

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

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EXECUTIVE SUMMARY

- The Treasurer's investment portfolio is in compliance with Government Code 53600 et. seq..
- The Treasurer's investment portfolio is in compliance with the Treasurer's current investment policy.
- The Treasurer's investment portfolio has no securities lending, reverse repurchase agreements or derivatives.
- As of 12/31/16, the fair value of the Treasurer's investment portfolio was 99.99% of the cost. More than 80 percent of the portfolio or over \$2.92 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	\$3,633,914,079.18
Cost	\$3,630,808,677.25
Market Value	\$3,630,307,174.05
Weighted Yield to Maturity	0.97%
Weighted Average Days to Maturity	213 days
Weighted Duration	0.58 year

CONTRA COSTA COUNTY INVESTMENT POOL
As of December 31, 2016

<u>TYPE</u>	<u>PAR VALUE</u>	<u>COST</u>	<u>FAIR VALUE</u>	<u>PERCENT OF TOTAL COST</u>
A. Investments Managed by Treasurer's Office				
1. U.S. Treasuries (STRIPS, Bills, Notes)	\$46,280,000.00	\$46,371,458.80	\$46,164,726.28	1.28%
2. U.S. Agencies				
Federal Home Loan Banks	308,825,000.00	308,699,674.07	308,359,536.17	8.50%
Federal National Mortgage Association	114,406,000.00	114,829,573.32	114,216,477.68	3.16%
Federal Farm Credit Banks	185,526,000.00	185,273,924.98	184,942,136.37	5.10%
Federal Home Loan Mortgage Corporation	189,468,000.00	189,551,859.76	188,953,682.77	5.22%
Municipal Bonds	3,260,000.00	3,397,149.58 ¹	3,397,149.58 ¹	0.09%
Subtotal	801,485,000.00	801,752,181.71	799,868,982.57	22.08%
3. Supranationals - International Government	71,500,000.00	71,216,600.84	70,861,625.00	1.96%
4. Money Market Instruments				
Commercial Paper	1,105,926,000.00	1,102,053,321.17	1,103,906,442.02	30.35%
Negotiable Certificates of Deposit	865,643,000.00	865,642,289.17	866,001,499.07	23.84%
Medium Term Certificates of Deposit	0.00	0.00	0.00	0.00%
Money Market Accounts	565,318.32	565,318.32	565,318.32	0.02%
Time Deposit	3,335.77	3,335.77	3,330.51	0.00%
Subtotal	1,972,137,654.09	1,968,264,264.43	1,970,476,589.92	54.21%
5. Asset Backed Securities/Mortgage Backed Securities	7,482,668.64	7,508,942.35 ¹	7,508,942.35 ¹	0.21%
6. Corporate Notes	131,897,000.00	132,352,898.92	132,164,587.60	3.65%
TOTAL (Section A.)	3,030,782,322.73	3,027,466,347.05	3,027,045,453.72	83.38%
B. Investments Managed by Outside Contractors				
1. Local Agency Investment Fund	184,197,365.80	184,197,365.80	184,091,235.51 ²	5.07%
2. Other				
a. EBRCs Bond	2,084,825.27	2,084,825.27	2,084,825.27	0.06%
b. Wells Capital Management	44,159,076.82	44,369,650.57	44,395,170.99 ³	1.22%
c. CalTRUST (Short-Term Fund)	133,635,660.13	133,635,660.13	133,635,660.13	3.68%
Subtotal	179,879,562.22	180,090,135.97	180,115,656.39	4.96%
TOTAL (Section B.)	364,076,928.02	364,287,501.77	364,206,891.90	10.03%
C. Cash	239,054,828.43	239,054,828.43	239,054,828.43	6.58%
⁴GRAND TOTAL (FOR A , B, & C)	\$3,633,914,079.18	\$3,630,808,677.25	\$3,630,307,174.05	100.00%

Notes:

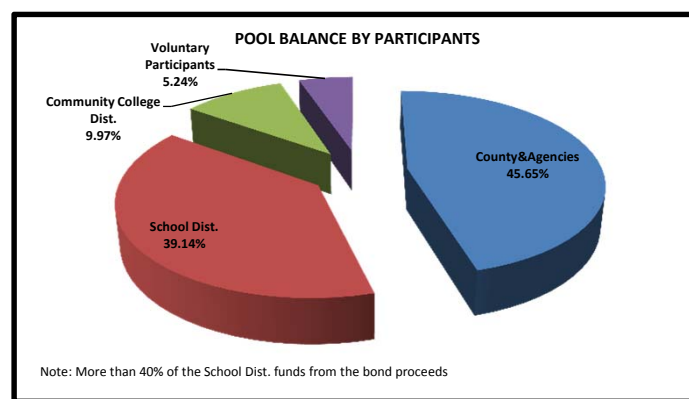
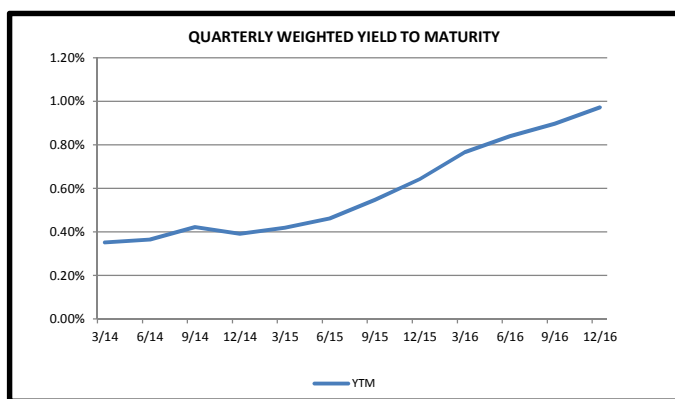
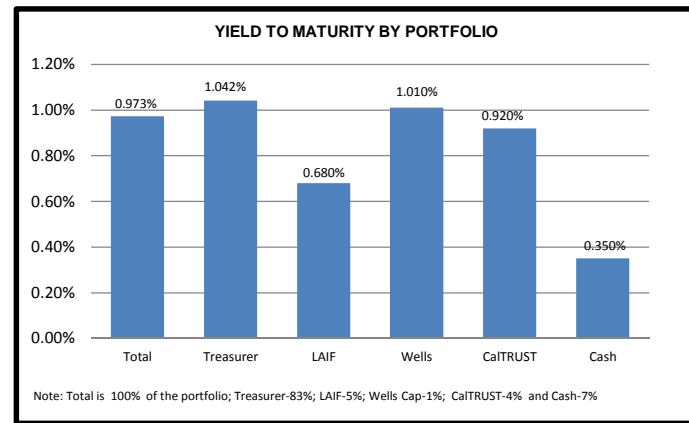
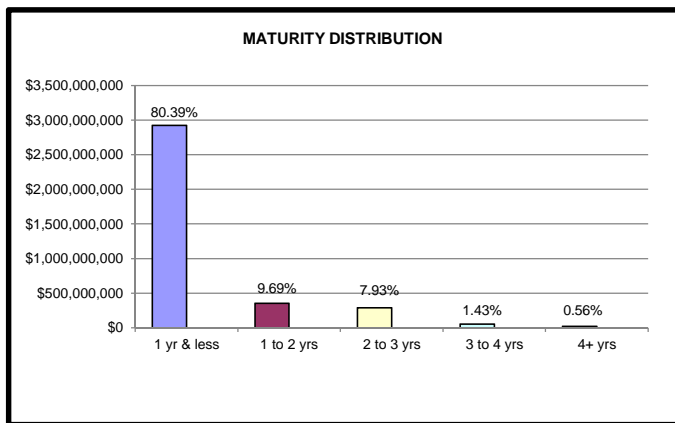
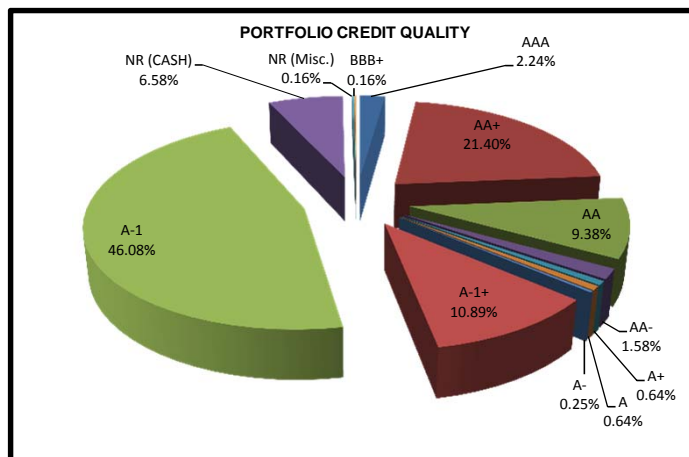
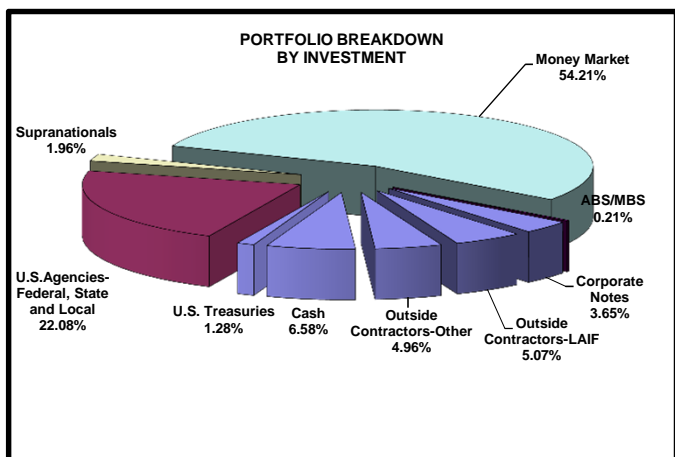
1. Fair Value equals Cost less Purchase Interest

2. Estimated Fair Value

3. Base Market Value plus Accrued Interest

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

**CONTRA COSTA COUNTY
INVESTMENT POOL
AT A GLANCE
AS OF DECEMBER 31, 2016**

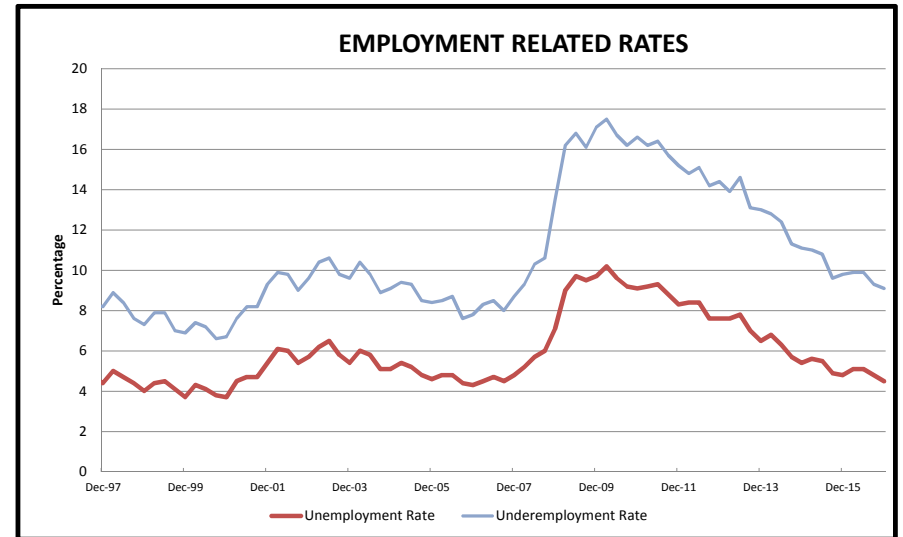
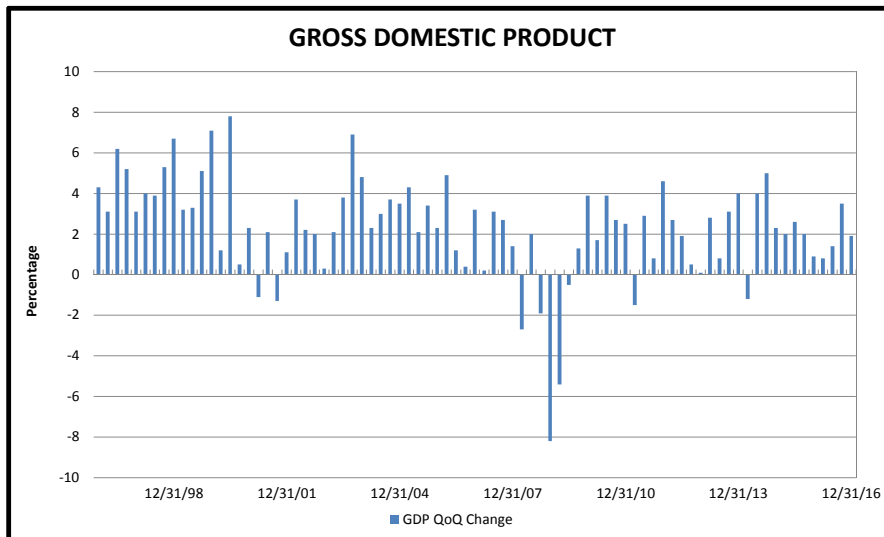
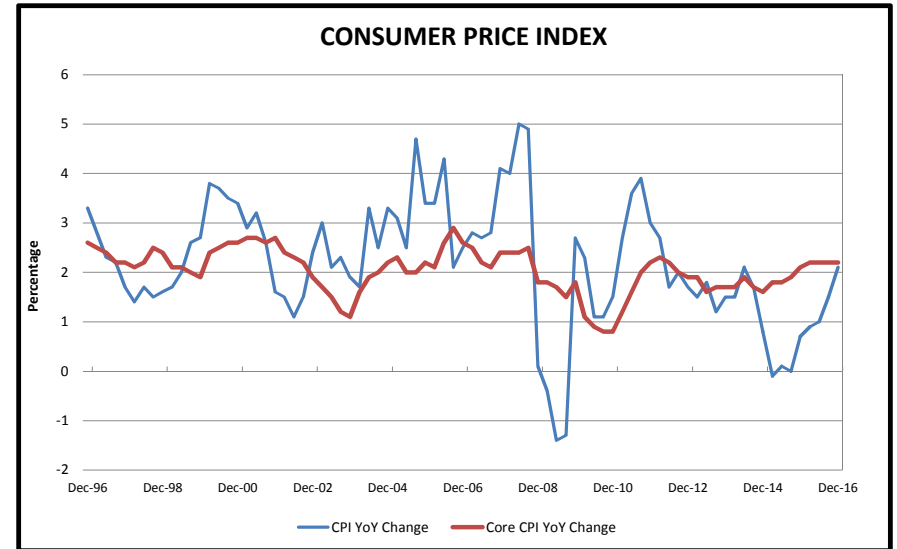
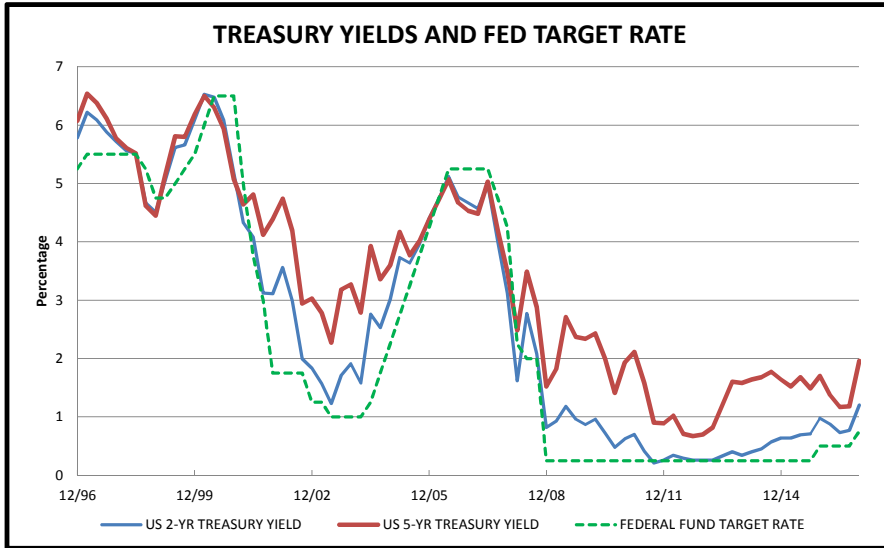


NOTES TO INVESTMENT PORTFOLIO SUMMARY AND AT A GLANCE AS OF DECEMBER 31, 2016

1. All report information is unaudited but due diligence was utilized in its preparation.
2. There may be slight differences between the portfolio summary page and the attached exhibits and statements for investments managed by outside contractors or trustees. The variance is due to the timing difference in recording transactions associated with outside contracted parties during interim periods and later transmitted to the appropriate county agency and/or the Treasurer's Office. In general, the Treasurer's records reflect booked costs at the beginning of a period.
3. All securities and amounts included in the portfolio are denominated in United States Dollars.
4. The Contra Costa County investment portfolio maintains Standard & Poor's highest credit quality rating of 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 80% of the portfolio will mature in less than a year with a weighted average maturity of 213 days.

MAJOR MARKET AND ECONOMIC DATA

AS OF DECEMBER 31, 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: 12/31/2016

Date Basis: Settlement

Run: 01/09/2017 11:13:16 AM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
<u>Inv Type: 1 SUPRANATIONALS</u>								
	Subtotal			1.066827	71,500,000.00	70,861,625.00	234,425.84	0.00
				1.258787	71,216,600.84	99,107168		-282,250.00
<u>Inv Type: 11 TREASURY BILLS</u>								
	Subtotal			.820000	1,000,000.00	992,492.08	205.00	236.52
				.826570	992,050.56	99,249208		0.00
<u>Inv Type: 12 TREASURY NOTES</u>								
	Subtotal			1.214764	45,280,000.00	45,172,234.20	86,650.19	8,691.13
				1.349435	45,379,408.24	99,762001		-187,902.70
<u>Inv Type: 22 FEDERAL HOME LOAN BANKS</u>								
	Subtotal			1.021622	233,825,000.00	233,372,313.95	346,400.71	213,977.95
				1.083043	233,720,062.96	99,806400		-560,522.10
<u>Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSO</u>								
	Subtotal			1.275374	114,156,000.00	113,967,112.68	395,195.73	138,924.12
				1.128217	114,581,007.21	99,834536		-744,321.81
<u>Inv Type: 26 AGENCY ABS FXD-M 30/360</u>								
	Subtotal			1.716241	2,677,688.19	2,704,455.47	3,829.65	0.00
				1.378000	2,704,455.47	100.999641		0.00
<u>Inv Type: 27 FEDERAL FARM CREDIT BANKS</u>								
	Subtotal			1.121903	185,526,000.00	184,942,136.37	422,017.77	195,490.00
				1.173276	185,273,924.98	99,685293		-521,297.75



Inventory by Market Value

As Of Date: 12/31/2016

Date Basis: Settlement

Run: 01/09/2017 11:13:16 AM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
<u>Inv Type: 28 FHLMC DISCOUNT NOTES</u>								
	Subtotal			.535000	1,000,000.00	999,795.56	4,859.58	33.34
				.537741	994,902.64	99.979556		0.00
<u>Inv Type: 29 FHLMC NOTES</u>								
	Subtotal			1.049390	188,468,000.00	187,953,887.21	378,739.88	200,265.70
				1.022705	188,556,957.12	99.727215		-796,503.76
<u>Inv Type: 31 MUNICIPAL BONDS</u>								
	Subtotal			2.369412	3,260,000.00	3,397,149.58	26,726.27	0.00
				1.332724	3,397,149.58	104.207042		0.00
<u>Inv Type: 41 FNMA DISCOUNT NOTES</u>								
	Subtotal			.580000	250,000.00	249,365.00	769.31	29.58
				.590598	248,566.11	99.746000		0.00
<u>Inv Type: 43 FHLB DISCOUNT NOTES</u>								
	Subtotal			.449999	75,000,000.00	74,987,222.22	8,131.95	69.45
				.450122	74,979,611.11	99.982963		-590.29
<u>Inv Type: 49 CORP ABS FXD-M 30/360</u>								
	Subtotal			1.260000	515,000.00	514,953.14	288.40	0.00
				1.265286	514,953.14	99.990901		0.00
<u>Inv Type: 50 AUTO ABS FXD-M 30/360</u>								
	Subtotal			1.245375	4,289,980.45	4,289,533.74	2,326.36	0.00
				1.250228	4,289,533.74	99.989587		0.00



Inventory by Market Value

As Of Date: 12/31/2016

Date Basis: Settlement

Run: 01/09/2017 11:13:16 AM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
<u>Inv Type: 71 COMMERCIAL PAPER DISCOUNT</u>								
	Subtotal			.961362	1,105,926,000.00	1,103,906,442.02	1,582,263.84	345,088.40
				.964951	1,102,053,321.17	99.817388		-74,231.39
<u>Inv Type: 72 NEGOTIABLE CERT OF DEPOSIT</u>								
	Subtotal			1.024394	856,373,000.00	856,806,912.08	1,374,119.39	447,222.16
				1.023680	856,375,509.17	100.050669		-15,116.47
<u>Inv Type: 75 CORPORATE NOTES</u>								
	Subtotal			1.763045	131,897,000.00	132,164,587.60	615,089.91	301,005.58
				1.565188	132,352,898.92	100.202876		-458,566.27
<u>Inv Type: 79 YCD/NCD 30/360</u>								
	Subtotal			1.527540	5,755,000.00	5,713,251.35	21,143.95	0.00
				1.546640	5,751,780.00	99.274567		-38,528.65
<u>Inv Type: 80 YCD / NCD QTR FLTR</u>								
	Subtotal			1.412055	3,515,000.00	3,481,335.64	5,824.43	0.00
				1.412055	3,515,000.00	99.042266		-33,664.36
<u>Inv Type: 99 MONEY MARKET ACCOUNTS</u>								
	Subtotal			.000000	565,318.32	565,318.32	0.00	0.00
				.000000	565,318.32	100.000000		0.00
<u>Inv Type: 1000 TD WITH CALC CODE OF CSC-00</u>								
	Subtotal			.600000	3,335.77	3,330.51	52.98	0.00
				.600000	3,335.77	99.842315		-5.26
Grand Total		Count 458		1.043607	3,030,782,322.73	3,027,045,453.72	5,509,061.14	1,851,033.93
				1.041835	3,027,466,347.05	99.876703		-3,713,500.81



Inventory by Market Value

As Of Date: 12/31/2016

Date Basis: Settlement

Run: 01/09/2017 11:09:23 AM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
Inv Type: 1 SUPRANATIONALS								
82880	SUP INTL BK RECON &	45905UUM4	01/06/2016	1.060000	10,000,000.00	9,984,300.00	50,055.56	0.00
			01/11/2018	1.110364	9,990,000.00	99.843000	IDC-FIS	-5,700.00
82978	SUP INTL BK RECON &	459058EV1	03/10/2016	1.250000	5,000,000.00	4,946,550.00	26,912.50	0.00
			07/26/2019	1.345903	4,984,200.00	98.931000	IDC-FIS	-37,650.00
83079	SUPRA INTL BK RECON	459058FE8	04/20/2016	.875000	10,000,000.00	9,937,600.00	39,375.00	0.00
			07/19/2018	.920174	9,990,000.00	99.376000	IDC-FIS	-52,400.00
83184	SUP INTER-AMERICAN	458182DX7	06/28/2016	1.000000	10,000,000.00	9,860,100.00	13,333.33	0.00
			05/13/2019	1.040147	9,988,600.00	98.601000	IDC-FIS	-128,500.00
83421	SUP INTL BK RECON &	459058ER0	11/21/2016	1.000000	10,000,000.00	9,950,500.00	23,888.89	0.00
			10/05/2018	1.155252	9,984,077.78	99.505000	IDC-FIS	-20,800.00
83435	SUPRA INTL BK RECON	459058FS7	11/29/2016	1.125000	10,000,000.00	9,850,000.00	10,625.56	0.00
			11/27/2019	1.599150	9,862,525.56	98.500000	IDC-FIS	-11,900.00
83473	GOV SUPRA INTER-AME	4581X0BY3	12/07/2016	1.125000	10,000,000.00	9,865,400.00	34,062.50	0.00
			09/12/2019	1.530191	9,917,262.50	98.654000	IDC-FIS	-25,300.00
83504	GOV SUPRA INTL BK R	45905UVL5	12/16/2016	1.260000	6,500,000.00	6,467,175.00	36,172.50	0.00
			01/22/2019	1.505016	6,499,935.00	99.495000	BOOK	0.00
			Subtotal	1.066827	71,500,000.00	70,861,625.00	234,425.84	0.00
				1.258787	71,216,600.84	99.107168		-282,250.00
Inv Type: 11 TREASURY BILLS								
83521	PW GOV US TREASURY	912796LB3	12/23/2016	.820000	1,000,000.00	992,492.08	205.00	236.52
			12/07/2017	.826570	992,050.56	99.249208	IDC-FIS	0.00
			Subtotal	.820000	1,000,000.00	992,492.08	205.00	236.52
				.826570	992,050.56	99.249208		0.00
Inv Type: 12 TREASURY NOTES								
82512	RM GOV US TREASURY	912828ST8	04/15/2015	1.250000	5,000,000.00	4,997,050.00	10,704.42	0.00
			04/30/2019	1.138894	5,021,875.00	99.941000	IDC-FIS	-24,825.00
82577	CCCCD GOV US TREAS	912828ND8	05/29/2015	3.500000	240,000.00	255,103.20	1,090.61	0.00
			05/15/2020	1.503393	262,828.13	106.293000	IDC-FIS	-7,724.93
82679	CCCCD GOV US TREASU	912828VJ6	09/03/2015	1.875000	195,000.00	196,881.75	10.10	0.00
			06/30/2020	1.499897	198,389.65	100.965000	IDC-FIS	-1,507.90
82710	CCCCD GOV US TREASU	912828UU2	09/29/2015	.750000	1,700,000.00	1,695,087.00	3,257.54	0.00



Inventory by Market Value

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Run: 01/09/2017 11:09:23 AM

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	
			03/31/2018	.860670	1,695,351.56	99.711000	IDC-FIS		-264.56
82711	CCCCD GOV US TREASU	912828SM3	09/29/2015	1.000000	1,680,000.00	1,682,083.20	4,292.31		0.00
			03/31/2017	.545225	1,691,418.75	100.124000	IDC-FIS		-9,335.55
82754	CCCSIG GOV US TREAS	912828RH5	10/14/2015	1.375000	2,245,000.00	2,253,418.75	7,886.80		0.00
			09/30/2018	.940653	2,262,357.84	100.375000	IDC-FIS		-8,939.09
82786	CCCCD GOV US TREAS	912828UQ1	11/09/2015	1.250000	120,000.00	119,043.60	509.67		543.60
			02/29/2020	1.550966	118,500.00	99.203000	IDC-FIS		0.00
82820	CCCCD GOV US TREASU	912828VF4	12/04/2015	1.375000	195,000.00	193,765.65	235.70		327.17
			05/31/2020	1.560386	193,438.48	99.367000	IDC-FIS		0.00
82901	CCCCD GOV US TREASU	912828WC0	01/11/2016	1.750000	150,000.00	150,298.50	449.59		0.00
			10/31/2020	1.682647	150,462.89	100.199000	IDC-FIS		-164.39
82933	CCCCD GOV US TREASU	912828K58	02/03/2016	1.375000	205,000.00	203,679.80	482.76		0.00
			04/30/2020	1.246765	206,081.05	99.356000	IDC-FIS		-2,401.25
82968	CCCCD GOV US TREASU	912828H52	03/04/2016	1.250000	35,000.00	34,743.10	183.08		0.00
			01/31/2020	1.235552	35,015.68	99.266000	IDC-FIS		-272.58
83010	CCCCD GOV US TREAS	912828XM7	03/31/2016	1.625000	170,000.00	169,887.80	1,156.05		0.00
			07/31/2020	1.230437	172,822.27	99.934000	IDC-FIS		-2,934.47
83152	CCCSIG GOV US TREAS	912828Q52	05/27/2016	.875000	155,000.00	153,608.10	290.62		0.00
			04/15/2019	1.023692	154,350.44	99.102000	IDC-FIS		-742.34
83153	CCCCD GOV US TREASU	912828N89	05/27/2016	1.375000	100,000.00	98,402.00	575.41		0.00
			01/31/2021	1.357590	100,078.13	98.402000	IDC-FIS		-1,676.13
83186	CCCSIG GOV US TREAS	912828D23	06/29/2016	1.625000	1,800,000.00	1,814,058.00	5,009.67		0.00
			04/30/2019	.701283	1,844,815.56	100.781000	IDC-FIS		-30,757.56
83187	CCCCD GOV US TREASU	912828Q78	06/29/2016	1.375000	35,000.00	34,334.30	82.43		0.00
			04/30/2021	.983665	35,626.68	98.098000	IDC-FIS		-1,292.38
83209	CCCCD GOV US TREASU	912828Q78	07/08/2016	1.375000	95,000.00	93,193.10	223.72		0.00
			04/30/2021	.971848	96,796.09	98.098000	IDC-FIS		-3,602.99
83301	CCCCD GOV US TREASU	912828B58	08/31/2016	2.125000	300,000.00	303,996.00	2,667.79		0.00
			01/31/2021	1.166490	312,876.86	101.332000	IDC-FIS		-8,343.84
83302	CCCCD GOV US TREASU	912828XM7	08/31/2016	1.625000	300,000.00	299,802.00	2,040.09		0.00
			07/31/2020	1.102671	306,398.95	99.934000	IDC-FIS		-6,186.28
83303	CCCCD GOV US TREASU	912828ND8	08/31/2016	3.500000	300,000.00	318,879.00	1,363.26		0.00
			05/15/2020	1.066340	326,460.94	106.293000	IDC-FIS		-7,581.94
83343	CCCCD GOV US TREASU	912828VF4	09/28/2016	1.375000	1,790,000.00	1,778,669.30	2,163.74		0.00
			05/31/2020	1.001277	1,814,053.13	99.367000	IDC-FIS		-35,383.83
83366	CCCCD GOV US TREASU	912828B90	10/05/2016	2.000000	370,000.00	372,948.90	2,514.37		0.00
			02/28/2021	1.149627	384,185.78	100.797000	IDC-FIS		-10,521.41



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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
83407	CCCSIG GOV US TREAS	912828WLO	11/14/2016	1.500000	440,000.00	442,028.40	580.22	0.00
			05/31/2019	1.062974	444,812.50	100.461000	IDC-FIS	-2,784.10
83408	CCCCD GOV US TREASU	912828WLO	11/14/2016	1.500000	200,000.00	200,922.00	263.74	0.00
			05/31/2019	1.062974	202,187.50	100.461000	IDC-FIS	-1,265.50
83409	CCCCD GOV US TREASU	912828D23	11/14/2016	1.625000	35,000.00	35,273.35	97.41	0.00
			04/30/2019	1.060710	35,500.52	100.781000	IDC-FIS	-205.17
83425	CCCCD GOV US TREAS	912828WY2	11/23/2016	2.250000	185,000.00	187,897.10	1,741.91	0.00
			07/31/2021	1.775275	190,232.03	101.566000	IDC-FIS	-1,034.15
83468	CCCSIG GOV US TREAS	912828H52	12/05/2016	1.250000	3,495,000.00	3,469,346.70	18,282.27	968.77
			01/31/2020	1.497931	3,483,454.87	99.266000	IDC-FIS	0.00
83469	CCCCD GOV US TREAS	912828D72	12/05/2016	2.000000	470,000.00	471,870.60	3,193.92	218.26
			08/31/2021	1.921700	474,145.16	100.398000	IDC-FIS	0.00
83479	CCCCD GOV US TREASU	912828K58	12/09/2016	1.375000	5,000,000.00	4,967,800.00	11,774.86	0.00
			04/30/2020	1.500519	4,986,703.65	99.356000	IDC-FIS	-11,496.88
83480	CCCCD GOV US TREASU	912828G95	12/09/2016	1.625000	3,275,000.00	3,291,113.00	147.01	0.00
			12/31/2019	1.391995	3,297,771.48	100.492000	IDC-FIS	-6,658.48
83517	CCCSIG GOV US TREASU	912796LB3	12/22/2016	.820000	15,000,000.00	14,887,050.00	3,379.12	6,633.33
			12/07/2017	1.664759	14,880,416.67	99.247000	IDC-FIS	0.00
			Subtotal	1.214764	45,280,000.00	45,172,234.20	86,650.19	8,691.13
				1.349435	45,379,408.24	99.762001		-187,902.70

Inv Type: 22 FEDERAL HOME LOAN BANKS

80907	WT GOV FHLB NOTES	313380EC7	10/10/2012	.750000	170,000.00	169,916.70	400.22	244.80
			09/08/2017	.790076	169,671.90	99.951000	IDC-FIS	0.00
82000	RM GOV FHLB NOTES	313379VE6	06/02/2014	1.010000	2,875,000.00	2,878,277.50	967.92	0.00
			06/19/2017	.850065	2,888,800.00	100.114000	IDC-FIS	-10,522.50
82038	RM GOV FHLB NOTES	313379DT3	07/15/2014	1.250000	6,205,000.00	6,219,147.40	4,955.38	47,033.90
			06/08/2018	1.390090	6,172,113.50	100.228000	IDC-FIS	0.00
82053	RM GOV FHLB NOTES	313379DT3	07/28/2014	1.250000	3,000,000.00	3,006,840.00	2,395.83	24,840.00
			06/08/2018	1.410094	2,982,000.00	100.228000	IDC-FIS	0.00
82122	GOV FHLB NOTES	3130A33J1	09/19/2014	1.200000	5,000,000.00	5,012,750.00	17,000.00	12,750.00
			09/19/2017	1.200000	5,000,000.00	100.255000	IDC-FIS	0.00
82275	GOV FHLB NOTES	3130A3TA2	12/30/2014	1.000000	10,000,000.00	10,011,600.00	37,777.78	11,600.00
			08/15/2017	1.000000	10,000,000.00	100.116000	IDC-FIS	0.00
82280	RM GOV FHLB NOTES	3130A3HF4	12/29/2014	1.125000	4,500,000.00	4,511,205.00	3,234.39	18,405.00
			12/08/2017	1.180284	4,492,800.00	100.249000	IDC-FIS	0.00



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					Current Book	Market Price		Unrealized Loss	
82281	GOV FHLB NOTES	3130A3UR3	01/06/2015	.750000	10,000,000.00	10,000,200.00	36,458.33		200.00
			01/06/2017	.750000	10,000,000.00	100.002000	IDC-FIS		0.00
82400	RM GOV FHLB NOTES	3133782M2	02/25/2015	1.500000	5,000,000.00	5,015,100.00	23,541.67		0.00
			03/08/2019	1.415035	5,016,600.00	100.302000	IDC-FIS		-1,500.00
82408	GOV FHLB NOTES	3130A4GJ5	03/04/2015	1.125000	10,000,000.00	10,007,700.00	20,625.00		17,000.00
			04/25/2018	1.155323	9,990,700.00	100.077000	IDC-FIS		0.00
82419	GOV FHLB NOTES	3130A4K27	03/09/2015	.720000	10,000,000.00	10,001,300.00	23,000.00		17,600.00
			03/06/2017	.802655	9,983,700.00	100.013000	IDC-FIS		0.00
82437	RM GOV FHLB NOTES	3133782N0	03/16/2015	.875000	3,000,000.00	3,001,110.00	8,093.75		0.00
			03/10/2017	.739127	3,008,010.00	100.037000	IDC-FIS		-6,900.00
82550	GOV FHLB NOTES	3130A57K9	05/04/2015	1.000000	10,000,000.00	9,973,800.00	15,833.33		0.00
			05/04/2018	1.050244	9,985,200.00	99.738000	IDC-FIS		-11,400.00
82552	GOV FHLB NOTES	3130A5DD8	05/07/2015	.720000	10,000,000.00	9,999,100.00	7,000.00		0.00
			05/26/2017	.720000	10,000,000.00	99.991000	IDC-FIS		-900.00
82579	GOV FHLB NOTES	3130A5HF9	06/01/2015	.730000	10,000,000.00	9,999,800.00	202.74		0.00
			06/30/2017	.730000	10,000,000.00	99.998000	IDC-FIS		-200.00
82582	RM GOV FHLB NOTES	313379EE5	06/08/2015	1.625000	2,500,000.00	2,512,125.00	1,918.40		6,125.00
			06/14/2019	1.563094	2,506,000.00	100.485000	IDC-FIS		0.00
82583	GOV FHLB NOTES	3130A5NC9	06/11/2015	1.300000	5,000,000.00	5,002,300.00	11,013.91		2,300.00
			10/30/2018	1.300000	5,000,000.00	100.046000	IDC-FIS		0.00
82590	GOV FHLB NOTES	3130A5JD2	06/29/2015	1.100000	10,000,000.00	9,984,700.00	611.11		0.00
			06/29/2018	1.100000	10,000,000.00	99.847000	IDC-FIS		-15,300.00
82664	GOV FHLB NOTES	3130A6B63	08/14/2015	1.200000	10,000,000.00	9,999,700.00	45,666.67		0.00
			08/14/2018	1.200000	10,000,000.00	99.997000	IDC-FIS		-300.00
82694	RM GOV FHLB NOTES	313380FB8	09/21/2015	1.375000	2,500,000.00	2,491,575.00	10,312.50		0.00
			09/13/2019	1.400130	2,497,575.00	99.663000	IDC-FIS		-6,000.00
82781	GOV FHLB NOTES	3130A6RC3	11/04/2015	1.150000	5,000,000.00	4,983,300.00	9,423.62		0.00
			11/02/2018	1.150000	5,000,000.00	99.666000	IDC-FIS		-16,700.00
82848	GOV FHLB NOTES	3130A6SW8	12/21/2015	1.000000	10,000,000.00	10,006,400.00	3,333.33		13,300.00
			12/19/2017	1.035037	9,993,100.00	100.064000	IDC-FIS		0.00
82875	GOV FHLB NOTES	3130A3HF4	12/30/2015	1.125000	10,000,000.00	10,024,900.00	7,187.50		29,700.00
			12/08/2017	1.150014	9,995,200.00	100.249000	IDC-FIS		0.00
82928	KFPD GOV FHLB NOTES	3130A6UJ4	01/26/2016	1.250000	250,000.00	249,917.50	269.10		0.00
			11/30/2018	1.100214	251,045.00	99.967000	IDC-FIS		-1,127.50
82929	KFPD GOV FHLB NOTES	313381CA1	01/27/2016	1.375000	250,000.00	246,135.00	190.97		0.00
			12/11/2020	1.513574	248,377.50	98.454000	IDC-FIS		-2,242.50
82930	KFPD GOV FHLB NOTES	313381C94	01/27/2016	1.250000	250,000.00	247,715.00	156.25		0.00



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					Current Book	Market Price		Unrealized Loss	
			12/13/2019	1.326075	249,282.50	99.086000	IDC-FIS		-1,567.50
82931	KFPD GOV FHLB NOTES	3130A3UQ5	01/25/2016	1.875000	250,000.00	250,795.00	260.42		0.00
			12/11/2020	1.570027	253,565.00	100.318000	IDC-FIS		-2,770.00
82994	CCCCD GOV FHLB NOTE	3130A6SW8	03/22/2016	1.000000	6,000,000.00	6,003,840.00	2,000.00		0.00
			12/19/2017	.895450	6,010,800.00	100.064000	IDC-FIS		-6,960.00
83154	CCCSIG GOV FHLB NOT	3130A8BD4	05/27/2016	.875000	2,185,000.00	2,177,396.20	106.21		0.00
			06/29/2018	.991934	2,179,734.15	99.652000	IDC-FIS		-2,337.95
83155	CCCCD GOV FHLB NOTE	3130A8BD4	05/27/2016	.875000	160,000.00	159,443.20	7.78		0.00
			06/29/2018	.991934	159,614.40	99.652000	IDC-FIS		-171.20
83161	CCCSIG GOV FHLB	3130A8DB6	06/03/2016	1.125000	1,850,000.00	1,839,473.50	578.13		0.00
			06/21/2019	1.139098	1,849,299.09	99.431000	IDC-FIS		-9,825.59
83165	CCCCD GOV FHLB NOTE	3130A8BD4	06/09/2016	.875000	2,370,000.00	2,361,752.40	115.20		0.00
			06/29/2018	.877007	2,369,905.20	99.652000	IDC-FIS		-8,152.80
83166	CCCCD GOV FHLB	3130A8DB6	06/09/2016	1.125000	2,365,000.00	2,351,543.15	739.07		0.00
			06/21/2019	1.017963	2,372,544.35	99.431000	IDC-FIS		-21,001.20
83167	RM GOV FHLB NOTES	3133834H1	06/10/2016	1.375000	1,865,000.00	1,830,143.15	1,353.42		0.00
			06/12/2020	1.180179	1,879,174.00	98.131000	IDC-FIS		-49,030.85
83168	RM GOV FHLB NOTES	3133834H1	06/10/2016	1.375000	5,265,000.00	5,166,597.15	3,820.80		0.00
			06/12/2020	1.180179	5,305,014.00	98.131000	IDC-FIS		-138,416.85
83178	CCCCD GOV FHLB NOTE	3130A8BD4	06/17/2016	.875000	860,000.00	857,007.20	41.81		0.00
			06/29/2018	.783628	861,582.40	99.652000	IDC-FIS		-4,575.20
83277	CCCCD GOV FHLB	3130A8Y72	08/04/2016	.875000	460,000.00	453,491.00	1,643.54		0.00
			08/05/2019	.939996	459,116.80	98.585000	IDC-FIS		-5,625.80
83292	CCCSIG GOV FHLB	3130A9AE1	08/26/2016	.875000	3,055,000.00	3,038,197.50	6,682.83		0.00
			10/01/2018	.907882	3,053,196.51	99.450000	IDC-FIS		-14,999.01
83299	CCCCD GOV FHLB	3130A9AE1	08/31/2016	.875000	500,000.00	497,250.00	1,093.75		0.00
			10/01/2018	.927526	499,460.00	99.450000	IDC-FIS		-2,210.00
83300	CCCCD GOV FHLB NOTE	3130A8PK3	08/31/2016	.625000	450,000.00	446,422.50	1,125.00		0.00
			08/07/2018	.887947	447,924.00	99.205000	IDC-FIS		-1,314.00
83332	CCCCD GOV FHLB	3130A9EP2	09/21/2016	1.000000	1,900,000.00	1,877,352.00	5,013.89		0.00
			09/26/2019	1.062882	1,896,466.00	98.808000	IDC-FIS		-19,114.00
83411	CCCCD GOV FHLB NOTE	3130AA3R7	11/17/2016	1.375000	90,000.00	89,640.90	151.25		0.00
			11/15/2019	1.382876	89,979.30	99.601000	IDC-FIS		-338.40
83434	GOV FHLB NOTES	3130AA2H0	11/29/2016	1.125000	20,000,000.00	19,782,200.00	20,000.00		0.00
			11/29/2019	1.165139	19,976,400.00	98.911000	IDC-FIS		-194,200.00
83475	CCCSIG GOV FHLB	3130AAE46	12/08/2016	1.250000	1,675,000.00	1,674,413.75	1,337.67		0.00
			01/16/2019	1.252087	1,674,933.00	99.965000	IDC-FIS		-519.25



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83481	CCCCD GOV FHLB	3130AAE46	12/09/2016	1.250000	5,000,000.00	4,998,250.00	3,993.05	0.00
			01/16/2019	1.225506	5,002,723.61	99.965000	IDC-FIS	-4,300.00
83514	CCCCD GOV FHLB NOTE	3130AAE46	12/20/2016	1.250000	2,025,000.00	2,024,291.25	1,617.19	3,179.25
			01/16/2019	1.344369	2,021,955.75	99.965000	IDC-FIS	0.00
83518	CCCSD GOV FHLB DISC	313385JJ6	12/22/2016	.630000	20,000,000.00	19,936,200.00	3,150.00	9,700.00
			07/20/2017	1.270728	19,926,500.00	99.681000	IDC-FIS	0.00
			Subtotal	1.021622	233,825,000.00	233,372,313.95	346,400.71	213,977.95
				1.083043	233,720,062.96	99.806400		-560,522.10

Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSO

81230	WT GOV FNMA NOTES	3135G0TG8	02/21/2013	.875000	165,000.00	164,887.80	573.49	645.78
			02/08/2018	.970000	164,242.02	99.932000	IDC-FIS	0.00
81361	RM GOV FEDERAL NATL	3135G0JA2	04/15/2013	1.125000	3,900,000.00	3,905,889.00	7,800.01	0.00
			04/27/2017	.600233	3,981,432.00	100.151000	IDC-FIS	-75,543.00
81478	AUHSD GOV FNMA NOTE	3135G0WJ8	06/07/2013	.875000	200,000.00	199,440.00	194.44	2,464.00
			05/21/2018	1.190082	196,976.00	99.720000	IDC-FIS	0.00
81538	WT GOV FNMA NOTES	3135G0WJ8	07/17/2013	.875000	164,000.00	163,540.80	159.44	4,011.44
			05/21/2018	1.459815	159,529.36	99.720000	IDC-FIS	0.00
81889	AUHSD GOV FNMA NOTE	3135G0ZA4	04/01/2014	1.875000	377,000.00	381,591.86	2,591.88	3,193.19
			02/19/2019	1.795148	378,398.67	101.218000	IDC-FIS	0.00
81890	AUHSD GOV FNMA NOTE	3135G0ZA4	04/01/2014	1.875000	6,959,000.00	7,043,760.62	47,843.17	58,942.73
			02/19/2019	1.795148	6,984,817.89	101.218000	IDC-FIS	0.00
81941	GOV FNMA NOTE	3135G0MZ3	04/17/2014	.875000	10,000,000.00	10,006,900.00	29,895.83	66,100.00
			08/28/2017	1.054521	9,940,800.00	100.069000	IDC-FIS	0.00
81999	MDUSD GOV FNMA NOTE	3135G0ZB2	05/21/2014	.750000	49,000.00	49,019.11	72.48	5.39
			04/20/2017	.740235	49,013.72	100.039000	IDC-FIS	0.00
82005	CCCCD GOV FNMA	3135G0YT4	06/05/2014	1.625000	115,000.00	115,867.10	176.49	194.35
			11/27/2018	1.489435	115,672.75	100.754000	IDC-FIS	0.00
82119	WT GOV FNMA NOTES	3135G0ZG1	09/12/2014	1.750000	166,000.00	167,577.00	879.57	2,679.24
			09/12/2019	1.889799	164,897.76	100.950000	IDC-FIS	0.00
82156	CCCCD GOV FNMA	3135G0YT4	10/23/2014	1.625000	125,000.00	125,942.50	191.85	0.00
			11/27/2018	1.385424	126,187.50	100.754000	IDC-FIS	-245.00
82236	CCCCD GOV FNMA BENC	3135G0ZY2	12/03/2014	1.750000	100,000.00	100,765.00	170.14	112.00
			11/26/2019	1.612998	100,653.00	100.765000	IDC-FIS	0.00
82257	RM GOV FNMA NOTES	3135G0YT4	12/12/2014	1.625000	6,010,000.00	6,055,315.40	9,223.70	0.00
			11/27/2018	1.380107	6,066,494.00	100.754000	IDC-FIS	-11,178.60



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					Current Book	Market Price			Unrealized Loss	Unrealized Gain
82381	RM GOV FNMA NOTES	3136FTS67	02/09/2015	1.700000	6,000,000.00	6,048,360.00	35,133.33		0.00	
			02/27/2019	1.329281	6,087,180.00	100.806000	IDC-FIS		-38,820.00	
82436	WT GOV FNMA NOTES	3135G0A78	03/16/2015	1.625000	170,000.00	170,503.20	1,227.78		525.30	
			01/21/2020	1.627650	169,977.90	100.296000	IDC-FIS		0.00	
82678	CCCCD GOV FNMA BENC	3135G0E58	09/01/2015	1.125000	130,000.00	129,840.10	292.50		50.70	
			10/19/2018	1.177919	129,789.40	99.877000	IDC-FIS		0.00	
82707	CCCCD GOV FNMA	3135G0RT2	09/29/2015	.875000	1,700,000.00	1,699,065.00	454.52		0.00	
			12/20/2017	.793128	1,703,060.00	99.945000	IDC-FIS		-3,995.00	
82708	CCCCD GOV FNMA	3135G0ZL0	09/29/2015	1.000000	1,680,000.00	1,681,579.20	4,386.67		0.00	
			09/27/2017	.723255	1,689,189.60	100.094000	IDC-FIS		-7,610.40	
82709	CCCCD GOV FNMA	31398ADM1	09/29/2015	5.375000	1,550,000.00	1,581,775.00	4,397.05		0.00	
			06/12/2017	.642309	1,674,015.50	102.050000	IDC-FIS		-92,240.50	
82909	CCCCD GOV FNMA BENC	3135G0H63	01/13/2016	1.375000	6,660,000.00	6,669,257.40	38,919.37		0.00	
			01/28/2019	1.309114	6,673,053.60	100.139000	IDC-FIS		-3,796.20	
82951	CCCSIG GOV FNMA BEN	3135G0J53	02/23/2016	1.000000	1,560,000.00	1,550,296.80	5,416.68		0.00	
			02/26/2019	1.079949	1,557,025.24	99.378000	IDC-FIS		-6,728.44	
82952	CCCCD GOV FNMA BENC	3135G0J53	02/23/2016	1.000000	125,000.00	124,222.50	434.03		0.00	
			02/26/2019	1.079949	124,705.00	99.378000	IDC-FIS		-482.50	
82966	CCCSIG GOV FNMA BEN	3135G0J61	03/04/2016	.875000	1,420,000.00	1,417,145.80	3,209.79		0.00	
			03/28/2018	.973722	1,417,544.19	99.799000	IDC-FIS		-398.39	
82967	CCCSIG GOV FNMA NOT	3135G0G72	03/04/2016	1.125000	1,100,000.00	1,097,734.00	584.38		0.00	
			12/14/2018	1.082725	1,101,265.00	99.794000	IDC-FIS		-3,531.00	
82997	GOV FNMA NOTES	3135G0J53	03/22/2016	1.000000	10,000,000.00	9,937,800.00	34,722.22		0.00	
			02/26/2019	1.067074	9,980,700.00	99.378000	IDC-FIS		-42,900.00	
83000	RM GOV FNMA NOTES	3136G1C98	03/28/2016	1.420000	4,000,000.00	3,983,160.00	23,035.56		0.00	
			02/05/2020	1.286438	4,020,000.00	99.579000	IDC-FIS		-36,840.00	
83011	RM GOV FNMA NOTES	3135G0ZB2	04/01/2016	.750000	249,000.00	249,097.11	368.31		0.00	
			04/20/2017	.660199	249,234.06	100.039000	IDC-FIS		-136.95	
83068	GOV FNMA STEP-UP CA	3136G3HG3	04/13/2016	1.000000	10,000,000.00	9,986,100.00	21,666.67		0.00	
			04/13/2021	1.000000	10,000,000.00	99.861000	IDC-FIS		-13,900.00	
83078	PW GOV FNMA NOTES	3135G0JA2	04/20/2016	1.125000	1,592,000.00	1,594,403.92	3,184.00		0.00	
			04/27/2017	.620365	1,600,151.04	100.151000	IDC-FIS		-5,747.12	
83081	GOV FNMA NOTES	3135G0J53	04/22/2016	1.000000	10,000,000.00	9,937,800.00	34,722.22		0.00	
			02/26/2019	1.070042	9,980,400.00	99.378000	IDC-FIS		-42,600.00	
83090	CCCSIG GOV FNMA	3135G0YT4	04/27/2016	1.625000	1,575,000.00	1,586,875.50	2,417.19		0.00	
			11/27/2018	1.006504	1,599,774.75	100.754000	IDC-FIS		-12,899.25	
83099	CCCSIG GOV FNMA BEN	3135G0J53	05/06/2016	1.000000	3,170,000.00	3,150,282.60	11,006.94		0.00	



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			02/26/2019	.966540	3,172,919.79	99.378000	IDC-FIS	-22,637.19
83185	CCCSIG GOV FNMA BEN	3135G0J53	06/29/2016	1.000000	3,525,000.00	3,503,074.50	12,239.58	0.00
			02/26/2019	.784359	3,544,951.50	99.378000	IDC-FIS	-41,877.00
83208	CCCSIG GOV FNMA BEN	3135G0H63	07/08/2016	1.375000	2,140,000.00	2,142,974.60	12,505.63	0.00
			01/28/2019	.733912	2,174,668.00	100.139000	IDC-FIS	-31,693.40
83210	RM GOV FNMA NOTES	3136G16D6	07/12/2016	1.350000	2,465,000.00	2,418,115.70	462.19	0.00
			06/26/2020	1.070378	2,491,622.00	98.098000	IDC-FIS	-73,506.30
83274	CCCSIG GOV FNMA BEN	3135G0N33	08/02/2016	.875000	1,920,000.00	1,893,331.20	6,953.33	0.00
			08/02/2019	.931917	1,916,774.40	98.611000	IDC-FIS	-23,443.20
83275	CCCCD GOV FNMA BENC	3135G0N33	08/02/2016	.875000	190,000.00	187,360.90	688.09	0.00
			08/02/2019	.931917	189,680.80	98.611000	IDC-FIS	-2,319.90
83276	CCCCD GOV FNMA BENC	3135G0N33	08/02/2016	.875000	160,000.00	157,777.60	579.44	0.00
			08/02/2019	.902767	159,868.80	98.611000	IDC-FIS	-2,091.20
83282	RM GOV FNMA NOTES	3135G0MZ3	08/15/2016	.875000	293,000.00	293,202.17	875.95	0.00
			08/28/2017	.660573	293,647.53	100.069000	IDC-FIS	-445.36
83289	CCCCD GOV FNMA NOTE	3135G0N82	08/19/2016	1.250000	140,000.00	135,305.80	641.67	0.00
			08/17/2021	1.334096	139,433.00	96.647000	IDC-FIS	-4,127.20
83290	CCCCD GOV FNMA NOTE	3135G0N82	08/19/2016	1.250000	45,000.00	43,491.15	206.25	0.00
			08/17/2021	1.321009	44,846.06	96.647000	IDC-FIS	-1,354.91
83295	CCCCD GOV FNMA NOTE	3135G0N82	08/31/2016	1.250000	260,000.00	251,282.20	1,191.66	0.00
			08/17/2021	1.337550	259,018.93	96.647000	IDC-FIS	-7,628.40
83296	CCCCD GOV FNMA BENC	3135G0K69	08/31/2016	1.250000	300,000.00	291,501.00	572.92	0.00
			05/06/2021	1.291437	299,436.00	97.167000	IDC-FIS	-7,935.00
83297	CCCCD GOV FNMA BENC	3135G0J53	08/31/2016	1.000000	350,000.00	347,823.00	1,215.28	0.00
			02/26/2019	.962856	350,367.11	99.378000	IDC-FIS	-2,495.50
83305	CCCSIG GOV FNMA NOT	3135G0P49	09/02/2016	1.000000	1,725,000.00	1,705,835.25	5,702.08	0.00
			08/28/2019	1.053166	1,722,506.50	98.889000	IDC-FIS	-16,671.25
83306	CCCCD GOV FNMA NOTE	3135G0P49	09/02/2016	1.000000	450,000.00	445,000.50	1,487.50	0.00
			08/28/2019	1.053166	449,298.00	98.889000	IDC-FIS	-4,297.50
83335	CCCCD GOV FNMA NOTE	3135G0P49	09/23/2016	1.000000	1,995,000.00	1,972,835.55	6,594.58	0.00
			08/28/2019	1.020798	1,994,966.75	98.889000	IDC-FIS	-20,967.45
83340	CCCCD GOV FNMA NOTE	3135G0P49	09/28/2016	1.000000	1,820,000.00	1,799,779.80	6,016.11	0.00
			08/28/2019	.994725	1,821,587.44	98.889000	IDC-FIS	-20,493.20
83412	RM GOV FNMA NOTES	3135G0P00	11/18/2016	.875000	369,000.00	369,051.66	582.97	0.00
			10/26/2017	.810620	369,418.71	100.014000	IDC-FIS	-169.74
83474	RM GOV FNMA NOTES	3136G04H1	12/07/2016	1.700000	4,998,000.00	4,933,575.78	11,328.80	0.00
			11/13/2020	1.720219	4,999,815.94	98.711000	IDC-FIS	-60,575.76



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			Subtotal	1.275374	114,156,000.00	113,967,112.68	395,195.73	138,924.12
				1.128217	114,581,007.21	99.834536		-744,321.81

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

82344	CCCSIG ABS GOV FNMA	3136AMKW8	01/30/2015	1.626000	398,334.19	402,314.55	539.74	0.00
			02/25/2018	1.293773	402,314.55	100.999251	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	102.81	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	449,354.00	453,843.94	650.81	0.00
			03/25/2019	1.387262	453,843.94	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	1.442671	1,166,549.42	100.999950	BOOK	0.00
			Subtotal	1.716241	2,677,688.19	2,704,455.47	3,829.65	0.00
				1.378000	2,704,455.47	100.999641		0.00

Inv Type: 27 FEDERAL FARM CREDIT BANKS

81479	AUHSD GOV FFCB NOTE	3133ECPT5	06/07/2013	.650000	200,000.00	200,084.00	158.89	1,170.00
			05/17/2017	.790074	198,914.00	100.042000	IDC-FIS	0.00
82137	GOV FFCB NOTES	3133EDXA5	10/10/2014	1.150000	10,000,000.00	10,025,000.00	25,875.00	27,000.00
			10/10/2017	1.156802	9,998,000.00	100.250000	IDC-FIS	0.00
82185	RM GOV FFCB NOTES	3133EDYB2	11/04/2014	1.500000	2,000,000.00	2,009,400.00	13,750.00	19,100.00
			01/16/2019	1.620035	1,990,300.00	100.470000	IDC-FIS	0.00
82380	GOV FFCB NOTES	3133EEKB5	02/09/2015	1.000000	10,000,000.00	9,999,300.00	44,166.67	27,400.00
			01/22/2018	1.096935	9,971,900.00	99.993000	IDC-FIS	0.00
82382	RM GOV FFCB NOTES	3133EELZ1	02/09/2015	1.000000	5,000,000.00	4,989,700.00	12,777.76	9,700.00
			03/29/2018	1.130145	4,980,000.00	99.794000	IDC-FIS	0.00
82472	GOV FFCB NOTES	3133EEWH9	04/02/2015	1.000000	10,000,000.00	9,988,100.00	24,722.22	0.00
			04/02/2018	1.000000	10,000,000.00	99.881000	IDC-FIS	-11,900.00
82671	RM GOV FFCB NOTES	3133EE5S5	08/25/2015	1.500000	1,000,000.00	999,390.00	6,083.33	0.00



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					Current Book	Market Price		Unrealized Loss	
			08/05/2019	1.350014	1,005,740.00	99.939000	IDC-FIS	-6,350.00	
82672	RM GOV FFCB NOTES	3133EE5S5	08/25/2015	1.500000	3,000,000.00	2,998,170.00	18,250.00	0.00	
			08/05/2019	1.350014	3,017,220.00	99.939000	IDC-FIS	-19,050.00	
82683	WT GOV FFCB NOTES	3133EE5Z9	09/11/2015	1.750000	170,000.00	168,645.10	1,214.79	0.00	
			08/04/2020	1.730194	170,156.40	99.203000	IDC-FIS	-1,511.30	
82691	GOV FFCB NOTES	3133EFCY1	09/14/2015	.780000	5,000,000.00	5,000,050.00	11,591.67	3,050.00	
			09/14/2017	.810304	4,997,000.00	100.001000	IDC-FIS	0.00	
82692	GOV FFCB NOTES	3133EFCY1	09/16/2015	.780000	5,000,000.00	5,000,050.00	11,591.67	7,950.00	
			09/14/2017	.860067	4,992,100.00	100.001000	IDC-FIS	0.00	
82785	GOV FFCB NOTES	3133EFNF0	11/06/2015	1.080000	5,000,000.00	4,982,700.00	8,250.00	0.00	
			11/06/2018	1.104126	4,996,450.00	99.654000	IDC-FIS	-13,750.00	
82796	GOV FFCB NOTES	3133EFPH4	11/17/2015	.930000	10,000,000.00	9,998,400.00	11,366.67	0.00	
			11/17/2017	.930000	10,000,000.00	99.984000	IDC-FIS	-1,600.00	
82817	GOV FFCB NOTES	3133EFRQ2	12/03/2015	1.300000	10,000,000.00	10,002,900.00	10,111.11	2,900.00	
			12/03/2018	1.300000	10,000,000.00	100.029000	IDC-FIS	0.00	
82818	GOV FFCB NOTES	3133EFRQ2	12/03/2015	1.300000	10,000,000.00	10,002,900.00	10,111.11	4,400.00	
			12/03/2018	1.305115	9,998,500.00	100.029000	IDC-FIS	0.00	
82846	GOV FFCB NOTES	3133EFSJ7	12/18/2015	1.300000	20,000,000.00	20,012,200.00	12,277.78	79,400.00	
			12/14/2018	1.415191	19,932,800.00	100.061000	IDC-FIS	0.00	
82847	GOV FFCB NOTES	3133EFSH1	12/18/2015	1.170000	10,000,000.00	9,980,400.00	5,525.00	1,200.00	
			06/14/2018	1.255129	9,979,200.00	99.804000	IDC-FIS	0.00	
82926	KFPD GOV FFCB NOTES	3133EFVQ7	01/27/2016	1.250000	250,000.00	249,965.00	1,380.21	0.00	
			01/22/2019	1.126024	250,907.50	99.986000	IDC-FIS	-942.50	
82946	WT GOV FFCB NOTES	3133EC6Z2	02/12/2016	1.400000	155,000.00	151,582.25	102.47	0.00	
			12/14/2020	1.320066	155,578.15	97.795000	IDC-FIS	-3,995.90	
82963	GOV FFCB CALLABLE N	3133EFYS0	03/02/2016	1.150000	10,000,000.00	9,951,500.00	41,208.33	0.00	
			02/22/2019	1.217313	9,980,400.00	99.515000	IDC-FIS	-28,900.00	
82986	RM GOV FFCB NOTES	3133EFK63	03/15/2016	1.250000	4,061,000.00	4,012,755.32	16,497.81	0.00	
			03/04/2020	1.430176	4,032,857.27	98.812000	IDC-FIS	-20,101.95	
82992	GOV FFCB NOTES	3133EFQ67	03/21/2016	1.160000	10,000,000.00	9,961,100.00	32,222.22	0.00	
			03/21/2019	1.180075	9,994,100.00	99.611000	IDC-FIS	-33,000.00	
83007	RM GOV FFCB NOTES	3133EFV20	03/30/2016	1.490000	4,000,000.00	3,973,920.00	15,065.56	0.00	
			03/30/2020	1.490000	4,000,000.00	99.348000	IDC-FIS	-26,080.00	
83149	GOV FFCB NOTES	3133EGCD5	05/25/2016	.900000	10,000,000.00	9,956,100.00	9,000.00	0.00	
			05/25/2018	.975411	9,985,100.00	99.561000	IDC-FIS	-29,000.00	
83160	GOV FFCB NOTES	3133EGCA1	06/03/2016	1.060000	10,000,000.00	9,896,800.00	8,244.44	0.00	
			06/03/2019	1.140244	9,976,400.00	98.968000	IDC-FIS	-79,600.00	



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					Current Book	Market Price	Price Source	Unrealized Loss
83190	GOV FFCB NOTES	3133EGJC0	07/01/2016	.950000	10,000,000.00	9,846,100.00	47,500.00	0.00
			07/01/2019	1.000200	9,985,200.00	98.461000	IDC-FIS	-139,100.00
83344	RM GOV FFCB NOTES	3133EGUT0	09/28/2016	1.170000	4,690,000.00	4,594,464.70	15,242.51	0.00
			09/21/2020	1.110242	4,701,947.78	97.963000	IDC-FIS	-106,416.10
83505	RM GOV FFCB NOTES	3133EGT88	12/16/2016	1.450000	2,000,000.00	1,996,500.00	1,530.55	7,560.00
			12/12/2019	1.640327	1,989,262.22	99.825000	IDC-FIS	0.00
83506	RM GOV FFCB NOTES	3133EGM69	12/16/2016	1.100000	2,000,000.00	1,993,900.00	1,588.89	3,980.00
			12/05/2018	1.360167	1,990,592.22	99.695000	IDC-FIS	0.00
83507	RM GOV FFCB NOTES	3133EAY28	12/16/2016	.830000	2,000,000.00	2,000,060.00	4,611.11	680.00
			09/21/2017	.870510	2,003,299.44	100.003000	IDC-FIS	0.00
			Subtotal	1.121903	185,526,000.00	184,942,136.37	422,017.77	195,490.00
				1.173276	185,273,924.98	99.685293		-521,297.75

Inv Type: 28 FHLMC DISCOUNT NOTES

82941	RM GOV FHLMC DISCOU	313397AS0	02/09/2016	.535000	1,000,000.00	999,795.56	4,859.58	33.34
			01/17/2017	.537741	994,902.64	99.979556	IDC-FIS	0.00
			Subtotal	.535000	1,000,000.00	999,795.56	4,859.58	33.34
				.537741	994,902.64	99.979556		0.00

Inv Type: 29 FHLMC NOTES

80411	WT GOV FHLMC NOT	3137EADC0	03/12/2012	1.000000	170,000.00	170,136.00	533.61	1,123.70
			03/08/2017	1.120062	169,012.30	100.080000	IDC-FIS	0.00
81847	RM GOV FHLMC NOTE3S	3137EADC0	02/25/2014	1.000000	3,870,000.00	3,873,096.00	12,147.50	0.00
			03/08/2017	.780254	3,895,464.60	100.080000	IDC-FIS	-22,368.60
81869	RM GOV FEDERAL HOME	3137EADP1	03/14/2014	.875000	7,061,000.00	7,051,820.70	19,564.88	93,346.42
			03/07/2018	1.250049	6,958,474.28	99.870000	IDC-FIS	0.00
81870	WT GOV FEDERAL HOME	3137EADP1	03/12/2014	.875000	157,000.00	156,795.90	435.02	2,257.66
			03/07/2018	1.279731	154,538.24	99.870000	IDC-FIS	0.00
82009	RM GOV FHLMC	3137EADH9	06/13/2014	1.000000	2,484,000.00	2,487,825.36	138.00	0.00
			06/29/2017	.945000	2,488,088.17	100.154000	IDC-FIS	-262.81
82026	GOV FHLMC NOTES	3137EADL0	07/03/2014	1.000000	10,000,000.00	10,009,700.00	25,555.56	32,000.00
			09/29/2017	1.070130	9,977,700.00	100.097000	IDC-FIS	0.00
82078	GOV FHLMC NOTES	3137EADL0	08/11/2014	1.000000	5,000,000.00	5,004,850.00	12,777.78	9,950.00
			09/29/2017	1.033085	4,994,900.00	100.097000	IDC-FIS	0.00
82312	AUHSD GOV FHLMC NOT	3134G3ZW3	01/21/2015	1.200000	2,486,000.00	2,483,165.96	11,849.93	0.00



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			08/08/2018	1.200000	2,486,000.00	99.886000	IDC-FIS	-2,834.04
82313	AUHSO GOV FHLMO NOT	3134G3ZW3	01/21/2015	1.200000	110,000.00	109,874.60	524.33	0.00
			08/08/2018	1.200000	110,000.00	99.886000	IDC-FIS	-125.40
82317	CCCCO GOV FREDDIE M	3137EADC0	01/21/2015	1.000000	19,555,000.00	19,570,644.00	61,380.97	0.00
			03/08/2017	.643501	19,702,249.15	100.080000	IDC-FIS	-131,605.15
82319	CCCCO GOV FHLMO	3137EADC0	01/21/2015	1.000000	1,735,000.00	1,736,388.00	5,445.97	0.00
			03/08/2017	.643501	1,737,135.39	100.080000	IDC-FIS	-747.39
82549	GOV FHLMO NOTES	3134G6YC1	05/01/2015	.670000	10,000,000.00	10,002,100.00	5,769.40	10,400.00
			05/30/2017	.710296	9,991,700.00	100.021000	IDC-FIS	0.00
82571	RM GOV FHLMO NOTES	3137EADG1	05/27/2015	1.750000	3,000,000.00	3,028,260.00	4,520.83	0.00
			05/30/2019	1.379985	3,043,140.00	100.942000	IDC-FIS	-14,880.00
82762	RM GOV FHLMO NOTES	3137EADM8	10/26/2015	1.250000	6,000,000.00	5,964,900.00	18,541.67	0.00
			10/02/2019	1.310124	5,986,200.00	99.415000	IDC-FIS	-21,300.00
82837	GOV FHLMO NOTES	3137EADX4	12/11/2015	1.000000	10,000,000.00	10,007,600.00	4,444.45	18,920.00
			12/15/2017	1.057021	9,988,680.00	100.076000	IDC-FIS	0.00
82838	GOV FHLMO NOTES	3137EADX4	12/15/2015	1.000000	10,000,000.00	10,007,600.00	4,444.45	19,450.00
			12/15/2017	1.060007	9,988,150.00	100.076000	IDC-FIS	0.00
82876	GOV FHLMO NOTES	3134G64W0	12/30/2015	.900000	5,007,000.00	5,009,904.06	1,001.41	12,817.92
			06/23/2017	1.035077	4,997,086.14	100.058000	IDC-FIS	0.00
82927	KFPD GOV FHLMO NOTE	3137EADM8	01/25/2016	1.250000	250,000.00	248,537.50	772.57	0.00
			10/02/2019	1.330187	249,280.00	99.415000	IDC-FIS	-742.50
82965	CCCSIG GOV FHLMO NO	3137EACA5	03/04/2016	3.750000	1,275,000.00	1,343,136.00	12,484.38	0.00
			03/27/2019	1.146745	1,374,641.25	105.344000	IDC-FIS	-31,505.25
82993	CCCCO GOV FHLMO NOT	3137EADZ9	03/21/2016	1.125000	35,000.00	34,858.25	83.13	0.00
			04/15/2019	1.135900	34,990.90	99.595000	IDC-FIS	-132.65
82996	CCCCO GOV FHLMO NOT	3137EADZ9	03/22/2016	1.125000	6,000,000.00	5,975,700.00	14,250.00	0.00
			04/15/2019	1.131578	5,998,800.00	99.595000	IDC-FIS	-23,100.00
83006	GOV FHLMO STEP-UP C	3134G8PD5	03/30/2016	1.350000	10,000,000.00	9,920,400.00	34,125.00	0.00
			09/30/2019	1.350000	10,000,000.00	99.204000	IDC-FIS	-79,600.00
83018	GOV FHLMO NOTES	3137EAEA3	04/07/2016	.750000	10,000,000.00	9,963,100.00	17,083.31	0.00
			04/09/2018	.829093	9,984,300.00	99.631000	IDC-FIS	-21,200.00
83019	CCCSIG GOV FHLMO NO	3137EAEA3	04/07/2016	.750000	2,690,000.00	2,680,073.90	4,595.40	0.00
			04/09/2018	.829093	2,685,776.70	99.631000	IDC-FIS	-5,702.80
83039	GOV FHLMO CALLABLE	3134G8W21	04/08/2016	1.375000	5,000,000.00	4,941,550.00	190.99	0.00
			12/30/2019	1.375000	5,000,000.00	98.831000	IDC-FIS	-58,450.00
83084	GOV FHLMO NOTES	3134G8YU7	04/26/2016	1.050000	10,000,000.00	9,942,000.00	18,958.33	0.00
			10/26/2018	1.050000	10,000,000.00	99.420000	IDC-FIS	-58,000.00



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					Current Book	Market Price			Unrealized Loss	
83085	GOV FHLMC NOTES	3134G8YU7	04/26/2016	1.050000	10,000,000.00		9,942,000.00	18,958.33		0.00
			10/26/2018	1.061785			99.420000	IDC-FIS		-55,100.00
83086	GOV FHLMC NOTES	3134G8YU7	04/26/2016	1.050000	10,000,000.00		9,942,000.00	18,958.33		0.00
			10/26/2018	1.073168			99.420000	IDC-FIS		-52,300.00
83150	GOV FHLMC NOTES	3134G9HC4	05/25/2016	1.000000	5,000,000.00		4,982,450.00	5,000.00		0.00
			05/25/2018	1.000000			99.649000	IDC-FIS		-17,550.00
83172	GOV FHLMC CALLABLE	3134G9QW0	06/14/2016	1.280000	10,000,000.00		9,896,200.00	6,044.44		0.00
			06/14/2019	1.280000			98.962000	IDC-FIS		-103,800.00
83217	CCCSIG GOV FHLMC RE	3137EAEB1	07/20/2016	.875000	2,690,000.00		2,654,465.10	10,526.49		0.00
			07/19/2019	.957100			98.679000	IDC-FIS		-29,025.10
83304	CCCCD GOV FHLMC REF	3137EAEB1	08/31/2016	.875000	350,000.00		345,376.50	1,369.61		0.00
			07/19/2019	1.023479			98.679000	IDC-FIS		-3,150.00
83322	CCCSIG GOV FHLMC RE	3137EAED7	09/16/2016	.875000	1,545,000.00		1,536,610.65	3,942.97		0.00
			10/12/2018	.895912			99.457000	IDC-FIS		-7,725.00
83324	CCCCD GOV FHLMC REF	3137EAED7	09/19/2016	.875000	1,950,000.00		1,939,411.50	4,976.57		0.00
			10/12/2018	.904812			99.457000	IDC-FIS		-9,399.00
83341	CCCCD GOV FHLMC REF	3137EAED7	09/28/2016	.875000	1,825,000.00		1,815,090.25	4,657.55		0.00
			10/12/2018	.868436			99.457000	IDC-FIS		-10,128.75
83345	WLT GOV FHLMC NOTES	3137EAEC9	09/28/2016	1.125000	173,000.00		166,557.48	751.47		0.00
			08/12/2021	1.250127			96.276000	IDC-FIS		-5,421.82
83365	CCCSIG FHLMC REFERE	3137EAEB1	10/05/2016	.875000	3,050,000.00		3,009,709.50	11,935.25		0.00
			07/19/2019	.993716			98.679000	IDC-FIS		-30,347.50
			Subtotal	1.049390	188,468,000.00		187,953,887.21	378,739.88		200,265.70
				1.022705	188,556,957.12		99.727215			-796,503.76

Inv Type: 31 MUNICIPAL BONDS

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			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			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			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			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			100.000000	BOOK		0.00



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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
83288	CCCSIG MUNI CT ST T	20772J3C4	08/17/2016	1.100000	1,280,000.00	1,282,444.80	5,240.89	0.00
			08/15/2018	1.003041	1,282,444.80	100.191000	BOOK	0.00
			Subtotal	2.369412	3,260,000.00	3,397,149.58	26,726.27	0.00
				1.332724	3,397,149.58	104.207042		0.00

Inv Type: 41 FNMA DISCOUNT NOTES

83180	CLT GOV FNMA DISC N	313589GX5	06/24/2016	.580000	250,000.00	249,365.00	769.31	29.58
			06/15/2017	.590598	248,566.11	99.746000	IDC-FIS	0.00
			Subtotal	.580000	250,000.00	249,365.00	769.31	29.58
				.590598	248,566.11	99.746000		0.00

Inv Type: 43 FHLB DISCOUNT NOTES

83495	GOV FHLB DISC NOTES	313385AF3	12/14/2016	.480000	25,000,000.00	24,998,402.78	6,000.00	69.45
			01/06/2017	.480147	24,992,333.33	99.993611	IDC-FIS	0.00
83524	GOV FHLB DISC NOTES	313385AT3	12/29/2016	.410000	25,000,000.00	24,994,569.44	854.17	0.00
			01/18/2017	.410093	24,994,305.56	99.978278	IDC-FIS	-590.29
83525	GOV FHLB DISC NOTES	313385AU0	12/28/2016	.460000	25,000,000.00	24,994,250.00	1,277.78	0.00
			01/19/2017	.460129	24,992,972.22	99.977000	IDC-FIS	0.00
			Subtotal	.449999	75,000,000.00	74,987,222.22	8,131.95	69.45
				.450122	74,979,611.11	99.982963		-590.29

Inv Type: 49 CORP ABS FXD-M 30/360

83334	CCCSIG ABS CNH 2016	12635YAB9	09/21/2016	1.260000	515,000.00	514,953.14	288.40	0.00
			02/18/2020	1.265286	514,953.14	99.990901	BOOK	0.00
			Subtotal	1.260000	515,000.00	514,953.14	288.40	0.00
				1.265286	514,953.14	99.990901		0.00

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

82502	CCCSIG ABS NAROT 20	65477UAC4	04/14/2015	1.050000	719,980.45	719,829.11	335.99	0.00
			10/15/2019	1.059409	719,829.11	99.978980	BOOK	0.00



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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
83218	CCCSIG ABS CARMAX A	14314EAB7	07/20/2016	1.170000	525,000.00	524,957.16	273.00	0.00
			08/15/2019	1.175230	524,957.16	99.991840	BOOK	0.00
83281	CCCSIG ABS TOYOTA A	89237WAD9	08/10/2016	1.140000	260,000.00	259,993.03	131.73	0.00
			08/17/2020	1.141339	259,993.03	99.997319	BOOK	0.00
83333	CCCSIG ABS HYUNDAI	44891EAC3	09/21/2016	1.290000	440,000.00	439,940.78	252.27	0.00
			04/15/2021	1.295868	439,940.78	99.986541	BOOK	0.00
			Subtotal	1.245375	4,289,980.45	4,289,533.74	2,326.36	0.00
				1.250228	4,289,533.74	99.989587		0.00

Inv Type: 71 COMMERCIAL PAPER DISCOUNT

83087	CCCSID CP JP MORGAN	46640PNL3	04/27/2016	1.030000	5,000,000.00	4,998,416.67	35,620.83	1,134.73
			01/20/2017	1.037959	4,961,661.11	99.968333	IDC-FIS	0.00
83088	CCCSID CP STANDARD C	85324TNS1	04/27/2016	1.050000	5,000,000.00	4,997,916.67	36,312.50	1,562.50
			01/26/2017	1.058459	4,960,041.67	99.958333	IDC-FIS	0.00
83175	CCCCD CP BNP PARIBA	09659BQH6	06/21/2016	1.030000	1,995,000.00	1,992,090.63	11,073.36	1,371.57
			03/17/2017	1.037989	1,979,645.70	99.854167	IDC-FIS	0.00
83211	PW CP BNP PARIBAS	09659BNB2	07/11/2016	.920000	4,300,000.00	4,299,283.33	19,120.67	382.22
			01/11/2017	.924347	4,279,780.44	99.983333	IDC-FIS	0.00
83212	PW CP BNP PARIBAS	09659BNB2	07/11/2016	.920000	1,100,000.00	1,099,816.67	4,891.33	97.78
			01/11/2017	.924346	1,094,827.56	99.983333	IDC-FIS	0.00
83213	PW CP BNP PARIBAS	09659BNB2	07/11/2016	.920000	1,000,000.00	999,833.33	4,446.66	88.89
			01/11/2017	.924346	995,297.78	99.983333	IDC-FIS	0.00
83225	CCCCD CP BANK OF MO	06366GRH4	07/25/2016	1.080000	2,000,000.00	1,994,111.11	9,600.00	471.11
			04/17/2017	1.088688	1,984,040.00	99.705556	IDC-FIS	0.00
83280	CCCCD CP CREDIT AGR	22533TP34	08/10/2016	1.270000	1,995,000.00	1,993,902.75	10,134.60	1,225.26
			02/03/2017	1.277980	1,982,542.89	99.945000	IDC-FIS	0.00



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					Current Book				Unrealized Loss	
83285	RM CP BNP PARIBAS	09659BPE4	08/15/2016	1.220000	500,000.00		499,633.33	2,355.28		378.88
			02/14/2017	1.227612		496,899.17		99.926667	IDC-FIS	0.00
83291	CP BANK OF TOKYO-MI	06538BNR0	08/22/2016	1.070000	25,000,000.00		24,990,000.00	98,083.34		7,833.33
			01/25/2017	1.074984		24,884,083.33		99.960000	IDC-FIS	0.00
83313	CCCCD CP TOYOTA MOT	89233GN36	09/06/2016	.880000	300,000.00		299,990.00	858.00		4.67
			01/03/2017	.882571		299,127.33		99.996667	IDC-FIS	0.00
83314	CCCCD CP BNP PARIBA	09659BN30	09/06/2016	.980000	300,000.00		299,990.00	955.50		6.33
			01/03/2017	.983182		299,028.17		99.996667	IDC-FIS	0.00
83315	CCCCD CP US BANK NA	9033E0N36	09/06/2016	.640000	300,000.00		299,990.00	624.00		0.67
			01/03/2017	.641360		299,365.33		99.996667	IDC-FIS	0.00
83316	CCCCD CP CREDIT AGR	22533TN36	09/06/2016	.970000	300,000.00		299,990.00	945.75		6.17
			01/03/2017	.973124		299,038.08		99.996667	IDC-FIS	0.00
83317	CCCCD CP BANK OF TO	06538BN33	09/06/2016	.980000	300,000.00		299,990.00	955.50		6.33
			01/03/2017	.983182		299,028.17		99.996667	IDC-FIS	0.00
83321	CP BNP PARIBAS	09659BPA2	09/14/2016	1.090000	25,000,000.00		24,983,333.33	82,506.94		13,611.11
			02/10/2017	1.094940		24,887,215.28		99.933333	IDC-FIS	0.00
83323	PW CP BNP PARIBAS	09659BQF0	09/16/2016	1.260000	1,200,000.00		1,198,296.67	4,494.00		1,362.67
			03/15/2017	1.267988		1,192,440.00		99.858056	IDC-FIS	0.00
83342	CCCCD CP BANK OF TO	06538BQT3	09/28/2016	1.270000	1,995,000.00		1,991,702.71	6,686.02		2,684.94
			03/27/2017	1.278116		1,982,331.75		99.834722	IDC-FIS	0.00
83364	CP BANK OF TOKYO-MI	06538BNX7	10/03/2016	.990000	25,000,000.00		24,987,500.00	61,875.00		8,125.00
			01/31/2017	.993278		24,917,500.00		99.950000	IDC-FIS	0.00
83367	CP TOYOTA MOTOR CRE	89233GNX0	10/05/2016	.890000	30,000,000.00		29,985,000.00	65,266.67		7,250.00
			01/31/2017	.892604		29,912,483.33		99.950000	IDC-FIS	0.00
83368	CP TOYOTA MOTOR CRE	89233GPD2	10/05/2016	.930000	25,000,000.00		24,982,083.33	56,833.34		9,854.16
			02/13/2017	.933158		24,915,395.83		99.928333	IDC-FIS	0.00
83369	CP CREDIT SUISSE NY	2254EAPQ0	10/07/2016	1.070000	25,000,000.00		24,977,500.00	63,902.78		17,625.00
			02/24/2017	1.074471		24,895,972.22		99.910000	IDC-FIS	0.00
83371	CP CREDIT SUISSE NE	2254EAPA5	10/12/2016	1.050000	25,000,000.00		24,983,333.33	59,062.50		12,500.00
			02/10/2017	1.053719		24,911,770.83		99.933333	IDC-FIS	0.00
83372	CP CREDIT SUISSE NE	2254EAPD9	10/12/2016	1.050000	25,000,000.00		24,982,083.33	59,062.50		13,437.50
			02/13/2017	1.053811		24,909,583.33		99.928333	IDC-FIS	0.00
83373	CCCCD CP TOYOTA MOT	89233GU79	10/13/2016	1.260000	1,995,000.00		1,982,564.50	5,586.00		621.77
			07/07/2017	1.271885		1,976,356.73		99.376667	IDC-FIS	0.00
83375	CP CREIDT AGRICOLE	22533TQD1	10/14/2016	1.110000	25,000,000.00		24,965,486.11	60,895.83		20,215.28
			03/13/2017	1.115158		24,884,375.00		99.861944	IDC-FIS	0.00
83378	CP BNP PARIBAS	09659BQA1	10/17/2016	1.060000	25,000,000.00		24,966,944.44	55,944.44		17,000.00



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					Current Book	Market Price			Unrealized Gain	Unrealized Loss
			03/10/2017	1.064514		24,894,000.00	99.867778	IDC-FIS		0.00
83382	CP CREDIT AGRICOLE	22533TQV1	10/19/2016	1.120000		30,000,000.00	29,949,250.00	69,066.67		30,450.00
			03/29/2017	1.125638		29,849,733.33	99.830833	IDC-FIS		0.00
83391	CP SOCIETE GENERALE	83369BNL6	10/21/2016	.800000		25,000,000.00	24,992,083.33	40,000.00		2,638.89
			01/20/2017	.801621		24,949,444.44	99.968333	IDC-FIS		0.00
83392	CP ABBEY NATIONAL	00280NQM5	10/21/2016	1.000000		25,000,000.00	24,961,597.22	50,000.00		16,458.33
			03/21/2017	1.004212		24,895,138.89	99.846389	IDC-FIS		0.00
83394	CP BANK OF TOKYO MI	06538BNS8	10/26/2016	.860000		25,000,000.00	24,989,583.33	40,013.89		4,513.88
			01/26/2017	.861894		24,945,055.56	99.958333	IDC-FIS		0.00
83395	CP SOCIETE GENERALE	83369BNT9	10/27/2016	.810000		25,000,000.00	24,989,166.67	37,125.00		3,791.67
			01/27/2017	.811680		24,948,250.00	99.956667	IDC-FIS		0.00
83396	CP SOCIETE GENERALE	83369BQT6	10/28/2016	1.000000		25,000,000.00	24,958,680.56	45,138.89		17,708.34
			03/27/2017	1.004184		24,895,833.33	99.834722	IDC-FIS		0.00
83397	CP SOCIETE GENERALE	83369BOU3	10/28/2016	1.000000		25,000,000.00	24,958,194.44	45,138.89		17,916.66
			03/28/2017	1.004212		24,895,138.89	99.832778	IDC-FIS		0.00
83400	CP ABBEY NATIONAL	00280NRA0	11/01/2016	.990000		25,000,000.00	24,931,250.00	41,937.50		0.00
			04/10/2017	.994375		24,890,000.00	99.725000	IDC-FIS		-687.50
83402	CP STANDARD CHARTER	85324TP18	11/03/2016	.840000		25,000,000.00	24,987,083.33	34,416.67		5,166.66
			02/01/2017	.841768		24,947,500.00	99.948333	IDC-FIS		0.00
83422	CP TOYOTA MOTOR CRE	89233GRD0	11/21/2016	.940000		25,000,000.00	24,929,166.67	26,763.89		0.00
			04/13/2017	.943523		24,906,652.78	99.716667	IDC-FIS		-4,250.00
83424	CP CREDIT AGRICOLE	22533TRD0	11/22/2016	.930000		30,000,000.00	29,915,000.00	30,999.97		0.00
			04/13/2017	.933423		29,889,950.10	99.716667	IDC-FIS		-5,950.07
83428	HR CP TOYOTA MOTOR	89233GNT9	11/28/2016	.640000		3,001,000.00	2,999,699.57	1,813.93		86.70
			01/27/2017	.640682		2,997,798.94	99.956667	IDC-FIS		0.00
83429	HR CP TOYOTA MOTOR	89233GNT9	11/28/2016	.640000		2,044,000.00	2,043,114.27	1,235.49		59.05
			01/27/2017	.640684		2,041,819.73	99.956667	IDC-FIS		0.00
83430	HR CP TOYOTA MOTOR	89233GNT9	11/28/2016	.640000		6,301,000.00	6,298,269.57	3,808.61		182.03
			01/27/2017	.640684		6,294,278.93	99.956667	IDC-FIS		0.00
83431	CP TOYOTA MOTOR CRE	89233GRR9	11/29/2016	.960000		25,000,000.00	24,920,833.33	22,000.00		0.00
			04/25/2017	.963778		24,902,000.00	99.683333	IDC-FIS		-3,166.67
83432	CP ABBEY NATIONAL	00280NRC6	11/29/2016	.880000		30,000,000.00	29,915,833.33	24,200.00		0.00
			04/12/2017	.882892		29,901,733.33	99.719444	IDC-FIS		-10,100.00
83433	CP BK OF TOKYO-MITS	06538BRC9	11/29/2016	1.020000		30,000,000.00	29,915,833.33	28,050.00		1,683.33
			04/12/2017	1.023887		29,886,100.00	99.719444	IDC-FIS		0.00
83436	CP TORONTO DOMINION	89116EQ14	12/02/2016	.880000		25,000,000.00	24,975,416.67	18,333.33		11,472.23
			03/01/2017	.881919		24,945,611.11	99.901667	IDC-FIS		0.00



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					Current Book	Market Price			Unrealized Loss	Unrealized Gain
83467	CP NORDEA BANK NA	65558FRS6	12/05/2016	.840000	25,000,000.00	24,920,138.89	15,749.98		0.00	
			04/26/2017	.842792	24,917,166.75	99.680556	IDC-FIS		-12,777.84	
83472	CP ABBEY NATIONAL	00280NQ60	12/07/2016	.870000	25,000,000.00	24,968,888.89	15,104.17		7,555.55	
			03/06/2017	.871875	24,946,229.17	99.875556	IDC-FIS		0.00	
83476	CP JP MORGAN SECURI	46640PQ89	12/08/2016	.900000	25,000,000.00	24,967,916.67	15,000.00		9,166.67	
			03/08/2017	.902030	24,943,750.00	99.871667	IDC-FIS		0.00	
83477	CP JP MORGAN SECURI	46640PR70	12/08/2016	1.000000	25,000,000.00	24,933,333.33	16,666.67		0.00	
			04/07/2017	1.003344	24,916,666.67	99.733333	IDC-FIS		-0.01	
83478	CP NORDEA BANK AB	65558FSA4	12/08/2016	.985000	25,000,000.00	24,896,979.17	16,416.67		0.00	
			05/10/2017	.989141	24,895,343.75	99.587917	IDC-FIS		-14,781.25	
83484	CP STANDARD CHARTER	85324TSA5	12/09/2016	1.160000	25,000,000.00	24,896,979.17	18,527.78		895.83	
			05/10/2017	1.165709	24,877,555.56	99.587917	IDC-FIS		0.00	
83486	CP SVENSKA HANDELSB	86960JQF5	12/09/2016	.900000	25,000,000.00	24,964,513.89	14,375.00		10,138.89	
			03/15/2017	.902165	24,940,000.00	99.858056	IDC-FIS		0.00	
83489	CP JP MORGAN SECURI	46640PSC8	12/12/2016	1.050000	25,000,000.00	24,895,381.94	14,583.33		0.00	
			05/12/2017	1.054645	24,889,895.83	99.581528	IDC-FIS		-9,097.22	
83492	CP GE CAPITAL US HO	36164JNC4	12/13/2016	.570000	25,000,000.00	24,995,416.67	7,520.83		0.00	
			01/12/2017	.570271	24,988,125.00	99.981667	IDC-FIS		-229.16	
83493	CP CREDIT SUISSE NY	2254EAT94	12/13/2016	1.410000	25,000,000.00	24,873,020.83	18,604.17		28,708.33	
			06/09/2017	1.419899	24,825,708.33	99.492083	IDC-FIS		0.00	
83494	CP STANDARD CHARTER	85324TSS6	12/13/2016	1.160000	25,000,000.00	24,884,201.39	15,305.56		1,006.94	
			05/26/2017	1.166163	24,867,888.89	99.536806	IDC-FIS		0.00	
83498	CP BNP PARIBAS NY	09659BSW1	12/15/2016	1.130000	30,000,000.00	29,857,208.33	16,008.33		0.00	
			05/30/2017	1.135919	29,843,683.33	99.524028	IDC-FIS		-2,483.33	
83503	CP GE CAPITAL TREAS	36164JNH3	12/16/2016	.610000	25,000,000.00	24,993,333.33	6,777.78		111.11	
			01/17/2017	.610331	24,986,444.44	99.973333	IDC-FIS		0.00	
83515	CP NORDEA BANK AB	65558FQM0	12/21/2016	.910000	30,000,000.00	29,953,916.67	8,341.67		13,825.00	
			03/21/2017	.912075	29,931,750.00	99.846389	IDC-FIS		0.00	
83516	CCCSD CP UNION BANK	62478XTL4	12/22/2016	.720000	5,000,000.00	4,972,847.22	1,000.00		0.00	
			06/20/2017	.722601	4,982,000.00	99.456944	IDC-FIS		-10,152.78	
83522	CP UNION BANK OF CA	62478XNH9	12/29/2016	.550000	25,000,000.00	24,993,333.33	1,145.83		0.00	
			01/17/2017	.550159	24,992,743.06	99.973333	IDC-FIS		-555.56	
83523	CP STANDARD CHARTER	85324TQU3	12/28/2016	1.080000	25,000,000.00	24,958,194.44	3,000.00		22,694.44	
			03/28/2017	1.082924	24,932,500.00	99.832778	IDC-FIS		0.00	
			Subtotal		.961362	1,105,926,000.00	1,103,906,442.02	1,582,263.84	345,088.40	
					.964951	1,102,053,321.17	99.817388		-74,231.39	



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Inv Type: 72 NEGOTIABLE CERT OF DEPOSIT								
82798	CCCSIG YCD SKANDINA	83050FBG5	11/17/2015	1.480000	2,175,000.00	2,179,737.54	4,113.17	4,737.54
			11/16/2017	1.480000	2,175,000.00	100.217818	IDC-FIS	0.00
82911	AUHSD YCD BNP PARIB	05572NH58	01/15/2016	1.140000	1,600,000.00	1,600,308.08	17,834.67	308.08
			01/13/2017	1.140000	1,600,000.00	100.019255	IDC-FIS	0.00
82915	AUHSD YCD BNP PARIB	05572NH58	01/15/2016	1.140000	110,000.00	110,021.18	1,226.13	21.18
			01/13/2017	1.140000	110,000.00	100.019255	IDC-FIS	0.00
82920	KFPD YCD BNP PARIBA	05572NJ31	01/25/2016	1.120000	250,000.00	250,089.14	2,660.00	89.14
			01/25/2017	1.120000	250,000.00	100.035654	IDC-FIS	0.00
82921	KFPD YCD BNP PARIBA	05572NJ64	01/27/2016	1.120000	250,000.00	250,096.27	2,644.44	96.27
			01/27/2017	1.120000	250,000.00	100.038508	IDC-FIS	0.00
82942	PW YCD BNP PARIBAS	05572NK62	02/10/2016	1.120000	500,000.00	500,292.46	5,071.11	292.46
			02/10/2017	1.120000	500,000.00	100.058491	IDC-FIS	0.00
82983	CCCSIG YCD TORONTO	89113E5E2	03/16/2016	1.720000	2,025,000.00	2,025,000.00	28,154.25	0.00
			03/14/2018	1.720000	2,025,000.00	100.000000	BOOK	0.00
83089	CCCSD YCD ABBEY NAT	00279JDD1	04/27/2016	1.180000	5,000,000.00	5,003,110.64	40,808.33	3,110.64
			04/27/2017	1.180000	5,000,000.00	100.062213	IDC-FIS	0.00
83174	CCCCD YCD UBS AG ST	90275DAU4	06/21/2016	.980000	1,900,000.00	1,900,616.25	10,034.11	616.25
			01/31/2017	.980000	1,900,000.00	100.032434	IDC-FIS	0.00
83226	YCD CREDIT SUISSE N	22549VFH1	07/26/2016	1.030000	25,000,000.00	25,002,670.15	113,729.17	361.74
			01/09/2017	1.010002	25,002,308.41	100.010681	IDC-FIS	0.00
83279	PW YCD BNP PARIBAS	05572NR81	08/08/2016	1.210000	500,000.00	500,328.62	2,453.61	328.62
			02/08/2017	1.210000	500,000.00	100.065724	IDC-FIS	0.00
83293	YCD CREDIT AGRICOLE	22534HQB0	08/30/2016	.980000	25,000,000.00	25,003,411.68	84,388.89	3,411.68
			01/13/2017	.980000	25,000,000.00	100.013647	IDC-FIS	0.00
83294	YCD BNP PARIBAS	05572NS64	08/30/2016	1.040000	20,000,000.00	20,002,675.37	71,644.44	2,675.37
			01/11/2017	1.040000	20,000,000.00	100.013377	IDC-FIS	0.00
83318	CCCCD YCD SOCIETE G	83369YCM6	09/08/2016	1.250000	2,400,000.00	2,402,846.42	9,583.33	2,846.42
			03/07/2017	1.250000	2,400,000.00	100.118601	IDC-FIS	0.00
83346	YCD STANDARD CHARTE	85325TNK7	09/29/2016	.950000	25,000,000.00	25,003,145.75	62,013.89	3,145.75
			01/13/2017	.950000	25,000,000.00	100.012583	IDC-FIS	0.00
83347	YCD STANDARD CHARTE	85325TNL5	09/30/2016	1.000000	25,000,000.00	25,007,191.42	64,583.33	7,191.42
			01/26/2017	1.000000	25,000,000.00	100.028766	IDC-FIS	0.00
83348	PW YCD SOCIETE GENE	83369YEC6	10/04/2016	.830000	3,700,000.00	3,700,070.54	7,592.19	70.54
			01/03/2017	.830000	3,700,000.00	100.001906	IDC-FIS	0.00
83349	PW YCD SOCIETE GENE	83369YEC6	10/04/2016	.830000	6,000,000.00	6,000,114.39	12,311.67	114.39



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					Current Book	Market Price			Unrealized Loss	Unrealized Gain
			01/03/2017	.830000		6,000,000.00	100.001906	IDC-FIS		0.00
83350	PW YCD SOCIETE GENE	83369YEC6	10/04/2016	.830000		4,500,000.00	4,500,085.79	9,233.75		85.79
			01/03/2017	.830000		4,500,000.00	100.001906	IDC-FIS		0.00
83351	PW YCD SOCIETE GENE	83369YEC6	10/04/2016	.830000		5,100,000.00	5,100,097.23	10,464.92		97.23
			01/03/2017	.830000		5,100,000.00	100.001906	IDC-FIS		0.00
83352	PW YCD SOCIETE GENE	83369YEC6	10/04/2016	.830000		1,000,000.00	1,000,019.06	2,051.94		19.06
			01/03/2017	.830000		1,000,000.00	100.001906	IDC-FIS		0.00
83353	PW YCD SOCIETE GENE	83369YEC6	10/04/2016	.830000		2,200,000.00	2,200,041.94	4,514.28		41.94
			01/03/2017	.830000		2,200,000.00	100.001906	IDC-FIS		0.00
83354	PW YCD SOCIETE GENE	83369YEC6	10/04/2016	.830000		2,400,000.00	2,400,045.75	4,924.67		45.75
			01/03/2017	.830000		2,400,000.00	100.001906	IDC-FIS		0.00
83355	PW YCD SOCIETE GENE	83369YEC6	10/04/2016	.830000		3,000,000.00	3,000,057.19	6,155.83		57.19
			01/03/2017	.830000		3,000,000.00	100.001906	IDC-FIS		0.00
83356	PW YCD SOCIETE GENE	83369YEC6	10/04/2016	.830000		3,000,000.00	3,000,057.19	6,155.83		57.19
			01/03/2017	.830000		3,000,000.00	100.001906	IDC-FIS		0.00
83357	PW YCD SOCIETE GENE	83369YEC6	10/04/2016	.830000		400,000.00	400,007.63	820.78		7.63
			01/03/2017	.830000		400,000.00	100.001906	IDC-FIS		0.00
83358	PW YCD SOCIETE GENE	83369YEC6	10/04/2016	.830000		22,000,000.00	22,000,419.41	45,142.78		419.41
			01/03/2017	.830000		22,000,000.00	100.001906	IDC-FIS		0.00
83359	PW YCD SOCIETE GENE	83369YEC6	10/04/2016	.830000		5,400,000.00	5,400,102.95	11,080.50		102.95
			01/03/2017	.830000		5,400,000.00	100.001906	IDC-FIS		0.00
83360	PW YCD SOCIETE GENE	83369YEC6	10/04/2016	.830000		430,000.00	430,008.20	882.34		8.20
			01/03/2017	.830000		430,000.00	100.001906	IDC-FIS		0.00
83361	PW YCD SOCIETE GENE	83369YEC6	10/04/2016	.830000		2,000,000.00	2,000,038.13	4,103.89		38.13
			01/03/2017	.830000		2,000,000.00	100.001906	IDC-FIS		0.00
83362	PW YCD SOCIETE GENE	83369YEC6	10/04/2016	.830000		600,000.00	600,011.44	1,231.17		11.44
			01/03/2017	.830000		600,000.00	100.001906	IDC-FIS		0.00
83363	YCD SOCIETE GENERAL	83369YDX1	10/03/2016	.880000		30,000,000.00	30,006,267.81	66,000.00		6,267.81
			01/27/2017	.880000		30,000,000.00	100.020893	IDC-FIS		0.00
83370	YCD ABBEY NATIONAL	00279JGJ5	10/11/2016	.890000		25,000,000.00	25,011,020.40	50,680.56		11,020.40
			02/24/2017	.890000		25,000,000.00	100.044082	IDC-FIS		0.00
83374	YCD CREDIT AGRICOLE	22534HSC6	10/13/2016	1.130000		25,000,000.00	25,030,420.77	62,777.78		30,420.77
			03/24/2017	1.130000		25,000,000.00	100.121683	IDC-FIS		0.00
83379	YCD STANDARD CHARTE	85325TNW1	10/18/2016	1.190000		25,000,000.00	25,035,505.68	61,979.17		35,505.68
			03/28/2017	1.190000		25,000,000.00	100.142023	IDC-FIS		0.00
83389	YCD CREDIT SUISSE	22549VSZ7	10/20/2016	1.060000		25,000,000.00	25,016,550.83	53,736.11		16,550.83
			02/21/2017	1.060000		25,000,000.00	100.066203	IDC-FIS		0.00



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83399	CCCCD YCD CITIBANK	17305TES7	11/01/2016 03/20/2017	1.000000 1.000000	3,365,000.00 3,365,000.00	3,367,942.46 100.087443	5,701.81 IDC-FIS	2,942.46 0.00
83401	YCD CREDIT AGRICOLE	22534HSW2	11/03/2016 02/01/2017	.840000 .840000	25,000,000.00 25,000,000.00	25,005,312.46 100.021250	34,416.67 IDC-FIS	5,312.46 0.00
83403	YCD NORDEA BK FIN N	65558LVN9	11/09/2016 02/07/2017	.730000 .730000	25,000,000.00 25,000,000.00	25,003,411.70 100.013647	26,868.06 IDC-FIS	3,411.70 0.00
83404	PW YCD BNP PARIBAS	05572NV86	11/10/2016 05/09/2017	1.180000 1.180000	1,000,000.00 1,000,000.00	1,000,708.31 100.070831	1,704.44 IDC-FIS	708.31 0.00
83410	YCD CREDIT SUISSE N	22549VXH1	11/16/2016 04/25/2017	1.280000 1.280000	25,000,000.00 25,000,000.00	25,023,758.73 100.095035	40,888.89 IDC-FIS	23,758.73 0.00
83413	YCD ABBEY NATIONAL	00279JHE5	11/17/2016 04/11/2017	.950000 .950000	25,000,000.00 25,000,000.00	24,997,822.01 99.991288	29,687.50 IDC-FIS	0.00 -2,177.99
83414	YCD CREDIT AGRICOLE	22534HTR2	11/18/2016 04/13/2017	.970000 .970000	25,000,000.00 25,000,000.00	24,999,205.73 99.996823	29,638.89 IDC-FIS	0.00 -794.27
83426	YCD CREDIT AGRICOLE	22534HTT8	11/23/2016 04/13/2017	.940000 .940000	30,000,000.00 30,000,000.00	29,996,493.04 99.988310	30,550.00 IDC-FIS	0.00 -3,506.96
83427	YCD ABBEY NATIONAL	00279JHG0	11/23/2016 04/13/2017	.880000 .880000	30,000,000.00 30,000,000.00	29,991,362.75 99.971209	28,600.00 IDC-FIS	0.00 -8,637.25
83437	PW YCD BNP PARIBAS	05572NW51	12/01/2016 12/01/2017	1.480000 1.480000	1,000,000.00 1,000,000.00	1,002,286.11 100.228611	1,274.44 IDC-FIS	2,286.11 0.00
83438	PW YCD BNP PARIBAS	05572NW51	12/01/2016 12/01/2017	1.480000 1.480000	250,000.00 250,000.00	250,571.53 100.228611	318.61 IDC-FIS	571.53 0.00
83439	PW YCD BNP PARIBAS	05572NW51	12/01/2016 12/01/2017	1.480000 1.480000	500,000.00 500,000.00	501,143.05 100.228611	637.22 IDC-FIS	1,143.05 0.00
83440	PW YCD BNP PARIBAS	05572NW51	12/01/2016 12/01/2017	1.480000 1.480000	550,000.00 550,000.00	551,257.36 100.228611	700.94 IDC-FIS	1,257.36 0.00
83441	PW YCD BNP PARIBAS	05572NW51	12/01/2016 12/01/2017	1.480000 1.480000	100,000.00 100,000.00	100,228.61 100.228611	127.44 IDC-FIS	228.61 0.00
83442	PW YCD BNP PARIBAS	05572NW51	12/01/2016 12/01/2017	1.480000 1.480000	750,000.00 750,000.00	751,714.58 100.228611	955.83 IDC-FIS	1,714.58 0.00
83443	PW YCD BNP PARIBAS	05572NW51	12/01/2016 12/01/2017	1.480000 1.480000	100,000.00 100,000.00	100,228.61 100.228611	127.44 IDC-FIS	228.61 0.00
83444	PW YCD BNP PARIBAS	05572NW51	12/01/2016 12/01/2017	1.480000 1.480000	250,000.00 250,000.00	250,571.53 100.228611	318.61 IDC-FIS	571.53 0.00
83445	PW YCD BNP PARIBAS	05572NW51	12/01/2016 12/01/2017	1.480000 1.480000	150,000.00 150,000.00	150,342.92 100.228611	191.17 IDC-FIS	342.92 0.00
83446	PW YCD BNP PARIBAS	05572NW51	12/01/2016	1.480000	2,000,000.00	2,004,572.21	2,548.89	4,572.21



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					Current Book	Market Price			Unrealized Loss	Unrealized Gain
			12/01/2017	1.480000		2,000,000.00	100.228611	IDC-FIS		0.00
83447	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000		15,000,000.00	15,034,190.38	19,116.67		34,190.38
			11/30/2017	1.480000		15,000,000.00	100.227936	IDC-FIS		0.00
83448	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000		100,000.00	100,227.94	127.44		227.94
			11/30/2017	1.480000		100,000.00	100.227936	IDC-FIS		0.00
83449	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000		150,000.00	150,341.90	191.17		341.90
			11/30/2017	1.480000		150,000.00	100.227936	IDC-FIS		0.00
83450	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000		200,000.00	200,455.87	254.89		455.87
			11/30/2017	1.480000		200,000.00	100.227936	IDC-FIS		0.00
83451	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000		150,000.00	150,341.90	191.17		341.90
			11/30/2017	1.480000		150,000.00	100.227936	IDC-FIS		0.00
83452	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000		3,000,000.00	3,006,838.08	3,823.33		6,838.08
			11/30/2017	1.480000		3,000,000.00	100.227936	IDC-FIS		0.00
83453	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000		300,000.00	300,683.81	382.33		683.81
			11/30/2017	1.480000		300,000.00	100.227936	IDC-FIS		0.00
83454	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000		3,000,000.00	3,006,838.08	3,823.33		6,838.08
			11/30/2017	1.480000		3,000,000.00	100.227936	IDC-FIS		0.00
83455	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000		150,000.00	150,341.90	191.17		341.90
			11/30/2017	1.480000		150,000.00	100.227936	IDC-FIS		0.00
83456	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000		150,000.00	150,341.90	191.17		341.90
			11/30/2017	1.480000		150,000.00	100.227936	IDC-FIS		0.00
83457	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000		1,000,000.00	1,002,279.36	1,274.44		2,279.36
			11/30/2017	1.480000		1,000,000.00	100.227936	IDC-FIS		0.00
83458	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000		100,000.00	100,227.94	127.44		227.94
			11/30/2017	1.480000		100,000.00	100.227936	IDC-FIS		0.00
83459	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000		500,000.00	501,139.68	637.22		1,139.68
			11/30/2017	1.480000		500,000.00	100.227936	IDC-FIS		0.00
83460	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000		6,000,000.00	6,013,676.15	7,646.67		13,676.15
			11/30/2017	1.480000		6,000,000.00	100.227936	IDC-FIS		0.00
83461	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000		100,000.00	100,227.94	127.44		227.94
			11/30/2017	1.480000		100,000.00	100.227936	IDC-FIS		0.00
83462	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000		500,000.00	501,139.68	637.22		1,139.68
			11/30/2017	1.480000		500,000.00	100.227936	IDC-FIS		0.00
83463	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000		350,000.00	350,797.78	446.06		797.78
			11/30/2017	1.480000		350,000.00	100.227936	IDC-FIS		0.00
83464	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000		400,000.00	400,911.74	509.78		911.74
			11/30/2017	1.480000		400,000.00	100.227936	IDC-FIS		0.00



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					Current Book				Unrealized Loss	
83465	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000	100,000.00		100,227.94	127.44		227.94
			11/30/2017	1.480000	100,000.00		100.227936	IDC-FIS		0.00
83466	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000	100,000.00		100,227.94	127.44		227.94
			11/30/2017	1.480000	100,000.00		100.227936	IDC-FIS		0.00
83470	CCCSIG CD NORDEA BA	65558LWA6	12/05/2016	1.760000	1,710,000.00		1,710,000.00	2,257.20		0.00
			11/30/2018	1.760000	1,710,000.00		100.000000	BOOK		0.00
83471	CCCSIG CD CANADIAN	13606A5Z7	12/05/2016	1.760000	1,710,000.00		1,708,666.20	2,257.20		0.00
			11/30/2018	1.800144	1,708,666.20		99.922000	BOOK		0.00
83487	YCD BNP PARIBAS SF	05572NX27	12/09/2016	1.110000	30,000,000.00		30,014,175.94	21,275.00		14,175.94
			05/12/2017	1.110000	30,000,000.00		100.047253	IDC-FIS		0.00
83488	YCD BANK OF TOKYO-M	06538NNF0	12/09/2016	1.150000	25,000,000.00		25,015,347.89	18,368.06		15,347.89
			05/11/2017	1.150000	25,000,000.00		100.061392	IDC-FIS		0.00
83490	YCD BANK OF TOKYO M	06538NNM5	12/12/2016	1.170000	30,000,000.00		30,022,951.82	19,500.00		22,951.82
			05/26/2017	1.170000	30,000,000.00		100.076506	IDC-FIS		0.00
83491	YCD BANK OF TOKYO M	06538NNL7	12/12/2016	1.160000	25,000,000.00		25,017,993.56	16,111.11		17,993.56
			05/25/2017	1.160000	25,000,000.00		100.071974	IDC-FIS		0.00
83496	PW YCD BNP PARIBAS	05572NX35	12/14/2016	.680000	713,000.00		713,020.54	242.42		20.54
			01/13/2017	.680000	713,000.00		100.002881	IDC-FIS		0.00
83497	PW YCD BNP PARIBAS	05572NX35	12/14/2016	.680000	935,000.00		935,026.94	317.90		26.94
			01/13/2017	.680000	935,000.00		100.002881	IDC-FIS		0.00
83499	YCD BANK OF MONTREA	06427KKG1	12/15/2016	1.020000	25,000,000.00		25,021,542.79	12,041.67		21,542.79
			03/15/2017	1.020000	25,000,000.00		100.086171	IDC-FIS		0.00
83500	YCD BANK OF NOVA SC	06417GRX8	12/15/2016	1.200000	30,000,000.00		30,027,323.10	17,000.00		27,323.10
			05/30/2017	1.200000	30,000,000.00		100.091077	IDC-FIS		0.00
83501	YCD BANK OF NOVA SC	06417GRW0	12/16/2016	1.210000	25,000,000.00		25,025,864.03	13,444.44		25,864.03
			06/12/2017	1.210000	25,000,000.00		100.103456	IDC-FIS		0.00
83502	YCD CREDIT SUISSE N	22549VG56	12/16/2016	1.100000	25,000,000.00		25,025,994.85	12,222.22		25,994.85
			03/16/2017	1.100000	25,000,000.00		100.103979	IDC-FIS		0.00
83508	SO YCD BNP PARIBAS	05572NX43	12/19/2016	.710000	2,200,000.00		2,200,120.81	564.06		120.81
			01/18/2017	.710000	2,200,000.00		100.005491	IDC-FIS		0.00
83509	SO YCD BNP PARIBAS	05572NX43	12/19/2016	.710000	1,500,000.00		1,500,082.37	384.58		82.37
			01/18/2017	.710000	1,500,000.00		100.005491	IDC-FIS		0.00
83510	SO YCD BNP PARIBAS	05572NX43	12/19/2016	.710000	900,000.00		900,049.42	230.75		49.42
			01/18/2017	.710000	900,000.00		100.005491	IDC-FIS		0.00
83511	SO YCD BNP PARIBAS	05572NX43	12/19/2016	.710000	4,200,000.00		4,200,230.63	1,076.83		230.63
			01/18/2017	.710000	4,200,000.00		100.005491	IDC-FIS		0.00
83512	SO YCD BNP PARIBAS	05572NX43	12/19/2016	.710000	8,500,000.00		8,500,466.76	2,179.31		466.76



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					Current Book	Market Price			Unrealized Loss	Unrealized Gain
			01/18/2017	.710000		8,500,000.00	100.005491	IDC-FIS		0.00
83513	SO YCD BNP PARIBAS	05572NX43	12/19/2016	.710000		2,200,000.00	2,200,120.81	564.06		120.81
			01/18/2017	.710000		2,200,000.00	100.005491	IDC-FIS		0.00
83519	YCD BANK OF MONTREA	06427KMB0	12/22/2016	.760000		30,000,000.00	30,003,063.31	6,333.33		3,063.31
			01/23/2017	.760000		30,000,000.00	100.010211	IDC-FIS		0.00
83520	YCD NORDEA BK FIN N	65558LXA5	12/22/2016	.910000		30,000,000.00	30,020,630.06	7,583.33		20,630.06
			03/21/2017	.910000		30,000,000.00	100.068767	IDC-FIS		0.00
83526	CCCCD YCD NORDEA BA	65558LFA5	12/09/2016	1.150000		2,000,000.00	2,001,365.34	2,172.22		533.56
			05/26/2017	1.060101		2,001,534.56	100.068267	IDC-FIS		0.00
			Subtotal		1.024394	856,373,000.00	856,806,912.08	1,374,119.39		447,222.16
					1.023680	856,375,509.17	100.050669			-15,116.47

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81413	CCCCD CORP APPLE IN	037833AJ9	05/03/2013	1.000000		175,000.00	174,343.75	281.94		0.00
			05/03/2018	1.076001		174,354.25	99.625000	IDC-FIS		-10.50
81703	CORP TOYOTA MTR CRD	89233P6S0	11/15/2013	1.250000		5,000,000.00	4,999,350.00	14,930.56		54,850.00
			10/05/2017	1.545080		4,944,500.00	99.987000	IDC-FIS		0.00
81789	CORP MICROSOFT CORP	594918AV6	01/10/2014	1.625000		6,406,000.00	6,441,873.60	7,228.99		73,412.76
			12/06/2018	1.750063		6,368,460.84	100.560000	IDC-FIS		0.00
81813	CORP INTEL STRUCTUR	458140AL4	01/27/2014	1.350000		5,211,000.00	5,218,816.50	3,126.61		39,186.72
			12/15/2017	1.510075		5,179,629.78	100.150000	IDC-FIS		0.00
81899	CORP WELLS FARGO &	94974BFG0	04/07/2014	1.500000		5,000,000.00	4,994,000.00	34,375.00		34,100.00
			01/16/2018	1.720116		4,959,900.00	99.880000	IDC-FIS		0.00
82258	CORP CHEVRON CORP	166764AA8	12/15/2014	1.104000		10,000,000.00	9,977,400.00	7,973.33		19,890.00
			12/05/2017	1.250044		9,957,510.00	99.774000	IDC-FIS		0.00
82375	CCCSIG CORP IBM COR	459200HZ7	02/06/2015	1.125000		1,000,000.00	997,730.00	4,531.25		0.00
			02/06/2018	1.228864		998,632.94	99.773000	IDC-FIS		-902.94
82386	CORP IBM CORP	459200HZ7	02/11/2015	1.125000		5,000,000.00	4,988,650.00	22,656.25		10,550.00
			02/06/2018	1.274939		4,978,100.00	99.773000	IDC-FIS		0.00
82404	CCCSIG CORP CHEVRON	166764AV2	03/03/2015	1.365000		1,065,000.00	1,063,956.30	4,805.37		0.00
			03/02/2018	1.365000		1,065,000.00	99.902000	IDC-FIS		-1,043.70
82418	CORP CHEVRON CORP	166764AV2	03/09/2015	1.365000		5,000,000.00	4,995,100.00	22,560.42		0.00
			03/02/2018	1.372881		4,999,089.53	99.902000	IDC-FIS		-3,989.53
82420	CCCCD CORP AMERICAN	02665WAT8	03/13/2015	1.500000		130,000.00	129,981.80	585.00		156.00
			03/13/2018	1.545883		129,825.80	99.986000	IDC-FIS		0.00
82513	CCCCD CORP GENERAL	36962G4D3	04/15/2015	6.000000		100,000.00	110,487.00	2,400.00		0.00



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					Current Book	Market Price			Unrealized Loss	
			08/07/2019	1.743001		117,603.00	110.487000	IDC-FIS		-7,116.00
82554	CORP APPLE INC	037833AJ9	05/12/2015	1.000000		10,000,000.00	9,962,500.00	16,111.11		37,400.00
			05/03/2018	1.257267		9,925,100.00	99.625000	IDC-FIS		0.00
82574	CCCSIG CORP BK OF N	06406HDB2	05/29/2015	1.600000		1,600,000.00	1,600,672.00	2,773.33		816.00
			05/22/2018	1.603145		1,599,856.00	100.042000	IDC-FIS		0.00
82575	CCCCD CORP BK OF NE	06406HDB2	05/29/2015	1.600000		125,000.00	125,052.50	216.67		63.75
			05/22/2018	1.603145		124,988.75	100.042000	IDC-FIS		0.00
82581	CORP JP MORGAN CHAS	46625HJL5	06/02/2015	1.625000		5,000,000.00	4,993,600.00	10,381.94		0.00
			05/15/2018	1.658000		4,995,250.00	99.872000	IDC-FIS		-1,650.00
82586	CCCSIG CORP CISCO S	17275RAU6	06/17/2015	1.650000		1,725,000.00	1,730,209.50	1,265.00		5,502.75
			06/15/2018	1.655855		1,724,706.75	100.302000	IDC-FIS		0.00
82587	CCCCD CORP CISCO SY	17275RAU6	06/17/2015	1.650000		130,000.00	130,392.60	95.33		414.70
			06/15/2018	1.655855		129,977.90	100.302000	IDC-FIS		0.00
82620	CCCSIG CORP TOYOTA	89236TCP8	07/13/2015	1.550000		410,000.00	409,897.50	2,965.67		246.00
			07/13/2018	1.579121		409,651.50	99.975000	IDC-FIS		0.00
82621	CORP TOYOTA MOTOR C	89236TCP8	07/16/2015	1.550000		5,000,000.00	4,998,750.00	36,166.67		1,250.00
			07/13/2018	1.567156		4,997,500.00	99.975000	IDC-FIS		0.00
82658	CCCSIG CORP 3M COMP	88579YAP6	08/07/2015	1.375000		1,340,000.00	1,339,544.40	7,370.00		1,929.60
			08/07/2018	1.435833		1,337,614.80	99.966000	IDC-FIS		0.00
82693	CORP JP MORGAN CHAS	46623EKD0	09/15/2015	1.700000		5,000,000.00	4,999,550.00	28,333.33		7,850.00
			03/01/2018	1.769114		4,991,700.00	99.991000	IDC-FIS		0.00
82712	CCCCD CORP PFIZER I	717081DD2	09/29/2015	.900000		1,550,000.00	1,549,984.50	6,432.50		0.00
			01/15/2017	.739645		1,553,193.00	99.999000	IDC-FIS		-3,208.50
82713	CCCCD CORP PFIZER I	717081DL4	09/29/2015	2.100000		1,960,000.00	1,978,169.20	5,259.33		0.00
			05/15/2019	1.748923		1,984,068.80	100.927000	IDC-FIS		-5,899.60
82714	CCCCD CORP GOLDMAN	38147MAA3	09/29/2015	2.900000		1,510,000.00	1,530,853.10	19,705.50		0.00
			07/19/2018	1.927831		1,549,879.10	101.381000	IDC-FIS		-19,026.00
82715	CCCCD CORP GOLDMAN	38147MAA3	09/29/2015	2.900000		1,930,000.00	1,956,653.30	25,186.50		0.00
			07/19/2018	1.927831		1,980,971.30	101.381000	IDC-FIS		-24,318.00
82716	CCCCD CORP MICROSOFT	594918AC8	09/29/2015	4.200000		1,400,000.00	1,487,668.00	4,900.00		0.00
			06/01/2019	1.599996		1,529,290.00	106.262000	IDC-FIS		-41,622.00
82717	CCCCD CORP US BANCO	91159HHH6	09/29/2015	2.200000		1,950,000.00	1,966,653.00	7,865.00		0.00
			04/25/2019	1.710407		1,982,935.50	100.854000	IDC-FIS		-16,282.50
82718	CCCCD CORP CISCO SY	17275RAE2	09/29/2015	4.950000		1,795,000.00	1,918,837.05	33,566.50		0.00
			02/15/2019	1.739996		1,983,187.80	106.899000	IDC-FIS		-64,350.75
82719	CCCCD CORP BB&T CAL	05531FAQ6	09/29/2015	2.250000		1,960,000.00	1,975,268.40	18,375.00		0.00
			02/01/2019	1.927457		1,980,325.20	100.779000	IDC-FIS		-5,056.80



Inventory by Market Value

As Of Date: 12/31/2016

Date Basis: Settlement

Run: 01/09/2017 11:09:23 AM

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 Gain	Unrealized Loss
82908	CCCCD CORP CITIGROU	172967JE2	01/13/2016	1.850000	1,490,000.00	1,492,816.10	2,833.07	4,023.00		
			11/24/2017	1.893961	1,488,793.10	100.189000	IDC-FIS	0.00		
82910	CCCCD CORP BANK OF	060505DP6	01/13/2016	5.750000	1,390,000.00	1,439,831.50	6,660.42	0.00		
			12/01/2017	2.061870	1,484,186.40	103.585000	IDC-FIS	-44,354.90		
82917	CCCCD CORP HSBC USA	40428HPU0	01/21/2016	2.000000	1,945,000.00	1,944,494.30	15,560.00	0.00		
			08/07/2018	1.946012	1,947,586.85	99.974000	IDC-FIS	-3,092.55		
82924	KFPD CORP AUST & NZ	05253JAH4	01/29/2016	1.500000	250,000.00	249,827.50	1,718.75	0.00		
			01/16/2018	1.528436	249,862.50	99.931000	IDC-FIS	-35.00		
82925	KFPD CORP HSBC	40428HPH9	01/25/2016	1.625000	250,000.00	249,562.50	1,861.98	187.50		
			01/16/2018	1.754255	249,375.00	99.825000	IDC-FIS	0.00		
82940	CORP IBM CORP	459200HZ7	02/08/2016	1.125000	5,000,000.00	4,988,650.00	22,656.25	0.00		
			02/06/2018	1.166196	4,995,950.00	99.773000	IDC-FIS	-7,300.00		
82950	CCCSIG CORP TOYOTA	89236TCU7	02/19/2016	1.700000	870,000.00	867,250.80	5,423.00	0.00		
			02/19/2019	1.704120	869,895.60	99.684000	IDC-FIS	-2,644.80		
82960	CCCSIG CORP CISCO S	17275RBA9	02/29/2016	1.400000	940,000.00	941,616.80	4,532.88	1,616.80		
			02/28/2018	1.400000	940,000.00	100.172000	IDC-FIS	0.00		
82962	CCCSIG CORP JOHNSON	478160BR4	03/01/2016	1.125000	720,000.00	714,218.40	2,700.00	0.00		
			03/01/2019	1.129079	719,913.60	99.197000	IDC-FIS	-5,695.20		
82975	CORP WELLS FARGO &	949746RS2	03/07/2016	2.500000	5,000,000.00	4,962,950.00	40,625.00	0.00		
			03/04/2021	2.543964	4,989,750.00	99.259000	IDC-FIS	-26,800.00		
82984	CCCSIG CORP BERKSHI	084664CG4	03/15/2016	1.700000	330,000.00	329,706.30	1,651.83	0.00		
			03/15/2019	1.726104	329,749.20	99.911000	IDC-FIS	-42.90		
82985	CORP EXXON MOBIL CO	30231GAP7	03/15/2016	1.708000	3,500,000.00	3,507,560.00	19,926.67	7,560.00		
			03/01/2019	1.708000	3,500,000.00	100.216000	IDC-FIS	0.00		
83151	CORP CHEVRON	166764BH2	05/26/2016	1.561000	5,000,000.00	4,979,450.00	9,756.25	0.00		
			05/16/2019	1.657877	4,986,000.00	99.589000	IDC-FIS	-6,550.00		
83164	CCCCD CORP WELLS FA	94974BGB0	06/09/2016	1.400000	1,990,000.00	1,987,651.80	8,744.94	0.00		
			09/08/2017	1.170359	1,995,631.70	99.882000	IDC-FIS	-7,979.90		
83177	CCCCD CORP JP MORG	48127HAA7	06/22/2016	2.200000	1,100,000.00	1,104,422.00	4,638.33	0.00		
			10/22/2019	1.726909	1,116,775.00	100.402000	IDC-FIS	-12,353.00		
83269	CCCCD CORP MORGAN S	61746BDX1	07/26/2016	2.450000	1,930,000.00	1,943,259.10	19,702.08	0.00		
			02/01/2019	1.672940	1,966,766.50	100.687000	IDC-FIS	-23,507.40		
83273	CORP ROYAL BANK OF	78012KRK5	07/29/2016	1.500000	5,000,000.00	4,936,750.00	31,666.67	0.00		
			07/29/2019	1.500000	5,000,000.00	98.735000	IDC-FIS	-63,250.00		
83278	CCCSIG CORP MICROSO	594918BN3	08/08/2016	1.100000	860,000.00	848,433.00	3,757.72	0.00		
			08/08/2019	1.135019	859,114.20	98.655000	IDC-FIS	-10,681.20		
83286	CCCSIG CORP BERKSHI	084664CK5	08/15/2016	1.300000	375,000.00	370,447.50	1,841.67	0.00		



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Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
			08/15/2019	1.333092	374,636.25	98.786000	IDC-FIS	-4,188.75
83307	CCCCD CORP WELLS FA	949746RS2	09/02/2016	2.500000	240,000.00	238,221.60	1,950.00	0.00
			03/04/2021	1.900017	246,189.60	99.259000	IDC-FIS	-7,968.00
83308	CCCCD CORP MORGAN S	61744YAD0	09/02/2016	5.950000	235,000.00	244,595.05	116.52	0.00
			12/28/2017	1.438091	248,832.10	104.083000	IDC-FIS	-4,237.05
83309	CCCCD CORP JP MORGAN	46625HHS2	09/02/2016	4.400000	225,000.00	238,997.25	4,372.50	0.00
			07/22/2020	1.922970	246,883.25	106.221000	IDC-FIS	-6,786.00
83310	CCCCD CORP CITIGROUP	172967JN2	09/02/2016	1.700000	250,000.00	249,450.00	755.56	0.00
			04/27/2018	1.596774	250,417.50	99.780000	IDC-FIS	-967.50
83311	CCCCD CORP BANK OF	06051GET2	09/02/2016	2.000000	250,000.00	250,575.00	2,361.11	0.00
			01/11/2018	1.511925	252,340.83	100.230000	IDC-FIS	-1,057.50
83312	CCCCD CORP GOLDMAN	38141GFG4	09/02/2016	5.950000	235,000.00	244,808.90	6,330.96	0.00
			01/18/2018	1.456752	251,055.72	104.174000	IDC-FIS	-4,537.85
83325	CCCSIG CORP CISCO S	17275RBS6	09/20/2016	1.400000	795,000.00	786,334.50	3,122.58	0.00
			09/20/2019	1.437937	794,117.55	98.910000	IDC-FIS	-7,783.05
83380	CCCSIG CORP TOYOTA	89236TDH5	10/18/2016	1.550000	510,000.00	503,829.00	1,602.96	0.00
			10/18/2019	1.567127	509,745.00	98.790000	IDC-FIS	-5,916.00
83423	CCCSIG CORP PFIZER	717081EB5	11/21/2016	1.700000	845,000.00	844,205.70	1,596.11	0.00
			12/15/2019	1.724022	844,391.60	99.906000	IDC-FIS	-185.90
83482	CCCCD CORP AMERICAN	02580ECC5	12/09/2016	6.000000	1,900,000.00	1,958,729.00	34,200.00	0.00
			09/13/2017	1.466665	1,992,137.33	103.091000	IDC-FIS	-6,175.00
			Subtotal	1.763045	131,897,000.00	132,164,587.60	615,089.91	301,005.58
				1.565188	132,352,898.92	100.202876		-458,566.27

Inv Type: 79 YCD/NCD 30/360

82118	CCCSIG NCD US BANK	90333VPF1	09/11/2014	1.375000	2,000,000.00	1,984,117.22	8,402.78	0.00
			09/11/2017	1.430018	1,996,780.00	99.205861	IDC-FIS	-12,662.78
82788	CCCSIG YCD BK NOVA	06417GAS7	11/09/2015	1.560000	2,450,000.00	2,424,134.13	5,839.17	0.00
			11/06/2017	1.560000	2,450,000.00	98.944250	IDC-FIS	-25,865.87
82982	CCCSIG YCD ROYAL BA	78009NZZ2	03/15/2016	1.700000	1,305,000.00	1,305,000.00	6,902.00	0.00
			03/09/2018	1.700000	1,305,000.00	100.000000	BOOK	0.00
			Subtotal	1.527540	5,755,000.00	5,713,251.35	21,143.95	0.00
				1.546640	5,751,780.00	99.274567		-38,528.65



Inventory by Market Value

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Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
Inv Type: 80 YCD / NCD QTR FLTR								
82800	CCCSIG CD HSBC BK U	40428AR41	11/18/2015	1.496220	2,175,000.00	2,151,220.00	4,067.85	0.00
			11/17/2017	1.496220	2,175,000.00	98.906667	IDC-FIS	-23,780.00
82808	CCCSIG CD SVENSKA H	86958DH54	11/24/2015	1.275444	1,340,000.00	1,330,115.64	1,756.58	0.00
			08/24/2017	1.275444	1,340,000.00	99.262361	IDC-FIS	-9,884.36
			Subtotal	1.412055	3,515,000.00	3,481,335.64	5,824.43	0.00
				1.412055	3,515,000.00	99.042266		-33,664.36
Inv Type: 99 MONEY MARKET ACCOUNTS								
83381	AUHSD MM DREYFUS TR	X9USDDRE0	08/08/2016	.000000	565,318.32	565,318.32	0.00	0.00
			01/01/2017	.000000	565,318.32	100.000000	BOOK	0.00
			Subtotal	.000000	565,318.32	565,318.32	0.00	0.00
				.000000	565,318.32	100.000000		0.00
Inv Type: 1000 TD WITH CALC CODE OF CSC-00								
82001	CD CCCCD BERTA KAMM	121101042	05/24/2014	.600000	3,335.77	3,330.51	52.98	0.00
			05/24/2017	.600000	3,335.77	99.842398	IDC-FIS	-5.26
			Subtotal	.600000	3,335.77	3,330.51	52.98	0.00
				.600000	3,335.77	99.842315		-5.26
Grand Total			Count 458	1.043607	3,030,782,322.73	3,027,045,453.72	5,509,061.14	1,851,033.93
				1.041835	3,027,466,347.05	99.876703		-3,713,500.81



Inventory by Market Value

As Of Date: 12/31/2016

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Contra Costa County

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
U.S. TREASURIES	46,280.00	46,371.46	46,164.73	99.55 %	-178.98	1.34 %
U.S. AGENCIES	798,225.00	798,355.03	796,471.83	99.76 %	-1,874.45	1.04 %
MUNICIPALS	3,260.00	3,397.15	3,397.15	100.00 %	0.00	1.33 %
COMMERCIAL PAPER	1,105,926.00	1,102,053.32	1,103,906.44	100.17 %	270.86	0.96 %
NCD/YCD	865,643.00	865,642.29	866,001.50	100.04 %	359.91	1.03 %
CORPORATE NOTES	131,897.00	132,352.90	132,164.59	99.86 %	-157.56	1.57 %
MBS/ABS	7,482.67	7,508.94	7,508.94	100.00 %	0.00	1.30 %
TIME DEPOSIT	3.34	3.34	3.33	99.84 %	-0.01	0.60 %
MONEY MARKET ACCOUNTS	565.32	565.32	565.32	100.00 %	0.00	0.00 %
SUPRANATIONAL	71,500.00	71,216.60	70,861.63	99.50 %	-282.25	1.26 %
Totals(000's)	3,030,782.32	3,027,466.35	3,027,045.45	99.99 %	-1,862.47	1.04 %

Asset Allocation



Inventory by Market Value

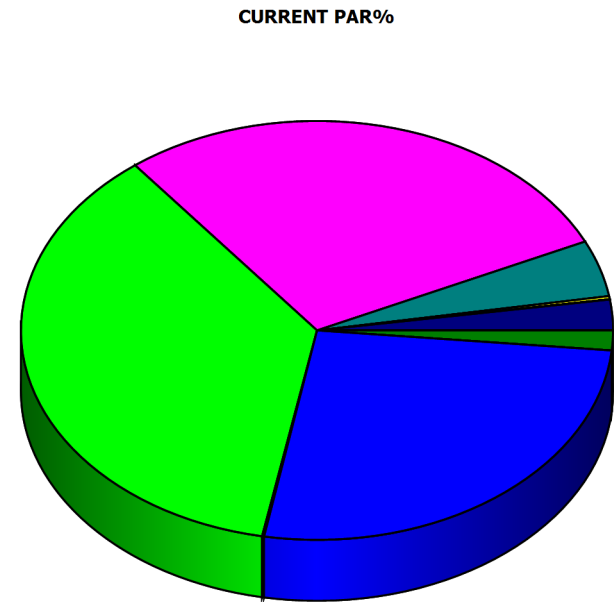
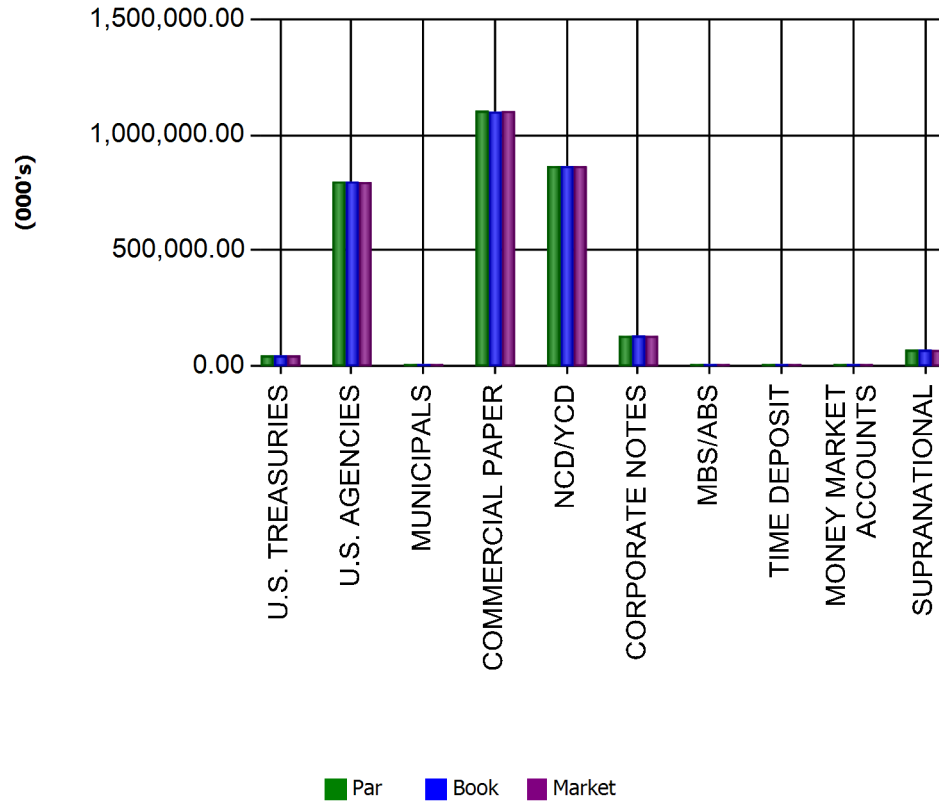
As Of Date: 12/31/2016

Date Basis: Settlement

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Reporting Currency: Local

Contra Costa County



- U.S. TREASURIES - 2%
- CORPORATE NOTES - 4%
- U.S. AGENCIES - 26%
- MBS/ABS - 0%
- MUNICIPALS - 0%
- TIME DEPOSIT - 0%
- COMMERCIAL PAPER - 36%
- MONEY MARKET ACCOUNTS - 0%
- NCD/YCD - 29%
- SUPRANATIONAL - 2%

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January 23, 2017

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 quarter ending December 31, 2016.

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

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

Sincerely,

SunGard FIS Avantgard



Eric J. Graves
Senior Product Consultant

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

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

**CONTRA COSTA COUNTY
AS OF DECEMBER 31, 2016**

CALIFORNIA STATE LOCAL AGENCY INVESTMENT ACCOUNTS	STATE CONTROLLER ACCOUNT NUMBER	ACCOUNT BALANCE	ESTIMATED FAIR VALUE
ACALANES UNION HIGH SCHOOL	75-07-010	953,082.77	952,533.63
ANTIOCH UNIFIED SCHOOL DISTRICT	75-07-005	830,084.63	829,606.35
BRENTWOOD UNION SCHOOL DISTRICT	75-07-013	7,803,549.50	7,799,053.27
BYRON UNION SCHOOL DISTRICT	75-07-017	166,293.61	166,197.80
CANYON ELEMENTARY SCHOOL DISTRICT	75-07-018	193,329.95	193,218.56
CENTRAL CONTRA COSTA SANITARY DISTRICT	70-07-001	19,800,000.00	19,788,591.70
CONTRA COSTA COMMUNITY COLLEGE	75-07-001	618,633.97	618,277.53
CONTRA COSTA COUNTY	99-07-000	65,000,000.00	64,962,548.50
CONTRA COSTA COUNTY OFFICE OF EDUCATION	75-07-007	1,288,016.35	1,287,274.22
CONTRA COSTA COUNTY SCHOOL INSURANCE GROUP	35-07-001	2,242,237.82	2,240,945.89
CROCKETT COMMUNITY SERVICES DISTRICT	16-07-004	3,098,396.16	3,096,610.94
DELTA DIABLO SANITATION DISTRICT	70-07-003	72,930.73	72,888.71
EAST CONTRA COSTA REG FEE & FINANCING AUTH	40-07-006	1,014,060.74	1,013,476.46
KENSINGTON FIRE PROTECTION DISTRICT	17-07-011	1,036,547.01	1,035,949.78
KENSINGTON POLICE PROTECTION & COMMUNITY SERVICES DISTRICT	16-07-003	1,645,237.32	1,644,289.37
LAFAYETTE SCHOOL DISTRICT	75-07-012	4,889,230.33	4,886,413.27
MARTINEZ UNIFIED SCHOOL DISTRICT	75-07-011	3,838,554.50	3,836,342.81
MORAGA ORINDA FIRE DISTRICT	17-07-003	17,016.34	17,006.54
MT DIABLO UNIFIED SCHOOL DISTRICT	75-07-008	5,245,013.68	5,241,991.62
MT VIEW SANITARY DISTRICT	70-07-008	9,674,230.58	9,668,656.51
OAKLEY UNION SCHOOL DISTRICT	75-07-009	248,380.57	248,237.46
ORINDA UNION SCHOOL DISTRICT	75-07-015	7,441,942.09	7,437,654.21
PITTSBURG UNIFIED SCHOOL DISTRICT	75-07-002	32,620,510.83	32,601,715.64
RECLAMATION DISTRICT 799	60-07-001	1,568.86	1,567.96
RECLAMATION DISTRICT 800	60-07-003	5,634,121.56	5,630,875.31
REDEVELOPMENT AGENCY	65-07-015	7,017.35	7,013.31
RODEO -HERCULES FIRE PROTECTION DISTRICT	17-07-001	106,338.82	106,277.55
SAN RAMON VALLEY UNIFIED SCHOOL DISTRICT	75-07-004	240,669.88	240,531.21
WEST CONTRA COSTA UNIFIED SCHOOL DISTRICT	75-07-014	8,470,369.85	8,465,489.42
	TOTAL	<u>184,197,365.80</u>	<u>184,091,235.51</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

01 October 2016 to 31 December 2016

WC-Contra Costa County

Investment Strategy: Short Duration Fixed Income

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

Wells Fargo Asset Management is a trade name used by the asset management businesses of Wells Fargo & Company.



<u>Risk Summary (WC-Contra Costa County)</u>	1
<u>Performance Summary Gross of Fees (WC-Contra Costa County)</u>	4
<u>Performance Summary Net of Fees (WC-Contra Costa County)</u>	6
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Risk Summary

Base Currency: USD
 01 October 2016 to 31 December 2016

WC-Contra Costa County
 Account: XXX235
 Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)
 Investment Strategy: Short Duration Fixed Income

Balance Sheet

Book Value + Accrued	44,400,872.98
Net Unrealized Gain/Loss	-5,701.99
Market Value + Accrued	44,395,170.99

Cash and Fixed Income Summary

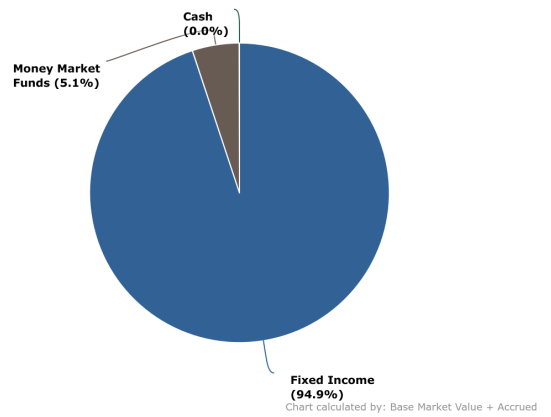
Risk Metric	Value
Cash	1,522.66
MMFund	2,253,199.76
Fixed Income	42,140,448.57
Duration	0.45
Convexity	-0.09
WAL	0.56
Years to Final Maturity	0.79
Years to Effective Maturity	0.53
Yield	1.01
Book Yield	0.92
Avg Credit Rating	AA+ /Aa1/AA+

Issuer Concentration

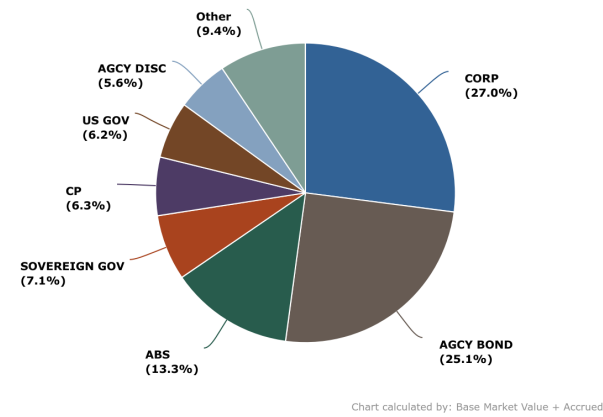
Issuer Concentration	% of Base Market Value + Accrued
Other	56.61%
FHLBanks Office of Finance	9.01%
Government of the United States	8.96%
Federal National Mortgage Association	8.05%
Federal Home Loan Mortgage Corporation	5.20%
Wells Fargo Funds Trust	5.08%
Inter-American Development Bank	3.62%
InternationalInternational Bank for Reconstruction and Development	3.48%

--- 100.00%

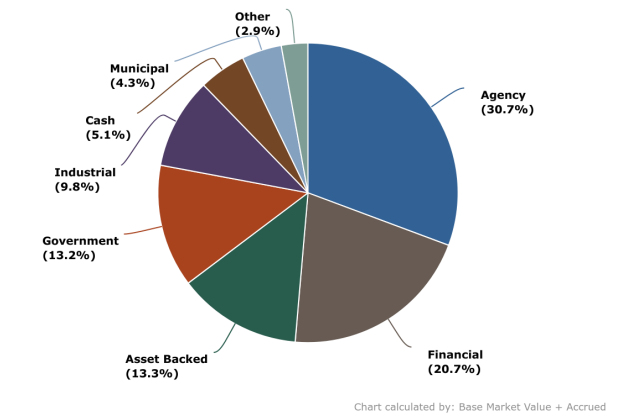
Asset Class



Security Type



Market Sector



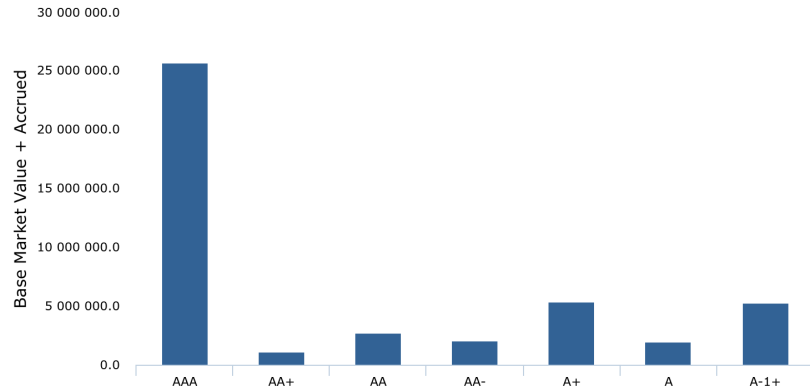
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Risk Summary

Base Currency: USD
01 October 2016 to 31 December 2016

WC-Contra Costa County
Account: XXX235
Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)
Investment Strategy: Short Duration Fixed Income

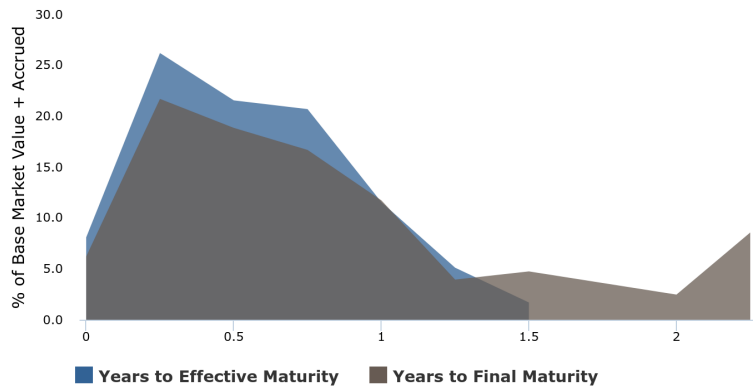
Credit Rating



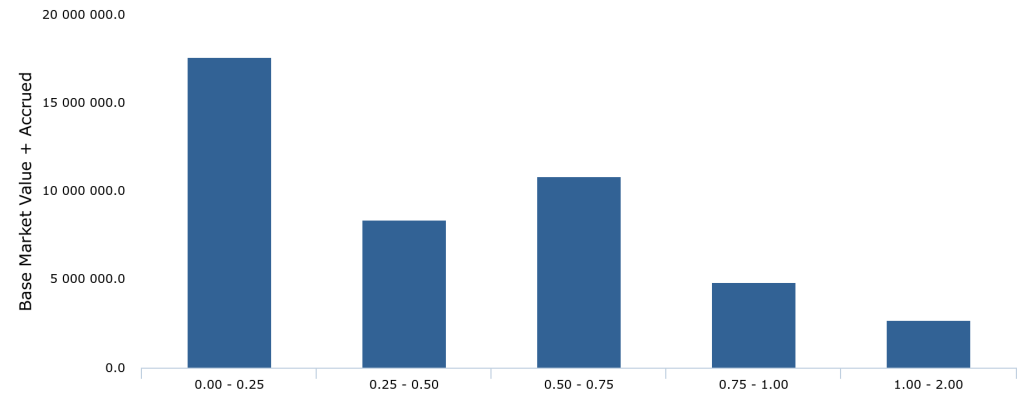
Credit Duration Heat Map

Rating	0 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5 - 7	7 - 10	10 - 15	15 - 30
AAA	63.82%	6.10%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AA	13.39%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
A	16.68%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BBB	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BB	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
B	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CCC	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CC	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
C	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
NA	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%

Time To Maturity



Duration



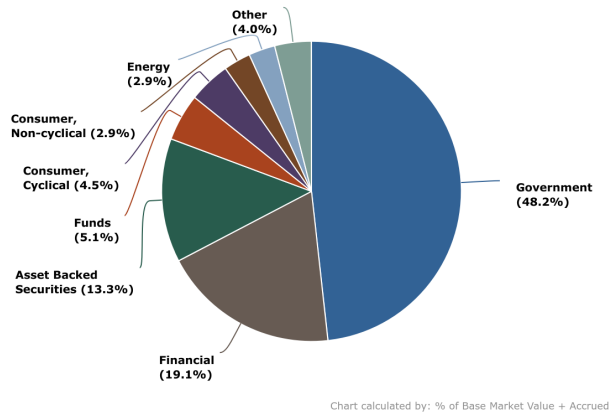
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Risk Summary

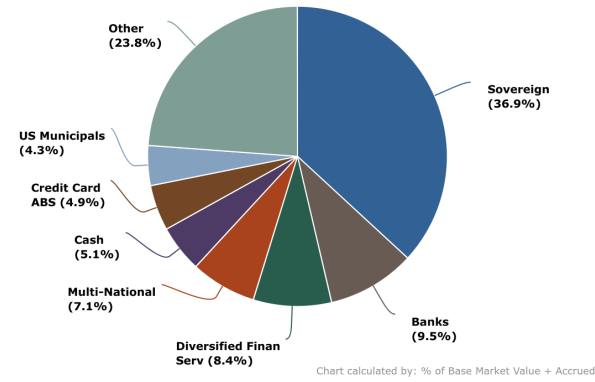
Base Currency: USD
 01 October 2016 to 31 December 2016

WC-Contra Costa County
 Account: XXX235
 Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)
 Investment Strategy: Short Duration Fixed Income

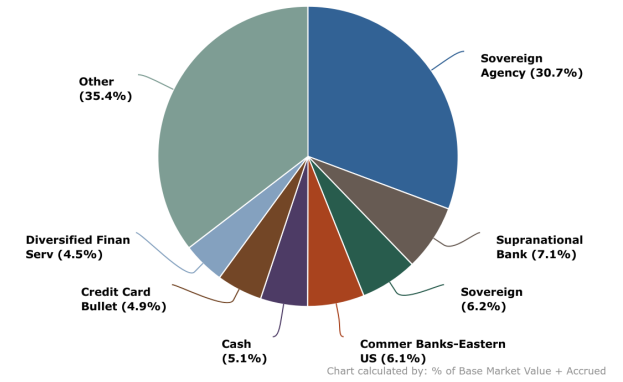
Base Exposure - Industry Sector



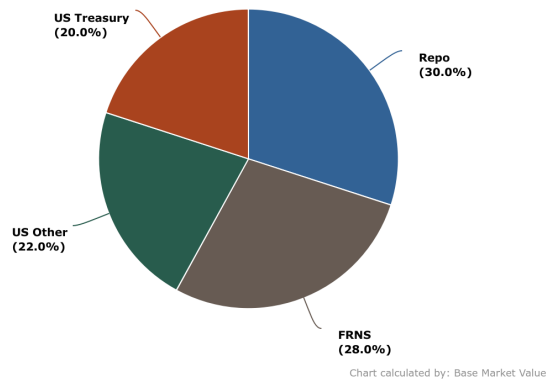
Base Exposure - Industry Group



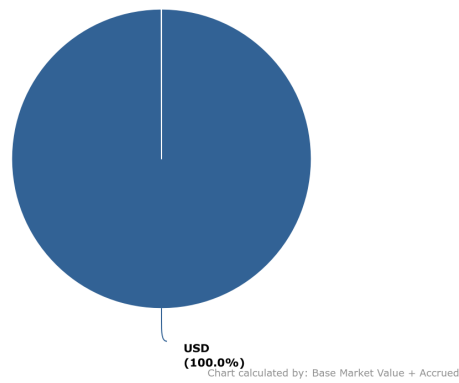
Base Exposure - Industry Subgroup



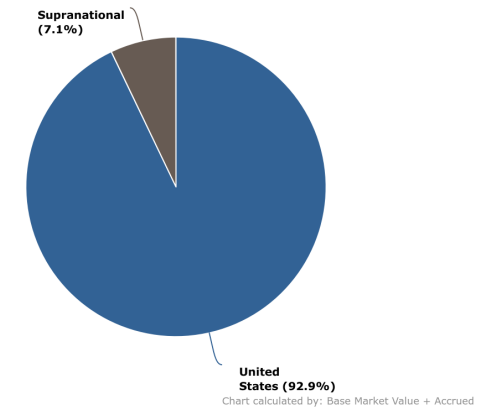
MMF Asset Allocation



Currency



Country



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Performance Summary Gross of Fees

Base Currency: USD

01 October 2016 to 31 December 2016

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)

Investment Strategy: Short Duration Fixed Income

Performance Summary



Period	Period Begin	Period End	Total Return	Index Total Return	Excess Total Return
Month to Date	12/01/2016	12/31/2016	0.07%	0.05%	0.02%
Quarter to Date	10/01/2016	12/31/2016	0.16%	0.13%	0.03%
Year to Date	01/01/2016	12/31/2016	0.91%	0.67%	0.23%
Prior Month	11/01/2016	11/30/2016	0.02%	0.02%	0.00%
Prior Quarter	07/01/2016	09/30/2016	0.16%	0.13%	0.03%
Prior Year	01/01/2015	12/31/2015	0.43%	0.22%	0.21%
Trailing Month	12/01/2016	12/31/2016	0.07%	0.05%	0.02%
Trailing Quarter	10/01/2016	12/31/2016	0.16%	0.13%	0.03%
Trailing Year	01/01/2016	12/31/2016	0.91%	0.67%	0.23%

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	---

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Performance Summary Gross of Fees

Base Currency: USD

01 October 2016 to 31 December 2016

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)

Investment Strategy: Short Duration Fixed Income

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:

Begin Date, End Date	Return Type, Fee Options	Tax Options
04/01/2001 01/31/2011	Total Return Net of Fees, Gross of Fees	Gross Down Method, No Tax Adjustment, Gross Up Method
04/01/2001 01/31/2011	Income Return Gross of Fees	No Tax Adjustment
04/01/2001 01/31/2011	Price Return Gross of Fees	No Tax Adjustment
01/01/2008 01/31/2011	Book Return Net of Fees, Gross of Fees	Gross Down Method, No Tax Adjustment, Gross Up Method

Reported Index Return is always Total Return.

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Performance Summary Net of Fees

Base Currency: USD

01 October 2016 to 31 December 2016

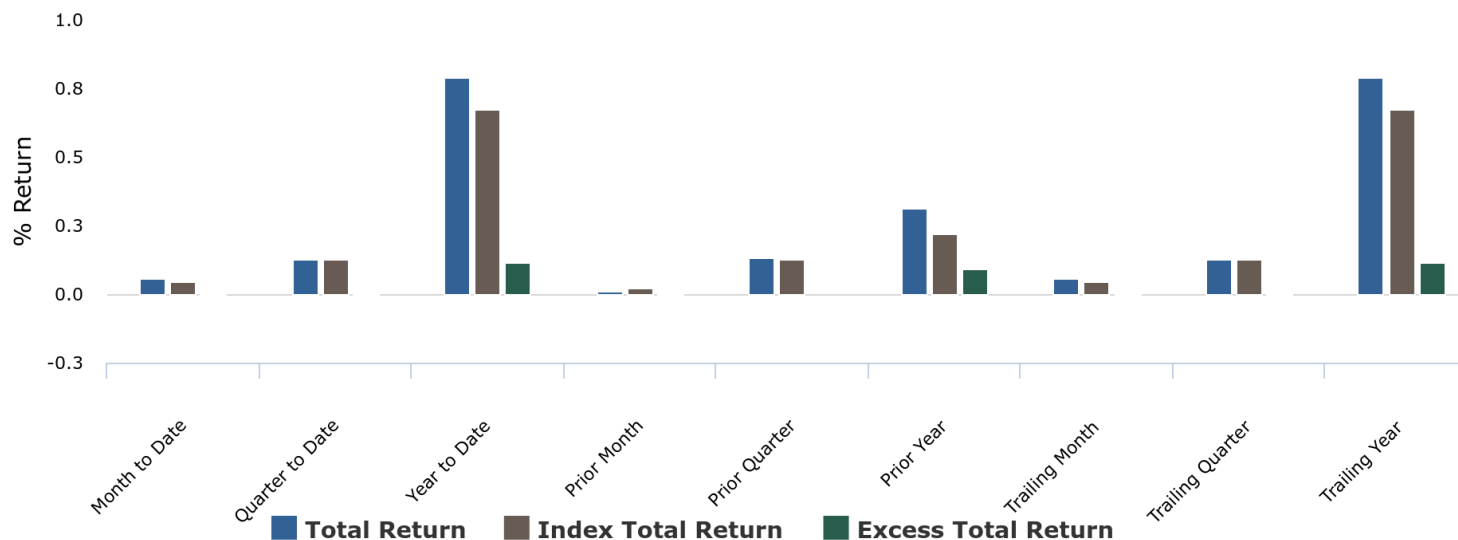
WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)

Investment Strategy: Short Duration Fixed Income

Performance Summary



Period	Period Begin	Period End	Total Return	Index Total Return	Excess Total Return
Month to Date	12/01/2016	12/31/2016	0.06%	0.05%	0.01%
Quarter to Date	10/01/2016	12/31/2016	0.13%	0.13%	0.00%
Year to Date	01/01/2016	12/31/2016	0.79%	0.67%	0.12%
Prior Month	11/01/2016	11/30/2016	0.01%	0.02%	-0.01%
Prior Quarter	07/01/2016	09/30/2016	0.13%	0.13%	0.00%
Prior Year	01/01/2015	12/31/2015	0.31%	0.22%	0.09%
Trailing Month	12/01/2016	12/31/2016	0.06%	0.05%	0.01%
Trailing Quarter	10/01/2016	12/31/2016	0.13%	0.13%	0.00%
Trailing Year	01/01/2016	12/31/2016	0.79%	0.67%	0.12%

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	---

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Performance Summary Net of Fees

Base Currency: USD

01 October 2016 to 31 December 2016

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)

Investment Strategy: Short Duration Fixed Income

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:

Begin Date, End Date	Return Type, Fee Options	Tax Options
04/01/2001 01/31/2011	Total Return Net of Fees, Gross of Fees	Gross Down Method, No Tax Adjustment, Gross Up Method
04/01/2001 01/31/2011	Income Return Gross of Fees	No Tax Adjustment
04/01/2001 01/31/2011	Price Return Gross of Fees	No Tax Adjustment
01/01/2008 01/31/2011	Book Return Net of Fees, Gross of Fees	Gross Down Method, No Tax Adjustment, Gross Up Method

Reported Index Return is always Total Return.

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GAAP Financials

Base Currency: USD

01 October 2016 to 31 December 2016

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)

Investment Strategy: Short Duration Fixed Income

Balance Sheet	WC-Contra Costa County		
	As of:	09/30/2016	12/31/2016
Book Value		44,268,031.56	44,264,890.30
Accrued Balance		117,247.45	135,982.68
Book Value + Accrued		44,385,279.01	44,400,872.98
Net Unrealized Gain/Loss		26,196.83	-5,701.99
Market Value + Accrued		44,411,475.84	44,395,170.99

Income Statement	WC-Contra Costa County			
	Begin Date	10/01/2016	End Date	12/31/2016
Net Amortization/Accretion Income				-44,569.27
Interest Income		145,727.29		
Dividend Income		0.00		
Misc Income		0.00		
Income Subtotal				145,727.29
Net Realized Gain/Loss		0.00		
Impairment Loss		0.00		
Net Gain/Loss				0.00
Expense		-12,862.62		
Net Income				88,295.40
Transfers In/Out				-72,701.43
Change in Unrealized Gain/Loss				-31,898.82

Statement of Cash Flows	WC-Contra Costa County			
	Begin Date	10/01/2016	End Date	12/31/2016
Net Income				88,295.40
Amortization/Accretion on MS		45,079.48		
Change in Accrued on MS		-14,639.32		
Net Gain/Loss on MS		0.00		
Change in Unrealized G/L on CE		-111.78		
Subtotal				30,328.37
Purchases of MS		-5,748,461.40		
Purchased Accrued of MS		-5,672.13		
Sales of MS		673,314.55		
Sold Accrued of MS		0.00		
Maturities of MS		4,090,000.00		
Net Purchases/Sales				-990,818.98
Transfers of Cash & CE				-72,701.43
Total Change in Cash & CE				-944,896.64
Beginning Cash & CE				3,199,619.06
Ending Cash & CE				2,254,722.42

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Income Detail

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)

Investment Strategy: Short Duration Fixed Income

Base Currency: USD

01 October 2016 to 31 December 2016

Identifier, Description	Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/Accretion Income	Net Realized Gain/Loss	Base Expense, Base Net Income
02665WAY7 AMERICAN HONDA FINANCE CORP	0.00 1.45	09/20/2017 09/20/2017	0.00 09/24/2015	0.00 0.00	0.00	0.00
02665WAY7 AMERICAN HONDA FINANCE CORP	500,000.00 1.45	09/20/2017 09/20/2017	0.00 09/24/2015	1,693.56 0.00	0.00	0.00 1,693.56
02665WAY7 AMERICAN HONDA FINANCE CORP	250,000.00 1.45	09/20/2017 09/20/2017	0.00 01/12/2016	846.78 -8.57	0.00	0.00 838.21
02665WAY7 AMERICAN HONDA FINANCE CORP	0.00 1.45	09/20/2017 09/20/2017	0.00 01/12/2016	0.00 0.00	0.00	0.00 0.00
037833AM2 APPLE INC	500,000.00 1.05	05/05/2017 05/05/2017	0.00 06/30/2016	1,312.50 -364.72	0.00	0.00 947.78
06050TMB5 BANK OF AMERICA NA	250,000.00 1.39	06/05/2017 06/05/2017	0.00 06/05/2015	841.02 0.00	0.00	0.00 841.02
06050TLU4 BANK OF AMERICA NA	500,000.00 1.37	02/14/2017 02/14/2017	0.00 02/14/2014	1,701.21 0.00	0.00	0.00 1,701.21
084664CD1 BERKSHIRE HATHAWAY FINANCE CORP	750,000.00 1.17	01/12/2018 01/12/2018	0.00 01/15/2015	2,202.57 0.00	0.00	0.00 2,202.57
09247XAC5 BLACKROCK INC	500,000.00 6.25	09/15/2017 09/15/2017	0.00 02/16/2016	7,812.50 -6,228.73	0.00	0.00 1,583.77
05581RAC0 BMWLT 161 A2B	476,848.13 1.24	05/15/2017 01/22/2018	0.00 02/17/2016	1,482.68 0.00	0.00	0.00 1,482.68
097023BC8 BOEING CO	0.00 3.75	11/20/2016 11/20/2016	0.00 01/26/2015	3,828.13 -2,946.91	0.00	0.00 881.21
07330NAH8 BRANCH BANKING AND TRUST CO	700,000.00 1.00	04/03/2017 04/03/2017	0.00 02/23/2016	1,750.00 524.74	0.00	0.00 2,274.74
1247P2LF9 Cafco, LLC	0.00 0.00	11/15/2016 11/15/2016	0.00 08/31/2016	0.00 796.87	0.00	0.00 796.87
13034PYA9 CALIFORNIA HSG FIN AGY REV	500,000.00 1.00	02/01/2017 02/01/2017	0.00 06/30/2016	1,250.00 0.00	0.00	0.00 1,250.00
CCYUSD Cash	1,059.88 0.00	12/31/2016 12/31/2016	-72,701.43 ---	0.00 0.00	0.00	-12,862.62 -12,862.62
17305EFU4 CCCIT 14A8 A8	700,000.00 1.73	04/08/2018 04/09/2020	0.00 12/09/2016	740.06 -160.46	0.00	0.00 579.60
161571GJ7 CHAIT 141 A	775,000.00 1.15	01/14/2017 01/15/2019	0.00 08/07/2015	2,228.13 -252.72	0.00	0.00 1,975.41
166764AL4 CHEVRON CORP	0.00 1.34	11/15/2017 11/15/2017	0.00 01/29/2016	1,150.72 136.85	0.00	0.00 1,287.57
166764AL4 CHEVRON CORP	700,000.00 1.34	11/15/2017 11/15/2017	0.00 01/29/2016	1,203.03 142.93	0.00	0.00 1,345.96
17275RAY8 CISCO SYSTEMS INC	750,000.00 1.27	06/15/2018 06/15/2018	0.00 06/17/2015	2,263.95 0.00	0.00	0.00 2,263.95
191216BRO COCA-COLA CO	300,000.00 0.88	10/27/2017 10/27/2017	0.00 10/27/2015	466.67 11.92	0.00	0.00 478.58
191216BRO COCA-COLA CO	0.00 0.88	10/27/2017 10/27/2017	0.00 10/27/2015	189.58 4.70	0.00	0.00 194.28

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Income Detail

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)

Investment Strategy: Short Duration Fixed Income

Base Currency: USD

01 October 2016 to 31 December 2016

Identifier, Description	Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/Accretion Income	Net Realized Gain/Loss	Base Expense, Base Net Income
14041NET4 COMET 145A A	400,000.00 1.48	09/15/2017 07/15/2020	0.00 07/22/2016	1,479.99 -451.79	0.00	0.00 1,028.21
14041NET4 COMET 145A A	300,000.00 1.48	09/15/2017 07/15/2020	0.00 10/19/2016	888.00 -264.61	0.00	0.00 623.39
12619TPH1 CRC Funding, LLC	750,000.00 0.00	02/17/2017 02/17/2017	0.00 11/03/2016	0.00 1,106.25	0.00	0.00 1,106.25
30231GAS1 EXXON MOBIL CORP	560,000.00 1.54	02/28/2018 02/28/2018	0.00 03/03/2016	2,102.51 0.00	0.00	0.00 2,102.51
313313LLO FEDERAL FARM CREDIT BANKS	1,000,000.00 0.00	09/08/2017 09/08/2017	0.00 09/08/2016	0.00 1,712.22	0.00	0.00 1,712.22
313313HF8 FEDERAL FARM CREDIT BANKS	500,000.00 0.00	06/23/2017 06/23/2017	0.00 06/24/2016	0.00 741.11	0.00	0.00 741.11
3130A5EPO FEDERAL HOME LOAN BANKS	1,000,000.00 0.63	05/30/2017 05/30/2017	0.00 06/02/2016	1,562.50 355.80	0.00	0.00 1,918.30
3130A3J70 FEDERAL HOME LOAN BANKS	0.00 0.63	11/23/2016 11/23/2016	0.00 05/18/2015	902.78 -203.41	0.00	0.00 699.37
313385KD7 FEDERAL HOME LOAN BANKS	1,000,000.00 0.00	08/08/2017 08/08/2017	0.00 08/09/2016	0.00 1,661.11	0.00	0.00 1,661.11
313379FW4 FEDERAL HOME LOAN BANKS	1,000,000.00 1.00	06/09/2017 06/09/2017	0.00 03/31/2016	2,500.00 -647.17	0.00	0.00 1,852.83
3130A9AZ4 FEDERAL HOME LOAN BANKS	1,000,000.00 1.25	03/08/2017 06/08/2018	0.00 12/01/2016	1,041.67 -341.96	0.00	0.00 699.71
3130A8SE4 FEDERAL HOME LOAN BANKS	1,000,000.00 0.75	01/19/2018 01/19/2018	0.00 07/21/2016	1,875.00 160.12	0.00	0.00 2,035.12
3137EADF3 FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00 1.25	05/12/2017 05/12/2017	0.00 03/03/2016	3,125.00 -1,082.85	0.00	0.00 2,042.15
3135G0L27 FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00 0.81	12/20/2017 12/20/2017	0.00 09/23/2016	0.00 0.00	0.00	0.00 0.00
3135G0L27 FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00 0.81	12/20/2017 12/20/2017	0.00 09/23/2016	1,434.86 -276.36	0.00	0.00 1,158.50
3135G0JA2 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00 1.13	04/27/2017 04/27/2017	0.00 03/14/2016	2,812.50 -767.04	0.00	0.00 2,045.46
3136G1DG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00 1.05	02/27/2018 02/27/2018	0.00 07/18/2016	2,625.00 -646.66	0.00	0.00 1,978.34
31359MEL3 FEDERAL NATIONAL MORTGAGE ASSOCIATION	495,000.00 0.00	06/01/2017 06/01/2017	0.00 11/18/2016	0.00 421.97	0.00	0.00 421.97
3135G0PP2 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,072,000.00 1.00	09/20/2017 09/20/2017	0.00 04/20/2016	2,680.00 -669.23	0.00	0.00 2,010.77
31680GAB2 FITAT 151 A2A	167,320.88 1.02	02/20/2017 05/15/2018	0.00 11/05/2015	594.71 2.30	0.00	0.00 597.01
354613AH4 FRANKLIN RESOURCES INC	500,000.00 1.38	09/15/2017 09/15/2017	0.00 04/26/2016	1,718.75 -329.35	0.00	0.00 1,389.40
3137EADLO FREDDIE MAC	300,000.00 1.00	09/29/2017 09/29/2017	0.00 08/15/2016	750.00 -218.78	0.00	0.00 531.22

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Income Detail

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)

Investment Strategy: Short Duration Fixed Income

Base Currency: USD

01 October 2016 to 31 December 2016

Identifier, Description	Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/Accretion Income	Net Realized Gain/Loss	Base Expense, Base Net Income
3137EADT3 FREDDIE MAC	1,000,000.00 0.88	02/22/2017 02/22/2017	0.00 03/21/2016	2,187.50 -400.12	0.00	0.00 1,787.38
31679KAB6 FTAT-142-A2A	0.00 0.45	02/16/2016 04/17/2017	0.00 06/11/2014	0.00 0.00	0.00	0.00 0.00
41284AAB4 HDMOT 141 A2A	0.00 0.49	06/15/2016 04/15/2018	0.00 04/16/2014	0.00 0.00	0.00	0.00 0.00
41284BAB2 HDMOT 151 A2A	41,901.73 0.80	02/01/2017 01/15/2019	0.00 01/28/2015	139.81 0.14	0.01	0.00 139.97
41284DAB8 HDMOT 16A A2	500,000.00 1.09	07/05/2017 06/17/2019	0.00 06/15/2016	1,362.51 2.14	0.00	0.00 1,364.65
437076BJ0 HOME DEPOT INC	750,000.00 1.33	09/15/2017 09/15/2017	0.00 09/15/2015	2,378.95 0.00	0.00	0.00 2,378.95
4581X0BV9 INTER-AMERICAN DEVELOPMENT BANK	1,000,000.00 1.13	03/15/2017 03/15/2017	0.00 03/04/2016	2,812.50 -741.38	0.00	0.00 2,071.12
4581X0BV9 INTER-AMERICAN DEVELOPMENT BANK	600,000.00 1.13	03/15/2017 03/15/2017	0.00 02/11/2016	1,687.50 -510.39	0.00	0.00 1,177.11
45818WAN6 INTER-AMERICAN DEVELOPMENT BANK	0.00 0.84	12/12/2016 12/12/2016	0.00 09/21/2016	1,001.44 -257.62	0.00	0.00 743.82
459056JW8 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	500,000.00 9.25	07/15/2017 07/15/2017	0.00 07/29/2016	11,562.50 -10,520.24	0.00	0.00 1,042.26
45905UTJ3 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	500,000.00 1.00	09/30/2017 09/30/2017	0.00 05/16/2016	1,073.43 21.08	0.00	0.00 1,094.51
45950KBS8 INTERNATIONAL FINANCE CORP	500,000.00 1.00	04/24/2017 04/24/2017	0.00 05/24/2016	1,250.00 -185.92	0.00	0.00 1,064.08
47787WAB5 JDOT 15B A2	177,719.23 0.98	03/06/2017 06/15/2018	0.00 09/09/2015	533.19 1.95	-0.01	0.00 535.13
47788NAB4 JDOT 16B A2	300,000.00 1.09	09/20/2017 02/15/2019	0.00 07/27/2016	817.50 2.84	0.00	0.00 820.34
46623EJY6 JPMORGAN CHASE & CO	500,000.00 1.35	02/15/2017 02/15/2017	0.00 01/25/2016	1,687.50 -117.67	0.00	0.00 1,569.83
544587B72 LOS ANGELES CALIF MUN IMPT CORP LEASE REV	0.00 1.26	11/01/2016 11/01/2016	0.00 11/19/2015	514.50 0.00	0.00	0.00 514.50
55279HAF7 MANUFACTURERS AND TRADERS TRUST CO	200,000.00 1.40	06/25/2017 07/25/2017	0.00 09/12/2016	700.00 -143.47	0.00	0.00 556.53
55279HAF7 MANUFACTURERS AND TRADERS TRUST CO	500,000.00 1.40	06/25/2017 07/25/2017	0.00 07/29/2016	1,750.00 -340.48	0.00	0.00 1,409.52
58768MAB7 MBALT 16B A2	400,000.00 1.15	12/31/2017 02/15/2019	0.00 10/26/2016	830.55 1.59	0.00	0.00 832.14
58772PAB4 MBART 151 A2A	174,442.42 0.82	03/03/2017 06/15/2018	0.00 12/08/2015	484.90 121.51	0.00	0.00 606.40
59515MQU2 Microsoft Corporation	500,000.00 0.00	03/28/2017 03/28/2017	0.00 12/01/2016	0.00 365.97	0.00	0.00 365.97

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Income Detail

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)

Investment Strategy: Short Duration Fixed Income

Base Currency: USD

01 October 2016 to 31 December 2016

Identifier, Description	Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/Accretion Income	Net Realized Gain/Loss	Base Expense, Base Net Income
605581FW2	0.00	10/01/2016	0.00	0.00	0.00	0.00
MISSISSIPPI ST	0.64	10/01/2016	02/18/2015	0.00	0.00	0.00
65478VAB3	700,000.00	07/20/2017	0.00	1,837.50	0.00	0.00
NAROT 16B A2A	1.05	04/15/2019	04/27/2016	7.93		1,845.43
637432HT5	500,000.00	04/10/2017	0.00	6,812.50	0.00	0.00
NATIONAL RURAL UTILITIES COOP FINANCE CORP	5.45	04/10/2017	02/08/2016	-5,461.83		1,350.67
68428LDH4	0.00	02/01/2016	0.00	0.00	0.00	0.00
ORANGE CNTY CALIF PENSION OBLIG	0.68	02/01/2016	01/13/2015	0.00	0.00	0.00
68428LDH4	0.00	02/01/2016	0.00	0.00	0.00	0.00
ORANGE CNTY CALIF PENSION OBLIG	0.68	02/01/2016	02/27/2015	0.00	0.00	0.00
68428LDM3	0.00	11/01/2016	0.00	195.42	0.00	0.00
ORANGE CNTY CALIF PENSION OBLIG	0.94	11/01/2016	01/13/2016	0.00		195.42
70922PAC6	0.00	12/01/2016	0.00	655.83	0.00	0.00
PENNSYLVANIA ST TPK COMMN SPL OBLIG	0.79	12/01/2016	09/29/2016	-29.05		626.79
69353RCG1	750,000.00	01/27/2017	0.00	2,109.38	0.00	0.00
PNC BANK NA	1.13	01/27/2017	02/02/2016	0.00		2,109.38
CCYUSD Receivable	462.78	12/31/2016	0.00	0.00	0.00	0.00
	0.00	12/31/2016	---	0.00		0.00
762494QV7	250,000.00	02/01/2017	0.00	786.25	0.00	0.00
RIALTO CALIF UNI SCH DIST	1.26	02/01/2017	03/26/2015	0.00		786.25
797646S49	600,000.00	06/15/2017	0.00	2,000.00	0.00	0.00
SAN FRANCISCO CALIF CITY & CNTY	2.00	06/15/2017	11/01/2016	-1,081.81		918.19
79766DCU1	250,000.00	05/01/2017	0.00	418.30	0.00	0.00
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL	2.74	05/01/2017	12/09/2016	-258.15		160.16
89236WAB4	0.00	10/15/2016	0.00	2.62	0.00	0.00
TAOT 15A A2	0.71	07/17/2017	03/04/2015	0.00		2.62
89236WAB4	0.00	10/15/2016	0.00	0.00	0.00	0.00
TAOT 15A A2	0.71	07/17/2017	03/04/2015	0.00		0.00
89237WAB3	280,000.00	08/22/2017	0.00	699.99	0.00	0.00
TAOT 16C A2A	1.00	01/15/2019	08/10/2016	2.32		702.31
89231LAB3	250,000.00	11/10/2017	0.00	581.53	0.00	0.00
TAOT 16D A2A	1.06	05/15/2019	10/12/2016	2.53		584.06
880591EA6	600,000.00	07/18/2017	0.00	8,250.00	0.00	0.00
TENNESSEE VALLEY AUTHORITY	5.50	07/18/2017	08/12/2016	-7,176.00		1,074.00
880591EA6	586,000.00	07/18/2017	0.00	8,057.50	0.00	0.00
TENNESSEE VALLEY AUTHORITY	5.50	07/18/2017	03/29/2016	-6,768.45		1,289.05
19121AQ61	300,000.00	03/06/2017	0.00	0.00	0.00	0.00
The Coca-Cola Company	0.00	03/06/2017	08/31/2016	636.34		636.34
89116EPA5	750,000.00	02/10/2017	0.00	0.00	0.00	0.00
Toronto Dominion Holdings (U.S.A.), Inc.	0.00	02/10/2017	05/18/2016	1,955.00		1,955.00
89233GRR9	500,000.00	04/25/2017	0.00	0.00	0.00	0.00
Toyota Motor Credit Corporation	0.00	04/25/2017	10/27/2016	925.83		925.83

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Income Detail

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)

Investment Strategy: Short Duration Fixed Income



Base Currency: USD

01 October 2016 to 31 December 2016

Identifier, Description	Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/Accretion Income	Net Realized Gain/Loss	Base Expense, Base Net Income
89233GKT2 Toyota Motor Credit Corporation	0.00 0.00	10/27/2016 10/27/2016	0.00 05/19/2016	0.00 274.44	0.00	0.00 274.44
89417EAC3 TRAVELERS CO INC	500,000.00 5.75	12/15/2017 12/15/2017	0.00 09/07/2016	1,277.78 -1,053.16	0.00	0.00 224.62
89417EAC3 TRAVELERS CO INC	0.00 5.75	12/15/2017 12/15/2017	0.00 09/07/2016	5,909.72 -4,646.28	0.00	0.00 1,263.44
912828SY7 UNITED STATES TREASURY	500,000.00 0.63	05/31/2017 05/31/2017	0.00 11/05/2015	787.02 131.71	0.00	0.00 918.73
912828TS9 UNITED STATES TREASURY	1,000,000.00 0.63	09/30/2017 09/30/2017	0.00 10/26/2015	1,579.67 15.29	0.00	0.00 1,594.96
912828G79 UNITED STATES TREASURY	1,000,000.00 1.00	12/15/2017 12/15/2017	0.00 08/12/2016	467.03 -136.88	0.00	0.00 330.15
912828G79 UNITED STATES TREASURY	0.00 1.00	12/15/2017 12/15/2017	0.00 08/12/2016	2,049.18 -603.87	0.00	0.00 1,445.31
912828D49 UNITED STATES TREASURY	230,000.00 0.88	08/15/2017 08/15/2017	0.00 05/19/2016	503.13 -60.21	0.00	0.00 442.91
91412GEZ4 UNIVERSITY CALIF REVS	300,000.00 1.03	07/01/2017 07/01/2017	0.00 01/29/2016	790.09 0.00	0.00	0.00 790.09
90331HMR1 US BANK NA	450,000.00 1.18	12/26/2017 01/26/2018	0.00 05/12/2015	1,310.43 -115.70	0.00	0.00 1,194.73
90331HMR1 US BANK NA	300,000.00 1.18	12/26/2017 01/26/2018	0.00 01/27/2015	873.62 0.00	0.00	0.00 873.62
90327CAB6 USAA AUTO OWNER TRUST	250,000.00 1.07	09/09/2017 03/15/2019	0.00 09/21/2016	668.75 1.07	0.00	0.00 669.82
90290XAB3 USAOT 151 A2	18,122.01 0.82	01/14/2017 03/15/2018	0.00 07/29/2015	162.14 1.06	0.00	0.00 163.19
92826CAA0 VISA INC	700,000.00 1.20	12/14/2017 12/14/2017	0.00 09/27/2016	396.67 -68.26	0.00	0.00 328.40
92826CAA0 VISA INC	0.00 1.20	12/14/2017 12/14/2017	0.00 09/27/2016	1,703.33 -280.63	0.00	0.00 1,422.70
94975P405 WELLS FRGO GOVERNMENT CL I MMF	2,253,199.76 0.37	12/31/2016 12/31/2016	0.00 ---	1,011.27 0.00	0.00	0.00 1,011.27
949917397 WELLSFARGO:HTGE MM; I	0.00 0.64	12/31/2016 12/31/2016	0.00 ---	0.00 0.00	0.00	0.00 0.00
---	44,159,076.82	07/12/2017	-72,701.43	145,727.29	0.00	-12,862.62
---	---	10/16/2017	---	-44,569.27		88,295.40

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

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Balance Sheet Classification

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)

Investment Strategy: Short Duration Fixed Income

Base Currency: USD

01 October 2016 to 31 December 2016

CE

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
94975P405 WELLS FRGO GOVERNMENT CL I MMF	2,253,199.76 1.0000	12/31/2016 0.37	12/31/2016	AAA Cash	0.01 0.01	2,253,199.76 2,253,199.76 0.00	2,253,199.76 0.00 2,253,199.76
CCYUSD Receivable	462.78 1.0000	12/31/2016 0.00	12/31/2016	AAA Cash	0.00 0.00	462.78 462.78 0.00	462.78 0.00 462.78
CCYUSD Cash	1,059.88 1.0000	12/31/2016 0.00	12/31/2016	AAA Cash	0.00 0.00	1,059.88 1,059.88 0.00	1,059.88 0.00 1,059.88
---	2,254,722.42 1.0000	12/31/2016 ---	12/31/2016	AAA Cash	0.01 0.01	2,254,722.42 2,254,722.42 0.00	2,254,722.42 0.00 2,254,722.42

ST

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
79766DCU1 SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL	250,000.00 100.4870	05/01/2017 2.74	05/01/2017	A+ Municipal	1.10 1.31	251,605.00 251,346.85 -129.35	251,217.50 1,140.83 252,358.33
12619TPH1 CRC Funding, LLC	750,000.00 99.8989	02/17/2017 0.00	02/17/2017	A-1+ Financial	0.90 0.78	748,012.50 749,118.75 122.77	749,241.52 0.00 749,241.52
13034PYA9 CALIFORNIA HSG FIN AGY REV	500,000.00 99.9540	02/01/2017 1.00	02/01/2017	AA- Municipal	1.00 1.56	500,000.00 500,000.00 -230.00	499,770.00 2,513.89 502,283.89
59515MOU2 Microsoft Corporation	500,000.00 99.8110	03/28/2017 0.00	03/28/2017	A-1+ Industrial	0.85 0.78	498,618.75 498,984.72 70.50	499,055.22 0.00 499,055.22
91412GEZ4 UNIVERSITY CALIF REVS	300,000.00 99.9410	07/01/2017 1.03	07/01/2017	AA Municipal	1.04 0.56	300,000.00 300,000.00 -177.00	299,823.00 266.60 300,089.60
46623EJY6 JPMORGAN CHASE & CO	500,000.00 100.0170	02/15/2017 1.35	02/15/2017	A+ Financial	1.26 1.21	500,495.00 500,057.56 27.44	500,085.00 2,550.00 502,635.00
89233GRR9 Toyota Motor Credit Corporation	500,000.00 99.7007	04/25/2017 0.00	04/25/2017	A-1+ Industrial	1.02 0.94	497,475.00 498,400.83 102.45	498,503.28 0.00 498,503.28
89417EAC3 TRAVELERS CO INC	500,000.00 104.1808	12/15/2017 5.75	12/15/2017	A Financial	1.18 1.34	528,745.00 521,558.75 -654.75	520,904.00 1,277.78 522,181.78

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Balance Sheet Classification

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)

Investment Strategy: Short Duration Fixed Income

Base Currency: USD

01 October 2016 to 31 December 2016

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
06050TLU4 BANK OF AMERICA NA	500,000.00 100.0477	02/14/2017 1.37	02/14/2017	A+ Financial	1.40 1.00	500,000.00 500,000.00 238.50	500,238.50 914.71 501,153.21
89116EPA5 Toronto Dominion Holdings (U.S.A.), Inc.	750,000.00 99.9253	02/10/2017 0.00	02/10/2017	A-1+ Financial	1.03 0.67	744,305.00 749,150.00 290.00	749,440.00 0.00 749,440.00
3137EADF3 FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00 100.2187	05/12/2017 1.25	05/12/2017	AAA Agency	0.82 0.65	1,005,120.00 1,001,541.89 645.11	1,002,187.00 1,701.39 1,003,888.39
3137EADT3 FREDDIE MAC	1,000,000.00 100.0448	02/22/2017 0.88	02/22/2017	AAA Agency	0.71 0.56	1,001,470.00 1,000,226.15 221.85	1,000,448.00 3,135.42 1,003,583.42
637432HT5 NATIONAL RURAL UTILITIES COOP FINANCE CORP	500,000.00 101.1322	04/10/2017 5.45	04/10/2017	A+ Financial	1.08 1.34	525,350.00 505,877.40 -216.40	505,661.00 6,131.25 511,792.25
3135GOPP2 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,072,000.00 100.0880	09/20/2017 1.00	09/20/2017	AAA Agency	0.75 0.88	1,075,768.08 1,073,905.86 -962.50	1,072,943.36 3,007.56 1,075,950.92
762494QV7 RIALTO CALIF UNI SCH DIST	250,000.00 99.9920	02/01/2017 1.26	02/01/2017	AA Municipal	1.26 1.38	250,000.00 250,000.00 -20.00	249,980.00 1,310.42 251,290.42
037833AM2 APPLE INC	500,000.00 100.0702	05/05/2017 1.05	05/05/2017	AA+ Industrial	0.76 0.85	501,225.00 500,491.59 -140.59	500,351.00 802.08 501,153.08
313379FW4 FEDERAL HOME LOAN BANKS	1,000,000.00 100.1351	06/09/2017 1.00	06/09/2017	AAA Agency	0.74 0.69	1,003,060.00 1,001,118.48 232.52	1,001,351.00 611.11 1,001,962.11
31359MEL3 FEDERAL NATIONAL MORTGAGE ASSOCIATION	495,000.00 99.7102	06/01/2017 0.00	06/01/2017	AAA Agency	0.71 0.69	493,129.89 493,551.86 13.63	493,565.49 0.00 493,565.49
880591EA6 TENNESSEE VALLEY AUTHORITY	586,000.00 102.5854	07/18/2017 5.50	07/18/2017	AAA Agency	0.88 0.78	621,019.36 600,566.88 583.57	601,150.44 14,593.03 615,743.47
880591EA6 TENNESSEE VALLEY AUTHORITY	600,000.00 102.5854	07/18/2017 5.50	07/18/2017	AAA Agency	0.74 0.78	626,520.00 615,444.00 68.40	615,512.40 14,941.67 630,454.07
45905UTJ3 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	500,000.00 100.0025	09/30/2017 1.00	09/30/2017	AAA Government	1.03 1.54	499,885.00 499,937.69 74.81	500,012.50 27.73 500,040.23
912828D49 UNITED STATES TREASURY	230,000.00 100.0938	08/15/2017 0.88	08/15/2017	AAA Government	0.77 0.72	230,296.48 230,147.91 67.83	230,215.74 760.16 230,975.90
912828TS9 UNITED STATES TREASURY	1,000,000.00 99.8594	09/30/2017 0.63	09/30/2017	AAA Government	0.63 0.81	999,882.81 999,954.79 -1,360.79	998,594.00 1,596.84 1,000,190.84

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Balance Sheet Classification

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)

Investment Strategy: Short Duration Fixed Income

Base Currency: USD

01 October 2016 to 31 December 2016

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
92826CAA0 VISA INC	700,000.00 99.9858	12/14/2017 1.20	12/14/2017	A+ Financial	1.00 1.22	701,680.00 701,315.94 -1,415.34	699,900.60 396.67 700,297.27
06050TMB5 BANK OF AMERICA NA	250,000.00 100.1090	06/05/2017 1.39	06/05/2017	A+ Financial	1.41 1.43	250,000.00 250,000.00 272.50	250,272.50 260.94 250,533.44
313313LLO FEDERAL FARM CREDIT BANKS	1,000,000.00 99.5660	09/08/2017 0.00	09/08/2017	A-1+ Agency	0.67 0.62	993,206.94 995,347.22 312.78	995,660.00 0.00 995,660.00
09247XAC5 BLACKROCK INC	500,000.00 103.5159	09/15/2017 6.25	09/15/2017	AA- Financial	1.24 1.25	539,065.00 517,399.84 179.66	517,579.50 9,201.39 526,780.89
912828SY7 UNITED STATES TREASURY	500,000.00 100.0078	05/31/2017 0.63	05/31/2017	AAA Government	0.73 0.61	499,179.69 499,785.26 253.74	500,039.00 274.73 500,313.73
69353RCG1 PNC BANK NA	750,000.00 100.0073	01/27/2017 1.13	01/27/2017	A+ Financial	1.12 1.02	750,000.00 750,000.00 54.75	750,054.75 3,609.38 753,664.13
313313HF8 FEDERAL FARM CREDIT BANKS	500,000.00 99.7340	06/23/2017 0.00	06/23/2017	A-1+ Agency	0.58 0.55	497,067.78 498,606.39 63.61	498,670.00 0.00 498,670.00
166764AL4 CHEVRON CORP	700,000.00 100.1192	11/15/2017 1.34	11/15/2017	AA Utility	1.51 1.21	698,005.00 699,032.91 1,801.49	700,834.40 1,203.03 702,037.43
55279HAF7 MANUFACTURERS AND TRADERS TRUST CO	200,000.00 100.0528	07/25/2017 1.40	06/25/2017	A Financial	1.11 1.28	200,446.00 200,272.90 -167.30	200,105.60 1,213.33 201,318.93
55279HAF7 MANUFACTURERS AND TRADERS TRUST CO	500,000.00 100.0528	07/25/2017 1.40	06/25/2017	A Financial	1.13 1.28	501,225.00 500,647.66 -383.66	500,264.00 3,033.33 503,297.33
797646S49 SAN FRANCISCO CALIF CITY & CNTY	600,000.00 100.3180	06/15/2017 2.00	06/15/2017	AA+ Municipal	0.92 1.33	604,008.00 602,926.19 -1,018.19	601,908.00 2,000.00 603,908.00
3135G0JA2 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00 100.1507	04/27/2017 1.13	04/27/2017	AAA Agency	0.82 0.66	1,003,410.00 1,000,967.14 539.86	1,001,507.00 2,000.00 1,003,507.00
3137EADLO FREDDIE MAC	300,000.00 100.0969	09/29/2017 1.00	09/29/2017	AAA Agency	0.71 0.87	300,975.00 300,644.45 -353.75	300,290.70 766.67 301,057.37
02665WAY7 AMERICAN HONDA FINANCE CORP	500,000.00 100.2378	09/20/2017 1.45	09/20/2017	A+ Industrial	1.47 1.67	500,000.00 500,000.00 1,189.00	501,189.00 241.22 501,430.22
02665WAY7 AMERICAN HONDA FINANCE CORP	250,000.00 100.2378	09/20/2017 1.45	09/20/2017	A+ Industrial	1.46 1.67	250,057.50 250,024.42 570.08	250,594.50 120.61 250,715.11

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Balance Sheet Classification

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)

Investment Strategy: Short Duration Fixed Income

Base Currency: USD

01 October 2016 to 31 December 2016

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
191216BRO COCA-COLA CO	300,000.00 99.8109	10/27/2017 0.88	10/27/2017	AA- Industrial	0.90 1.11	299,868.00 299,946.01 -513.31	299,432.70 466.67 299,899.37
3130A5EPO FEDERAL HOME LOAN BANKS	1,000,000.00 99.9574	05/30/2017 0.63	05/30/2017	AAA Agency	0.77 0.73	998,600.00 999,423.76 150.24	999,574.00 538.19 1,000,112.19
912828G79 UNITED STATES TREASURY	1,000,000.00 100.1055	12/15/2017 1.00	12/15/2017	AAA Government	0.70 0.89	1,003,945.31 1,002,801.98 -1,746.98	1,001,055.00 467.03 1,001,522.03
437076BJO HOME DEPOT INC	750,000.00 100.1685	09/15/2017 1.33	09/15/2017	A Industrial	1.35 1.66	750,000.00 750,000.00 1,263.75	751,263.75 472.26 751,736.01
4581X0BV9 INTER-AMERICAN DEVELOPMENT BANK	1,000,000.00 100.0258	03/15/2017 1.13	03/15/2017	AAA Government	0.83 1.00	1,003,030.00 1,000,588.27 -330.27	1,000,258.00 3,312.50 1,003,570.50
4581X0BV9 INTER-AMERICAN DEVELOPMENT BANK	600,000.00 100.0258	03/15/2017 1.13	03/15/2017	AAA Government	0.79 1.00	602,208.00 600,404.98 -250.18	600,154.80 1,987.50 602,142.30
313385KD7 FEDERAL HOME LOAN BANKS	1,000,000.00 99.6263	08/08/2017 0.00	08/08/2017	A-1+ Agency	0.65 0.64	993,427.78 996,045.83 217.17	996,263.00 0.00 996,263.00
354613AH4 FRANKLIN RESOURCES INC	500,000.00 100.0924	09/15/2017 1.38	09/15/2017	A+ Financial	1.11 1.24	501,815.00 500,920.03 -458.03	500,462.00 2,024.31 502,486.31
45950KBS8 INTERNATIONAL FINANCE CORP	500,000.00 99.9662	04/24/2017 1.00	04/24/2017	AAA Government	0.85 1.10	500,677.00 500,228.36 -397.36	499,831.00 930.56 500,761.56
19121AQ61 The Coca-Cola Company	300,000.00 99.8786	03/06/2017 0.00	03/06/2017	A-1+ Industrial	0.83 0.66	298,706.58 299,557.33 78.57	299,635.90 0.00 299,635.90
07330NAH8 BRANCH BANKING AND TRUST CO	700,000.00 99.9734	04/03/2017 1.00	04/03/2017	A+ Financial	1.30 1.10	697,690.00 699,475.26 338.54	699,813.80 1,711.11 701,524.91
459056JW8 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	500,000.00 104.2437	07/15/2017 9.25	07/15/2017	AAA Government	0.85 1.36	540,137.00 522,298.33 -1,079.83	521,218.50 21,326.39 542,544.89
---	30,183,000.00	06/22/2017	06/21/2017	AA+	0.93	30,380,413.45	30,278,081.95
---	---	---	---	---	0.96	30,280,042.43 -1,960.48	114,840.25 30,392,922.20

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Balance Sheet Classification

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)

Investment Strategy: Short Duration Fixed Income

Base Currency: USD

01 October 2016 to 31 December 2016

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
65478VAB3 NAROT 16B A2A	700,000.00 99.9022	04/15/2019 1.05	07/20/2017	AAA Asset Backed	1.06 1.23	699,946.87 699,966.94 -651.82	699,315.12 326.67 699,641.79
58772PAB4 MBART 151 A2A	174,442.42 99.9694	06/15/2018 0.82	03/03/2017	AAA Asset Backed	1.05 1.00	174,197.11 174,379.69 9.37	174,389.06 63.57 174,452.64
90331HMR1 US BANK NA	450,000.00 100.0284	01/26/2018 1.18	12/26/2017	AA Financial	1.10 1.93	451,206.00 450,451.46 -323.66	450,127.80 991.37 451,119.17
90331HMR1 US BANK NA	300,000.00 100.0284	01/26/2018 1.18	12/26/2017	AA Financial	1.20 1.93	300,000.00 300,000.00 85.20	300,085.20 660.91 300,746.11
3130A8SE4 FEDERAL HOME LOAN BANKS	1,000,000.00 99.8731	01/19/2018 0.75	01/19/2018	AAA Agency	0.81 0.87	999,048.00 999,333.43 -602.43	998,731.00 3,375.00 1,002,106.00
89237WAB3 TAOT 16C A2A	280,000.00 99.8316	01/15/2019 1.00	08/22/2017	AAA Asset Backed	1.01 1.27	279,986.42 279,989.95 -461.36	279,528.59 124.44 279,653.04
30231GAS1 EXXON MOBIL CORP	560,000.00 100.6228	02/28/2018 1.54	02/28/2018	AAA Utility	1.56 1.74	560,000.00 560,000.00 3,487.68	563,487.68 812.93 564,300.61
14041NET4 COMET 145A A	400,000.00 100.2066	07/15/2020 1.48	09/15/2017	AAA Asset Backed	1.03 1.19	402,062.50 401,262.05 -435.53	400,826.52 263.11 401,089.63
14041NET4 COMET 145A A	300,000.00 100.2066	07/15/2020 1.48	09/15/2017	AAA Asset Backed	1.05 1.19	301,183.59 300,918.98 -299.09	300,619.89 197.33 300,817.22
17275RAY8 CISCO SYSTEMS INC	750,000.00 100.2191	06/15/2018 1.27	06/15/2018	AA- Industrial	1.29 1.74	750,000.00 750,000.00 1,643.25	751,643.25 451.01 752,094.26
47788NAB4 JDOT 16B A2	300,000.00 99.8850	02/15/2019 1.09	09/20/2017	AAA Asset Backed	1.10 1.25	299,981.70 299,986.79 -331.91	299,654.88 145.33 299,800.21
084664CD1 BERKSHIRE HATHAWAY FINANCE CORP	750,000.00 100.2601	01/12/2018 1.17	01/12/2018	AA Financial	1.19 1.72	750,000.00 750,000.00 1,950.75	751,950.75 1,980.94 753,931.69
41284BAB2 HDMOT 151 A2A	41,901.73 99.9673	01/15/2019 0.80	02/01/2017	AAA Asset Backed	0.80 1.18	41,901.39 41,901.69 -13.67	41,888.02 14.90 41,902.92
161571GJ7 CHAIT 141 A	775,000.00 100.0003	01/15/2019 1.15	01/14/2017	AAA Asset Backed	1.02 1.07	776,453.13 775,043.95 -41.55	775,002.40 396.11 775,398.51
90327CAB6 USAA AUTO OWNER TRUST	250,000.00 99.9027	03/15/2019 1.07	09/09/2017	AAA Asset Backed	1.07 1.21	249,993.75 249,994.93 -238.28	249,756.65 118.89 249,875.54

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Balance Sheet Classification

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)

Investment Strategy: Short Duration Fixed Income

Base Currency: USD

01 October 2016 to 31 December 2016

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
31680GAB2 FITAT 151 A2A	167,320.88 99.9995	05/15/2018 1.02	02/20/2017	AAA Asset Backed	1.03 1.02	167,316.32 167,319.79 0.35	167,320.13 75.85 167,395.98
47787WAB5 JDOT 15B A2	177,719.23 99.9958	06/15/2018 0.98	03/06/2017	AAA Asset Backed	0.99 1.00	177,713.24 177,717.92 -6.21	177,711.71 77.41 177,789.12
90290XAB3 USAOT 151 A2	18,122.01 99.9878	03/15/2018 0.82	01/14/2017	AAA Asset Backed	0.82 1.11	18,121.34 18,122.00 -2.19	18,119.81 6.60 18,126.41
3130A9AZ4 FEDERAL HOME LOAN BANKS	1,000,000.00 100.0371	06/08/2018 1.25	03/08/2017	AAA Agency	0.85 1.05	1,001,070.00 1,000,728.04 -357.04	1,000,371.00 3,923.61 1,004,294.61
3136G1DG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00 99.7001	02/27/2018 1.05	02/27/2018	AAA Agency	0.79 1.31	1,004,140.00 1,002,966.18 -5,965.18	997,001.00 3,616.67 1,000,617.67
41284DAB8 HDMOT 16A A2	500,000.00 99.9865	06/17/2019 1.09	07/05/2017	AAA Asset Backed	1.10 1.12	499,986.55 499,991.20 -58.55	499,932.65 242.22 500,174.87
58768MAB7 MBALT 16B A2	400,000.00 99.8779	02/15/2019 1.15	12/31/2017	AAA Asset Backed	1.16 1.28	399,988.04 399,989.63 -477.83	399,511.80 204.44 399,716.24
17305EFU4 CCCIT 14A8 A8	700,000.00 100.3832	04/09/2020 1.73	04/08/2018	AAA Asset Backed	1.36 1.43	703,390.63 703,230.17 -547.84	702,682.33 2,758.39 705,440.72
05581RACO BMWLT 161 A2B	476,848.13 100.0750	01/22/2018 1.24	05/15/2017	AAA Asset Backed	1.22 1.25	476,848.13 476,848.13 357.64	477,205.77 196.94 477,402.71
89231LAB3 TAOT 16D A2A	250,000.00 99.8084	05/15/2019 1.06	11/10/2017	AAA Asset Backed	1.07 1.29	249,980.00 249,982.53 -461.60	249,520.92 117.78 249,638.70
---	11,721,354.41	10/07/2018	10/12/2017	AAA	1.07	11,734,514.71	11,726,383.94
---	---	---	---	---	1.31	11,730,125.45	21,142.43
						-3,741.51	11,747,526.37

Summary

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
---	44,159,076.82	10/16/2017	07/12/2017	AA+	0.92	44,369,650.57	44,259,188.30
---	---	---	---	---	1.01	44,264,890.30	135,982.68
						-5,701.99	44,395,170.99

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Balance Sheet Classification

Base Currency: USD

01 October 2016 to 31 December 2016

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)

Investment Strategy: Short Duration Fixed Income



* Grouped by: BS Class 2. * Groups Sorted by: BS Class 2. * Weighted by: Base Market Value + Accrued, except Book Yield by Base Book Value + Accrued.

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Trading Activity

Base Currency: USD

01 October 2016 to 31 December 2016

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)

Investment Strategy: Short Duration Fixed Income

* Does not Lock Down.

Buy

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
11/02/2016 11/03/2016	12619TPH1 CRC Funding, LLC	Bank of America 02/17/2017 0.00	750,000.00 750,000.00 99.73	0.00 748,012.50	0.00 0.00	0.00 -748,012.50
10/14/2016 10/19/2016	14041NET4 COMET 145A A	GX CLARKE & CO. 07/15/2020 1.48	300,000.00 300,000.00 100.39	0.00 301,183.59	0.00 49.33	0.00 -301,232.92
12/07/2016 12/09/2016	17305EFU4 CCCIT 14A8 A8	GX CLARKE & CO. 04/09/2020 1.73	700,000.00 700,000.00 100.48	0.00 703,390.63	0.00 2,018.33	0.00 -705,408.96
11/30/2016 12/01/2016	3130A9AZ4 FEDERAL HOME LOAN BANKS	GX CLARKE & CO. 06/08/2018 1.25	1,000,000.00 1,000,000.00 100.11	0.00 1,001,070.00	0.00 2,881.94	0.00 -1,003,951.94
11/17/2016 11/18/2016	31359MEL3 FEDERAL NATIONAL MORTGAGE ASSOCIATION	CastleOak Securities LP 06/01/2017 0.00	495,000.00 495,000.00 99.62	0.00 493,129.89	0.00 0.00	0.00 -493,129.89
10/18/2016 10/26/2016	58768MAB7 MBALT 16B A2	CREDIT AGRICOLE 02/15/2019 1.15	400,000.00 400,000.00 100.00	0.00 399,988.04	0.00 0.00	0.00 -399,988.04
12/01/2016 12/01/2016	59515MQU2 Microsoft Corporation	Goldman Sachs & Co. (AU) 03/28/2017 0.00	500,000.00 500,000.00 99.72	0.00 498,618.75	0.00 0.00	0.00 -498,618.75
10/20/2016 11/01/2016	797646S49 SAN FRANCISCO CALIF CITY & CNTY	RAYMOND JAMES & ASSOCIATES 06/15/2017 2.00	600,000.00 600,000.00 100.67	0.00 604,008.00	0.00 0.00	0.00 -604,008.00
12/06/2016 12/09/2016	79766DCU1 SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL	Piper Jaffray Inc 05/01/2017 2.74	250,000.00 250,000.00 100.64	0.00 251,605.00	0.00 722.53	0.00 -252,327.53
10/04/2016 10/12/2016	89231LAB3 TAOT 16D A2A	J.P. Morgan Securities Inc. (AU) 05/15/2019 1.06	250,000.00 250,000.00 99.99	0.00 249,980.00	0.00 0.00	0.00 -249,980.00
10/27/2016 10/27/2016	89233GRR9 Toyota Motor Credit Corporation	Toyota Motor Credit Corp. 04/25/2017 0.00	500,000.00 500,000.00 99.50	0.00 497,475.00	0.00 0.00	0.00 -497,475.00
12/20/2016 12/20/2016	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 12/31/2016 0.37	1,632.16 1,632.16 1.00	1,632.16 1,632.16	0.00 0.00	0.00 -1,632.16
12/20/2016 12/20/2016	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 12/31/2016 0.37	2,478.06 2,478.06 1.00	2,478.06 2,478.06	0.00 0.00	0.00 -2,478.06
12/20/2016 12/20/2016	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 12/31/2016 0.37	840,310.02 840,310.02 1.00	840,310.02 840,310.02	0.00 0.00	0.00 -840,310.02

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Trading Activity

Base Currency: USD

01 October 2016 to 31 December 2016

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)

Investment Strategy: Short Duration Fixed Income

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
12/16/2016	94975P405	Direct	353.66	353.66	0.00	0.00
12/16/2016	WELLS FRGO GOVERNMENT CL I MMF	12/31/2016 0.37	353.66 1.00	353.66	0.00	-353.66
12/16/2016	94975P405	Direct	272.50	272.50	0.00	0.00
12/16/2016	WELLS FRGO GOVERNMENT CL I MMF	12/31/2016 0.37	272.50 1.00	272.50	0.00	-272.50
12/15/2016	94975P405	Direct	43,066.15	43,066.15	0.00	0.00
12/15/2016	WELLS FRGO GOVERNMENT CL I MMF	12/31/2016 0.37	43,066.15 1.00	43,066.15	0.00	-43,066.15
12/15/2016	94975P405	Direct	128,470.92	128,470.92	0.00	0.00
12/15/2016	WELLS FRGO GOVERNMENT CL I MMF	12/31/2016 0.37	128,470.92 1.00	128,470.92	0.00	-128,470.92
12/15/2016	94975P405	Direct	23,670.43	23,670.43	0.00	0.00
12/15/2016	WELLS FRGO GOVERNMENT CL I MMF	12/31/2016 0.37	23,670.43 1.00	23,670.43	0.00	-23,670.43
12/14/2016	94975P405	Direct	4,200.00	4,200.00	0.00	0.00
12/14/2016	WELLS FRGO GOVERNMENT CL I MMF	12/31/2016 0.37	4,200.00 1.00	4,200.00	0.00	-4,200.00
12/12/2016	94975P405	Direct	600,000.00	600,000.00	0.00	0.00
12/12/2016	WELLS FRGO GOVERNMENT CL I MMF	12/31/2016 0.37	600,000.00 1.00	600,000.00	0.00	-600,000.00
12/12/2016	94975P405	Direct	1,266.00	1,266.00	0.00	0.00
12/12/2016	WELLS FRGO GOVERNMENT CL I MMF	12/31/2016 0.37	1,266.00 1.00	1,266.00	0.00	-1,266.00
12/05/2016	94975P405	Direct	803.20	803.20	0.00	0.00
12/05/2016	WELLS FRGO GOVERNMENT CL I MMF	12/31/2016 0.37	803.20 1.00	803.20	0.00	-803.20
11/30/2016	94975P405	Direct	4,687.50	4,687.50	0.00	0.00
11/30/2016	WELLS FRGO GOVERNMENT CL I MMF	12/31/2016 0.25	4,687.50 1.00	4,687.50	0.00	-4,687.50
11/28/2016	94975P405	Direct	2,023.30	2,023.30	0.00	0.00
11/28/2016	WELLS FRGO GOVERNMENT CL I MMF	12/31/2016 0.25	2,023.30 1.00	2,023.30	0.00	-2,023.30
11/23/2016	94975P405	Direct	1,003,125.00	1,003,125.00	0.00	0.00
11/23/2016	WELLS FRGO GOVERNMENT CL I MMF	12/31/2016 0.25	1,003,125.00 1.00	1,003,125.00	0.00	-1,003,125.00
11/21/2016	94975P405	Direct	802,380.02	802,380.02	0.00	0.00
11/21/2016	WELLS FRGO GOVERNMENT CL I MMF	12/31/2016 0.25	802,380.02 1.00	802,380.02	0.00	-802,380.02
11/16/2016	94975P405	Direct	1,192.51	1,192.51	0.00	0.00
11/16/2016	WELLS FRGO GOVERNMENT CL I MMF	12/31/2016 0.25	1,192.51 1.00	1,192.51	0.00	-1,192.51
11/15/2016	94975P405	Direct	242.78	242.78	0.00	0.00
11/15/2016	WELLS FRGO GOVERNMENT CL I MMF	12/31/2016 0.25	242.78 1.00	242.78	0.00	-242.78
11/15/2016	94975P405	Direct	43,192.66	43,192.66	0.00	0.00
11/15/2016	WELLS FRGO GOVERNMENT CL I MMF	12/31/2016 0.25	43,192.66 1.00	43,192.66	0.00	-43,192.66

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Trading Activity

Base Currency: USD

01 October 2016 to 31 December 2016

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)

Investment Strategy: Short Duration Fixed Income

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
11/15/2016	94975P405	Direct	898,243.43	898,243.43	0.00	0.00
11/15/2016	WELLS FRGO GOVERNMENT CL I MMF	12/31/2016 0.25	898,243.43 1.00	898,243.43	0.00	-898,243.43
11/14/2016	94975P405	Direct	7,876.63	7,876.63	0.00	0.00
11/14/2016	WELLS FRGO GOVERNMENT CL I MMF	12/31/2016 0.25	7,876.63 1.00	7,876.63	0.00	-7,876.63
11/07/2016	94975P405	Direct	2,625.00	2,625.00	0.00	0.00
11/07/2016	WELLS FRGO GOVERNMENT CL I MMF	12/31/2016 0.25	2,625.00 1.00	2,625.00	0.00	-2,625.00
11/01/2016	94975P405	Direct	139,637.31	139,637.31	0.00	0.00
11/01/2016	WELLS FRGO GOVERNMENT CL I MMF	12/31/2016 0.25	139,637.31 1.00	139,637.31	0.00	-139,637.31
11/01/2016	94975P405	Direct	586.25	586.25	0.00	0.00
11/01/2016	WELLS FRGO GOVERNMENT CL I MMF	12/31/2016 0.25	586.25 1.00	586.25	0.00	-586.25
10/27/2016	94975P405	Direct	506,937.50	506,937.50	0.00	0.00
10/27/2016	WELLS FRGO GOVERNMENT CL I MMF	12/31/2016 0.24	506,937.50 1.00	506,937.50	0.00	-506,937.50
10/26/2016	94975P405	Direct	1,956.92	1,956.92	0.00	0.00
10/26/2016	WELLS FRGO GOVERNMENT CL I MMF	12/31/2016 0.24	1,956.92 1.00	1,956.92	0.00	-1,956.92
10/24/2016	94975P405	Direct	2,500.00	2,500.00	0.00	0.00
10/24/2016	WELLS FRGO GOVERNMENT CL I MMF	12/31/2016 0.24	2,500.00 1.00	2,500.00	0.00	-2,500.00
10/21/2016	94975P405	Direct	37,417.10	37,417.10	0.00	0.00
10/21/2016	WELLS FRGO GOVERNMENT CL I MMF	12/31/2016 0.24	37,417.10 1.00	37,417.10	0.00	-37,417.10
10/18/2016	94975P405	Direct	459.78	459.78	0.00	0.00
10/18/2016	WELLS FRGO GOVERNMENT CL I MMF	12/31/2016 0.24	459.78 1.00	459.78	0.00	-459.78
10/17/2016	94975P405	Direct	192,707.61	192,707.61	0.00	0.00
10/17/2016	WELLS FRGO GOVERNMENT CL I MMF	12/31/2016 0.24	192,707.61 1.00	192,707.61	0.00	-192,707.61
10/17/2016	94975P405	Direct	10,168.33	10,168.33	0.00	0.00
10/17/2016	WELLS FRGO GOVERNMENT CL I MMF	12/31/2016 0.24	10,168.33 1.00	10,168.33	0.00	-10,168.33
10/11/2016	94975P405	Direct	13,625.00	13,625.00	0.00	0.00
10/11/2016	WELLS FRGO GOVERNMENT CL I MMF	12/31/2016 0.24	13,625.00 1.00	13,625.00	0.00	-13,625.00
10/03/2016	94975P405	Direct	305,865.25	305,865.25	0.00	0.00
10/03/2016	WELLS FRGO GOVERNMENT CL I MMF	12/31/2016 0.24	305,865.25 1.00	305,865.25	0.00	-305,865.25
---	---	---	11,368,972.98	5,623,972.98	0.00	0.00
---	---	08/19/2017	11,368,972.98	11,372,434.38	5,672.13	-11,378,106.51
		---	---	---		

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Trading Activity

Base Currency: USD

01 October 2016 to 31 December 2016

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)

Investment Strategy: Short Duration Fixed Income

Call Redemption

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
12/20/2016	3135G0L27	Redemption	-800,000.00	0.00	0.00	0.00
12/20/2016	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/20/2017 0.81	-800,000.00 100.00	-800,000.00	0.00	800,000.00
12/20/2016	3135G0L27	Redemption	-800,000.00	0.00	0.00	0.00
12/20/2016	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/20/2017 0.81	-800,000.00 100.00	-800,000.00	0.00	800,000.00

Maturity

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
11/20/2016	097023BC8	Maturity	-750,000.00	0.00	0.00	0.00
11/20/2016	BOEING CO	11/20/2016 3.75	-750,000.00 100.00	-750,000.00	0.00	750,000.00
11/15/2016	1247P2LF9	Maturity	-750,000.00	0.00	0.00	0.00
11/15/2016	Cafco, LLC	11/15/2016 0.00	-750,000.00 100.00	-750,000.00	0.00	750,000.00
11/23/2016	3130A3J70	Maturity	-1,000,000.00	0.00	0.00	0.00
11/23/2016	FEDERAL HOME LOAN BANKS	11/23/2016 0.63	-1,000,000.00 100.00	-1,000,000.00	0.00	1,000,000.00
12/12/2016	45818WAN6	Maturity	-600,000.00	0.00	0.00	0.00
12/12/2016	INTER-AMERICAN DEVELOPMENT BANK	12/12/2016 0.84	-600,000.00 100.00	-600,000.00	0.00	600,000.00
11/01/2016	544587B72	Maturity	-490,000.00	0.00	0.00	0.00
11/01/2016	LOS ANGELES CALIF MUN IMPT CORP LEASE REV	11/01/2016 1.26	-490,000.00 100.00	-490,000.00	0.00	490,000.00
10/01/2016	605581FW2	Maturity	-300,000.00	0.00	0.00	0.00
10/01/2016	MISSISSIPPI ST	10/01/2016 0.64	-300,000.00 100.00	-300,000.00	0.00	300,000.00
11/01/2016	68428LDM3	Maturity	-250,000.00	0.00	0.00	0.00
11/01/2016	ORANGE CNTY CALIF PENSION OBLIG	11/01/2016 0.94	-250,000.00 100.00	-250,000.00	0.00	250,000.00
12/01/2016	70922PAC6	Maturity	-500,000.00	0.00	0.00	0.00
12/01/2016	PENNSYLVANIA ST TPK COMMN SPL OBLIG	12/01/2016 0.79	-500,000.00 100.00	-500,000.00	0.00	500,000.00
10/27/2016	89233GKT2	Maturity	-500,000.00	0.00	0.00	0.00
10/27/2016	Toyota Motor Credit Corporation	10/27/2016 0.00	-500,000.00 100.00	-500,000.00	0.00	500,000.00
---	---	Maturity	-5,140,000.00	0.00	0.00	0.00
---	---	11/16/2016 ---	-5,140,000.00 100.00	-5,140,000.00	0.00	5,140,000.00

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Trading Activity

Base Currency: USD

01 October 2016 to 31 December 2016

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)

Investment Strategy: Short Duration Fixed Income

Principal Paydown

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
11/21/2016	05581RAC0	Direct	0.00	0.00	0.00	0.00
11/21/2016	BMWLT 161 A2B	01/22/2018 1.06	-42,094.63 ---	-42,094.63	0.00	42,094.63
10/20/2016	05581RAC0	Direct	0.00	0.00	0.00	0.00
10/20/2016	BMWLT 161 A2B	01/22/2018 1.03	-36,901.21 ---	-36,901.21	0.00	36,901.21
12/20/2016	05581RAC0	Direct	0.00	0.00	0.00	0.00
12/20/2016	BMWLT 161 A2B	01/22/2018 1.24	-44,156.03 ---	-44,156.03	0.00	44,156.03
12/15/2016	31680GAB2	Direct	0.00	0.00	0.00	0.00
12/15/2016	FITAT 151 A2A	05/15/2018 1.02	-43,580.91 ---	-43,580.91	0.00	43,580.91
10/15/2016	31680GAB2	Direct	0.00	0.00	0.00	0.00
10/15/2016	FITAT 151 A2A	05/15/2018 1.02	-50,135.18 ---	-50,135.18	0.00	50,135.18
11/15/2016	31680GAB2	Direct	0.00	0.00	0.00	0.00
11/15/2016	FITAT 151 A2A	05/15/2018 1.02	-45,542.56 ---	-45,542.56	0.00	45,542.56
12/15/2016	41284BAB2	Direct	0.00	0.00	0.00	0.00
12/15/2016	HDMOT 151 A2A	01/15/2019 0.80	-18,329.65 ---	-18,329.65	0.00	18,329.65
11/15/2016	41284BAB2	Direct	0.00	0.00	0.00	0.00
11/15/2016	HDMOT 151 A2A	01/15/2019 0.80	-19,702.50 ---	-19,702.50	0.00	19,702.50
10/15/2016	41284BAB2	Direct	0.00	0.00	0.01	0.00
10/15/2016	HDMOT 151 A2A	01/15/2019 0.80	-21,246.83 ---	-21,246.84	0.00	21,246.84
12/15/2016	47787WAB5	Direct	0.00	0.00	0.00	0.00
12/15/2016	JDOT 15B A2	06/15/2018 0.98	-23,285.45 ---	-23,285.45	0.00	23,285.45
10/15/2016	47787WAB5	Direct	0.00	0.00	0.00	0.00
10/15/2016	JDOT 15B A2	06/15/2018 0.98	-27,463.54 ---	-27,463.54	0.00	27,463.54
11/15/2016	47787WAB5	Direct	0.00	0.00	0.00	0.00
11/15/2016	JDOT 15B A2	06/15/2018 0.98	-33,737.53 ---	-33,737.53	0.00	33,737.53
10/15/2016	58772PAB4	Direct	0.00	0.00	0.00	0.00
10/15/2016	MBART 151 A2A	06/15/2018 0.82	-45,335.54 ---	-45,335.54	0.00	45,335.54
11/15/2016	58772PAB4	Direct	0.00	0.00	0.00	0.00
11/15/2016	MBART 151 A2A	06/15/2018 0.82	-42,074.38 ---	-42,074.38	0.00	42,074.38
12/15/2016	58772PAB4	Direct	0.00	0.00	0.00	0.00
12/15/2016	MBART 151 A2A	06/15/2018 0.82	-41,922.46 ---	-41,922.46	0.00	41,922.46

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Trading Activity

Base Currency: USD

01 October 2016 to 31 December 2016

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)

Investment Strategy: Short Duration Fixed Income



Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
10/15/2016	89236WAB4	Direct	0.00	0.00	0.00	0.00
10/15/2016	TAOT 15A A2	07/17/2017 0.71	-9,489.17 ---	-9,489.17	0.00	9,489.17
12/15/2016	90290XAB3	Direct	0.00	0.00	0.00	0.00
12/15/2016	USAOT 151 A2	03/15/2018 0.82	-40,250.10 ---	-40,250.10	0.00	40,250.10
11/15/2016	90290XAB3	Direct	0.00	0.00	0.00	0.00
11/15/2016	USAOT 151 A2	03/15/2018 0.82	-42,511.22 ---	-42,511.22	0.00	42,511.22
10/15/2016	90290XAB3	Direct	0.00	0.00	0.00	0.00
10/15/2016	USAOT 151 A2	03/15/2018 0.82	-45,555.65 ---	-45,555.65	0.00	45,555.65
---	---	Direct	0.00	0.00	0.00	0.00
---	---	05/10/2018 ---	-673,314.55 ---	-673,314.55	0.00	673,314.55

Sell

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
12/21/2016	94975P405	Direct	-14.85	-14.85	0.00	0.00
12/21/2016	WELLS FRGO GOVERNMENT CL I MMF	12/31/2016 0.37	-14.85 1.00	-14.85	0.00	14.85
12/09/2016	94975P405	Direct	-952,736.49	-952,736.49	0.00	0.00
12/09/2016	WELLS FRGO GOVERNMENT CL I MMF	12/31/2016 0.37	-952,736.49 1.00	-952,736.49	0.00	952,736.49
12/08/2016	94975P405	Direct	-22.24	-22.24	0.00	0.00
12/08/2016	WELLS FRGO GOVERNMENT CL I MMF	12/31/2016 0.37	-22.24 1.00	-22.24	0.00	22.24
12/01/2016	94975P405	Direct	-498,618.75	-498,618.75	0.00	0.00
12/01/2016	WELLS FRGO GOVERNMENT CL I MMF	12/31/2016 0.37	-498,618.75 1.00	-498,618.75	0.00	498,618.75
12/01/2016	94975P405	Direct	-501,488.34	-501,488.34	0.00	0.00
12/01/2016	WELLS FRGO GOVERNMENT CL I MMF	12/31/2016 0.37	-501,488.34 1.00	-501,488.34	0.00	501,488.34
11/18/2016	94975P405	Direct	-493,129.89	-493,129.89	0.00	0.00
11/18/2016	WELLS FRGO GOVERNMENT CL I MMF	12/31/2016 0.25	-493,129.89 1.00	-493,129.89	0.00	493,129.89
11/03/2016	94975P405	Direct	-748,012.50	-748,012.50	0.00	0.00
11/03/2016	WELLS FRGO GOVERNMENT CL I MMF	12/31/2016 0.25	-748,012.50 1.00	-748,012.50	0.00	748,012.50
11/03/2016	94975P405	Direct	-267.50	-267.50	0.00	0.00
11/03/2016	WELLS FRGO GOVERNMENT CL I MMF	12/31/2016 0.25	-267.50 1.00	-267.50	0.00	267.50
10/27/2016	94975P405	Direct	-497,475.00	-497,475.00	0.00	0.00
10/27/2016	WELLS FRGO GOVERNMENT CL I MMF	12/31/2016 0.24	-497,475.00 1.00	-497,475.00	0.00	497,475.00

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Trading Activity

Base Currency: USD

01 October 2016 to 31 December 2016

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)

Investment Strategy: Short Duration Fixed Income



Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
10/26/2016 10/26/2016	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 12/31/2016 0.24	-399,988.04 -399,988.04 1.00	-399,988.04 -399,988.04	0.00 0.00	0.00 399,988.04
10/20/2016 10/20/2016	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 12/31/2016 0.24	-4,265.64 -4,265.64 1.00	-4,265.64 -4,265.64	0.00 0.00	0.00 4,265.64
10/19/2016 10/19/2016	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 12/31/2016 0.24	-301,232.92 -301,232.92 1.00	-301,232.92 -301,232.92	0.00 0.00	0.00 301,232.92
10/14/2016 10/14/2016	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 12/31/2016 0.24	-72,701.43 -72,701.43 1.00	-72,701.43 -72,701.43	0.00 0.00	0.00 72,701.43
10/12/2016 10/12/2016	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 12/31/2016 0.24	-248,126.39 -248,126.39 1.00	-248,126.39 -248,126.39	0.00 0.00	0.00 248,126.39
--- ---	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 12/31/2016 ---	-4,718,079.98 -4,718,079.98 1.00	-4,718,079.98 -4,718,079.98	0.00 0.00	0.00 4,718,079.98

Summary

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
---	---	---	710,893.00	905,893.00	0.00	0.00
---	---	05/12/2017 ---	37,578.45 ---	41,039.85	5,672.13	-46,711.98

* 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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Transaction Detail

WC-Contra Costa County
 Account: XXX235
 Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)
 Investment Strategy: Short Duration Fixed Income



Base Currency: USD
 01 October 2016 to 31 December 2016

* Does not Lock Down.

Receivable

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
12/30/2016 12/30/2016	Money Market Funds	0.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.37	12/31/2016	---	462.78
12/30/2016 12/30/2016	Money Market Funds	0.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.37	12/31/2016	---	462.78

Settled

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
12/20/2016 12/20/2016	Coupon	0.00	02665WAY7 AMERICAN HONDA FINANCE CORP	1.45	09/20/2017	---	2,478.06
11/06/2016 11/06/2016	Coupon	0.00	037833AM2 APPLE INC	1.05	05/05/2017	---	2,625.00
11/21/2016 11/21/2016	Principal Paydown	-42,094.63	05581RAC0 BMWLT 161 A2B	1.06	01/22/2018	---	42,094.63
11/21/2016 11/21/2016	Coupon	0.00	05581RAC0 BMWLT 161 A2B	1.06	01/22/2018	---	513.38
10/20/2016 10/20/2016	Principal Paydown	-36,901.21	05581RAC0 BMWLT 161 A2B	1.03	01/22/2018	---	36,901.21
10/20/2016 10/20/2016	Coupon	0.00	05581RAC0 BMWLT 161 A2B	1.03	01/22/2018	---	515.89
12/20/2016 12/20/2016	Coupon	0.00	05581RAC0 BMWLT 161 A2B	1.24	01/22/2018	---	445.63
12/20/2016 12/20/2016	Principal Paydown	-44,156.03	05581RAC0 BMWLT 161 A2B	1.24	01/22/2018	---	44,156.03
11/14/2016 11/14/2016	Coupon	0.00	06050TLU4 BANK OF AMERICA NA	1.37	02/14/2017	---	1,626.63
12/05/2016 12/05/2016	Coupon	0.00	06050TMB5 BANK OF AMERICA NA	1.39	06/05/2017	---	803.19
10/03/2016 10/03/2016	Coupon	0.00	07330NAH8 BRANCH BANKING AND TRUST CO	1.00	04/03/2017	---	3,500.00
10/12/2016 10/12/2016	Coupon	0.00	084664CD1 BERKSHIRE HATHAWAY FINANCE CORP	1.17	01/12/2018	---	1,853.61
11/20/2016 11/20/2016	Maturity	-750,000.00	097023BC8 BOEING CO	3.75	11/20/2016	100.00	750,000.00
11/20/2016 11/20/2016	Coupon	0.00	097023BC8 BOEING CO	3.75	11/20/2016	---	14,062.50
11/15/2016 11/15/2016	Maturity	-750,000.00	1247P2LF9 Cafco, LLC	0.00	11/15/2016	100.00	750,000.00
11/02/2016 11/03/2016	Buy	750,000.00	12619TPH1 CRC Funding, LLC	0.00	02/17/2017	99.73	-748,012.50
10/14/2016 10/19/2016	Buy	300,000.00	14041NET4 COMET 145A A	1.48	07/15/2020	100.39	-301,232.92

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Transaction Detail

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)

Investment Strategy: Short Duration Fixed Income



Base Currency: USD

01 October 2016 to 31 December 2016

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
10/15/2016 10/15/2016	Coupon	0.00	14041NET4 COMET 145A A	1.48	07/15/2020	---	493.33
12/15/2016 12/15/2016	Coupon	0.00	14041NET4 COMET 145A A	1.48	07/15/2020	---	863.33
11/15/2016 11/15/2016	Coupon	0.00	14041NET4 COMET 145A A	1.48	07/15/2020	---	863.33
12/15/2016 12/15/2016	Coupon	0.00	161571GJ7 CHAIT 141 A	1.15	01/15/2019	---	742.71
10/15/2016 10/15/2016	Coupon	0.00	161571GJ7 CHAIT 141 A	1.15	01/15/2019	---	742.71
11/15/2016 11/15/2016	Coupon	0.00	161571GJ7 CHAIT 141 A	1.15	01/15/2019	---	742.71
11/15/2016 11/15/2016	Coupon	0.00	166764AL4 CHEVRON CORP	1.34	11/15/2017	---	4,707.50
12/15/2016 12/15/2016	Coupon	0.00	17275RAY8 CISCO SYSTEMS INC	1.27	06/15/2018	---	2,199.70
12/07/2016 12/09/2016	Buy	700,000.00	17305EFU4 CCCIT 14A8 A8	1.73	04/09/2020	100.48	-705,408.96
10/27/2016 10/27/2016	Coupon	0.00	191216BR0 COCA-COLA CO	0.88	10/27/2017	---	1,312.50
11/28/2016 11/28/2016	Coupon	0.00	30231GAS1 EXXON MOBIL CORP	1.54	02/28/2018	---	2,001.06
11/23/2016 11/23/2016	Coupon	0.00	3130A3J70 FEDERAL HOME LOAN BANKS	0.63	11/23/2016	---	3,125.00
11/23/2016 11/23/2016	Maturity	-1,000,000.00	3130A3J70 FEDERAL HOME LOAN BANKS	0.63	11/23/2016	100.00	1,000,000.00
11/30/2016 11/30/2016	Coupon	0.00	3130A5EP0 FEDERAL HOME LOAN BANKS	0.63	05/30/2017	---	3,125.00
11/30/2016 12/01/2016	Buy	1,000,000.00	3130A9AZ4 FEDERAL HOME LOAN BANKS	1.25	06/08/2018	100.11	-1,003,951.94
12/09/2016 12/09/2016	Coupon	0.00	313379FW4 FEDERAL HOME LOAN BANKS	1.00	06/09/2017	---	5,000.00
11/17/2016 11/18/2016	Buy	495,000.00	31359MEL3 FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	06/01/2017	99.62	-493,129.89
10/27/2016 10/27/2016	Coupon	0.00	3135G0JA2 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.13	04/27/2017	---	5,625.00
12/20/2016 12/20/2016	Call Redemption	-800,000.00	3135G0L27 FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.81	12/20/2017	100.00	800,000.00
12/20/2016 12/20/2016	Coupon	0.00	3135G0L27 FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.81	12/20/2017	---	1,632.16
11/12/2016 11/12/2016	Coupon	0.00	3137EADF3 FEDERAL HOME LOAN MORTGAGE CORP	1.25	05/12/2017	---	6,250.00

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Transaction Detail

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)

Investment Strategy: Short Duration Fixed Income

Base Currency: USD

01 October 2016 to 31 December 2016

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
12/15/2016 12/15/2016	Coupon	0.00	31680GAB2 FITAT 151 A2A	1.02	05/15/2018	---	179.27
12/15/2016 12/15/2016	Principal Paydown	-43,580.91	31680GAB2 FITAT 151 A2A	1.02	05/15/2018	---	43,580.91
10/15/2016 10/15/2016	Coupon	0.00	31680GAB2 FITAT 151 A2A	1.02	05/15/2018	---	260.59
10/15/2016 10/15/2016	Principal Paydown	-50,135.18	31680GAB2 FITAT 151 A2A	1.02	05/15/2018	---	50,135.18
11/15/2016 11/15/2016	Coupon	0.00	31680GAB2 FITAT 151 A2A	1.02	05/15/2018	---	217.98
11/15/2016 11/15/2016	Principal Paydown	-45,542.56	31680GAB2 FITAT 151 A2A	1.02	05/15/2018	---	45,542.56
12/15/2016 12/15/2016	Principal Paydown	-18,329.65	41284BAB2 HDMOT 151 A2A	0.80	01/15/2019	---	18,329.65
12/15/2016 12/15/2016	Coupon	0.00	41284BAB2 HDMOT 151 A2A	0.80	01/15/2019	---	40.15
11/15/2016 11/15/2016	Coupon	0.00	41284BAB2 HDMOT 151 A2A	0.80	01/15/2019	---	53.29
11/15/2016 11/15/2016	Principal Paydown	-19,702.50	41284BAB2 HDMOT 151 A2A	0.80	01/15/2019	---	19,702.50
10/15/2016 10/15/2016	Principal Paydown	-21,246.83	41284BAB2 HDMOT 151 A2A	0.80	01/15/2019	---	21,246.84
10/15/2016 10/15/2016	Coupon	0.00	41284BAB2 HDMOT 151 A2A	0.80	01/15/2019	---	67.45
12/15/2016 12/15/2016	Coupon	0.00	41284DAB8 HDMOT 16A A2	1.09	06/17/2019	---	454.17
10/15/2016 10/15/2016	Coupon	0.00	41284DAB8 HDMOT 16A A2	1.09	06/17/2019	---	454.17
11/15/2016 11/15/2016	Coupon	0.00	41284DAB8 HDMOT 16A A2	1.09	06/17/2019	---	454.17
12/15/2016 12/15/2016	Coupon	0.00	437076BJ0 HOME DEPOT INC	1.33	09/15/2017	---	2,313.45
12/12/2016 12/12/2016	Coupon	0.00	45818WAN6 INTER-AMERICAN DEVELOPMENT BANK	0.84	12/12/2016	---	1,266.00
12/12/2016 12/12/2016	Maturity	-600,000.00	45818WAN6 INTER-AMERICAN DEVELOPMENT BANK	0.84	12/12/2016	100.00	600,000.00
12/30/2016 12/30/2016	Coupon	0.00	45905UTJ3 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	1.00	09/30/2017	---	1,060.00
10/24/2016 10/24/2016	Coupon	0.00	45950KBS8 INTERNATIONAL FINANCE CORP	1.00	04/24/2017	---	2,500.00
12/15/2016 12/15/2016	Coupon	0.00	47787WAB5 JDOT 15B A2	0.98	06/15/2018	---	164.15
12/15/2016 12/15/2016	Principal Paydown	-23,285.45	47787WAB5 JDOT 15B A2	0.98	06/15/2018	---	23,285.45

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Transaction Detail

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)

Investment Strategy: Short Duration Fixed Income

Base Currency: USD

01 October 2016 to 31 December 2016

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
10/15/2016 10/15/2016	Principal Paydown	-27,463.54	47787WAB5 JDOT 15B A2	0.98	06/15/2018	---	27,463.54
10/15/2016 10/15/2016	Coupon	0.00	47787WAB5 JDOT 15B A2	0.98	06/15/2018	---	214.13
11/15/2016 11/15/2016	Coupon	0.00	47787WAB5 JDOT 15B A2	0.98	06/15/2018	---	191.71
11/15/2016 11/15/2016	Principal Paydown	-33,737.53	47787WAB5 JDOT 15B A2	0.98	06/15/2018	---	33,737.53
12/15/2016 12/15/2016	Coupon	0.00	47788NAB4 JDOT 16B A2	1.09	02/15/2019	---	272.50
11/15/2016 11/15/2016	Coupon	0.00	47788NAB4 JDOT 16B A2	1.09	02/15/2019	---	272.50
10/15/2016 10/15/2016	Coupon	0.00	47788NAB4 JDOT 16B A2	1.09	02/15/2019	---	272.50
11/01/2016 11/01/2016	Coupon	0.00	544587B72 LOS ANGELES CALIF MUN IMPT CORP LEASE REV	1.26	11/01/2016	---	3,087.00
11/01/2016 11/01/2016	Maturity	-490,000.00	544587B72 LOS ANGELES CALIF MUN IMPT CORP LEASE REV	1.26	11/01/2016	100.00	490,000.00
11/15/2016 11/15/2016	Coupon	0.00	58768MAB7 MBALT 16B A2	1.15	02/15/2019	---	242.78
12/15/2016 12/15/2016	Coupon	0.00	58768MAB7 MBALT 16B A2	1.15	02/15/2019	---	383.33
10/18/2016 10/26/2016	Buy	400,000.00	58768MAB7 MBALT 16B A2	1.15	02/15/2019	100.00	-399,988.04
10/15/2016 10/15/2016	Coupon	0.00	58772PAB4 MBART 151 A2A	0.82	06/15/2018	---	207.58
10/15/2016 10/15/2016	Principal Paydown	-45,335.54	58772PAB4 MBART 151 A2A	0.82	06/15/2018	---	45,335.54
11/15/2016 11/15/2016	Coupon	0.00	58772PAB4 MBART 151 A2A	0.82	06/15/2018	---	176.60
11/15/2016 11/15/2016	Principal Paydown	-42,074.38	58772PAB4 MBART 151 A2A	0.82	06/15/2018	---	42,074.38
12/15/2016 12/15/2016	Coupon	0.00	58772PAB4 MBART 151 A2A	0.82	06/15/2018	---	147.85
12/15/2016 12/15/2016	Principal Paydown	-41,922.46	58772PAB4 MBART 151 A2A	0.82	06/15/2018	---	41,922.46
12/01/2016 12/01/2016	Buy	500,000.00	59515MQU2 Microsoft Corporation	0.00	03/28/2017	99.72	-498,618.75
10/01/2016 10/01/2016	Maturity	-300,000.00	605581FW2 MISSISSIPPI ST	0.64	10/01/2016	100.00	300,000.00
10/01/2016 10/01/2016	Coupon	0.00	605581FW2 MISSISSIPPI ST	0.64	10/01/2016	---	960.00
10/10/2016 10/10/2016	Coupon	0.00	637432HT5 NATIONAL RURAL UTILITIES COOP FINANCE CORP	5.45	04/10/2017	---	13,625.00

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Transaction Detail

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)

Investment Strategy: Short Duration Fixed Income



Base Currency: USD

01 October 2016 to 31 December 2016

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
10/15/2016 10/15/2016	Coupon	0.00	65478VAB3 NAROT 16B A2A	1.05	04/15/2019	---	612.50
12/15/2016 12/15/2016	Coupon	0.00	65478VAB3 NAROT 16B A2A	1.05	04/15/2019	---	612.50
11/15/2016 11/15/2016	Coupon	0.00	65478VAB3 NAROT 16B A2A	1.05	04/15/2019	---	612.50
11/01/2016 11/01/2016	Maturity	-250,000.00	68428LDM3 ORANGE CNTY CALIF PENSION OBLIG	0.94	11/01/2016	100.00	250,000.00
11/01/2016 11/01/2016	Coupon	0.00	68428LDM3 ORANGE CNTY CALIF PENSION OBLIG	0.94	11/01/2016	---	586.25
12/01/2016 12/01/2016	Maturity	-500,000.00	70922PAC6 PENNSYLVANIA ST TPK COMMN SPL OBLIG	0.79	12/01/2016	100.00	500,000.00
12/01/2016 12/01/2016	Coupon	0.00	70922PAC6 PENNSYLVANIA ST TPK COMMN SPL OBLIG	0.79	12/01/2016	---	1,967.50
10/20/2016 11/01/2016	Buy	600,000.00	797646S49 SAN FRANCISCO CALIF CITY & CNTY	2.00	06/15/2017	100.67	-604,008.00
12/06/2016 12/09/2016	Buy	250,000.00	79766DCU1 SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL	2.74	05/01/2017	100.64	-252,327.53
11/15/2016 11/15/2016	Coupon	0.00	89231LAB3 TAOT 16D A2A	1.06	05/15/2019	---	242.92
12/15/2016 12/15/2016	Coupon	0.00	89231LAB3 TAOT 16D A2A	1.06	05/15/2019	---	220.83
10/04/2016 10/12/2016	Buy	250,000.00	89231LAB3 TAOT 16D A2A	1.06	05/15/2019	99.99	-249,980.00
10/27/2016 10/27/2016	Maturity	-500,000.00	89233GKT2 Toyota Motor Credit Corporation	0.00	10/27/2016	100.00	500,000.00
10/27/2016 10/27/2016	Buy	500,000.00	89233GRR9 Toyota Motor Credit Corporation	0.00	04/25/2017	99.50	-497,475.00
10/15/2016 10/15/2016	Coupon	0.00	89236WAB4 TAOT 15A A2	0.71	07/17/2017	---	5.61
10/15/2016 10/15/2016	Principal Paydown	-9,489.17	89236WAB4 TAOT 15A A2	0.71	07/17/2017	---	9,489.17
11/15/2016 11/15/2016	Coupon	0.00	89237WAB3 TAOT 16C A2A	1.00	01/15/2019	---	233.33
10/15/2016 10/15/2016	Coupon	0.00	89237WAB3 TAOT 16C A2A	1.00	01/15/2019	---	233.33
12/15/2016 12/15/2016	Coupon	0.00	89237WAB3 TAOT 16C A2A	1.00	01/15/2019	---	233.33
12/15/2016 12/15/2016	Coupon	0.00	89417EAC3 TRAVELERS CO INC	5.75	12/15/2017	---	14,375.00
12/15/2016 12/15/2016	Principal Paydown	-40,250.10	90290XAB3 USAOT 151 A2	0.82	03/15/2018	---	40,250.10
12/15/2016 12/15/2016	Coupon	0.00	90290XAB3 USAOT 151 A2	0.82	03/15/2018	---	39.89

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Transaction Detail

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)

Investment Strategy: Short Duration Fixed Income



Base Currency: USD

01 October 2016 to 31 December 2016

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
11/15/2016 11/15/2016	Coupon	0.00	90290XAB3 USAOT 151 A2	0.82	03/15/2018	---	68.94
11/15/2016 11/15/2016	Principal Paydown	-42,511.22	90290XAB3 USAOT 151 A2	0.82	03/15/2018	---	42,511.22
10/15/2016 10/15/2016	Principal Paydown	-45,555.65	90290XAB3 USAOT 151 A2	0.82	03/15/2018	---	45,555.65
10/15/2016 10/15/2016	Coupon	0.00	90290XAB3 USAOT 151 A2	0.82	03/15/2018	---	100.07
11/15/2016 11/15/2016	Coupon	0.00	90327CAB6 USAA AUTO OWNER TRUST	1.07	03/15/2019	---	222.92
12/15/2016 12/15/2016	Coupon	0.00	90327CAB6 USAA AUTO OWNER TRUST	1.07	03/15/2019	---	222.92
10/15/2016 10/15/2016	Coupon	0.00	90327CAB6 USAA AUTO OWNER TRUST	1.07	03/15/2019	---	178.33
10/26/2016 10/26/2016	Coupon	0.00	90331HMR1 US BANK NA	1.18	01/26/2018	---	1,956.92
12/15/2016 12/15/2016	Coupon	0.00	912828G79 UNITED STATES TREASURY	1.00	12/15/2017	---	5,000.00
11/30/2016 11/30/2016	Coupon	0.00	912828SY7 UNITED STATES TREASURY	0.63	05/31/2017	---	1,562.50
11/01/2016 11/01/2016	Coupon	0.00	91412GEZ4 UNIVERSITY CALIF REVS	1.03	07/01/2017	---	248.19
12/01/2016 12/01/2016	Coupon	0.00	91412GEZ4 UNIVERSITY CALIF REVS	1.03	07/01/2017	---	258.25
10/03/2016 10/03/2016	Coupon	0.00	91412GEZ4 UNIVERSITY CALIF REVS	1.03	07/01/2017	---	272.80
12/14/2016 12/14/2016	Coupon	0.00	92826CAA0 VISA INC	1.20	12/14/2017	---	4,200.00
12/21/2016 12/21/2016	Sell	-14.85	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.37	12/31/2016	1.00	14.85
12/20/2016 12/20/2016	Buy	2,478.06	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.37	12/31/2016	1.00	-2,478.06
12/20/2016 12/20/2016	Buy	840,310.02	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.37	12/31/2016	1.00	-840,310.02
12/20/2016 12/20/2016	Buy	1,632.16	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.37	12/31/2016	1.00	-1,632.16
12/16/2016 12/16/2016	Buy	353.66	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.37	12/31/2016	1.00	-353.66
12/16/2016 12/16/2016	Buy	272.50	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.37	12/31/2016	1.00	-272.50
12/15/2016 12/15/2016	Buy	128,470.92	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.37	12/31/2016	1.00	-128,470.92
12/15/2016 12/15/2016	Buy	23,670.43	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.37	12/31/2016	1.00	-23,670.43
12/15/2016 12/15/2016	Buy	43,066.15	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.37	12/31/2016	1.00	-43,066.15

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Transaction Detail

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)

Investment Strategy: Short Duration Fixed Income

Base Currency: USD

01 October 2016 to 31 December 2016

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
12/14/2016 12/14/2016	Buy	4,200.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.37	12/31/2016	1.00	-4,200.00
12/12/2016 12/12/2016	Buy	600,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.37	12/31/2016	1.00	-600,000.00
12/12/2016 12/12/2016	Buy	1,266.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.37	12/31/2016	1.00	-1,266.00
12/09/2016 12/09/2016	Sell	-952,736.49	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.37	12/31/2016	1.00	952,736.49
12/08/2016 12/08/2016	Sell	-22.24	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.37	12/31/2016	1.00	22.24
12/05/2016 12/05/2016	Buy	803.20	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.37	12/31/2016	1.00	-803.20
12/01/2016 12/01/2016	Sell	-501,488.34	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.37	12/31/2016	1.00	501,488.34
12/01/2016 12/01/2016	Sell	-498,618.75	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.37	12/31/2016	1.00	498,618.75
11/30/2016 11/30/2016	Buy	4,687.50	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.25	12/31/2016	1.00	-4,687.50
11/30/2016 11/30/2016	Money Market Funds	0.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.25	12/31/2016	---	237.93
11/28/2016 11/28/2016	Buy	2,023.30	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.25	12/31/2016	1.00	-2,023.30
11/23/2016 11/23/2016	Buy	1,003,125.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.25	12/31/2016	1.00	-1,003,125.00
11/21/2016 11/21/2016	Buy	802,380.02	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.25	12/31/2016	1.00	-802,380.02
11/18/2016 11/18/2016	Sell	-493,129.89	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.25	12/31/2016	1.00	493,129.89
11/16/2016 11/16/2016	Buy	1,192.51	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.25	12/31/2016	1.00	-1,192.51
11/15/2016 11/15/2016	Buy	898,243.43	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.25	12/31/2016	1.00	-898,243.43
11/15/2016 11/15/2016	Buy	43,192.66	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.25	12/31/2016	1.00	-43,192.66
11/15/2016 11/15/2016	Buy	242.78	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.25	12/31/2016	1.00	-242.78
11/14/2016 11/14/2016	Buy	7,876.63	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.25	12/31/2016	1.00	-7,876.63
11/07/2016 11/07/2016	Buy	2,625.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.25	12/31/2016	1.00	-2,625.00
11/03/2016 11/03/2016	Sell	-748,012.50	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.25	12/31/2016	1.00	748,012.50
11/03/2016 11/03/2016	Sell	-267.50	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.25	12/31/2016	1.00	267.50
11/01/2016 11/01/2016	Buy	586.25	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.25	12/31/2016	1.00	-586.25

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Transaction Detail

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)

Investment Strategy: Short Duration Fixed Income



Base Currency: USD

01 October 2016 to 31 December 2016

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
11/01/2016 11/01/2016	Buy	139,637.31	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.25	12/31/2016	1.00	-139,637.31
10/31/2016 10/31/2016	Money Market Funds	0.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.24	12/31/2016	---	310.07
10/27/2016 10/27/2016	Buy	506,937.50	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.24	12/31/2016	1.00	-506,937.50
10/27/2016 10/27/2016	Sell	-497,475.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.24	12/31/2016	1.00	497,475.00
10/26/2016 10/26/2016	Buy	1,956.92	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.24	12/31/2016	1.00	-1,956.92
10/26/2016 10/26/2016	Sell	-399,988.04	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.24	12/31/2016	1.00	399,988.04
10/24/2016 10/24/2016	Buy	2,500.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.24	12/31/2016	1.00	-2,500.00
10/21/2016 10/21/2016	Buy	37,417.10	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.24	12/31/2016	1.00	-37,417.10
10/20/2016 10/20/2016	Sell	-4,265.64	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.24	12/31/2016	1.00	4,265.64
10/19/2016 10/19/2016	Sell	-301,232.92	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.24	12/31/2016	1.00	301,232.92
10/18/2016 10/18/2016	Buy	459.78	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.24	12/31/2016	1.00	-459.78
10/17/2016 10/17/2016	Buy	10,168.33	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.24	12/31/2016	1.00	-10,168.33
10/17/2016 10/17/2016	Buy	192,707.61	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.24	12/31/2016	1.00	-192,707.61
10/14/2016 10/14/2016	Sell	-72,701.43	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.24	12/31/2016	1.00	72,701.43
10/12/2016 10/12/2016	Sell	-248,126.39	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.24	12/31/2016	1.00	248,126.39
10/11/2016 10/11/2016	Buy	13,625.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.24	12/31/2016	1.00	-13,625.00
10/03/2016 10/03/2016	Buy	305,865.25	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.24	12/31/2016	1.00	-305,865.25
10/20/2016 10/20/2016	Management Fee	0.00	CCYUSD US DOLLAR	0.00	12/31/2016	---	-4,265.64
10/14/2016 10/14/2016	Cash Transfer	0.00	CCYUSD US DOLLAR	0.00	12/31/2016	---	-72,701.43
11/21/2016 11/21/2016	Management Fee	0.00	CCYUSD US DOLLAR	0.00	12/31/2016	---	-4,290.49
12/20/2016 12/20/2016	Management Fee	0.00	CCYUSD US DOLLAR	0.00	12/31/2016	---	-4,306.49
---	---	37,578.45	---	---	05/12/2017	---	-72.45
---	---		---				

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Transaction Detail

Base Currency: USD

01 October 2016 to 31 December 2016

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)

Investment Strategy: Short Duration Fixed Income

Summary

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
---	---	37,578.45	---	---	05/12/2017	---	390.33
---			---				

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

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

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MMF Transaction Detail

WC-Contra Costa County
 Account: XXX235
 Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)
 Investment Strategy: Short Duration Fixed Income



Base Currency: USD
 01 October 2016 to 31 December 2016

* Does not Lock Down.

Receivable

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
12/30/2016	12/30/2016	Money Market Funds	0.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	462.78
12/30/2016	12/30/2016	Money Market Funds	0.00	94975P405	GVI XX	WELLS FRGO GOVERNMENT CL I MMF	462.78

Settled

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
12/21/2016	12/21/2016	Sell	-14.85	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	14.85
12/20/2016	12/20/2016	Buy	2,478.06	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-2,478.06
12/20/2016	12/20/2016	Buy	840,310.02	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-840,310.02
12/20/2016	12/20/2016	Buy	1,632.16	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,632.16
12/16/2016	12/16/2016	Buy	353.66	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-353.66
12/16/2016	12/16/2016	Buy	272.50	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-272.50
12/15/2016	12/15/2016	Buy	128,470.92	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-128,470.92
12/15/2016	12/15/2016	Buy	23,670.43	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-23,670.43
12/15/2016	12/15/2016	Buy	43,066.15	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-43,066.15
12/14/2016	12/14/2016	Buy	4,200.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-4,200.00
12/12/2016	12/12/2016	Buy	600,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-600,000.00
12/12/2016	12/12/2016	Buy	1,266.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,266.00
12/09/2016	12/09/2016	Sell	-952,736.49	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	952,736.49
12/08/2016	12/08/2016	Sell	-22.24	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	22.24
12/05/2016	12/05/2016	Buy	803.20	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-803.20
12/01/2016	12/01/2016	Sell	-501,488.34	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	501,488.34
12/01/2016	12/01/2016	Sell	-498,618.75	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	498,618.75
11/30/2016	11/30/2016	Buy	4,687.50	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-4,687.50
11/30/2016	11/30/2016	Money Market Funds	0.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	237.93
11/28/2016	11/28/2016	Buy	2,023.30	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-2,023.30
11/23/2016	11/23/2016	Buy	1,003,125.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,003,125.00
11/21/2016	11/21/2016	Buy	802,380.02	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-802,380.02
11/18/2016	11/18/2016	Sell	-493,129.89	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	493,129.89
11/16/2016	11/16/2016	Buy	1,192.51	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,192.51
11/15/2016	11/15/2016	Buy	898,243.43	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-898,243.43
11/15/2016	11/15/2016	Buy	43,192.66	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-43,192.66
11/15/2016	11/15/2016	Buy	242.78	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-242.78
11/14/2016	11/14/2016	Buy	7,876.63	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-7,876.63
11/07/2016	11/07/2016	Buy	2,625.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-2,625.00
11/03/2016	11/03/2016	Sell	-748,012.50	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	748,012.50
11/03/2016	11/03/2016	Sell	-267.50	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	267.50

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MMF Transaction Detail

WC-Contra Costa County
 Account: XXX235
 Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)
 Investment Strategy: Short Duration Fixed Income



Base Currency: USD
 01 October 2016 to 31 December 2016

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
11/01/2016	11/01/2016	Buy	586.25	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-586.25
11/01/2016	11/01/2016	Buy	139,637.31	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-139,637.31
10/31/2016	10/31/2016	Money Market Funds	0.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	310.07
10/27/2016	10/27/2016	Buy	506,937.50	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-506,937.50
10/27/2016	10/27/2016	Sell	-497,475.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	497,475.00
10/26/2016	10/26/2016	Buy	1,956.92	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,956.92
10/26/2016	10/26/2016	Sell	-399,988.04	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	399,988.04
10/24/2016	10/24/2016	Buy	2,500.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-2,500.00
10/21/2016	10/21/2016	Buy	37,417.10	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-37,417.10
10/20/2016	10/20/2016	Sell	-4,265.64	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	4,265.64
10/19/2016	10/19/2016	Sell	-301,232.92	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	301,232.92
10/18/2016	10/18/2016	Buy	459.78	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-459.78
10/17/2016	10/17/2016	Buy	10,168.33	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-10,168.33
10/17/2016	10/17/2016	Buy	192,707.61	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-192,707.61
10/14/2016	10/14/2016	Sell	-72,701.43	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	72,701.43
10/12/2016	10/12/2016	Sell	-248,126.39	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	248,126.39
10/11/2016	10/11/2016	Buy	13,625.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-13,625.00
10/03/2016	10/03/2016	Buy	305,865.25	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-305,865.25
---	---	---	905,893.00	94975P405	GVI XX	WELLS FRGO GOVERNMENT CL I MMF	-905,345.00

Summary

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
---	---	---	905,893.00	94975P405	GVI XX	WELLS FRGO GOVERNMENT CL I MMF	-904,882.22

* 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.

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Roll Forward

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)

Investment Strategy: Short Duration Fixed Income

Base Currency: USD

01 October 2016 to 31 December 2016

Identifier, Description	Beginning Market Value + Accrued, Base Purchases	Base Sales, Base Maturities and Redemptions	Base Paydowns, Base Net Transferred Value	Base Amortization/ Accretion, Change In Accrued Balance	Net Realized Gain/ Loss, Base Change In Net Unrealized Gain/Loss	Base Change In Cash, Payables/Receivables, Ending Market Value + Accrued
47787WAB5 JDOT 15B A2	262,209.68 0.00	0.00 0.00	-84,486.52 0.00	1.95 -36.80	-0.01 100.82	0.00 177,789.12
90290XAB3 USAOT 151 A2	146,494.04 0.00	0.00 0.00	-128,316.97 0.00	1.06 -46.76	0.00 -4.95	0.00 18,126.41
58772PAB4 MBART 151 A2A	303,844.05 0.00	0.00 0.00	-129,332.38 0.00	121.51 -47.13	0.00 -133.41	0.00 174,452.64
94975P405 WELLS FRGO GOVERNMENT CL I MMF	1,347,306.76 5,623,972.98	-4,718,079.98 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 2,253,199.76
65478VAB3 NAROT 16B A2A	700,537.93 0.00	0.00 0.00	0.00 0.00	7.93 0.00	0.00 -904.07	0.00 699,641.79
13034PYA9 CALIFORNIA HSG FIN AGY REV	501,028.89 0.00	0.00 0.00	0.00 0.00	0.00 1,250.00	0.00 5.00	0.00 502,283.89
605581FW2 MISSISSIPPI ST	300,963.00 0.00	0.00 -300,000.00	0.00 0.00	0.00 -960.00	0.00 -3.00	0.00 0.00
46623EJY6 JPMORGAN CHASE & CO	501,102.00 0.00	0.00 0.00	0.00 0.00	-117.67 1,687.50	0.00 -36.83	0.00 502,635.00
90331HMR1 US BANK NA	451,066.59 0.00	0.00 0.00	0.00 0.00	-115.70 136.28	0.00 32.00	0.00 451,119.17
90331HMR1 US BANK NA	300,711.06 0.00	0.00 0.00	0.00 0.00	0.00 90.85	0.00 -55.80	0.00 300,746.11
89233GRR9 Toyota Motor Credit Corporation	0.00 497,475.00	0.00 0.00	0.00 0.00	925.83 0.00	0.00 102.45	0.00 498,503.28
1247P2LF9 Cafco, LLC	749,370.38 0.00	0.00 -750,000.00	0.00 0.00	796.87 0.00	0.00 -167.25	0.00 0.00
47788NAB4 JDOT 16B A2	300,118.54 0.00	0.00 0.00	0.00 0.00	2.84 0.00	0.00 -321.17	0.00 299,800.21
06050TLU4 BANK OF AMERICA NA	501,529.13 0.00	0.00 0.00	0.00 0.00	0.00 74.58	0.00 -450.50	0.00 501,153.21
084664CD1 BERKSHIRE HATHAWAY FINANCE CORP	753,412.48 0.00	0.00 0.00	0.00 0.00	0.00 348.96	0.00 170.25	0.00 753,931.69
3137EADF3 FEDERAL HOME LOAN MORTGAGE CORP	1,008,962.39 0.00	0.00 0.00	0.00 0.00	-1,082.85 -3,125.00	0.00 -866.15	0.00 1,003,888.39
31359MEL3 FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00 493,129.89	0.00 0.00	0.00 0.00	421.97 0.00	0.00 13.63	0.00 493,565.49
880591EA6 TENNESSEE VALLEY AUTHORITY	614,737.31 0.00	0.00 0.00	0.00 0.00	-6,768.45 8,057.50	0.00 -282.89	0.00 615,743.47
880591EA6 TENNESSEE VALLEY AUTHORITY	629,423.87 0.00	0.00 0.00	0.00 0.00	-7,176.00 8,250.00	0.00 -43.80	0.00 630,454.07
161571GJ7 CHAIT 141 A	775,861.27 0.00	0.00 0.00	0.00 0.00	-252.72 0.00	0.00 -210.03	0.00 775,398.51
45905UTJ3 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	499,859.63 0.00	0.00 0.00	0.00 0.00	21.08 16.09	0.00 143.42	0.00 500,040.23

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Roll Forward

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)

Investment Strategy: Short Duration Fixed Income

Base Currency: USD

01 October 2016 to 31 December 2016

Identifier, Description	Beginning Market Value + Accrued, Base Purchases	Base Sales, Base Maturities and Redemptions	Base Paydowns, Base Net Transferred Value	Base Amortization/ Accretion, Change In Accrued Balance	Net Realized Gain/ Loss, Base Change In Net Unrealized Gain/Loss	Base Change In Cash, Payables/Receivables, Ending Market Value + Accrued
912828D49 UNITED STATES TREASURY	230,706.22 0.00	0.00 0.00	0.00 0.00	-60.21 503.13	0.00 -173.24	0.00 230,975.90
313313LLO FEDERAL FARM CREDIT BANKS	994,522.00 0.00	0.00 0.00	0.00 0.00	1,712.22 0.00	0.00 -574.22	0.00 995,660.00
912828SY7 UNITED STATES TREASURY	501,147.70 0.00	0.00 0.00	0.00 0.00	131.71 -775.48	0.00 -190.21	0.00 500,313.73
69353RCG1 PNC BANK NA	751,962.75 0.00	0.00 0.00	0.00 0.00	0.00 2,109.38	0.00 -408.00	0.00 753,664.13
313313HF8 FEDERAL FARM CREDIT BANKS	498,246.50 0.00	0.00 0.00	0.00 0.00	741.11 0.00	0.00 -317.61	0.00 498,670.00
166764AL4 CHEVRON CORP	704,992.48 0.00	0.00 0.00	0.00 0.00	279.79 -2,353.75	0.00 -881.09	0.00 702,037.43
797646S49 SAN FRANCISCO CALIF CITY & CNTY	604,008.00 0.00	0.00 0.00	0.00 0.00	-1,081.81 2,000.00	0.00 -1,018.19	0.00 603,908.00
3130A3J70 FEDERAL HOME LOAN BANKS	1,002,682.22 0.00	0.00 -1,000,000.00	0.00 0.00	-203.41 -2,222.22	0.00 -256.59	0.00 0.00
097023BC8 BOEING CO	762,806.13 0.00	0.00 -750,000.00	0.00 0.00	-2,946.91 -10,234.38	0.00 375.16	0.00 0.00
3130A5EP0 FEDERAL HOME LOAN BANKS	1,002,271.69 0.00	0.00 0.00	0.00 0.00	355.80 -1,562.50	0.00 -952.80	0.00 1,000,112.19
3130A9AZ4 FEDERAL HOME LOAN BANKS	0.00 1,001,070.00	0.00 0.00	0.00 0.00	-341.96 3,923.61	0.00 -357.04	0.00 1,004,294.61
4581X0BV9 INTER-AMERICAN DEVELOPMENT BANK	1,001,876.00 0.00	0.00 0.00	0.00 0.00	-741.38 2,812.50	0.00 -376.62	0.00 1,003,570.50
4581X0BV9 INTER-AMERICAN DEVELOPMENT BANK	601,125.60 0.00	0.00 0.00	0.00 0.00	-510.39 1,687.50	0.00 -160.41	0.00 602,142.30
41284DAB8 HDMOT 16A A2	500,328.72 0.00	0.00 0.00	0.00 0.00	2.14 0.00	0.00 -155.99	0.00 500,174.87
313385KD7 FEDERAL HOME LOAN BANKS	995,193.00 0.00	0.00 0.00	0.00 0.00	1,661.11 0.00	0.00 -591.11	0.00 996,263.00
354613AH4 FRANKLIN RESOURCES INC	501,162.56 0.00	0.00 0.00	0.00 0.00	-329.35 1,718.75	0.00 -65.65	0.00 502,486.31
CCYUSD Receivable	326.90 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 0.00	135.88 462.78
CCYUSD Cash	807.60 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 0.00	252.28 1,059.88
17305EFU4 CCCIT 14A8 A8	0.00 703,390.63	0.00 0.00	0.00 0.00	-160.46 2,758.39	0.00 -547.84	0.00 705,440.72
45950KBS8 INTERNATIONAL FINANCE CORP	502,842.06 0.00	0.00 0.00	0.00 0.00	-185.92 -1,250.00	0.00 -644.58	0.00 500,761.56
07330NAH8 BRANCH BANKING AND TRUST CO	703,247.61 0.00	0.00 0.00	0.00 0.00	524.74 -1,750.00	0.00 -497.44	0.00 701,524.91
89231LAB3 TAOT 16D A2A	0.00 249,980.00	0.00 0.00	0.00 0.00	2.53 117.78	0.00 -461.60	0.00 249,638.70

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Roll Forward

Base Currency: USD

01 October 2016 to 31 December 2016

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)

Investment Strategy: Short Duration Fixed Income

Identifier, Description	Beginning Market Value + Accrued, Base Purchases	Base Sales, Base Maturities and Redemptions	Base Paydowns, Base Net Transferred Value	Base Amortization/ Accretion, Change In Accrued Balance	Net Realized Gain/ Loss, Base Change In Net Unrealized Gain/Loss	Base Change In Cash, Payables/Receivables, Ending Market Value + Accrued
79766DCU1 SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL	0.00 251,605.00	0.00 0.00	0.00 0.00	-258.15 1,140.83	0.00 -129.35	0.00 252,358.33
12619TPH1 CRC Funding, LLC	0.00 748,012.50	0.00 0.00	0.00 0.00	1,106.25 0.00	0.00 122.77	0.00 749,241.52
3135GOL27 FEDERAL NATIONAL MORTGAGE ASSOCIATION	800,533.29 0.00	0.00 -800,000.00	0.00 0.00	-276.36 -197.29	0.00 -59.64	0.00 0.00
59515MOU2 Microsoft Corporation	0.00 498,618.75	0.00 0.00	0.00 0.00	365.97 0.00	0.00 70.50	0.00 499,055.22
91412GEZ4 UNIVERSITY CALIF REVS	300,318.75 0.00	0.00 0.00	0.00 0.00	0.00 10.85	0.00 -240.00	0.00 300,089.60
3130A8SE4 FEDERAL HOME LOAN BANKS	1,000,996.00 0.00	0.00 0.00	0.00 0.00	160.12 1,875.00	0.00 -925.12	0.00 1,002,106.00
89237WAB3 TAOT 16C A2A	280,048.00 0.00	0.00 0.00	0.00 0.00	2.32 0.00	0.00 -397.28	0.00 279,653.04
89417EAC3 TRAVELERS CO INC	534,764.78 0.00	0.00 0.00	0.00 0.00	-5,699.44 -7,187.50	0.00 303.94	0.00 522,181.78
30231GAS1 EXXON MOBIL CORP	564,817.41 0.00	0.00 0.00	0.00 0.00	0.00 101.45	0.00 -618.24	0.00 564,300.61
17275RAY8 CISCO SYSTEMS INC	751,088.76 0.00	0.00 0.00	0.00 0.00	0.00 64.25	0.00 941.25	0.00 752,094.26
14041NET4 COMET 145A A	402,017.47 0.00	0.00 0.00	0.00 0.00	-451.79 0.00	0.00 -476.05	0.00 401,089.63
14041NET4 COMET 145A A	0.00 301,183.59	0.00 0.00	0.00 0.00	-264.61 197.33	0.00 -299.09	0.00 300,817.22
89116EPA5 Toronto Dominion Holdings (U.S.A.), Inc.	747,179.30 0.00	0.00 0.00	0.00 0.00	1,955.00 0.00	0.00 305.70	0.00 749,440.00
3137EADT3 FREDDIE MAC	1,002,538.92 0.00	0.00 0.00	0.00 0.00	-400.12 2,187.50	0.00 -742.88	0.00 1,003,583.42
637432HT5 NATIONAL RURAL UTILITIES COOP FINANCE CORP	524,346.75 0.00	0.00 0.00	0.00 0.00	-5,461.83 -6,812.50	0.00 -280.17	0.00 511,792.25
3135GOPP2 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,075,101.89 0.00	0.00 0.00	0.00 0.00	-669.23 2,680.00	0.00 -1,161.74	0.00 1,075,950.92
762494QV7 RIALTO CALIF UNI SCH DIST	250,824.17 0.00	0.00 0.00	0.00 0.00	0.00 786.25	0.00 -320.00	0.00 251,290.42
037833AM2 APPLE INC	502,714.58 0.00	0.00 0.00	0.00 0.00	-364.72 -1,312.50	0.00 115.72	0.00 501,153.08
313379FW4 FEDERAL HOME LOAN BANKS	1,005,749.11 0.00	0.00 0.00	0.00 0.00	-647.17 -2,500.00	0.00 -639.83	0.00 1,001,962.11
90327CAB6 USAA AUTO OWNER TRUST	250,170.78 0.00	0.00 0.00	0.00 0.00	1.07 44.58	0.00 -340.90	0.00 249,875.54

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Roll Forward

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)

Investment Strategy: Short Duration Fixed Income

Base Currency: USD

01 October 2016 to 31 December 2016

Identifier, Description	Beginning Market Value + Accrued, Base Purchases	Base Sales, Base Maturities and Redemptions	Base Paydowns, Base Net Transferred Value	Base Amortization/ Accretion, Change In Accrued Balance	Net Realized Gain/ Loss, Base Change In Net Unrealized Gain/Loss	Base Change In Cash, Payables/Receivables, Ending Market Value + Accrued
912828TS9 UNITED STATES TREASURY	999,548.17 0.00	0.00 0.00	0.00 0.00	15.29 1,579.67	0.00 -952.29	0.00 1,000,190.84
06050TMB5 BANK OF AMERICA NA	250,652.11 0.00	0.00 0.00	0.00 0.00	0.00 37.83	0.00 -156.50	0.00 250,533.44
92826CAA0 VISA INC	704,183.67 0.00	0.00 0.00	0.00 0.00	-348.89 -2,100.00	0.00 -1,437.51	0.00 700,297.27
09247XAC5 BLACKROCK INC	525,537.39 0.00	0.00 0.00	0.00 0.00	-6,228.73 7,812.50	0.00 -340.27	0.00 526,780.89
45818WAN6 INTER-AMERICAN DEVELOPMENT BANK	600,370.76 0.00	0.00 -600,000.00	0.00 0.00	-257.62 -264.56	0.00 151.42	0.00 0.00
55279HAF7 MANUFACTURERS AND TRADERS TRUST CO	200,886.13 0.00	0.00 0.00	0.00 0.00	-143.47 700.00	0.00 -123.73	0.00 201,318.93
55279HAF7 MANUFACTURERS AND TRADERS TRUST CO	502,215.33 0.00	0.00 0.00	0.00 0.00	-340.48 1,750.00	0.00 -327.52	0.00 503,297.33
3135GOJA2 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,007,927.50 0.00	0.00 0.00	0.00 0.00	-767.04 -2,812.50	0.00 -840.96	0.00 1,003,507.00
3137EADLO FREDDIE MAC	300,951.47 0.00	0.00 0.00	0.00 0.00	-218.78 750.00	0.00 -425.32	0.00 301,057.37
02665WAY7 AMERICAN HONDA FINANCE CORP	501,568.70 0.00	0.00 0.00	0.00 0.00	0.00 41.52	0.00 -180.00	0.00 501,430.22
02665WAY7 AMERICAN HONDA FINANCE CORP	250,784.35 0.00	0.00 0.00	0.00 0.00	-8.57 20.76	0.00 -81.43	0.00 250,715.11
191216BRO COCA-COLA CO	300,489.92 0.00	0.00 0.00	0.00 0.00	16.61 -656.25	0.00 49.09	0.00 299,899.37
912828G79 UNITED STATES TREASURY	1,006,505.82 0.00	0.00 0.00	0.00 0.00	-740.75 -2,483.79	0.00 -1,759.25	0.00 1,001,522.03
3136G1DG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,004,124.67 0.00	0.00 0.00	0.00 0.00	-646.66 2,625.00	0.00 -5,485.34	0.00 1,000,617.67
437076BJ0 HOME DEPOT INC	752,469.26 0.00	0.00 0.00	0.00 0.00	0.00 65.50	0.00 -798.75	0.00 751,736.01
58768MAB7 MBALT 16B A2	0.00 399,988.04	0.00 0.00	0.00 0.00	1.59 204.44	0.00 -477.83	0.00 399,716.24
70922PAC6 PENNSYLVANIA ST TPK COMMN SPL OBLIG	501,436.67 0.00	0.00 -500,000.00	0.00 0.00	-29.05 -1,311.67	0.00 -95.95	0.00 0.00
19121AQ61 The Coca-Cola Company	298,978.19 0.00	0.00 0.00	0.00 0.00	636.34 0.00	0.00 21.37	0.00 299,635.90
89233GKT2 Toyota Motor Credit Corporation	499,860.50 0.00	0.00 -500,000.00	0.00 0.00	274.44 0.00	0.00 -134.94	0.00 0.00
544587B72 LOS ANGELES CALIF MUN IMPT CORP LEASE REV	492,685.20 0.00	0.00 -490,000.00	0.00 0.00	0.00 -2,572.50	0.00 -112.70	0.00 0.00

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Roll Forward

Base Currency: USD

01 October 2016 to 31 December 2016

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)

Investment Strategy: Short Duration Fixed Income

Identifier, Description	Beginning Market Value + Accrued, Base Purchases	Base Sales, Base Maturities and Redemptions	Base Paydowns, Base Net Transferred Value	Base Amortization/ Accretion, Change In Accrued Balance	Net Realized Gain/ Loss, Base Change In Net Unrealized Gain/Loss	Base Change In Cash, Payables/Receivables, Ending Market Value + Accrued
459056JW8 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	543,373.89 0.00	0.00 0.00	0.00 0.00	-10,520.24 11,562.50	0.00 -1,871.26	0.00 542,544.89
68428LDM3 ORANGE CNTY CALIF PENSION OBLIG	250,385.83 0.00	0.00 -250,000.00	0.00 0.00	0.00 -390.83	0.00 5.00	0.00 0.00
31679KAB6 FTAT-142-A2A	0.00 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 0.00
41284AAB4 HDMOT 141 A2A	0.00 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 0.00
89236WAB4 TAOT 15A A2	9,491.13 0.00	0.00 0.00	-9,489.17 0.00	0.00 -2.99	0.00 1.03	0.00 0.00
05581RAC0 BMWLT 161 A2B	601,110.46 0.00	0.00 0.00	-123,151.87 0.00	0.00 7.78	0.00 -563.66	0.00 477,402.71
31680GAB2 FITAT 151 A2A	306,770.32 0.00	0.00 0.00	-139,258.65 0.00	2.30 -63.13	0.00 -54.86	0.00 167,395.98
41284BAB2 HDMOT 151 A2A	101,171.73 0.00	0.00 0.00	-59,278.99 0.00	0.14 -21.08	0.01 31.11	0.00 41,902.92
---	44,411,475.84	-4,718,079.98	-673,314.55	-44,569.27	0.00	388.16
---	11,372,434.38	-5,940,000.00	0.00	18,735.23	-31,898.82	44,395,170.99

* Weighted by: Ending Base Market Value + Accrued.

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Shock Analysis

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)

Investment Strategy: Short Duration Fixed Income

Base Currency: USD

01 October 2016 to 31 December 2016

Identifier, Description	Security Type	Base Market Value	Book Yield, Yield	Duration	-50 Basis Point Shock, -100 Basis Point Shock, -200 Basis Point Shock	50 Basis Point Shock, 100 Basis Point Shock, 200 Basis Point Shock
02665WAY7 AMERICAN HONDA FINANCE CORP	CORP	751,783.50	1.47 1.67	0.22	752,599.20 753,414.95 754,508.10	750,967.83 750,152.20 748,521.06
037833AM2 APPLE INC	CORP	500,351.00	0.76 0.85	0.35	501,216.63 501,815.66 501,815.66	499,485.41 498,619.86 496,888.87
05581RACO BMWLT 161 A2B	ABS	477,205.77	1.22 1.25	0.06	477,339.39 477,473.00 477,541.15	477,072.15 476,938.53 476,671.30
06050TLU4 BANK OF AMERICA NA	CORP	500,238.50	1.40 1.00	0.12	500,543.65 500,846.98 500,846.98	499,933.36 499,628.23 499,018.02
06050TMB5 BANK OF AMERICA NA	CORP	250,272.50	1.41 1.43	0.18	250,493.99 250,715.49 250,907.32	250,051.01 249,829.53 249,386.59
07330NAH8 BRANCH BANKING AND TRUST CO	CORP	699,813.80	1.30 1.10	0.24	700,670.25 701,525.05 701,697.53	698,955.71 698,095.97 696,371.56
084664CD1 BERKSHIRE HATHAWAY FINANCE CORP	CORP	751,950.75	1.19 1.72	0.04	752,082.34 752,213.93 752,404.48	751,819.16 751,687.57 751,424.38
09247XAC5 BLACKROCK INC	CORP	517,579.50	1.24 1.25	0.69	519,362.61 521,145.83 522,023.21	515,796.49 514,013.58 510,448.08
12619TPH1 CRC Funding, LLC	CP	749,241.52	0.90 0.78	0.13	749,728.53 749,996.40 749,996.40	748,754.52 748,267.54 747,293.64
13034PYA9 CALIFORNIA HSG FIN AGY REV	MUNI	499,770.00	1.00 1.56	0.09	499,999.90 500,229.81 500,487.79	499,540.11 499,310.24 498,850.52
14041NET4 COMET 145A A	ABS	701,446.41	1.04 1.19	0.70	703,905.05 706,363.83 707,298.20	698,987.91 696,529.55 691,613.25
161571GJ7 CHAIT 141 A	ABS	775,002.40	1.02 1.07	0.04	775,161.28 775,320.15 775,343.98	774,843.53 774,684.65 774,366.90
166764AL4 CHEVRON CORP	CORP	700,834.40	1.51 1.21	0.87	703,869.12 706,904.05 708,160.57	697,799.89 694,765.59 688,697.63
17275RAY8 CISCO SYSTEMS INC	CORP	751,643.25	1.29 1.74	0.21	752,417.45 753,191.67 754,339.10	750,869.07 750,094.90 748,546.63
17305EFU4 CCCIT 14A8 A8	ABS	702,682.33	1.36 1.43	1.25	707,084.83 711,487.71 715,230.47	698,280.22 693,878.49 685,076.20
191216BRO COCA-COLA CO	CORP	299,432.70	0.90 1.11	0.82	300,657.42 301,882.22 302,141.89	298,208.06 296,983.51 294,534.64

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Shock Analysis

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)

Investment Strategy: Short Duration Fixed Income

Base Currency: USD

01 October 2016 to 31 December 2016

Identifier, Description	Security Type	Base Market Value	Book Yield, Yield	Duration	-50 Basis Point Shock, -100 Basis Point Shock, -200 Basis Point Shock	50 Basis Point Shock, 100 Basis Point Shock, 200 Basis Point Shock
19121AQ61 The Coca-Cola Company	CP	299,635.90	0.83 0.66	0.18	299,910.07 299,999.45 299,999.45	299,361.74 299,087.58 298,539.29
30231GAS1 EXXON MOBIL CORP	CORP	563,487.68	1.56 1.74	0.16	563,946.93 564,406.19 565,084.09	563,028.44 562,569.22 561,650.82
3130A5EP0 FEDERAL HOME LOAN BANKS	AGCY BOND	999,574.00	0.77 0.73	0.42	1,001,663.16 1,002,611.67 1,002,611.67	997,484.94 995,395.98 991,218.36
3130A8SE4 FEDERAL HOME LOAN BANKS	AGCY BOND	998,731.00	0.81 0.87	1.04	1,003,939.58 1,007,804.61 1,007,804.61	993,522.82 988,315.03 977,900.67
3130A9AZ4 FEDERAL HOME LOAN BANKS	AGCY BOND	1,000,371.00	0.85 1.05	0.89	1,004,756.94 1,009,061.47 1,009,495.96	995,903.66 991,354.91 982,013.19
313313HF8 FEDERAL FARM CREDIT BANKS	AGCY DISC	498,670.00	0.58 0.55	0.48	499,864.35 499,981.40 499,981.40	497,475.72 496,281.50 493,893.24
313313LL0 FEDERAL FARM CREDIT BANKS	AGCY DISC	995,660.00	0.67 0.62	0.69	999,080.19 999,921.59 999,921.59	992,240.01 988,820.21 981,981.22
313379FW4 FEDERAL HOME LOAN BANKS	AGCY BOND	1,001,351.00	0.74 0.69	0.44	1,003,554.02 1,004,404.42 1,004,404.42	999,148.08 996,945.26 992,539.91
313385KD7 FEDERAL HOME LOAN BANKS	AGCY DISC	996,263.00	0.65 0.64	0.61	999,281.68 1,000,114.83 1,000,114.83	993,244.32 990,225.65 984,188.29
31359MEL3 FEDERAL NATIONAL MORTGAGE ASSOCIATION	AGCY BOND	493,565.49	0.71 0.69	0.42	494,597.07 494,995.27 494,995.27	492,533.96 491,502.48 489,439.68
3135G0JA2 FEDERAL NATIONAL MORTGAGE ASSOCIATION	AGCY BOND	1,001,507.00	0.82 0.66	0.32	1,003,129.48 1,003,645.44 1,003,645.44	999,884.60 998,262.27 995,017.84
3135G0PP2 FEDERAL NATIONAL MORTGAGE ASSOCIATION	AGCY BOND	1,072,943.36	0.75 0.88	0.72	1,076,789.98 1,079,690.50 1,079,690.50	1,069,096.98 1,065,250.84 1,057,559.28
3136G1DG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION	AGCY BOND	997,001.00	0.79 1.31	1.14	1,002,699.10 1,008,397.67 1,011,942.42	991,303.38 985,606.23 974,213.35
3137EADF3 FEDERAL HOME LOAN MORTGAGE CORP	AGCY BOND	1,002,187.00	0.82 0.65	0.37	1,004,021.04 1,004,574.93 1,004,574.93	1,000,353.04 998,519.15 994,851.59
3137EADL0 FREDDIE MAC	AGCY BOND	300,290.70	0.71 0.87	0.74	301,404.81 302,227.07 302,227.07	299,176.66 298,062.68 295,834.93
3137EADT3 FREDDIE MAC	AGCY BOND	1,000,448.00	0.71 0.56	0.14	1,001,168.33 1,001,259.10 1,001,259.10	999,727.69 999,007.40 997,566.91

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Shock Analysis

Base Currency: USD

01 October 2016 to 31 December 2016

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)

Investment Strategy: Short Duration Fixed Income

Identifier, Description	Security Type	Base Market Value	Book Yield, Yield	Duration	-50 Basis Point Shock, -100 Basis Point Shock, -200 Basis Point Shock	50 Basis Point Shock, 100 Basis Point Shock, 200 Basis Point Shock
31680GAB2 FITAT 151 A2A	ABS	167,320.13	1.03 1.02	0.14	167,438.09 167,556.06 167,561.96	167,202.17 167,084.22 166,848.32
354613AH4 FRANKLIN RESOURCES INC	CORP	500,462.00	1.11 1.24	0.70	502,216.17 503,970.44 504,823.05	498,707.93 496,953.96 493,446.32
41284BAB2 HDMOT 151 A2A	ABS	41,888.02	0.80 1.18	0.09	41,906.24 41,924.46 41,930.84	41,869.80 41,851.58 41,815.14
41284DAB8 HDMOT 16A A2	ABS	499,932.65	1.10 1.12	0.50	501,192.52 502,452.46 502,752.34	498,672.86 497,413.14 494,893.93
437076BJ0 HOME DEPOT INC	CORP	751,263.75	1.35 1.66	0.20	752,026.29 752,788.85 753,801.56	750,501.23 749,738.72 748,213.77
4581X0BV9 INTER-AMERICAN DEVELOPMENT BANK	SOVEREIGN GOV	1,600,412.80	0.81 1.00	0.21	1,602,069.27 1,603,719.19 1,603,719.19	1,598,756.41 1,597,100.11 1,593,787.73
459056JW8 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	SOVEREIGN GOV	521,218.50	0.85 1.36	0.52	522,565.88 523,913.33 524,878.14	519,871.18 518,523.93 515,829.62
45905UTJ3 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOP	SOVEREIGN GOV	500,012.50	1.03 1.54	0.24	500,625.03 501,237.58 501,904.07	499,400.00 498,787.52 497,562.64
45950KBS8 INTERNATIONAL FINANCE CORP	SOVEREIGN GOV	499,831.00	0.85 1.10	0.32	500,618.25 501,405.54 501,570.88	499,043.78 498,256.61 496,682.36
46623EJY6 JPMORGAN CHASE & CO	CORP	500,085.00	1.26 1.21	0.12	500,395.06 500,705.13 500,834.12	499,774.95 499,464.92 498,844.89
47787WAB5 JDOT 15B A2	ABS	177,711.71	0.99 1.00	0.18	177,875.21 178,038.71 178,040.34	177,548.22 177,384.73 177,057.77
47788NAB4 JDOT 16B A2	ABS	299,654.88	1.10 1.25	0.71	300,717.19 301,779.57 302,321.41	298,592.64 297,530.46 295,406.31
55279HAF7 MANUFACTURERS AND TRADERS TRUST CO	CORP	700,369.60	1.12 1.28	0.54	702,252.57 704,133.49 705,197.18	698,484.58 696,597.51 692,817.23
58768MAB7 MBALT 16B A2	ABS	399,511.80	1.16 1.28	0.99	401,485.46 403,459.28 404,548.89	397,538.29 395,564.92 391,618.65
58772PAB4 MBART 151 A2A	ABS	174,389.06	1.05 1.00	0.17	174,535.55 174,682.04 174,682.92	174,242.58 174,096.10 173,803.15
59515MQU2 Microsoft Corporation	CP	499,055.22	0.85 0.78	0.24	499,661.58 499,995.10 499,995.10	498,448.88 497,842.57 496,630.01

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Shock Analysis

Base Currency: USD

01 October 2016 to 31 December 2016

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)

Investment Strategy: Short Duration Fixed Income

Identifier, Description	Security Type	Base Market Value	Book Yield, Yield	Duration	-50 Basis Point Shock, -100 Basis Point Shock, -200 Basis Point Shock	50 Basis Point Shock, 100 Basis Point Shock, 200 Basis Point Shock
637432HT5 NATIONAL RURAL UTILITIES COOP FINANCE CORP	CORP	505,661.00	1.08 1.34	0.28	506,358.82 507,056.67 507,535.41	504,963.20 504,265.43 502,869.95
65478VAB3 NAROT 16B A2A	ABS	699,315.12	1.06 1.23	0.55	701,231.30 703,147.61 704,029.15	697,399.06 695,483.12 691,651.61
69353RCG1 PNC BANK NA	CORP	750,054.75	1.12 1.02	0.07	750,336.02 750,617.29 750,630.23	749,773.48 749,492.21 748,929.67
762494QV7 RIALTO CALIF UNI SCH DIST	MUNI	249,980.00	1.26 1.38	0.09	250,094.99 250,209.99 250,297.40	249,865.01 249,750.03 249,520.09
797646S49 SAN FRANCISCO CALIF CITY & CNTY	MUNI	601,908.00	0.92 1.33	0.46	603,283.39 604,658.84 605,561.17	600,532.67 599,157.40 596,407.04
79766DCU1 SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL	MUNI	251,217.50	1.10 1.31	0.34	251,638.30 252,059.12 252,318.35	250,796.72 250,375.96 249,534.49
880591EA6 TENNESSEE VALLEY AUTHORITY	AGCY BOND	1,216,662.84	0.81 0.78	0.54	1,219,917.51 1,221,733.69 1,221,733.69	1,213,408.36 1,210,154.06 1,203,646.01
89116EPA5 Toronto Dominion Holdings (U.S.A.), Inc.	CP	749,440.00	1.03 0.67	0.11	749,855.95 749,999.87 749,999.87	749,024.07 748,608.16 747,776.39
89231LAB3 TAOT 16D A2A	ABS	249,520.92	1.07 1.29	0.85	250,582.67 251,644.50 252,256.14	248,459.25 247,397.65 245,274.68
89233GRR9 Toyota Motor Credit Corporation	CP	498,503.28	1.02 0.94	0.32	499,295.92 499,993.47 499,993.47	497,710.68 496,918.11 495,333.10
89237WAB3 TAOT 16C A2A	ABS	279,528.59	1.01 1.27	0.63	280,414.73 281,300.91 281,775.94	278,642.51 277,756.49 275,984.62
89417EAC3 TRAVELERS CO INC	CORP	520,904.00	1.18 1.34	0.94	523,347.13 525,790.44 527,471.55	518,461.05 516,018.29 511,133.30
90290XAB3 USAOT 151 A2	ABS	18,119.81	0.82 1.11	0.04	18,123.52 18,127.24 18,128.09	18,116.09 18,112.38 18,104.95
90327CAB6 USAA AUTO OWNER TRUST	ABS	249,756.65	1.07 1.21	0.69	250,614.59 251,472.59 251,839.83	248,898.76 248,040.93 246,325.44
90331HMR1 US BANK NA	CORP	750,213.00	1.14 1.93	0.07	750,479.33 750,745.65 751,242.08	749,946.67 749,680.35 749,147.70
912828D49 UNITED STATES TREASURY	US GOV	230,215.74	0.77 0.72	0.62	230,930.58 231,252.27 231,252.27	229,500.94 228,786.18 227,356.78

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

Shock Analysis

Base Currency: USD

01 October 2016 to 31 December 2016

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G002)

Investment Strategy: Short Duration Fixed Income



Identifier, Description	Security Type	Base Market Value	Book Yield, Yield	Duration	-50 Basis Point Shock, -100 Basis Point Shock, -200 Basis Point Shock	50 Basis Point Shock, 100 Basis Point Shock, 200 Basis Point Shock
912828G79 UNITED STATES TREASURY	US GOV	1,001,055.00	0.70 0.89	0.95	1,005,820.20 1,009,527.76 1,009,527.76	996,290.15 991,525.66 981,997.72
912828SY7 UNITED STATES TREASURY	US GOV	500,039.00	0.73 0.61	0.42	501,084.11 501,305.68 501,305.68	498,993.94 497,948.94 495,859.07
912828TS9 UNITED STATES TREASURY	US GOV	998,594.00	0.63 0.81	0.75	1,002,328.85 1,004,666.99 1,004,666.99	994,859.37 991,124.97 983,656.83
91412GEZ4 UNIVERSITY CALIF REVS	MUNI	299,823.00	1.04 0.56	0.00	299,823.00 299,823.00 299,823.00	299,823.00 299,823.00 299,823.00
92826CAA0 VISA INC	CORP	699,900.60	1.00 1.22	0.95	703,214.75 706,529.15 707,954.41	696,586.69 693,273.03 686,646.44
94975P405 WELLS FRGO GOVERNMENT CL I MMF	MMFUND	2,253,199.76	0.01 0.01	0.00	2,253,199.76 2,253,199.76 2,253,199.76	2,253,199.76 2,253,199.76 2,253,199.76
CCYUSD Receivable	CASH	462.78	0.00 0.00	0.00	462.78 462.78 462.78	462.78 462.78 462.78
CCYUSD Cash	CASH	1,059.88	0.00 0.00	0.00	1,059.88 1,059.88 1,059.88	1,059.88 1,059.88 1,059.88
---	---	44,259,188.30	0.92 1.01	0.45	44,358,016.82 44,435,768.75 44,465,122.47	44,160,280.05 44,061,292.09 43,863,077.00

* Weighted by: Base Market Value + Accrued, except Book Yield by Base Book Value + Accrued.

*The shock analysis includes a yield floor of 0.

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



CONTRA COSTA COUNTY
STATEMENT FOR PERIOD
December 01, 2016 - December 31, 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*
11/30/2016	BALANCE FORWARD	10,841,882.249	10.02	108,635,660.13	10.02643327	108,705,408.94	
12/14/2016	PURCHASE	2,495,009.980	10.02	25,000,000.00	10.02522976	25,000,000.00	0.00
12/31/2016	UNREALIZED GAIN (LOSS)	0.000		0.00		0.00	
12/31/2016	ENDING BALANCE	<u>13,336,892.229</u>	10.02	<u>133,635,660.13</u>		<u>133,705,408.94</u>	
	INCOME DISTRIBUTION PAID - NOVEMBER			77,722.24			
	INCOME ACCRUAL - DECEMBER			94,671.75			
	CUMULATIVE UNREALIZED GAIN (LOSS)			-69,748.81			

* 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

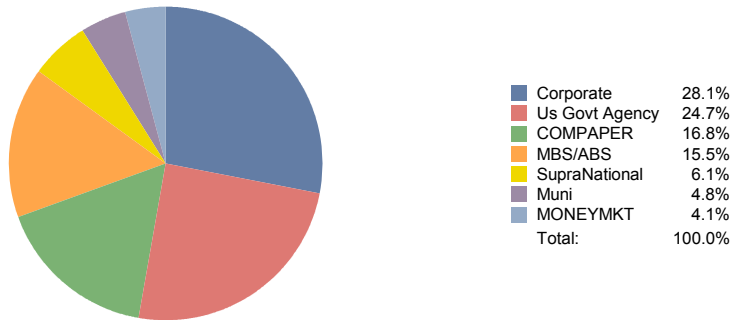
CONTRA COSTA COUNTY
CONTRA COSTA COUNTY
ATTN: BELINDA ZHU
625 COURT STREET
ROOM 102
MARTINEZ CA 94553-1281



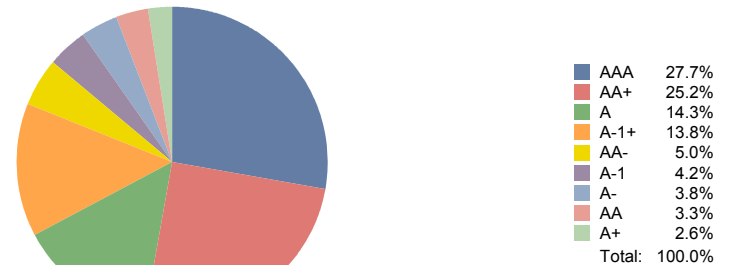
	CalTrust Short Term	LAIF		CalTrust Short Term Total Return	CalTrust Short Term Yield Return	LAIF Yield Return
Market Value	\$1,420,485,856.29	N/A	One Month	0.08%	0.08%	0.06%
NAV per Share	\$10.02	N/A	Three Month	0.15%	0.22%	0.17%
Yield	0.92%	0.73%	Six Month	0.32%	0.41%	0.33%
Period Total Return	0.08%	N/A	One Year*	0.87%	0.75%	0.58%
Period Yield Return	0.08%	0.06%	Two Year*	0.63%	0.62%	0.45%
Effective Duration	0.50 yrs.	N/A	Three Year*	0.52%	0.54%	0.38%
Average Maturity	0.97 yrs.	0.47 yrs.	Five Year*	0.52%	0.48%	0.35%
			Ten Year*	1.30%	1.26%	1.23%
			Since Inception*	1.76%	1.73%	1.66%

*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.



Service Center
888-422-8778

CUSIP	Description	S&P Rating 12/30/2016 [*]	Mat. Date	Years	Shares	Price	Value
00817YAR9	Aetna, Inc. 12/08/17	A-	12/8/2017	1.0	4,700,000.00	100.3382	\$4,715,893.52
02582JGU8	American Express Credit Account 04/15/20	AAA	4/15/2020	3.3	8,292,000.00	100.1873	\$8,307,526.77
02665WAY7	American Honda Finance Corporat 09/20/17	A+	9/20/2017	0.8	3,800,000.00	100.2317	\$3,808,804.22
02665WAR2	American Honda Finance Corporat 12/11/17	A+	12/11/2017	1.0	8,000,000.00	100.1142	\$8,009,136.00
037833CA6	Apple Inc. 08/02/19	AA+	8/2/2019	2.7	6,000,000.00	99.8499	\$5,990,991.00
05522RCT3	BA Credit Card Trust 06/15/20	AAA	6/15/2020	3.5	10,000,000.00	100.1343	\$10,013,431.00
06050TLU4	Bank of America, N.A. 02/14/17	A	2/14/2017	0.2	1,720,000.00	100.0218	\$1,720,375.65
06050TLY6	Bank of America, N.A. 03/26/18	A	3/26/2018	1.2	14,058,000.00	100.1609	\$14,080,623.54
06050TMC3	Bank of America, N.A. 06/05/18	A	6/5/2018	1.5	4,000,000.00	100.1956	\$4,007,825.60
06406HCE7	Bank of New York Mellon Corpora 01/25/18	A	1/25/2018	1.1	6,470,000.00	99.9931	\$6,469,550.98
06406HDC0	Bank of New York Mellon Corpora 05/22/18	A	5/22/2018	1.4	5,000,000.00	100.1214	\$5,000,071.50
07330NAH8	BB&T Corporation 04/03/17	A	4/3/2017	0.3	1,100,000.00	99.8901	\$1,098,791.54
07330NAM7	BB&T Corporation 05/01/19	A	5/1/2019	2.4	8,000,000.00	100.1940	\$8,015,517.60
05531FAN3	BB&T Corporation 06/19/18	A-	6/19/2018	1.5	3,255,000.00	100.5066	\$3,271,490.16
07330NAK1	BB&T Corporation 10/01/17	A	10/1/2017	0.8	6,500,000.00	100.0313	\$6,502,031.90
084664CD1	Berkshire Hathaway Finance Corp 01/12/18	AA	1/12/2018	1.1	2,750,000.00	100.2270	\$2,756,241.68
084664CF6	Berkshire Hathaway Finance Corp 03/07/18	AA	3/7/2018	1.2	13,000,000.00	100.5169	\$13,067,200.96
084664CL3	Berkshire Hathaway Finance Corp 08/15/19	AA	8/15/2019	2.7	5,320,000.00	100.2183	\$5,331,615.69
05581RAC0	BMW Veh Lease 01/22/18	AAA	1/22/2018	1.1	7,947,468.88	100.0953	\$7,955,042.02
05581QAD0	Bmw Vehicle Lease Trust 2015-2 09/20/18	AAA	9/20/2018	1.8	7,139,000.00	100.0769	\$7,144,489.18
1247P2PD0	CAFCO LLC	A-1	2/13/2017	0.2	14,490,000.00	99.9088	\$14,476,777.88
1247P2PN8	CAFCO LLC 02/22/17	A-1	2/22/2017	0.2	8,000,000.00	99.8860	\$7,990,880.00
13034PYA9	CALIFORNIA HSG FIN AGY 02/01/17	AA-	2/1/2017	0.2	3,460,000.00	100.0590	\$3,462,041.40
13034PYB7	CALIFORNIA HSG FIN AGY 08/01/17	AA-	8/1/2017	0.7	3,965,000.00	100.2890	\$3,976,458.85
14041NEU1	Capital One Multi Asset Executi 01/15/21	AAA	1/15/2021	4.1	13,510,000.00	100.0213	\$13,512,877.63
14041NDX6	Capital One Multi Asset Executi 07/15/20	AAA	7/15/2020	3.6	2,690,000.00	103.2091	\$2,776,323.71
14041NET4	Capital One Multi Asset Executi 07/15/20	AAA	7/15/2020	3.6	2,950,000.00	100.1982	\$2,955,847.49
14912L6H9	Caterpillar Financial Services 03/03/17	A	3/3/2017	0.2	5,000,000.00	99.9991	\$4,999,955.50
14912L5Z0	Caterpillar Financial Services 03/03/17	A	3/3/2017	0.2	10,000,000.00	99.9357	\$9,993,570.00
161571GJ7	Chase Issuance Trust 01/15/19	AAA	1/15/2019	2.1	16,000,000.00	100.0003	\$16,000,049.60
161571GY4	Chase Issuance Trust 04/15/20	AAA	4/15/2020	3.3	3,000,000.00	99.9412	\$2,998,235.70
161571GP3	Chase Issuance Trust 07/15/19	AAA	7/15/2019	2.6	3,000,000.00	100.0613	\$3,001,838.70
161571GQ1	Chase Issuance Trust 11/15/19	AAA	11/15/2019	2.9	1,400,000.00	100.0869	\$1,401,216.32
166764AW0	Chevron Corporation 03/02/18	AA-	3/2/2018	1.2	4,000,000.00	99.9523	\$3,998,093.20
166764BE9	Chevron Corporation 05/16/18	AA-	5/16/2018	1.4	5,700,000.00	100.3245	\$5,718,496.50
166764AK6	Chevron Corporation 11/15/17	AA-	11/15/2017	0.9	3,500,000.00	100.0459	\$3,501,607.55
166764AA8	Chevron Corporation 12/05/17	AA-	12/5/2017	1.0	7,000,000.00	99.7891	\$6,985,238.40
17275RAY8	Cisco Systems, Inc. 06/15/18	AA-	6/15/2018	1.5	4,500,000.00	100.2208	\$4,509,933.75
17305EFU4	Citibank Credit Card Issuance T 04/09/20	AAA	4/9/2020	3.3	7,025,000.00	100.3759	\$7,051,404.87
17305EFQ3	Citibank Credit Card Issuance T 04/24/19	AAA	4/24/2019	2.3	13,011,000.00	100.0399	\$13,016,184.88
172967FW6	Citigroup Inc. 01/10/17	A	1/10/2017	0.1	1,000,000.00	100.0439	\$1,000,439.00
172967JH5	Citigroup Inc. 02/05/18	A	2/5/2018	1.2	2,500,000.00	100.1016	\$2,502,540.50
172967JQ5	Citigroup Inc. 04/27/18	A	4/27/2018	1.3	5,000,000.00	100.2727	\$5,013,634.50
172967KT7	Citigroup Inc. 06/07/19	A	6/7/2019	2.5	2,000,000.00	100.7162	\$2,014,324.60
172967KF7	Citigroup Inc. 12/07/18	A	12/7/2018	2.0	3,000,000.00	100.5241	\$3,015,723.60
20030NAW1	Comcast Corporation 05/15/18	A-	5/15/2018	1.4	11,055,000.00	105.5516	\$11,668,733.80
12619TPH1	CRC FDG LLC 2/17/17	A-1	2/17/2017	0.2	20,000,000.00	99.8989	\$19,979,773.80
12619TPA6	CRC FUNDING LLC	A-1	2/10/2017	0.2	7,390,000.00	99.9160	\$7,383,792.40
22546QAW7	Credit Suisse AG New York Branc 04/27/18	A	4/27/2018	1.3	5,500,000.00	100.0270	\$5,501,485.00
30231GAS1	Exxon Mobil Corporation 02/28/18	AA+	2/28/2018	1.2	7,460,000.00	100.6051	\$7,505,141.95
3133EFYG6	Federal Farm Credit Banks 08/08/18	AA+	8/8/2018	1.7	10,000,000.00	100.2401	\$10,024,008.00
3133EGEP6	Federal Farm Credit Banks 09/13/17	AA+	9/13/2017	0.8	15,000,000.00	99.9878	\$14,998,174.50
3133EFM61	Federal Farm Credit Banks 09/17/18	AA+	9/17/2018	1.8	10,000,000.00	100.2642	\$10,026,419.00
3133EGMC6	Federal Farm Credit Banks 10/18/17	AA+	10/18/2017	0.8	5,000,000.00	99.8789	\$4,993,947.00
3130A9AZ4	Federal Home Loan Bank 6/8/18	AA+	6/8/2018	1.5	2,000,000.00	100.1344	\$2,002,687.80
31337BA43	Federal Home Loan Banks 03/09/18	AA+	3/9/2018	1.2	7,830,000.00	100.4480	\$7,865,081.53
3130A7LX1	Federal Home Loan Banks 04/06/18	AA+	4/6/2018	1.3	8,100,000.00	99.9814	\$8,098,490.16
313385ET9	Federal Home Loan Banks 04/24/17	A-1+	4/24/2017	0.3	4,000,000.00	99.8304	\$3,993,216.00
3130A5EP0	Federal Home Loan Banks 05/30/17	AA+	5/30/2017	0.4	20,000,000.00	100.0213	\$20,004,256.00
313379FW4	Federal Home Loan Banks 06/09/17	AA+	6/9/2017	0.5	23,400,000.00	100.1785	\$23,441,771.34
313370S22	Federal Home Loan Banks 09/08/17	AA+	9/8/2017	0.8	20,000,000.00	101.0271	\$20,205,412.00
3137EADN6	Federal Home Loan Mortgage Corp 01/12/18	AA+	1/12/2018	1.1	14,500,000.00	99.7992	\$14,470,885.45
3134G8L98	Federal Home Loan Mortgage Corp 02/26/18	AA+	2/26/2018	1.2	10,000,000.00	99.9658	\$9,996,583.00
3134G8UD9	Federal Home Loan Mortgage Corp 04/11/18	AA+	4/11/2018	1.3	10,000,000.00	100.0373	\$10,003,731.00
3134G6R70	Federal Home Loan Mortgage Corp 05/26/17	AA+	5/26/2017	0.4	5,000,000.00	100.0336	\$5,001,680.00
3134GAXR0	Federal Home Loan Mortgage Corp 05/30/18	AA+	5/30/2018	1.4	10,000,000.00	100.2074	\$10,020,740.00
3134G9X51	Federal Home Loan Mortgage Corp 07/27/18	AA+	7/27/2018	1.6	15,000,000.00	99.6827	\$14,952,406.50
3137EADJ5	Federal Home Loan Mortgage Corp 07/28/17	AA+	7/28/2017	0.6	2,259,000.00	100.1813	\$2,263,094.44
31394JTT4	Federal Home Loan Mortgage Corp 09/15/18	AA+	9/15/2018	1.8	1,358,552.45	102.2104	\$1,388,582.30
3134GAMA9	Federal Home Loan Mortgage Corp 09/21/18	AA+	9/21/2018	1.8	10,000,000.00	99.6154	\$9,961,536.00

79766DCU1	SAN FRANCISCO CALIF 05/01/17	A+	5/1/2017	0.4	1,470,000.00	100.5520	\$1,478,114.40
797646S49	SAN FRANCISCO CALIF CITY & CNTY 06/15/17	AA+	6/15/2017	0.5	7,570,000.00	100.5280	\$7,609,969.60
80218YAA3	SANTA FE SPRINGS CALIF CMNTY DE 09/01/17	A+	9/1/2017	0.8	1,500,000.00	99.9120	\$1,498,680.00
83191GAB5	Smart Abs Us Trust 2016-2us 08/14/19	AAA	8/14/2019	2.7	18,750,000.00	99.9887	\$18,747,885.00
87612EAS5	Target Corporation 01/15/18	A	1/15/2018	1.1	7,000,000.00	104.5592	\$7,319,140.50
880591EA6	Tennessee Valley Authority 07/18/17	AA+	7/18/2017	0.6	9,405,000.00	102.5799	\$9,647,643.36
19121ANW7	The Coca-Cola Company 01/30/17	A-1+	1/30/2017	0.1	10,000,000.00	99.9551	\$9,995,513.60
19121ARB9	THE COCA-COLA COMPANY 04/11/17	A-1+	4/11/2017	0.3	10,000,000.00	99.7807	\$9,978,070.00
19121AT50	The Coca-Cola Company 06/05/17	A-1+	6/5/2017	0.5	4,250,000.00	99.6149	\$4,233,633.85
191216BR0	The Coca-Cola Company 10/27/17	AA-	10/27/2017	0.8	1,500,000.00	99.7179	\$1,495,767.75
89116EPA5	Toronto Dominion Holdings USA I 02/10/17	A-1+	2/10/2017	0.2	21,000,000.00	99.9253	\$20,984,319.93
89116EQ14	Toronto Dominion Holdings USA I 03/01/17	A-1+	3/1/2017	0.2	5,000,000.00	99.8797	\$4,993,984.70
89231TAB6	Toyota Auto Receivables 2015-C 02/15/18	AAA	2/15/2018	1.2	1,407,048.73	99.8908	\$1,406,778.15
89237WAB3	Toyota Auto Receivables Owner T 01/15/19	AAA	1/15/2019	2.1	5,600,000.00	99.8710	\$5,592,773.20
89231LAB3	Toyota Auto Receivables Owner T 05/15/19	AAA	5/15/2019	2.4	6,250,000.00	99.8201	\$6,238,758.13
89233GRM0	Toyota Motor Credit Corporation 04/21/17	A-1+	4/21/2017	0.3	15,000,000.00	99.7150	\$14,957,253.30
89233GV11	Toyota Motor Credit Corporation 08/01/17	A-1+	8/1/2017	0.7	7,000,000.00	99.2676	\$6,948,735.08
89417EAC3	Travelers Companies, Inc. 12/15/17	A	12/15/2017	1.0	15,000,000.00	104.2068	\$15,631,012.50
90331HMR1	U.S. Bank National Association 01/26/18	AA-	1/26/2018	1.1	11,500,000.00	100.1082	\$11,512,438.40
90331HMU4	U.S. Bank National Association 12/29/17	AA-	12/29/2017	1.0	1,325,000.00	100.0361	\$1,325,477.93
90520EAE1	Union Bank of California, Natio 06/16/17	A+	6/16/2017	0.5	3,545,000.00	100.3237	\$3,556,475.87
912828P20	United States Treasury Notes 01/31/18	AA+	1/31/2018	1.1	20,000,000.00	99.7891	\$19,957,812.00
912828TS9	United States Treasury Notes 09/30/17	AAA	9/30/2017	0.8	20,000,000.00	99.8594	\$19,971,880.00
912828UA6	United States Treasury Notes 11/30/17	AA+	11/30/2017	0.9	10,000,000.00	99.7656	\$9,976,562.00
912828N55	United States Treasury Notes 12/31/17	AA+	12/31/2017	1.0	43,000,000.00	100.0859	\$43,036,954.20
912828UE8	United States Treasury Notes 12/31/17	AA+	12/31/2017	1.0	20,000,000.00	99.8359	\$19,967,188.00
913366HR4	UNIV OF CALIFORNIA RGTS MED CENTER	AA-	5/15/2017	0.4	7,975,000.00	99.9910	\$7,974,282.25
91412GFA8	UNIVERSITY CALIF 07/01/17	AA	7/1/2017	0.6	4,250,000.00	99.8370	\$4,243,072.50
91412GEZ4	UNIVERSITY CALIF 07/01/17	AA	7/1/2017	0.6	14,380,000.00	99.8370	\$14,356,560.60
90290XAB3	USAA Auto Owner Trust 03/15/18	AAA	3/15/2018	1.2	431,530.47	99.9871	\$431,474.93
90327CAB6	USAA Auto Owner Trust 03/15/19	AAA	3/15/2019	2.2	7,600,000.00	99.8869	\$7,591,403.64
92826CAA0	Visa Inc 12/14/17	A+	12/14/2017	1.0	16,055,000.00	100.1878	\$16,085,156.11
92828CQ78	VISA INC CP 03/07/17	A-1	3/7/2017	0.2	10,500,000.00	99.8567	\$10,484,952.87
92867PAC7	Volkswagen Auto Loan Enhanced T 04/20/18	AAA	4/20/2018	1.3	787,965.56	99.9248	\$787,372.86
VP4560000	WELLS FARGO ADVANTAGE GOVERNMENT	AAA		0.0	58,793,621.02	100.0000	\$58,793,621.02

Grand Total \$1,440,491,136.13

* Security ratings are updated monthly at month-end.

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

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

EBRCS TRANSACTIONS*

For the Quarter Ending

December 31, 2016

FY 2016-2017

FUND	BALANCE @	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	BALANCE @
NUMBER	09/30/16							12/31/16
100300	2,084,825.27							2,084,825.27
TOTALS	2,084,825.27	0.00	0.00	0.00	0.00	0.00	0.00	2,084,825.27

* East Bay Regional Communications System Authority

EXHIBITS

CONTRA COSTA COUNTY Portfolio Summary Report *AS OF DECEMBER 31, 2016*

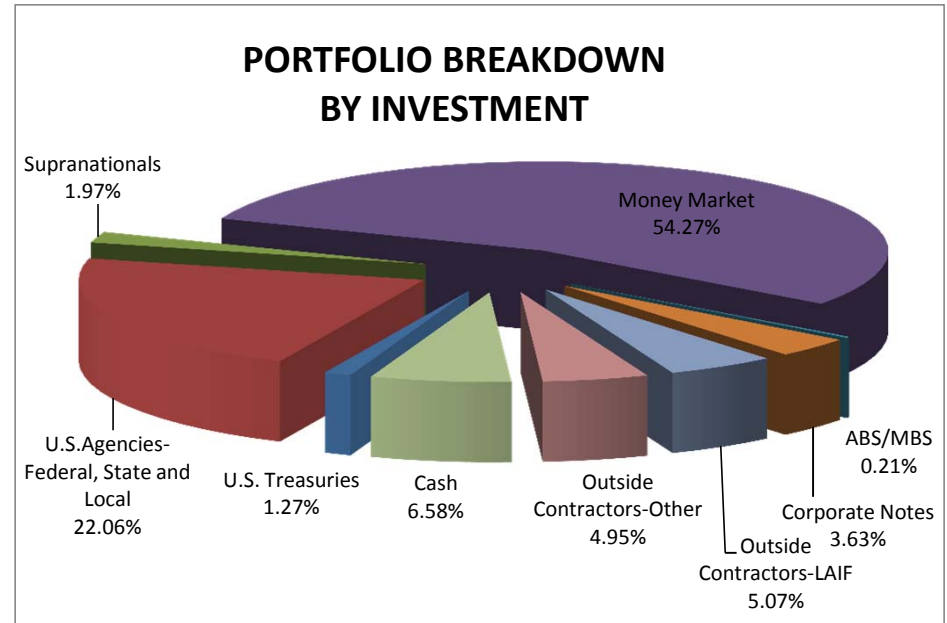
Exhibit I

Portfolio Characteristics

Par	\$3,633,914,079.18
Cost	\$3,630,808,677.25
Market Value	\$3,630,307,174.05
Weighted Yield to Maturity	0.97%
Weighted Average Days to Maturity	213
Weighted Duration	0.58 yr

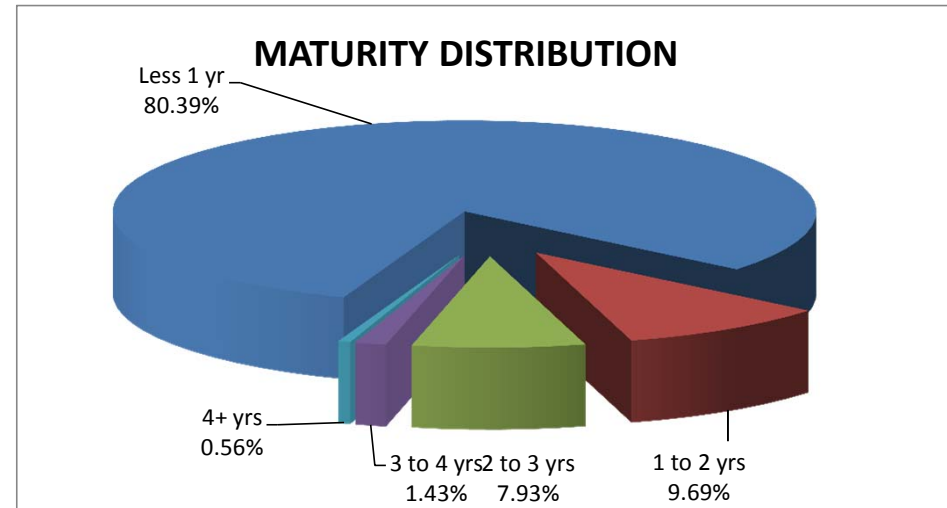
Portfolio Breakdown by Investment

Investments	Par Value	Percent of Total
U.S. Treasuries	\$46,280,000.00	1.27%
U.S. Agencies-Federal, State and Local	801,485,000.00	22.06%
Supranationals	71,500,000.00	1.97%
Money Market	1,972,137,654.09	54.27%
ABS/MBS	7,482,668.64	0.21%
Corporate Notes	131,897,000.00	3.63%
Outside Contractors-LAIF	184,197,365.80	5.07%
Outside Contractors-Other	179,879,562.22	4.95%
Cash	239,054,828.43	6.58%
TOTAL*	\$3,633,914,079.18	100.00%**



Maturity Distribution

Time	Par Value	Percent of Total
Less 1 yr	\$2,921,152,230.86	80.39%
1 to 2 yrs	352,296,786.87	9.69%
2 to 3 yrs	288,128,236.18	7.93%
3 to 4 yrs	51,904,000.00	1.43%
4+ yrs	20,432,825.27	0.56%
TOTAL*	\$3,633,914,079.18	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 DECEMBER 31, 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	\$3,030,782,322.73	83.45%	1.0418%	251	0.67 ¹
B. Investments Managed by Outside Contractors					
1. Local Agency Investment Fund	\$184,197,365.80	5.07%	0.6800%	1	N/A
2. Other					
a. Wells Capital Management	\$44,159,076.82	1.22%	1.0100%	288	0.45 ²
b. CalTRUST (Short-Term Fund)	\$133,635,660.13	3.68%	0.9200%	1	N/A
C. Cash	\$239,054,828.43	6.58%	0.3500% ⁴	1	N/A

³Yield to Maturity on Portfolio at End-of-Quarter = 0.97%
³Weighted Average Days to Maturity on Portfolio at End-of-Quarter = 213
³Weighted Duration (yr) at End-of-Quarter = 0.58

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

TYPE	As of December 31, 2016	As of September 30, 2016	CHANGE IN VALUE	
	PAR VALUE	PAR VALUE	FROM PREV. QTR.	% CHANGE
A. Investments Managed by Treasurer's Office				
1. U.S. Treasuries (STRIPS, Bills, Notes)	\$46,280,000.00	\$18,575,000.00	\$27,705,000.00	149.15%
2. U.S. Agencies				
Federal Home Loan Banks	308,825,000.00	238,165,000.00	70,660,000.00	29.67%
Federal National Mortgage Association	114,406,000.00	110,789,000.00	3,617,000.00	3.26%
Federal Farm Credit Banks	185,526,000.00	212,401,000.00	(26,875,000.00)	-12.65%
Federal Home Loan Mortgage Corporation	189,468,000.00	195,448,000.00	(5,980,000.00)	-3.06%
Municipal Bonds	3,260,000.00	3,260,000.00	0.00	0.00%
Subtotal	801,485,000.00	760,063,000.00	41,422,000.00	5.45%
3. Supranationals	71,500,000.00	35,000,000.00	36,500,000.00	51.05%
4. Money Market Instruments				
Commercial Paper	1,105,926,000.00	670,723,000.00	435,203,000.00	64.89%
Negotiable Certificates of Deposit	865,643,000.00	505,166,000.00	360,477,000.00	71.36%
Medium Term Certificates of Deposit	0.00	2,175,000.00	(2,175,000.00)	-100.00%
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	1,972,137,654.09	1,178,632,654.09	793,505,000.00	67.32%
5. Asset Backed Securities/Mortgage Backed Securities	7,482,668.64	7,744,254.52	(261,585.88)	-3.38%
6. Corporate Notes	131,897,000.00	135,127,000.00	(3,230,000.00)	-2.39%
TOTAL	3,030,782,322.73	2,135,141,908.61	895,640,414.12	41.95%
B. Investments Managed by Outside Contractors				
1. Local Agency Investment Fund	184,197,365.80	179,062,094.68	5,135,271.12	2.87%
2. Other				
a. EBRCS Bond	2,084,825.27	2,084,825.27	0.00	0.00%
b. Wells Capital Management	44,159,076.82	44,121,110.21	37,966.61	0.09%
c. CalTRUST (Short-Term Fund)	133,635,660.13	108,744,078.96	24,891,581.17	22.89%
Subtotal	179,879,562.22	154,950,014.44	24,929,547.78	16.09%
TOTAL	364,076,928.02	334,012,109.12	30,064,818.90	9.00%
C. Cash	239,054,828.43	196,787,993.03	42,266,835.40	21.48%
* GRAND TOTAL (FOR A , B , & C)	\$3,633,914,079.18	\$2,665,942,010.76	\$967,972,068.42	36.31%

* 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
2016/17	Coupon Rate	1.0063%	1.0436%		
	Yield to Maturity	0.9760%	1.0418%		
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

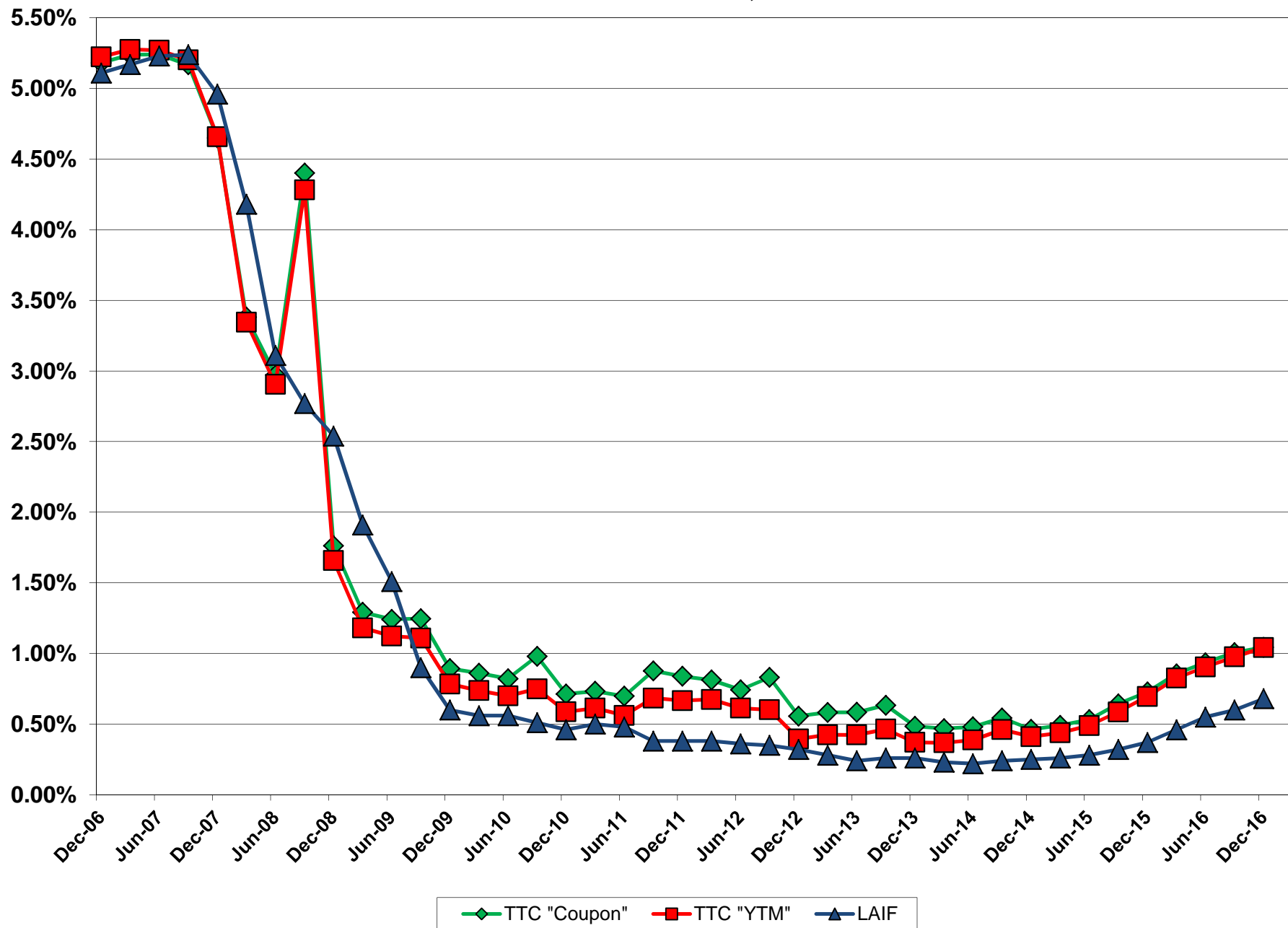
Exhibit IV (a)

INVESTMENTS MANAGED BY OUTSIDE CONTRACTOR

LAIF QUARTERLY APPORTIONMENT RATES

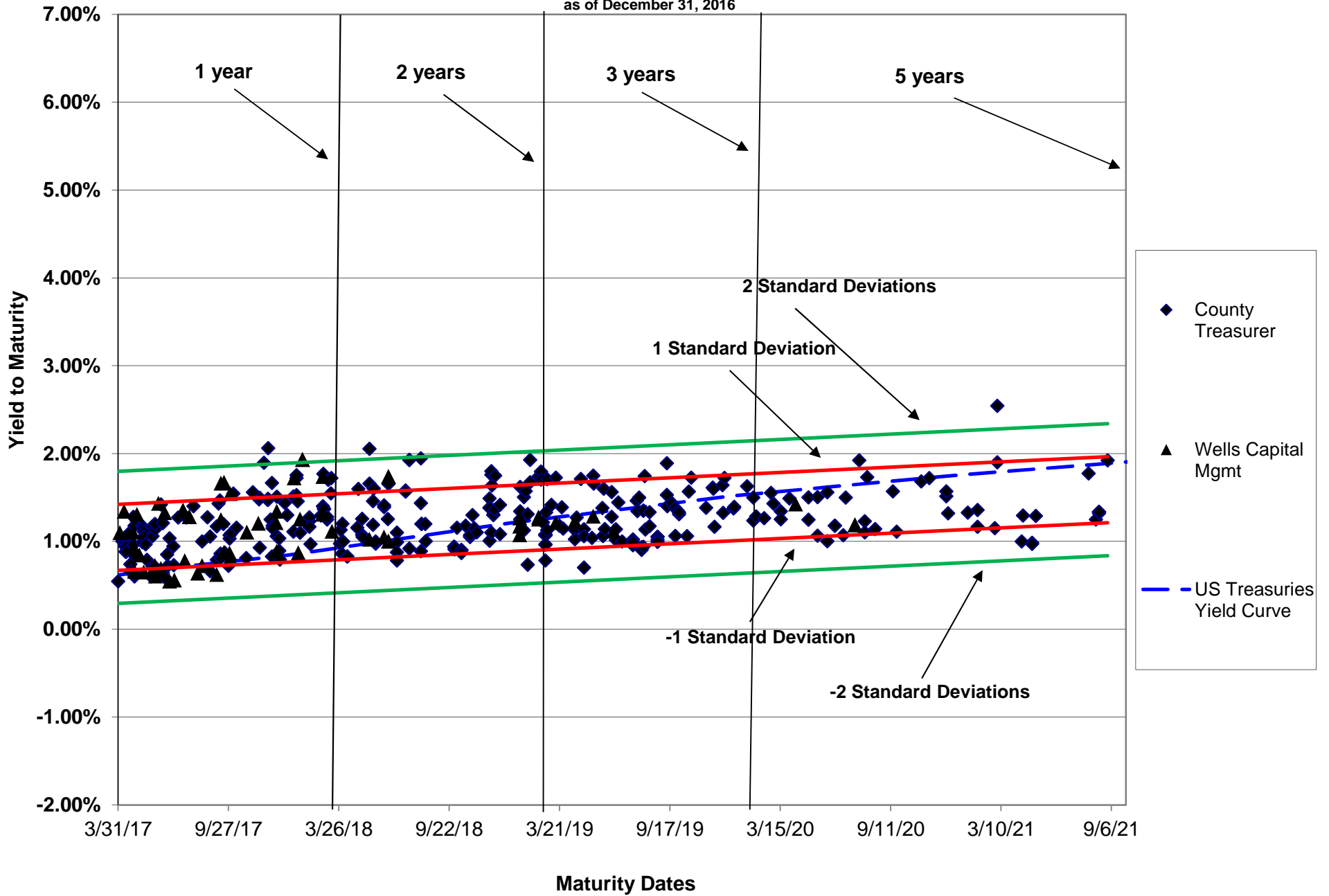
Fiscal Year		Quarter Ending			
		September	December	March	June
2016/17	Apportionment Rate	0.60%	0.68%		
2015/16	Apportionment Rate	0.32%	0.37%	0.46%	0.55%
2014/15	Apportionment Rate	0.24%	0.25%	0.26%	0.28%
2013/14	Apportionment Rate	0.26%	0.26%	0.23%	0.22%
2012/13	Apportionment Rate	0.35%	0.32%	0.28%	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 December 31, 2016



Risk Assessment

as of December 31, 2016



Risk Assessment

Exhibit IV (d)

(Securities Greater Than Two Standard Deviations)

As of December 31, 2016

<u>CUSIP</u>	<u>DESCRIPTION</u>	<u>PURCHASE DATE</u>	<u>PAR</u>	<u>COST</u>	<u>MARKET</u>	<u>COUPON (%)</u>	<u>MATURITY DATE</u>	<u>YTM (%)</u>
949746RS2	CORP WELLS FARGO & C	3/7/2016	5,000,000.00	4,989,750.00	4,962,950.00	2.50	3/4/21	2.54
060505DP6	CCCCD CORP BANK OF AMERICA	1/13/2016	1,390,000.00	1,484,186.40	1,439,831.50	5.75	12/1/17	2.06
91412GSZ9	CCCCD MUNI UNIV OF CALIFORNIA	10/2/2013	195,000.00	195,000.00	195,000.00	2.05	5/15/18	2.05

CONTRA COSTA COUNTY INVESTMENT POOL

AVERAGE INFORMATION
October 1, 2016 through December 31, 2016

	AVERAGE DAILY BALANCE (PAR)	PERCENT OF PORTFOLIO	AVERAGE YTM	AVERAGE DAYS TO MATURITY AS A PERCENT OF PORTFOLIO	AVERAGE DAYS TO MATURITY FOR THE QUARTER
A. Investments Managed by Treasurer's Office	\$2,479,075,882.93	81.34%	1.0133%	222.36	273
B. Investments Managed by Outside Contractors					
1. Local Agency Investment Fund	\$179,744,210.20	5.90%	0.6837%	0.06	1
2. Other					
a. Wells Capital Management	\$44,113,172.26	1.45%	0.9923%	4.42	306
b. CalTRUST Short Term Fund	\$113,276,627.17	3.72%	0.8900%	0.04	1
c. Cash	\$231,423,496.12	7.59%	0.1989%	0.00	0
Total	\$3,047,633,388.68	100.00%			

* Weighted Average YTM of Portfolio = 0.93% 227

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

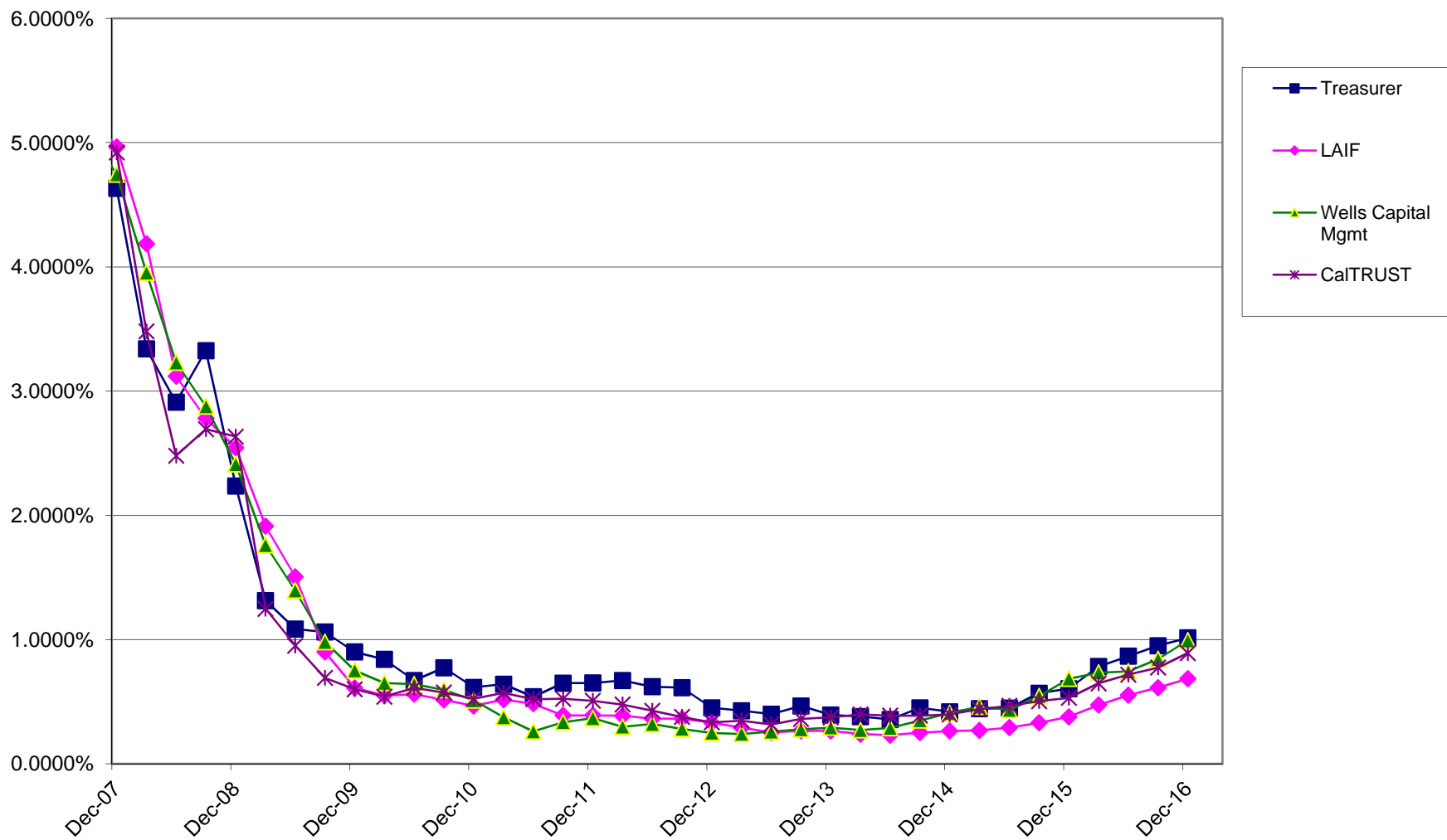
**CONTRA COSTA COUNTY INVESTMENT POOL
SUMMARY OF POOL RATES AND BENCHMARKS
AS OF DECEMBER 31, 2016**

<u>Pool Rates:</u>	<u>YTM as of 12/31/16</u>	<u>Quarterly Ave.</u>	<u>Average Days to Maturity</u>	
Total County Portfolio (w/ Cash)	0.97%	0.93%	251	*1
Investments Managed by Treasurer's Office	1.04%	1.01%	273	
Wells Capital Management	1.01%	0.99%	306	
CalTRUST Short Term Fund	0.92%	0.89%	372	*2
	<u>Quarterly Apportionment Rate</u>	<u>PMIA Ave. Effective Yield</u>		
Local Agency Investment Fund (LAIF)	0.68%	0.68%	171	*2
		10/1/16 - 12/31/16		
	<u>12/31/16</u>	<u>High</u>	<u>Ave.</u>	<u>Low</u>
<u>Benchmarks:</u>				
Federal Fund Rate	0.5000%	0.6600%	0.4471%	0.3000%
Six Month Treasury Bill	0.5175%	0.5575%	0.4802%	0.3975%
Six Month LIBOR	1.3177%	1.3227%	1.2776%	1.2427%
Vanguard Prime Money Mkt Fund	0.1600%			

*1. Cash is excluded from the calculation.

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

Contra Costa County Investment Pool Average Quarterly YTM as of December 31, 2016



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

Exhibit VI

<u>Description</u>	<u>CUSIP</u>	<u>Purchase Date</u>	<u>Coupon Rate</u>	<u>Par</u>	<u>Market</u>	<u>Cost</u>	<u>Provisions</u>	<u>Fund #</u> *
Svenska Handelsbanken Float CD 8/24/17	86958DH54	11/24/15	1.2754%	\$1,340,000.00	\$1,330,115.64	\$1,340,000.00	Float quarterly: LIBOR +45 bps	6911
HSBC BK Float CD 11/17/17	40428AR41	11/18/15	1.4962%	\$2,175,000.00	\$2,151,220.00	\$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	\$5,218,816.50	\$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	\$1,975,268.40	\$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	\$9,951,500.00	\$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	\$9,896,200.00	\$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	\$9,920,400.00	\$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	\$4,941,550.00	\$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	\$9,986,100.00	\$10,000,000.00	One time: 4/13/17	8177
Total				\$55,686,000.00	\$55,371,170.54	\$55,658,549.42		

* 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
December 31, 2016**

DESCRIPTION	CUSIP	MATURITY DATE	PAR (\$)	MARKET (\$)	COST (\$)	PROVISIONS
AETNA INC 12/8/2017 1.335522%	00817YAR9	12/8/2017	4,700,000.00	4,715,893.52	4,700,000.00	Float quarterly: LIBOR +65 bps
AMERICAN EXPRESS CREDIT ACCOUNT 04/15/2020	02582JGU8	4/15/2020	8,292,000.00	8,307,526.77	8,322,670.95	5% clean up call
APPLE INC 8/2/2019 0.8915%	037833CA6	8/2/2019	6,000,000.00	5,990,991.00	6,000,000.00	Float quarterly: LIBOR +14 bps
AMERICAN HONDA FINANCE 9/20/2017 0.7626	02665WAY7	9/20/2017	3,800,000.00	3,808,804.22	3,800,247.83	Float quarterly: LIBOR +45 bps
AMERICAN HONDA FINANCE 12/11/2017 0.545	02665WAR2	12/11/2017	8,000,000.00	8,009,136.00	8,000,000.00	Float quarterly: LIBOR +31 bps
BANK OF AMERICA NA 2/14/2017 0.7061%	06050TLU4	2/14/2017	1,720,000.00	1,720,375.65	1,719,522.56	Float quarterly: LIBOR +47 bps
BA CREDIT CARD TRUST 06/15/20	05522RCT3	6/15/2020	10,000,000.00	10,013,431.00	10,003,406.84	5% clean up call
BANK OF NEW YORK MELLON CORPORA 01/25/2018	06406HCE7	1/25/2018	6,470,000.00	6,469,550.98	6,487,274.90	Call on and anytime after 12/25/17
BANK OF NY MELLON 5/22/18 VARIABLE	06406HDC0	5/22/2018	5,000,000.00	5,006,071.50	4,998,500.00	Float quarterly: LIBOR +38 bps
BB&T CORPORATION 10/01/17	07330NAK1	10/1/2017	6,500,000.00	6,502,031.90	6,509,360.79	Call on and anytime after 9/1/17
BB&T CORPORATION 06/19/18	05531FAN3	6/19/2018	3,255,000.00	3,271,490.16	3,297,266.41	Call on and anytime after 5/15/18
BERKSHIRE HATHAWAY FIN 1/12/2018 0.5533	084664CD1	1/12/2018	2,750,000.00	2,756,241.68	2,750,000.00	Float quarterly: LIBOR +30 bps
BERKSHIRE HATHAWAY FIN 8/15/2019 1.0523	084664CL3	8/15/2019	5,320,000.00	5,331,615.69	5,320,611.20	Float quarterly: LIBOR +26 bps
BMWLT 2016-1 A2B 1/22/2018 0.92925%	05581RAC0	1/22/2018	7,947,468.88	7,955,042.02	7,947,468.88	Float monthly: LIBOR +50 bps; 5% clean up call
BRANCH BANKING & TRUST 4/3/2017 1%	07330NAH8	4/3/2017	1,100,000.00	1,098,791.54	1,098,218.80	Call on and anytime after 3/3/17
BRANCH BANKING & TRUST 5/1/2019	07330NAM7	5/1/2019	8,000,000.00	8,015,517.60	8,000,000.00	Float 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	4,243,072.50	4,249,761.33	Float monthly: LIBOR +50 bps
CAPITAL ONE 07/15/20	14041NDX6	7/15/2020	2,690,000.00	2,776,323.71	2,805,027.75	5% clean up call
CAPITAL ONE MULTI ASSET EXECUTI 01/15/21	14041NEU1	1/15/2021	13,510,000.00	13,512,877.63	13,521,200.40	5% clean up call
CAPITAL ONE MULTI ASSET EXECUTI 07/15/20	14041NET4	7/15/2020	2,950,000.00	2,955,847.49	2,960,308.59	5% clean up call
CHAIT 2014-A1 A1 1/15/2019 1.15%	161571GJ7	1/15/2019	16,000,000.00	16,000,049.67	16,040,827.06	10% clean up call
CHAIT 2015-A5 A 4/15/2020 1.35%	161571GY4	4/15/2020	3,000,000.00	2,998,235.70	3,009,585.63	10% clean up call
CHASE ISSUANCE TRUST 07/15/19	161571GP3	7/15/2019	3,000,000.00	3,001,838.70	3,009,702.02	10% clean up call
CHASE ISSUANCE TRUST 11/15/19	161571GQ1	11/15/2019	1,400,000.00	1,401,216.32	1,404,812.50	10% clean up call
CHEVRON CORP 3/2/2018 0.432967%	166764AW0	3/2/2018	4,000,000.00	3,998,093.20	4,000,000.00	Float quarterly: LIBOR +17 bps
CHEVRON CORP 5/16/2018 1.1296%	166764BE9	5/16/2018	5,700,000.00	5,718,496.50	5,700,000.00	Float quarterly: LIBOR +50 bps
CISCO SYSTEMS INC 06/15/2018	17275RAY8	6/15/2018	4,500,000.00	4,509,933.75	4,500,000.00	Float quarterly: LIBOR +31 bps
CITIBANK CREDIT CARD ISSUANCE T 04/24/19	17305EFQ3	4/24/2019	13,011,000.00	13,016,184.88	13,023,706.05	5% clean up call
CITIBANK CREDIT CARDISSUANCE T 04/09/20	17305EFU4	4/9/2020	7,025,000.00	7,051,404.87	7,071,644.83	5% clean up call
CITIGROUP INC 4/27/2018 0.967%	172967JQ5	4/27/2018	5,000,000.00	5,013,634.50	5,000,000.00	Float quarterly: LIBOR +69 bps
CITIGROUP INC. 12/07/18	172967KF7	12/7/2018	3,000,000.00	3,015,723.60	3,000,000.00	Float quarterly: LIBOR +86 bps
CITIGROUP INC 6/7/2019 1.6113%	172967KT7	6/7/2019	2,000,000.00	2,014,324.60	2,000,000.00	Float quarterly: LIBOR +93 bps
COMCAST CORPORATION 05/15/18	20030NAW1	5/15/2018	11,055,000.00	11,668,733.80	11,799,560.40	Make-whole call +30 bps
CREDIT SUISSE NEW YORK 4/27/2018 0.9574	22546QAW7	4/27/2018	5,500,000.00	5,501,485.00	5,500,000.00	Float quarterly: LIBOR +68 bps
FEDERAL FARM CREDITBANK 8/8/2018 0.617	3133EFYG6	8/8/2018	10,000,000.00	10,024,008.00	10,000,000.00	Float monthly: LIBOR +19 bps
FEDERAL FARM CREDITBANK 9/17/2018 0.66	3133EFM61	9/17/2018	10,000,000.00	10,026,419.00	10,000,000.00	Float monthly: LIBOR +22 bps
FEDERAL HOME LOAN BANKS 04/06/18	3130A7LX1	4/6/2018	8,100,000.00	8,098,490.16	8,100,000.00	One time: 4/6/17
FEDERAL HOME LOAN BANK 6/8/18	3130A9AZ4	6/8/2018	2,000,000.00	2,002,687.80	2,002,140.00	One time: 3/8/17
FEDERAL HOME LOAN MORTGAGE CORP 11/24/2017	11243134G8ML0	11/24/2017	1,100,000.00	1,099,836.32	1,100,000.00	Quarterly; First: 5/24/16; Last: 8/24/17
FEDERAL HOME LOAN MORTGAGE CORP 02/26/2018	02263134G8L98	2/26/2018	10,000,000.00	9,996,583.00	10,000,000.00	Quarterly; First: 5/26/16; Last: 11/26/17
FEDERAL HOME LOAN MORTGAGE CORP 04/11/2018	04113134G8UD9	4/11/2018	10,000,000.00	10,003,731.00	10,010,000.00	One time: 1/11/17
FEDERAL HOME LOAN MORTGAGE CORP 05/30/2018	05303134GAXR0	5/30/2018	10,000,000.00	10,020,740.00	10,026,000.00	One time: 5/30/17
FEDERAL HOME LOAN MORTGAGE CORP 07/27/2018	07273134G9X51	7/27/2018	15,000,000.00	14,952,406.50	14,985,128.61	Quarterly; First: 1/27/17; Last: 4/27/17
FEDERAL HOME LOAN MORTGAGE CORP 09/21/2018	09213134GAMA9	9/21/2018	10,000,000.00	9,961,536.00	10,000,000.00	One time: 3/21/17
FEDERAL HOME LOAN MORTGAGE CORP 09/15/2018	091531394JTT4	9/15/2018	1,358,552.45	1,388,582.30	1,398,404.00	1% clean up call
FEDERAL NATIONAL MORTGAGE ASSOC 01/30/2018	01303135G0B77	1/30/2018	6,000,000.00	6,008,179.80	6,055,495.64	One time: 1/30/17
FIFTH THIRD 02/28/18	31677QAV1	2/28/2018	15,900,000.00	15,877,194.63	15,937,083.00	Call on and anytime after 1/28/18
FITAT 2015-1 A2A MTGE 1.02% 05/15/18	31680GAB2	5/15/2018	3,480,274.39	3,479,728.69	3,480,211.77	10% collateral call
FRANKLIN RESOURCES INC. 09/15/17	354613AH4	9/15/2017	1,750,000.00	1,751,824.73	1,754,927.94	Make-whole call +12.5 bps
FREDDIE MAC 0.75% 05/26/2017	3134G6R70	5/26/2017	5,000,000.00	5,001,680.00	4,998,442.55	One time: 5/26/16
GENERAL ELECTRIC COMPANY 08/07/18	36962GX66	8/7/2018	2,023,000.00	2,025,227.32	2,019,665.64	Float quarterly: LIBOR +27 bps
GOLDMAN SACHS GROUP INC. 12/15/17	38141EC49	12/15/2017	6,000,000.00	6,021,096.60	5,987,560.11	Float quarterly: LIBOR +80 bps
GOLDMAN SACHS GROUP INC. 4/25/2019 1.674	38141GVV3	4/25/2019	3,000,000.00	3,026,958.60	3,000,000.00	Float quarterly: LIBOR +104 bps

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

Exhibit VI (a)

<u>DESCRIPTION</u>	<u>CUSIP</u>	<u>MATURITY DATE</u>	<u>PAR</u> (\$)	<u>MARKET</u> (\$)	<u>COST</u> (\$)	<u>PROVISIONS</u>
HARLEY-DAVIDSON 0.8% 01/15/19	41284CAB0	1/15/2019	771,551.17	771,266.39	771,547.56	10% collateral call
HAROT 2014-1 A3 11/21/2017 0.67%	43813JAC9	11/21/2017	289,381.43	289,292.39	289,308.54	10% collateral call
HDMOT 2015-1 A2A 1/15/2019 0.95%	41284BAB2	1/15/2019	1,081,064.53	1,080,725.08	1,081,059.35	10% collateral call
HDMOT 2016-A A2 6/17/2019 1.09%	41284DAB8	6/17/2019	6,100,000.00	6,095,461.60	6,099,849.76	10% collateral call
HONDA AUTO RECEIV-ABLES 07/23/18	43814LAB5	7/23/2018	1,599,533.01	1,152,877.39	1,153,923.15	10% collateral call
HONDA AUTO RECEIVABLES OWNER TR 04/18/	43814RAB2	4/18/2019	6,500,000.00	6,485,958.05	6,499,818.65	10% collateral call
HSBC USA INC. 06/23/17	40434CAB1	6/23/2017	4,000,000.00	3,998,898.40	3,990,236.98	Float quarterly: LIBOR +30 bps
HSBC USA INC 11/13/2017 0.57185%	40428HPM8	11/13/2017	7,955,000.00	7,948,998.75	7,954,554.03	Float quarterly: LIBOR +34 bps
HSBC USA INC 8/7/2018 1.0809%	40428HPW6	8/7/2018	2,000,000.00	2,003,197.40	2,000,000.00	Float quarterly: LIBOR +77 bps
INDUSTRY PUB FACS-A 1/1/2017 1.764%	45656TAQ1	1/1/2017	7,700,000.00	7,700,000.00	7,700,000.00	Make-whole call +25 bps
INTERNATIONAL BANK FOR RECONSTR 09/30/1	45905UTJ3	9/30/2017	30,000,000.00	30,000,750.00	30,015,417.60	Float quarterly: LIBOR
INTL BK RECON & DEVELOP 12/16/2017 0.77	45905UVJ0	12/16/2017	10,000,000.00	10,011,390.00	10,000,000.00	Float quarterly: LIBOR +14 bps
INTL FINANCE CORP 1/9/2019 0.67685%	45950VHC3	1/9/2019	10,000,000.00	9,999,140.00	9,977,607.29	Float quarterly: LIBOR +6 bps
JDOT 2015-A A2A 2/15/2018 0.87%	47787UAB9	2/15/2018	741,536.83	741,431.61	741,513.68	10% clean up call
JDOT 2015-B A20 6/15/2018 0.98%	47787WAB5	6/15/2018	1,999,341.31	1,998,852.07	1,999,298.68	10% clean up call
JDOT 2016-A A210/15/2018 1.15%	47788MAB6	10/15/2018	3,645,563.68	3,644,948.31	3,645,552.74	10% clean up call
JOHN DEERE CAPITAL CORP 1/16/2018 0.543	24422ESU4	1/16/2018	2,165,000.00	2,167,218.04	2,167,350.44	Float quarterly: LIBOR +29 bps
JPMORGAN CHASE & CO 2/15/2017 0.750933%	46623EJZ3	2/15/2017	1,500,000.00	1,500,787.35	1,500,714.48	Float quarterly: LIBOR +52 bps
JPMORGAN CHASE BANKNATIONAL A 06/14/17	48125LRD6	6/14/2017	1,500,000.00	1,502,238.45	1,500,041.41	Float quarterly: LIBOR +40 bps
JPMORGAN CHASE & CO 3/1/2018 1.7%	46623EKD0	3/1/2018	2,000,000.00	1,999,554.00	2,011,304.91	Call on and anytime after 2/1/18
JPMORGAN CHASE & CO 3/22/2019	46625HQV5	3/22/2019	5,000,000.00	5,036,962.50	5,000,000.00	Float quarterly: LIBOR +84 bps
MANUF & TRADERS TRUST CO 1/30/2017 1.25	55279HAD2	1/30/2017	2,000,000.00	2,000,104.20	2,000,736.34	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	9,999,245.00	9,991,325.51	Float quarterly: LIBOR +30 bps
MANUF & TRADERS TRUST CO 7/25/2017 1.4%	55279HAF7	7/25/2017	8,440,000.00	8,446,093.68	8,457,593.30	Call on and anytime after 6/25/17
MBALT 2015-A A3 8/15/2017 1.1%	58768LAD5	8/15/2017	71,130.05	71,129.47	71,136.43	10% clean up call
MBALT 2015-B A2A 1% 01/16/18	58769AAB2	1/16/2018	3,792,827.38	3,792,430.65	3,792,623.74	5% clean up call
MERCEDES BENZ AUTO RECEIVABLES 06/15/1	58772PAB4	6/15/2018	550,164.57	549,879.53	549,627.92	5% collateral call
MORGAN STANLEY 1/5/2018 1.007098%	61761JVN6	1/5/2018	7,938,000.00	7,965,141.61	7,942,216.60	Float quarterly: LIBOR +74 bps
MORGAN STANLEY 2/1/2019 2.007761%	61746BDY9	2/1/2019	3,500,000.00	3,558,274.65	3,500,000.00	Float quarterly: LIBOR +137.5 bps
NAROT 2016-A A2B 2/15/2019 0.777%	65478UAC3	2/15/2019	3,984,984.91	3,989,356.44	3,984,984.91	5% collateral call
NAROT 2016-B A2A 4/15/2019 1.05%	65478VAB3	4/15/2019	4,000,000.00	3,996,578.00	3,999,735.95	5% collateral call
NATIONAL RURAL UTILITIES COOPER 04/10/17	63743ZHT5	4/10/2017	8,880,000.00	8,989,668.00	9,098,509.00	Make-whole call +20 bps
NATIONAL RURAL UTILITIES COOPER 04/24/17	63743HEM0	4/24/2017	5,000,000.00	4,997,500.00	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	3,687,063.60	3,685,055.32	Make-whole call +20 bps
NISSAN AUTO RECEIVABLES 2014-B 05/15/19	65477WAC0	5/15/2019	1,297,964.55	1,297,172.41	1,298,826.48	5% collateral call
ONTARIO CALIF 05/15/17	68304AA3	5/15/2017	1,995,000.00	1,999,249.35	1,995,000.00	Make-whole call +15 bps
OVERSEAS PRIVATE INVCOR 3/17/2017 1.01%	690353M20	3/17/2017	3,000,000.00	3,022,938.00	3,000,000.00	Make-whole call +25 bps
OVERSEAS PRIVATE INVCOR 3/30/2017 0%	690353N29	3/30/2017	10,000,000.00	10,043,670.00	10,000,000.00	Make-whole call +10 bps
PNC BANK NA 06/01/2018	69353REN4	6/1/2018	3,000,000.00	3,005,406.00	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	12,735,489.02	12,739,866.11	Call on and anytime after 10/1/15
PNC BANK NA 02/23/18	69353REJ3	2/23/2018	3,392,000.00	3,395,952.36	3,407,806.72	Call on and anytime after 1/24/18
SAN FRANCISCO CALIF 05/01/17	79766DCU1	5/1/2017	1,470,000.00	1,478,114.40	1,479,437.40	Make-whole call +30 bps
SMART ABS US TRUST 2016-2US 08/14/19	83191GAB5	8/14/2019	18,750,000.00	18,747,885.00	18,747,885.00	10% collateral call
TAOT 2015-C A2A 2/15/2018 0.93%	89231TAB6	2/15/2018	1,407,048.73	1,406,778.15	1,406,983.84	5% collateral call
TOYOTA AUTO RECEIVABLES OWNER T 05/15/1	89231LAB3	5/15/2019	6,250,000.00	6,238,758.13	6,249,500.00	5% collateral call
THE COCA-COLA COMPANY 10/27/17	191216BR0	10/27/2017	1,500,000.00	1,495,767.75	1,499,632.87	Make-whole call +5 bps
TRAVELERS COMPANIES, INC. 12/15/17	89417EAC3	12/15/2017	15,000,000.00	15,631,012.50	15,646,050.00	Make-whole call +15 bps
UNION BANK OF CALIFORNIA NATION 06/16/17	90520EAE1	6/16/2017	3,545,000.00	3,556,475.87	3,567,973.41	Make-whole call +30 bps
UNIVERSITY CALIF REVS 07/01/2017	91412GEZ4	7/1/2017	14,380,000.00	14,356,560.60	14,380,000.00	Float monthly: LIBOR +58 bps
U.S. BANK NATIONAL ASSOCIATION 12/29/17	90331HMMU4	12/29/2017	1,325,000.00	1,325,477.93	1,325,104.75	One time: 12/29/17
US BANK NA CINCINNATI 1/26/2018 0.55572	90331HMR1	1/26/2018	11,500,000.00	11,512,438.40	11,479,872.95	Float quarterly: LIBOR +30 bps
USAOT 2015-1 A23/15/2018 0.82%	90290XAB3	3/15/2018	431,530.47	431,474.93	431,521.33	10% collateral call
VALET 2013-2 A3 4/20/2018 0.7%	92867PAC7	4/20/2018	787,965.56	787,372.86	786,299.85	10% collateral call
VISA INC12/14/2017 1.2%	92826CAA0	12/14/2017	16,055,000.00	16,085,156.11	16,109,121.25	Make-whole call +5 bps
			623,368,883.91	624,862,460.38	625,123,771.21	

Notes:

Contra Costa County invests approximately \$133.6 million in the CalTRUST Short Term Fund which had assets of \$1,441.1 million as of 12/31/16. The above data represents the information at the Short Term Fund level, not at the Contra Costa County account level.

**CONTRA COSTA COUNTY
WELLS CAP MANAGEMENT
STRUCTURED SECURITIES
December 31, 2016**

<u>DESCRIPTION</u>	<u>CUSIP</u>	<u>MATURITY DATE</u>	<u>PAR</u>	<u>MARKET</u>	<u>COST</u>	<u>PROVISIONS</u>
AMERICAN HONDA FINANCE	02665WAY7	9/20/2017	500,000.00	501,430.22	500,000.00	Float quarterly: LIBOR +45 bps
AMERICAN HONDA FINANCE	02665WAY7	9/20/2017	250,000.00	250,715.11	250,057.50	Float quarterly: LIBOR +45 bps
APPLE INC	037833AM2	5/5/2017	500,000.00	501,153.08	501,225.00	Make-whole call +5 bps
BANK OF AMERICA NA	06050TLU4	2/14/2017	500,000.00	501,153.21	500,000.00	Float quarterly: LIBOR +47 bps
BANK OF AMERICA NA	06050TMB5	6/5/2017	250,000.00	250,533.44	250,000.00	Float quarterly: LIBOR +45 bps
BERKSHIRE HATHAWAY FIN	084664CD1	1/12/2018	750,000.00	753,931.69	750,000.00	Float quarterly: LIBOR +30 bps
BLACKROCK INC	09247XAC5	9/15/2017	500,000.00	526,780.89	539,065.00	Make-whole call +30 bps
BMWLT-161-A2B	05581RAC0	1/22/2018	476,848.13	477,402.71	476,848.13	Float monthly: LIBOR +50 bps
BRANCH BANING AND TRUST CO	07330NAH8	4/3/2017	700,000.00	701,524.91	697,690.00	Call on and anytime after 3/3/17
CCCIT 14A8 A8	17305EFU4	4/9/2020	700,000.00	705,440.72	703,390.63	5% clean up call
CHEVRON CORP	166764AL4	11/15/2017	700,000.00	702,037.43	698,005.00	Make-whole call +10 bps
CISCO SYSTEMS INC	17275RAY8	6/15/2018	750,000.00	752,094.26	750,000.00	Float quarterly: LIBOR +31 bps
COCA-COLA CO	191216BR0	10/27/2017	300,000.00	299,899.37	299,868.00	Make-whole call +5 bps
COMET 145A A	14041NET4	7/15/2020	400,000.00	401,089.63	401,754.36	5% clean up call
FEDERAL HOME LOAN BANKS	3130A9AZ4	6/8/2018	1,000,000.00	1,004,294.61	1,001,070.00	One time call: 3/8/17
FITAT-151-A2A	31680GAB2	5/15/2018	306,579.53	167,395.98	306,571.16	10% collateral call
FRANKLIN RESOURCES INC	354613AH4	9/15/2017	500,000.00	502,486.31	501,815.00	5% collateral call
HARLY-151-A2A	41284BAB2	1/15/2019	41,901.73	41,902.92	41,901.39	10% collateral call
HDMOT 16A A2	41284DAB8	6/17/2019	500,000.00	500,174.87	499,986.55	Float quarterly: LIBOR Flat
HOME DEPOT INC	437076BJ0	9/15/2017	750,000.00	751,736.01	751,401.98	Float quarterly: LIBOR +37 bps
INTERNATIONAL BANK FOR RECONSTRUCTIO	45905UTJ3	9/30/2017	500,000.00	542,544.89	499,885.00	10% collateral call
JDOT 2015-B A2	47787WAB5	6/15/2018	177,719.23	177,789.12	177,713.24	10% collateral call
JDOT 16B A2	47788NAB4	2/15/2019	300,000.00	299,800.21	299,981.70	10% collateral call
MANUFACTURERS AND TRADERS TRUST CO	55279HAF7	7/25/2017	200,000.00	201,318.93	200,446.00	Call on and anytime after 6/25/17
MANUFACTURERS AND TRADERS TRUST CO	55279HAF7	7/25/2017	500,000.00	503,297.33	501,225.00	Call on and anytime after 6/25/17
MBALT 16B A2	58768MAB7	2/15/2019	400,000.00	399,716.24	399,988.04	5% collateral call
MBART-151-A2A	58772PAB4	6/15/2018	174,442.42	174,452.64	174,197.11	5% collateral call
NAROT 16B A2A	65478VAB3	4/15/2019	700,000.00	699,641.79	699,946.87	Make-whole call +12.5 bps
PNC BANK NA	69353RCG1	1/27/2017	750,000.00	753,664.13	750,000.00	Call on and anytime after 12/28/16
SF CALIF CITY & CNTY ARPTS COMMN INTL	79766DCU1	5/1/2017	250,000.00	252,358.33	251,605.00	Make-whole call +30 bps
TAOT 16C A2A	89237WAB3	1/15/2019	280,000.00	279,653.04	279,986.42	5% collateral call
TAOT 16D A2A	89231LAB3	5/15/2019	250,000.00	249,638.70	249,980.00	5% collateral call
TRAVELERS CO INC	89417EAC3	12/15/2017	500,000.00	522,181.78	528,745.00	Make-whole call +15 bps
UNIV OF CALIFORNIA REVENUES	91412GEZ4	7/1/2017	300,000.00	300,089.60	300,000.00	Float monthly: LIBOR +50 bps Put 1/1/17
USAOT 2015-1 A2	90290XAB3	3/15/2018	18,122.01	18,126.41	18,121.34	10% collateral call
USAOT-161-A2	90327CAB6	3/15/2019	250,000.00	249,875.54	249,993.75	10% collateral call
US BANK NA CINCINNATI	90331HMR1	1/26/2018	300,000.00	300,746.11	300,000.00	Float quarterly: LIBOR +30 bps
US BANK NA CINCINNATI	90331HMR1	1/26/2018	450,000.00	451,119.17	451,206.00	10% clean up call
VISA INC	92826CAA0	12/14/2017	700,000.00	700,297.27	701,680.00	Make-whole call +5 bps
			17,375,613.05	17,369,488.61	17,455,350.17	



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		\$ 4,800	\$ 3,850	\$ 1,950	\$ 500	\$ 3,550	\$ 2,800	\$ 2,800	\$ 3,250	\$ 7,750	\$ 1,500		
REPO													
TDs	\$ 1,977	\$ 1,133	\$ 922	\$ 210	\$ 597	\$ 448							
AGENCY	\$ 1,593	\$ 2,000	\$ 600	\$ 1,150	\$ 1,200	\$ 500	\$ 500	\$ 300	\$ 650	\$ 1,633	\$ 300	\$ 50	
CP	\$ 2,950	\$ 1,875	\$ 575	\$ 700	\$ 350	\$ 150							
CDs + BNs	\$ 3,150	\$ 2,800	\$ 1,350	\$ 1,600	\$ 1,100	\$ 200	\$ 1,050	\$ 200	\$ 200				
CORP BND													
TOTAL													
\$ 66,763	\$ 9,670	\$ 12,608	\$ 7,297	\$ 5,610	\$ 3,747	\$ 4,848	\$ 4,350	\$ 3,300	\$ 4,100	\$ 9,383	\$ 1,800	\$ 50	\$ -
PERCENT	14.5%	18.9%	10.9%	8.4%	5.6%	7.3%	6.5%	4.9%	6.1%	14.1%	2.7%	0.1%	0.0%

Notes:

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



**State of California
Pooled Money Investment Account
Market Valuation
12/31/2016**

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest	Purch. Amortized Cost		
1* United States Treasury:				
Bills	\$ 11,446,490,727.80	\$ 11,469,093,813.84	\$ 11,466,957,500.00	NA
Notes	\$ 21,240,182,012.60	\$ 21,237,355,143.84	\$ 21,210,171,500.00	\$ 32,928,180.00
1* Federal Agency:				
SBA	\$ 792,593,999.73	\$ 792,573,777.77	\$ 785,274,949.19	\$ 502,068.60
MBS-REMICs	\$ 49,039,552.21	\$ 49,039,552.21	\$ 51,627,495.79	\$ 231,374.63
Debentures	\$ 1,025,076,967.25	\$ 1,025,067,245.03	\$ 1,021,615,500.00	\$ 2,160,598.00
Debentures FR	\$ -	\$ -	\$ -	\$ -
Discount Notes	\$ 7,173,459,944.34	\$ 7,187,429,402.88	\$ 7,187,637,000.00	NA
GNMA	\$ -	\$ -	\$ -	\$ -
1* Supranational Debentures	\$ 299,974,475.25	\$ 299,974,475.25	\$ 298,367,000.00	\$ 713,263.50
1* Supranational Debentures FR	\$ 50,000,000.00	\$ 50,000,000.00	\$ 49,988,000.00	\$ 108,611.11
2* CDs and YCDs FR	\$ 300,000,000.00	\$ 300,000,000.00	\$ 300,000,000.00	\$ 457,592.31
2* Bank Notes	\$ 600,000,000.00	\$ 600,000,000.00	\$ 599,926,626.16	\$ 2,316,861.11
2* CDs and YCDs	\$ 10,750,000,000.00	\$ 10,750,000,000.00	\$ 10,746,696,134.35	\$ 23,101,888.89
2* Commercial Paper	\$ 6,584,098,055.50	\$ 6,591,520,541.63	\$ 6,591,285,159.72	NA
1* Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -	\$ -
1* Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
1* Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 5,286,440,000.00	\$ 5,286,440,000.00	\$ 5,286,440,000.00	NA
AB 55 & GF Loans	\$ 8,135,851,000.00	\$ 8,135,851,000.00	\$ 8,135,851,000.00	NA
TOTAL	\$ 73,733,206,734.68	\$ 73,774,344,952.45	\$ 73,731,837,865.21	\$ 62,520,438.15

Fair Value Including Accrued Interest

\$ 73,794,358,303.36

* 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 (**0.999423823**).
As an example: if an agency has an account balance of \$20,000,000.00, then the agency would report its participation in the LAIF valued at \$19,988,476.46 or \$20,000,000.00 x **0.999423823**.

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



DISCLOSURE STATEMENT

Portfolio Holdings: Structured Notes and Asset-Backed Securities

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

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

Following are the State of California Treasurer's holdings in each category as of December 31, 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	\$	50.000 million
c. 3 month LIBOR Corporate Floater	\$	0.000 million
d. 3 month LIBOR Bank Floater	\$	300.000 million
e. 2 year CMT Corporate Floater	\$	0.000 million
f. 3 month T-Bill Agency Floater	\$	0.000 million
g. 3 month T-Bill Corporate Floater	\$	0.000 million

U.S. \$350.000 million As of: 12/31/16

2. Asset-Backed Securities

Asset-backed securities entitle the purchaser to receive a share of the cash flows from a pool of assets such as principal and interest repayments from a pool of mortgages (such as CMOs), small business loans, or credit card receivables (such as ABCP).

Asset-Backed Securities

a. Small Business Administration Pools	\$	792.594 million
b. Agency MBS-REMIC'S	\$	<u>49.040 million</u>
(Medium term sub-total)	\$	841.634 million
c. Commercial Paper (Short term sub-total)	\$	772.209 million

U.S. \$1,613.843 million As of: 12/31/16

Total Portfolio As of: 12/31/16 \$73,736,240,022.70

Structured notes and Medium-term Asset-backed securities as a percent of portfolio: 1.62%

Short-term Asset-Backed Commercial Paper (ABCP) as a percent of portfolio: 1.04% *

Total Medium-term and Short-term Structured notes and Asset-backed securities
as a percent of portfolio: 2.66%

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

Portfolio Stress Test¹

as of December 31, 2016

Par Value	3,030,782,322.73	Book Price	99.928
Book Value	3,027,466,347.05	Average Days to Maturity	251
Market Value	3,027,045,453.72	Coupon	1.0436%
Market Price	99.877	YTM	1.0418%

Yield Change	Market Value	Market Price	Gain/Loss ²
(bps)	(\$)	(\$)	(bps)
-50	3,037,311,170.54	100.215	33.87
-25	3,032,164,266.79	100.046	16.95
-10	3,029,089,682.61	99.944	6.74
0	3,027,045,453.72	99.877	0.00
10	3,025,005,951.79	99.809	-6.78
25	3,021,954,875.85	99.709	-16.79
50	3,016,891,932.30	99.542	-33.51

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 33.87 bps. If the yield were to go up by 50 bps, the market value of the portfolio would decrease by 33.51 bps.

1. The stress test is conducted on the portfolio managed by the Treasurer's Office. Portfolios managed by outside contractors are excluded. All data is provided by SunGard.
2. Gain/Loss is calculated based on the market value/price.

**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
MUNICIPAL SECURITIES
December 31, 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 Value¹</u>	<u>Fund³</u>
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 ²	1/1/18	600,000.00	696,925.06	5057
Wicomico County MD GO Bond	967545R89	3.5000%	1.6386%	6/27/13 ²	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
CCCSIG Connecticut St Taxable	20772J3C4	1.1000%	1.0030%	8/17/16	8/15/18	1,280,000.00	1,282,444.80	6911
					Total	<u>\$3,260,000.00</u>	<u>\$3,397,149.58</u>	

- 1 Market Value equals Cost less purchase interest
2 Date when the security was transferred from Fund 5055 to Fund 5057 per AUHSD's request
3 Fund #
5057 - Acalanes Union High School District
6911 - Contra Costa County Schools Insurance Group
7903 - Contra Costa Community College District Retiree Health Benefits