IDC-FIS	0.00
82711	CCCCD GOV US TREASU	912828SM3	09/29/2015	1.000000	1,680,000.00	1,686,232.80	4,222.95	0.00
			03/31/2017	.545225	1,691,418.75	100.371000	IDC-FIS	-5,185.95
82754	CCCSIG GOV US TREAS	912828RH5	10/14/2015	1.375000	3,920,000.00	3,984,758.40	13,548.63	15,145.90
			09/30/2018	.940653	3,969,612.50	101.652000	IDC-FIS	0.00
82755	CCCCD GOV US TREASU	912828F39	10/14/2015	1.750000	185,000.00	190,788.65	813.80	2,081.42
			09/30/2019	1.230157	188,707.23	103.129000	IDC-FIS	0.00
82786	CCCCD GOV US TREAS	912828UQ1	11/09/2015	1.250000	120,000.00	121,790.40	501.36	3,290.40
			02/29/2020	1.550966	118,500.00	101.492000	IDC-FIS	0.00
82789	CCCSIG GOV US TREAS	912828WD8	11/09/2015	1.250000	1,545,000.00	1,566,429.15	3,253.75	17,555.54
			10/31/2018	1.148190	1,548,873.61	101.387000	IDC-FIS	0.00



Inventory by Market Value

As Of Date: 06/30/2016

Date Basis: Settlement

Run: 07/08/2016 12:08:48 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price		Unrealized Loss	
82819	CCCSIG GOV US TREAS	912828L40	12/04/2015	1.000000	6,250,000.00	6,300,812.50	18,342.39		76,691.41
			09/15/2018	1.151627	6,224,121.09	100.813000	IDC-FIS		0.00
82820	CCCCD GOV US TREASU	912828VF4	12/04/2015	1.375000	195,000.00	198,580.20	227.09		5,141.72
			05/31/2020	1.560386	193,438.48	101.836000	IDC-FIS		0.00
82901	CCCCD GOV US TREASU	912828W00	01/11/2016	1.750000	150,000.00	155,044.50	442.26		4,581.61
			10/31/2020	1.682647	150,462.89	103.363000	IDC-FIS		0.00
82932	CCCSIG GOV US TREAS	912828TH3	02/03/2016	.875000	600,000.00	602,460.00	2,192.31		7,143.12
			07/31/2019	1.107137	595,360.15	100.410000	IDC-FIS		0.00
82933	CCCCD GOV US TREASU	912828K58	02/03/2016	1.375000	205,000.00	208,860.15	474.89		2,779.10
			04/30/2020	1.246765	206,081.05	101.883000	IDC-FIS		0.00
82968	CCCCD GOV US TREASU	912828H52	03/04/2016	1.250000	125,000.00	126,826.25	652.48		1,757.89
			01/31/2020	1.235552	125,210.02	101.461000	IDC-FIS		0.00
83009	CCCSIG GOV US TREAS	912828W00	03/31/2016	1.500000	115,000.00	117,596.70	146.11		873.84
			05/31/2019	.989916	116,722.86	102.258000	IDC-FIS		0.00
83010	CCCCD GOV US TREAS	912828XM7	03/31/2016	1.625000	170,000.00	174,814.40	1,153.57		1,992.13
			07/31/2020	1.230437	173,277.63	102.832000	IDC-FIS		0.00
83097	CCCCD GOV US TREASU	912828B90	05/06/2016	2.000000	200,000.00	209,218.00	1,336.96		2,225.81
			02/28/2021	1.249867	207,720.45	104.609000	IDC-FIS		0.00
83152	CCCSIG GOV US TREAS	912828Q52	05/27/2016	.875000	155,000.00	155,739.35	285.33		1,388.91
			04/15/2019	1.023692	154,506.07	100.477000	IDC-FIS		0.00
83153	CCCCD GOV US TREASU	912828N89	05/27/2016	1.375000	100,000.00	101,770.00	574.17		1,691.87
			01/31/2021	1.357590	100,520.09	101.770000	IDC-FIS		0.00
83186	CCCSIG GOV US TREAS	912828D23	06/29/2016	1.625000	3,925,000.00	4,025,283.75	10,745.76		0.00
			04/30/2019	.701283	4,037,050.49	102.555000	IDC-FIS		-1,367.62
83187	CCCCD GOV US TREASU	912828Q78	06/29/2016	1.375000	220,000.00	223,799.40	509.65		0.00
			04/30/2021	.983665	224,549.46	101.727000	IDC-FIS		-256.85
			Subtotal	1.261617	27,440,000.00	27,858,002.70	76,312.67		221,470.99
				1.013967	27,656,200.60	101.523333			-6,810.42

Inv Type: 22 FEDERAL HOME LOAN BANKS

80907	WT GOV FHLB NOTES	313380EC7	10/10/2012	.750000	170,000.00	170,204.00	400.22		532.10
			09/08/2017	.790076	169,671.90	100.120000	IDC-FIS		0.00
82000	RM GOV FHLB NOTES	313379VE6	06/02/2014	1.010000	2,875,000.00	2,887,448.75	967.92		0.00
			06/19/2017	.850065	2,888,800.00	100.433000	IDC-FIS		-1,351.25
82038	RM GOV FHLB NOTES	313379DT3	07/15/2014	1.250000	6,205,000.00	6,275,054.45	4,955.38		102,940.95
			06/08/2018	1.390090	6,172,113.50	101.129000	IDC-FIS		0.00



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					Current Book	Market Price			Unrealized Loss	Unrealized Gain
82053	RM GOV FHLB NOTES	313379DT3	07/28/2014	1.250000	3,000,000.00	3,033,870.00	2,395.83		51,870.00	
			06/08/2018	1.410094	2,982,000.00	101.129000	IDC-FIS	0.00		
82122	GOV FHLB NOTES	3130A33J1	09/19/2014	1.200000	5,000,000.00	5,039,650.00	17,000.00		39,650.00	
			09/19/2017	1.200000	5,000,000.00	100.793000	IDC-FIS	0.00		
82187	GOV FHLB NOTES	3130A3CE2	11/05/2014	.625000	10,000,000.00	10,005,700.00	13,368.06		0.00	
			10/14/2016	.572077	10,010,200.00	100.057000	IDC-FIS	-4,500.00		
82189	RM GOV FHLB NOTES	3130A3EW0	11/07/2014	.500000	2,500,000.00	2,500,200.00	520.82		6,475.00	
			12/16/2016	.620043	2,493,725.00	100.008000	IDC-FIS	0.00		
82255	GOV FHLB NOTES	3130A3PC2	12/12/2014	.650000	5,000,000.00	5,004,600.00	1,715.28		11,550.00	
			12/12/2016	.720127	4,993,050.00	100.092000	IDC-FIS	0.00		
82256	RM GOV FHLB NOTES	3130A3Q64	12/12/2014	.700000	3,500,000.00	3,504,025.00	1,293.06		1,960.00	
			12/12/2016	.670252	3,502,065.00	100.115000	IDC-FIS	0.00		
82271	GOV FHLB NOTES	3130A3Q64	12/23/2014	.700000	5,000,000.00	5,005,750.00	1,847.22		12,600.00	
			12/12/2016	.770206	4,993,150.00	100.115000	IDC-FIS	0.00		
82275	GOV FHLB NOTES	3130A3TA2	12/30/2014	1.000000	10,000,000.00	10,050,600.00	37,777.78		50,600.00	
			08/15/2017	1.000000	10,000,000.00	100.506000	IDC-FIS	0.00		
82280	RM GOV FHLB NOTES	3130A3HF4	12/29/2014	1.125000	4,500,000.00	4,530,825.00	3,234.39		38,025.00	
			12/08/2017	1.180284	4,492,800.00	100.685000	IDC-FIS	0.00		
82281	GOV FHLB NOTES	3130A3UR3	01/06/2015	.750000	10,000,000.00	10,012,800.00	36,458.33		12,800.00	
			01/06/2017	.750000	10,000,000.00	100.128000	IDC-FIS	0.00		
82315	CCCCD GOV FHLB NOTE	313371PV2	01/21/2015	1.625000	6,165,000.00	6,195,763.35	6,122.18		0.00	
			12/09/2016	.571735	6,286,450.50	100.499000	IDC-FIS	-90,687.15		
82316	CCCCD GOV FHLB NOTE	3130A2T97	01/21/2015	.500000	765,000.00	765,298.35	988.13		0.00	
			09/28/2016	.470201	765,382.50	100.039000	IDC-FIS	-84.15		
82321	CCCCD GOV FHLB NOTE	3130A2T97	01/21/2015	.500000	11,470,000.00	11,474,473.30	14,815.42		0.00	
			09/28/2016	.470153	11,475,735.00	100.039000	IDC-FIS	-1,261.70		
82322	CCCCD GOV FHLB NOTE	313371PV2	01/21/2015	1.625000	17,375,000.00	17,461,701.25	17,254.37		1,626.89	
			12/09/2016	.571735	17,460,074.36	100.499000	IDC-FIS	0.00		
82400	RM GOV FHLB NOTES	3133782M2	02/25/2015	1.500000	5,000,000.00	5,090,800.00	23,541.67		74,200.00	
			03/08/2019	1.415035	5,016,600.00	101.816000	IDC-FIS	0.00		
82408	GOV FHLB NOTES	3130A4GJ5	03/04/2015	1.125000	10,000,000.00	10,081,500.00	20,625.00		90,800.00	
			04/25/2018	1.155323	9,990,700.00	100.815000	IDC-FIS	0.00		
82419	GOV FHLB NOTES	3130A4K27	03/09/2015	.720000	10,000,000.00	10,016,600.00	23,000.00		32,900.00	
			03/06/2017	.802655	9,983,700.00	100.166000	IDC-FIS	0.00		
82437	RM GOV FHLB NOTES	3133782N0	03/16/2015	.875000	3,000,000.00	3,008,580.00	8,093.75		570.00	
			03/10/2017	.739127	3,008,010.00	100.286000	IDC-FIS	0.00		
82550	GOV FHLB NOTES	3130A57K9	05/04/2015	1.000000	10,000,000.00	10,051,500.00	15,833.33		66,300.00	



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			05/04/2018	1.050244		9,985,200.00	100.515000	IDC-FIS		0.00
82552	GOV FHLB NOTES	3130A5DD8	05/07/2015	.720000		10,000,000.00	10,015,900.00	7,000.00		15,900.00
			05/26/2017	.720000		10,000,000.00	100.159000	IDC-FIS		0.00
82579	GOV FHLB NOTES	3130A5HF9	06/01/2015	.730000		10,000,000.00	10,018,900.00	202.74		18,900.00
			06/30/2017	.730000		10,000,000.00	100.189000	IDC-FIS		0.00
82582	RM GOV FHLB NOTES	313379EE5	06/08/2015	1.625000		2,500,000.00	2,556,575.00	1,918.40		50,575.00
			06/14/2019	1.563094		2,506,000.00	102.263000	IDC-FIS		0.00
82583	GOV FHLB NOTES	3130A5NC9	06/11/2015	1.300000		5,000,000.00	5,063,700.00	11,013.91		63,700.00
			10/30/2018	1.300000		5,000,000.00	101.274000	IDC-FIS		0.00
82590	GOV FHLB NOTES	3130A5JD2	06/29/2015	1.100000		10,000,000.00	10,070,500.00	611.11		70,500.00
			06/29/2018	1.100000		10,000,000.00	100.705000	IDC-FIS		0.00
82664	GOV FHLB NOTES	3130A6B63	08/14/2015	1.200000		10,000,000.00	10,103,700.00	45,666.67		103,700.00
			08/14/2018	1.200000		10,000,000.00	101.037000	IDC-FIS		0.00
82694	RM GOV FHLB NOTES	313380FB8	09/21/2015	1.375000		2,500,000.00	2,537,075.00	10,312.50		39,500.00
			09/13/2019	1.400130		2,497,575.00	101.483000	IDC-FIS		0.00
82781	GOV FHLB NOTES	3130A6RC3	11/04/2015	1.150000		5,000,000.00	5,050,900.00	9,423.62		50,900.00
			11/02/2018	1.150000		5,000,000.00	101.018000	IDC-FIS		0.00
82848	GOV FHLB NOTES	3130A6SW8	12/21/2015	1.000000		10,000,000.00	10,051,700.00	3,333.33		58,600.00
			12/19/2017	1.035037		9,993,100.00	100.517000	IDC-FIS		0.00
82875	GOV FHLB NOTES	3130A3HF4	12/30/2015	1.125000		10,000,000.00	10,068,500.00	7,187.50		73,300.00
			12/08/2017	1.150014		9,995,200.00	100.685000	IDC-FIS		0.00
82928	KFPD GOV FHLB NOTES	3130A6UJ4	01/26/2016	1.250000		250,000.00	252,647.50	269.10		1,602.50
			11/30/2018	1.100214		251,045.00	101.059000	IDC-FIS		0.00
82929	KFPD GOV FHLB NOTES	313381CA1	01/27/2016	1.375000		250,000.00	252,532.50	190.97		4,155.00
			12/11/2020	1.513574		248,377.50	101.013000	IDC-FIS		0.00
82930	KFPD GOV FHLB NOTES	313381C94	01/27/2016	1.250000		250,000.00	252,735.00	156.25		3,452.50
			12/13/2019	1.326075		249,282.50	101.094000	IDC-FIS		0.00
82931	KFPD GOV FHLB NOTES	3130A3UQ5	01/25/2016	1.875000		250,000.00	257,625.00	260.42		4,060.00
			12/11/2020	1.570027		253,565.00	103.050000	IDC-FIS		0.00
82949	CCCSIG GOV FHLB	3130A7CX1	02/18/2016	.875000		2,250,000.00	2,257,920.00	5,578.13		8,617.50
			03/19/2018	.890099		2,249,302.50	100.352000	IDC-FIS		0.00
82994	CCCCD GOV FHLB NOTE	3130A6SW8	03/22/2016	1.000000		6,000,000.00	6,031,020.00	2,000.00		20,220.00
			12/19/2017	.895450		6,010,800.00	100.517000	IDC-FIS		0.00
83154	CCCSIG GOV FHLB NOT	3130A8BD4	05/27/2016	.875000		2,185,000.00	2,193,740.00	106.21		14,005.85
			06/29/2018	.991934		2,179,734.15	100.400000	IDC-FIS		0.00
83155	CCCCD GOV FHLB NOTE	3130A8BD4	05/27/2016	.875000		160,000.00	160,640.00	7.78		1,025.60
			06/29/2018	.991934		159,614.40	100.400000	IDC-FIS		0.00



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83161	CCCSIG GOV FHLB	3130A8DB6	06/03/2016	1.125000	3,020,000.00	3,048,025.60	943.75	29,294.00
			06/21/2019	1.139098	3,018,731.60	100.928000	IDC-FIS	0.00
83165	CCCCD GOV FHLB NOTE	3130A8BD4	06/09/2016	.875000	2,370,000.00	2,379,480.00	115.20	9,574.80
			06/29/2018	.877007	2,369,905.20	100.400000	IDC-FIS	0.00
83166	CCCCD GOV FHLB B	3130A8DB6	06/09/2016	1.125000	2,365,000.00	2,386,947.20	739.07	14,402.85
			06/21/2019	1.017963	2,372,544.35	100.928000	IDC-FIS	0.00
83167	RM GOV FHLB NOTES	3133834H1	06/10/2016	1.375000	1,865,000.00	1,887,286.75	1,353.42	8,112.75
			06/12/2020	1.180179	1,879,174.00	101.195000	IDC-FIS	0.00
83168	RM GOV FHLB NOTES	3133834H1	06/10/2016	1.375000	5,265,000.00	5,327,916.75	3,820.79	22,902.75
			06/12/2020	1.180179	5,305,014.00	101.195000	IDC-FIS	0.00
83178	CCCCD GOV FHLB NOTE	3130A8BD4	06/17/2016	.875000	860,000.00	863,440.00	41.81	1,857.60
			06/29/2018	.783628	861,582.40	100.400000	IDC-FIS	0.00
			Subtotal	1.031463	243,865,000.00	245,256,349.75	364,460.82	1,284,258.64
				.930508	244,069,975.36	100.570541		-97,884.25

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80020	WT GOV FNMA NOTES	3135G0CM3	11/09/2011	1.250000	173,000.00	173,342.54	558.65	0.00
			09/28/2016	1.160000	173,736.98	100.198000	IDC-FIS	-394.44
80833	RM GOV FNMA NOTES	3135G0CM3	09/14/2012	1.250000	4,703,000.00	4,712,311.94	15,186.77	0.00
			09/28/2016	.615791	4,821,797.78	100.198000	IDC-FIS	-109,485.84
81230	WT GOV FNMA NOTES	3135G0TG8	02/21/2013	.875000	165,000.00	165,841.50	573.49	1,599.48
			02/08/2018	.970000	164,242.02	100.510000	IDC-FIS	0.00
81361	RM GOV FEDERAL NATL	3135G0JA2	04/15/2013	1.125000	3,900,000.00	3,917,277.00	7,800.01	0.00
			04/27/2017	.600233	3,981,432.00	100.443000	IDC-FIS	-64,155.00
81478	AUHSO GOV FNMA NOTE	3135G0WJ8	06/07/2013	.875000	200,000.00	200,792.00	194.44	3,816.00
			05/21/2018	1.190082	196,976.00	100.396000	IDC-FIS	0.00
81538	WT GOV FNMA NOTES	3135G0WJ8	07/17/2013	.875000	164,000.00	164,649.44	159.44	5,120.08
			05/21/2018	1.459815	159,529.36	100.396000	IDC-FIS	0.00
81889	AUHSO GOV FNMA NOTE	3135G0ZA4	04/01/2014	1.875000	377,000.00	387,431.59	2,591.88	9,032.92
			02/19/2019	1.795148	378,398.67	102.767000	IDC-FIS	0.00
81890	AUHSO GOV FNMA NOTE	3135G0ZA4	04/01/2014	1.875000	6,959,000.00	7,151,555.53	47,843.16	166,737.64
			02/19/2019	1.795148	6,984,817.89	102.767000	IDC-FIS	0.00
81941	GOV FNMA NOTE	3135G0MZ3	04/17/2014	.875000	10,000,000.00	10,027,600.00	29,895.83	86,800.00
			08/28/2017	1.054521	9,940,800.00	100.276000	IDC-FIS	0.00
81999	MDUSD GOV FNMA NOTE	3135G0ZB2	05/21/2014	.750000	49,000.00	49,098.98	72.48	85.26
			04/20/2017	.740235	49,013.72	100.202000	IDC-FIS	0.00



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82005	CCCCD GOV FNMA	3135G0YT4	06/05/2014	1.625000	115,000.00	117,448.35	176.49	1,775.60
			11/27/2018	1.489435	115,672.75	102.129000	IDC-FIS	0.00
82119	WT GOV FNMA NOTES	3135G0ZG1	09/12/2014	1.750000	166,000.00	170,596.54	879.57	5,698.78
			09/12/2019	1.889799	164,897.76	102.769000	IDC-FIS	0.00
82156	CCCCD GOV FNMA	3135G0YT4	10/23/2014	1.625000	125,000.00	127,661.25	191.85	1,473.75
			11/27/2018	1.385424	126,187.50	102.129000	IDC-FIS	0.00
82236	CCCCD GOV FNMA BENC	3135G0ZY2	12/03/2014	1.750000	100,000.00	102,813.00	170.14	2,160.00
			11/26/2019	1.612998	100,653.00	102.813000	IDC-FIS	0.00
82257	RM GOV FNMA NOTES	3135G0YT4	12/12/2014	1.625000	6,010,000.00	6,137,952.90	9,223.69	71,458.90
			11/27/2018	1.380107	6,066,494.00	102.129000	IDC-FIS	0.00
82314	CCCCD GOV FNMA	3135G0XP3	01/21/2015	.375000	2,635,000.00	2,635,000.00	4,830.83	181.77
			07/05/2016	.397750	2,634,818.23	100.000000	IDC-FIS	0.00
82381	RM GOV FNMA NOTES	3136FTS67	02/09/2015	1.700000	6,000,000.00	6,143,100.00	35,133.33	55,920.00
			02/27/2019	1.329281	6,087,180.00	102.385000	IDC-FIS	0.00
82436	WT GOV FNMA NOTES	3135G0A78	03/16/2015	1.625000	170,000.00	174,015.40	1,227.78	4,037.50
			01/21/2020	1.627650	169,977.90	102.362000	IDC-FIS	0.00
82678	CCCCD GOV FNMA BENC	3135G0E58	09/01/2015	1.125000	130,000.00	131,194.70	292.50	1,405.30
			10/19/2018	1.177919	129,789.40	100.919000	IDC-FIS	0.00
82707	CCCCD GOV FNMA	3135G0RT2	09/29/2015	.875000	1,700,000.00	1,706,001.00	454.52	2,941.00
			12/20/2017	.793128	1,703,060.00	100.353000	IDC-FIS	0.00
82708	CCCCD GOV FNMA	3135G0ZL0	09/29/2015	1.000000	1,680,000.00	1,687,694.40	4,386.67	0.00
			09/27/2017	.723255	1,689,189.60	100.458000	IDC-FIS	-1,495.20
82709	CCCCD GOV FNMA	31398ADM1	09/29/2015	5.375000	1,550,000.00	1,618,882.00	4,397.05	0.00
			06/12/2017	.642309	1,674,015.50	104.444000	IDC-FIS	-55,133.50
82909	CCCCD GOV FNMA BENC	3135G0H63	01/13/2016	1.375000	6,660,000.00	6,756,103.80	38,919.37	83,050.20
			01/28/2019	1.309114	6,673,053.60	101.443000	IDC-FIS	0.00
82951	CCCSIG GOV FNMA BEN	3135G0J53	02/23/2016	1.000000	2,000,000.00	2,009,840.00	6,944.45	14,560.00
			02/26/2019	1.079949	1,995,280.00	100.492000	IDC-FIS	0.00
82952	CCCCD GOV FNMA BENC	3135G0J53	02/23/2016	1.000000	125,000.00	125,615.00	434.03	910.00
			02/26/2019	1.079949	124,705.00	100.492000	IDC-FIS	0.00
82966	CCCSIG GOV FNMA BEN	3135G0J61	03/04/2016	.875000	1,420,000.00	1,424,884.80	3,209.79	7,340.61
			03/28/2018	.973722	1,417,544.19	100.344000	IDC-FIS	0.00
82967	CCCSIG GOV FNMA NOT	3135G0G72	03/04/2016	1.125000	1,100,000.00	1,109,999.00	584.38	8,734.00
			12/14/2018	1.082725	1,101,265.00	100.909000	IDC-FIS	0.00
82997	GOV FNMA NOTES	3135G0J53	03/22/2016	1.000000	10,000,000.00	10,049,200.00	34,722.22	68,500.00
			02/26/2019	1.067074	9,987,922.22	100.492000	IDC-FIS	0.00
83000	RM GOV FNMA NOTES	3136G1C98	03/28/2016	1.420000	4,000,000.00	4,059,600.00	23,035.55	39,600.00



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			02/05/2020	1.286438	4,028,362.22	101.490000	IDC-FIS	0.00
83011	RM GOV FNMA NOTES	3135G0ZB2	04/01/2016	.750000	249,000.00	249,502.98	368.31	268.92
			04/20/2017	.660199	249,234.06	100.202000	IDC-FIS	0.00
83068	GOV FNMA STEP-UP CA	3136G3HG3	04/13/2016	1.000000	10,000,000.00	10,029,800.00	21,666.67	29,800.00
			04/13/2021	1.000000	10,000,000.00	100.298000	IDC-FIS	0.00
83078	PW GOV FNMA NOTES	3135G0JA2	04/20/2016	1.125000	1,592,000.00	1,599,052.56	3,184.00	0.00
			04/27/2017	.620365	1,600,151.04	100.443000	IDC-FIS	-1,098.48
83081	GOV FNMA NOTES	3135G0J53	04/22/2016	1.000000	10,000,000.00	10,049,200.00	34,722.23	68,800.00
			02/26/2019	1.070042	9,995,955.56	100.492000	IDC-FIS	0.00
83090	CCCSIG GOV FNMA	3135G0YT4	04/27/2016	1.625000	1,575,000.00	1,608,531.75	2,417.19	8,757.00
			11/27/2018	1.006504	1,599,774.75	102.129000	IDC-FIS	0.00
83099	CCCSIG GOV FNMA BEN	3135G0J53	05/06/2016	1.000000	3,170,000.00	3,185,596.40	11,006.95	12,676.61
			02/26/2019	.966540	3,179,083.68	100.492000	IDC-FIS	0.00
83185	CCCSIG GOV FNMA BEN	3135G0J53	06/29/2016	1.000000	3,525,000.00	3,542,343.00	12,239.58	0.00
			02/26/2019	.784359	3,556,995.25	100.492000	IDC-FIS	-2,608.50
			Subtotal	1.253842	102,487,000.00	103,501,529.35	359,695.29	763,241.32
				1.078398	103,022,006.63	100.989910		-234,370.96

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

82344	CCCSIG ABS GOV FNMA	3136AMKW8	01/30/2015	1.626000	420,826.65	425,031.76	570.22	0.00
			02/25/2018	1.293773	425,031.76	100.999250	BOOK	0.00
82545	CCCSIG GOV FNMA-ACE	3136ANJY4	04/30/2015	1.550000	385,000.00	388,848.61	497.32	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
83092	CCCSIG ABS GOV FHLM	3137BNMZ4	04/28/2016	1.738000	598,763.51	604,746.35	867.21	0.00
			03/25/2019	1.387262	604,746.35	100.999199	BOOK	0.00
83093	CCCCD ABS GOV FHLMC	3137BNN26	04/28/2016	1.780000	110,000.00	111,097.36	163.17	0.00
			07/25/2019	1.464707	111,097.36	100.997600	BOOK	0.00
83189	CCCSIG ABS FNMA SRS	3136ASPX8	06/30/2016	1.785000	1,155,000.00	1,166,549.42	1,718.06	0.00
			06/25/2019	1.442622	1,168,210.21	100.999950	BOOK	0.00
			Subtotal	1.716709	2,849,590.16	2,878,075.09	4,076.54	0.00
				1.377838	2,879,735.88	100.999615		0.00



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Inv Type: 27 FEDERAL FARM CREDIT BANKS								
80718	RM GOV FFCB NOTES	3133EAXG8	07/23/2012	.650000	2,494,000.00	2,494,349.16	7,610.16	0.00
			07/12/2016	.600206	2,498,863.30	100.014000	IDC-FIS	-4,514.14
81479	AUHSD GOV FFCB NOTE	3133ECPT5	06/07/2013	.650000	200,000.00	200,080.00	158.89	1,166.00
			05/17/2017	.790074	198,914.00	100.040000	IDC-FIS	0.00
81579	RM GOV FFCB NOTES	3133ECWV2	08/20/2013	.875000	2,505,000.00	2,509,358.70	1,461.24	12,224.40
			12/07/2016	.972048	2,497,134.30	100.174000	IDC-FIS	0.00
81958	GOV FEDERAL FARM CR	3133EDKJ0	05/01/2014	.700000	5,000,000.00	5,004,050.00	5,833.33	4,050.00
			11/01/2016	.700000	5,000,000.00	100.081000	IDC-FIS	0.00
82137	GOV FFCB NOTES	3133EDXA5	10/10/2014	1.150000	10,000,000.00	10,070,200.00	25,875.00	72,200.00
			10/10/2017	1.156802	9,998,000.00	100.702000	IDC-FIS	0.00
82185	RM GOV FFCB NOTES	3133EDYB2	11/04/2014	1.500000	2,000,000.00	2,035,280.00	13,750.00	44,980.00
			01/16/2019	1.620035	1,990,300.00	101.764000	IDC-FIS	0.00
82195	GOV FFCB NOTES	3133EEBU3	11/18/2014	.600000	10,000,000.00	10,005,500.00	7,833.33	5,500.00
			11/14/2016	.600000	10,000,000.00	100.055000	IDC-FIS	0.00
82218	GOV FFCB NOTES	3133EEDQ0	12/01/2014	.580000	5,000,000.00	5,002,350.00	2,416.67	3,350.00
			12/01/2016	.590074	4,999,000.00	100.047000	IDC-FIS	0.00
82259	GOV FFCB NOTES	3133EEFA3	12/15/2014	.720000	10,000,000.00	10,010,800.00	3,200.00	10,800.00
			12/15/2016	.720000	10,000,000.00	100.108000	IDC-FIS	0.00
82380	GOV FFCB NOTES	3133EEKB5	02/09/2015	1.000000	10,000,000.00	10,051,300.00	44,166.67	79,400.00
			01/22/2018	1.096935	9,971,900.00	100.513000	IDC-FIS	0.00
82382	RM GOV FFCB NOTES	3133EELZ1	02/09/2015	1.000000	5,000,000.00	5,027,300.00	12,777.76	47,300.00
			03/29/2018	1.130145	4,980,000.00	100.546000	IDC-FIS	0.00
82472	GOV FFCB NOTES	3133EEWH9	04/02/2015	1.000000	10,000,000.00	10,054,300.00	24,722.22	54,300.00
			04/02/2018	1.000000	10,000,000.00	100.543000	IDC-FIS	0.00
82671	RM GOV FFCB NOTES	3133EE5S5	08/25/2015	1.500000	1,000,000.00	1,019,940.00	6,083.33	14,200.00
			08/05/2019	1.350014	1,005,740.00	101.994000	IDC-FIS	0.00
82672	RM GOV FFCB NOTES	3133EE5S5	08/25/2015	1.500000	3,000,000.00	3,059,820.00	18,250.00	42,600.00
			08/05/2019	1.350014	3,017,220.00	101.994000	IDC-FIS	0.00
82683	WT GOV FFCB NOTES	3133EE5Z9	09/11/2015	1.750000	170,000.00	174,505.00	1,214.79	4,348.60
			08/04/2020	1.730194	170,156.40	102.650000	IDC-FIS	0.00
82691	GOV FFCB NOTES	3133EFCY1	09/14/2015	.780000	5,000,000.00	5,009,600.00	11,591.67	12,600.00
			09/14/2017	.810304	4,997,000.00	100.192000	IDC-FIS	0.00
82692	GOV FFCB NOTES	3133EFCY1	09/16/2015	.780000	5,000,000.00	5,009,600.00	11,591.67	17,500.00
			09/14/2017	.860067	4,992,100.00	100.192000	IDC-FIS	0.00
82785	GOV FFCB NOTES	3133EFNF0	11/06/2015	1.080000	5,000,000.00	5,033,750.00	8,250.00	37,300.00



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			11/06/2018	1.104126	4,996,450.00	100.675000	IDC-FIS	0.00
82796	GOV FFCB NOTES	3133EFPH4	11/17/2015	.930000	10,000,000.00	10,041,200.00	11,366.67	41,200.00
			11/17/2017	.930000	10,000,000.00	100.412000	IDC-FIS	0.00
82817	GOV FFCB NOTES	3133EFRQ2	12/03/2015	1.300000	10,000,000.00	10,121,700.00	10,111.11	121,700.00
			12/03/2018	1.300000	10,000,000.00	101.217000	IDC-FIS	0.00
82818	GOV FFCB NOTES	3133EFRQ2	12/03/2015	1.300000	10,000,000.00	10,121,700.00	10,111.11	123,200.00
			12/03/2018	1.305115	9,998,500.00	101.217000	IDC-FIS	0.00
82846	GOV FFCB NOTES	3133EFSJ7	12/18/2015	1.300000	20,000,000.00	20,245,800.00	12,277.78	313,000.00
			12/14/2018	1.415191	19,932,800.00	101.229000	IDC-FIS	0.00
82847	GOV FFCB NOTES	3133EFSH1	12/18/2015	1.170000	10,000,000.00	10,084,000.00	5,525.00	104,800.00
			06/14/2018	1.255129	9,979,200.00	100.840000	IDC-FIS	0.00
82926	KFPD GOV FFCB NOTES	3133EFVQ7	01/27/2016	1.250000	250,000.00	252,840.00	1,380.21	1,932.50
			01/22/2019	1.126024	250,950.90	101.136000	IDC-FIS	0.00
82946	WT GOV FFCB NOTES	3133EC6Z2	02/12/2016	1.400000	155,000.00	156,832.10	102.47	1,253.95
			12/14/2020	1.320066	155,578.15	101.182000	IDC-FIS	0.00
82963	GOV FFCB CALLABLE N	3133EFYS0	03/02/2016	1.150000	10,000,000.00	10,022,600.00	41,208.33	42,200.00
			02/22/2019	1.217313	9,983,594.44	100.226000	IDC-FIS	0.00
82986	RM GOV FFCB NOTES	3133EFK63	03/15/2016	1.250000	4,061,000.00	4,099,782.55	16,497.82	66,925.28
			03/04/2020	1.430176	4,034,408.35	100.955000	IDC-FIS	0.00
82992	GOV FFCB NOTES	3133EFQ67	03/21/2016	1.160000	10,000,000.00	10,088,600.00	32,222.22	94,500.00
			03/21/2019	1.180075	9,994,100.00	100.886000	IDC-FIS	0.00
83007	RM GOV FFCB NOTES	3133EFV20	03/30/2016	1.490000	4,000,000.00	4,006,520.00	15,065.56	6,520.00
			03/30/2020	1.490000	4,000,000.00	100.163000	IDC-FIS	0.00
83149	GOV FFCB NOTES	3133EGCD5	05/25/2016	.900000	10,000,000.00	10,037,400.00	9,000.00	52,300.00
			05/25/2018	.975411	9,985,100.00	100.374000	IDC-FIS	0.00
83160	GOV FFCB NOTES	3133EGCA1	06/03/2016	1.060000	10,000,000.00	10,065,500.00	8,244.44	89,100.00
			06/03/2019	1.140244	9,976,400.00	100.655000	IDC-FIS	0.00
			Subtotal	1.049830	199,835,000.00	201,116,557.51	379,899.45	1,522,450.73
				1.092359	199,603,409.84	100.641308		-4,514.14

Inv Type: 28 FHLMC DISCOUNT NOTES

82941	RM GOV FHLMC DISCOU	313397AS0	02/09/2016	.535000	1,000,000.00	997,888.89	2,125.14	861.11
			01/17/2017	.537741	994,902.64	99.788889	IDC-FIS	0.00
			Subtotal	.535000	1,000,000.00	997,888.89	2,125.14	861.11
				.537741	994,902.64	99.788889		0.00



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Inv Type: 29 FHLMC NOTES								
80411	WT GOV FHLMC NOT	3137EADC0	03/12/2012	1.000000	170,000.00	170,557.60	533.61	1,545.30
			03/08/2017	1.120062	169,012.30	100.328000	IDC-FIS	0.00
81847	RM GOV FHLMC NOTE3S	3137EADC0	02/25/2014	1.000000	3,870,000.00	3,882,693.60	12,147.50	0.00
			03/08/2017	.780254	3,895,464.60	100.328000	IDC-FIS	-12,771.00
81869	RM GOV FEDERAL HOME	3137EADP1	03/14/2014	.875000	7,061,000.00	7,073,992.24	19,564.87	115,517.96
			03/07/2018	1.250049	6,958,474.28	100.184000	IDC-FIS	0.00
81870	WT GOV FEDERAL HOME	3137EADP1	03/12/2014	.875000	157,000.00	157,288.88	435.02	2,750.64
			03/07/2018	1.279731	154,538.24	100.184000	IDC-FIS	0.00
82009	RM GOV FHLMC	3137EADH9	06/13/2014	1.000000	2,484,000.00	2,494,109.88	138.00	6,021.71
			06/29/2017	.945000	2,488,088.17	100.407000	IDC-FIS	0.00
82026	GOV FHLMC NOTES	3137EADL0	07/03/2014	1.000000	10,000,000.00	10,047,800.00	25,555.56	70,100.00
			09/29/2017	1.070130	9,977,700.00	100.478000	IDC-FIS	0.00
82078	GOV FHLMC NOTES	3137EADL0	08/11/2014	1.000000	5,000,000.00	5,023,900.00	12,777.78	29,000.00
			09/29/2017	1.033085	4,994,900.00	100.478000	IDC-FIS	0.00
82312	AUHS D GOV FHLMC NOT	3134G3ZW3	01/21/2015	1.200000	2,486,000.00	2,510,238.50	11,849.93	24,238.50
			08/08/2018	1.200000	2,486,000.00	100.975000	IDC-FIS	0.00
82313	AUHS D GOV FHLMC NOT	3134G3ZW3	01/21/2015	1.200000	110,000.00	111,072.50	524.33	1,072.50
			08/08/2018	1.200000	110,000.00	100.975000	IDC-FIS	0.00
82317	CCCCD GOV FREDDIE M	3137EADC0	01/21/2015	1.000000	19,555,000.00	19,619,140.40	61,380.97	0.00
			03/08/2017	.643501	19,702,249.15	100.328000	IDC-FIS	-83,108.75
82319	CCCCD GOV FHLMC	3137EADC0	01/21/2015	1.000000	9,485,000.00	9,516,110.80	29,772.36	0.00
			03/08/2017	.643501	9,556,422.05	100.328000	IDC-FIS	-40,311.25
82549	GOV FHLMC NOTES	3134G6YC1	05/01/2015	.670000	10,000,000.00	10,009,800.00	5,769.40	18,100.00
			05/30/2017	.710296	9,991,700.00	100.098000	IDC-FIS	0.00
82571	RM GOV FHLMC NOTES	3137EADG1	05/27/2015	1.750000	3,000,000.00	3,082,500.00	4,520.83	39,360.00
			05/30/2019	1.379985	3,043,140.00	102.750000	IDC-FIS	0.00
82635	CCCCD GOV FHLMC NOT	3137EADG1	07/22/2015	1.750000	100,000.00	102,750.00	150.69	1,743.00
			05/30/2019	1.480153	101,007.00	102.750000	IDC-FIS	0.00
82762	RM GOV FHLMC NOTES	3137EADM8	10/26/2015	1.250000	6,000,000.00	6,071,280.00	18,541.67	85,080.00
			10/02/2019	1.310124	5,986,200.00	101.188000	IDC-FIS	0.00
82807	GOV FHLMC NOTES	3134G3S50	11/23/2015	.625000	5,000,000.00	5,003,000.00	5,208.33	3,000.00
			11/01/2016	.625000	5,000,000.00	100.060000	IDC-FIS	0.00
82837	GOV FHLMC NOTES	3137EADX4	12/11/2015	1.000000	10,000,000.00	10,053,200.00	4,444.45	64,520.00
			12/15/2017	1.057021	9,988,680.00	100.532000	IDC-FIS	0.00
82838	GOV FHLMC NOTES	3137EADX4	12/15/2015	1.000000	10,000,000.00	10,053,200.00	4,444.45	65,050.00



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					Current Book	Market Price			Unrealized Loss	Unrealized Gain
			12/15/2017	1.060007	9,988,150.00	100.532000		IDC-FIS		0.00
82876	GOV FHLMC NOTES	3134G64W0	12/30/2015	.900000	5,007,000.00	5,024,925.06		1,001.41		27,838.92
			06/23/2017	1.035077	4,997,086.14	100.358000		IDC-FIS		0.00
82927	KFPD GOV FHLMC NOTE	3137EADM8	01/25/2016	1.250000	250,000.00	252,970.00		772.57		3,690.00
			10/02/2019	1.330187	249,280.00	101.188000		IDC-FIS		0.00
82947	CCCCD GOV FHLMC NOT	3137EADG1	02/16/2016	1.750000	100,000.00	102,750.00		150.69		452.00
			05/30/2019	1.037316	102,298.00	102.750000		IDC-FIS		0.00
82965	CCCSIG GOV FHLMC NO	3137EACA5	03/04/2016	3.750000	1,275,000.00	1,376,592.00		12,484.38		1,950.75
			03/27/2019	1.146745	1,374,641.25	107.968000		IDC-FIS		0.00
82993	CCCCD GOV FHLMC NOT	3137EADZ9	03/21/2016	1.125000	70,000.00	70,595.00		218.75		618.10
			04/15/2019	1.135900	69,976.90	100.850000		IDC-FIS		0.00
82996	CCCCD GOV FHLMC NOT	3137EADZ9	03/22/2016	1.125000	6,000,000.00	6,051,000.00		18,750.00		52,200.00
			04/15/2019	1.131578	5,998,987.50	100.850000		IDC-FIS		0.00
83006	GOV FHLMC STEP-UP C	3134G8PD5	03/30/2016	1.350000	10,000,000.00	10,032,500.00		34,125.00		32,500.00
			09/30/2019	1.350000	10,000,000.00	100.325000		IDC-FIS		0.00
83018	GOV FHLMC NOTES	3137EAEA3	04/07/2016	.750000	10,000,000.00	10,011,500.00		17,500.00		27,200.00
			04/09/2018	.829093	9,984,300.00	100.115000		IDC-FIS		0.00
83019	CCCSIG GOV FHLMC NO	3137EAEA3	04/07/2016	.750000	2,690,000.00	2,693,093.50		4,707.50		7,316.80
			04/09/2018	.829093	2,685,776.70	100.115000		IDC-FIS		0.00
83039	GOV FHLMC CALLABLE	3134G8W21	04/08/2016	1.375000	5,000,000.00	5,009,250.00		190.99		9,250.00
			12/30/2019	1.375000	5,000,000.00	100.185000		IDC-FIS		0.00
83084	GOV FHLMC NOTES	3134G8YU7	04/26/2016	1.050000	10,000,000.00	10,011,800.00		18,958.33		11,800.00
			10/26/2018	1.050000	10,000,000.00	100.118000		IDC-FIS		0.00
83085	GOV FHLMC NOTES	3134G8YU7	04/26/2016	1.050000	10,000,000.00	10,011,800.00		18,958.33		14,700.00
			10/26/2018	1.061785	9,997,100.00	100.118000		IDC-FIS		0.00
83086	GOV FHLMC NOTES	3134G8YU7	04/26/2016	1.050000	10,000,000.00	10,011,800.00		18,958.33		17,500.00
			10/26/2018	1.073168	9,994,300.00	100.118000		IDC-FIS		0.00
83109	CCCSIG GOV FHLMC NO	3137EADG1	05/16/2016	1.750000	1,100,000.00	1,130,250.00		1,657.64		5,170.00
			05/30/2019	.985848	1,125,080.00	102.750000		IDC-FIS		0.00
83110	CCCSIG GOV FHLMC NO	3137EADN6	05/16/2016	.750000	500,000.00	500,855.00		1,760.41		860.00
			01/12/2018	.750517	501,286.66	100.171000		IDC-FIS		0.00
83150	GOV FHLMC NOTES	3134G9HC4	05/25/2016	1.000000	5,000,000.00	5,012,700.00		5,000.00		12,700.00
			05/25/2018	1.000000	5,000,000.00	100.254000		IDC-FIS		0.00
83172	GOV FHLMC CALLABLE	3134G9QW0	06/14/2016	1.280000	10,000,000.00	10,031,500.00		6,044.44		31,500.00
			06/14/2019	1.280000	10,000,000.00	100.315000		IDC-FIS		0.00
			Subtotal	1.050692	191,470,000.00	192,318,514.96		378,998.52		784,346.18
				1.001066	191,671,838.94	100.443158				-136,191.00



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Inv Type: 31 MUNICIPAL BONDS								
80198	AUHSD MUNI COMPTON	204712FD0	01/03/2012	.000000	10,000.00	7,453.00	0.00	0.00
			08/01/2016	6.525847	7,453.00	74.530000	BOOK	0.00
80760	CCCCD MUNI PALO ALT	697379UA1	08/14/2012	1.402000	440,000.00	440,000.00	2,570.33	0.00
			08/01/2017	1.402000	440,000.00	100.000000	BOOK	0.00
81278	CCCCD MUNI UNIV OF	91412GPY5	03/14/2013	.966000	175,000.00	175,000.00	216.01	0.00
			05/15/2017	.966000	175,000.00	100.000000	BOOK	0.00
81510	AUHSD MUNI WASHINGT	93974B3K6	06/27/2013	5.000000	600,000.00	696,925.06	15,000.00	0.00
			01/01/2018	1.301222	696,925.06	116.154177	BOOK	0.00
81514	AUHSD MUNI WICOMICO	967545R89	06/27/2013	3.500000	390,000.00	427,550.12	1,137.50	0.00
			12/01/2018	1.638640	427,550.12	109.628236	BOOK	0.00
81633	CCCCD MUNI UNIV OF	91412GSZ9	10/02/2013	2.054000	195,000.00	195,000.00	511.79	0.00
			05/15/2018	2.054000	195,000.00	100.000000	BOOK	0.00
82387	CCCSIG MUNI MS ST T	605581FX0	02/18/2015	1.090000	110,000.00	110,000.00	299.75	0.00
			10/01/2017	1.090000	110,000.00	100.000000	BOOK	0.00
82956	AUHSD MUNI CITY CHI	167486YX1	01/01/2016	5.000000	70,000.00	70,229.60	1,750.00	0.00
			01/01/2017	4.660491	70,229.60	100.328000	BOOK	0.00
			Subtotal	3.128212	1,990,000.00	2,122,157.78	21,485.38	0.00
				1.550194	2,122,157.78	106.641094		0.00
Inv Type: 41 FNMA DISCOUNT NOTES								
82684	RM GOV FNMA DISC	313588C29	09/11/2015	.400000	295,000.00	294,908.55	963.67	56.05
			08/15/2016	.401514	293,888.83	99.969000	IDC-FIS	0.00
83180	CLT GOV FNMA DISC N	313589GX5	06/24/2016	.580000	250,000.00	248,667.50	28.19	73.20
			06/15/2017	.590598	248,566.11	99.467000	IDC-FIS	0.00
			Subtotal	.482480	545,000.00	543,576.05	991.86	129.25
				.488157	542,454.94	99.738725		0.00
Inv Type: 42 FARM CREDIT DISCOUNT NOTES								
82680	DCD GOV FFCB DISCOU	313312E30	09/04/2015	.430000	1,100,000.00	1,099,507.44	3,954.81	322.05
			09/01/2016	.431873	1,095,230.58	99.955222	IDC-FIS	0.00
82813	RM GOV FFCB DISC	313312P95	12/01/2015	.600000	370,000.00	369,539.56	1,313.50	402.89
			11/18/2016	.603550	367,823.17	99.875556	IDC-FIS	0.00
			Subtotal	.472739	1,470,000.00	1,469,047.00	5,268.31	724.94



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				.475034	1,463,053.75	99.935170		0.00

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

82341	CCCSIG CORP HONDA A	43814KAB7	01/28/2015	.700000	84,928.80	84,924.37	26.42	0.00
			06/15/2017	.704310	84,924.37	99.994784	BOOK	0.00
82409	CCCSIG AB TOYOTA AU	89236WAB4	03/04/2015	.710000	169,103.00	169,101.39	53.36	0.00
			07/17/2017	.710792	169,101.39	99.999048	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	341.67	0.00
			03/16/2020	1.252803	614,965.13	99.994330	BOOK	0.00
83008	CCCSIG ABS HYUNDAI	44930UAD8	03/30/2016	1.560000	260,000.00	259,949.56	180.27	0.00
			09/15/2020	1.568722	259,949.56	99.980600	BOOK	0.00
83091	CCCSIG ABS CORP NIS	65478VAD9	04/27/2016	1.320000	195,000.00	194,969.76	114.40	0.00
			01/15/2021	1.326574	194,969.76	99.984492	BOOK	0.00
			Subtotal	1.212290	3,444,031.80	3,443,661.80	1,807.48	0.00
				1.217173	3,443,661.80	99.989257		0.00

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

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

Inv Type: 71 COMMERCIAL PAPER DISCOUNT

82767	PW CP TOYOTA MOTOR	89233GGS9	10/30/2015	.630000	500,000.00	499,857.64	2,143.75	76.39
			07/26/2016	.632991	497,637.50	99.971528	IDC-FIS	0.00
82768	PW CP TOYOTA MOTOR	89233GGS9	10/30/2015	.630000	6,600,000.00	6,598,120.83	28,297.50	1,008.33
			07/26/2016	.632991	6,568,815.00	99.971528	IDC-FIS	0.00
82769	PW CP TOYOTA MOTOR	89233GGS9	10/30/2015	.630000	500,000.00	499,857.64	2,143.75	76.39
			07/26/2016	.632991	497,637.50	99.971528	IDC-FIS	0.00



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					Current Book	Market Price		Unrealized Loss	
82770	PW CP TOYOTA MOTOR	89233GGS9	10/30/2015	.630000	500,000.00	499,857.64	2,143.75	76.39	
			07/26/2016	.632991	497,637.50	99.971528	IDC-FIS	0.00	
82771	PW CP TOYOTA MOTOR	89233GGS9	10/30/2015	.630000	250,000.00	249,928.82	1,071.88	38.19	
			07/26/2016	.632991	248,818.75	99.971528	IDC-FIS	0.00	
82772	PW CP TOYOTA MOTOR	89233GGS9	10/30/2015	.630000	500,000.00	499,857.64	2,143.75	76.39	
			07/26/2016	.632991	497,637.50	99.971528	IDC-FIS	0.00	
82773	PW CP TOYOTA MOTOR	89233GGS9	10/30/2015	.630000	250,000.00	249,928.82	1,071.88	38.19	
			07/26/2016	.632991	248,818.75	99.971528	IDC-FIS	0.00	
82774	PW CP TOYOTA MOTOR	89233GGS9	10/30/2015	.630000	150,000.00	149,957.29	643.13	22.91	
			07/26/2016	.632991	149,291.25	99.971528	IDC-FIS	0.00	
82775	PW CP TOYOTA MOTOR	89233GGS9	10/30/2015	.630000	250,000.00	249,928.82	1,071.88	38.19	
			07/26/2016	.632991	248,818.75	99.971528	IDC-FIS	0.00	
82776	PW CP TOYOTA MOTOR	89233GGS9	10/30/2015	.630000	250,000.00	249,928.82	1,071.88	38.19	
			07/26/2016	.632991	248,818.75	99.971528	IDC-FIS	0.00	
82777	PW CP TOYOTA MOTOR	89233GGS9	10/30/2015	.630000	250,000.00	249,928.82	1,071.88	38.19	
			07/26/2016	.632991	248,818.75	99.971528	IDC-FIS	0.00	
82851	CCCSD CP ABBEY NATI	00280NGN4	12/21/2015	.740000	4,000,000.00	3,999,043.33	15,868.89	770.00	
			07/22/2016	.743270	3,982,404.44	99.976083	IDC-FIS	0.00	
82853	CCCSD CP TOYOTA MOT	89233GGN0	12/21/2015	.840000	5,000,000.00	4,998,804.17	22,516.67	1,254.17	
			07/22/2016	.844216	4,975,033.33	99.976083	IDC-FIS	0.00	
82872	CP SOCIETE GENERALE	83369BGN0	12/30/2015	.770000	25,000,000.00	24,994,020.83	98,388.89	5,250.00	
			07/22/2016	.773391	24,890,381.94	99.976083	IDC-FIS	0.00	
82879	CP RABOBANK NEDERLA	21687AGR8	01/05/2016	.800000	25,000,000.00	24,993,166.67	98,888.89	6,500.00	
			07/25/2016	.803607	24,887,777.78	99.972667	IDC-FIS	0.00	
82896	CP UBS FINANCE DE	90262CGM3	01/07/2016	.880000	25,000,000.00	24,994,305.56	107,555.56	6,527.78	
			07/21/2016	.884236	24,880,222.22	99.977222	IDC-FIS	0.00	
82897	CP UBS FINANCE DE	90262CGN1	01/07/2016	.880000	25,000,000.00	24,994,020.83	107,555.56	6,854.16	
			07/22/2016	.884258	24,879,611.11	99.976083	IDC-FIS	0.00	
82905	PW CP TOYOTA MOTOR	89233GGB6	01/13/2016	.790000	4,300,000.00	4,299,510.28	16,041.39	453.89	
			07/11/2016	.793133	4,283,015.00	99.988611	IDC-FIS	0.00	
82906	PW CP TOYOTA MOTOR	89233GGB6	01/13/2016	.790000	1,100,000.00	1,099,874.72	4,103.61	116.11	
			07/11/2016	.793133	1,095,655.00	99.988611	IDC-FIS	0.00	
82907	PW CP TOYOTA MOTOR	89233GGB6	01/13/2016	.790000	2,000,000.00	1,999,772.22	7,461.11	211.11	
			07/11/2016	.793133	1,992,100.00	99.988611	IDC-FIS	0.00	
82916	CP CREDIT AGRICOLE	22533TGM2	01/20/2016	.850000	25,000,000.00	24,994,305.56	96,215.27	6,111.12	
			07/21/2016	.853689	24,891,979.17	99.977222	IDC-FIS	0.00	
82919	CP CREDIT SUISSE NY	2254EAGV9	01/29/2016	.890000	25,000,000.00	24,992,027.78	95,180.55	9,333.34	



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					Current Book	Market Price			Unrealized Loss	Unrealized Gain
			07/29/2016	.894023	24,887,513.89		99.968111	IDC-FIS		0.00
82948	PW CP BNP PARIBAS	09659BHF0	02/17/2016	.840000	500,000.00		499,743.75	1,575.00		268.75
			08/15/2016	.843543	497,900.00		99.948750	IDC-FIS		0.00
82954	CP RABOBANK NEDERLA	21687AGS6	02/25/2016	.700000	25,000,000.00		24,992,881.94	61,736.11		5,034.72
			07/26/2016	.702075	24,926,111.11		99.971528	IDC-FIS		0.00
82961	PW CP UBS FINANCE D	90262CJ99	03/01/2016	.850000	1,100,000.00		1,099,016.11	3,168.61		834.17
			09/09/2016	.853871	1,095,013.33		99.910556	IDC-FIS		0.00
82979	CP TOYOTA MOTOR CRE	89233GGV2	03/10/2016	.650000	30,000,000.00		29,990,433.33	61,208.33		5,600.00
			07/29/2016	.651659	29,923,625.00		99.968111	IDC-FIS		0.00
82987	CP CREDIT SUISSE NY	2254EAHB2	03/17/2016	.820000	25,000,000.00		24,988,326.39	60,361.11		11,673.61
			08/11/2016	.822755	24,916,291.67		99.953306	IDC-FIS		0.00
82989	CP TOYOTA MOTOR CRE	89233GHR0	03/18/2016	.700000	25,000,000.00		24,984,340.28	51,041.67		11,076.39
			08/25/2016	.702185	24,922,222.22		99.937361	IDC-FIS		0.00
82991	CP CREDIT AGRICOLE	22533THV1	03/21/2016	.760000	30,000,000.00		29,979,841.67	64,600.00		17,208.34
			08/29/2016	.762592	29,898,033.33		99.932806	IDC-FIS		0.00
82995	CCCCD CP BTMUFJ	06538BJN4	03/22/2016	.880000	1,995,000.00		1,992,884.19	4,925.44		1,931.82
			09/22/2016	.883976	1,986,026.93		99.893944	IDC-FIS		0.00
82999	CP BNP PARIBAS	09659BHS2	03/25/2016	.750000	25,000,000.00		24,984,055.56	51,041.66		13,222.23
			08/26/2016	.752414	24,919,791.67		99.936222	IDC-FIS		0.00
83001	CP BNP PARIBAS	09659BJ92	03/29/2016	.790000	25,000,000.00		24,977,638.89	51,569.44		16,041.67
			09/09/2016	.792853	24,910,027.78		99.910556	IDC-FIS		0.00
83004	CP CREDIT SUISSE NY	2254EAJU8	03/30/2016	.920000	30,000,000.00		29,965,883.33	71,300.00		34,116.66
			09/28/2016	.924299	29,860,466.67		99.886278	IDC-FIS		0.00
83005	CP TOYOTA MOTOR CRE	89233GJT4	03/30/2016	.750000	25,000,000.00		24,971,888.89	48,437.50		17,722.22
			09/27/2016	.752839	24,905,729.17		99.887556	IDC-FIS		0.00
83012	CP ABBEY NATL TREAS	00280NKB5	04/01/2016	.810000	25,000,000.00		24,961,041.67	51,187.50		18,416.67
			10/11/2016	.813533	24,891,437.50		99.844167	IDC-FIS		0.00
83013	CP ABBEY NATL TREAS	00280NK74	04/01/2016	.810000	25,000,000.00		24,962,569.44	51,187.50		17,694.44
			10/07/2016	.813459	24,893,687.50		99.850278	IDC-FIS		0.00
83014	CP BANK TOKYO-MIT U	06538BKR3	04/04/2016	.860000	25,000,000.00		24,955,694.44	52,555.55		24,972.22
			10/25/2016	.864212	24,878,166.67		99.822778	IDC-FIS		0.00
83015	CP BANK TOKYO-MIT U	06538BK36	04/06/2016	.860000	25,000,000.00		24,964,097.22	51,361.11		20,236.11
			10/03/2016	.863714	24,892,500.00		99.856389	IDC-FIS		0.00
83037	CP JP MORGAN SECURI	46640PK51	04/08/2016	.870000	25,000,000.00		24,963,333.33	50,750.00		21,333.33
			10/05/2016	.873801	24,891,250.00		99.853333	IDC-FIS		0.00
83038	CP BANK OF TOKYO MI	06538BH89	04/08/2016	.690000	25,000,000.00		24,989,180.56	40,250.00		7,388.89
			08/08/2016	.691617	24,941,541.67		99.956722	IDC-FIS		0.00



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					Current Book	Market Price			Unrealized Gain	Unrealized Loss
83057	CP RABOBANK NEDERLA	21687AKT9	04/11/2016	.810000	30,000,000.00	29,945,916.67	54,675.00		25,566.67	
			10/27/2016	.813643	29,865,675.00	99.819722	IDC-FIS		0.00	
83058	CP BANK OF TOKYO MI	06538BKX0	04/11/2016	.850000	15,000,000.00	14,967,975.00	28,687.50		11,183.33	
			10/31/2016	.854094	14,928,104.17	99.786500	IDC-FIS		0.00	
83059	CP BANK OF TOKYO MI	06538BKS1	04/11/2016	.850000	25,000,000.00	24,955,312.50	47,812.50		24,375.00	
			10/26/2016	.853992	24,883,125.00	99.821250	IDC-FIS		0.00	
83061	CP UNION BANK OF CA	62478XHF0	04/12/2016	.600000	25,000,000.00	24,987,187.50	33,333.33		5,937.50	
			08/15/2016	.601253	24,947,916.67	99.948750	IDC-FIS		0.00	
83072	CP JP MORGAN SECURI	46640PKH5	04/18/2016	.870000	25,000,000.00	24,958,750.00	44,708.33		24,000.00	
			10/17/2016	.873843	24,890,041.67	99.835000	IDC-FIS		0.00	
83073	CP CREDIT SUISSE NY	2254EAJC8	04/15/2016	.830000	25,000,000.00	24,976,680.56	44,381.94		18,756.95	
			09/12/2016	.832880	24,913,541.67	99.906722	IDC-FIS		0.00	
83076	CP RABOBANK NEDERLA	21687AKM4	04/20/2016	.830000	25,000,000.00	24,957,222.22	41,500.00		21,777.78	
			10/21/2016	.833536	24,893,944.44	99.828889	IDC-FIS		0.00	
83077	CP STANDARD CHARTER	85324TGK6	04/20/2016	.620000	25,000,000.00	24,994,875.00	31,000.00		2,625.00	
			07/19/2016	.620962	24,961,250.00	99.979500	IDC-FIS		0.00	
83082	CCCSD CP CREDIT AGR	22533TKR6	04/26/2016	.870000	5,000,000.00	4,991,138.89	7,975.00		5,155.56	
			10/25/2016	.873844	4,978,008.33	99.822778	IDC-FIS		0.00	
83087	CCCSD CP JP MORGAN	46640PNL3	04/27/2016	1.030000	5,000,000.00	4,977,162.50	9,298.61		6,202.78	
			01/20/2017	1.037959	4,961,661.11	99.543250	IDC-FIS		0.00	
83088	CCCSD CP STANDARD C	85324TNS1	04/27/2016	1.050000	5,000,000.00	4,976,487.50	9,479.17		6,966.66	
			01/26/2017	1.058459	4,960,041.67	99.529750	IDC-FIS		0.00	
83098	PW CP BNP PARIBAS N	09659BL99	05/09/2016	.900000	1,000,000.00	997,707.50	1,325.00		982.50	
			11/09/2016	.904159	995,400.00	99.770750	IDC-FIS		0.00	
83111	PW CP CREDIT AGRICO	22533TLJ3	05/20/2016	.920000	201,000.00	200,507.55	215.74		226.68	
			11/18/2016	.924296	200,065.13	99.755000	IDC-FIS		0.00	
83112	PW CP CREDIT AGRICO	22533TLJ3	05/20/2016	.920000	1,507,000.00	1,503,307.85	1,617.51		1,699.56	
			11/18/2016	.924298	1,499,990.78	99.755000	IDC-FIS		0.00	
83113	PW CP CREDIT AGRICO	22533TLJ3	05/20/2016	.920000	201,000.00	200,507.55	215.74		226.68	
			11/18/2016	.924296	200,065.13	99.755000	IDC-FIS		0.00	
83114	PW CP CREDIT AGRICO	22533TLJ3	05/20/2016	.920000	553,000.00	551,645.15	593.55		623.66	
			11/18/2016	.924297	550,427.94	99.755000	IDC-FIS		0.00	
83115	PW CP CREDIT AGRICO	22533TLJ3	05/20/2016	.920000	151,000.00	150,630.05	162.07		170.30	
			11/18/2016	.924302	150,297.68	99.755000	IDC-FIS		0.00	
83116	PW CP CREDIT AGRICO	22533TLJ3	05/20/2016	.920000	402,000.00	401,015.10	431.48		453.37	
			11/18/2016	.924301	400,130.25	99.755000	IDC-FIS		0.00	
83117	PW CP CREDIT AGRICO	22533TLJ3	05/20/2016	.920000	151,000.00	150,630.05	162.07		170.30	



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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
			11/18/2016	.924302	150,297.68	99.755000	IDC-FIS	0.00
83118	PW CP CREDIT AGRICO	22533TLJ3	05/20/2016	.920000	100,000.00	99,755.00	107.33	112.78
			11/18/2016	.924297	99,534.89	99.755000	IDC-FIS	0.00
83119	PW CP CREDIT AGRICO	22533TLJ3	05/20/2016	.920000	351,000.00	350,140.05	376.74	395.85
			11/18/2016	.924299	349,367.46	99.755000	IDC-FIS	0.00
83120	PW CP CREDIT AGRICO	22533TLJ3	05/20/2016	.920000	503,000.00	501,767.65	539.89	567.27
			11/18/2016	.924299	500,660.49	99.755000	IDC-FIS	0.00
83121	PW CP CREDIT AGRICO	22533TLJ3	05/20/2016	.920000	125,000.00	124,693.75	134.17	140.97
			11/18/2016	.924301	124,418.61	99.755000	IDC-FIS	0.00
83122	PW CP CREDIT AGRICO	22533TLJ3	05/20/2016	.920000	503,000.00	501,767.65	539.89	567.27
			11/18/2016	.924299	500,660.49	99.755000	IDC-FIS	0.00
83123	PW CP CREDIT AGRICO	22533TLJ3	05/20/2016	.920000	100,000.00	99,755.00	107.33	112.78
			11/18/2016	.924297	99,534.89	99.755000	IDC-FIS	0.00
83124	PW CP CREDIT AGRICO	22533TLJ3	05/20/2016	.920000	100,000.00	99,755.00	107.33	112.78
			11/18/2016	.924297	99,534.89	99.755000	IDC-FIS	0.00
83125	PW CP CREDIT AGRICO	22533TLJ3	05/20/2016	.920000	151,000.00	150,630.05	162.07	170.30
			11/18/2016	.924302	150,297.68	99.755000	IDC-FIS	0.00
83126	PW CP CREDIT AGRICO	22533TLJ3	05/20/2016	.920000	201,000.00	200,507.55	215.74	226.68
			11/18/2016	.924296	200,065.13	99.755000	IDC-FIS	0.00
83127	PW CP CREDIT AGRICO	22533TLJ3	05/20/2016	.920000	502,000.00	500,770.10	538.81	566.15
			11/18/2016	.924300	499,665.14	99.755000	IDC-FIS	0.00
83128	PW CP CREDIT AGRICO	22533TLJ3	05/20/2016	.920000	3,215,000.00	3,207,123.25	3,450.77	3,625.80
			11/18/2016	.924299	3,200,046.68	99.755000	IDC-FIS	0.00
83129	PW CP CREDIT AGRICO	22533TLJ3	05/20/2016	.920000	100,000.00	99,755.00	107.33	112.78
			11/18/2016	.924297	99,534.89	99.755000	IDC-FIS	0.00
83130	PW CP CREDIT AGRICO	22533TLJ3	05/20/2016	.920000	100,000.00	99,755.00	107.33	112.78
			11/18/2016	.924297	99,534.89	99.755000	IDC-FIS	0.00
83131	PW CP CREDIT AGRICO	22533TLJ3	05/20/2016	.920000	201,000.00	200,507.55	215.74	226.68
			11/18/2016	.924296	200,065.13	99.755000	IDC-FIS	0.00
83132	PW CP CREDIT AGRICO	22533TLJ3	05/20/2016	.920000	50,000.00	49,877.50	53.67	56.40
			11/18/2016	.924357	49,767.43	99.755000	IDC-FIS	0.00
83133	PW CP CREDIT AGRICO	22533TLJ3	05/20/2016	.920000	151,000.00	150,630.05	162.07	170.30
			11/18/2016	.924302	150,297.68	99.755000	IDC-FIS	0.00
83134	PW CP CREDIT AGRICO	22533TLJ3	05/20/2016	.920000	100,000.00	99,755.00	107.33	112.78
			11/18/2016	.924297	99,534.89	99.755000	IDC-FIS	0.00
83135	PW CP CREDIT AGRICO	22533TLJ3	05/20/2016	.920000	201,000.00	200,507.55	215.74	226.68
			11/18/2016	.924296	200,065.13	99.755000	IDC-FIS	0.00



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83136	PW CP CREDIT AGRICO	22533TLJ3	05/20/2016	.920000	75,000.00	74,816.25	80.50	84.59
			11/18/2016	.924317	74,651.16	99.755000	IDC-FIS	0.00
83137	PW CP CREDIT AGRICO	22533TLJ3	05/20/2016	.920000	100,000.00	99,755.00	107.33	112.78
			11/18/2016	.924297	99,534.89	99.755000	IDC-FIS	0.00
83138	PW CP CREDIT AGRICO	22533TLJ3	05/20/2016	.920000	201,000.00	200,507.55	215.74	226.68
			11/18/2016	.924296	200,065.13	99.755000	IDC-FIS	0.00
83139	PW CP CREDIT AGRICO	22533TLJ3	05/20/2016	.920000	1,005,000.00	1,002,537.75	1,078.70	1,133.42
			11/18/2016	.924300	1,000,325.63	99.755000	IDC-FIS	0.00
83140	PW CP CREDIT AGRICO	22533TLJ3	05/20/2016	.920000	301,000.00	300,262.55	323.07	339.46
			11/18/2016	.924296	299,600.02	99.755000	IDC-FIS	0.00
83141	PW CP CREDIT AGRICO	22533TLJ3	05/20/2016	.920000	1,206,000.00	1,203,045.30	1,294.44	1,360.10
			11/18/2016	.924299	1,200,390.76	99.755000	IDC-FIS	0.00
83142	PW CP CREDIT AGRICO	22533TLJ3	05/20/2016	.920000	151,000.00	150,630.05	162.07	170.30
			11/18/2016	.924302	150,297.68	99.755000	IDC-FIS	0.00
83143	PW CP CREDIT AGRICO	22533TLJ3	05/20/2016	.920000	201,000.00	200,507.55	215.74	226.68
			11/18/2016	.924296	200,065.13	99.755000	IDC-FIS	0.00
83144	PW CP CREDIT AGRICO	22533TLJ3	05/20/2016	.920000	754,000.00	752,152.70	809.29	850.35
			11/18/2016	.924300	750,493.06	99.755000	IDC-FIS	0.00
83145	PW CP CREDIT AGRICO	22533TLJ3	05/20/2016	.920000	100,000.00	99,755.00	107.33	112.78
			11/18/2016	.924297	99,534.89	99.755000	IDC-FIS	0.00
83146	PW CP CREDIT AGRICO	22533TLJ3	05/20/2016	.920000	151,000.00	150,630.05	162.07	170.30
			11/18/2016	.924302	150,297.68	99.755000	IDC-FIS	0.00
83147	PW CP CREDIT AGRICO	22533TLJ3	05/20/2016	.920000	2,009,000.00	2,004,077.95	2,156.33	2,265.70
			11/18/2016	.924299	1,999,655.92	99.755000	IDC-FIS	0.00
83148	PW CP CREDIT AGRICO	22533TLJ3	05/20/2016	.920000	351,000.00	350,140.05	376.74	395.85
			11/18/2016	.924299	349,367.46	99.755000	IDC-FIS	0.00
83156	HR CP BNP PARIBAS	09659BGV6	05/31/2016	.480000	3,001,000.00	3,000,043.01	1,240.42	163.38
			07/29/2016	.480379	2,998,639.21	99.968111	IDC-FIS	0.00
83157	HR CP BNP PARIBAS	09659BGV6	05/31/2016	.480000	2,644,000.00	2,643,156.86	1,092.86	143.95
			07/29/2016	.480379	2,641,920.05	99.968111	IDC-FIS	0.00
83158	HR CP BNP PARIBAS	09659BGV6	05/31/2016	.480000	5,801,000.00	5,799,150.13	2,397.74	315.84
			07/29/2016	.480378	5,796,436.55	99.968111	IDC-FIS	0.00
83159	CP CREDIT AGRICOLE	22533TLN4	06/02/2016	.810000	30,000,000.00	29,924,400.00	19,575.00	21,600.00
			11/22/2016	.813165	29,883,225.00	99.748000	IDC-FIS	0.00
83162	CP JP MORGAN SECURI	46640PLN1	06/01/2016	.900000	25,000,000.00	24,937,000.00	18,750.00	27,000.00
			11/22/2016	.903932	24,891,250.00	99.748000	IDC-FIS	0.00
83163	CP JP MORGAN SECURI	46640PLP6	06/01/2016	.900000	25,000,000.00	24,936,562.50	18,750.00	27,187.50



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					Current	Book			Unrealized Gain	Unrealized Loss
			11/23/2016	.903955		24,890,625.00	99.746250	IDC-FIS		0.00
83169	PW CP BNP PARIBAS	09659BGE4	06/14/2016	.400000		764,000.00	763,886.89	144.31		0.00
			07/14/2016	.400139		763,745.33	99.985194	IDC-FIS		-2.75
83170	PW CP BNP PARIBAS	09659BGE4	06/14/2016	.400000		900,000.00	899,866.75	170.00		0.00
			07/14/2016	.400133		899,700.00	99.985194	IDC-FIS		-3.25
83173	CP ABBEY NATIONAL T	00280NLE8	06/21/2016	.780000		20,000,000.00	19,952,400.00	4,333.33		11,333.34
			11/14/2016	.782475		19,936,733.33	99.762000	IDC-FIS		0.00
83175	CCCCD CP BNP PARIBA	09659BQH6	06/21/2016	1.030000		1,995,000.00	1,980,216.50	570.79		0.01
			03/17/2017	1.037989		1,979,645.70	99.258972	IDC-FIS		0.00
83176	CP STANDARD CHARTER	85324TM94	06/22/2016	.900000		25,000,000.00	24,929,562.50	5,625.00		30,187.50
			12/09/2016	.903841		24,893,750.00	99.718250	IDC-FIS		0.00
83179	CP STANDARD CHARTER	85324TMC7	06/23/2016	.950000		20,000,000.00	19,942,600.00	4,222.22		29,155.56
			12/12/2016	.954332		19,909,222.22	99.713000	IDC-FIS		0.00
83182	CP SOCIETE GENERALE	83369BMN3	06/28/2016	.840000		25,000,000.00	24,923,875.00	1,750.00		25,375.00
			12/22/2016	.843484		24,896,750.00	99.695500	IDC-FIS		0.00
83183	CP STANDARD CHARTER	85324TMP8	06/28/2016	.910000		25,000,000.00	24,923,437.50	1,895.83		34,027.78
			12/23/2016	.914113		24,887,513.89	99.693750	IDC-FIS		0.00
83188	CP BNP PARIBAS	09659BMP2	06/27/2016	.880000		25,000,000.00	24,923,437.50	2,444.44		30,381.95
			12/23/2016	.883867		24,890,611.11	99.693750	IDC-FIS		0.00
			Subtotal	.811041		1,032,625,000.00	1,031,229,380.45	1,995,783.06		698,719.78
				.814347		1,028,534,883.61	99.864847			-6.00

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82576	CCCSIG YCD NORDEA B	65558LFA5	05/29/2015	1.150000		1,950,000.00	1,954,077.04	2,242.50		4,077.04
			05/26/2017	1.150000		1,950,000.00	100.209079	IDC-FIS		0.00
82798	CCCSIG YCD SKANDINA	83050FBG5	11/17/2015	1.480000		2,175,000.00	2,175,000.00	20,297.58		0.00
			11/16/2017	1.480000		2,175,000.00	100.000000	BOOK		0.00
82852	CCCSD NCD MUFG UNIO	62478TMC0	12/21/2015	.640000		5,000,000.00	5,001,035.57	17,155.56		1,035.57
			07/22/2016	.640000		5,000,000.00	100.020711	IDC-FIS		0.00
82854	PW NCD UNION BANK O	62478TMF3	12/22/2015	.820000		500,000.00	500,721.84	2,186.67		721.84
			12/22/2016	.820000		500,000.00	100.144369	IDC-FIS		0.00
82855	YCD STANDARD CHARTE	85325TEY7	12/23/2015	.870000		25,000,000.00	25,008,685.70	115,395.83		8,685.70
			07/22/2016	.870000		25,000,000.00	100.034743	IDC-FIS		0.00
82856	YCD NORDEA BANK FIN	65558LMA7	12/23/2015	.840000		25,000,000.00	25,008,228.17	111,416.67		8,228.17
			07/22/2016	.840000		25,000,000.00	100.032913	IDC-FIS		0.00
82857	YCD SOCIETE GENERAL	83369TR66	12/23/2015	.850000		25,000,000.00	25,003,047.88	112,743.06		3,047.88



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					Current Book	Market Price			Unrealized Loss	Unrealized Gain
			07/08/2016	.850000		25,000,000.00	100.012192	IDC-FIS		0.00
82858	YCD RABOBANK NEDERL	21685VKX6	12/23/2015	.830000		25,000,000.00	25,008,075.66	110,090.28		8,075.66
			07/22/2016	.830000		25,000,000.00	100.032303	IDC-FIS		0.00
82859	YCD ABBEY NATL TREA	00279JBF8	12/23/2015	.800000		20,000,000.00	20,003,047.54	84,888.89		3,047.54
			07/11/2016	.800000		20,000,000.00	100.015238	IDC-FIS		0.00
82860	YCD NORDEA BANK FIN	65558LMA7	12/23/2015	.840000		25,000,000.00	25,008,228.17	111,416.67		8,228.17
			07/22/2016	.840000		25,000,000.00	100.032913	IDC-FIS		0.00
82878	YCD CREDIT AGRICOLE	22534HCH2	01/04/2016	.820000		30,000,000.00	30,011,670.01	122,316.67		11,670.01
			07/27/2016	.820000		30,000,000.00	100.038900	IDC-FIS		0.00
82898	NCD WELLS FARGO BAN	94988EN79	01/08/2016	.830000		25,000,000.00	25,005,140.48	100,868.06		5,140.48
			07/14/2016	.830000		25,000,000.00	100.020562	IDC-FIS		0.00
82911	AUHSD YCD BNP PARIB	05572NH58	01/15/2016	1.140000		1,600,000.00	1,603,102.64	8,512.00		3,102.64
			01/13/2017	1.140000		1,600,000.00	100.193915	IDC-FIS		0.00
82912	YCD BNP PARIBAS	05572NH41	01/15/2016	.840000		25,000,000.00	25,007,856.58	98,000.00		7,856.58
			07/21/2016	.840000		25,000,000.00	100.031426	IDC-FIS		0.00
82915	AUHSD YCD BNP PARIB	05572NH58	01/15/2016	1.140000		110,000.00	110,213.31	585.20		213.31
			01/13/2017	1.140000		110,000.00	100.193915	IDC-FIS		0.00
82918	NCD WELLS FARGO BAN	94988EPM4	01/22/2016	.830000		25,000,000.00	25,007,711.68	92,798.61		7,711.68
			07/21/2016	.830000		25,000,000.00	100.030847	IDC-FIS		0.00
82920	KFPD YCD BNP PARIBA	05572NJ31	01/25/2016	1.120000		250,000.00	250,485.74	1,228.89		485.74
			01/25/2017	1.120000		250,000.00	100.194297	IDC-FIS		0.00
82921	KFPD YCD BNP PARIBA	05572NJ64	01/27/2016	1.120000		250,000.00	250,490.44	1,213.33		490.44
			01/27/2017	1.120000		250,000.00	100.196176	IDC-FIS		0.00
82922	YCD SOCIETE GENERAL	83369TU96	01/28/2016	.830000		25,000,000.00	25,010,282.44	89,340.28		10,282.44
			07/28/2016	.830000		25,000,000.00	100.041130	IDC-FIS		0.00
82923	YCD ROYAL BANK OF C	78009NZK5	01/28/2016	.850000		25,000,000.00	25,009,908.71	91,493.06		9,908.71
			07/26/2016	.850000		25,000,000.00	100.039635	IDC-FIS		0.00
82942	PW YCD BNP PARIBAS	05572NK62	02/10/2016	1.120000		500,000.00	501,046.70	2,208.89		1,046.70
			02/10/2017	1.120000		500,000.00	100.209341	IDC-FIS		0.00
82943	PW YCD BNP PARIBAS	05572NK54	02/10/2016	.840000		500,000.00	500,291.87	1,656.67		291.87
			08/08/2016	.840000		500,000.00	100.058374	IDC-FIS		0.00
82953	YCD SOCIETE GENERAL	83369TZ59	02/24/2016	.760000		25,000,000.00	25,009,245.46	67,555.56		9,245.46
			07/29/2016	.760000		25,000,000.00	100.036982	IDC-FIS		0.00
82977	YCD BNP PARIBAS	05572NL20	03/10/2016	.670000		10,000,000.00	10,002,974.80	21,030.56		2,974.80
			07/29/2016	.670000		10,000,000.00	100.029748	IDC-FIS		0.00
82982	CCCSIG YCD ROYAL BA	78009NZZ2	03/15/2016	1.700000		1,305,000.00	1,305,000.00	6,655.50		0.00
			03/09/2018	1.700000		1,305,000.00	100.000000	BOOK		0.00



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					Current Book				Unrealized Loss	
82983	CCCSIG YCD TORONTO	89113E5E2	03/16/2016	1.720000	2,025,000.00		2,025,000.00	10,352.25		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		25,011,651.94	52,263.89		11,146.45
			08/10/2016	.705000	25,000,505.49		100.046608	IDC-FIS		0.00
82998	NCD UNION BANK OF C	62478TPK9	03/23/2016	.550000	15,000,000.00		15,000,103.98	22,916.67		103.98
			07/01/2016	.550000	15,000,000.00		100.000693	IDC-FIS		0.00
83002	YCD CREDIT SUISSE N	22549VD42	03/29/2016	.910000	25,000,000.00		25,031,291.68	59,402.78		31,291.68
			09/12/2016	.910000	25,000,000.00		100.125167	IDC-FIS		0.00
83003	NCD UNION BANK OF C	62478TPP8	03/29/2016	.770000	25,000,000.00		25,027,688.22	50,263.89		27,688.22
			09/23/2016	.770000	25,000,000.00		100.110753	IDC-FIS		0.00
83016	YCD SOCIETE GENERAL	83369T3L9	04/06/2016	.920000	25,000,000.00		25,026,278.31	54,944.44		26,278.31
			10/03/2016	.920000	25,000,000.00		100.105113	IDC-FIS		0.00
83020	PW YCD STANDARD CHA	85325THG3	04/07/2016	.620000	5,000,000.00		5,000,266.29	7,319.44		266.29
			07/06/2016	.620000	5,000,000.00		100.005326	IDC-FIS		0.00
83021	PW YCD STANDARD CHA	85325THG3	04/07/2016	.620000	1,000,000.00		1,000,053.26	1,463.89		53.26
			07/06/2016	.620000	1,000,000.00		100.005326	IDC-FIS		0.00
83022	PW YCD STANDARD CHA	85325THG3	04/07/2016	.620000	2,200,000.00		2,200,117.17	3,220.56		117.17
			07/06/2016	.620000	2,200,000.00		100.005326	IDC-FIS		0.00
83023	PW YCD STANDARD CHA	85325THG3	04/07/2016	.620000	2,600,000.00		2,600,138.47	3,806.11		138.47
			07/06/2016	.620000	2,600,000.00		100.005326	IDC-FIS		0.00
83024	PW YCD STANDARD CHA	85325THG3	04/07/2016	.620000	3,100,000.00		3,100,165.10	4,538.06		165.10
			07/06/2016	.620000	3,100,000.00		100.005326	IDC-FIS		0.00
83025	PW YCD STANDARD CHA	85325THG3	04/07/2016	.620000	3,000,000.00		3,000,159.78	4,391.67		159.78
			07/06/2016	.620000	3,000,000.00		100.005326	IDC-FIS		0.00
83026	PW YCD STANDARD CHA	85325THG3	04/07/2016	.620000	875,000.00		875,046.60	1,280.90		46.60
			07/06/2016	.620000	875,000.00		100.005326	IDC-FIS		0.00
83027	PW YCD STANDARD CHA	85325THG3	04/07/2016	.620000	21,800,000.00		21,801,161.03	31,912.78		1,161.03
			07/06/2016	.620000	21,800,000.00		100.005326	IDC-FIS		0.00
83028	PW YCD STANDARD CHA	85325THG3	04/07/2016	.620000	5,600,000.00		5,600,298.25	8,197.78		298.25
			07/06/2016	.620000	5,600,000.00		100.005326	IDC-FIS		0.00
83029	PW YCD STANDARD CHA	85325THG3	04/07/2016	.620000	440,000.00		440,023.43	644.11		23.43
			07/06/2016	.620000	440,000.00		100.005326	IDC-FIS		0.00
83030	PW YCD STANDARD CHA	85325THG3	04/07/2016	.620000	2,300,000.00		2,300,122.49	3,366.94		122.49
			07/06/2016	.620000	2,300,000.00		100.005326	IDC-FIS		0.00
83031	PW YCD STANDARD CHA	85325THG3	04/07/2016	.620000	500,000.00		500,026.63	731.94		26.63
			07/06/2016	.620000	500,000.00		100.005326	IDC-FIS		0.00
83032	PW YCD STANDARD CHA	85325THG3	04/07/2016	.620000	3,700,000.00		3,700,197.06	5,416.39		197.06



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Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price			Unrealized Loss	Unrealized Gain
			07/06/2016	.620000		3,700,000.00	100.005326	IDC-FIS		0.00
83033	PW YCD STANDARD CHA	85325THG3	04/07/2016	.620000		6,000,000.00	6,000,319.55	8,783.33		319.55
			07/06/2016	.620000		6,000,000.00	100.005326	IDC-FIS		0.00
83034	PW YCD STANDARD CHA	85325THG3	04/07/2016	.620000		4,550,000.00	4,550,242.33	6,660.69		242.33
			07/06/2016	.620000		4,550,000.00	100.005326	IDC-FIS		0.00
83035	NCD BANK OF AMERICA	06052TSS0	04/08/2016	.580000		25,000,000.00	25,001,359.08	33,833.33		1,359.08
			07/07/2016	.580000		25,000,000.00	100.005436	IDC-FIS		0.00
83036	YCD CREDIT AGRICOLE	22534HGR6	04/08/2016	.800000		25,000,000.00	25,023,571.62	46,666.67		23,571.62
			09/06/2016	.800000		25,000,000.00	100.094286	IDC-FIS		0.00
83040	PW YCD ABBEY NATL T	00279JCW0	04/11/2016	.760000		500,000.00	500,341.57	855.00		341.57
			10/11/2016	.760000		500,000.00	100.068314	IDC-FIS		0.00
83041	PW YCD ABBEY NATL T	00279JCW0	04/11/2016	.760000		5,600,000.00	5,603,825.57	9,576.00		3,825.57
			10/11/2016	.760000		5,600,000.00	100.068314	IDC-FIS		0.00
83042	PW YCD ABBEY NATL T	00279JCW0	04/11/2016	.760000		300,000.00	300,204.94	513.00		204.94
			10/11/2016	.760000		300,000.00	100.068314	IDC-FIS		0.00
83043	PW YCD ABBEY NATL T	00279JCW0	04/11/2016	.760000		100,000.00	100,068.31	171.00		68.31
			10/11/2016	.760000		100,000.00	100.068314	IDC-FIS		0.00
83044	PW YCD ABBEY NATL T	00279JCW0	04/11/2016	.760000		1,500,000.00	1,501,024.71	2,565.00		1,024.71
			10/11/2016	.760000		1,500,000.00	100.068314	IDC-FIS		0.00
83045	PW YCD ABBEY NATL T	00279JCW0	04/11/2016	.760000		1,500,000.00	1,501,024.71	2,565.00		1,024.71
			10/11/2016	.760000		1,500,000.00	100.068314	IDC-FIS		0.00
83046	PW YCD ABBEY NATL T	00279JCW0	04/11/2016	.760000		750,000.00	750,512.35	1,282.50		512.35
			10/11/2016	.760000		750,000.00	100.068314	IDC-FIS		0.00
83047	PW YCD ABBEY NATL T	00279JCW0	04/11/2016	.760000		4,550,000.00	4,553,108.28	7,780.50		3,108.28
			10/11/2016	.760000		4,550,000.00	100.068314	IDC-FIS		0.00
83048	PW YCD ABBEY NATL T	00279JCW0	04/11/2016	.760000		700,000.00	700,478.20	1,197.00		478.20
			10/11/2016	.760000		700,000.00	100.068314	IDC-FIS		0.00
83049	PW YCD ABBEY NATL T	00279JCW0	04/11/2016	.760000		500,000.00	500,341.57	855.00		341.57
			10/11/2016	.760000		500,000.00	100.068314	IDC-FIS		0.00
83050	YCD ABBEY NATL TREA	00279JCW0	04/11/2016	.760000		4,000,000.00	4,002,732.55	6,840.00		2,732.55
			10/11/2016	.760000		4,000,000.00	100.068314	IDC-FIS		0.00
83060	YCD STANDARD CHARTE	85325THM0	04/12/2016	.620000		25,000,000.00	25,002,441.10	34,444.44		2,441.10
			07/11/2016	.620000		25,000,000.00	100.009764	IDC-FIS		0.00
83065	YCD STANDARD CHARTE	85325THP3	04/13/2016	.620000		25,000,000.00	25,002,663.04	34,013.89		2,663.04
			07/12/2016	.620000		25,000,000.00	100.010652	IDC-FIS		0.00
83080	YCD CREDIT SUISSE N	22549VT45	04/21/2016	.960000		25,000,000.00	25,033,483.76	47,333.33		33,483.76
			10/18/2016	.960000		25,000,000.00	100.133935	IDC-FIS		0.00



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83083	CCCSD YCD BNP PARIB	05572NM52	04/26/2016	.880000	5,000,000.00	5,005,876.44	8,066.67	5,876.44
			10/26/2016	.880000	5,000,000.00	100.117529	IDC-FIS	0.00
83089	CCCSD YCD ABBEY NAT	00279JDD1	04/27/2016	1.180000	5,000,000.00	5,010,706.41	10,652.78	10,706.41
			04/27/2017	1.180000	5,000,000.00	100.214128	IDC-FIS	0.00
83102	YCD CREDIT AGRICOLE	22534HJR3	05/17/2016	.900000	25,000,000.00	25,034,977.20	28,125.00	34,977.20
			11/10/2016	.900000	25,000,000.00	100.139909	IDC-FIS	0.00
83174	CCCCD YCD UBS AG ST	90275DAU4	06/21/2016	.980000	1,900,000.00	1,902,256.76	517.22	2,256.76
			01/31/2017	.980000	1,900,000.00	100.118777	IDC-FIS	0.00
83181	YCD ROYAL BANK OF C	78009ND52	06/28/2016	.810000	25,000,000.00	25,033,949.10	1,687.50	33,949.10
			12/16/2016	.810000	25,000,000.00	100.135796	IDC-FIS	0.00
			Subtotal	.794145	735,730,000.00	736,110,867.27	2,014,716.33	380,361.78
				.793976	735,730,505.49	100.051767		0.00

Inv Type: 74 CERT OF DEPOSIT MEDIUM TERM

82760	CCCSIG MTN BMO HARR	05574BFW5	10/23/2015	1.000000	2,175,000.00	2,158,491.75	15,225.00	0.00
			04/24/2017	1.000000	2,175,000.00	99.241000	IDC-FIS	-16,508.25
			Subtotal	1.000000	2,175,000.00	2,158,491.75	15,225.00	0.00
				1.000000	2,175,000.00	99.241000		-16,508.25

Inv Type: 75 CORPORATE NOTES

81054	CCCCD CORP CHEVRON	166764AA8	12/05/2012	1.104000	105,000.00	105,173.25	83.72	173.25
			12/05/2017	1.104000	105,000.00	100.165000	IDC-FIS	0.00
81217	CCCCD CORP BERKSHIR	084670BH0	02/11/2013	1.550000	245,000.00	247,844.45	1,497.90	3,185.00
			02/09/2018	1.579059	244,659.45	101.161000	IDC-FIS	0.00
81413	CCCCD CORP APPLE IN	037833AJ9	05/03/2013	1.000000	175,000.00	175,430.50	281.94	1,076.25
			05/03/2018	1.076001	174,354.25	100.246000	IDC-FIS	0.00
81703	CORP TOYOTA MTR CRD	89233P6S0	11/15/2013	1.250000	5,000,000.00	5,020,350.00	14,930.56	75,850.00
			10/05/2017	1.545080	4,944,500.00	100.407000	IDC-FIS	0.00
81789	CORP MICROSOFT CORP	594918AV6	01/10/2014	1.625000	6,406,000.00	6,517,592.52	7,228.99	149,131.68
			12/06/2018	1.750063	6,368,460.84	101.742000	IDC-FIS	0.00
81813	CORP INTEL STRUCTUR	458140AL4	01/27/2014	1.350000	5,211,000.00	5,241,901.23	3,126.61	62,271.45
			12/15/2017	1.510075	5,179,629.78	100.593000	IDC-FIS	0.00
81899	CORP WELLS FARGO &	94974BFG0	04/07/2014	1.500000	5,000,000.00	5,028,000.00	34,375.00	68,100.00
			01/16/2018	1.720116	4,959,900.00	100.560000	IDC-FIS	0.00
82116	CCCSIG CORP WELLS F	94974BGB0	09/09/2014	1.400000	810,000.00	812,494.80	3,559.50	3,296.70



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					Current Book				Unrealized Loss	
			09/08/2017	1.433868	809,198.10		100.308000	IDC-FIS		0.00
82197	CCCSIG CORP CHEVRON	166764AL4	11/18/2014	1.345000	350,000.00		351,827.00	601.51		1,827.00
			11/15/2017	1.345000	350,000.00		100.522000	IDC-FIS		0.00
82258	CORP CHEVRON CORP	166764AA8	12/15/2014	1.104000	10,000,000.00		10,016,500.00	7,973.33		58,990.00
			12/05/2017	1.250044	9,957,510.00		100.165000	IDC-FIS		0.00
82290	CCCSIG CORP TOYOTA	89236TCA1	01/12/2015	1.450000	220,000.00		221,603.80	1,497.53		1,905.20
			01/12/2018	1.496870	219,698.60		100.729000	IDC-FIS		0.00
82348	CCCCD CORP JOHN DEE	24422ERF8	01/23/2015	1.850000	1,560,000.00		1,563,588.00	8,497.67		0.00
			09/15/2016	.616979	1,591,418.40		100.230000	IDC-FIS		-27,830.40
82349	CCCCD CORP IBM CORP	459200GX3	01/23/2015	1.950000	1,565,000.00		1,565,923.35	13,478.56		0.00
			07/22/2016	.490189	1,599,038.75		100.059000	IDC-FIS		-33,115.40
82351	CCCCD CORP AMERICAN	0258M0DC0	01/23/2015	2.800000	1,525,000.00		1,531,481.25	12,098.33		0.00
			09/19/2016	.840060	1,574,028.75		100.425000	IDC-FIS		-42,547.50
82352	CCCCD CORP WELLS FA	94974BFL9	01/23/2015	1.250000	1,590,000.00		1,590,365.70	8,888.55		0.00
			07/20/2016	.787164	1,600,891.50		100.023000	IDC-FIS		-10,525.80
82353	CCCCD CORP US BANK	90331HMC4	01/23/2015	1.100000	1,585,000.00		1,585,776.65	7,313.01		0.00
			01/30/2017	.828281	1,593,606.55		100.049000	IDC-FIS		-7,829.90
82366	CCCCD CORP WELLS FA	94974BFL9	01/23/2015	1.250000	1,985,000.00		1,985,456.55	11,096.70		0.00
			07/20/2016	.787164	1,998,597.25		100.023000	IDC-FIS		-13,140.70
82367	CCCCD CORP IBM CORP	459200GX3	01/23/2015	1.950000	1,960,000.00		1,961,156.40	16,880.50		0.00
			07/22/2016	.490189	2,002,630.00		100.059000	IDC-FIS		-41,473.60
82368	CCCCD CORP JOHN DEE	24422ERF8	01/23/2015	1.850000	1,950,000.00		1,954,485.00	10,622.08		0.00
			09/15/2016	.616979	1,989,273.00		100.230000	IDC-FIS		-34,788.00
82370	CCCCD CORP AMERICAN	0258M0DC0	01/23/2015	2.800000	1,905,000.00		1,913,096.25	15,112.99		0.00
			09/19/2016	.840060	1,966,245.75		100.425000	IDC-FIS		-53,149.50
82371	CCCCD CORP US BANK	90331HMC4	01/23/2015	1.100000	1,980,000.00		1,980,970.20	9,135.50		0.00
			01/30/2017	.828281	1,990,751.40		100.049000	IDC-FIS		-9,781.20
82375	CCCSIG CORP IBM COR	459200HZ7	02/06/2015	1.125000	1,880,000.00		1,888,084.00	8,518.75		13,818.00
			02/06/2018	1.228864	1,874,266.00		100.430000	IDC-FIS		0.00
82376	CCCCD CORP IBM CORP	459200HZ7	02/06/2015	1.125000	160,000.00		160,688.00	725.00		1,176.00
			02/06/2018	1.228864	159,512.00		100.430000	IDC-FIS		0.00
82386	CORP IBM CORP	459200HZ7	02/11/2015	1.125000	5,000,000.00		5,021,500.00	22,656.25		43,400.00
			02/06/2018	1.274939	4,978,100.00		100.430000	IDC-FIS		0.00
82404	CCCSIG CORP CHEVRON	166764AV2	03/03/2015	1.365000	1,065,000.00		1,070,846.85	4,805.37		5,846.85
			03/02/2018	1.365000	1,065,000.00		100.549000	IDC-FIS		0.00
82416	CCCSIG CORP EXXON M	30231GAL6	03/06/2015	1.305000	1,565,000.00		1,577,207.00	6,524.10		12,207.00
			03/06/2018	1.305000	1,565,000.00		100.780000	IDC-FIS		0.00



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					Current Book	Market Price		Unrealized Loss	
82417	CCCCD CORP EXXON MO	30231GAL6	03/06/2015	1.305000	125,000.00	125,975.00	521.09		975.00
			03/06/2018	1.305000	125,000.00	100.780000	IDC-FIS		0.00
82418	CORP CHEVRON CORP	166764AV2	03/09/2015	1.365000	5,000,000.00	5,027,450.00	22,560.42		28,360.47
			03/02/2018	1.372881	4,999,089.53	100.549000	IDC-FIS		0.00
82420	CCCCD CORP AMERICAN	02665WAT8	03/13/2015	1.500000	130,000.00	131,272.70	585.00		1,446.90
			03/13/2018	1.545883	129,825.80	100.979000	IDC-FIS		0.00
82513	CCCCD CORP GENERAL	36962G4D3	04/15/2015	6.000000	100,000.00	114,552.00	2,400.00		0.00
			08/07/2019	1.743001	117,603.00	114.552000	IDC-FIS		-3,051.00
82554	CORP APPLE INC	037833AJ9	05/12/2015	1.000000	10,000,000.00	10,024,600.00	16,111.11		99,500.00
			05/03/2018	1.257267	9,925,100.00	100.246000	IDC-FIS		0.00
82574	CCCSIG CORP BK OF N	06406HDB2	05/29/2015	1.600000	1,600,000.00	1,615,920.00	2,773.33		16,064.00
			05/22/2018	1.603145	1,599,856.00	100.995000	IDC-FIS		0.00
82575	CCCCD CORP BK OF NE	06406HDB2	05/29/2015	1.600000	125,000.00	126,243.75	216.67		1,255.00
			05/22/2018	1.603145	124,988.75	100.995000	IDC-FIS		0.00
82581	CORP JP MORGAN CHAS	46625HJL5	06/02/2015	1.625000	5,000,000.00	5,019,550.00	10,381.94		24,300.00
			05/15/2018	1.658000	4,995,250.00	100.391000	IDC-FIS		0.00
82586	CCCSIG CORP CISCO S	17275RAU6	06/17/2015	1.650000	1,725,000.00	1,747,425.00	1,265.00		22,718.25
			06/15/2018	1.655855	1,724,706.75	101.300000	IDC-FIS		0.00
82587	CCCCD CORP CISCO SY	17275RAU6	06/17/2015	1.650000	130,000.00	131,690.00	95.33		1,712.10
			06/15/2018	1.655855	129,977.90	101.300000	IDC-FIS		0.00
82598	CCCSIG CORP WELLS F	94974BGB0	07/07/2015	1.400000	1,100,000.00	1,103,388.00	4,833.89		0.00
			09/08/2017	1.252137	1,103,465.00	100.308000	IDC-FIS		-77.00
82620	CCCSIG CORP TOYOTA	89236TCP8	07/13/2015	1.550000	410,000.00	413,940.10	2,965.67		4,288.60
			07/13/2018	1.579121	409,651.50	100.961000	IDC-FIS		0.00
82621	CORP TOYOTA MOTOR C	89236TCP8	07/16/2015	1.550000	5,000,000.00	5,048,050.00	36,166.67		50,550.00
			07/13/2018	1.567156	4,997,500.00	100.961000	IDC-FIS		0.00
82634	CCCCD CORP PEPSICO	713448CW6	07/17/2015	1.125000	100,000.00	100,268.00	512.50		300.00
			07/17/2017	1.139621	99,968.00	100.268000	IDC-FIS		0.00
82658	CCCSIG CORP 3M COMP	88579YAP6	08/07/2015	1.375000	1,340,000.00	1,353,239.20	7,370.00		15,624.40
			08/07/2018	1.435833	1,337,614.80	100.988000	IDC-FIS		0.00
82693	CORP JP MORGAN CHAS	46623EKD0	09/15/2015	1.700000	5,000,000.00	5,027,700.00	28,333.33		36,000.00
			03/01/2018	1.769114	4,991,700.00	100.554000	IDC-FIS		0.00
82712	CCCCD CORP PFIZER I	717081DD2	09/29/2015	.900000	1,550,000.00	1,550,992.00	6,432.50		0.00
			01/15/2017	.739645	1,553,193.00	100.064000	IDC-FIS		-2,201.00
82713	CCCCD CORP PFIZER I	717081DL4	09/29/2015	2.100000	1,960,000.00	2,006,471.60	5,259.33		22,402.80
			05/15/2019	1.748923	1,984,068.80	102.371000	IDC-FIS		0.00
82714	CCCCD CORP GOLDMAN	38147MAA3	09/29/2015	2.900000	1,510,000.00	1,549,516.70	19,705.50		0.00



Inventory by Market Value

As Of Date: 06/30/2016

Date Basis: Settlement

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Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price			Unrealized Loss	
			07/19/2018	1.927831	1,549,879.10	102.617000	IDC-FIS	-362.40		
82715	CCCCD CORP GOLDMAN	38147MAA3	09/29/2015	2.900000	1,930,000.00	1,980,508.10	25,186.50	0.00		
			07/19/2018	1.927831	1,980,971.30	102.617000	IDC-FIS	-463.20		
82716	CCCCD CORP MICROSOFT	594918AC8	09/29/2015	4.200000	1,400,000.00	1,524,390.00	4,900.00	0.00		
			06/01/2019	1.599996	1,529,290.00	108.885000	IDC-FIS	-4,900.00		
82717	CCCCD CORP US BANCO	91159HHH6	09/29/2015	2.200000	1,950,000.00	1,999,920.00	7,865.00	16,984.50		
			04/25/2019	1.710407	1,982,935.50	102.560000	IDC-FIS	0.00		
82718	CCCCD CORP CISCO SY	17275RAE2	09/29/2015	4.950000	1,795,000.00	1,972,363.95	33,566.50	0.00		
			02/15/2019	1.739996	1,983,187.80	109.881000	IDC-FIS	-10,823.85		
82719	CCCCD CORP BB&T CAL	05531FAQ6	09/29/2015	2.250000	1,960,000.00	2,007,647.60	18,375.00	27,322.40		
			02/01/2019	1.927457	1,980,325.20	102.431000	IDC-FIS	0.00		
82908	CCCCD CORP CITIGROUP	172967JE2	01/13/2016	1.850000	1,490,000.00	1,498,209.90	2,833.07	9,416.80		
			11/24/2017	1.893961	1,488,793.10	100.551000	IDC-FIS	0.00		
82910	CCCCD CORP BANK OF	060505DP6	01/13/2016	5.750000	1,390,000.00	1,471,231.60	6,660.42	0.00		
			12/01/2017	2.061870	1,484,186.40	105.844000	IDC-FIS	-12,954.80		
82917	CCCCD CORP HSBC USA	40428HPU0	01/21/2016	2.000000	1,945,000.00	1,951,340.70	15,560.00	3,753.85		
			08/07/2018	1.946012	1,947,586.85	100.326000	IDC-FIS	0.00		
82924	KFPD CORP AUST & NZ	05253JAH4	01/29/2016	1.500000	250,000.00	251,170.00	1,718.75	1,307.50		
			01/16/2018	1.528436	249,997.92	100.468000	IDC-FIS	0.00		
82925	KFPD CORP HSBC	40428HPH9	01/25/2016	1.625000	250,000.00	249,555.00	1,861.98	180.00		
			01/16/2018	1.754255	249,476.56	99.822000	IDC-FIS	0.00		
82940	CORP IBM CORP	459200HZ7	02/08/2016	1.125000	5,000,000.00	5,021,500.00	22,656.25	25,550.00		
			02/06/2018	1.166196	4,996,262.50	100.430000	IDC-FIS	0.00		
82950	CCCSIG CORP TOYOTA	89236TCU7	02/19/2016	1.700000	870,000.00	881,118.60	5,423.00	11,223.00		
			02/19/2019	1.704120	869,895.60	101.278000	IDC-FIS	0.00		
82960	CCCSIG CORP CISCO S	17275RBA9	02/29/2016	1.400000	940,000.00	948,516.40	4,459.78	8,516.40		
			02/28/2018	1.400000	940,000.00	100.906000	IDC-FIS	0.00		
82962	CCCSIG CORP JOHNSON	478160BR4	03/01/2016	1.125000	720,000.00	724,190.40	2,700.00	4,276.80		
			03/01/2019	1.129079	719,913.60	100.582000	IDC-FIS	0.00		
82975	CORP WELLS FARGO &	949746RS2	03/07/2016	2.500000	5,000,000.00	5,127,200.00	40,625.00	137,450.00		
			03/04/2021	2.543964	4,990,791.67	102.544000	IDC-FIS	0.00		
82984	CCCSIG CORP BERKSHI	084664CG4	03/15/2016	1.700000	330,000.00	335,392.20	1,651.83	5,643.00		
			03/15/2019	1.726104	329,749.20	101.634000	IDC-FIS	0.00		
82985	CORP EXXON MOBIL CO	30231GAP7	03/15/2016	1.708000	3,500,000.00	3,556,875.00	19,594.56	56,875.00		
			03/01/2019	1.708000	3,501,992.67	101.625000	IDC-FIS	0.00		
83151	CORP CHEVRON	166764BH2	05/26/2016	1.561000	5,000,000.00	5,056,000.00	9,756.25	70,000.00		
			05/16/2019	1.657877	4,988,168.06	101.120000	IDC-FIS	0.00		



Inventory by Market Value

As Of Date: 06/30/2016

Date Basis: Settlement

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Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
83164	CCCCD CORP WELLS FA	94974BGB0	06/09/2016	1.400000	1,990,000.00	1,996,129.20	8,744.95	497.50
			09/08/2017	1.170359	2,002,674.09	100.308000	IDC-FIS	0.00
83177	CCCCD CORP JP MORG	48127HAA7	06/22/2016	2.200000	1,100,000.00	1,118,106.00	4,638.33	1,331.00
			10/22/2019	1.726909	1,120,808.33	101.646000	IDC-FIS	0.00
			Subtotal	1.676132	141,512,000.00	142,978,951.45	638,776.40	1,208,079.65
				1.452099	142,096,714.65	101.036627		-309,015.25

Inv Type: 79 YCD/NCD 30/360

82118	CCCSIG NCD US BANK	90333VPF1	09/11/2014	1.375000	2,000,000.00	1,996,780.00	8,402.78	0.00
			09/11/2017	1.430018	1,996,780.00	99.839000	BOOK	0.00
82487	CCCSIG YCD CANADIAN	13606JYY9	04/10/2015	1.010000	2,150,000.00	2,134,670.50	5,127.14	0.00
			04/06/2017	1.010000	2,150,000.00	99.287000	IDC-FIS	-15,329.50
82526	CCCSIG YCD RABOBANK	21684BXH2	04/27/2015	1.070000	2,000,000.00	1,984,973.33	4,161.10	0.00
			04/21/2017	1.070000	2,000,000.00	99.248667	IDC-FIS	-15,026.67
82788	CCCSIG YCD BK NOVA	06417GAS7	11/09/2015	1.560000	2,450,000.00	2,450,000.00	5,839.17	0.00
			11/06/2017	1.560000	2,450,000.00	100.000000	BOOK	0.00
			Subtotal	1.265482	8,600,000.00	8,566,423.83	23,530.19	0.00
				1.278261	8,596,780.00	99.609579		-30,356.17

Inv Type: 80 YCD / NCD QTR FLTR

82800	CCCSIG CD HSBC BK U	40428AR41	11/18/2015	1.208200	2,175,000.00	2,175,000.00	3,284.79	0.00
			11/17/2017	1.208200	2,175,000.00	100.000000	BOOK	0.00
82808	CCCSIG CD SVENSKA H	86958DH54	11/24/2015	1.111300	1,340,000.00	1,340,000.00	1,571.87	0.00
			08/24/2017	1.111300	1,340,000.00	100.000000	BOOK	0.00
			Subtotal	1.171259	3,515,000.00	3,515,000.00	4,856.66	0.00
				1.171259	3,515,000.00	100.000000		0.00

Inv Type: 99 MONEY MARKET ACCOUNTS

81524	AUHSD MM DREYFUS TA	26202K205	06/27/2013	.000000	537,226.12	537,226.12	0.00	0.00
			07/01/2016	.000000	537,226.12	100.000000	BOOK	0.00
81525	AUHSD MM DREYFUS TA	26202K205	06/27/2013	.000000	28,092.20	28,092.20	0.00	0.00
			07/01/2016	.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



Inventory by Market Value

As Of Date: 06/30/2016

Date Basis: Settlement

Run: 07/08/2016 12:08:48 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: 1000 TD WITH CALC CODE OF CSC-00									
82001	CD CCCCD BERTA KAMM	121101042	05/24/2014	.600000	3,335.77	3,330.04	42.75	0.00	
			05/24/2017	.600000	3,335.77	99.828125	IDC-FIS	-5.73	
			Subtotal	.600000	3,335.77	3,330.04	42.75	0.00	
				.600000	3,335.77	99.828226		-5.73	
Grand Total			Count 452		.934068	2,736,721,276.05	2,742,404,653.68	6,406,307.35	7,084,194.37
					.904275	2,734,267,561.53	100.207671		-835,662.17



Inventory by Market Value

As Of Date: 06/30/2016

Date Basis: Settlement

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Reporting Currency: Local

Contra Costa County

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
U.S. TREASURIES	27,440.00	27,656.20	27,858.00	100.73 %	214.66	1.01 %
U.S. AGENCIES	740,672.00	741,367.64	745,203.46	100.52 %	3,883.05	1.01 %
MUNICIPALS	1,990.00	2,122.16	2,122.16	100.00 %	0.00	1.55 %
COMMERCIAL PAPER	1,032,625.00	1,028,534.88	1,031,229.38	100.26 %	698.71	0.81 %
NCD/YCD	750,020.00	750,017.29	750,350.78	100.04 %	333.50	0.80 %
CORPORATE NOTES	141,512.00	142,096.71	142,978.95	100.62 %	899.06	1.45 %
MBS/ABS	6,893.62	6,922.58	6,920.92	99.98 %	0.00	1.27 %
TIME DEPOSIT	3.34	3.34	3.33	99.83 %	-0.01	0.60 %
MONEY MARKET ACCOUNTS	565.32	565.32	565.32	100.00 %	0.00	0.00 %
SUPRANATIONAL	35,000.00	34,981.45	35,172.35	100.55 %	219.55	1.07 %
Totals(000's)	2,736,721.28	2,734,267.56	2,742,404.65	100.30 %	6,248.53	0.90 %

Asset Allocation



Inventory by Market Value

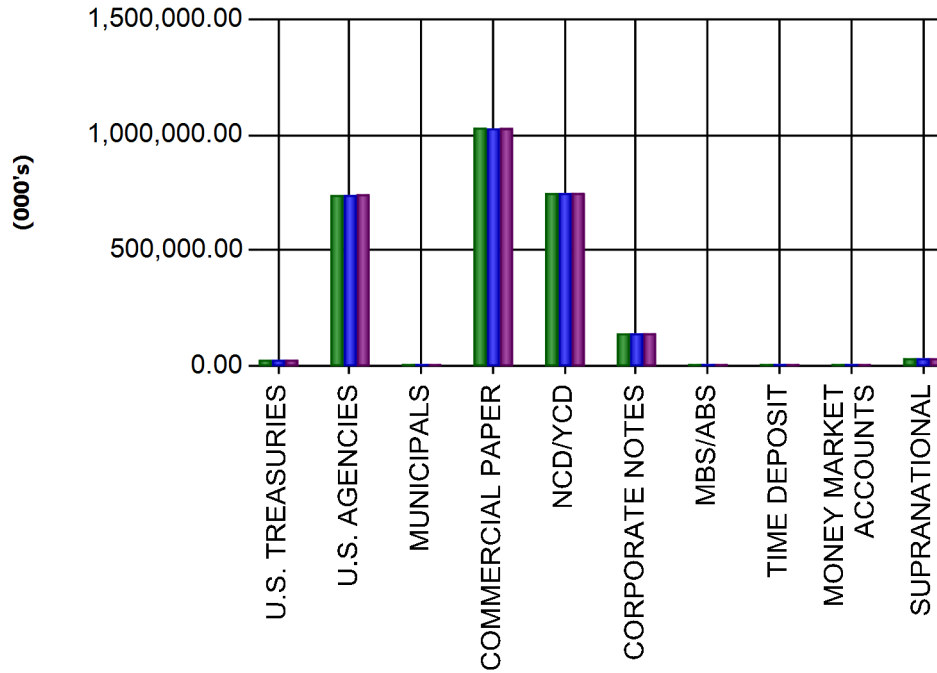
As Of Date: 06/30/2016

Date Basis: Settlement

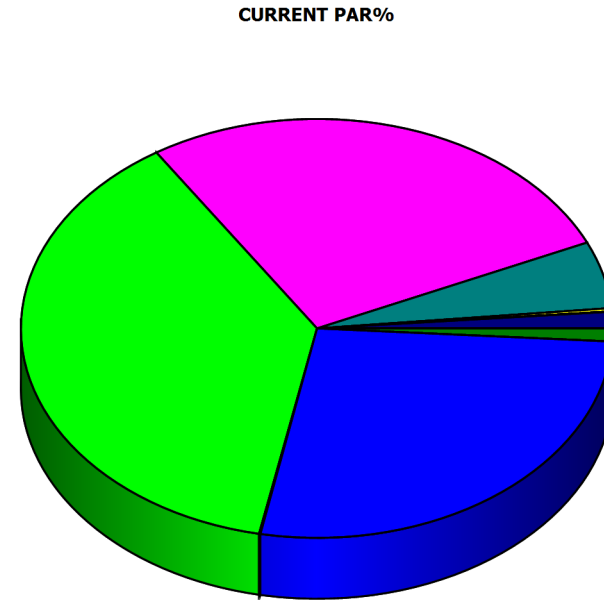
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Reporting Currency: Local

Contra Costa County



■ Par ■ Book ■ Market



■ U.S. TREASURIES - 1% ■ CORPORATE NOTES - 5%
 ■ U.S. AGENCIES - 27% ■ MBS/ABS - 0%
 ■ MUNICIPALS - 0% ■ TIME DEPOSIT - 0%
 ■ COMMERCIAL PAPER - 38% ■ MONEY MARKET ACCOUNTS - 0%
 ■ NCD/YCD - 27% ■ SUPRANATIONAL - 1%

SUNGARD®

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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 FCCBs 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 JUNE 30, 2016**

CALIFORNIA STATE LOCAL AGENCY INVESTMENT ACCOUNTS	STATE CONTROLLER ACCOUNT NUMBER	ACCOUNT BALANCE	ESTIMATED FAIR VALUE
ACALANES UNION HIGH SCHOOL	75-07-010	950,343.89	950,934.26
ANTIOCH UNIFIED SCHOOL DISTRICT	75-07-005	827,699.21	828,213.39
BRENTWOOD UNION SCHOOL DISTRICT	75-07-013	8,153,052.51	8,158,117.37
BYRON UNION SCHOOL DISTRICT	75-07-017	165,815.73	165,918.74
CANYON ELEMENTARY SCHOOL DISTRICT	75-07-018	192,774.37	192,894.13
CENTRAL CONTRA COSTA SANITARY DISTRICT	70-07-001	32,300,000.00	32,320,065.47
CONTRA COSTA COMMUNITY COLLEGE	75-07-001	616,856.20	617,239.40
CONTRA COSTA COUNTY	99-07-000	65,000,000.00	65,040,379.43
CONTRA COSTA COUNTY OFFICE OF EDUCATION	75-07-007	1,284,314.97	1,285,112.81
CONTRA COSTA COUNTY SCHOOL INSURANCE GROUP	35-07-001	2,235,794.29	2,237,183.21
CROCKETT COMMUNITY SERVICES DISTRICT	16-07-004	2,926,647.59	2,928,465.69
DELTA DIABLO SANITATION DISTRICT	70-07-003	72,721.14	72,766.32
EAST CONTRA COSTA REG FEE & FINANCING AUTH	40-07-006	1,011,146.63	1,011,774.78
KENSINGTON FIRE PROTECTION DISTRICT	17-07-011	1,981,816.16	1,983,047.31
KENSINGTON POLICE PROTECTION & COMMUNITY SERVICES DISTRICT	16-07-003	1,731,527.65	1,732,603.31
LAFAYETTE SCHOOL DISTRICT	75-07-012	4,974,862.36	4,977,952.85
MARTINEZ UNIFIED SCHOOL DISTRICT	75-07-011	3,827,523.63	3,829,901.37
MORAGA ORINDA FIRE DISTRICT	17-07-003	8,405,095.63	8,410,317.06
MT DIABLO UNIFIED SCHOOL DISTRICT	75-07-008	5,229,942.28	5,233,191.24
MT VIEW SANITARY DISTRICT	70-07-008	10,342,263.42	10,348,688.26
OAKLEY UNION SCHOOL DISTRICT	75-07-009	247,666.79	247,820.65
ORINDA UNION SCHOOL DISTRICT	75-07-015	7,420,556.14	7,425,165.95
PITTSBURG UNIFIED SCHOOL DISTRICT	75-07-002	32,526,769.38	32,546,975.72
RECLAMATION DISTRICT 799	60-07-001	41,411.81	41,437.54
RECLAMATION DISTRICT 800	60-07-003	5,518,463.53	5,521,891.72
REDEVELOPMENT AGENCY	65-07-015	6,997.18	7,001.53
RODEO -HERCULES FIRE PROTECTION DISTRICT	17-07-001	106,033.23	106,099.10
SAN RAMON VALLEY UNIFIED SCHOOL DISTRICT	75-07-004	239,978.26	240,127.34
WALNUT CREEK SCHOOL DISTRICT	75-07-003	0.00	0.00
WEST CONTRA COSTA UNIFIED SCHOOL DISTRICT	75-07-014	8,446,028.57	8,451,275.43
	TOTAL	<u>206,784,102.55</u>	<u>206,912,561.38</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 (Q2 Y2016)

04/01/2016 - 06/30/2016

Dated: 07/06/2016

Locked Down

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Dated: 07/06/2016

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Risk Summary

04/01/2016 - 06/30/2016

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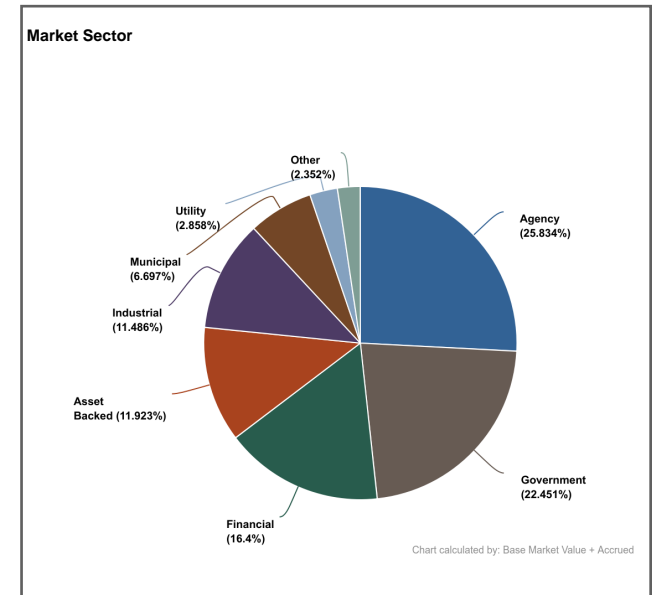
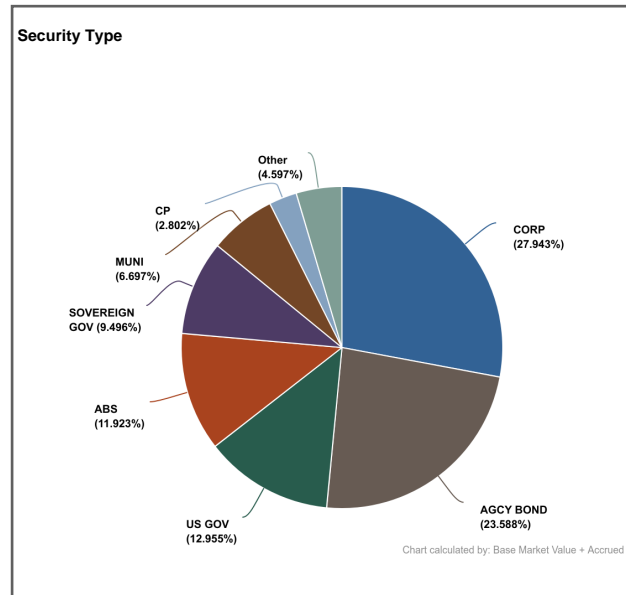
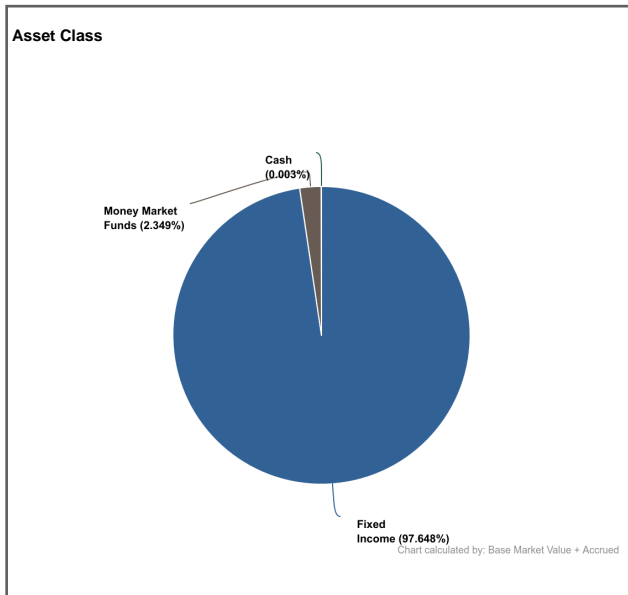
WC-Contra Costa County (19529)

Dated: 07/06/2016

Balance Sheet	
Book Value + Accrued	44,370,545.50
Net Unrealized Gain/Loss	47,552.30
Market Value + Accrued	44,418,097.80

Cash and Fixed Income Summary	
Risk Metric	Value
Cash	1,158.98
MMFund	1,043,363.57
Fixed Income	43,373,575.25
Duration	0.486
Convexity	0.001
WAL	0.672
Years to Final Maturity	0.86
Years to Effective Maturity	0.658
Yield	0.701
Book Yield	0.80
Avg Credit Rating	AA+/Aa1/AA+

Issuer Concentration	
Issuer Concentration	% of Base Market Value + Accrued
International Bank for Reconstruction & Development	5.865%
Inter-American Development Bank	3.631%
Government of the United States	14.373%
FHLBanks Office of Finance	11.277%
Federal National Mortgage Association Fannie Mae	4.697%
Federal Home Loan Mortgage Corporation	5.066%
Federal Farm Credit Banks Funding Corporation	3.374%
Other	51.715%
---	100.000%



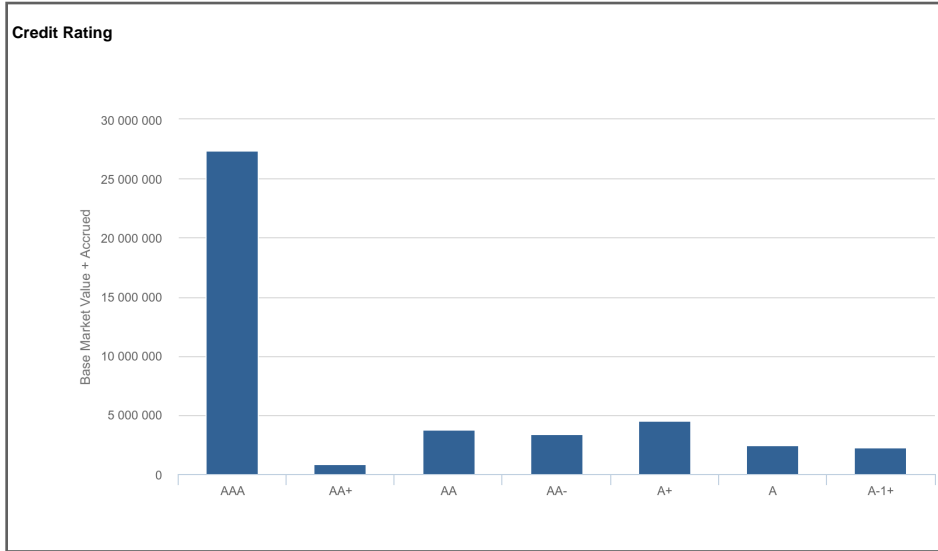
Risk Summary

04/01/2016 - 06/30/2016

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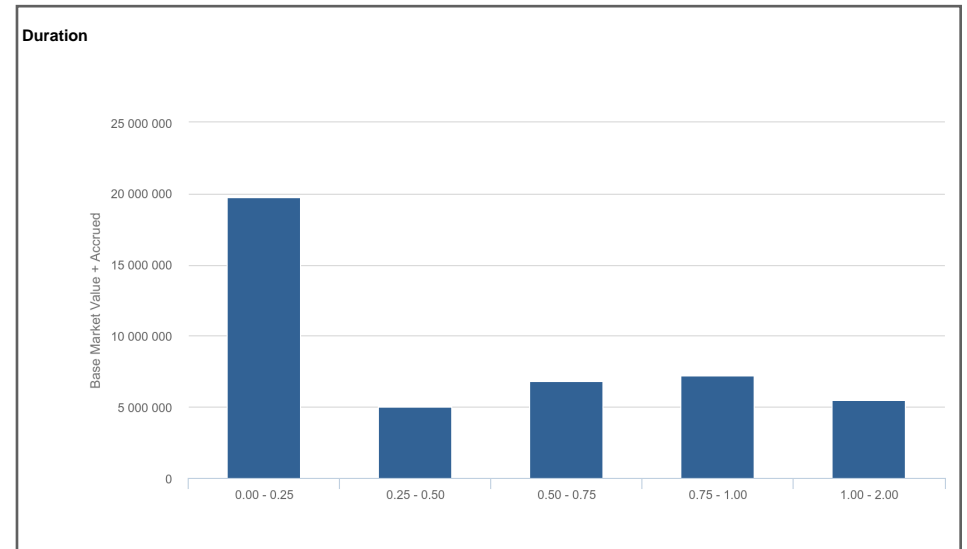
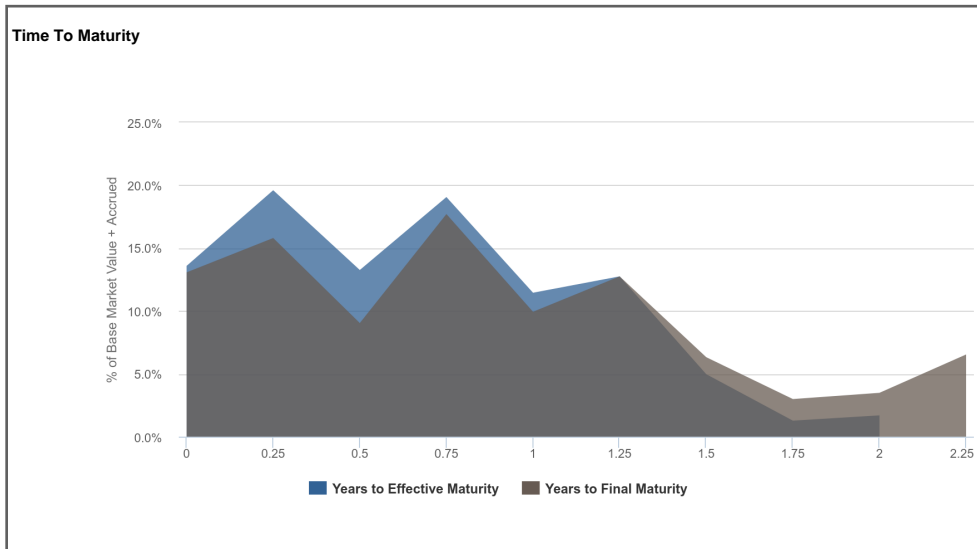
WC-Contra Costa County (19529)

Dated: 07/06/2016



Credit Duration Heat Map

Rating	0 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5 - 7	7 - 10	10 - 15	15 - 30
AAA	58.876%	7.756%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
AA	13.216%	4.617%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
A	15.535%	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%



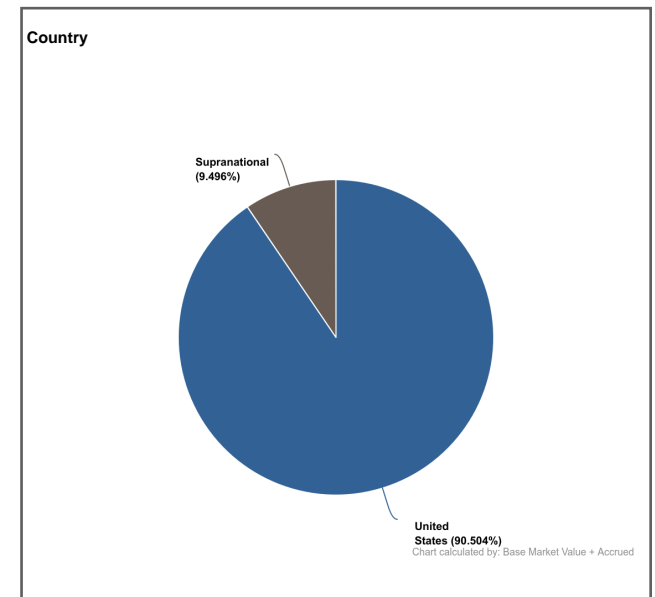
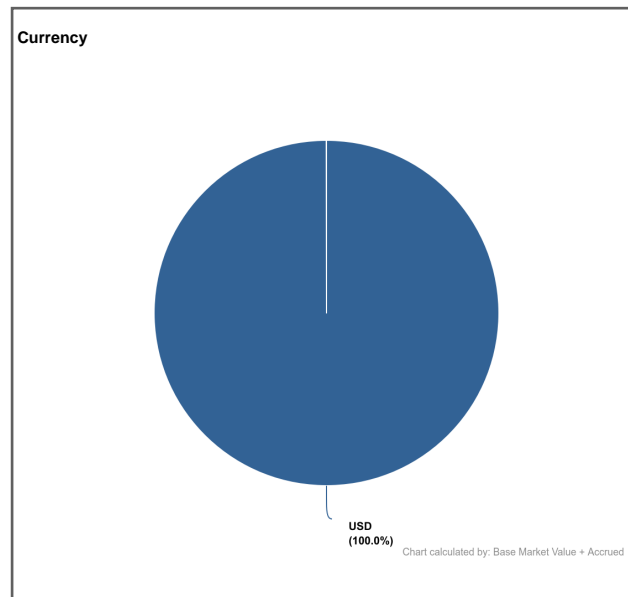
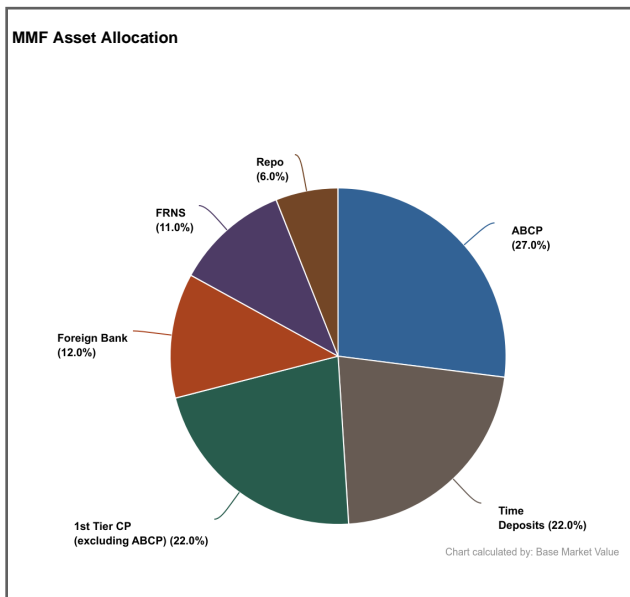
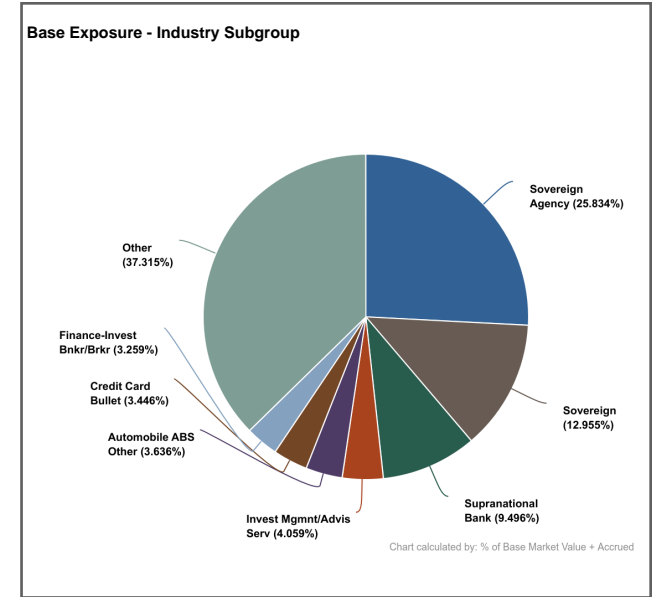
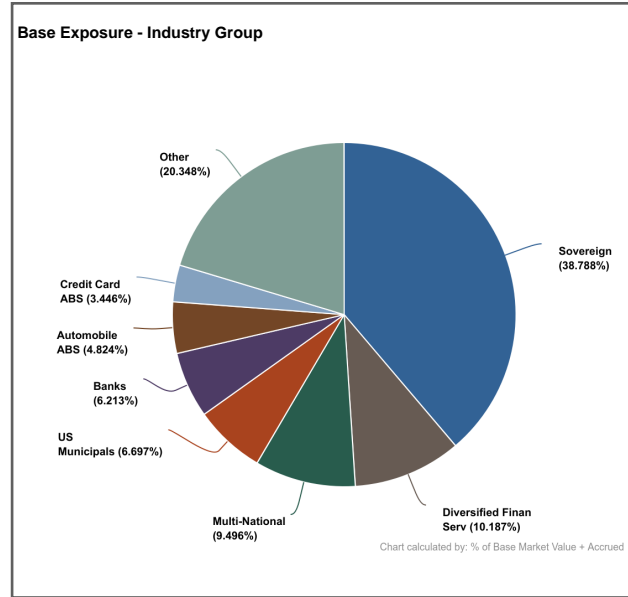
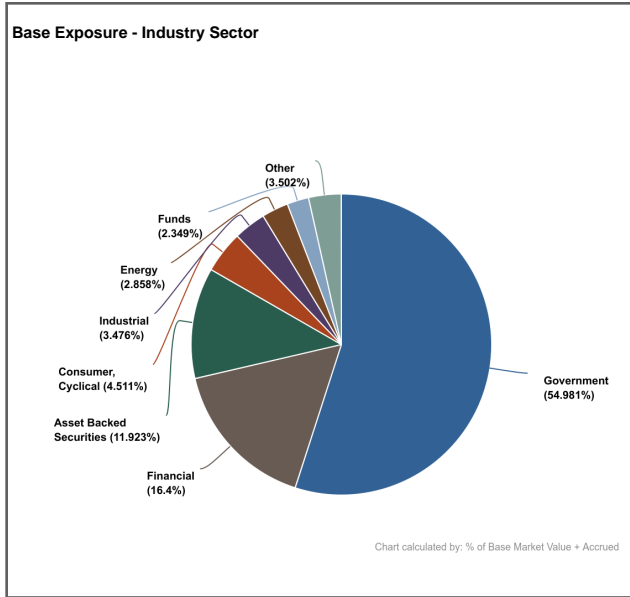
Risk Summary

04/01/2016 - 06/30/2016

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WC-Contra Costa County (19529)

Dated: 07/06/2016



Performance Summary Gross of Fees

WC-Contra Costa County (19529)

Base Currency: USD As of 06/30/2016

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Dated: 07/06/2016

Performance Summary



Period	Period Begin	Period End	Total Return	Index Total Return	Excess Total Return
Month to Date	06/01/2016	06/30/2016	0.126%	0.120%	0.006%
Quarter to Date	04/01/2016	06/30/2016	0.261%	0.196%	0.066%
Year to Date	01/01/2016	06/30/2016	0.586%	0.411%	0.175%
Prior Month	05/01/2016	05/31/2016	0.037%	0.009%	0.028%
Prior Quarter	01/01/2016	03/31/2016	0.324%	0.215%	0.109%
Prior Year	01/01/2015	12/31/2015	0.427%	0.221%	0.206%
Trailing Month	06/01/2016	06/30/2016	0.126%	0.120%	0.006%
Trailing Quarter	04/01/2016	06/30/2016	0.261%	0.196%	0.066%
Trailing Year	07/01/2015	06/30/2016	0.716%	0.521%	0.195%

Account	Index	Index Start Date	Index End Date
WC-Contra Costa County	ML 6 Month T-Bill	01/01/1980	11/30/2004
WC-Contra Costa County	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 06/30/2016

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Dated: 07/06/2016

<i>Begin Date</i>	<i>End Date</i>	<i>Return Type</i>	<i>Fee Options</i>	<i>Tax Options</i>
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 06/30/2016

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Dated: 07/06/2016

Performance Summary



Period	Period Begin	Period End	Total Return	Index Total Return	Excess Total Return
Month to Date	06/01/2016	06/30/2016	0.116%	0.120%	-0.004%
Quarter to Date	04/01/2016	06/30/2016	0.233%	0.196%	0.037%
Year to Date	01/01/2016	06/30/2016	0.529%	0.411%	0.118%
Prior Month	05/01/2016	05/31/2016	0.027%	0.009%	0.018%
Prior Quarter	01/01/2016	03/31/2016	0.296%	0.215%	0.080%
Prior Year	01/01/2015	12/31/2015	0.313%	0.221%	0.092%
Trailing Month	06/01/2016	06/30/2016	0.116%	0.120%	-0.004%
Trailing Quarter	04/01/2016	06/30/2016	0.233%	0.196%	0.037%
Trailing Year	07/01/2015	06/30/2016	0.616%	0.521%	0.095%

Account	Index	Index Start Date	Index End Date
WC-Contra Costa County	ML 6 Month T-Bill	01/01/1980	11/30/2004
WC-Contra Costa County	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 06/30/2016

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Dated: 07/06/2016

<i>Begin Date</i>	<i>End Date</i>	<i>Return Type</i>	<i>Fee Options</i>	<i>Tax Options</i>
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

04/01/2016 - 06/30/2016

WC-Contra Costa County (19529)

Dated: 07/06/2016

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Balance Sheet		
<i>WC-Contra Costa County</i>		
As of:	<i>03/31/2016</i>	<i>06/30/2016</i>
Book Value	44,393,589.63	44,249,611.77
Accrued Balance	101,571.42	120,933.73
Book Value + Accrued	44,495,161.05	44,370,545.50
Net Unrealized Gain/Loss	17,817.64	47,552.30
Market Value + Accrued	44,512,978.68	44,418,097.80

Income Statement		
<i>WC-Contra Costa County</i>		
	<i>Begin Date</i>	<i>04/01/2016</i>
	<i>End Date</i>	<i>06/30/2016</i>
Net Amortization/Accretion Income		-41,720.48
Interest Income	127,914.49	
Dividend Income	0.00	
Misc Income	0.00	
Income Subtotal		127,914.49
Net Realized Gain/Loss	-0.01	
Impairment Loss	0.00	
Net Gain/Loss		-0.01
Expense	-12,593.01	
Net Income		73,600.99
Transfers In/Out		-198,216.54
Change in Unrealized Gain/Loss		29,734.66

Statement of Cash Flows		
<i>WC-Contra Costa County</i>		
	<i>Begin Date</i>	<i>04/01/2016</i>
	<i>End Date</i>	<i>06/30/2016</i>
Net Income		73,600.99
Amortization/Accretion on MS	42,072.98	
Change in Accrued on MS	-15,517.05	
Net Gain/Loss on MS	0.01	
Change in Unrealized G/L on CE	-27.84	
Subtotal		26,528.10
Purchases of MS	-7,747,873.32	
Purchased Accrued of MS	-3,845.26	
Sales of MS	964,474.89	
Sold Accrued of MS	0.00	
Maturities of MS	5,750,000.00	
Net Purchases/Sales		-1,037,243.69
Transfers of Cash & CE		-198,216.54
Total Change in Cash & CE		-1,135,331.14
Beginning Cash & CE		2,179,853.69
Ending Cash & CE		1,044,522.55

Income Detail

WC-Contra Costa County (19529)

Base Currency: USD 04/01/2016 - 06/30/2016

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Dated: 07/06/2016

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	1.097	09/20/2017	09/20/2017	0.00	0.00	0.00	1,345.30	0.00	1,345.30	09/24/2015
02665WAY7	250,000.00	AMERICAN HONDA FINANCE CORP	1.097	09/20/2017	09/20/2017	0.00	0.00	-8.48	672.65	0.00	664.17	01/12/2016
03255LGX1	0.00	ANAHEIM CALIF PUB FING AUTH LEASE REV	1.00	05/01/2016	05/01/2016	0.00	0.00	0.00	625.00	0.00	625.00	11/14/2014
037833AM2	500,000.00	APPLE INC	1.05	05/05/2017	05/05/2017	0.00	0.00	-3.96	14.58	0.00	10.62	06/30/2016
06050TMB5	0.00	BANK OF AMERICA NA	1.13	06/05/2017	06/05/2017	0.00	0.00	0.00	490.03	0.00	490.03	06/05/2015
06050TMB5	250,000.00	BANK OF AMERICA NA	1.13	06/05/2017	06/05/2017	0.00	0.00	0.00	203.74	0.00	203.74	06/05/2015
06050TLU4	500,000.00	BANK OF AMERICA NA	1.096	02/14/2017	02/14/2017	0.00	0.00	0.00	1,380.41	0.00	1,380.41	02/14/2014
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
084664CD1	750,000.00	BERKSHIRE HATHAWAY FINANCE CORP	0.931	01/12/2018	01/12/2018	0.00	0.00	0.00	1,762.42	0.00	1,762.42	01/15/2015
09247XAC5	500,000.00	BLACKROCK INC	6.25	09/15/2017	09/15/2017	0.00	0.00	-6,161.03	7,812.50	0.00	1,651.47	02/16/2016
05581RAC0	600,000.00	BMWLT 161 A2B	0.948	01/22/2018	04/26/2017	0.00	0.00	0.00	1,423.22	0.00	1,423.22	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	0.00	BRANCH BANKING AND TRUST CO	1.00	04/03/2017	03/03/2017	0.00	0.00	11.41	38.89	0.00	50.30	02/23/2016
07330NAH8	700,000.00	BRANCH BANKING AND TRUST CO	1.00	04/03/2017	03/03/2017	0.00	0.00	507.63	1,711.11	0.00	2,218.74	02/23/2016
13034PYA9	500,000.00	CALIFORNIA HSG FIN AGY REV	1.00	02/01/2017	02/01/2017	0.00	0.00	0.00	13.89	0.00	13.89	06/30/2016
CCYUSD	804.18	Cash	0.00	06/30/2016	06/30/2016	-198,216.54	0.00	0.00	0.00	-12,593.01	-12,593.01	---
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	-686.19	2,475.00	0.00	1,788.81	01/14/2016
161571GJ7	775,000.00	CHAIT 141 A	1.15	01/15/2019	01/13/2017	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	276.75	2,353.75	0.00	2,630.50	01/29/2016
17275RAY8	750,000.00	CISCO SYSTEMS INC	0.963	06/15/2018	06/15/2018	0.00	0.00	0.00	1,795.60	0.00	1,795.60	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	1.274	02/28/2018	02/28/2018	0.00	0.00	0.00	1,763.87	0.00	1,763.87	03/03/2016
313313HF8	500,000.00	FEDERAL FARM CREDIT BANKS	0.00	06/23/2017	06/23/2017	0.00	0.00	56.39	0.00	0.00	56.39	06/24/2016
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
3130A5EP0	1,000,000.00	FEDERAL HOME LOAN BANKS	0.625	05/30/2017	05/30/2017	0.00	0.00	112.15	503.47	0.00	615.63	06/02/2016
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
313379FW4	0.00	FEDERAL HOME LOAN BANKS	1.00	06/09/2017	06/09/2017	0.00	0.00	-485.38	1,888.89	0.00	1,403.51	03/31/2016
313379FW4	1,000,000.00	FEDERAL HOME LOAN BANKS	1.00	06/09/2017	06/09/2017	0.00	0.00	-154.76	611.11	0.00	456.35	03/31/2016
313373SZ6	0.00	FEDERAL HOME LOAN BANKS	2.125	06/10/2016	06/10/2016	0.00	0.00	-3,090.88	4,072.92	0.00	982.04	07/16/2014
3130A4KE1	0.00	FEDERAL HOME LOAN BANKS	0.33	04/01/2016	04/01/2016	0.00	0.00	0.00	0.00	0.00	0.00	04/01/2015
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
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
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
3135G0JA2	0.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.125	04/27/2017	04/27/2017	0.00	0.00	-216.77	812.50	0.00	595.73	03/14/2016
3135G0JA2	1,000,000.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.125	04/27/2017	04/27/2017	0.00	0.00	-541.93	2,000.00	0.00	1,458.07	03/14/2016
3135G0PP2	1,072,000.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.00	09/20/2017	09/20/2017	0.00	0.00	-523.75	2,114.23	0.00	1,590.48	04/20/2016
31680GAB2	465,222.74	FITAT 151 A2A	1.02	05/15/2018	11/08/2016	0.00	0.00	2.58	1,259.23	0.00	1,261.82	11/05/2015
354613AH4	500,000.00	FRANKLIN RESOURCES INC	1.375	09/15/2017	09/15/2017	0.00	0.00	-236.27	1,241.32	0.00	1,005.04	04/26/2016
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	-395.77	2,187.50	0.00	1,791.73	03/21/2016
3137EADF3	1,000,000.00	FREDDIE MAC	1.25	05/12/2017	05/12/2017	0.00	0.00	-588.51	1,701.39	0.00	1,112.88	03/03/2016
3137EADF3	0.00	FREDDIE MAC	1.25	05/12/2017	05/12/2017	0.00	0.00	-482.57	1,423.61	0.00	941.04	03/03/2016
43814KAB7	0.00	HAROT 151 A2	0.70	06/15/2017	08/01/2016	0.00	-0.00	1.46	174.30	0.00	175.76	01/28/2015
43814KAB7	67,740.83	HAROT 151 A2	0.70	06/15/2017	08/01/2016	0.00	0.00	0.10	21.07	0.00	21.17	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

Income Detail

WC-Contra Costa County (19529)

Base Currency: USD 04/01/2016 - 06/30/2016

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Dated: 07/06/2016

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
41284AAB4	0.00	HDMOT 141 A2A	0.49	04/15/2018	06/15/2016	0.00	-0.01	0.19	13.93	0.00	14.12	04/16/2014
41284BAB2	171,064.20	HDMOT 151 A2A	0.80	01/15/2019	10/28/2016	0.00	0.00	0.40	415.38	0.00	415.78	01/28/2015
41284DAB8	500,000.00	HDMOT 16A A2	1.09	06/17/2019	07/14/2017	0.00	0.00	0.55	242.22	0.00	242.77	06/15/2016
437076BJ0	750,000.00	HOME DEPOT INC	1.022	09/15/2017	09/15/2017	0.00	0.00	0.00	1,909.35	0.00	1,909.35	09/15/2015
4581X0BV9	1,000,000.00	INTER-AMERICAN DEVELOPMENT BANK	1.125	03/15/2017	03/15/2017	0.00	0.00	-733.32	2,812.50	0.00	2,079.18	03/04/2016
4581X0BV9	600,000.00	INTER-AMERICAN DEVELOPMENT BANK	1.125	03/15/2017	03/15/2017	0.00	0.00	-504.84	1,687.50	0.00	1,182.66	02/11/2016
459058DM2	0.00	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	0.50	05/16/2016	05/16/2016	0.00	0.00	10.02	468.75	0.00	478.77	02/05/2016
459058DM2	0.00	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	0.50	05/16/2016	05/16/2016	0.00	0.00	8.18	625.00	0.00	633.18	12/03/2015
45905UQG2	600,000.00	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	0.625	09/26/2016	09/26/2016	0.00	0.00	98.67	940.50	0.00	1,039.17	01/21/2016
45905UTJ3	500,000.00	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	0.631	09/30/2017	09/30/2017	0.00	0.00	10.54	401.64	0.00	412.17	05/16/2016
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	1,125.00	0.00	1,125.00	06/26/2015
45950KBS8	500,000.00	INTERNATIONAL FINANCE CORP	1.00	04/24/2017	04/24/2017	0.00	0.00	-76.79	513.89	0.00	437.09	05/24/2016
47787WAB5	349,054.87	JDOT 15B A2	0.98	06/15/2018	11/30/2016	0.00	-0.00	2.96	942.24	0.00	945.20	09/09/2015
46623EJY6	500,000.00	JPMORGAN CHASE & CO	1.35	02/15/2017	02/15/2017	0.00	0.00	-116.40	1,687.50	0.00	1,571.10	01/25/2016
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
58772PAB4	447,840.95	MBART 151 A2A	0.82	06/15/2018	11/19/2016	0.00	0.00	267.46	1,070.32	0.00	1,337.78	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	0.00	NAROT 14B A2	0.60	06/15/2017	06/15/2016	0.00	-0.01	1.41	132.56	0.00	133.97	12/10/2014
65477WAB2	0.00	NAROT 14B A2	0.60	06/15/2017	06/15/2016	0.00	0.00	0.00	0.00	0.00	0.01	12/10/2014
65478VAB3	700,000.00	NAROT 16B A2A	1.05	04/15/2019	06/23/2017	0.00	0.00	5.03	1,306.67	0.00	1,311.69	04/27/2016
637432HT5	0.00	NATIONAL RURAL UTILITIES COOP FINANCE CORP	5.45	04/10/2017	04/10/2017	0.00	0.00	-534.31	681.25	0.00	146.94	02/08/2016
637432HT5	500,000.00	NATIONAL RURAL UTILITIES COOP FINANCE CORP	5.45	04/10/2017	04/10/2017	0.00	0.00	-4,868.15	6,131.25	0.00	1,263.10	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	0.00	0.00	0.00	01/13/2015
68428LDH4	0.00	ORANGE CNTY CALIF PENSION OBLIG	0.68	02/01/2016	02/01/2016	0.00	0.00	0.00	-0.00	0.00	-0.00	02/27/2015
68428LDM3	250,000.00	ORANGE CNTY CALIF PENSION OBLIG	0.938	11/01/2016	11/01/2016	0.00	0.00	0.00	586.25	0.00	586.25	01/13/2016
69353RCG1	750,000.00	PNC BANK NA	1.125	01/27/2017	12/28/2016	0.00	0.00	0.00	2,109.38	0.00	2,109.38	02/02/2016
CCYUSD	354.80	Receivable	0.00	06/30/2016	06/30/2016	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	786.25	0.00	786.25	03/26/2015
76912TJC8	125,000.00	RIVERSIDE CNTY CALIF PUB FING AUTH TAX ALLOC REV	1.00	09/01/2016	09/01/2016	0.00	0.00	92.08	312.50	0.00	404.58	03/26/2015
89236WAB4	161,050.47	TAOT 15A A2	0.71	07/17/2017	08/12/2016	0.00	-0.00	0.71	423.81	0.00	424.52	03/04/2015
880591EA6	586,000.00	TENNESSEE VALLEY AUTHORITY	5.50	07/18/2017	07/18/2017	0.00	0.00	-6,694.88	8,057.50	0.00	1,362.62	03/29/2016
89116EPA5	750,000.00	Toronto Dominion Holdings (U.S.A.), Inc.	0.00	02/10/2017	02/10/2017	0.00	0.00	935.00	0.00	0.00	935.00	05/18/2016
89233GEJ1	0.00	Toyota Motor Credit Corporation	0.00	05/18/2016	05/18/2016	0.00	0.00	352.50	0.00	0.00	352.50	02/22/2016
89233GKT2	500,000.00	Toyota Motor Credit Corporation	0.00	10/27/2016	10/27/2016	0.00	0.00	453.89	0.00	0.00	453.89	05/19/2016
912828WQ9	0.00	UNITED STATES TREASURY	0.50	06/30/2016	06/30/2016	0.00	0.00	-101.13	1,236.26	0.00	1,135.13	07/01/2014
912828SY7	500,000.00	UNITED STATES TREASURY	0.625	05/31/2017	05/31/2017	0.00	0.00	44.38	264.69	0.00	309.07	11/05/2015
912828SY7	0.00	UNITED STATES TREASURY	0.625	05/31/2017	05/31/2017	0.00	0.00	85.90	512.30	0.00	598.19	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	1,562.50	0.00	894.91	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	2,472.83	0.00	1,066.87	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	2,472.83	0.00	1,431.81	11/25/2015
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
912828D49	230,000.00	UNITED STATES TREASURY	0.875	08/15/2017	08/15/2017	0.00	0.00	-28.14	237.74	0.00	209.60	05/19/2016
912828QX1	1,000,000.00	UNITED STATES TREASURY	1.50	07/31/2016	07/31/2016	0.00	0.00	-2,644.96	3,750.00	0.00	1,105.04	11/06/2014
91412GEZ4	300,000.00	UNIVERSITY CALIF REVS	0.956	07/01/2017	01/01/2017	0.00	0.00	0.00	715.03	0.00	715.03	01/29/2016

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
91412GUT0	0.00	UNIVERSITY CALIF REVS	0.634	05/15/2016	05/15/2016	0.00	0.00	0.00	193.72	0.00	193.72	04/10/2014
90331HMR1	450,000.00	US BANK NA	0.936	01/26/2018	01/26/2018	0.00	0.00	-114.44	1,059.29	0.00	944.86	05/12/2015
90331HMR1	300,000.00	US BANK NA	0.936	01/26/2018	01/26/2018	0.00	0.00	0.00	706.20	0.00	706.20	01/27/2015
90290XAB3	298,840.31	USAOT 151 A2	0.82	03/15/2018	10/03/2016	0.00	0.00	4.81	778.54	0.00	783.35	07/29/2015
928668AD4	0.00	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	0.838	05/23/2016	05/23/2016	0.00	0.00	0.00	607.62	0.00	607.62	05/23/2014
949917397	1,043,363.57	WellsFargo:Htge MM;I	0.36	06/30/2016	06/30/2016	0.00	0.00	0.00	1,257.73	0.00	1,257.73	---
---	44,153,336.92	---	---	05/10/2017	02/25/2017	-198,216.54	-0.01	-41,720.48	127,914.49	-12,593.01	73,600.99	---

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

Balance Sheet Classification

WC-Contra Costa County (19529)

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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;l	1,043,363.57	Cash	AAA	0.36	06/30/2016 06/30/2016	0.00 0.00	1,043,363.57 1,043,363.57	0.00	1.00	0.00	1,043,363.57	1,043,363.57
CCYUSD	Receivable	354.80	Cash	AAA	0.00	06/30/2016 06/30/2016	0.00 0.00	354.80 354.80	0.00	1.00	0.00	354.80	354.80
CCYUSD	Cash	804.18	Cash	AAA	0.00	06/30/2016 06/30/2016	0.00 0.00	804.18 804.18	0.00	1.00	0.00	804.18	804.18
---	---	1,044,522.55	Cash	AAA	---	06/30/2016 06/30/2016	0.00 0.00	1,044,522.55 1,044,522.55	0.00	1.00	0.00	1,044,522.55	1,044,522.55

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
13034PYA9	CALIFORNIA HSG FIN AGY REV	500,000.00	Municipal	AA-	1.00	02/01/2017 02/01/2017	1.00 0.993	500,000.00 500,000.00	125.00	100.025	13.89	500,125.00	500,138.89
605581FW2	MISSISSIPPI ST	300,000.00	Municipal	AA+	0.64	10/01/2016 10/01/2016	0.64 0.342	300,000.00 300,000.00	258.00	100.086	480.00	300,258.00	300,738.00
46623EJY6	JPMORGAN CHASE & CO	500,000.00	Financial	A+	1.35	02/15/2017 02/15/2017	1.255 1.023	500,495.00 500,292.91	723.09	100.203	2,550.00	501,016.00	503,566.00
45905U7F5	INTERNATIONAL BK FOR RECON & DEV MEDIUM TERM BK N	1,000,000.00	Government	AAA	0.45	07/19/2016 07/19/2016	0.45 0.638	1,000,000.00 1,000,000.00	-100.00	99.99	2,025.00	999,900.00	1,001,925.00
06050TLU4	BANK OF AMERICA NA	500,000.00	Financial	A+	1.096	02/14/2017 02/14/2017	1.12 1.302	500,000.00 500,000.00	695.50	100.139	700.29	500,695.50	501,395.79
06406HBX6	BANK OF NEW YORK MELLON CORP	750,000.00	Financial	AA-	2.30	07/28/2016 07/28/2016	0.644 1.02	768,750.00 750,913.81	-173.56	100.099	7,331.25	750,740.25	758,071.50
89116EPA5	Toronto Dominion Holdings (U.S.A.), Inc.	750,000.00	Financial	A-1+	0.00	02/10/2017 02/10/2017	1.027 0.957	744,305.00 745,240.00	400.63	99.419	0.00	745,640.63	745,640.63
31384ZK8	FEDERAL HOME LOAN BANKS	500,000.00	Agency	A-1+	0.00	07/15/2016 07/15/2016	0.622 0.158	498,263.19 499,881.39	85.61	99.993	0.00	499,967.00	499,967.00
3137EADF3	FREDDIE MAC	1,000,000.00	Agency	AAA	1.25	05/12/2017 05/12/2017	0.817 0.584	1,005,120.00 1,003,707.59	2,043.41	100.575	1,701.39	1,005,751.00	1,007,452.39
3137EADT3	FREDDIE MAC	1,000,000.00	Agency	AAA	0.875	02/22/2017 02/22/2017	0.714 0.503	1,001,470.00 1,001,026.39	1,362.61	100.239	3,135.42	1,002,389.00	1,005,524.42
637432HT5	NATIONAL RURAL UTILITIES COOP FINANCE CORP	500,000.00	Financial	A+	5.45	04/10/2017 04/10/2017	1.084 1.158	525,350.00 516,801.05	-242.55	103.312	6,131.25	516,558.50	522,689.75
3133EFBT3	FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00	Agency	AAA	0.42	09/01/2016 09/01/2016	0.44 0.404	999,800.00 999,966.12	59.88	100.003	1,400.00	1,000,026.00	1,001,426.00
43814KAB7	HAROT 151 A2	67,740.83	Asset Backed	AAA	0.70	06/15/2017 08/01/2016	0.708 0.818	67,737.29 67,740.38	-7.02	99.989	21.07	67,733.36	67,754.43
762494QV7	RIALTO CALIF UNI SCH DIST	250,000.00	Municipal	AA	1.258	02/01/2017 02/01/2017	1.258 0.756	250,000.00 250,000.00	790.00	100.316	1,310.42	250,790.00	252,100.42
037833AM2	APPLE INC	500,000.00	Industrial	AA+	1.05	05/05/2017 05/05/2017	0.759 0.77	501,225.00 501,221.04	-43.04	100.236	802.08	501,178.00	501,980.08
313379FW4	FEDERAL HOME LOAN BANKS	1,000,000.00	Agency	AAA	1.00	06/09/2017 06/09/2017	0.741 0.584	1,003,060.00 1,002,412.83	1,492.17	100.391	611.11	1,003,905.00	1,004,516.11
06050TMB5	BANK OF AMERICA NA	250,000.00	Financial	A+	1.13	06/05/2017 06/05/2017	1.145 1.584	250,000.00 250,000.00	259.00	100.104	196.20	250,259.00	250,455.20
912828QX1	UNITED STATES TREASURY	1,000,000.00	Government	AAA	1.50	07/31/2016 07/31/2016	0.434 0.231	1,018,398.44 1,000,871.96	207.04	100.108	6,263.74	1,001,079.00	1,007,342.74
4197915E4	HAWAII ST	750,000.00	Municipal	AA	0.731	08/01/2016 08/01/2016	0.731 0.28	750,000.00 750,000.00	217.50	100.029	2,284.38	750,217.50	752,501.88
912828SY7	UNITED STATES TREASURY	500,000.00	Government	AAA	0.625	05/31/2017 05/31/2017	0.73 0.527	499,179.69 499,521.84	927.16	100.09	264.69	500,449.00	500,713.69

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
69353RCG1	PNC BANK NA	750,000.00	Financial	A+	1.125	01/27/2017 12/28/2016	1.125 0.95	750,000.00 750,000.00	642.00	100.086	3,609.38	750,642.00	754,251.38
313313HF8	FEDERAL FARM CREDIT BANKS	500,000.00	Agency	A-1+	0.00	06/23/2017 06/23/2017	0.583 0.559	497,067.78 497,124.17	148.83	99.455	0.00	497,273.00	497,273.00
3135G0JA2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00	Agency	AAA	1.125	04/27/2017 04/27/2017	0.818 0.586	1,003,410.00 1,002,501.22	1,926.78	100.443	2,000.00	1,004,428.00	1,006,428.00
3130A3J70	FEDERAL HOME LOAN BANKS	1,000,000.00	Agency	AAA	0.625	11/23/2016 11/23/2016	0.484 0.489	1,002,130.00 1,000,556.49	-19.49	100.054	659.72	1,000,537.00	1,001,196.72
097023BC8	BOEING CO	750,000.00	Industrial	A	3.75	11/20/2016 11/20/2016	0.849 0.862	789,135.00 758,369.23	-2.23	101.116	3,203.13	758,367.00	761,570.13
45905UQG2	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	600,000.00	Government	AAA	0.625	09/26/2016 09/26/2016	0.691 0.431	599,730.00 599,905.66	370.34	100.046	989.58	600,276.00	601,265.58
3130A5EP0	FEDERAL HOME LOAN BANKS	1,000,000.00	Agency	AAA	0.625	05/30/2017 05/30/2017	0.767 0.574	998,600.00 998,712.15	1,749.85	100.046	538.19	1,000,462.00	1,001,000.19
912828VL1	UNITED STATES TREASURY	1,000,000.00	Government	AAA	0.625	07/15/2016 07/15/2016	0.356 0.219	1,003,007.81 1,000,102.71	64.29	100.017	2,884.62	1,000,167.00	1,003,051.62
4581X0BV9	INTER-AMERICAN DEVELOPMENT BANK	1,000,000.00	Government	AAA	1.125	03/15/2017 03/15/2017	0.829 0.44	1,003,030.00 1,002,071.04	2,764.96	100.484	3,312.50	1,004,836.00	1,008,148.50
4581X0BV9	INTER-AMERICAN DEVELOPMENT BANK	600,000.00	Government	AAA	1.125	03/15/2017 03/15/2017	0.786 0.44	602,208.00 601,425.77	1,475.83	100.484	1,987.50	602,901.60	604,889.10
3137EACW7	FREDDIE MAC	235,000.00	Agency	AAA	2.00	08/25/2016 08/25/2016	0.827 0.465	236,903.50 235,412.18	137.49	100.234	1,645.00	235,549.67	237,194.67
45950KBS8	INTERNATIONAL FINANCE CORP	500,000.00	Government	AAA	1.00	04/24/2017 04/24/2017	0.851 0.677	500,677.00 500,600.21	710.79	100.262	930.56	501,311.00	502,241.56
3130A2T97	FEDERAL HOME LOAN BANKS	1,000,000.00	Agency	AAA	0.50	09/28/2016 09/28/2016	0.386 0.342	1,001,080.00 1,000,275.42	110.58	100.039	1,291.67	1,000,386.00	1,001,677.67
3130A2T97	FEDERAL HOME LOAN BANKS	500,000.00	Agency	AAA	0.50	09/28/2016 09/28/2016	0.416 0.342	500,415.00 500,101.47	91.53	100.039	645.83	500,193.00	500,838.83
89233GKT2	Toyota Motor Credit Corporation	500,000.00	Industrial	A-1+	0.00	10/27/2016 10/27/2016	0.763 0.714	498,300.56 498,754.45	88.61	99.769	0.00	498,843.05	498,843.05
14912L4X6	CATERPILLAR FINANCIAL SERVICES CORP	775,000.00	Industrial	A	2.05	08/01/2016 08/01/2016	0.643 0.915	793,855.75 775,919.07	-167.32	100.097	6,619.79	775,751.75	782,371.54
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 1.173	124,468.75 124,937.26	18.99	99.965	416.67	124,956.25	125,372.92
544587B72	LOS ANGELES CALIF MUN IMPT CORP LEASE REV	490,000.00	Municipal	A+	1.26	11/01/2016 11/01/2016	1.26 0.712	490,000.00 490,000.00	965.30	100.197	1,029.00	490,965.30	491,994.30
07330NAH8	BRANCH BANKING AND TRUST CO	700,000.00	Financial	A+	1.00	04/03/2017 03/03/2017	1.30 0.97	697,690.00 698,425.78	1,716.32	100.02	1,711.11	700,142.10	701,853.21
912828RF9	UNITED STATES TREASURY	1,000,000.00	Government	AAA	1.00	08/31/2016 08/31/2016	0.579 0.311	1,003,203.13 1,000,697.82	460.18	100.116	3,342.39	1,001,158.00	1,004,500.39
912828RF9	UNITED STATES TREASURY	1,000,000.00	Government	AAA	1.00	08/31/2016 08/31/2016	0.432 0.311	1,010,351.56 1,000,942.46	215.54	100.116	3,342.39	1,001,158.00	1,004,500.39
68428LDM3	ORANGE CNTY CALIF PENSION OBLIG	250,000.00	Municipal	AA	0.938	11/01/2016 11/01/2016	0.938 0.692	250,000.00 250,000.00	240.00	100.096	1,094.33	250,240.00	251,334.33
---	---	27,892,740.83	---	AA+	---	12/17/2016 12/14/2016	0.734 0.603	28,038,417.45 27,926,431.85	22,789.61	---	78,475.52	27,949,221.45	28,027,696.97

LT

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
65478VAB3	NAROT 16B A2A	700,000.00	Asset Backed	AAA	1.05	04/15/2019 06/23/2017	1.057 0.877	699,946.87 699,951.90	1,247.20	100.171	326.67	701,199.10	701,525.77
58772PAB4	MBART 151 A2A	447,840.95	Asset Backed	AAA	0.82	06/15/2018 11/19/2016	1.031 0.819	447,211.18 447,458.76	386.00	100.001	163.21	447,844.76	448,007.97

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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
91412GEZ4	UNIVERSITY CALIF REVS	300,000.00	Municipal	AA	0.956	07/01/2017 01/01/2017	0.969 0.56	300,000.00 300,000.00	45.00	100.015	239.00	300,045.00	300,284.00
90331HMR1	US BANK NA	450,000.00	Financial	AA	0.936	01/26/2018 01/26/2018	0.848 1.329	451,206.00 450,682.86	-1,521.66	99.814	772.08	449,161.20	449,933.28
90331HMR1	US BANK NA	300,000.00	Financial	AA	0.936	01/26/2018 01/26/2018	0.951 1.329	300,000.00 300,000.00	-559.20	99.814	514.72	299,440.80	299,955.52
30231GAS1	EXXON MOBIL CORP	560,000.00	Utility	AAA	1.274	02/28/2018 02/28/2018	1.29 1.026	560,000.00 560,000.00	4,166.40	100.744	614.38	564,166.40	564,780.78
89236WAB4	TAOT 15A A2	161,050.47	Asset Backed	AAA	0.71	07/17/2017 08/12/2016	0.712 0.828	161,048.94 161,050.26	-21.53	99.987	50.82	161,028.73	161,079.55
17275RAY8	CISCO SYSTEMS INC	750,000.00	Industrial	AA-	0.963	06/15/2018 06/15/2018	0.976 0.996	750,000.00 750,000.00	1,116.00	100.149	320.83	751,116.00	751,436.83
084664CD1	BERKSHIRE HATHAWAY FINANCE CORP	750,000.00	Financial	AA	0.931	01/12/2018 01/12/2018	0.946 1.204	750,000.00 750,000.00	254.25	100.034	1,551.33	750,254.25	751,805.58
3135G0PP2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,072,000.00	Agency	AAA	1.00	09/20/2017 09/20/2017	0.75 0.612	1,075,768.08 1,075,244.33	1,809.08	100.471	3,007.56	1,077,053.41	1,080,060.96
41284BAB2	HDMOT 151 A2A	171,064.20	Asset Backed	AAA	0.80	01/15/2019 10/28/2016	0.799 0.994	171,062.81 171,063.70	-106.56	99.937	60.82	170,957.15	171,017.97
880591EA6	TENNESSEE VALLEY AUTHORITY	586,000.00	Agency	AAA	5.50	07/18/2017 07/18/2017	0.876 0.663	621,019.36 614,103.77	1,505.05	105.053	14,593.03	615,608.82	630,201.85
161571GJ7	CHAIT 141 A	775,000.00	Asset Backed	AAA	1.15	01/15/2019 01/13/2017	1.01 0.781	776,453.13 775,549.39	1,002.55	100.20	396.11	776,551.94	776,948.05
45905UTJ3	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	500,000.00	Government	AAA	0.631	09/30/2017 09/30/2017	0.658 1.13	499,885.00 499,895.54	-215.04	99.936	8.77	499,680.50	499,689.27
912828D49	UNITED STATES TREASURY	230,000.00	Government	AAA	0.875	08/15/2017 08/15/2017	0.77 0.544	230,296.48 230,268.34	585.19	100.371	757.45	230,853.53	231,610.98
912828TS9	UNITED STATES TREASURY	1,000,000.00	Government	AAA	0.625	09/30/2017 09/30/2017	0.631 0.55	999,882.81 999,924.20	1,013.80	100.094	1,571.04	1,000,938.00	1,002,509.04
09247XAC5	BLACKROCK INC	500,000.00	Financial	AA-	6.25	09/15/2017 09/15/2017	1.242 0.956	539,065.00 529,857.31	1,861.19	106.344	9,201.39	531,718.50	540,919.89
166764AL4	CHEVRON CORP	700,000.00	Utility	AA	1.345	11/15/2017 11/15/2017	1.506 0.962	698,005.00 698,473.34	5,180.66	100.522	1,203.03	703,654.00	704,857.03
31680GAB2	FITAT 151 A2A	465,222.74	Asset Backed	AAA	1.02	05/15/2018 11/08/2016	1.022 0.92	465,210.04 465,215.49	174.78	100.036	210.90	465,390.27	465,601.17
47787WAB5	JDOT 15B A2	349,054.87	Asset Backed	AAA	0.98	06/15/2018 11/30/2016	0.982 0.942	349,043.10 349,049.06	64.62	100.017	152.03	349,113.68	349,265.71
90290XAB3	USAOT 151 A2	298,840.31	Asset Backed	AAA	0.82	03/15/2018 10/03/2016	0.822 1.019	298,829.19 298,836.20	-148.06	99.949	108.91	298,688.14	298,797.05
02665WAY7	AMERICAN HONDA FINANCE CORP	500,000.00	Industrial	A+	1.097	09/20/2017 09/20/2017	1.113 1.412	500,000.00 500,000.00	902.50	100.18	167.54	500,902.50	501,070.04
02665WAY7	AMERICAN HONDA FINANCE CORP	250,000.00	Industrial	A+	1.097	09/20/2017 09/20/2017	1.10 1.412	250,057.50 250,041.56	409.69	100.18	83.77	250,451.25	250,535.02
191216BR0	COCA-COLA CO	300,000.00	Industrial	AA-	0.875	10/27/2017 10/27/2017	0.897 0.774	299,868.00 299,912.78	485.32	100.133	466.67	300,398.10	300,864.77
437076BJ0	HOME DEPOT INC	750,000.00	Industrial	A	1.022	09/15/2017 09/15/2017	1.038 1.177	750,000.00 750,000.00	2,848.50	100.38	340.83	752,848.50	753,189.33
41284DAB8	HDMOT 16A A2	500,000.00	Asset Backed	AAA	1.09	06/17/2019 07/14/2017	1.093 1.008	499,986.55 499,987.10	444.55	100.086	242.22	500,431.65	500,673.87
354613AH4	FRANKLIN RESOURCES INC	500,000.00	Financial	AA-	1.375	09/15/2017 09/15/2017	1.11 1.039	501,815.00 501,578.73	432.77	100.402	2,024.31	502,011.50	504,035.81
05581RAC0	BMWLT 161 A2B	600,000.00	Asset Backed	AAA	0.948	01/22/2018 04/26/2017	0.95 0.887	600,000.00 600,000.00	1,216.02	100.203	173.81	601,216.02	601,389.83
17305EFE0	CCCIT 13A6 A6	750,000.00	Asset Backed	AAA	1.32	09/07/2018 09/07/2016	0.944 0.818	751,787.11 750,512.76	183.62	100.093	3,135.00	750,696.38	753,831.38
---	---	15,216,073.54	---	AA+	---	02/19/2018 07/25/2017	0.974 0.927	15,297,447.15 15,278,657.37	24,762.69	---	42,458.21	15,303,420.06	15,345,878.27

Balance Sheet Classification

WC-Contra Costa County (19529)

Base Currency: USD As of 06/30/2016

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Dated: 07/06/2016

Summary

Identifier	Description	Base Current Units	Market Sector	Rating	Coupon	Final Maturity, Effective Maturity	Book Yield, Yield	Base Original Cost, Base Book Value	Base Net Total Unrealized Gain/Loss	Market Price	Base Accrued Balance	Base Market Value	Base Market Value + Accrued
---	---	44,153,336.92	---	AA+	---	05/10/2017 02/25/2017	0.80 0.701	44,380,387.16 44,249,611.77	47,552.30	---	120,933.73	44,297,164.07	44,418,097.80

* 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 04/01/2016 - 06/30/2016

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* 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
06/27/2016 06/30/2016	Buy	037833AM2 APPLE INC	1.05	05/05/2017	CastleOak Securities LP	500,000.00 500,000.00	100.245	0.00 501,225.00	787.50	0.00	0.00	-502,012.50
06/22/2016 06/30/2016	Buy	13034PYA9 CALIFORNIA HSG FIN AGY REV	1.00	02/01/2017	Citigroup Global Markets (AU)	500,000.00 500,000.00	100.00	0.00 500,000.00	0.00	0.00	0.00	-500,000.00
06/01/2016 06/02/2016	Buy	3130A5EP0 FEDERAL HOME LOAN BANKS	0.625	05/30/2017	APX Asset	1,000,000.00 1,000,000.00	99.86	0.00 998,600.00	34.72	0.00	0.00	-998,634.72
06/24/2016 06/24/2016	Buy	313313HF8 FEDERAL FARM CREDIT BANKS	0.00	06/23/2017	APX Asset	500,000.00 500,000.00	99.414	0.00 497,067.78	0.00	0.00	0.00	-497,067.78
04/19/2016 04/20/2016	Buy	3135G0PP2 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.00	09/20/2017	CastleOak Securities LP	1,072,000.00 1,072,000.00	100.352	0.00 1,075,768.08	893.33	0.00	0.00	-1,076,661.41
04/21/2016 04/26/2016	Buy	354613AH4 FRANKLIN RESOURCES INC	1.375	09/15/2017	Stifel Nicolaus & Co.	500,000.00 500,000.00	100.363	0.00 501,815.00	782.99	0.00	0.00	-502,597.99
06/07/2016 06/15/2016	Buy	41284DAB8 HDMOT 16A A2	1.09	06/17/2019	J.P. Morgan Securities Inc. (AU)	500,000.00 500,000.00	99.997	0.00 499,986.55	0.00	0.00	0.00	-499,986.55
05/11/2016 05/16/2016	Buy	45905UTJ3 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	0.629	09/30/2017	CastleOak Securities LP	500,000.00 500,000.00	99.977	0.00 499,885.00	410.34	0.00	0.00	-500,295.34
05/19/2016 05/24/2016	Buy	45950KBS8 INTERNATIONAL FINANCE CORP	1.00	04/24/2017	CastleOak Securities LP	500,000.00 500,000.00	100.135	0.00 500,677.00	416.67	0.00	0.00	-501,093.67
04/19/2016 04/27/2016	Buy	65478VAB3 NAROT 16B A2A	1.05	04/15/2019	Societe Generale	700,000.00 700,000.00	99.992	0.00 699,946.87	0.00	0.00	0.00	-699,946.87
05/17/2016 05/18/2016	Buy	89116EPA5 Toronto Dominion Holdings (U.S.A.), Inc.	0.00	02/10/2017	TORONTO DOMINION BK	750,000.00 750,000.00	99.241	0.00 744,305.00	0.00	0.00	0.00	-744,305.00
05/18/2016 05/19/2016	Buy	89233GKT2 Toyota Motor Credit Corporation	0.00	10/27/2016	Toyota Motor Credit Corp.	500,000.00 500,000.00	99.66	0.00 498,300.56	0.00	0.00	0.00	-498,300.56
05/19/2016 05/19/2016	Buy	912828D49 UNITED STATES TREASURY	0.875	08/15/2017	MORGAN STANLEY CO	230,000.00 230,000.00	100.129	0.00 230,296.48	519.71	0.00	0.00	-230,816.19
04/01/2016 04/01/2016	Buy	949917397 WellsFargo:Htge MM;I	0.35	06/30/2016	Direct	503,230.25 503,230.25	1.00	503,230.25 503,230.25	0.00	0.00	0.00	-503,230.25
04/04/2016 04/04/2016	Buy	949917397 WellsFargo:Htge MM;I	0.35	06/30/2016	Direct	3,500.00 3,500.00	1.00	3,500.00 3,500.00	0.00	0.00	0.00	-3,500.00
04/12/2016 04/12/2016	Buy	949917397 WellsFargo:Htge MM;I	0.35	06/30/2016	Direct	1,746.25 1,746.25	1.00	1,746.25 1,746.25	0.00	0.00	0.00	-1,746.25
04/11/2016 04/11/2016	Buy	949917397 WellsFargo:Htge MM;I	0.35	06/30/2016	Direct	13,625.00 13,625.00	1.00	13,625.00 13,625.00	0.00	0.00	0.00	-13,625.00
04/15/2016 04/15/2016	Buy	949917397 WellsFargo:Htge MM;I	0.35	06/30/2016	Direct	171,037.94 171,037.94	1.00	171,037.94 171,037.94	0.00	0.00	0.00	-171,037.94
04/21/2016 04/21/2016	Buy	949917397 WellsFargo:Htge MM;I	0.35	06/30/2016	Direct	466.05 466.05	1.00	466.05 466.05	0.00	0.00	0.00	-466.05
04/18/2016 04/18/2016	Buy	949917397 WellsFargo:Htge MM;I	0.35	06/30/2016	Direct	152,001.79 152,001.79	1.00	152,001.79 152,001.79	0.00	0.00	0.00	-152,001.79
04/26/2016 04/26/2016	Buy	949917397 WellsFargo:Htge MM;I	0.35	06/30/2016	Direct	1,742.46 1,742.46	1.00	1,742.46 1,742.46	0.00	0.00	0.00	-1,742.46
05/02/2016 05/02/2016	Buy	949917397 WellsFargo:Htge MM;I	0.35	06/30/2016	Direct	757,270.03 757,270.03	1.00	757,270.03 757,270.03	0.00	0.00	0.00	-757,270.03
05/12/2016 05/12/2016	Buy	949917397 WellsFargo:Htge MM;I	0.35	06/30/2016	Direct	6,250.00 6,250.00	1.00	6,250.00 6,250.00	0.00	0.00	0.00	-6,250.00
05/18/2016 05/18/2016	Buy	949917397 WellsFargo:Htge MM;I	0.35	06/30/2016	Direct	1,875.00 1,875.00	1.00	1,875.00 1,875.00	0.00	0.00	0.00	-1,875.00
05/17/2016 05/17/2016	Buy	949917397 WellsFargo:Htge MM;I	0.35	06/30/2016	Direct	70,417.03 70,417.03	1.00	70,417.03 70,417.03	0.00	0.00	0.00	-70,417.03
05/16/2016 05/16/2016	Buy	949917397 WellsFargo:Htge MM;I	0.35	06/30/2016	Direct	1,875.00 1,875.00	1.00	1,875.00 1,875.00	0.00	0.00	0.00	-1,875.00

Trading Activity

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Dated: 07/06/2016

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
05/16/2016 05/16/2016	Buy	949917397 WellsFargo:Htge MM;I	0.35	06/30/2016	Direct	19,394.99 19,394.99	1.00	19,394.99 19,394.99	0.00	0.00	0.00	-19,394.99
05/16/2016 05/16/2016	Buy	949917397 WellsFargo:Htge MM;I	0.35	06/30/2016	Direct	1,728,798.73 1,728,798.73	1.00	1,728,798.73 1,728,798.73	0.00	0.00	0.00	-1,728,798.73
05/23/2016 05/23/2016	Buy	949917397 WellsFargo:Htge MM;I	0.35	06/30/2016	Direct	498,863.56 498,863.56	1.00	498,863.56 498,863.56	0.00	0.00	0.00	-498,863.56
05/20/2016 05/20/2016	Buy	949917397 WellsFargo:Htge MM;I	0.35	06/30/2016	Direct	469.38 469.38	1.00	469.38 469.38	0.00	0.00	0.00	-469.38
05/20/2016 05/20/2016	Buy	949917397 WellsFargo:Htge MM;I	0.35	06/30/2016	Direct	14,062.50 14,062.50	1.00	14,062.50 14,062.50	0.00	0.00	0.00	-14,062.50
05/24/2016 05/24/2016	Buy	949917397 WellsFargo:Htge MM;I	0.35	06/30/2016	Direct	1,050.00 1,050.00	1.00	1,050.00 1,050.00	0.00	0.00	0.00	-1,050.00
05/31/2016 05/31/2016	Buy	949917397 WellsFargo:Htge MM;I	0.35	06/30/2016	Direct	1,562.50 1,562.50	1.00	1,562.50 1,562.50	0.00	0.00	0.00	-1,562.50
06/01/2016 06/01/2016	Buy	949917397 WellsFargo:Htge MM;I	0.36	06/30/2016	Direct	2,343.93 2,343.93	1.00	2,343.93 2,343.93	0.00	0.00	0.00	-2,343.93
06/06/2016 06/06/2016	Buy	949917397 WellsFargo:Htge MM;I	0.36	06/30/2016	Direct	686.04 686.04	1.00	686.04 686.04	0.00	0.00	0.00	-686.04
06/10/2016 06/10/2016	Buy	949917397 WellsFargo:Htge MM;I	0.36	06/30/2016	Direct	1,010,625.00 1,010,625.00	1.00	1,010,625.00 1,010,625.00	0.00	0.00	0.00	-1,010,625.00
06/09/2016 06/09/2016	Buy	949917397 WellsFargo:Htge MM;I	0.36	06/30/2016	Direct	5,000.00 5,000.00	1.00	5,000.00 5,000.00	0.00	0.00	0.00	-5,000.00
06/16/2016 06/16/2016	Buy	949917397 WellsFargo:Htge MM;I	0.36	06/30/2016	Direct	27.80 27.80	1.00	27.80 27.80	0.00	0.00	0.00	-27.80
06/16/2016 06/16/2016	Buy	949917397 WellsFargo:Htge MM;I	0.36	06/30/2016	Direct	3,760.90 3,760.90	1.00	3,760.90 3,760.90	0.00	0.00	0.00	-3,760.90
06/15/2016 06/15/2016	Buy	949917397 WellsFargo:Htge MM;I	0.36	06/30/2016	Direct	55,591.71 55,591.71	1.00	55,591.71 55,591.71	0.00	0.00	0.00	-55,591.71
06/15/2016 06/15/2016	Buy	949917397 WellsFargo:Htge MM;I	0.36	06/30/2016	Direct	58,148.40 58,148.40	1.00	58,148.40 58,148.40	0.00	0.00	0.00	-58,148.40
06/20/2016 06/20/2016	Buy	949917397 WellsFargo:Htge MM;I	0.36	06/30/2016	Direct	2,034.99 2,034.99	1.00	2,034.99 2,034.99	0.00	0.00	0.00	-2,034.99
06/21/2016 06/21/2016	Buy	949917397 WellsFargo:Htge MM;I	0.36	06/30/2016	Direct	484.87 484.87	1.00	484.87 484.87	0.00	0.00	0.00	-484.87
06/30/2016 06/30/2016	Buy	949917397 WellsFargo:Htge MM;I	0.36	06/30/2016	Direct	487.50 487.50	1.00	487.50 487.50	0.00	0.00	0.00	-487.50
---	Buy	---	---	---	---	12,840,429.60	---	5,088,429.60	3,845.26	0.00	0.00	-12,840,148.18
---		---				12,840,429.60		12,836,302.92				

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
05/01/2016 05/01/2016	Maturity	03255LGX1 ANAHEIM CALIF PUB FING AUTH LEASE REV	1.00	05/01/2016	Maturity	-750,000.00 -750,000.00	100.00	0.00 -750,000.00	0.00	0.00	0.00	750,000.00
04/01/2016 04/01/2016	Maturity	3130A4KE1 FEDERAL HOME LOAN BANKS	0.33	04/01/2016	Maturity	-500,000.00 -500,000.00	100.00	0.00 -500,000.00	0.00	0.00	0.00	500,000.00
06/10/2016 06/10/2016	Maturity	313373SZ6 FEDERAL HOME LOAN BANKS	2.125	06/10/2016	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
05/16/2016 05/16/2016	Maturity	459058DM2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	0.50	05/16/2016	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
05/16/2016 05/16/2016	Maturity	459058DM2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	0.50	05/16/2016	Maturity	-750,000.00 -750,000.00	100.00	0.00 -750,000.00	0.00	0.00	0.00	750,000.00
05/18/2016 05/18/2016	Maturity	89233GEJ1 Toyota Motor Credit Corporation	0.00	05/18/2016	Maturity	-500,000.00 -500,000.00	100.00	0.00 -500,000.00	0.00	0.00	0.00	500,000.00

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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
06/30/2016 06/30/2016	Maturity	91282WQ9 UNITED STATES TREASURY	0.50	06/30/2016	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
05/15/2016 05/15/2016	Maturity	91412GUT0 UNIVERSITY CALIF REVS	0.634	05/15/2016	Maturity	-250,000.00 -250,000.00	100.00	0.00 -250,000.00	0.00	0.00	0.00	250,000.00
05/23/2016 05/23/2016	Maturity	92866BAD4 VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	0.838	05/23/2016	Maturity	-500,000.00 -500,000.00	100.00	0.00 -500,000.00	0.00	0.00	0.00	500,000.00
---	Maturity	---	---	---	Maturity	-6,250,000.00 -6,250,000.00	100.00	0.00 -6,250,000.00	0.00	0.00	0.00	6,250,000.00

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
06/15/2016 06/15/2016	Principal Paydown	31680GAB2 FITAT 151 A2A	1.02	05/15/2018	Direct	0.00 -34,777.26	---	0.00 -34,777.26	0.00	0.00	0.00	34,777.26
04/15/2016 04/15/2016	Principal Paydown	41284AAB4 HDMOT 141 A2A	0.49	04/15/2018	Direct	0.00 -13,613.69	---	0.00 -13,613.69	0.00	-0.00	0.00	13,613.69
06/15/2016 06/15/2016	Principal Paydown	41284AAB4 HDMOT 141 A2A	0.49	04/15/2018	Direct	0.00 -3,759.39	---	0.00 -3,759.39	0.00	0.00	0.00	3,759.39
05/15/2016 05/15/2016	Principal Paydown	41284AAB4 HDMOT 141 A2A	0.49	04/15/2018	Direct	0.00 -12,606.39	---	0.00 -12,606.39	0.00	-0.00	0.00	12,606.39
05/15/2016 05/15/2016	Principal Paydown	41284BAB2 HDMOT 151 A2A	0.80	01/15/2019	Direct	0.00 -24,868.34	---	0.00 -24,868.34	0.00	-0.00	0.00	24,868.34
04/15/2016 04/15/2016	Principal Paydown	41284BAB2 HDMOT 151 A2A	0.80	01/15/2019	Direct	0.00 -27,446.36	---	0.00 -27,446.36	0.00	-0.00	0.00	27,446.36
06/15/2016 06/15/2016	Principal Paydown	41284BAB2 HDMOT 151 A2A	0.80	01/15/2019	Direct	0.00 -24,562.47	---	0.00 -24,562.48	0.00	0.01	0.00	24,562.48
04/15/2016 04/15/2016	Principal Paydown	43814KAB7 HAROT 151 A2	0.70	06/15/2017	Direct	0.00 -32,185.05	---	0.00 -32,185.05	0.00	-0.00	0.00	32,185.05
06/15/2016 06/15/2016	Principal Paydown	43814KAB7 HAROT 151 A2	0.70	06/15/2017	Direct	0.00 -29,363.36	---	0.00 -29,363.36	0.00	0.00	0.00	29,363.36
05/15/2016 05/15/2016	Principal Paydown	43814KAB7 HAROT 151 A2	0.70	06/15/2017	Direct	0.00 -30,173.53	---	0.00 -30,173.53	0.00	0.00	0.00	30,173.53
06/15/2016 06/15/2016	Principal Paydown	47787WAB5 JDOT 15B A2	0.98	06/15/2018	Direct	0.00 -31,876.81	---	0.00 -31,876.81	0.00	-0.00	0.00	31,876.81
05/15/2016 05/15/2016	Principal Paydown	47787WAB5 JDOT 15B A2	0.98	06/15/2018	Direct	0.00 -19,068.32	---	0.00 -19,068.32	0.00	-0.00	0.00	19,068.32
04/15/2016 04/15/2016	Principal Paydown	58772PAB4 MBART 151 A2A	0.82	06/15/2018	Direct	0.00 -53,625.79	---	0.00 -53,625.79	0.00	0.00	0.00	53,625.79
05/15/2016 05/15/2016	Principal Paydown	58772PAB4 MBART 151 A2A	0.82	06/15/2018	Direct	0.00 -48,786.04	---	0.00 -48,786.04	0.00	-0.00	0.00	48,786.04
06/15/2016 06/15/2016	Principal Paydown	58772PAB4 MBART 151 A2A	0.82	06/15/2018	Direct	0.00 -51,166.78	---	0.00 -51,166.78	0.00	0.00	0.00	51,166.78
04/15/2016 04/15/2016	Principal Paydown	65477WAB2 NAROT 14B A2	0.60	06/15/2017	Direct	0.00 -74,172.50	---	0.00 -74,172.50	0.00	-0.00	0.00	74,172.50
05/15/2016 05/15/2016	Principal Paydown	65477WAB2 NAROT 14B A2	0.60	06/15/2017	Direct	0.00 -63,675.68	---	0.00 -63,675.68	0.00	-0.00	0.00	63,675.68
06/15/2016 06/15/2016	Principal Paydown	65477WAB2 NAROT 14B A2	0.60	06/15/2017	Direct	0.00 -55,591.71	---	0.00 -55,591.71	0.00	0.00	0.00	55,591.71
04/15/2016 04/15/2016	Principal Paydown	89236WAB4 TAOT 15A A2	0.71	07/17/2017	Direct	0.00 -58,222.61	---	0.00 -58,222.61	0.00	0.00	0.00	58,222.61
06/15/2016 06/15/2016	Principal Paydown	89236WAB4 TAOT 15A A2	0.71	07/17/2017	Direct	0.00 -52,362.16	---	0.00 -52,362.15	0.00	-0.01	0.00	52,362.15
05/15/2016 05/15/2016	Principal Paydown	89236WAB4 TAOT 15A A2	0.71	07/17/2017	Direct	0.00 -52,382.55	---	0.00 -52,382.55	0.00	0.00	0.00	52,382.55
06/15/2016 06/15/2016	Principal Paydown	90290XAB3 USAOT 151 A2	0.82	03/15/2018	Direct	0.00 -54,174.07	---	0.00 -54,174.07	0.00	-0.00	0.00	54,174.07
05/15/2016 05/15/2016	Principal Paydown	90290XAB3 USAOT 151 A2	0.82	03/15/2018	Direct	0.00 -55,025.12	---	0.00 -55,025.12	0.00	-0.00	0.00	55,025.12

Trading Activity

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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
04/15/2016 04/15/2016	Principal Paydown	90290XAB3 USAOT 151 A2	0.82	03/15/2018	Direct	0.00 -60,988.90	---	0.00 -60,988.91	0.00	0.01	0.00	60,988.91
---	Principal Paydown	---	---	---	Direct	0.00 -964,474.90	---	0.00 -964,474.89	0.00	-0.01	0.00	964,474.89

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
04/08/2016 04/08/2016	Sell	949917397 WellsFargo:Htge MM;I	0.35	06/30/2016	Direct	-46,769.91 -46,769.91	1.00	-46,769.91 -46,769.91	0.00	0.00	0.00	46,769.91
04/07/2016 04/07/2016	Sell	949917397 WellsFargo:Htge MM;I	0.35	06/30/2016	Direct	-77,876.63 -77,876.63	1.00	-77,876.63 -77,876.63	0.00	0.00	0.00	77,876.63
04/20/2016 04/20/2016	Sell	949917397 WellsFargo:Htge MM;I	0.35	06/30/2016	Direct	-1,080,704.29 -1,080,704.29	1.00	-1,080,704.29 -1,080,704.29	0.00	0.00	0.00	1,080,704.29
04/27/2016 04/27/2016	Sell	949917397 WellsFargo:Htge MM;I	0.35	06/30/2016	Direct	-693,009.37 -693,009.37	1.00	-693,009.37 -693,009.37	0.00	0.00	0.00	693,009.37
04/26/2016 04/26/2016	Sell	949917397 WellsFargo:Htge MM;I	0.35	06/30/2016	Direct	-502,597.99 -502,597.99	1.00	-502,597.99 -502,597.99	0.00	0.00	0.00	502,597.99
05/03/2016 05/03/2016	Sell	949917397 WellsFargo:Htge MM;I	0.35	06/30/2016	Direct	-73,570.00 -73,570.00	1.00	-73,570.00 -73,570.00	0.00	0.00	0.00	73,570.00
05/19/2016 05/19/2016	Sell	949917397 WellsFargo:Htge MM;I	0.35	06/30/2016	Direct	-230,816.19 -230,816.19	1.00	-230,816.19 -230,816.19	0.00	0.00	0.00	230,816.19
05/19/2016 05/19/2016	Sell	949917397 WellsFargo:Htge MM;I	0.35	06/30/2016	Direct	-498,300.56 -498,300.56	1.00	-498,300.56 -498,300.56	0.00	0.00	0.00	498,300.56
05/18/2016 05/18/2016	Sell	949917397 WellsFargo:Htge MM;I	0.35	06/30/2016	Direct	-244,305.00 -244,305.00	1.00	-244,305.00 -244,305.00	0.00	0.00	0.00	244,305.00
05/24/2016 05/24/2016	Sell	949917397 WellsFargo:Htge MM;I	0.35	06/30/2016	Direct	-501,093.67 -501,093.67	1.00	-501,093.67 -501,093.67	0.00	0.00	0.00	501,093.67
05/24/2016 05/24/2016	Sell	949917397 WellsFargo:Htge MM;I	0.35	06/30/2016	Direct	-1,875.00 -1,875.00	1.00	-1,875.00 -1,875.00	0.00	0.00	0.00	1,875.00
06/02/2016 06/02/2016	Sell	949917397 WellsFargo:Htge MM;I	0.36	06/30/2016	Direct	-998,634.72 -998,634.72	1.00	-998,634.72 -998,634.72	0.00	0.00	0.00	998,634.72
06/15/2016 06/15/2016	Sell	949917397 WellsFargo:Htge MM;I	0.36	06/30/2016	Direct	-273,132.08 -273,132.08	1.00	-273,132.08 -273,132.08	0.00	0.00	0.00	273,132.08
06/20/2016 06/20/2016	Sell	949917397 WellsFargo:Htge MM;I	0.36	06/30/2016	Direct	-4,288.69 -4,288.69	1.00	-4,288.69 -4,288.69	0.00	0.00	0.00	4,288.69
06/24/2016 06/24/2016	Sell	949917397 WellsFargo:Htge MM;I	0.36	06/30/2016	Direct	-497,067.78 -497,067.78	1.00	-497,067.78 -497,067.78	0.00	0.00	0.00	497,067.78
---	Sell	949917397 WellsFargo:Htge MM;I	---	06/30/2016	Direct	-5,724,041.88 -5,724,041.88	1.00	-5,724,041.88 -5,724,041.88	0.00	0.00	0.00	5,724,041.88

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
---	---	---	---	---	---	866,387.72	---	-635,612.28	3,845.26	-0.01	0.00	98,368.59
---	---	---	---	---	---	-98,087.18	---	-102,213.85				

* 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
06/30/2016	06/30/2016	Money Market Funds	0.00	949917397	WellsFargo:Htge MM;I	0.36	06/30/2016	---	354.81
06/30/2016	06/30/2016	Money Market Funds	0.00	949917397	WellsFargo:Htge MM;I	0.36	06/30/2016	---	354.81

Settled

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Description	Coupon Rate	Final Maturity	Price	Base Amount
06/20/2016	06/20/2016	Coupon	0.00	02665WAY7	AMERICAN HONDA FINANCE CORP	1.097	09/20/2017	---	2,034.99
05/01/2016	05/01/2016	Coupon	0.00	03255LGX1	ANAHEIM CALIF PUB FING AUTH LEASE REV	1.00	05/01/2016	---	3,750.00
05/01/2016	05/01/2016	Maturity	-750,000.00	03255LGX1	ANAHEIM CALIF PUB FING AUTH LEASE REV	1.00	05/01/2016	100.00	750,000.00
06/27/2016	06/30/2016	Buy	500,000.00	037833AM2	APPLE INC	1.05	05/05/2017	100.245	-502,012.50
06/20/2016	06/20/2016	Coupon	0.00	05581RAC0	BMWLT 161 A2B	0.948	01/22/2018	---	484.87
05/20/2016	05/20/2016	Coupon	0.00	05581RAC0	BMWLT 161 A2B	0.938	01/22/2018	---	469.38
04/20/2016	04/20/2016	Coupon	0.00	05581RAC0	BMWLT 161 A2B	0.939	01/22/2018	---	466.05
05/16/2016	05/16/2016	Coupon	0.00	06050TLU4	BANK OF AMERICA NA	1.096	02/14/2017	---	1,360.25
06/06/2016	06/06/2016	Coupon	0.00	06050TMB5	BANK OF AMERICA NA	1.13	06/05/2017	---	686.04
04/03/2016	04/03/2016	Coupon	0.00	07330NAH8	BRANCH BANKING AND TRUST CO	1.00	04/03/2017	---	3,500.00
04/12/2016	04/12/2016	Coupon	0.00	084664CD1	BERKSHIRE HATHAWAY FINANCE CORP	0.931	01/12/2018	---	1,746.25
05/20/2016	05/20/2016	Coupon	0.00	097023BC8	BOEING CO	3.75	11/20/2016	---	14,062.50
06/22/2016	06/30/2016	Buy	500,000.00	13034PYA9	CALIFORNIA HSG FIN AGY REV	1.00	02/01/2017	100.00	-500,000.00
06/15/2016	06/15/2016	Coupon	0.00	161571GJ7	CHAIT 141 A	1.15	01/15/2019	---	742.71
04/15/2016	04/15/2016	Coupon	0.00	161571GJ7	CHAIT 141 A	1.15	01/15/2019	---	742.71
05/15/2016	05/15/2016	Coupon	0.00	161571GJ7	CHAIT 141 A	1.15	01/15/2019	---	742.71
05/15/2016	05/15/2016	Coupon	0.00	166764AL4	CHEVRON CORP	1.345	11/15/2017	---	4,707.50
06/15/2016	06/15/2016	Coupon	0.00	17275RAY8	CISCO SYSTEMS INC	0.963	06/15/2018	---	1,809.05
04/27/2016	04/27/2016	Coupon	0.00	191216BR0	COCA-COLA CO	0.875	10/27/2017	---	1,312.50
05/28/2016	05/28/2016	Coupon	0.00	30231GAS1	EXXON MOBIL CORP	1.232	02/28/2018	---	1,705.08
05/23/2016	05/23/2016	Coupon	0.00	3130A3J70	FEDERAL HOME LOAN BANKS	0.625	11/23/2016	---	3,125.00
04/01/2016	04/01/2016	Coupon	0.00	3130A4KE1	FEDERAL HOME LOAN BANKS	0.33	04/01/2016	---	825.00
04/01/2016	04/01/2016	Maturity	-500,000.00	3130A4KE1	FEDERAL HOME LOAN BANKS	0.33	04/01/2016	100.00	500,000.00
06/01/2016	06/02/2016	Buy	1,000,000.00	3130A5EP0	FEDERAL HOME LOAN BANKS	0.625	05/30/2017	99.86	-998,634.72
06/24/2016	06/24/2016	Buy	500,000.00	313313HF8	FEDERAL FARM CREDIT BANKS	0.00	06/23/2017	99.414	-497,067.78
06/10/2016	06/10/2016	Coupon	0.00	313373SZ6	FEDERAL HOME LOAN BANKS	2.125	06/10/2016	---	10,625.00
06/10/2016	06/10/2016	Maturity	-1,000,000.00	313373SZ6	FEDERAL HOME LOAN BANKS	2.125	06/10/2016	100.00	1,000,000.00
06/09/2016	06/09/2016	Coupon	0.00	313379FW4	FEDERAL HOME LOAN BANKS	1.00	06/09/2017	---	5,000.00
04/27/2016	04/27/2016	Coupon	0.00	3135G0JA2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.125	04/27/2017	---	5,625.00
04/19/2016	04/20/2016	Buy	1,072,000.00	3135G0PP2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.00	09/20/2017	100.352	-1,076,661.41
05/12/2016	05/12/2016	Coupon	0.00	3137EADF3	FREDDIE MAC	1.25	05/12/2017	---	6,250.00
06/15/2016	06/15/2016	Coupon	0.00	31680GAB2	FITAT 151 A2A	1.02	05/15/2018	---	425.00
06/15/2016	06/15/2016	Principal Paydown	-34,777.26	31680GAB2	FITAT 151 A2A	1.02	05/15/2018	---	34,777.26
04/15/2016	04/15/2016	Coupon	0.00	31680GAB2	FITAT 151 A2A	1.02	05/15/2018	---	425.00
05/15/2016	05/15/2016	Coupon	0.00	31680GAB2	FITAT 151 A2A	1.02	05/15/2018	---	425.00
04/21/2016	04/26/2016	Buy	500,000.00	354613AH4	FRANKLIN RESOURCES INC	1.375	09/15/2017	100.363	-502,597.99
04/15/2016	04/15/2016	Coupon	0.00	41284AAB4	HDMOT 141 A2A	0.49	04/15/2018	---	12.24
04/15/2016	04/15/2016	Principal Paydown	-13,613.69	41284AAB4	HDMOT 141 A2A	0.49	04/15/2018	---	13,613.69
06/15/2016	06/15/2016	Coupon	0.00	41284AAB4	HDMOT 141 A2A	0.49	04/15/2018	---	1.54
06/15/2016	06/15/2016	Principal Paydown	-3,759.39	41284AAB4	HDMOT 141 A2A	0.49	04/15/2018	---	3,759.39

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Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Description	Coupon Rate	Final Maturity	Price	Base Amount
05/15/2016	05/15/2016	Principal Paydown	-12,606.39	41284AAB4	HDMOT 141 A2A	0.49	04/15/2018	---	12,606.39
05/15/2016	05/15/2016	Coupon	0.00	41284AAB4	HDMOT 141 A2A	0.49	04/15/2018	---	6.68
05/15/2016	05/15/2016	Principal Paydown	-24,868.34	41284BAB2	HDMOT 151 A2A	0.80	01/15/2019	---	24,868.34
05/15/2016	05/15/2016	Coupon	0.00	41284BAB2	HDMOT 151 A2A	0.80	01/15/2019	---	147.00
04/15/2016	04/15/2016	Coupon	0.00	41284BAB2	HDMOT 151 A2A	0.80	01/15/2019	---	165.29
04/15/2016	04/15/2016	Principal Paydown	-27,446.36	41284BAB2	HDMOT 151 A2A	0.80	01/15/2019	---	27,446.36
06/15/2016	06/15/2016	Coupon	0.00	41284BAB2	HDMOT 151 A2A	0.80	01/15/2019	---	130.42
06/15/2016	06/15/2016	Principal Paydown	-24,562.47	41284BAB2	HDMOT 151 A2A	0.80	01/15/2019	---	24,562.48
06/07/2016	06/15/2016	Buy	500,000.00	41284DAB8	HDMOT 16A A2	1.09	06/17/2019	99.997	-499,986.55
06/15/2016	06/15/2016	Coupon	0.00	437076BJ0	HOME DEPOT INC	1.022	09/15/2017	---	1,924.05
04/15/2016	04/15/2016	Coupon	0.00	43814KAB7	HAROT 151 A2	0.70	06/15/2017	---	93.02
04/15/2016	04/15/2016	Principal Paydown	-32,185.05	43814KAB7	HAROT 151 A2	0.70	06/15/2017	---	32,185.05
06/15/2016	06/15/2016	Coupon	0.00	43814KAB7	HAROT 151 A2	0.70	06/15/2017	---	56.64
06/15/2016	06/15/2016	Principal Paydown	-29,363.36	43814KAB7	HAROT 151 A2	0.70	06/15/2017	---	29,363.36
05/15/2016	05/15/2016	Coupon	0.00	43814KAB7	HAROT 151 A2	0.70	06/15/2017	---	74.25
05/15/2016	05/15/2016	Principal Paydown	-30,173.53	43814KAB7	HAROT 151 A2	0.70	06/15/2017	---	30,173.53
05/16/2016	05/16/2016	Maturity	-750,000.00	459058DM2	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	0.50	05/16/2016	100.00	750,000.00
05/16/2016	05/16/2016	Maturity	-1,000,000.00	459058DM2	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	0.50	05/16/2016	100.00	1,000,000.00
05/16/2016	05/16/2016	Coupon	0.00	459058DM2	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	0.50	05/16/2016	---	4,375.00
06/30/2016	06/30/2016	Coupon	0.00	45905UTJ3	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	0.631	09/30/2017	---	805.00
05/11/2016	05/16/2016	Buy	500,000.00	45905UTJ3	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	0.629	09/30/2017	99.977	-500,295.34
05/19/2016	05/24/2016	Buy	500,000.00	45950KBS8	INTERNATIONAL FINANCE CORP	1.00	04/24/2017	100.135	-501,093.67
06/15/2016	06/15/2016	Principal Paydown	-31,876.81	47787WAB5	JDOT 15B A2	0.98	06/15/2018	---	31,876.81
06/15/2016	06/15/2016	Coupon	0.00	47787WAB5	JDOT 15B A2	0.98	06/15/2018	---	311.09
04/15/2016	04/15/2016	Coupon	0.00	47787WAB5	JDOT 15B A2	0.98	06/15/2018	---	326.67
05/15/2016	05/15/2016	Coupon	0.00	47787WAB5	JDOT 15B A2	0.98	06/15/2018	---	326.67
05/15/2016	05/15/2016	Principal Paydown	-19,068.32	47787WAB5	JDOT 15B A2	0.98	06/15/2018	---	19,068.32
05/01/2016	05/01/2016	Coupon	0.00	544587B72	LOS ANGELES CALIF MUN IMPT CORP LEASE REV	1.26	11/01/2016	---	2,778.30
04/15/2016	04/15/2016	Principal Paydown	-53,625.79	58772PAB4	MBART 151 A2A	0.82	06/15/2018	---	53,625.79
04/15/2016	04/15/2016	Coupon	0.00	58772PAB4	MBART 151 A2A	0.82	06/15/2018	---	410.97
05/15/2016	05/15/2016	Coupon	0.00	58772PAB4	MBART 151 A2A	0.82	06/15/2018	---	374.33
05/15/2016	05/15/2016	Principal Paydown	-48,786.04	58772PAB4	MBART 151 A2A	0.82	06/15/2018	---	48,786.04
06/15/2016	06/15/2016	Principal Paydown	-51,166.78	58772PAB4	MBART 151 A2A	0.82	06/15/2018	---	51,166.78
06/15/2016	06/15/2016	Coupon	0.00	58772PAB4	MBART 151 A2A	0.82	06/15/2018	---	340.99
04/01/2016	04/01/2016	Coupon	0.00	605581FW2	MISSISSIPPI ST	0.64	10/01/2016	---	960.00
04/10/2016	04/10/2016	Coupon	0.00	637432HT5	NATIONAL RURAL UTILITIES COOP FINANCE CORP	5.45	04/10/2017	---	13,625.00
04/15/2016	04/15/2016	Coupon	0.00	65477WAB2	NAROT 14B A2	0.60	06/15/2017	---	96.72
04/15/2016	04/15/2016	Principal Paydown	-74,172.50	65477WAB2	NAROT 14B A2	0.60	06/15/2017	---	74,172.50
05/15/2016	05/15/2016	Principal Paydown	-63,675.68	65477WAB2	NAROT 14B A2	0.60	06/15/2017	---	63,675.68
05/15/2016	05/15/2016	Coupon	0.00	65477WAB2	NAROT 14B A2	0.60	06/15/2017	---	59.63
06/15/2016	06/15/2016	Principal Paydown	-55,591.71	65477WAB2	NAROT 14B A2	0.60	06/15/2017	---	55,591.71
06/15/2016	06/15/2016	Coupon	0.00	65477WAB2	NAROT 14B A2	0.60	06/15/2017	---	27.80
04/19/2016	04/27/2016	Buy	700,000.00	65478VAB3	NAROT 16B A2A	1.05	04/15/2019	99.992	-699,946.87
06/15/2016	06/15/2016	Coupon	0.00	65478VAB3	NAROT 16B A2A	1.05	04/15/2019	---	612.50
05/15/2016	05/15/2016	Coupon	0.00	65478VAB3	NAROT 16B A2A	1.05	04/15/2019	---	367.50

Transaction Detail

WC-Contra Costa County (19529)

Base Currency: USD 04/01/2016 - 06/30/2016

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Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Description	Coupon Rate	Final Maturity	Price	Base Amount
05/17/2016	05/18/2016	Buy	750,000.00	89116EPA5	Toronto Dominion Holdings (U.S.A.), Inc.	0.00	02/10/2017	99.241	-744,305.00
05/18/2016	05/18/2016	Maturity	-500,000.00	89233GEJ1	Toyota Motor Credit Corporation	0.00	05/18/2016	100.00	500,000.00
05/18/2016	05/19/2016	Buy	500,000.00	89233GKT2	Toyota Motor Credit Corporation	0.00	10/27/2016	99.66	-498,300.56
04/15/2016	04/15/2016	Coupon	0.00	89236WAB4	TAOT 15A A2	0.71	07/17/2017	---	191.71
04/15/2016	04/15/2016	Principal Paydown	-58,222.61	89236WAB4	TAOT 15A A2	0.71	07/17/2017	---	58,222.61
06/15/2016	06/15/2016	Principal Paydown	-52,362.16	89236WAB4	TAOT 15A A2	0.71	07/17/2017	---	52,362.15
06/15/2016	06/15/2016	Coupon	0.00	89236WAB4	TAOT 15A A2	0.71	07/17/2017	---	126.27
05/15/2016	05/15/2016	Principal Paydown	-52,382.55	89236WAB4	TAOT 15A A2	0.71	07/17/2017	---	52,382.55
05/15/2016	05/15/2016	Coupon	0.00	89236WAB4	TAOT 15A A2	0.71	07/17/2017	---	157.26
06/15/2016	06/15/2016	Principal Paydown	-54,174.07	90290XAB3	USAOT 151 A2	0.82	03/15/2018	---	54,174.07
06/15/2016	06/15/2016	Coupon	0.00	90290XAB3	USAOT 151 A2	0.82	03/15/2018	---	241.23
05/15/2016	05/15/2016	Coupon	0.00	90290XAB3	USAOT 151 A2	0.82	03/15/2018	---	278.83
05/15/2016	05/15/2016	Principal Paydown	-55,025.12	90290XAB3	USAOT 151 A2	0.82	03/15/2018	---	55,025.12
04/15/2016	04/15/2016	Principal Paydown	-60,988.90	90290XAB3	USAOT 151 A2	0.82	03/15/2018	---	60,988.91
04/15/2016	04/15/2016	Coupon	0.00	90290XAB3	USAOT 151 A2	0.82	03/15/2018	---	320.50
04/26/2016	04/26/2016	Coupon	0.00	90331HMR1	US BANK NA	0.936	01/26/2018	---	1,742.46
05/19/2016	05/19/2016	Buy	230,000.00	912828D49	UNITED STATES TREASURY	0.875	08/15/2017	100.129	-230,816.19
05/31/2016	05/31/2016	Coupon	0.00	912828SY7	UNITED STATES TREASURY	0.625	05/31/2017	---	1,562.50
06/30/2016	06/30/2016	Maturity	-1,000,000.00	912828WQ9	UNITED STATES TREASURY	0.50	06/30/2016	100.00	1,000,000.00
06/30/2016	06/30/2016	Coupon	0.00	912828WQ9	UNITED STATES TREASURY	0.50	06/30/2016	---	2,500.00
05/02/2016	05/02/2016	Coupon	0.00	91412GEZ4	UNIVERSITY CALIF REVS	0.938	07/01/2017	---	241.28
04/01/2016	04/01/2016	Coupon	0.00	91412GEZ4	UNIVERSITY CALIF REVS	0.938	07/01/2017	---	242.32
06/01/2016	06/01/2016	Coupon	0.00	91412GEZ4	UNIVERSITY CALIF REVS	0.956	07/01/2017	---	234.75
05/15/2016	05/15/2016	Coupon	0.00	91412GUT0	UNIVERSITY CALIF REVS	0.634	05/15/2016	---	792.50
05/15/2016	05/15/2016	Maturity	-250,000.00	91412GUT0	UNIVERSITY CALIF REVS	0.634	05/15/2016	100.00	250,000.00
05/23/2016	05/23/2016	Maturity	-500,000.00	928668AD4	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	0.838	05/23/2016	100.00	500,000.00
05/23/2016	05/23/2016	Coupon	0.00	928668AD4	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	0.838	05/23/2016	---	1,050.00
04/01/2016	04/01/2016	Buy	503,230.25	949917397	WellsFargo:Htge MM;l	0.35	06/30/2016	1.00	-503,230.25
04/04/2016	04/04/2016	Buy	3,500.00	949917397	WellsFargo:Htge MM;l	0.35	06/30/2016	1.00	-3,500.00
04/08/2016	04/08/2016	Sell	-46,769.91	949917397	WellsFargo:Htge MM;l	0.35	06/30/2016	1.00	46,769.91
04/07/2016	04/07/2016	Sell	-77,876.63	949917397	WellsFargo:Htge MM;l	0.35	06/30/2016	1.00	77,876.63
04/12/2016	04/12/2016	Buy	1,746.25	949917397	WellsFargo:Htge MM;l	0.35	06/30/2016	1.00	-1,746.25
04/11/2016	04/11/2016	Buy	13,625.00	949917397	WellsFargo:Htge MM;l	0.35	06/30/2016	1.00	-13,625.00
04/15/2016	04/15/2016	Buy	171,037.94	949917397	WellsFargo:Htge MM;l	0.35	06/30/2016	1.00	-171,037.94
04/21/2016	04/21/2016	Buy	466.05	949917397	WellsFargo:Htge MM;l	0.35	06/30/2016	1.00	-466.05
04/20/2016	04/20/2016	Sell	-1,080,704.29	949917397	WellsFargo:Htge MM;l	0.35	06/30/2016	1.00	1,080,704.29
04/18/2016	04/18/2016	Buy	152,001.79	949917397	WellsFargo:Htge MM;l	0.35	06/30/2016	1.00	-152,001.79
04/27/2016	04/27/2016	Sell	-693,009.37	949917397	WellsFargo:Htge MM;l	0.35	06/30/2016	1.00	693,009.37
04/26/2016	04/26/2016	Sell	-502,597.99	949917397	WellsFargo:Htge MM;l	0.35	06/30/2016	1.00	502,597.99
04/26/2016	04/26/2016	Buy	1,742.46	949917397	WellsFargo:Htge MM;l	0.35	06/30/2016	1.00	-1,742.46
05/03/2016	05/03/2016	Sell	-73,570.00	949917397	WellsFargo:Htge MM;l	0.35	06/30/2016	1.00	73,570.00
05/02/2016	05/02/2016	Buy	757,270.03	949917397	WellsFargo:Htge MM;l	0.35	06/30/2016	1.00	-757,270.03
04/30/2016	04/30/2016	Money Market Funds	0.00	949917397	WellsFargo:Htge MM;l	0.35	06/30/2016	---	500.45
05/12/2016	05/12/2016	Buy	6,250.00	949917397	WellsFargo:Htge MM;l	0.35	06/30/2016	1.00	-6,250.00
05/19/2016	05/19/2016	Sell	-230,816.19	949917397	WellsFargo:Htge MM;l	0.35	06/30/2016	1.00	230,816.19
05/19/2016	05/19/2016	Sell	-498,300.56	949917397	WellsFargo:Htge MM;l	0.35	06/30/2016	1.00	498,300.56
05/18/2016	05/18/2016	Buy	1,875.00	949917397	WellsFargo:Htge MM;l	0.35	06/30/2016	1.00	-1,875.00
05/18/2016	05/18/2016	Sell	-244,305.00	949917397	WellsFargo:Htge MM;l	0.35	06/30/2016	1.00	244,305.00

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Dated: 07/06/2016

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Description	Coupon Rate	Final Maturity	Price	Base Amount
05/17/2016	05/17/2016	Buy	70,417.03	949917397	WellsFargo:Htge MM;l	0.35	06/30/2016	1.00	-70,417.03
05/16/2016	05/16/2016	Buy	1,728,798.73	949917397	WellsFargo:Htge MM;l	0.35	06/30/2016	1.00	-1,728,798.73
05/16/2016	05/16/2016	Buy	19,394.99	949917397	WellsFargo:Htge MM;l	0.35	06/30/2016	1.00	-19,394.99
05/16/2016	05/16/2016	Buy	1,875.00	949917397	WellsFargo:Htge MM;l	0.35	06/30/2016	1.00	-1,875.00
05/23/2016	05/23/2016	Buy	498,863.56	949917397	WellsFargo:Htge MM;l	0.35	06/30/2016	1.00	-498,863.56
05/20/2016	05/20/2016	Buy	469.38	949917397	WellsFargo:Htge MM;l	0.35	06/30/2016	1.00	-469.38
05/20/2016	05/20/2016	Buy	14,062.50	949917397	WellsFargo:Htge MM;l	0.35	06/30/2016	1.00	-14,062.50
05/24/2016	05/24/2016	Sell	-501,093.67	949917397	WellsFargo:Htge MM;l	0.35	06/30/2016	1.00	501,093.67
05/24/2016	05/24/2016	Sell	-1,875.00	949917397	WellsFargo:Htge MM;l	0.35	06/30/2016	1.00	1,875.00
05/24/2016	05/24/2016	Buy	1,050.00	949917397	WellsFargo:Htge MM;l	0.35	06/30/2016	1.00	-1,050.00
05/31/2016	05/31/2016	Money Market Funds	0.00	949917397	WellsFargo:Htge MM;l	0.35	06/30/2016	---	404.15
05/31/2016	05/31/2016	Buy	1,562.50	949917397	WellsFargo:Htge MM;l	0.35	06/30/2016	1.00	-1,562.50
06/02/2016	06/02/2016	Sell	-998,634.72	949917397	WellsFargo:Htge MM;l	0.36	06/30/2016	1.00	998,634.72
06/01/2016	06/01/2016	Buy	2,343.93	949917397	WellsFargo:Htge MM;l	0.36	06/30/2016	1.00	-2,343.93
06/06/2016	06/06/2016	Buy	686.04	949917397	WellsFargo:Htge MM;l	0.36	06/30/2016	1.00	-686.04
06/10/2016	06/10/2016	Buy	1,010,625.00	949917397	WellsFargo:Htge MM;l	0.36	06/30/2016	1.00	-1,010,625.00
06/09/2016	06/09/2016	Buy	5,000.00	949917397	WellsFargo:Htge MM;l	0.36	06/30/2016	1.00	-5,000.00
06/16/2016	06/16/2016	Buy	27.80	949917397	WellsFargo:Htge MM;l	0.36	06/30/2016	1.00	-27.80
06/16/2016	06/16/2016	Buy	3,760.90	949917397	WellsFargo:Htge MM;l	0.36	06/30/2016	1.00	-3,760.90
06/15/2016	06/15/2016	Buy	58,148.40	949917397	WellsFargo:Htge MM;l	0.36	06/30/2016	1.00	-58,148.40
06/15/2016	06/15/2016	Sell	-273,132.08	949917397	WellsFargo:Htge MM;l	0.36	06/30/2016	1.00	273,132.08
06/15/2016	06/15/2016	Buy	55,591.71	949917397	WellsFargo:Htge MM;l	0.36	06/30/2016	1.00	-55,591.71
06/20/2016	06/20/2016	Buy	2,034.99	949917397	WellsFargo:Htge MM;l	0.36	06/30/2016	1.00	-2,034.99
06/20/2016	06/20/2016	Sell	-4,288.69	949917397	WellsFargo:Htge MM;l	0.36	06/30/2016	1.00	4,288.69
06/24/2016	06/24/2016	Sell	-497,067.78	949917397	WellsFargo:Htge MM;l	0.36	06/30/2016	1.00	497,067.78
06/21/2016	06/21/2016	Buy	484.87	949917397	WellsFargo:Htge MM;l	0.36	06/30/2016	1.00	-484.87
06/30/2016	06/30/2016	Buy	487.50	949917397	WellsFargo:Htge MM;l	0.36	06/30/2016	1.00	-487.50
04/07/2016	04/07/2016	Cash Transfer	0.00	CCYUSD	US Dollar	0.00	06/30/2016	---	-77,876.63
04/08/2016	04/08/2016	Cash Transfer	0.00	CCYUSD	US Dollar	0.00	06/30/2016	---	-46,769.91
05/03/2016	05/03/2016	Cash Transfer	0.00	CCYUSD	US Dollar	0.00	06/30/2016	---	-73,570.00
04/20/2016	04/20/2016	Management Fee	0.00	CCYUSD	US Dollar	0.00	06/30/2016	---	-4,042.88
05/23/2016	05/23/2016	Management Fee	0.00	CCYUSD	US Dollar	0.00	06/30/2016	---	-4,261.44
06/20/2016	06/20/2016	Management Fee	0.00	CCYUSD	US Dollar	0.00	06/30/2016	---	-4,288.69
---	---	---	-98,087.18	---	---	---	---	---	-397.86

Summary

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Description	Coupon Rate	Final Maturity	Price	Base Amount
---	---	---	-98,087.18	---	---	---	---	---	-43.05

* 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.

MMF Transaction Detail

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* Does not Lock Down.

Receivable

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
06/30/2016	06/30/2016	Money Market Funds	0.00	949917397	SHIXX	WellsFargo:Htge MM;I	354.81
06/30/2016	06/30/2016	Money Market Funds	0.00	949917397	SHIXX	WellsFargo:Htge MM;I	354.81

Settled

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
04/01/2016	04/01/2016	Buy	503,230.25	949917397	SHIXX	WellsFargo:Htge MM;I	-503,230.25
04/04/2016	04/04/2016	Buy	3,500.00	949917397	SHIXX	WellsFargo:Htge MM;I	-3,500.00
04/08/2016	04/08/2016	Sell	-46,769.91	949917397	SHIXX	WellsFargo:Htge MM;I	46,769.91
04/07/2016	04/07/2016	Sell	-77,876.63	949917397	SHIXX	WellsFargo:Htge MM;I	77,876.63
04/12/2016	04/12/2016	Buy	1,746.25	949917397	SHIXX	WellsFargo:Htge MM;I	-1,746.25
04/11/2016	04/11/2016	Buy	13,625.00	949917397	SHIXX	WellsFargo:Htge MM;I	-13,625.00
04/15/2016	04/15/2016	Buy	171,037.94	949917397	SHIXX	WellsFargo:Htge MM;I	-171,037.94
04/21/2016	04/21/2016	Buy	466.05	949917397	SHIXX	WellsFargo:Htge MM;I	-466.05
04/20/2016	04/20/2016	Sell	-1,080,704.29	949917397	SHIXX	WellsFargo:Htge MM;I	1,080,704.29
04/18/2016	04/18/2016	Buy	152,001.79	949917397	SHIXX	WellsFargo:Htge MM;I	-152,001.79
04/27/2016	04/27/2016	Sell	-693,009.37	949917397	SHIXX	WellsFargo:Htge MM;I	693,009.37
04/26/2016	04/26/2016	Sell	-502,597.99	949917397	SHIXX	WellsFargo:Htge MM;I	502,597.99
04/26/2016	04/26/2016	Buy	1,742.46	949917397	SHIXX	WellsFargo:Htge MM;I	-1,742.46
05/03/2016	05/03/2016	Sell	-73,570.00	949917397	SHIXX	WellsFargo:Htge MM;I	73,570.00
05/02/2016	05/02/2016	Buy	757,270.03	949917397	SHIXX	WellsFargo:Htge MM;I	-757,270.03
04/30/2016	04/30/2016	Money Market Funds	0.00	949917397	SHIXX	WellsFargo:Htge MM;I	500.45
05/12/2016	05/12/2016	Buy	6,250.00	949917397	SHIXX	WellsFargo:Htge MM;I	-6,250.00
05/19/2016	05/19/2016	Sell	-230,816.19	949917397	SHIXX	WellsFargo:Htge MM;I	230,816.19
05/19/2016	05/19/2016	Sell	-498,300.56	949917397	SHIXX	WellsFargo:Htge MM;I	498,300.56
05/18/2016	05/18/2016	Buy	1,875.00	949917397	SHIXX	WellsFargo:Htge MM;I	-1,875.00
05/18/2016	05/18/2016	Sell	-244,305.00	949917397	SHIXX	WellsFargo:Htge MM;I	244,305.00
05/17/2016	05/17/2016	Buy	70,417.03	949917397	SHIXX	WellsFargo:Htge MM;I	-70,417.03
05/16/2016	05/16/2016	Buy	1,728,798.73	949917397	SHIXX	WellsFargo:Htge MM;I	-1,728,798.73
05/16/2016	05/16/2016	Buy	19,394.99	949917397	SHIXX	WellsFargo:Htge MM;I	-19,394.99
05/16/2016	05/16/2016	Buy	1,875.00	949917397	SHIXX	WellsFargo:Htge MM;I	-1,875.00
05/23/2016	05/23/2016	Buy	498,863.56	949917397	SHIXX	WellsFargo:Htge MM;I	-498,863.56
05/20/2016	05/20/2016	Buy	469.38	949917397	SHIXX	WellsFargo:Htge MM;I	-469.38
05/20/2016	05/20/2016	Buy	14,062.50	949917397	SHIXX	WellsFargo:Htge MM;I	-14,062.50
05/24/2016	05/24/2016	Sell	-501,093.67	949917397	SHIXX	WellsFargo:Htge MM;I	501,093.67
05/24/2016	05/24/2016	Sell	-1,875.00	949917397	SHIXX	WellsFargo:Htge MM;I	1,875.00
05/24/2016	05/24/2016	Buy	1,050.00	949917397	SHIXX	WellsFargo:Htge MM;I	-1,050.00
05/31/2016	05/31/2016	Money Market Funds	0.00	949917397	SHIXX	WellsFargo:Htge MM;I	404.15
05/31/2016	05/31/2016	Buy	1,562.50	949917397	SHIXX	WellsFargo:Htge MM;I	-1,562.50
06/02/2016	06/02/2016	Sell	-998,634.72	949917397	SHIXX	WellsFargo:Htge MM;I	998,634.72
06/01/2016	06/01/2016	Buy	2,343.93	949917397	SHIXX	WellsFargo:Htge MM;I	-2,343.93
06/06/2016	06/06/2016	Buy	686.04	949917397	SHIXX	WellsFargo:Htge MM;I	-686.04
06/10/2016	06/10/2016	Buy	1,010,625.00	949917397	SHIXX	WellsFargo:Htge MM;I	-1,010,625.00
06/09/2016	06/09/2016	Buy	5,000.00	949917397	SHIXX	WellsFargo:Htge MM;I	-5,000.00
06/16/2016	06/16/2016	Buy	27.80	949917397	SHIXX	WellsFargo:Htge MM;I	-27.80
06/16/2016	06/16/2016	Buy	3,760.90	949917397	SHIXX	WellsFargo:Htge MM;I	-3,760.90
06/15/2016	06/15/2016	Buy	58,148.40	949917397	SHIXX	WellsFargo:Htge MM;I	-58,148.40
06/15/2016	06/15/2016	Sell	-273,132.08	949917397	SHIXX	WellsFargo:Htge MM;I	273,132.08

MMF Transaction Detail

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Dated: 07/06/2016

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
06/15/2016	06/15/2016	Buy	55,591.71	949917397	SHIXX	WellsFargo:Htge MM;l	-55,591.71
06/20/2016	06/20/2016	Buy	2,034.99	949917397	SHIXX	WellsFargo:Htge MM;l	-2,034.99
06/20/2016	06/20/2016	Sell	-4,288.69	949917397	SHIXX	WellsFargo:Htge MM;l	4,288.69
06/24/2016	06/24/2016	Sell	-497,067.78	949917397	SHIXX	WellsFargo:Htge MM;l	497,067.78
06/21/2016	06/21/2016	Buy	484.87	949917397	SHIXX	WellsFargo:Htge MM;l	-484.87
06/30/2016	06/30/2016	Buy	487.50	949917397	SHIXX	WellsFargo:Htge MM;l	-487.50
---	---	---	-635,612.28	949917397	SHIXX	WellsFargo:Htge MM;l	636,516.88

Summary

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
---	---	---	-635,612.28	949917397	SHIXX	WellsFargo:Htge MM;l	636,871.69

* 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.

Roll Forward

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41284AAB4 HDMOT 141 A2A	29,972.77 0.00	0.00 0.00	-29,979.47	0.00	0.19	-6.53	-0.01	13.04	0.00	0.00
47787WAB5 JDOT 15B A2	399,957.22 0.00	0.00 0.00	-50,945.13	0.00	2.96	-22.19	-0.00	272.85	0.00	349,265.71
65477WAB2 NAROT 14B A2	193,397.44 0.00	0.00 0.00	-193,439.89	0.00	1.41	-51.58	-0.00	92.62	0.00	0.00
89236WAB4 TAOT 15A A2	323,977.91 0.00	0.00 0.00	-162,967.31	0.00	0.71	-51.43	-0.00	119.66	0.00	161,079.55
949917397 WellsFargo:Htge MM;l	1,678,975.85 5,088,429.60	-5,724,041.88 0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,043,363.57
65478VAB3 NAROT 16B A2A	0.00 699,946.87	0.00 0.00	0.00	0.00	5.03	326.67	0.00	1,247.20	0.00	701,525.77
459058DM2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	751,995.75 0.00	0.00 -750,000.00	0.00	0.00	10.02	-1,406.25	0.00	-599.52	0.00	0.00
459058DM2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	1,002,661.00 0.00	0.00 -1,000,000.00	0.00	0.00	8.18	-1,875.00	0.00	-794.18	0.00	0.00
3130A4KE1 FEDERAL HOME LOAN BANKS	500,825.00 0.00	0.00 -500,000.00	0.00	0.00	0.00	-825.00	0.00	0.00	0.00	0.00
13034PYA9 CALIFORNIA HSG FIN AGY REV	0.00 500,000.00	0.00 0.00	0.00	0.00	0.00	13.89	0.00	125.00	0.00	500,138.89
605581FW2 MISSISSIPPI ST	301,407.00 0.00	0.00 0.00	0.00	0.00	0.00	-480.00	0.00	-189.00	0.00	300,738.00
46623EJY6 JPMORGAN CHASE & CO	501,962.50 0.00	0.00 0.00	0.00	0.00	-116.40	1,687.50	0.00	32.40	0.00	503,566.00
90331HMR1 US BANK NA	448,798.51 0.00	0.00 0.00	0.00	0.00	-114.44	13.82	0.00	1,235.39	0.00	449,933.28
90331HMR1 US BANK NA	299,199.01 0.00	0.00 0.00	0.00	0.00	0.00	9.21	0.00	747.30	0.00	299,955.52
06050TLU4 BANK OF AMERICA NA	500,714.13 0.00	0.00 0.00	0.00	0.00	0.00	20.16	0.00	661.50	0.00	501,395.79
084664CD1 BERKSHIRE HATHAWAY FINANCE CORP	751,499.92 0.00	0.00 0.00	0.00	0.00	0.00	16.17	0.00	289.50	0.00	751,805.58
3137EADF3 FREDDIE MAC	1,010,973.39 0.00	0.00 0.00	0.00	0.00	-1,071.08	-3,125.00	0.00	675.08	0.00	1,007,452.39
3133EFBT3 FEDERAL FARM CREDIT BANKS FUNDING CORP	999,898.00 0.00	0.00 0.00	0.00	0.00	49.73	1,050.00	0.00	428.27	0.00	1,001,426.00
880591EA6 TENNESSEE VALLEY AUTHORITY	627,963.33 0.00	0.00 0.00	0.00	0.00	-6,694.88	8,057.50	0.00	875.90	0.00	630,201.85
161571GJ7 CHAIT 141 A	776,723.53 0.00	0.00 0.00	0.00	0.00	-249.97	0.00	0.00	474.49	0.00	776,948.05
45905UTJ3 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	0.00 499,885.00	0.00 0.00	0.00	0.00	10.54	8.77	0.00	-215.04	0.00	499,689.27
912828D49 UNITED STATES TREASURY	0.00 230,296.48	0.00 0.00	0.00	0.00	-28.14	757.45	0.00	585.19	0.00	231,610.98
03255LGX1 ANAHEIM CALIF PUB FING AUTH LEASE REV	753,372.50 0.00	0.00 -750,000.00	0.00	0.00	0.00	-3,125.00	0.00	-247.50	0.00	0.00
912828QX1 UNITED STATES TREASURY	1,006,262.74 0.00	0.00 0.00	0.00	0.00	-2,644.96	3,750.00	0.00	-25.04	0.00	1,007,342.74
4197915E4 HAWAII ST	752,031.25 0.00	0.00 0.00	0.00	0.00	0.00	1,370.63	0.00	-900.00	0.00	752,501.88
912828SY7 UNITED STATES TREASURY	500,757.20 0.00	0.00 0.00	0.00	0.00	130.28	-785.52	0.00	611.72	0.00	500,713.69
69353RCG1 PNC BANK NA	752,308.50 0.00	0.00 0.00	0.00	0.00	0.00	2,109.38	0.00	-166.50	0.00	754,251.38

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313313HF8 FEDERAL FARM CREDIT BANKS	0.00 497,067.78	0.00 0.00	0.00	0.00	56.39	0.00	0.00	148.83	0.00	497,273.00
166764AL4 CHEVRON CORP	707,773.58 0.00	0.00 0.00	0.00	0.00	276.75	-2,353.75	0.00	-839.55	0.00	704,857.03
3130A3J70 FEDERAL HOME LOAN BANKS	1,002,692.22 0.00	0.00 0.00	0.00	0.00	-349.24	-1,562.50	0.00	416.24	0.00	1,001,196.72
097023BC8 BOEING CO	773,269.38 0.00	0.00 0.00	0.00	0.00	-5,363.38	-7,031.25	0.00	695.38	0.00	761,570.13
3130A5EP0 FEDERAL HOME LOAN BANKS	0.00 998,600.00	0.00 0.00	0.00	0.00	112.15	538.19	0.00	1,749.85	0.00	1,001,000.19
928668AD4 VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	499,283.88 0.00	0.00 -500,000.00	0.00	0.00	0.00	-442.38	0.00	1,158.50	0.00	0.00
912828VL1 UNITED STATES TREASURY	1,002,103.12 0.00	0.00 0.00	0.00	0.00	-667.59	1,562.50	0.00	53.59	0.00	1,003,051.62
4581X0BV9 INTER-AMERICAN DEVELOPMENT BANK	1,003,303.00 0.00	0.00 0.00	0.00	0.00	-733.32	2,812.50	0.00	2,766.32	0.00	1,008,148.50
4581X0BV9 INTER-AMERICAN DEVELOPMENT BANK	601,981.80 0.00	0.00 0.00	0.00	0.00	-504.84	1,687.50	0.00	1,724.64	0.00	604,889.10
41284DAB8 HDMOT 16A A2	0.00 499,986.55	0.00 0.00	0.00	0.00	0.55	242.22	0.00	444.55	0.00	500,673.87
3137EACW7 FREDDIE MAC	236,862.85 0.00	0.00 0.00	0.00	0.00	-681.96	1,175.00	0.00	-161.22	0.00	237,194.67
354613AH4 FRANKLIN RESOURCES INC	0.00 501,815.00	0.00 0.00	0.00	0.00	-236.27	2,024.31	0.00	432.77	0.00	504,035.81
CCYUSD Receivable	1,204.47 0.00	0.00 0.00	0.00	0.00	0.00	0.00	0.00	0.00	-849.67	354.80
CCYUSD Cash	-1.97 0.00	0.00 0.00	0.00	0.00	0.00	0.00	0.00	0.00	806.15	804.18
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
45950KBS8 INTERNATIONAL FINANCE CORP	0.00 500,677.00	0.00 0.00	0.00	0.00	-76.79	930.56	0.00	710.79	0.00	502,241.56
3130A2T97 FEDERAL HOME LOAN BANKS	999,987.67 0.00	0.00 0.00	0.00	0.00	-281.60	1,250.00	0.00	721.60	0.00	1,001,677.67
3130A2T97 FEDERAL HOME LOAN BANKS	499,993.83 0.00	0.00 0.00	0.00	0.00	-103.75	625.00	0.00	323.75	0.00	500,838.83
05581RAC0 BMWLT 161 A2B	600,224.70 0.00	0.00 0.00	0.00	0.00	0.00	2.92	0.00	1,162.20	0.00	601,389.83
76912TJC8 RIVERSIDE CNTY CALIF PUB FING AUTH TAX ALLOC REV	125,015.42 0.00	0.00 0.00	0.00	0.00	92.08	312.50	0.00	-47.08	0.00	125,372.92
07330NAH8 BRANCH BANKING AND TRUST CO	702,843.71 0.00	0.00 0.00	0.00	0.00	519.04	-1,750.00	0.00	240.46	0.00	701,853.21
912828RF9 UNITED STATES TREASURY	1,003,330.57 0.00	0.00 0.00	0.00	0.00	-1,405.96	2,472.83	0.00	102.96	0.00	1,004,500.39
912828RF9 UNITED STATES TREASURY	1,003,330.57 0.00	0.00 0.00	0.00	0.00	-1,041.02	2,472.83	0.00	-261.98	0.00	1,004,500.39
912828WQ9 UNITED STATES TREASURY	1,001,731.74 0.00	0.00 -1,000,000.00	0.00	0.00	-101.13	-1,263.74	0.00	-366.87	0.00	0.00
17305EFE0 CCCIT 13A6 A6	752,043.60 0.00	0.00 0.00	0.00	0.00	-686.19	2,475.00	0.00	-1.04	0.00	753,831.38
91412GEZ4 UNIVERSITY CALIF REVS	300,149.32 0.00	0.00 0.00	0.00	0.00	0.00	-3.32	0.00	138.00	0.00	300,284.00
45905U7F5 INTERNATIONAL BK FOR RECON & DEV MEDIUM TERM BK N	1,000,020.00 0.00	0.00 0.00	0.00	0.00	0.00	1,125.00	0.00	780.00	0.00	1,001,925.00
30231GAS1 EXXON MOBIL CORP	562,250.71 0.00	0.00 0.00	0.00	0.00	0.00	58.79	0.00	2,471.28	0.00	564,780.78

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17275RAY8 CISCO SYSTEMS INC	748,587.53 0.00	0.00 0.00	0.00	0.00	0.00	-13.45	0.00	2,862.75	0.00	751,436.83
06406HBX6 BANK OF NEW YORK MELLON CORP	756,896.25 0.00	0.00 0.00	0.00	0.00	-3,079.87	4,312.50	0.00	-57.38	0.00	758,071.50
89116EPA5 Toronto Dominion Holdings (U.S.A.), Inc.	0.00 744,305.00	0.00 0.00	0.00	0.00	935.00	0.00	0.00	400.63	0.00	745,640.63
313384ZK8 FEDERAL HOME LOAN BANKS	499,475.00 0.00	0.00 0.00	0.00	0.00	770.97	0.00	0.00	-278.97	0.00	499,967.00
3137EADT3 FREDDIE MAC	1,002,901.92 0.00	0.00 0.00	0.00	0.00	-395.77	2,187.50	0.00	830.77	0.00	1,005,524.42
637432HT5 NATIONAL RURAL UTILITIES COOP FINANCE CORP	534,970.75 0.00	0.00 0.00	0.00	0.00	-5,402.46	-6,812.50	0.00	-66.04	0.00	522,689.75
762494QV7 RIALTO CALIF UNI SCH DIST	251,686.67 0.00	0.00 0.00	0.00	0.00	0.00	786.25	0.00	-372.50	0.00	252,100.42
3135G0PP2 FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00 1,075,768.08	0.00 0.00	0.00	0.00	-523.75	3,007.56	0.00	1,809.08	0.00	1,080,060.96
037833AM2 APPLE INC	0.00 501,225.00	0.00 0.00	0.00	0.00	-3.96	802.08	0.00	-43.04	0.00	501,980.08
313379FW4 FEDERAL HOME LOAN BANKS	1,006,856.11 0.00	0.00 0.00	0.00	0.00	-640.14	-2,500.00	0.00	800.14	0.00	1,004,516.11
912828TS9 UNITED STATES TREASURY	998,728.08 0.00	0.00 0.00	0.00	0.00	15.13	1,553.96	0.00	2,211.87	0.00	1,002,509.04
06050TMB5 BANK OF AMERICA NA	249,851.72 0.00	0.00 0.00	0.00	0.00	0.00	7.73	0.00	595.75	0.00	250,455.20
09247XAC5 BLACKROCK INC	538,246.39 0.00	0.00 0.00	0.00	0.00	-6,161.03	7,812.50	0.00	1,022.03	0.00	540,919.89
313373SZ6 FEDERAL HOME LOAN BANKS	1,009,766.08 0.00	0.00 -1,000,000.00	0.00	0.00	-3,090.88	-6,552.08	0.00	-123.12	0.00	0.00
3135G0JA2 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,009,497.50 0.00	0.00 0.00	0.00	0.00	-758.70	-2,812.50	0.00	501.70	0.00	1,006,428.00
91412GUT0 UNIVERSITY CALIF REVS	250,731.28 0.00	0.00 -250,000.00	0.00	0.00	0.00	-598.78	0.00	-132.50	0.00	0.00
45905UQG2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	600,958.68 0.00	0.00 0.00	0.00	0.00	98.67	937.50	0.00	-729.27	0.00	601,265.58
02665WAY7 AMERICAN HONDA FINANCE CORP	501,111.40 0.00	0.00 0.00	0.00	0.00	0.00	-11.36	0.00	-30.00	0.00	501,070.04
02665WAY7 AMERICAN HONDA FINANCE CORP	250,555.70 0.00	0.00 0.00	0.00	0.00	-8.48	-5.68	0.00	-6.52	0.00	250,535.02
191216BR0 COCA-COLA CO	301,650.62 0.00	0.00 0.00	0.00	0.00	16.43	-656.25	0.00	-146.03	0.00	300,864.77
437076BJ0 HOME DEPOT INC	752,980.53 0.00	0.00 0.00	0.00	0.00	0.00	-14.70	0.00	223.50	0.00	753,189.33
89233GKT2 Toyota Motor Credit Corporation	0.00 498,300.56	0.00 0.00	0.00	0.00	453.89	0.00	0.00	88.61	0.00	498,843.05
14912L4X6 CATERPILLAR FINANCIAL SERVICES CORP	781,158.67 0.00	0.00 0.00	0.00	0.00	-2,697.91	3,971.88	0.00	-61.09	0.00	782,371.54
544587B72 LOS ANGELES CALIF MUN IMPT CORP LEASE REV	493,199.70 0.00	0.00 0.00	0.00	0.00	0.00	-1,234.80	0.00	29.40	0.00	491,994.30
89233GEJ1 Toyota Motor Credit Corporation	499,675.34 0.00	0.00 -500,000.00	0.00	0.00	352.50	0.00	0.00	-27.84	0.00	0.00
68428LDM3 ORANGE CNTY CALIF PENSION OBLIG	250,925.58 0.00	0.00 0.00	0.00	0.00	0.00	586.25	0.00	-177.50	0.00	251,334.33
58772PAB4 MBART 151 A2A	601,201.33 0.00	0.00 0.00	-153,578.61	0.00	267.46	-55.97	0.00	173.76	0.00	448,007.97

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43814KAB7 HAROT 151 A2	159,467.12 0.00	0.00 0.00	-91,721.94	0.00	1.55	-28.54	0.00	36.23	0.00	67,754.43
90290XAB3 USAOT 151 A2	468,952.16 0.00	0.00 0.00	-170,188.10	0.00	4.81	-62.02	0.00	90.20	0.00	298,797.05
41284BAB2 HDMOT 151 A2A	247,785.36 0.00	0.00 0.00	-76,877.18	0.00	0.40	-27.33	0.00	136.72	0.00	171,017.97
31680GAB2 FITAT 151 A2A	500,132.62 0.00	0.00 0.00	-34,777.26	0.00	2.58	-15.77	0.00	259.00	0.00	465,601.17
---	44,512,978.68	-5,724,041.88	-964,474.89	0.00	-41,720.48	19,362.31	-0.01	29,734.66	-43.52	44,418,097.80
---	12,836,302.92	-6,250,000.00								

* Weighted By: Ending Base Market Value + Accrued.

Shock Analysis

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02665WAY7	AMERICAN HONDA FINANCE CORP	CORP	751,353.75	1.109	1.412	0.221	753,698.51	753,014.32	752,184.01	750,523.52	749,693.33	748,033.07
037833AM2	APPLE INC	CORP	501,178.00	0.759	0.77	0.841	504,423.64	504,423.64	503,285.52	499,070.62	496,963.37	492,749.29
05581RAC0	BMWLT 161 A2B	ABS	601,216.02	0.95	0.887	0.052	601,493.32	601,493.32	601,372.34	601,059.70	600,903.39	600,590.76
06050TLU4	BANK OF AMERICA NA	CORP	500,695.50	1.12	1.302	0.118	501,464.79	501,286.35	500,990.92	500,400.10	500,104.70	499,513.96
06050TMB5	BANK OF AMERICA NA	CORP	250,259.00	1.145	1.584	0.181	250,976.53	250,711.98	250,485.49	250,032.52	249,806.04	249,353.11
06406HBX6	BANK OF NEW YORK MELLON CORP	CORP	750,740.25	0.644	1.02	0.077	751,329.88	751,318.32	751,029.28	750,451.21	750,162.18	749,584.11
07330NAH8	BRANCH BANKING AND TRUST CO	CORP	700,142.10	1.30	0.97	0.724	705,055.24	705,055.24	702,675.60	697,606.57	695,069.01	689,987.80
084664CD1	BERKSHIRE HATHAWAY FINANCE CORP	CORP	750,254.25	0.946	1.204	0.028	750,507.18	750,464.32	750,359.29	750,149.21	750,044.18	749,834.11
09247XAC5	BLACKROCK INC	CORP	531,718.50	1.242	0.956	1.16	537,615.53	537,615.53	534,802.60	528,634.67	525,551.10	519,384.76
097023BC8	BOEING CO	CORP	758,367.00	0.849	0.862	0.387	760,896.95	760,896.95	759,834.47	756,899.59	755,432.23	752,497.69
13034PYA9	CALIFORNIA HSG FIN AGY REV	MUNI	500,125.00	1.00	0.993	0.591	503,060.20	503,060.20	501,602.91	498,647.17	497,169.41	494,214.12
14912L4X6	CATERPILLAR FINANCIAL SERVICES CORP	CORP	775,751.75	0.643	0.915	0.086	776,362.22	776,362.22	776,085.33	775,418.19	775,084.64	774,417.61
161571GJ7	CHAIT 141 A	ABS	776,551.94	1.01	0.781	0.538	779,814.98	779,814.98	778,640.92	774,463.07	772,374.32	768,197.17
166764AL4	CHEVRON CORP	CORP	703,654.00	1.506	0.962	1.359	712,854.09	712,854.09	708,435.55	698,872.89	694,092.22	684,532.20
17275RAY8	CISCO SYSTEMS INC	CORP	751,116.00	0.976	0.996	0.209	752,679.63	752,679.63	751,900.94	750,331.10	749,546.24	747,976.64
17305EFE0	CCCIT 13A6 A6	ABS	750,696.38	0.944	0.818	0.185	751,832.43	751,832.43	751,390.78	750,001.99	749,307.62	747,918.95
191216BR0	COCA-COLA CO	CORP	300,398.10	0.897	0.774	1.313	303,451.15	303,451.15	302,370.30	298,426.08	296,454.23	292,511.09
30231GAS1	EXXON MOBIL CORP	CORP	564,166.40	1.29	1.026	0.161	565,098.35	565,074.74	564,620.56	563,712.25	563,258.12	562,349.90
3130A2T97	FEDERAL HOME LOAN BANKS	AGCY BOND	1,500,579.00	0.396	0.342	0.244	1,501,831.22	1,501,831.22	1,501,831.22	1,498,748.33	1,496,917.74	1,493,256.77
3130A3J70	FEDERAL HOME LOAN BANKS	AGCY BOND	1,000,537.00	0.484	0.489	0.396	1,002,474.53	1,002,474.53	1,002,474.53	998,555.99	996,575.07	992,613.55
3130A5EP0	FEDERAL HOME LOAN BANKS	AGCY BOND	1,000,462.00	0.767	0.574	0.913	1,005,705.26	1,005,705.26	1,005,029.27	995,895.05	991,328.43	982,196.17
313313HF8	FEDERAL FARM CREDIT BANKS	AGCY DISC	497,273.00	0.583	0.559	0.978	499,991.71	499,991.71	499,704.75	494,841.42	492,410.02	487,547.73
313379FW4	FEDERAL HOME LOAN BANKS	AGCY BOND	1,003,905.00	0.741	0.584	0.937	1,009,398.69	1,009,398.69	1,008,608.47	999,201.88	994,499.11	985,094.63
313384ZK8	FEDERAL HOME LOAN BANKS	AGCY DISC	499,967.00	0.622	0.158	0.042	500,000.18	500,000.18	500,000.18	499,862.01	499,757.01	499,547.03
3133EFBT3	FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY BOND	1,000,026.00	0.44	0.404	0.169	1,000,708.79	1,000,708.79	1,000,708.79	999,180.99	998,336.01	996,646.11
3135G0JA2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	AGCY BOND	1,004,428.00	0.818	0.586	0.82	1,009,254.67	1,009,254.67	1,008,546.29	1,000,309.98	996,192.24	987,957.59
3135G0PP2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	AGCY BOND	1,077,053.41	0.75	0.612	1.211	1,085,036.22	1,085,036.22	1,083,575.25	1,070,532.13	1,064,011.42	1,050,971.70
3137EACW7	FREDDIE MAC	AGCY BOND	235,549.67	0.827	0.465	0.152	235,716.15	235,716.15	235,716.15	235,370.65	235,191.64	234,833.64
3137EADF3	FREDDIE MAC	AGCY BOND	1,005,751.00	0.817	0.584	0.861	1,010,808.36	1,010,808.36	1,010,080.91	1,001,421.39	997,092.09	988,434.38
3137EADT3	FREDDIE MAC	AGCY BOND	1,002,389.00	0.714	0.503	0.641	1,005,621.02	1,005,621.02	1,005,601.74	999,176.43	995,964.04	989,539.78
31680GAB2	FITAT 151 A2A	ABS	465,390.27	1.022	0.92	0.353	466,901.73	466,901.73	466,211.70	464,568.87	463,747.51	462,104.89
354613AH4	FRANKLIN RESOURCES INC	CORP	502,011.50	1.11	1.039	1.192	508,229.39	507,995.98	505,003.61	499,019.64	496,028.02	490,045.55
41284BAB2	HDMOT 151 A2A	ABS	170,957.15	0.799	0.994	0.324	171,507.75	171,507.75	171,234.10	170,680.20	170,403.27	169,849.45
41284DAB8	HDMOT 16A A2	ABS	500,431.65	1.093	1.008	1.026	505,607.59	505,566.50	502,998.97	497,864.54	495,297.65	490,164.49
4197915E4	HAWAII ST	MUNI	750,217.50	0.731	0.28	0.09	750,406.56	750,406.56	750,406.56	749,879.91	749,542.34	748,867.26
437076BJ0	HOME DEPOT INC	CORP	752,848.50	1.038	1.177	0.209	754,700.56	754,422.03	753,635.25	752,061.79	751,275.12	749,701.89
43814KAB7	HAROT 151 A2	ABS	67,733.36	0.708	0.818	0.094	67,785.44	67,785.44	67,765.19	67,701.53	67,669.69	67,606.03
4581X0BV9	INTER-AMERICAN DEVELOPMENT BANK	SOVEREIGN GOV	1,607,737.60	0.813	0.44	0.704	1,612,717.87	1,612,717.87	1,612,717.87	1,602,078.54	1,596,419.85	1,585,103.55
45905U7F5	INTERNATIONAL BK FOR RECON & DEV MEDIUM TERM BK N	SOVEREIGN GOV	999,900.00	0.45	0.638	0.053	1,000,238.11	1,000,238.11	1,000,164.97	999,635.03	999,370.05	998,840.11
45905UQG2	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	SOVEREIGN GOV	600,276.00	0.691	0.431	0.238	600,891.76	600,891.76	600,891.76	599,561.69	598,847.40	597,418.93
45905UTJ3	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	SOVEREIGN GOV	499,680.50	0.658	1.13	0.249	501,086.51	500,924.75	500,302.61	499,058.41	498,436.35	497,192.29
45950KBS8	INTERNATIONAL FINANCE CORP	SOVEREIGN GOV	501,311.00	0.851	0.677	0.811	504,063.56	504,063.56	503,343.89	499,278.25	497,245.64	493,180.84
46623EJY6	JPMORGAN CHASE & CO	CORP	501,016.00	1.255	1.023	0.618	504,183.68	504,112.45	502,564.18	499,467.90	497,919.90	494,824.14

Shock Analysis

WC-Contra Costa County (19529)

Base Currency: USD As of 06/30/2016

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Dated: 07/06/2016

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
47787WAB5	JDOT 15B A2	ABS	349,113.68	0.982	0.942	0.419	350,491.69	350,491.69	349,845.09	348,382.31	347,650.96	346,188.39
544587B72	LOS ANGELES CALIF MUN IMPT CORP LEASE REV	MUNI	490,965.30	1.26	0.712	0.339	492,150.37	492,150.37	491,797.50	490,133.13	489,301.00	487,636.85
58772PAB4	MBART 151 A2A	ABS	447,844.76	1.031	0.819	0.388	449,267.95	449,267.95	448,713.60	446,975.96	446,107.21	444,369.84
605581FW2	MISSISSIPPI ST	MUNI	300,258.00	0.64	0.342	0.257	300,521.91	300,521.91	300,521.91	299,872.18	299,486.37	298,714.79
637432HT5	NATIONAL RURAL UTILITIES COOP FINANCE CORP	CORP	516,558.50	1.084	1.158	0.76	521,104.97	520,484.60	518,521.49	514,595.64	512,632.91	508,707.84
65478VAB3	NAROT 16B A2A	ABS	701,199.10	1.057	0.877	0.975	707,195.28	707,195.28	704,617.58	697,780.89	694,362.93	687,527.82
68428LDM3	ORANGE CNTY CALIF PENSION OBLIG	MUNI	250,240.00	0.938	0.692	0.34	250,828.78	250,828.78	250,665.42	249,814.60	249,389.22	248,538.52
69353RCG1	PNC BANK NA	CORP	750,642.00	1.125	0.95	0.528	754,400.78	754,400.78	752,621.91	748,658.52	746,671.48	742,686.70
762494QV7	RIALTO CALIF UNI SCH DIST	MUNI	250,790.00	1.258	0.756	0.589	251,906.77	251,906.77	251,528.60	250,051.44	249,312.92	247,835.99
76912TJC8	RIVERSIDE CNTY CALIF PUB FING AUTH TAX ALLOC REV	MUNI	124,956.25	1.301	1.173	0.174	125,211.30	125,173.68	125,064.96	124,847.54	124,738.83	124,521.43
880591EA6	TENNESSEE VALLEY AUTHORITY	AGCY BOND	615,608.82	0.876	0.663	1.008	619,723.16	619,723.16	618,711.61	612,506.27	609,403.95	603,199.99
89116EPA5	Toronto Dominion Holdings (U.S.A.), Inc.	CP	745,640.63	1.027	0.957	0.608	749,979.42	749,979.42	747,907.44	743,373.94	741,107.39	736,574.68
89233GKT2	Toyota Motor Credit Corporation	CP	498,843.05	0.763	0.714	0.324	499,997.10	499,997.10	499,651.20	498,034.95	497,226.88	495,610.85
89236WAB4	TAOT 15A A2	ABS	161,028.73	0.712	0.828	0.115	161,182.06	161,182.06	161,121.32	160,936.14	160,843.55	160,658.39
90290XAB3	USAOT 151 A2	ABS	298,688.14	0.822	1.019	0.258	299,473.43	299,458.78	299,073.45	298,302.84	297,917.55	297,147.03
90331HMR1	US BANK NA	CORP	748,602.00	0.889	1.329	0.065	749,248.68	749,088.59	748,845.30	748,358.70	748,115.41	747,628.82
912828D49	UNITED STATES TREASURY	US GOV	230,853.53	0.77	0.544	1.115	232,253.86	232,253.86	232,140.59	229,566.57	228,279.72	225,706.33
912828QX1	UNITED STATES TREASURY	US GOV	1,001,079.00	0.434	0.231	0.083	1,001,270.94	1,001,270.94	1,001,270.94	1,000,663.56	1,000,248.15	999,417.41
912828RF9	UNITED STATES TREASURY	US GOV	2,002,316.00	0.505	0.311	0.166	2,003,349.73	2,003,349.73	2,003,349.73	2,000,654.10	1,998,992.26	1,995,668.71
912828SY7	UNITED STATES TREASURY	US GOV	500,449.00	0.73	0.527	0.913	502,857.01	502,857.01	502,733.63	498,164.53	495,880.23	491,312.10
912828TS9	UNITED STATES TREASURY	US GOV	1,000,938.00	0.631	0.55	1.242	1,007,775.74	1,007,775.74	1,007,154.10	994,722.45	988,507.45	976,079.10
912828VL1	UNITED STATES TREASURY	US GOV	1,000,167.00	0.356	0.219	0.042	1,000,259.00	1,000,259.00	1,000,259.00	999,956.96	999,746.93	999,326.86
91412GEZ4	UNIVERSITY CALIF REVS	MUNI	300,045.00	0.969	0.56	0.00	300,045.00	300,045.00	300,045.00	300,045.00	300,045.00	300,045.00
949917397	WellsFargo:Htge MM;l	MMFUND	1,043,363.57	0.00	0.00	0.00	1,043,363.57	1,043,363.57	1,043,363.57	1,043,363.57	1,043,363.57	1,043,363.57
CCYUSD	Receivable	CASH	354.80	0.00	0.00	0.00	354.80	354.80	354.80	354.80	354.80	354.80
CCYUSD	Cash	CASH	804.18	0.00	0.00	0.00	804.18	804.18	804.18	804.18	804.18	804.18
---	---	---	44,297,164.07	0.80	0.701	0.486	44,452,499.39	44,449,675.43	44,401,868.93	44,189,573.80	44,081,984.85	43,866,810.84

* Weighted By: Base Market Value + Accrued.

*The shock analysis includes a yield floor of 0.

Disclaimer

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Dated: 07/06/2016

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
June 01, 2016 - June 30, 2016

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*
05/31/2016	BALANCE FORWARD	13,334,404.682	10.02	133,610,734.91	10.02398587	133,663,884.13	
06/30/2016	UNREALIZED GAIN (LOSS)	0.000		133,344.05		0.00	
06/30/2016	ENDING BALANCE	<u>13,334,404.682</u>	10.03	<u>133,744,078.96</u>		<u>133,663,884.13</u>	
	INCOME DISTRIBUTION PAID - MAY			81,692.26			
	INCOME ACCRUAL - JUNE			79,744.93			
	CUMULATIVE UNREALIZED GAIN (LOSS)			80,194.83			

* 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

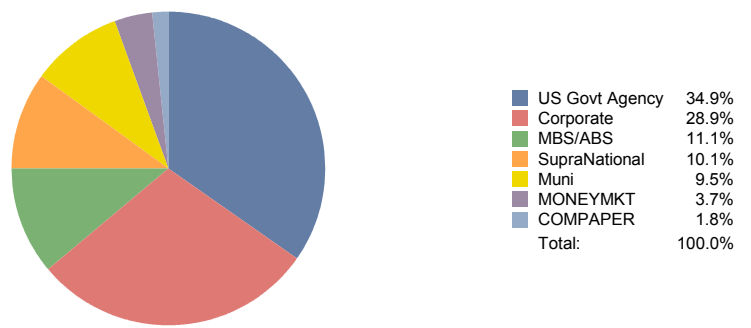
CONTRA COSTA COUNTY
CONTRA COSTA COUNTY
ATTN: BELINDA ZHU
625 COURT STREET
ROOM 102
MARTINEZ CA 94553-1281



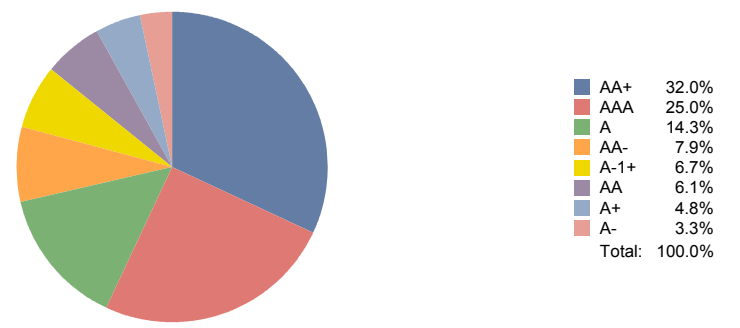
	CalTrust Short Term	LAIF		CalTrust Short Term Total Return	CalTrust Short Term Yield Return	LAIF Yield Return
Market Value	\$1,180,461,242.64	N/A				
NAV per Share	\$10.03	N/A	One Month	0.14%	0.06%	0.05%
Yield	0.73%	0.58%	Three Month	0.28%	0.18%	0.14%
Period Total Return	0.14%	N/A	Six Month	0.55%	0.34%	0.25%
Period Yield Return	0.06%	0.05%	One Year*	0.67%	0.60%	0.43%
Effective Duration	0.51 yrs.	N/A	Two Year*	0.51%	0.51%	0.35%
Average Maturity	1.06 yrs.	0.44 yrs.	Three Year*	0.53%	0.47%	0.32%
			Five Year*	0.46%	0.45%	0.33%
			Ten Year*	1.53%	1.49%	1.45%
			Since Inception*	1.81%	1.77%	1.71%

*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.

T013118	912828P20	UNITED STATES TREASU RY NOTES 01/31/18	AA+	1/31/2018	1.6	20,000,000.00	100.2695	\$20,053,900.00
T043017	912828SS0	UNITED STATES TREASU RY NOTES 04/30/17	AA+	4/30/2017	0.8	10,000,000.00	100.3038	\$10,030,380.00
T123117	912828N55	UNITED STATES TREASU RY NOTES 12/31/17	AA+	12/31/2017	1.5	35,000,000.00	100.6250	\$35,218,750.00
TN113016	912828MA5	UNITED STATES TREASU RY NOTES 11/30/16	AA+	11/30/2016	0.4	10,000,000.00	100.9883	\$10,098,830.00
UC070141	91412GEZ4	UNIVERSITY CALIF REVS 07/01/2041**	AA	7/1/2017	1.1	14,380,000.00	100.0100	\$14,381,438.00
US111516	91159HHB9	US BANCORP 11/15/2016 2.2%	A+	11/15/2016	0.4	1,365,000.00	100.3547	\$1,369,841.66
UB013017	90331HMC4	US BANK NA CINCINNAT I 1/30/2017 1.1%	AA-	1/30/2017	0.6	3,100,000.00	100.0488	\$3,101,512.80
US012618	90331HMR1	US BANK NA CINCINNAT I 1/26/2018 0.55572	AA-	1/26/2018	1.6	11,500,000.00	99.8136	\$11,478,564.00
T083116	912828RF9	US TREASURY N/B 8/31/2016 1%	AA+	8/31/2016	0.2	14,500,000.00	100.1158	\$14,516,791.00
Au121517	90290KAC9	USAOT 2014-1 A3 12/15/2017 0.58%	AAA	12/15/2017	1.5	425,074.07	99.9544	\$424,880.23
Au031518	90290XAB3	USAOT 2015-1 A2 3/15/2018 0.82%	AAA	3/15/2018	1.8	7,116,134.73	99.9491	\$7,112,512.62
Au042018	92867PAC7	VALET 2013-2 A3 4/20/2018 0.7%	AAA	4/20/2018	1.8	2,250,079.82	99.8518	\$2,246,745.20
VZ060917	92343VCD4	VERIZON COMMUNICATIO NS 6/9/2017 0.6306%	A	6/9/2017	1.0	1,000,000.00	100.0527	\$1,000,527.00
VZ091516	92343VBL7	VERIZON COMMUNICATIO NS 9/15/2016 1.7823	A	9/15/2016	0.2	1,925,000.00	100.2567	\$1,929,941.48
V121417	92826CAA0	VISA INC 12/14/2017 1.2%	A+	12/14/2017	1.5	10,000,000.00	100.6210	\$10,062,100.00
Au042017	92867QAD3	VWALT 2014-A A3 4/20/2017 0.8%	AAA	4/20/2017	0.8	1,312,822.62	99.9924	\$1,312,722.84
Au062017	92867VAB6	VWALT 2015-A A2A 6/20/2017 0.87%	AAA	6/20/2017	1.0	758,792.69	99.9664	\$758,537.73
VPWF3801	VP7000236	WELLS FARGO ADVANT- AGE HERITAGE	AAA	7/1/2016	0.1	44,240,838.13	100.0000	\$44,240,838.13

Grand Total \$1,190,512,142.63

* 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

June 30, 2016**FY 2015-2016**

FUND	BALANCE @	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	BALANCE @
NUMBER	03/31/16							06/30/16
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

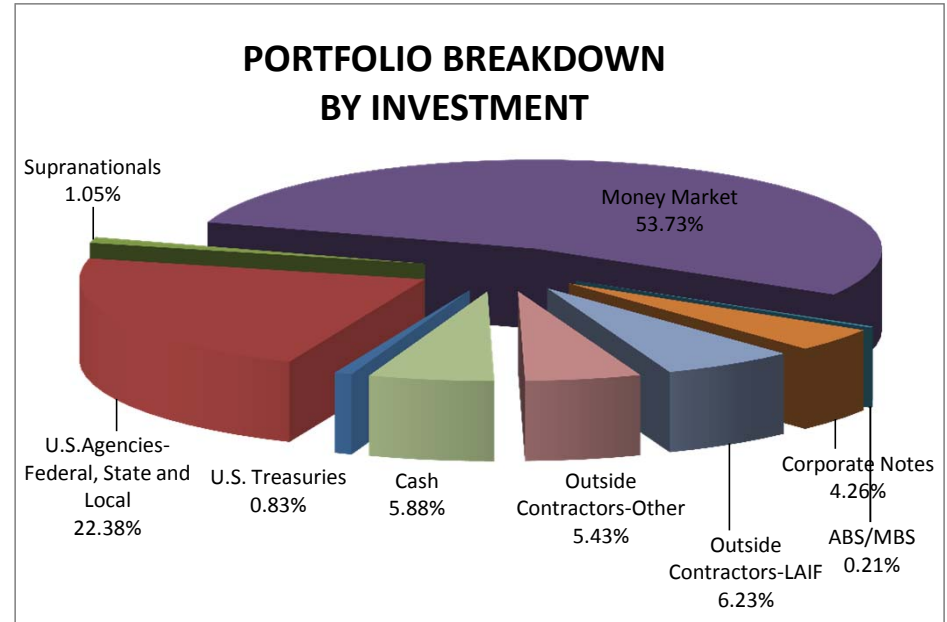
CONTRA COSTA COUNTY Portfolio Summary Report *AS OF JUNE 30, 2016*

Portfolio Characteristics

Par	\$3,318,656,801.66
Cost	\$3,316,430,137.38
Market Value	\$3,324,733,399.00
Weighted Yield to Maturity	0.84%
Weighted Average Days to Maturity	227
Weighted Duration	0.62 yr

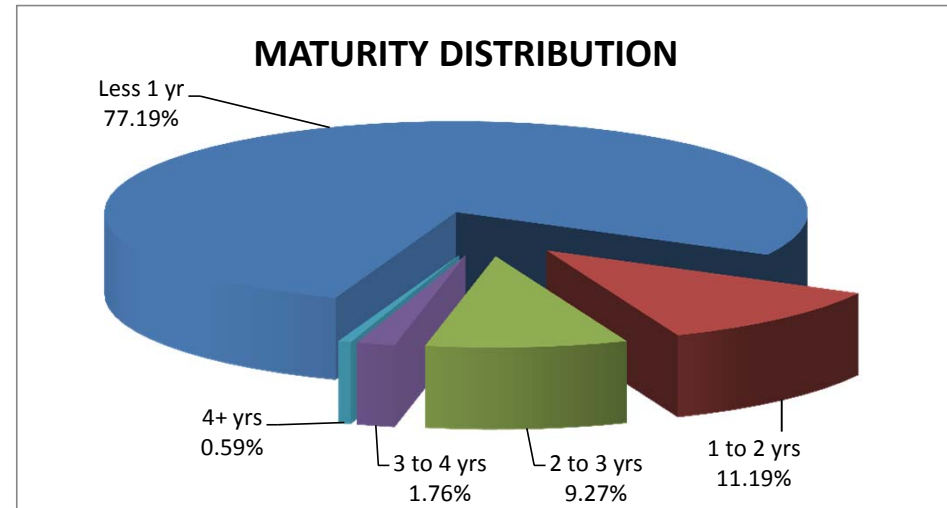
Portfolio Breakdown by Investment

Investments	Par Value	Percent of Total
U.S. Treasuries	\$27,440,000.00	0.83%
U.S.Agencies-Federal, State and Local	742,662,000.00	22.38%
Supranationals	35,000,000.00	1.05%
Money Market	1,783,213,654.09	53.73%
ABS/MBS	6,893,621.96	0.21%
Corporate Notes	141,512,000.00	4.26%
Outside Contractors-LAIF	206,784,102.55	6.23%
Outside Contractors-Other	180,130,172.78	5.43%
Cash	195,021,250.28	5.88%
TOTAL*	\$3,318,656,801.66	100.00%**



Maturity Distribution

Time	Par Value	Percent of Total
Less 1 yr	\$2,561,691,278.06	77.19%
1 to 2 yrs	371,377,938.99	11.19%
2 to 3 yrs	307,677,827.71	9.27%
3 to 4 yrs	58,362,000.00	1.76%
4+ yrs	19,547,756.90	0.59%
TOTAL*	\$3,318,656,801.66	100.00%**



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

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

**CONTRA COSTA COUNTY INVESTMENT POOL
PERFORMANCE SUMMARY
AS OF JUNE 30, 2016**

	<u>PAR</u> (\$)	³ <u>PERCENT OF</u> <u>PORTFOLIO</u> (%)	<u>YTM</u> (%)	<u>WEIGHTED</u> <u>AVERAGE DAYS TO</u> <u>MATURITY AT</u> <u>END-OF-QUARTER</u> (day)	<u>DURATION</u> (year)
A. Investments Managed by Treasurer's Office	\$2,736,721,276.05	82.52%	0.9043%	270	0.74 ¹
B. Investments Managed by Outside Contractors					
1. Local Agency Investment Fund	\$206,784,102.55	6.24%	0.5500%	1	N/A
2. Other					
a. Wells Capital Management	\$44,153,336.92	1.33%	0.7010%	314	0.49 ²
b. CalTRUST (Short-Term Fund)	\$133,744,078.96	4.03%	0.7300%	1	N/A
C. Cash	\$195,021,250.28	5.88%	0.3500% ⁴	1	N/A

³Yield to Maturity on Portfolio at End-of-Quarter = 0.84%
³Weighted Average Days to Maturity on Portfolio at End-of-Quarter = 227
³Weighted 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>TYPE</u>	<u>As of June 30, 2016</u>	<u>As of March 31, 2016</u>	<u>CHANGE IN VALUE</u>	
	<u>PAR VALUE</u>	<u>PAR VALUE</u>	<u>FROM PREV. QTR.</u>	<u>% CHANGE</u>
A. Investments Managed by Treasurer's Office				
1. U.S. Treasuries (STRIPS, Bills, Notes)	\$27,440,000.00	\$33,425,000.00	(\$5,985,000.00)	-17.91%
2. U.S. Agencies				
Federal Home Loan Banks	243,865,000.00	240,490,000.00	3,375,000.00	1.40%
Federal National Mortgage Association	103,032,000.00	93,836,000.00	9,196,000.00	9.80%
Federal Farm Credit Banks	201,305,000.00	181,305,000.00	20,000,000.00	11.03%
Federal Home Loan Mortgage Corporation	192,470,000.00	134,219,000.00	58,251,000.00	43.40%
Municipal Bonds	1,990,000.00	3,645,000.00	(1,655,000.00)	-45.40%
Subtotal	742,662,000.00	653,495,000.00	89,167,000.00	13.64%
3. Supranationals	35,000,000.00	15,000,000.00	20,000,000.00	57.14%
4. Money Market Instruments				
Commercial Paper	1,032,625,000.00	1,021,430,000.00	11,195,000.00	1.10%
Negotiable Certificates of Deposit	747,845,000.00	830,915,000.00	(83,070,000.00)	-10.00%
Medium Term Certificates of Deposit	2,175,000.00	2,175,000.00	0.00	0.00%
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	1,783,213,654.09	1,855,088,654.09	(71,875,000.00)	-3.87%
5. Asset Backed Securities/Mortgage Backed Securities	6,893,621.96	5,140,142.14	2,093,548.49	100.00%
6. Corporate Notes	141,512,000.00	140,882,000.00	630,000.00	0.45%
TOTAL	2,736,721,276.05	2,703,030,796.23	33,690,479.82	1.25%
B. Investments Managed by Outside Contractors				
1. Local Agency Investment Fund	206,784,102.55	194,240,588.39	12,543,514.16	6.46%
2. Other				
a. EBRCS Bond	2,232,756.90	2,232,756.90	0.00	0.00%
b. Wells Capital Management	44,153,336.92	44,251,467.61	(98,130.69)	-0.22%
c. CalTRUST (Short-Term Fund)	133,744,078.96	133,610,734.91	133,344.05	0.10%
Subtotal	180,130,172.78	180,094,959.42	35,213.36	0.02%
TOTAL	386,914,275.33	374,335,547.81	12,578,727.52	3.36%
C. Cash	195,021,250.28	210,655,908.03	(15,634,657.75)	-7.42%
* GRAND TOTAL (FOR A , B , & C)	\$3,318,656,801.66	\$3,288,022,252.07	\$30,634,549.59	0.93%

* 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%	0.9341%
	Yield to Maturity	0.5859%	0.6955%	0.8251%	0.9043%
2014/15	Coupon Rate	0.5437%	0.4624%	0.4912%	0.5309%
	Yield to Maturity	0.4605%	0.4185%	0.4379%	0.4894%
2013/14	Coupon Rate	0.6331%	0.4843%	0.4686%	0.4802%
	Yield to Maturity	0.4645%	0.3709%	0.3680%	0.3877%
2012/13	Coupon Rate	0.8304%	0.5568%	0.5829%	0.5838%
	Yield to Maturity	0.6012%	0.3947%	0.4243%	0.4229%
2011/12	Coupon Rate	0.8769%	0.8385%	0.8122%	0.7426%
	Yield to Maturity	0.6842%	0.6658%	0.6739%	0.6130%
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

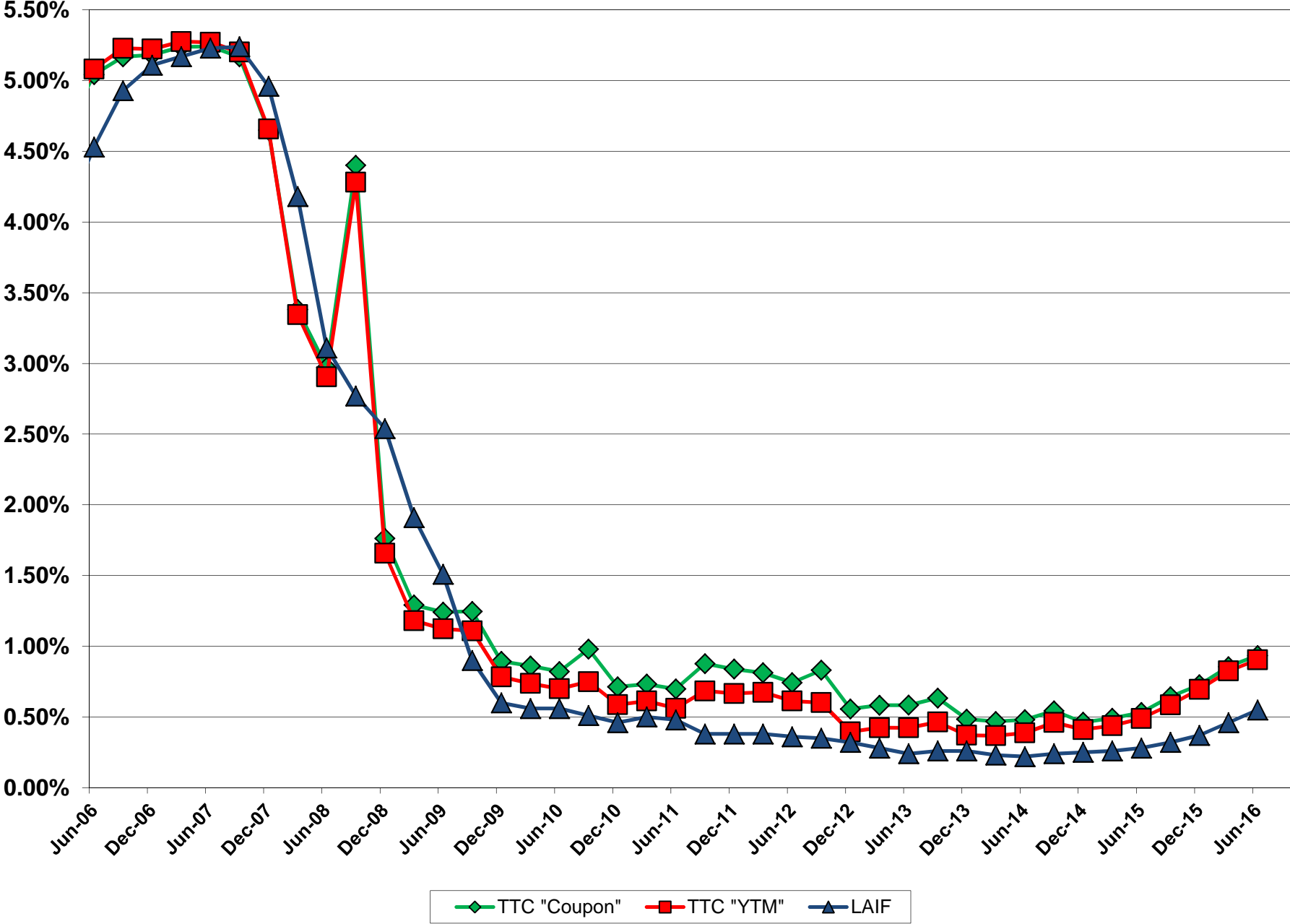
Exhibit IV (a)

INVESTMENTS MANAGED BY OUTSIDE CONTRACTOR

LAIF QUARTERLY APPORTIONMENT RATES

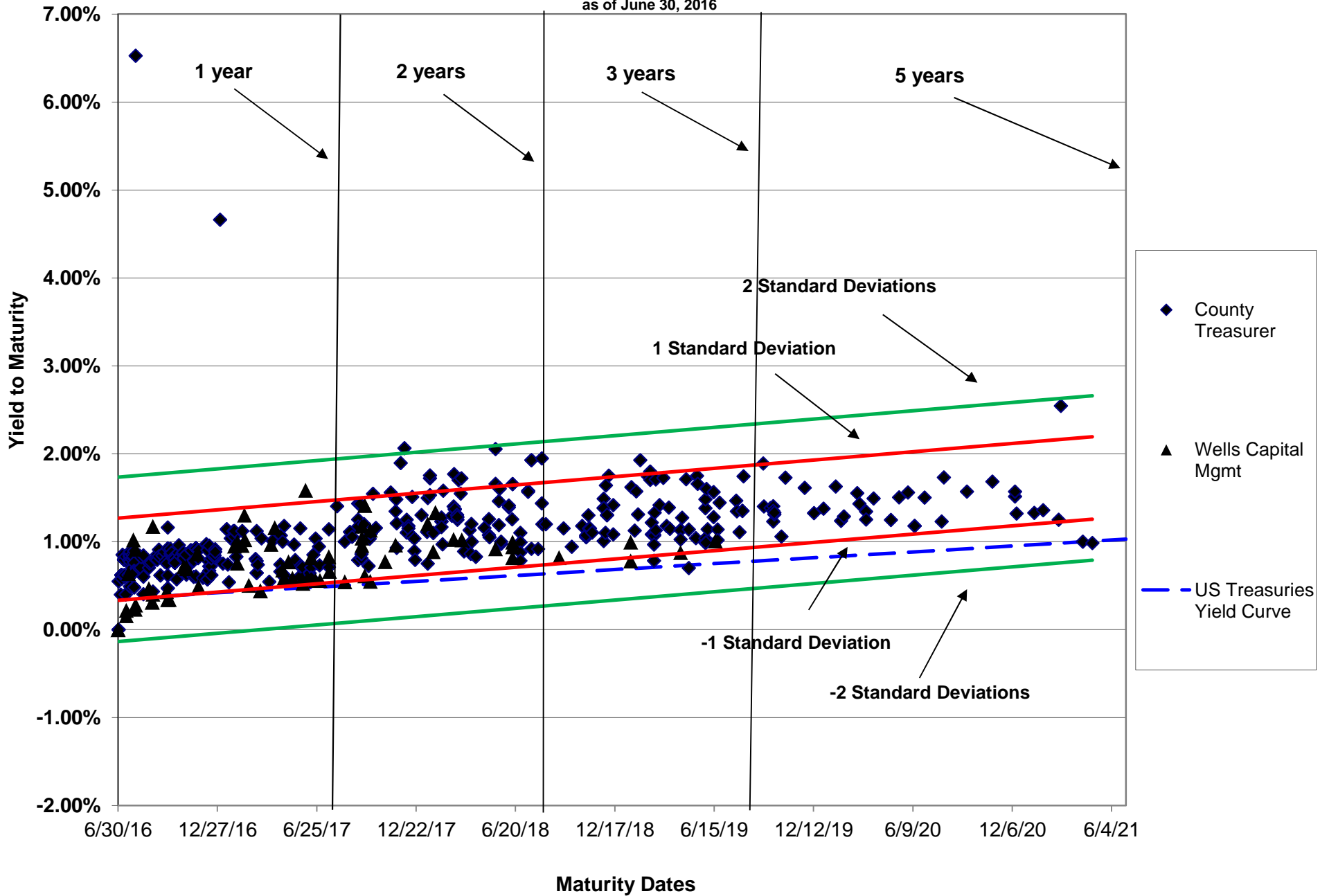
Fiscal Year		Quarter Ending			
		September	December	March	June
2015/16	Apportionment Rate	0.32%	0.37%	0.46%	0.55%
2014/15	Apportionment Rate	0.24%	0.25%	0.26%	0.28%
2013/14	Apportionment Rate	0.26%	0.26%	0.23%	0.22%
2012/13	Apportionment Rate	0.35%	0.32%	0.28%	0.24%
2011/12	Apportionment Rate	0.38%	0.38%	0.38%	0.36%
2010/11	Apportionment Rate	0.51%	0.46%	0.50%	0.48%
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 June 30, 2016



Risk Assessment

as of June 30, 2016



Risk Assessment

Exhibit IV (d)

(Securities Greater Than Two Standard Deviations)

As of June 30, 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
060505DP6	CCCCD CORP BANK OF AMERICA	1/13/16	1,390,000.00	1,484,186.40	1,471,231.60	5.75	12/1/17	2.06

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
April 1, 2016 through June 30, 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	\$2,966,715,459.90	83.74%	0.8660%	220.75	264
B. Investments Managed by Outside Contractors					
1. Local Agency Investment Fund	\$204,339,643.00	5.77%	0.5520%	0.06	1
2. Other					
a. Wells Capital Management	\$44,203,180.01	1.25%	0.7423%	4.00	320
b. CalTRUST Short Term Fund	\$133,612,216.51	3.77%	0.7167%	0.04	1
c. Cash	\$194,030,252.93	5.48%	0.2245%	0.00	0
Total	<u>\$3,542,900,752.34</u>	100.00%			

* Weighted Average YTM of Portfolio = 0.81% 225

* 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

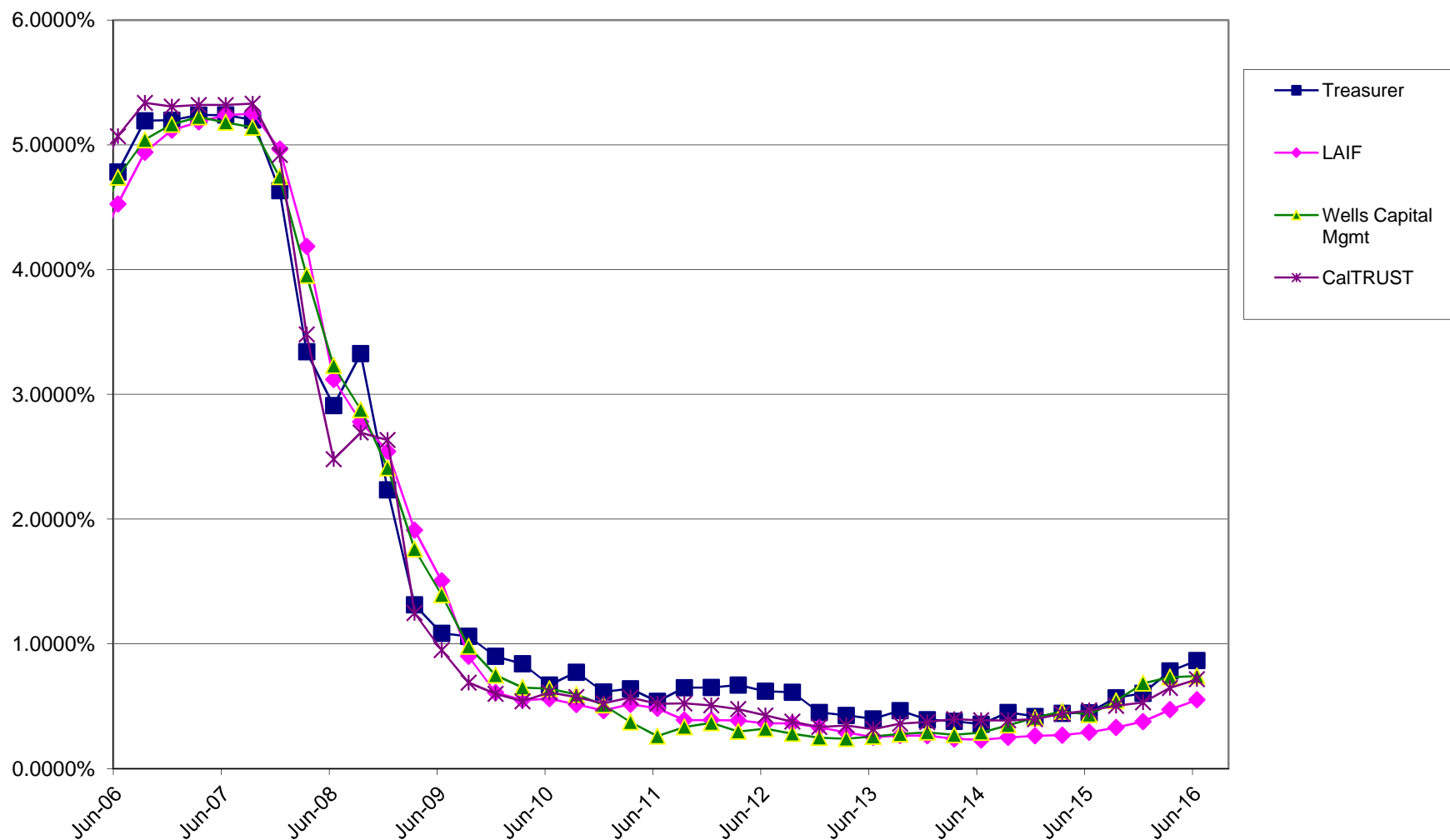
**CONTRA COSTA COUNTY INVESTMENT POOL
SUMMARY OF POOL RATES AND BENCHMARKS
AS OF JUNE 30, 2016**

<u>Pool Rates:</u>	<u>YTM as of 6/30/16</u>	<u>Quarterly Ave.</u>	<u>Average Days to Maturity</u>	
Total County Portfolio (w/o Cash)	0.84%	0.81%	249	*1
Investments Managed by Treasurer's Office	0.90%	0.87%	264	
Wells Capital Management	0.70%	0.74%	320	
CalTRUST Short Term Fund	0.73%	0.72%	398	*2
	<u>Quarterly Apportionment Rate</u>	<u>PMIA Ave. Effective Yield</u>		
Local Agency Investment Fund (LAIF)	0.55%	0.55%	167	*2
		<u>4/1/16 - 6/30/16</u>		
<u>Benchmarks:</u>	<u>6/30/16</u>	<u>High</u>	<u>Ave.</u>	<u>Low</u>
Federal Fund Rate	0.3200%	0.6900%	0.3834%	0.2800%
Six Month Treasury Bill	0.2575%	0.3775%	0.2862%	0.2225%
Six Month LIBOR	0.9242%	0.9931%	0.9241%	0.8869%
Vanguard Prime Money Mkt Fund	0.1100%			

*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 June 30, 2016



**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
June 30, 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	1.1113%	\$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	1.2082%	\$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	\$5,241,901.23	\$5,179,629.78	Make-whole call +12.5 bps until 12/15/17	8177
BB&T Corp Callable 2/1/19	05531FAQ6	9/29/15	2.2500%	\$1,960,000.00	\$2,007,647.60	\$1,980,325.20	Call anytime on and after 1/2/19	7903
FFCB Callable 2/22/19	3133EFYS0	3/2/16	1.1500%	\$10,000,000.00	\$10,022,600.00	\$9,983,594.44	Call anytime on and after 2/22/17	8177
FHLMC Callable 6/14/19	3134G9QW0	6/14/16	1.2800%	\$10,000,000.00	\$10,031,500.00	\$10,000,000.00	One time: 6/14/17	8177
FHLMC Step Up 9/30/19	3134G8PD5	3/30/16	1.3500%	\$10,000,000.00	\$10,032,500.00	\$10,000,000.00	One time: 3/30/17	8177
FHLMC Callable 12/30/19	3134G8W21	4/8/16	1.3750%	\$5,000,000.00	\$5,009,250.00	\$5,000,000.00	One time: 3/30/17	8177
FNMA Step-Up Callable 4/13/21	3136G3HG3	4/13/16	1.0000%	\$10,000,000.00	\$10,029,800.00	\$10,000,000.00	One time: 4/13/17	8177
	Total			<u>\$40,686,000.00</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
June 30, 2016**

Exhibit VI (a)

DESCRIPTION	CUSIP	MATURITY DATE	PAR (\$)	MARKET (\$)	COST (\$)	PROVISIONS
AETNA INC 12/8/2017 1.335522%	00817YAR9	12/8/2017	4,700,000.00	4,706,838.50	4,700,000.00	Floater quarterly: LIBOR +65 bps
APPLE INC. 05/05/17	037833AM2	5/5/2017	8,547,000.00	8,567,136.73	8,567,940.15	Make-whole call +5 bps
AMERICAN HONDA FINANCE 9/20/2017 0.7626	02665WAY7	9/20/2017	3,800,000.00	3,806,859.00	3,800,414.00	Floater quarterly: LIBOR +45 bps
AMERICAN HONDA FINANCE 12/11/2017 0.545	02665WAR2	12/11/2017	8,000,000.00	8,005,760.00	8,000,000.00	Floater quarterly: LIBOR +31 bps
BANK OF AMERICA NA 2/14/2017 0.7061%	06050TLU4	2/14/2017	1,720,000.00	1,722,392.52	1,718,780.00	Floater quarterly: LIBOR +47 bps
BA CREDIT CARD TRUST 06/15/20	05522RCT3	6/15/2020	10,000,000.00	10,011,540.00	10,003,906.25	5% clean up call
BANK OF NEW YORK MELLON CORPORA 01/17/17	06406HCA5	1/17/2017	7,000,000.00	7,048,454.00	7,097,580.00	Call on and anytime after 12/18/16
BANK OF NY MELLON 5/22/18 VARIABLE	06406HDC0	5/22/2018	5,000,000.00	4,999,145.00	4,998,500.00	Floater quarterly: LIBOR +38 bps
BB&T CORPORATION 10/01/17	07330NAK1	10/1/2017	2,500,000.00	2,506,385.00	2,504,525.00	Call on and anytime after 9/1/17
BERKSHIRE HATHAWAY FIN 1/12/2018 0.5533	084664CD1	1/12/2018	2,750,000.00	2,750,932.25	2,750,000.00	Floater quarterly: LIBOR +30 bps
BMWLT 2016-1 A2B 1/22/2018 0.92925%	05581RAC0	1/22/2018	10,000,000.00	10,020,270.00	10,000,000.00	Floater monthly: LIBOR +50 bps; 5% clean up call
BRANCH BANKING & TRUST 4/3/2017 1%	07330NAH8	4/3/2017	1,100,000.00	1,100,223.30	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	3,002,733.00	3,001,780.00	Floater quarterly: LIBOR +43 bps; Call after 11/1/16
BRANCH BANKING & TRUST 9/13/2016 0.5899	10513KAB0	9/13/2016	2,000,000.00	2,000,780.00	1,994,850.00	Floater quarterly: LIBOR +32 bps
BRANCH BANKING & TRUST 10/3/2016 1.45%	07330NAC9	10/3/2016	800,000.00	800,669.60	802,656.00	Call on and anytime after 9/3/16
BRANCH BANKING & TRUST 5/1/2019	07330NAM7	5/1/2019	8,000,000.00	8,002,040.00	8,000,000.00	Floater quarterly: LIBOR +53 bps; Call after 4/10/19
CA UNI-FLTG-TXB-Y-2 7/1/2041 0.656%	91412GFA8	7/1/2017	4,250,000.00	4,250,425.00	4,249,500.00	Floater monthly: LIBOR +50 bps
CATERPILLAR INC 08/15/16	149123BM2	8/15/2016	1,549,000.00	1,547,460.64	1,589,490.86	Make-whole call +12.5 bps
CCCIT 2013-A6 A6 9/7/2018 1.32%	17305EFE0	9/7/2018	15,500,000.00	15,514,384.00	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	13,026,026.00	13,057,890.69	10% clean up call
CHEVRON CORP 3/2/2018 0.432967%	166764AW0	3/2/2018	4,000,000.00	3,985,596.00	4,000,000.00	Floater quarterly: LIBOR +17 bps
CHEVRON CORP 5/16/2018 1.1296%	166764BE9	5/16/2018	5,700,000.00	5,705,996.40	5,700,000.00	Floater quarterly: LIBOR +50 bps
CISCO SYSTEMS INC 06/15/2018	17275RAY8	6/15/2018	4,500,000.00	4,506,696.00	4,500,000.00	Floater quarterly: LIBOR +31 bps
CITIGROUP INC 4/27/2018 0.967%	172967JQ5	4/27/2018	5,000,000.00	4,996,515.00	5,000,000.00	Floater quarterly: LIBOR +69 bps
CITIGROUP INC. 12/07/18	172967KF7	12/7/2018	3,000,000.00	3,000,003.00	3,000,000.00	Floater quarterly: LIBOR +86 bps
CITIGROUP INC 6/7/2019 1.6113%	172967KT7	6/7/2019	2,000,000.00	2,003,280.00	2,000,000.00	Floater quarterly: LIBOR +93 bps
CREDIT SUISSE NEW YORK 4/27/2018 0.9574	22546QAW7	4/27/2018	5,500,000.00	5,495,627.50	5,500,000.00	Floater quarterly: LIBOR +68 bps
FEDERAL FARM CREDITBANK 8/8/2018 0.617	3133EFG6	8/8/2018	10,000,000.00	10,003,190.00	10,000,000.00	Floater monthly: LIBOR +19 bps
FEDERAL FARM CREDITBANK 9/17/2018 0.66	3133EFM61	9/17/2018	10,000,000.00	10,010,990.00	10,000,000.00	Floater monthly: LIBOR +22 bps
FEDERAL HOME LOAN BANKS 04/06/18	3130A7LX1	4/6/2018	8,100,000.00	8,113,251.60	8,100,000.00	One time: 4/6/17
FEDERAL NATIONAL MORTGAGE ASSOC 05/15/17	3135G0WU3	5/15/2017	4,000,000.00	4,000,748.00	4,000,000.00	Quarterly; First: 11/15/13; Last: 8/24/17
FEDERAL HOME LOAN MORTGAGE CORP 11/24/17	3134G8ML0	11/24/2017	1,100,000.00	1,100,150.70	1,100,000.00	Quarterly; First: 5/24/16; Last: 8/24/17
FEDERAL HOME LOAN MORTGAGE CORP 02/26/18	3134G8L98	2/26/2018	10,000,000.00	10,002,460.00	10,000,000.00	Quarterly; First: 5/26/16; Last: 11/26/17
FEDERAL HOME LOAN MORTGAGE CORP 04/11/18	3134G8UD9	4/11/2018	10,000,000.00	10,024,520.00	10,010,000.00	One time: 1/11/17
FEDERAL HOME LOAN MORTGAGE CORP 09/15/18	31394JTT4	9/15/2018	1,892,892.06	1,956,771.49	1,969,199.27	1% clean up call
FEDERAL NATIONAL MORTGAGE ASSOC 01/30/18	3135G0B77	1/30/2018	6,000,000.00	6,053,160.00	6,079,380.00	One time: 1/30/17
FITAT 2015-1 A2A MTGE 1.02% 05/15/18	31680GAB2	5/15/2018	9,676,632.99	9,680,116.58	9,676,368.82	10% collateral call
FRANKLIN RESOURCES INC. 09/15/17	354613AH4	9/15/2017	1,750,000.00	1,757,040.25	1,756,755.50	Make-whole call +12.5 bps
FREDDIE MAC.75% 05/26/2017	3134G6R70	5/26/2017	5,000,000.00	5,011,520.00	4,995,500.00	One time: 5/26/16
FIFTH THIRD BANK 11/18/2016 0.7481%	31677QA22	11/18/2016	8,360,000.00	8,366,236.56	8,371,221.50	Floater quarterly: LIBOR +51 bps; Call after 10/18/16
GENERAL ELECTRIC COMPANY 08/07/18	36962GX66	8/7/2018	2,023,000.00	2,019,955.39	2,018,954.00	Floater quarterly: LIBOR +27 bps
GOLDMAN SACHS GROUPINC. 12/15/17	38141EC49	12/15/2017	6,000,000.00	5,993,640.00	5,981,820.00	Floater quarterly: LIBOR +80 bps
GOLDMAN SACHS GROUPINC 4/25/2019 1.674	38141GVV3	4/25/2019	3,000,000.00	2,993,229.00	3,000,000.00	Floater quarterly: LIBOR +104 bps
HARLEY-DAVIDSON 0.8% 01/15/19	41284CAB0	1/15/2019	2,541,188.63	2,540,670.23	2,541,170.07	10% collateral call
HAROT 2015-1 A2 7/17/2017 0.7%	43814KAB7	6/15/2017	1,099,019.15	1,098,898.26	1,099,548.89	10% collateral call
HAROT 2014-1 A3 11/21/2017 0.67%	43813JAC9	11/21/2017	1,932,143.78	1,931,527.42	1,931,087.15	10% collateral call
HAWAII-TXBL-REF-ES 8/1/2016 0.731%	419791SE4	8/1/2016	14,250,000.00	14,251,710.00	14,251,690.00	Make-whole call +10 bps
HDMOT 2013-1 A3 7/16/2018 0.65%	41283YAC1	7/16/2018	78,426.65	78,418.97	78,322.49	10% collateral call
HDMOT 2015-1 A2A 1/15/2019 0.95%	41284BAB2	1/15/2019	4,413,456.29	4,410,693.46	4,413,420.54	10% collateral call
HDMOT 2016-A A26/17/2019 1.09%	41284DAB8	6/17/2019	6,100,000.00	6,105,264.30	6,099,835.91	10% collateral call
HONDA AUTO RECEIV-ABLES 08/21/2017	43813NAB2	8/21/2017	900,433.31	900,199.20	900,379.38	10% clean up call
HONDA AUTO RECEIV-ABLES 07/23/18	43814LAB5	7/23/2018	2,091,949.84	2,091,301.34	2,091,911.77	10% collateral call
HSBC USA INC. 06/23/17	40434CAB1	6/23/2017	4,000,000.00	3,988,400.00	3,982,770.00	Floater quarterly: LIBOR +30 bps
HSBC USA INC 11/13/2017 0.57185%	40428HPM8	11/13/2017	7,955,000.00	7,919,194.55	7,953,996.43	Floater quarterly: LIBOR +34 bps
HSBC USA INC 8/7/2018 1.0809%	40428HPW6	8/7/2018	2,000,000.00	1,989,484.00	2,000,000.00	Floater quarterly: LIBOR +77 bps
IBM CORP 7/22/2016 1.95%	459200GX3	7/22/2016	12,450,000.00	12,457,308.15	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	7,727,258.00	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	10,012,180.00	10,000,000.00	Floater quarterly: LIBOR +14 bps
INTL FINANCE CORP 1/9/2019 0.67685%	45950VHC3	1/9/2019	10,000,000.00	9,994,870.00	9,971,500.00	Floater quarterly: LIBOR +6 bps
JDOT 2015-A A2A 2/15/2018 0.87%	47787UAB9	2/15/2018	3,398,382.52	3,398,110.65	3,398,163.67	10% clean up call
JDOT 2015-B A20 6/15/2018 0.98%	47787WAB5	6/15/2018	3,926,867.24	3,927,526.95	3,926,734.90	10% clean up call
JDOT 2016-A A210/15/2018 1.15%	47788MAB6	10/15/2018	3,900,000.00	3,903,627.00	3,899,988.30	10% clean up call

**CONTRA COSTA COUNTY
CALTRUST SHORT TERM FUND
STRUCTURED SECURITIES
June 30, 2016**

DESCRIPTION	CUSIP	MATURITY DATE	PAR (\$)	MARKET (\$)	COST (\$)	PROVISIONS
JOHN DEERE CAPITAL CORP 1/16/2018 0.543	24422ESU4	1/16/2018	7,165,000.00	7,172,365.62	7,180,906.30	Float quarterly: LIBOR +29 bps
JPMORGAN CHASE & CO 2/15/2017 0.750933%	46623EJZ3	2/15/2017	1,500,000.00	1,501,636.50	1,503,180.00	Float quarterly: LIBOR +52 bps
JPMORGAN CHASE BANKNATIONAL A 06/14/17	48125LRD6	6/14/2017	1,500,000.00	1,498,977.00	1,500,060.00	Float quarterly: LIBOR +40 bps
JPMORGAN CHASE & CO 3/22/2019	46625HQV5	3/22/2019	5,000,000.00	5,013,375.00	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	8,002,936.00	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	10,983,859.80	10,965,000.00	Make-whole call
MANUF & TRADERS TRUST CO 1/30/2017 1.25	55279HAD2	1/30/2017	2,000,000.00	2,000,292.00	2,000,292.00	Call on and anytime after 12/30/16
MANUF & TRADERS TRUST CO 7/25/2017 0.53	55279HAH3	7/25/2017	10,000,000.00	9,982,630.00	9,984,500.00	Float quarterly: LIBOR +30 bps
MBALT 2015-A A3 8/15/2017 1.1%	58768LAD5	8/15/2017	2,230,989.65	2,232,143.07	2,231,686.83	10% clean up call
MBALT 2015-B A2A 1% 01/16/18	58769AAB2	1/16/2018	8,965,150.06	8,967,785.82	8,964,350.37	5% clean up call
MERCEDES BENZ AUTO RECEIVABLES 06/15/18	58772PAB4	6/15/2018	1,412,421.47	1,412,432.77	1,410,435.25	5% collateral call
MISSISSIPPI ST-B-TXBL 10/1/2016 0.64%	605581FW2	10/1/2016	2,780,000.00	2,780,194.60	2,780,000.00	Make-whole call +20 bps
MISSISSIPPI ST-D-REF10/1/2016 0.64%	605581EP8	10/1/2016	2,520,000.00	2,520,226.80	2,520,000.00	Make-whole call +25 bps
MORGAN STANLEY 1/5/2018 1.007098%	61761JVN6	1/5/2018	7,938,000.00	7,943,850.31	7,946,613.24	Float quarterly: LIBOR +74 bps
MORGAN STANLEY 2/1/2019 2.007761%	61746BDY9	2/1/2019	3,500,000.00	3,539,270.00	3,500,000.00	Float quarterly: LIBOR +137.5 bps
NALT 2014-B A2A 4/17/2017 0.73%	65490BAB1	4/17/2017	1,470,935.28	1,470,570.49	1,470,820.11	10% clean up call
NAROT 2015-A A2 9/15/2017 0.67%	65477UAB6	9/15/2017	1,629,405.57	1,629,069.91	1,629,323.44	5% collateral call
NAROT 2016-A A2B 2/15/2019 0.777%	65478UAC3	2/15/2019	5,000,000.00	5,006,125.00	5,000,000.00	5% collateral call
NAROT 2016-B A2A 4/15/2019 1.05%	65478VAB3	4/15/2019	4,000,000.00	4,006,852.00	3,999,696.40	5% collateral call
NATIONAL RURAL UTILITIES COOPER 04/10/17	637432HT5	4/10/2017	8,880,000.00	9,174,078.96	9,308,688.80	Make-whole call +20 bps
NATIONAL RURAL UTILITIES COOPER 04/24/17	63743HEM0	4/24/2017	5,000,000.00	5,000,540.00	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	3,685,502.25	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	3,005,679.00	3,000,000.00	Make-whole call +25 bps
OVERSEAS PRIVATE INVCOR 3/30/2017 0%	690353N29	3/30/2017	10,000,000.00	10,020,030.00	10,000,000.00	Make-whole call +10 bps
PNC BANK NA 11/1/2016 1.15%	69349LAP3	11/1/2016	1,060,000.00	1,060,377.36	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	2,995,677.00	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	12,745,901.16	12,757,197.90	Call on and anytime after 10/1/15
TAOT 2015-A A2 7/17/2017 0.71%	89236WAB4	7/17/2017	1,798,396.91	1,798,154.12	1,798,379.83	5% collateral call
TAOT 2015-C A2A 2/15/2018 0.93%	89231TAB6	2/15/2018	4,174,851.10	4,176,462.59	4,174,515.44	5% collateral call
THE COCA-COLA COMPANY 10/27/17	191216BR0	10/27/2017	1,500,000.00	1,501,990.50	1,499,340.00	Make-whole call +5 bps
TOYOTA MOTOR CREDITCORP 9/15/2016 2%	89233P5E2	9/15/2016	895,000.00	897,170.38	911,512.75	Make-whole call +20 bps
UNION BANK NA 9/26/2016 0.9996%	90521APG7	9/26/2016	2,515,000.00	2,518,080.88	2,517,311.05	Float quarterly: LIBOR +75 bps
UNION BANK OF CALIFORNIA NATION 06/16/17	90520EAE1	6/16/2017	3,545,000.00	3,577,688.45	3,579,535.05	Make-whole call +30 bps
TOYOTA MOTOR CREDITCORP 1/12/2018 0.57	89236TCB9	1/12/2018	13,000,000.00	12,990,432.00	13,000,000.00	Float quarterly: LIBOR +32 bps
UNIVERSITY CALIF REVS 07/01/2041 ¹	91412GEZ4	7/1/2017	14,380,000.00	14,381,438.00	14,380,000.00	Float monthly: LIBOR +58 bps
UNION BANK NA9/26/2016 1.5%	90521APH5	9/26/2016	9,330,000.00	9,340,430.94	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	1,369,841.66	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	3,101,512.80	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	11,478,564.00	11,473,440.00	Float quarterly: LIBOR +30 bps
USAOT 2014-1 A31 2/15/2017 0.58%	90290KAC9	12/15/2017	425,074.07	424,880.23	424,908.03	10% collateral call
USAOT 2015-1 A23/15/2018 0.82%	90290XAB3	3/15/2018	7,116,134.73	7,112,512.62	7,115,870.01	10% collateral call
VALET 2013-2 A3 4/20/2018 0.7%	92867PAC7	4/20/2018	2,250,079.82	2,246,745.20	2,243,136.21	10% collateral call
VERIZON COMMUNICATIONS 9/15/2016 1.7823	92343VBL7	9/15/2016	1,925,000.00	1,929,941.48	1,925,000.00	Float quarterly: LIBOR +153 bps
VERIZON COMMUNICATIONS 6/9/2017 0.6306%	92343VCD4	6/9/2017	1,000,000.00	1,000,527.00	1,000,000.00	Float quarterly: LIBOR +40 bps
VISA INC12/14/2017 1.2%	92826CAA0	12/14/2017	10,000,000.00	10,062,100.00	10,043,900.00	Make-whole call +5 bps
VWALT 2014-A A3 4/20/2017 0.8%	92867QAD3	4/20/2017	1,312,822.62	1,312,722.84	1,313,668.64	10% clean up call
VWALT 2015-A A2A 6/20/2017 0.87%	92867VAB6	6/20/2017	758,792.69	758,537.73	758,788.98	10% clean up call
Total			565,383,446.42	566,249,902.29	566,637,072.58	

Notes:

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

Contra Costa County invests approximately \$133.7 million in the CalTRUST Short Term Fund which had assets of \$1,190.5 million as of 6/30/16. 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
June 30, 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	501,070.04	500,000.00	Float quarterly: LIBOR +45 bps
AMERICAN HONDA FINANCE	02665WAY7	9/20/2017	250,000.00	250,535.02	250,057.50	Float quarterly: LIBOR +45 bps
APPLE INC	037833AM2	5/5/2017	500,000.00	501,980.08	501,225.00	Make-whole call +5 bps
BANK OF AMERICA NA	06050TLU4	2/14/2017	500,000.00	501,395.79	500,000.00	Float quarterly: LIBOR +47 bps
BANK OF AMERICA NA	06050TMB5	6/5/2017	250,000.00	250,455.20	250,000.00	Float quarterly: LIBOR +45 bps
BERKSHIRE HATHAWAY FIN	084664CD1	1/12/2018	750,000.00	751,805.58	750,000.00	Float quarterly: LIBOR +30 bps
BLACKROCK INC	09247XAC5	9/15/2017	500,000.00	540,919.89	539,065.00	Make-whole call +30 bps
BMWLT-161-A2B	05581RAC0	1/22/2018	600,000.00	601,389.83	600,000.00	Float monthly: LIBOR +50 bps
BRANCH BANING AND TRUST CO	07330NAH8	4/3/2017	700,000.00	701,853.21	697,690.00	Call on and anytime after 3/3/17
CCCT-13A6-A6	17305EFE0	9/7/2018	750,000.00	753,831.38	751,787.11	5% clean up call
CHEVRON CORP	166764AL4	11/15/2017	700,000.00	704,857.03	698,005.00	Make-whole call +10 bps
CISCO SYSTEMS INC	17275RAY8	6/15/2018	750,000.00	751,436.83	750,000.00	Float quarterly: LIBOR +31 bps
COCA-COLA CO	191216BR0	10/27/2017	300,000.00	300,864.77	299,868.00	Make-whole call +5 bps
FITAT-151-A2A	31680GAB2	5/15/2018	500,000.00	465,601.17	499,986.35	10% collateral call
FRANKLIN RESOURCES INC	354613AH4	9/15/2017	500,000.00	504,035.81	501,815.00	5% collateral call
HONDO-151A2	43814KAB7	6/15/2017	67,740.83	67,754.43	67,737.29	10% collateral call
HAWAII-TXBL-REF-ES	4197915E4	8/1/2016	750,000.00	752,501.88	750,000.00	Make-whole call +10 bps
HARLY-151-A2A	41284BAB2	1/15/2019	171,064.20	171,017.97	171,062.81	10% collateral call
HDMOT 16A A2	41284DAB8	6/17/2019	500,000.00	500,673.87	499,986.55	Float quarterly: LIBOR Flat
HOME DEPOT INC	437076BJ0	9/15/2017	750,000.00	753,189.33	751,401.98	Float quarterly: LIBOR +37 bps
INTERNATIONAL BANK FOR RECONSTRUCTIO	45905UTJ3	9/30/2017	500,000.00	499,689.27	499,885.00	10% collateral call
JDOT 2015-B A2	47787WAB5	6/15/2018	349,054.87	349,265.71	349,043.10	10% clean up call
LOS ANGELES CALIF MUN IMPT CORP LEASE F	544587B72	11/1/2016	490,000.00	491,994.30	490,000.00	Make-whole call
MBART-151-A2A	58772PAB4	6/15/2018	447,840.95	448,007.97	447,211.18	5% collateral call
MISSISSIPPI ST-B-TXBL	605581FW2	10/1/2016	300,000.00	300,738.00	300,000.00	Make-whole call +20 bps
NAROT 16B A2A	65478VAB3	4/15/2019	700,000.00	701,525.77	699,946.87	Make-whole call +12.5 bps
PNC BANK NA	69353RCG1	1/27/2017	750,000.00	754,251.38	750,000.00	Call on and anytime after 12/28/16
TAOT 2015-A A2	89236WAB4	7/17/2017	161,050.47	161,079.55	161,048.94	5% collateral call
UNIV OF CALIFORNIA REVENUES	91412GEZ4	7/1/2017	300,000.00	300,284.00	300,000.00	Float monthly: LIBOR +50 bps Put 1/1/17
USAOT 2015-1 A2	90290XAB3	3/15/2018	298,840.31	298,797.05	298,829.19	10% collateral call
US BANK NA CINCINNATI	90331HMR1	1/26/2018	300,000.00	300,284.00	300,000.00	Float quarterly: LIBOR +30 bps
US BANK NA CINCINNATI	90331HMR1	1/26/2018	450,000.00	449,933.28	451,206.00	10% clean up call
			\$ 15,335,591.62	\$ 15,383,019.36	\$ 15,376,857.88	



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	\$ 1,950	\$ 1,200	\$ 3,350	\$ 3,250	\$ 1,550	\$ 3,500	\$ 850	\$ 5,100	\$ 6,750	\$ 6,400			
REPO													
TDs	\$ 1,989	\$ 1,303	\$ 1,231	\$ 271	\$ 402	\$ 292	\$ 61						
AGENCY	\$ 1,441	\$ 900	\$ 1,375	\$ 1,800	\$ 350	\$ 600	\$ 800	\$ 1,300	\$ 1,550	\$ 577	\$ 981		
BAs													
CP	\$ 3,350	\$ 1,300	\$ 1,100	\$ 900	\$ 300	\$ 550							
CDs + BNs	\$ 6,100	\$ 1,950	\$ 2,525	\$ 3,150	\$ 850	\$ 1,000	\$ 600	\$ 500	\$ 700				
CORP BND													
TOTAL	\$ 75,999	\$ 14,830	\$ 6,653	\$ 9,581	\$ 9,371	\$ 3,452	\$ 5,942	\$ 2,311	\$ 6,900	\$ 9,000	\$ 6,977	\$ 981	\$ -
PERCENT	19.5%	8.8%	12.6%	12.3%	4.5%	7.8%	3.0%	9.1%	11.8%	9.2%	1.3%	0.0%	0.0%

Notes:

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



**State of California
Pooled Money Investment Account
Market Valuation
6/30/2016**

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest	Purch.		
* United States Treasury:				
Bills	\$ 12,202,776,744.48	\$ 12,223,991,747.38	\$ 12,233,011,000.00	NA
Notes	\$ 21,650,061,435.88	\$ 21,643,492,715.88	\$ 21,679,913,000.00	\$ 32,803,585.50
* Federal Agency:				
SBA	\$ 711,503,679.54	\$ 711,488,193.35	\$ 705,336,310.09	\$ 903,583.96
MBS-REMICs	\$ 59,658,122.97	\$ 59,658,122.97	\$ 63,529,777.27	\$ 282,224.56
Debentures	\$ 1,105,155,621.62	\$ 1,105,073,677.18	\$ 1,106,209,500.00	\$ 1,544,500.15
Debentures FR	\$ -	\$ -	\$ -	\$ -
Discount Notes	\$ 8,126,877,847.14	\$ 8,133,238,361.10	\$ 8,135,019,000.00	NA
GNMA	\$ -	\$ -	\$ -	\$ -
* Supranational Debentures	\$ 599,982,831.85	\$ 599,982,831.85	\$ 601,736,500.00	\$ 1,126,943.50
* CDs and YCDs FR	\$ 400,000,000.00	\$ 400,000,000.00	\$ 400,000,000.00	\$ 611,288.61
* Bank Notes	\$ 800,000,000.00	\$ 800,000,000.00	\$ 799,735,907.64	\$ 752,749.99
* CDs and YCDs	\$ 16,175,007,758.81	\$ 16,175,001,869.92	\$ 16,174,127,406.71	\$ 16,474,277.76
* Commercial Paper	\$ 7,486,127,569.47	\$ 7,492,070,527.88	\$ 7,492,217,111.12	NA
* Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -	\$ -
* Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
* Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 5,549,440,000.00	\$ 5,549,440,000.00	\$ 5,549,440,000.00	NA
AB 55 & GF Loans	\$ 502,313,000.00	\$ 502,313,000.00	\$ 502,313,000.00	NA
TOTAL	\$ 75,368,904,611.76	\$ 75,395,751,047.51	\$ 75,442,588,512.83	\$ 54,499,154.03

Fair Value Including Accrued Interest \$ 75,497,087,666.86

* Governmental Accounting Standards Board (GASB) Statement #72

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

The value of each participating dollar equals the fair value divided by the amortized cost (**1.000621222**).
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 \$20,012,424.43 or \$20,000,000.00 x **1.000621222**.

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 June 30, 2016:

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

1. Structured Notes

Structured notes are debt securities (other than asset-backed securities) whose cash flow characteristics (coupon rate, redemption amount, or stated maturity) depend upon one or more indices and/or that have embedded forwards or options. They are issued by corporations and by government-sponsored enterprises such as the Federal National Mortgage Association and the Federal Home Loan Bank System or an international agency such as the World Bank.

Securities Accountability

Structured Notes

a. Callable Agency	\$	0.000 million
b. LIBOR Agency Floater	\$	0.000 million
c. 3 month LIBOR Corporate Floater	\$	0.000 million
d. 3 month LIBOR Bank Floater	\$	400.000 million
e. 2 year CMT Corporate Floater	\$	0.000 million
f. 3 month T-Bill Agency Floater	\$	0.000 million
g. 3 month T-Bill Corporate Floater	\$	0.000 million

U.S. \$400.000 million As of: 06/30/16

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	\$	711.488 million
b. Agency MBS-REMIC'S	\$	<u>59.658 million</u>
(Medium term sub-total)	\$	771.146 million
c. Commercial Paper (Short term sub-total)	\$	947.772 million

U.S. \$1,718.918 million As of: 06/30/16

Total Portfolio As of: 06/30/16 \$75,368,904,611.76

Structured notes and Medium-term Asset-backed securities as a percent of portfolio: 1.55%

Short-term Asset-Backed Commercial Paper (ABCP) as a percent of portfolio: 1.26% *

Total Medium-term and Short-term Structured notes and Asset-backed securities
as a percent of portfolio: 2.81%

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

Portfolio Stress Test¹

as of June 30, 2016

Par Value	2,736,721,276.05	Book Price	99.910
Book Value	2,734,267,561.53	Average Days to Maturity	270
Market Value	2,742,404,653.68	Coupon	0.9341%
Market Price	100.208	YTM	0.9043%

Yield Change	Market Value	Market Price	Gain/Loss ²
(bps)	(\$)	(\$)	(bps)
-50	2,752,765,560.58	100.586	37.72
-25	2,747,569,503.83	100.396	18.76
-10	2,744,466,866.19	100.283	7.48
0	2,742,404,653.66	100.208	0.00
10	2,740,347,391.19	100.132	-7.58
25	2,737,270,741.55	100.020	-18.76
50	2,732,167,501.84	99.834	-37.32

Note: Stress Testing is a form of testing that is used to determine the stability of a given system or entity. It reveals how well a portfolio is positioned in the event the forecasts prove true. The stress test conducted on the portfolio managed by the Treasurer's Office identifies the sensitivity of our portfolio to the change in interest rate. The test result shows if the yield were to go down by 50 bps, the market value of the portfolio would increase by 37.72 bps. If the yield were to go up by 50 bps, the market value of the portfolio would decrease by 37.32 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
June 30, 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	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	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>\$1,990,000.00</u>	<u>\$2,122,157.78</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