CONTRA COSTA COUNTY

TREASURER'S QUARTERLY INVESTMENT REPORT

AS OF MARCH 31, 2017

TABLE OF CONTENTS

EXECUTIVE SUMMARY

- The Treasurer's investment portfolio is in compliance with Government Code 53600 et. seq..

- The Treasurer's investment portfolio is in compliance with the Treasurer's current investment policy.

- The Treasurer's investment portfolio has no securities lending, reverse repurchase agreements or derivatives.

- As of 3/31/17, the fair value of the Treasurer's investment portfolio was 100.01% of the cost. More than 80 percent of the portfolio or over $2.91 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	$3,606,457,631.82
Cost	$3,601,803,201.31
Market Value	$3,602,323,958.53
Weighted Yield to Maturity	1.08%
Weighted Average Days to Maturity	204 days
Weighted Duration	0.56 year

CONTRA COSTA COUNTY INVESTMENT POOL
As of March 31, 2017

TYPE	PAR VALUE	COST	FAIR VALUE	PERCENT OF TOTAL COST
A. Investments Managed by Treasurer's Office				
1. U.S. Treasuries (STRIPS, Bills, Notes)	$49,995,000.00	$49,987,457.21	$49,857,164.85	1.39%
2. U.S. Agencies				
Federal Home Loan Banks	270,995,000.00	270,861,798.06	270,573,043.52	7.52%
Federal National Mortgage Association	121,246,000.00	121,620,190.19	120,947,471.69	3.38%
Federal Farm Credit Banks	185,526,000.00	185,268,938.56	185,037,899.00	5.14%
Federal Home Loan Mortgage Corporation	163,308,000.00	163,311,836.31	162,900,499.50	4.53%
Municipal Bonds	2,750,000.00	2,886,919.98 [1]	2,886,919.98 [1]	0.08%
Subtotal	743,825,000.00	743,949,683.10	742,345,833.69	20.65%
3. Supranationals - International Government	91,500,000.00	91,087,561.67	90,896,475.00	2.53%
4. Money Market Instruments				
Commercial Paper	1,177,389,000.00	1,172,358,149.51	1,174,756,589.82	32.55%
Negotiable Certificates of Deposit	849,400,000.00	849,401,110.54	849,749,025.07	23.58%
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	3,334.50	0.00%
Subtotal	2,027,357,654.09	2,022,327,914.14	2,025,074,267.71	56.15%
5. Asset Backed Securities/Mortgage Backed Securities	7,521,579.71	7,546,985.15 [1]	7,546,985.15 [1]	0.21%
6. Corporate Notes	139,927,000.00	140,359,867.34	140,264,034.72	3.90%
TOTAL (Section A.)	3,060,126,233.80	3,055,259,468.61	3,055,984,761.12	84.83%
B. Investments Managed by Outside Contractors				
1. Local Agency Investment Fund	199,348,599.46	199,348,599.46	199,184,326.45 [2]	5.53%
2. Other				
a. EBRCS Bond	2,084,825.27	2,084,825.27	2,084,825.27	0.06%
b. Wells Capital Management	44,275,183.25	44,487,517.93	44,447,255.65 [3]	1.24%
c. CalTRUST (Short-Term Fund)	133,635,660.13	133,635,660.13	133,635,660.13	3.71%
Subtotal	179,995,668.65	180,208,003.33	180,167,741.05	5.00%
TOTAL (Section B.)	379,344,268.11	379,556,602.79	379,352,067.50	10.54%
C. Cash	166,987,129.91	166,987,129.91	166,987,129.91	4.64%
[4]GRAND TOTAL (FOR A , B, & C)	$3,606,457,631.82	$3,601,803,201.31	$3,602,323,958.53	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
As of March 31, 2017

CONTRA COSTA COUNTY INVESTMENT POOL - EARNING STATISTICS

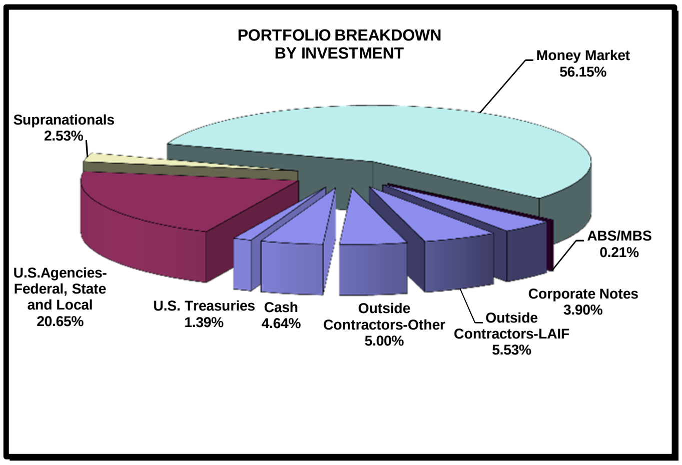
	Fiscal Year To Date	Quarter ending March 31, 2017
Average Daily Balance ($)	2,927,186,272.91	3,313,838,405.45
Net Earnings ($)	22,156,043.30	8,953,340.91
Earned Income Yield	0.99%	1.08%

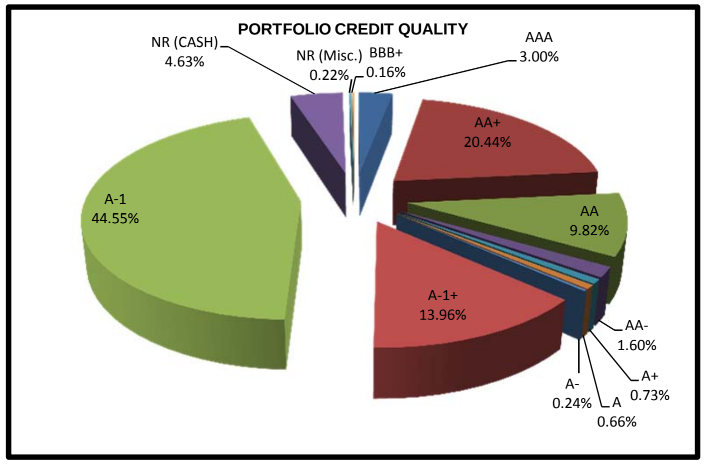
CONTRA COSTA COUNTY INVESTMENT POOL - PORTFOLIO STATISTICS

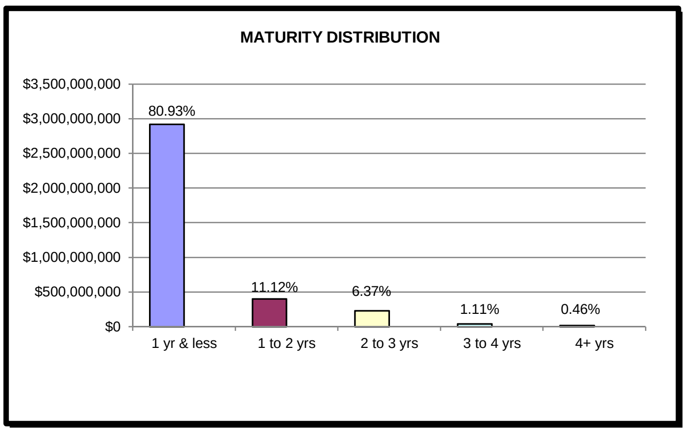
Investment Type	Par Value ($)	Fair Value ($)	YTM (%)	WAM (days)	Percentage of Portfolio
U.S. Treasury	49,995,000.00	49,857,164.85	1.41	747	1.38%
Agencies	741,075,000.00	739,458,913.71	1.09	495	20.53%
Municipals	2,750,000.00	2,886,919.98	1.24	417	0.08%
Commercial Paper	1,177,389,000.00	1,174,756,589.82	1.08	79	32.61%
NCD/YCD	849,400,000.00	849,749,025.07	1.16	91	23.59%
Corporate Notes	139,927,000.00	140,264,034.72	1.61	550	3.89%
ABS/MBS	7,521,579.71	7,546,985.15	1.43	1087	0.21%
Time Deposit	3,335.77	3,334.50	0.60	54	0.00%
Money Market Fund	565,318.32	565,318.32	0.00	1	0.02%
Supranationals	91,500,000.00	90,896,475.00	1.29	669	2.52%
LAIF	199,348,599.46	199,184,326.45	0.82	1	5.53%
CalTRUST	133,635,660.13	133,635,660.13	1.03	1	3.71%
Wells Cap	44,275,183.25	44,447,255.65	1.16	285	1.23%
Misc.*	2,084,825.27	2,084,825.27	0.00	N/A	0.06%
Cash	166,987,129.91	166,987,129.91	0.35	0	4.64%
Total Fund	**3,606,457,631.82**	**3,602,323,958.53**	**1.08**	**204**	**100.00%**

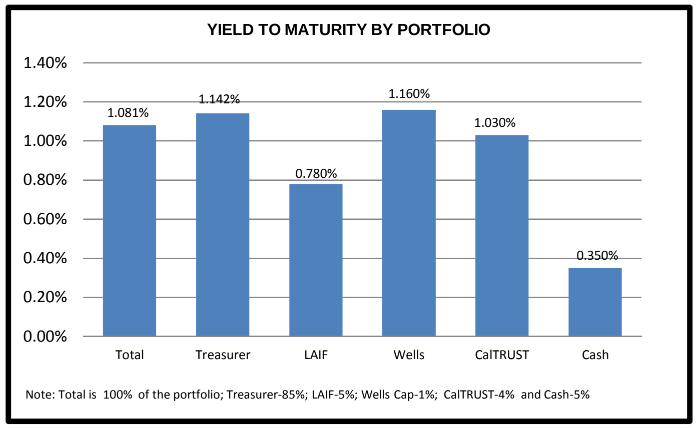
*East Bay Regional Communications System Authority

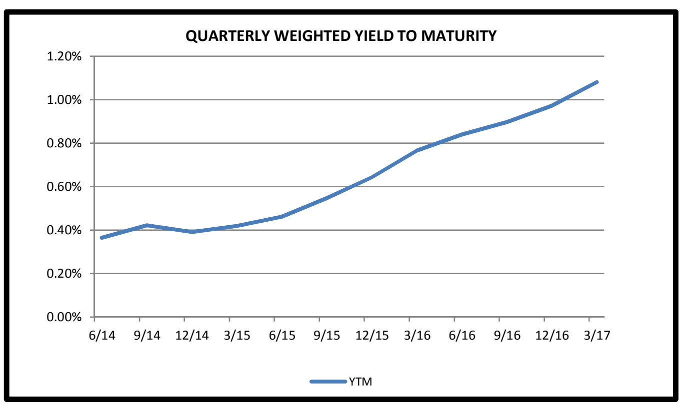
CONTRA COSTA COUNTY
INVESTMENT POOL
AT A GLANCE
AS OF MARCH 31, 2017

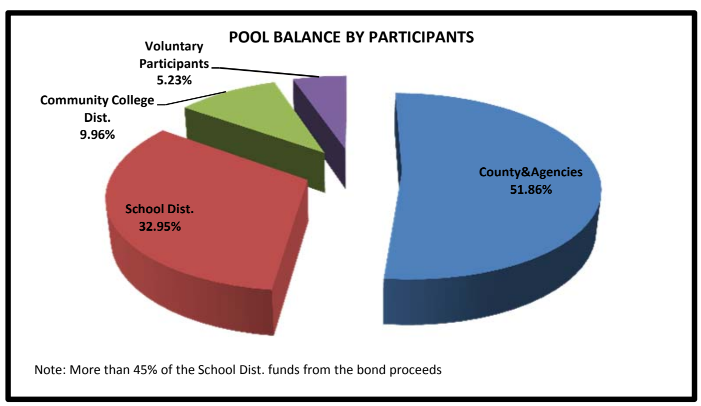










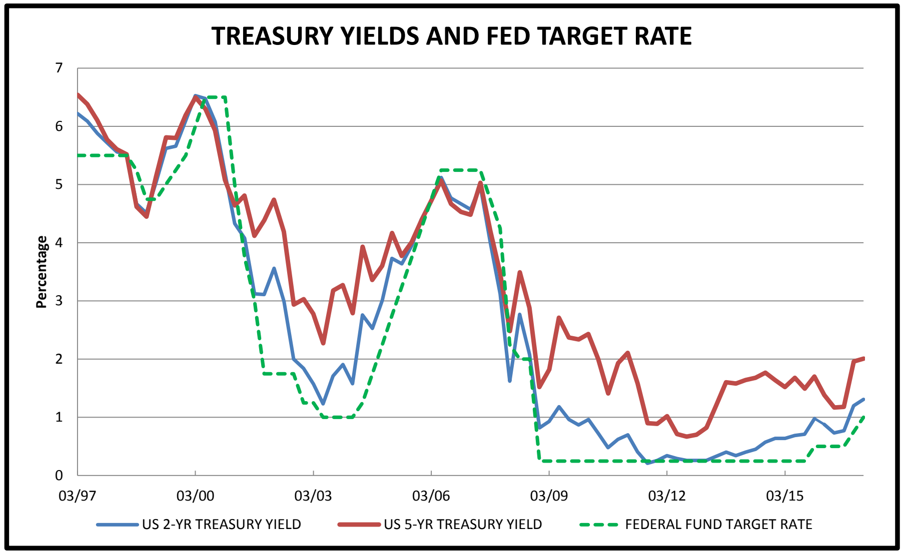


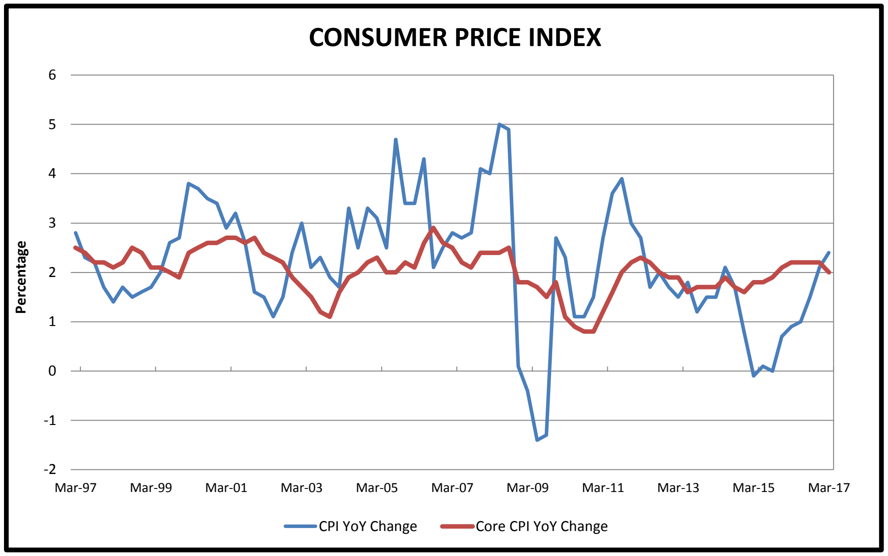
NOTES TO INVESTMENT PORTFOLIO SUMMARY AND AT A GLANCE AS OF MARCH 31, 2017

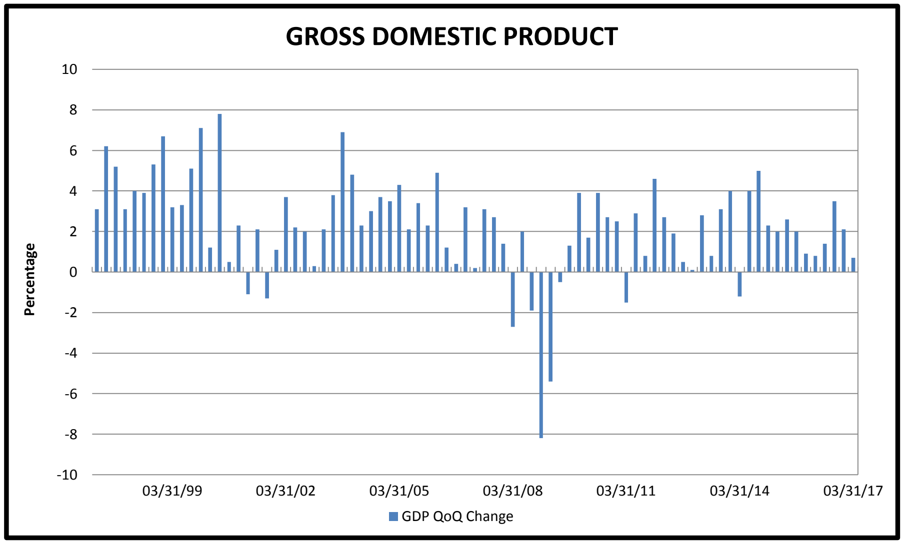
1. All report information is unaudited but due diligence was utilized in its preparation.
2. There may be slight differences between the portfolio summary page and the attached exhibits and statements for investments managed by outside contractors or trustees. The variance is due to the timing difference 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 204 days.

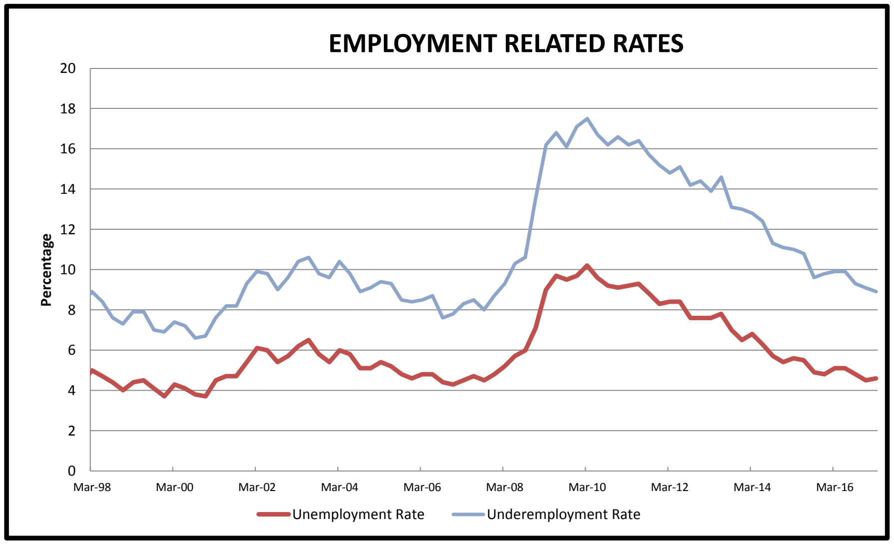
MAJOR MARKET AND ECONOMIC DATA

AS OF MARCH 31, 2017









Note:
All data provided by Bloomberg

SECTION III

APPENDIX

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

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								
			Subtotal	1.106929	91,500,000.00	90,896,475.00	248,581.94	19,200.00
				1.290701	91,087,561.67	99.340410		-194,800.00
Inv Type: 11 TREASURY BILLS								
			Subtotal	.820000	1,000,000.00	993,590.00	2,255.00	0.00
				.826570	992,050.56	99.359000		-715.56
Inv Type: 12 TREASURY NOTES								
			Subtotal	1.230471	48,995,000.00	48,863,574.85	159,854.95	48,821.77
				1.417907	48,995,406.65	99.731758		-173,067.16
Inv Type: 22 FEDERAL HOME LOAN BANKS								
			Subtotal	1.055045	207,415,000.00	207,025,313.85	605,271.44	146,926.95
				1.121951	207,318,220.33	99.812122		-434,689.16
Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSO								
			Subtotal	1.258065	120,996,000.00	120,697,851.69	311,256.77	118,684.48
				1.140676	121,371,624.08	99.753588		-779,723.97
Inv Type: 26 AGENCY ABS FXD-M 30/360								
			Subtotal	1.718430	2,582,035.59	2,607,847.03	3,697.53	0.00
				1.380112	2,607,847.03	100.999655		0.00
Inv Type: 27 FEDERAL FARM CREDIT BANKS								
			Subtotal	1.121909	185,526,000.00	185,037,899.00	526,401.40	193,832.00
				1.173283	185,268,938.56	99.736910		-423,877.12

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: 28 FHLMC DISCOUNT NOTES								
			Subtotal	.810000	1,000,000.00	992,610.00	1,665.00	0.00
				.816485	992,057.50	99.261000		-1,112.50
Inv Type: 29 FHLMC NOTES								
			Subtotal	1.094697	162,308,000.00	161,907,889.50	479,642.48	158,492.93
				1.085408	162,319,778.81	99.753487		-569,707.76
Inv Type: 31 MUNICIPAL BONDS								
			Subtotal	2.452863	2,750,000.00	2,886,919.98	16,600.35	0.00
				1.241212	2,886,919.98	104.978908		0.00
Inv Type: 41 FNMA DISCOUNT NOTES								
			Subtotal	.580000	250,000.00	249,620.00	1,131.81	0.00
				.590598	248,566.11	99.848000		-77.92
Inv Type: 43 FHLB DISCOUNT NOTES								
			Subtotal	.706290	63,580,000.00	63,547,729.67	1,247.39	2,904.55
				.706696	63,543,577.73	99.949245		0.00
Inv Type: 49 CORP ABS FXD-M 30/360								
			Subtotal	1.437207	965,000.00	964,935.86	472.90	0.00
				1.420837	964,935.86	99.993353		0.00
Inv Type: 50 AUTO ABS FXD-M 30/360								
			Subtotal	1.470788	3,974,544.12	3,974,202.26	1,877.57	0.00
				1.466566	3,974,202.26	99.991399		0.00

Inventory by Market Value

As Of Date: 03/31/2017

Date Basis: Settlement

Run: 04/12/2017 09:06:25 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: 71 COMMERCIAL PAPER DISCOUNT								
			Subtotal	1.076133	1,177,389,000.00	1,174,756,589.82	2,109,388.32	298,923.08
				1.080947	1,172,358,149.51	99.776420		-9,027.78
Inv Type: 72 NEGOTIABLE CERT OF DEPOSIT								
			Subtotal	1.155886	841,470,000.00	841,881,336.86	2,170,326.03	414,541.24
				1.154565	841,474,330.54	100.048883		-6,832.14
Inv Type: 75 CORPORATE NOTES								
			Subtotal	1.785852	139,927,000.00	140,264,034.72	558,069.69	347,656.52
				1.605639	140,359,867.34	100.240865		-441,577.58
Inv Type: 79 YCD/NCD 30/360								
			Subtotal	1.527540	5,755,000.00	5,710,058.00	18,277.70	0.00
				1.546640	5,751,780.00	99.219079		-41,722.00
Inv Type: 80 YCD / NCD QTR FLTR								
			Subtotal	1.496220	2,175,000.00	2,157,630.21	3,887.05	0.00
				1.496220	2,175,000.00	99.201389		-17,369.79
Inv Type: 99 MONEY MARKET ACCOUNTS								
			Subtotal	.000000	565,318.32	565,318.32	0.00	0.00
				.000000	565,318.32	100.000000		0.00
Inv Type: 1000 TD WITH CALC CODE OF CSC-00								
			Subtotal	.600000	3,335.77	3,334.50	57.99	0.00
				.600000	3,335.77	99.961928		-1.27
Grand Total			Count 443	1.139178	3,060,126,233.80	3,055,984,761.12	7,219,963.31	1,749,983.52
				1.141971	3,055,259,468.61	99.864663		-3,094,301.71

Inv. No.	Description	CUSIP	Purchase / Maturity	Coupon / YTM TR	Current Par /Share / Current Book	Market Value / Market Price	Curr Accr Int / Price Source	Unrealized Gain / Unrealized Loss
Inv Type: 1 SUPRANATIONALS								
82880	SUP INTL BK RECON &	45905UUM4	01/06/2016	1.060000	10,000,000.00	10,003,100.00	23,555.56	13,100.00
			01/11/2018	1.110364	9,990,000.00	100.031000	IDC-FIS	0.00
82978	SUP INTL BK RECON &	459058EV1	03/10/2016	1.250000	5,000,000.00	4,964,200.00	11,287.50	0.00
			07/26/2019	1.345903	4,984,200.00	99.284000	IDC-FIS	-20,000.00
83079	SUPRA INTL BK RECON	459058FE8	04/20/2016	.876000	10,000,000.00	9,945,800.00	17,520.00	0.00
			07/19/2018	.926580	9,990,000.00	99.458000	IDC-FIS	-44,200.00
83184	SUP INTER-AMERICAN	458182DX7	06/28/2016	1.000000	10,000,000.00	9,900,700.00	38,333.33	0.00
			05/13/2019	1.040147	9,988,600.00	99.007000	IDC-FIS	-87,900.00
83421	SUP INTL BK RECON &	459058ER0	11/21/2016	1.000000	10,000,000.00	9,948,500.00	48,888.89	0.00
			10/05/2018	1.155252	9,984,077.78	99.485000	IDC-FIS	-22,800.00
83435	SUPRA INTL BK RECON	459058FS7	11/29/2016	1.125000	10,000,000.00	9,868,000.00	38,750.56	6,100.00
			11/27/2019	1.599150	9,862,525.56	98.680000	IDC-FIS	0.00
83473	GOV SUPRA INTER-AME	4581X0BY3	12/07/2016	1.125000	10,000,000.00	9,875,800.00	5,937.50	0.00
			09/12/2019	1.530191	9,890,700.00	98.758000	IDC-FIS	-14,900.00
83504	GOV SUPRA INTL BK R	45905UVL5	12/16/2016	1.260000	6,500,000.00	6,467,175.00	15,697.50	0.00
			01/22/2019	1.505016	6,467,175.00	99.495000	BOOK	0.00
83562	SUPRA INTL FIN CORP	45950KCC2	01/17/2017	1.250000	10,000,000.00	9,994,800.00	26,041.66	0.00
			07/16/2018	1.275020	9,996,647.22	99.948000	IDC-FIS	-1,500.00
83585	SUPRA INTL BK RECON	459058EV1	01/31/2017	1.250000	10,000,000.00	9,928,400.00	22,569.44	0.00
			07/26/2019	1.530185	9,933,636.11	99.284000	IDC-FIS	-3,500.00
			Subtotal	1.106929	91,500,000.00	90,896,475.00	248,581.94	19,200.00
				1.290701	91,087,561.67	99.340410		-194,800.00
Inv Type: 11 TREASURY BILLS								
83521	PW GOV US TREASURY	912796LB3	12/23/2016	.820000	1,000,000.00	993,590.00	2,255.00	0.00
			12/07/2017	.826570	992,050.56	99.359000	IDC-FIS	-715.56
			Subtotal	.820000	1,000,000.00	993,590.00	2,255.00	0.00
				.826570	992,050.56	99.359000		-715.56
Inv Type: 12 TREASURY NOTES								
82512	RM GOV US TREASURY	912828ST8	04/15/2015	1.250000	5,000,000.00	4,996,900.00	26,243.09	0.00
			04/30/2019	1.138894	5,021,875.00	99.938000	IDC-FIS	-24,975.00
82577	CCCCD GOV US TREAS	912828ND8	05/29/2015	3.500000	240,000.00	254,138.40	3,179.01	0.00

Inv. No.	Description	CUSIP	Purchase / Maturity	Coupon / YTM TR	Current Par /Share / Current Book	Market Value / Market Price	Curr Accr Int / Price Source	Unrealized Gain / Unrealized Loss
			05/15/2020	1.503393	262,828.13	105.891000	IDC-FIS	-8,689.73
82679	CCCCD GOV US TREASU	912828VJ6	09/03/2015	1.875000	195,000.00	196,782.30	919.11	0.00
			06/30/2020	1.499897	198,389.65	100.914000	IDC-FIS	-1,607.35
82710	CCCCD GOV US TREASU	912828UU2	09/29/2015	.750000	1,700,000.00	1,694,424.00	34.83	0.00
			03/31/2018	.860670	1,695,351.56	99.672000	IDC-FIS	-927.56
82754	CCCSIG GOV US TREAS	912828RH5	10/14/2015	1.375000	1,320,000.00	1,323,867.60	49.59	0.00
			09/30/2018	.940653	1,329,372.18	100.293000	IDC-FIS	-5,504.58
82786	CCCCD GOV US TREAS	912828UQ1	11/09/2015	1.250000	15,000.00	14,892.75	16.30	23.39
			02/29/2020	1.550966	14,869.36	99.285000	IDC-FIS	0.00
82820	CCCCD GOV US TREASU	912828VF4	12/04/2015	1.375000	195,000.00	193,773.45	898.65	334.97
			05/31/2020	1.560386	193,438.48	99.371000	IDC-FIS	0.00
82901	CCCCD GOV US TREASU	912828WC0	01/11/2016	1.750000	150,000.00	150,328.50	1,102.21	0.00
			10/31/2020	1.682647	150,462.89	100.219000	IDC-FIS	-134.39
82933	CCCCD GOV US TREASU	912828K58	02/03/2016	1.375000	205,000.00	203,919.65	1,183.55	0.00
			04/30/2020	1.246765	206,081.05	99.473000	IDC-FIS	-2,161.40
83010	CCCCD GOV US TREAS	912828XM7	03/31/2016	1.625000	170,000.00	170,020.40	457.87	0.00
			07/31/2020	1.230437	172,822.27	100.012000	IDC-FIS	-2,801.87
83152	CCCSIG GOV US TREAS	912828Q52	05/27/2016	.875000	155,000.00	153,741.40	625.95	0.00
			04/15/2019	1.023692	154,350.44	99.188000	IDC-FIS	-609.04
83153	CCCCD GOV US TREASU	912828N89	05/27/2016	1.375000	100,000.00	98,598.00	227.90	0.00
			01/31/2021	1.357590	100,078.13	98.598000	IDC-FIS	-1,480.13
83186	CCCSIG GOV US TREAS	912828D23	06/29/2016	1.625000	1,800,000.00	1,812,438.00	12,281.77	0.00
			04/30/2019	.701283	1,844,815.56	100.691000	IDC-FIS	-32,377.56
83187	CCCCD GOV US TREASU	912828Q78	06/29/2016	1.375000	35,000.00	34,412.00	202.08	0.00
			04/30/2021	.983665	35,626.68	98.320000	IDC-FIS	-1,214.68
83209	CCCCD GOV US TREASU	912828Q78	07/08/2016	1.375000	95,000.00	93,404.00	548.48	0.00
			04/30/2021	.971848	96,796.09	98.320000	IDC-FIS	-3,392.09
83301	CCCCD GOV US TREASU	912828B58	08/31/2016	2.125000	300,000.00	304,101.00	1,056.63	0.00
			01/31/2021	1.166490	312,339.84	101.367000	IDC-FIS	-8,238.84
83302	CCCCD GOV US TREASU	912828XM7	08/31/2016	1.625000	300,000.00	300,036.00	808.01	0.00
			07/31/2020	1.102671	305,988.28	100.012000	IDC-FIS	-5,952.28
83303	CCCCD GOV US TREASU	912828ND8	08/31/2016	3.500000	300,000.00	317,673.00	3,973.76	0.00
			05/15/2020	1.066340	326,460.94	105.891000	IDC-FIS	-8,787.94
83343	CCCCD GOV US TREASU	912828VF4	09/28/2016	1.375000	1,790,000.00	1,778,740.90	8,249.24	0.00
			05/31/2020	1.001277	1,814,053.13	99.371000	IDC-FIS	-35,312.23
83366	CCCCD GOV US TREASU	912828B90	10/05/2016	2.000000	370,000.00	373,237.50	643.48	0.00
			02/28/2021	1.149627	383,470.31	100.875000	IDC-FIS	-10,232.81

Inventory by Market Value

As Of Date: 03/31/2017

Date Basis: Settlement

Run: 04/12/2017 09:03:28 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
83407	CCCSIG GOV US TREAS	912828WL0	11/14/2016	1.500000	440,000.00	441,909.60	2,212.09	0.00
			05/31/2019	1.062974	444,812.50	100.434000	IDC-FIS	-2,902.90
83408	CCCCD GOV US TREASU	912828WL0	11/14/2016	1.500000	200,000.00	200,868.00	1,005.49	0.00
			05/31/2019	1.062974	202,187.50	100.434000	IDC-FIS	-1,319.50
83409	CCCCD GOV US TREASU	912828D23	11/14/2016	1.625000	35,000.00	35,241.85	238.82	0.00
			04/30/2019	1.060710	35,500.52	100.691000	IDC-FIS	-236.67
83425	CCCCD GOV US TREAS	912828WY2	11/23/2016	2.250000	185,000.00	188,043.25	689.92	0.00
			07/31/2021	1.775275	188,931.25	101.645000	IDC-FIS	-888.00
83468	CCCSIG GOV US TREAS	912828H52	12/05/2016	1.250000	3,495,000.00	3,472,492.20	7,241.02	4,114.27
			01/31/2020	1.497931	3,468,377.93	99.356000	IDC-FIS	0.00
83469	CCCCD GOV US TREAS	912828D72	12/05/2016	2.000000	470,000.00	472,608.50	817.39	956.16
			08/31/2021	1.921700	471,652.34	100.555000	IDC-FIS	0.00
83479	CCCCD GOV US TREASU	912828K58	12/09/2016	1.375000	5,000,000.00	4,973,650.00	28,867.41	0.00
			04/30/2020	1.500519	4,986,703.65	99.473000	IDC-FIS	-5,646.88
83480	CCCCD GOV US TREASU	912828G95	12/09/2016	1.625000	3,275,000.00	3,290,097.75	13,378.19	0.00
			12/31/2019	1.391995	3,297,771.48	100.461000	IDC-FIS	-7,673.73
83517	CCCSD GOV US TREASU	912796LB3	12/22/2016	.820000	15,000,000.00	14,903,850.00	33,791.21	23,433.33
			12/07/2017	1.664759	14,880,416.67	99.359000	IDC-FIS	0.00
83531	CCCSIG GOV US TREAS	912828H52	01/05/2017	1.250000	4,100,000.00	4,073,596.00	8,534.48	5,947.56
			01/31/2020	1.513863	4,067,648.44	99.356000	IDC-FIS	0.00
83639	CCCSIG GOV US TREAS	912828J84	03/17/2017	1.375000	1,975,000.00	1,966,428.50	74.19	10,638.46
			03/31/2020	1.704769	1,955,790.04	99.566000	IDC-FIS	0.00
83640	CCCCD GOV US TREASU	912828Q37	03/17/2017	1.250000	190,000.00	186,082.20	6.49	1,500.17
			03/31/2021	1.988274	184,582.03	97.938000	IDC-FIS	0.00
83641	CCCCD GOV US TREASU	912828J43	03/17/2017	1.750000	195,000.00	193,278.15	296.74	1,873.46
			02/28/2022	2.144211	191,562.33	99.117000	IDC-FIS	0.00
			Subtotal	1.230471	48,995,000.00	48,863,574.85	159,854.95	48,821.77
				1.417907	48,995,406.65	99.731758		-173,067.16

Inv Type: 22 FEDERAL HOME LOAN BANKS

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
80907	WT GOV FHLB NOTES	313380EC7	10/10/2012	.750000	170,000.00	169,847.00	81.47	175.10
			09/08/2017	.790076	169,671.90	99.910000	IDC-FIS	0.00
82000	RM GOV FHLB NOTES	313379VE6	06/02/2014	1.010000	2,875,000.00	2,876,207.50	8,227.29	0.00
			06/19/2017	.850065	2,888,800.00	100.042000	IDC-FIS	-12,592.50
82038	RM GOV FHLB NOTES	313379DT3	07/15/2014	1.250000	6,205,000.00	6,210,584.50	24,346.01	38,471.00
			06/08/2018	1.390090	6,172,113.50	100.090000	IDC-FIS	0.00

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
82053	RM GOV FHLB NOTES	313379DT3	07/28/2014	1.250000	3,000,000.00	3,002,700.00	11,770.83	20,700.00
			06/08/2018	1.410094	2,982,000.00	100.090000	IDC-FIS	0.00
82122	GOV FHLB NOTES	3130A33J1	09/19/2014	1.200000	5,000,000.00	5,006,200.00	2,000.00	6,200.00
			09/19/2017	1.200000	5,000,000.00	100.124000	IDC-FIS	0.00
82275	GOV FHLB NOTES	3130A3TA2	12/30/2014	1.000000	10,000,000.00	10,002,200.00	12,777.78	2,200.00
			08/15/2017	1.000000	10,000,000.00	100.022000	IDC-FIS	0.00
82280	RM GOV FHLB NOTES	3130A3HF4	12/29/2014	1.125000	4,500,000.00	4,502,340.00	15,890.64	9,540.00
			12/08/2017	1.180284	4,492,800.00	100.052000	IDC-FIS	0.00
82400	RM GOV FHLB NOTES	3133782M2	02/25/2015	1.500000	5,000,000.00	5,013,200.00	4,791.67	0.00
			03/08/2019	1.415035	5,016,600.00	100.264000	IDC-FIS	-3,400.00
82408	GOV FHLB NOTES	3130A4GJ5	03/04/2015	1.125000	10,000,000.00	9,997,300.00	48,750.00	6,600.00
			04/25/2018	1.155323	9,990,700.00	99.973000	IDC-FIS	0.00
82550	GOV FHLB NOTES	3130A57K9	05/04/2015	1.000000	10,000,000.00	9,981,700.00	40,833.33	0.00
			05/04/2018	1.050244	9,985,200.00	99.817000	IDC-FIS	-3,500.00
82552	GOV FHLB NOTES	3130A5DD8	05/07/2015	.720000	10,000,000.00	9,998,700.00	25,000.00	0.00
			05/26/2017	.720000	10,000,000.00	99.987000	IDC-FIS	-1,300.00
82579	GOV FHLB NOTES	3130A5HF9	06/01/2015	.730000	10,000,000.00	9,997,200.00	18,452.74	0.00
			06/30/2017	.730000	10,000,000.00	99.972000	IDC-FIS	-2,800.00
82582	RM GOV FHLB NOTES	313379EE5	06/08/2015	1.625000	2,500,000.00	2,511,025.00	12,074.65	5,025.00
			06/14/2019	1.563094	2,506,000.00	100.441000	IDC-FIS	0.00
82583	GOV FHLB NOTES	3130A5NC9	06/11/2015	1.300000	5,000,000.00	5,005,850.00	27,263.91	5,850.00
			10/30/2018	1.300000	5,000,000.00	100.117000	IDC-FIS	0.00
82590	GOV FHLB NOTES	3130A5JD2	06/29/2015	1.100000	10,000,000.00	9,990,800.00	28,111.11	0.00
			06/29/2018	1.100000	10,000,000.00	99.908000	IDC-FIS	-9,200.00
82664	GOV FHLB NOTES	3130A6B63	08/14/2015	1.200000	10,000,000.00	10,006,100.00	15,666.67	6,100.00
			08/14/2018	1.200000	10,000,000.00	100.061000	IDC-FIS	0.00
82694	RM GOV FHLB NOTES	313380FB8	09/21/2015	1.375000	2,500,000.00	2,491,925.00	1,718.75	0.00
			09/13/2019	1.400130	2,497,575.00	99.677000	IDC-FIS	-5,650.00
82781	GOV FHLB NOTES	3130A6RC3	11/04/2015	1.150000	5,000,000.00	4,988,550.00	23,798.62	0.00
			11/02/2018	1.150000	5,000,000.00	99.771000	IDC-FIS	-11,450.00
82848	GOV FHLB NOTES	3130A6SW8	12/21/2015	1.000000	10,000,000.00	9,998,000.00	28,333.33	4,900.00
			12/19/2017	1.035037	9,993,100.00	99.980000	IDC-FIS	0.00
82875	GOV FHLB NOTES	3130A3HF4	12/30/2015	1.125000	10,000,000.00	10,005,200.00	35,312.50	10,000.00
			12/08/2017	1.150014	9,995,200.00	100.052000	IDC-FIS	0.00
82928	KFPD GOV FHLB NOTES	3130A6UJ4	01/26/2016	1.250000	250,000.00	250,040.00	1,050.35	0.00
			11/30/2018	1.100214	251,045.00	100.016000	IDC-FIS	-1,005.00
82929	KFPD GOV FHLB NOTES	313381CA1	01/27/2016	1.375000	250,000.00	246,047.50	1,050.35	0.00

Inv. No.	Description	CUSIP	Purchase / Maturity	Coupon / YTM TR	Current Par /Share / Current Book	Market Value / Market Price	Curr Accr Int / Price Source	Unrealized Gain / Unrealized Loss
			12/11/2020	1.513574	248,377.50	98.419000	IDC-FIS	-2,330.00
82930	KFPD GOV FHLB NOTES	313381C94	01/27/2016	1.250000	250,000.00	247,742.50	937.50	0.00
			12/13/2019	1.326075	249,282.50	99.097000	IDC-FIS	-1,540.00
82931	KFPD GOV FHLB NOTES	3130A3UQ5	01/25/2016	1.875000	250,000.00	250,755.00	1,432.29	0.00
			12/11/2020	1.570027	253,565.00	100.302000	IDC-FIS	-2,810.00
82994	CCCCD GOV FHLB NOTE	3130A6SW8	03/22/2016	1.000000	5,650,000.00	5,648,870.00	16,008.33	0.00
			12/19/2017	.895450	5,654,997.19	99.980000	IDC-FIS	-6,127.19
83161	CCCSIG GOV FHLB	3130A8DB6	06/03/2016	1.125000	1,850,000.00	1,839,640.00	5,781.25	0.00
			06/21/2019	1.139098	1,849,299.09	99.440000	IDC-FIS	-9,659.09
83165	CCCCD GOV FHLB NOTE	3130A8BD4	06/09/2016	.875000	2,370,000.00	2,360,851.80	5,299.57	0.00
			06/29/2018	.877007	2,369,905.20	99.614000	IDC-FIS	-9,053.40
83166	CCCCD GOV FHLB	3130A8DB6	06/09/2016	1.125000	2,365,000.00	2,351,756.00	7,390.64	0.00
			06/21/2019	1.017963	2,372,544.35	99.440000	IDC-FIS	-20,788.35
83167	RM GOV FHLB NOTES	3133834H1	06/10/2016	1.375000	1,865,000.00	1,847,469.00	7,764.36	0.00
			06/12/2020	1.180179	1,879,174.00	99.060000	IDC-FIS	-31,705.00
83168	RM GOV FHLB NOTES	3133834H1	06/10/2016	1.375000	5,265,000.00	5,215,509.00	21,919.24	0.00
			06/12/2020	1.180179	5,305,014.00	99.060000	IDC-FIS	-89,505.00
83178	CCCCD GOV FHLB NOTE	3130A8BD4	06/17/2016	.875000	860,000.00	856,680.40	1,923.06	0.00
			06/29/2018	.783628	861,582.40	99.614000	IDC-FIS	-4,902.00
83277	CCCCD GOV FHLB	3130A8Y72	08/04/2016	.875000	460,000.00	454,061.40	626.11	0.00
			08/05/2019	.939996	459,116.80	98.709000	IDC-FIS	-5,055.40
83292	CCCSIG GOV FHLB	3130A9AE1	08/26/2016	.875000	3,055,000.00	3,036,761.65	13,365.65	0.00
			10/01/2018	.907882	3,053,196.51	99.403000	IDC-FIS	-16,434.86
83332	CCCCD GOV FHLB	3130A9EP2	09/21/2016	1.000000	1,900,000.00	1,879,252.00	263.89	0.00
			09/26/2019	1.062882	1,896,466.00	98.908000	IDC-FIS	-17,214.00
83411	CCCCD GOV FHLB NOTE	3130AA3R7	11/17/2016	1.375000	90,000.00	89,688.60	460.63	0.00
			11/15/2019	1.382876	89,979.30	99.654000	IDC-FIS	-290.70
83434	GOV FHLB NOTES	3130AA2H0	11/29/2016	1.125000	20,000,000.00	19,815,400.00	76,250.00	0.00
			11/29/2019	1.165139	19,976,400.00	99.077000	IDC-FIS	-161,000.00
83475	CCCSIG GOV FHLB	3130AAE46	12/08/2016	1.250000	1,675,000.00	1,673,392.00	4,361.99	0.00
			01/16/2019	1.252087	1,674,933.00	99.904000	IDC-FIS	-1,541.00
83481	CCCCD GOV FHLB	3130AAE46	12/09/2016	1.250000	2,650,000.00	2,647,456.00	6,901.07	0.00
			01/16/2019	1.225506	2,651,291.67	99.904000	IDC-FIS	-3,835.67
83514	CCCCD GOV FHLB NOTE	3130AAE46	12/20/2016	1.250000	2,025,000.00	2,023,056.00	5,273.44	1,944.00
			01/16/2019	1.344369	2,021,112.00	99.904000	IDC-FIS	0.00
83518	CCCSD GOV FHLB DISC	313385JJ6	12/22/2016	.630000	20,000,000.00	19,953,200.00	34,650.00	26,700.00
			07/20/2017	1.270728	19,926,500.00	99.766000	IDC-FIS	0.00

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
83629	WT GOV FHLB NOTES	3130AABG2	03/08/2017	1.875000	170,000.00	169,374.40	1,071.36	710.60
			11/29/2021	2.050128	169,531.51	99.632000	IDC-FIS	0.00
83631	CCCCD GOV FHLB NOTE	3130AAE46	03/07/2017	1.250000	2,415,000.00	2,412,681.60	6,289.06	1,811.25
			01/16/2019	1.343248	2,415,146.91	99.904000	IDC-FIS	0.00
			Subtotal	1.055045	207,415,000.00	207,025,313.85	605,271.44	146,926.95
				1.121951	207,318,220.33	99.812122		-434,689.16

Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSO

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
81230	WT GOV FNMA NOTES	3135G0TG8	02/21/2013	.875000	165,000.00	164,688.15	212.55	446.13
			02/08/2018	.970000	164,242.02	99.811000	IDC-FIS	0.00
81361	RM GOV FEDERAL NATL	3135G0JA2	04/15/2013	1.125000	3,900,000.00	3,900,936.00	18,768.76	0.00
			04/27/2017	.600233	3,981,432.00	100.024000	IDC-FIS	-80,496.00
81478	AUHSD GOV FNMA NOTE	3135G0WJ8	06/07/2013	.875000	200,000.00	199,318.00	631.94	2,342.00
			05/21/2018	1.190082	196,976.00	99.659000	IDC-FIS	0.00
81538	WT GOV FNMA NOTES	3135G0WJ8	07/17/2013	.875000	164,000.00	163,440.76	518.19	3,911.40
			05/21/2018	1.459815	159,529.36	99.659000	IDC-FIS	0.00
81889	AUHSD GOV FNMA NOTE	3135G0ZA4	04/01/2014	1.875000	377,000.00	380,796.39	824.69	2,397.72
			02/19/2019	1.795148	378,398.67	101.007000	IDC-FIS	0.00
81890	AUHSD GOV FNMA NOTE	3135G0ZA4	04/01/2014	1.875000	6,959,000.00	7,029,077.13	15,222.86	44,259.24
			02/19/2019	1.795148	6,984,817.89	101.007000	IDC-FIS	0.00
81941	GOV FNMA NOTE	3135G0MZ3	04/17/2014	.875000	10,000,000.00	9,997,800.00	8,020.83	57,000.00
			08/28/2017	1.054521	9,940,800.00	99.978000	IDC-FIS	0.00
81999	MDUSD GOV FNMA NOTE	3135G0ZB2	05/21/2014	.750000	49,000.00	48,999.02	164.35	0.00
			04/20/2017	.740235	49,013.72	99.998000	IDC-FIS	-14.70
82005	CCCCD GOV FNMA	3135G0YT4	06/05/2014	1.625000	115,000.00	115,703.80	643.68	31.05
			11/27/2018	1.489435	115,672.75	100.612000	IDC-FIS	0.00
82119	WT GOV FNMA NOTES	3135G0ZG1	09/12/2014	1.750000	166,000.00	167,045.80	153.32	2,148.04
			09/12/2019	1.889799	164,897.76	100.630000	IDC-FIS	0.00
82156	CCCCD GOV FNMA	3135G0YT4	10/23/2014	1.625000	125,000.00	125,765.00	699.66	0.00
			11/27/2018	1.385424	126,187.50	100.612000	IDC-FIS	-422.50
82236	CCCCD GOV FNMA BENC	3135G0ZY2	12/03/2014	1.750000	100,000.00	100,647.00	607.64	0.00
			11/26/2019	1.612998	100,653.00	100.647000	IDC-FIS	-6.00
82257	RM GOV FNMA NOTES	3135G0YT4	12/12/2014	1.625000	6,010,000.00	6,046,781.20	33,639.33	0.00
			11/27/2018	1.380107	6,066,494.00	100.612000	IDC-FIS	-19,712.80
82381	RM GOV FNMA NOTES	3136FTS67	02/09/2015	1.700000	6,000,000.00	6,036,660.00	9,633.33	0.00
			02/27/2019	1.329281	6,087,180.00	100.611000	IDC-FIS	-50,520.00

Inventory by Market Value

As Of Date: 03/31/2017

Date Basis: Settlement

Run: 04/12/2017 09:03:28 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
82436	WT GOV FNMA NOTES	3135G0A78	03/16/2015	1.625000	170,000.00	170,312.80	537.15	334.90
			01/21/2020	1.627650	169,977.90	100.184000	IDC-FIS	0.00
82678	CCCCD GOV FNMA BENC	3135G0E58	09/01/2015	1.125000	130,000.00	129,789.40	658.13	0.00
			10/19/2018	1.177919	129,789.40	99.838000	IDC-FIS	0.00
82707	CCCCD GOV FNMA	3135G0RT2	09/29/2015	.875000	1,700,000.00	1,697,501.00	4,173.27	0.00
			12/20/2017	.793128	1,703,060.00	99.853000	IDC-FIS	-5,559.00
82708	CCCCD GOV FNMA	3135G0ZL0	09/29/2015	1.000000	1,680,000.00	1,680,470.40	186.67	0.00
			09/27/2017	.723255	1,689,189.60	100.028000	IDC-FIS	-8,719.20
82709	CCCCD GOV FNMA	31398ADM1	09/29/2015	5.375000	1,550,000.00	1,563,345.50	25,225.17	0.00
			06/12/2017	.642309	1,674,015.50	100.861000	IDC-FIS	-110,670.00
82909	CCCCD GOV FNMA BENC	3135G0H63	01/13/2016	1.375000	6,660,000.00	6,667,592.40	16,025.62	0.00
			01/28/2019	1.309114	6,673,053.60	100.114000	IDC-FIS	-5,461.20
82951	CCCSIG GOV FNMA BEN	3135G0J53	02/23/2016	1.000000	1,560,000.00	1,549,797.60	1,516.68	0.00
			02/26/2019	1.079949	1,557,025.24	99.346000	IDC-FIS	-7,227.64
82952	CCCCD GOV FNMA BENC	3135G0J53	02/23/2016	1.000000	125,000.00	124,182.50	121.53	0.00
			02/26/2019	1.079949	124,705.00	99.346000	IDC-FIS	-522.50
82967	CCCSIG GOV FNMA NOT	3135G0G72	03/04/2016	1.125000	1,100,000.00	1,097,349.00	3,678.13	0.00
			12/14/2018	1.082725	1,101,265.00	99.759000	IDC-FIS	-3,916.00
82997	GOV FNMA NOTES	3135G0J53	03/22/2016	1.000000	10,000,000.00	9,934,600.00	9,722.22	0.00
			02/26/2019	1.067074	9,980,700.00	99.346000	IDC-FIS	-46,100.00
83000	RM GOV FNMA NOTES	3136G1C98	03/28/2016	1.420000	4,000,000.00	3,983,520.00	8,835.56	0.00
			02/05/2020	1.286438	4,020,000.00	99.588000	IDC-FIS	-36,480.00
83011	RM GOV FNMA NOTES	3135G0ZB2	04/01/2016	.750000	249,000.00	248,995.02	835.19	0.00
			04/20/2017	.660199	249,234.06	99.998000	IDC-FIS	-239.04
83068	GOV FNMA STEP-UP CA	3136G3HG3	04/13/2016	1.000000	10,000,000.00	9,998,400.00	46,666.67	0.00
			04/13/2021	1.000000	10,000,000.00	99.984000	IDC-FIS	-1,600.00
83078	PW GOV FNMA NOTES	3135G0JA2	04/20/2016	1.125000	1,592,000.00	1,592,382.08	7,661.50	0.00
			04/27/2017	.620365	1,600,151.04	100.024000	IDC-FIS	-7,768.96
83081	GOV FNMA NOTES	3135G0J53	04/22/2016	1.000000	10,000,000.00	9,934,600.00	9,722.22	0.00
			02/26/2019	1.070042	9,980,400.00	99.346000	IDC-FIS	-45,800.00
83090	CCCSIG GOV FNMA	3135G0YT4	04/27/2016	1.625000	1,575,000.00	1,584,639.00	8,815.63	0.00
			11/27/2018	1.006504	1,599,774.75	100.612000	IDC-FIS	-15,135.75
83099	CCCSIG GOV FNMA BEN	3135G0J53	05/06/2016	1.000000	3,170,000.00	3,149,268.20	3,081.94	0.00
			02/26/2019	.966540	3,172,919.79	99.346000	IDC-FIS	-23,651.59
83185	CCCSIG GOV FNMA BEN	3135G0J53	06/29/2016	1.000000	3,525,000.00	3,501,946.50	3,427.08	0.00
			02/26/2019	.784359	3,544,951.50	99.346000	IDC-FIS	-43,005.00
83208	CCCSIG GOV FNMA BEN	3135G0H63	07/08/2016	1.375000	2,140,000.00	2,142,439.60	5,149.38	0.00

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
			01/28/2019	.733912	2,174,668.00	100.114000	IDC-FIS	-32,228.40
83210	RM GOV FNMA NOTES	3136G16D6	07/12/2016	1.350000	2,465,000.00	2,422,749.90	8,781.56	0.00
			06/26/2020	1.070378	2,491,622.00	98.286000	IDC-FIS	-68,872.10
83274	CCCSIG GOV FNMA BEN	3135G0N33	08/02/2016	.875000	1,920,000.00	1,895,078.40	2,753.33	0.00
			08/02/2019	.931917	1,916,774.40	98.702000	IDC-FIS	-21,696.00
83275	CCCCD GOV FNMA BENC	3135G0N33	08/02/2016	.875000	190,000.00	187,533.80	272.47	0.00
			08/02/2019	.931917	189,680.80	98.702000	IDC-FIS	-2,147.00
83276	CCCCD GOV FNMA BENC	3135G0N33	08/02/2016	.875000	160,000.00	157,923.20	229.44	0.00
			08/02/2019	.902767	159,868.80	98.702000	IDC-FIS	-1,945.60
83282	RM GOV FNMA NOTES	3135G0MZ3	08/15/2016	.875000	293,000.00	292,935.54	235.01	0.00
			08/28/2017	.660573	293,647.53	99.978000	IDC-FIS	-711.99
83289	CCCCD GOV FNMA NOTE	3135G0N82	08/19/2016	1.250000	140,000.00	135,982.00	213.89	0.00
			08/17/2021	1.334096	139,433.00	97.130000	IDC-FIS	-3,451.00
83290	CCCCD GOV FNMA NOTE	3135G0N82	08/19/2016	1.250000	45,000.00	43,708.50	68.75	0.00
			08/17/2021	1.321009	44,846.06	97.130000	IDC-FIS	-1,137.56
83295	CCCCD GOV FNMA NOTE	3135G0N82	08/31/2016	1.250000	260,000.00	252,538.00	397.22	0.00
			08/17/2021	1.337550	258,910.60	97.130000	IDC-FIS	-6,372.60
83296	CCCCD GOV FNMA BENC	3135G0K69	08/31/2016	1.250000	300,000.00	293,040.00	1,510.42	0.00
			05/06/2021	1.291437	299,436.00	97.680000	IDC-FIS	-6,396.00
83297	CCCCD GOV FNMA BENC	3135G0J53	08/31/2016	1.000000	350,000.00	347,711.00	340.28	0.00
			02/26/2019	.962856	350,318.50	99.346000	IDC-FIS	-2,607.50
83305	CCCSIG GOV FNMA NOT	3135G0P49	09/02/2016	1.000000	1,725,000.00	1,706,680.50	1,581.25	0.00
			08/28/2019	1.053166	1,722,506.50	98.938000	IDC-FIS	-15,826.00
83306	CCCCD GOV FNMA NOTE	3135G0P49	09/02/2016	1.000000	450,000.00	445,221.00	412.50	0.00
			08/28/2019	1.053166	449,298.00	98.938000	IDC-FIS	-4,077.00
83335	CCCCD GOV FNMA NOTE	3135G0P49	09/23/2016	1.000000	1,995,000.00	1,973,813.10	1,828.74	0.00
			08/28/2019	1.020798	1,993,803.00	98.938000	IDC-FIS	-19,989.90
83340	CCCCD GOV FNMA NOTE	3135G0P49	09/28/2016	1.000000	1,820,000.00	1,800,671.60	1,668.32	0.00
			08/28/2019	.994725	1,820,273.00	98.938000	IDC-FIS	-19,601.40
83412	RM GOV FNMA NOTES	3135G0PQ0	11/18/2016	.875000	369,000.00	368,734.32	1,390.15	0.00
			10/26/2017	.810620	369,418.71	99.928000	IDC-FIS	-487.08
83474	RM GOV FNMA NOTES	3136G04H1	12/07/2016	1.700000	4,998,000.00	4,938,573.78	32,570.30	0.00
			11/13/2020	1.720219	4,999,815.94	98.811000	IDC-FIS	-55,577.76
83618	CCCSIG GOV FNMA NOT	3135G0T29	02/28/2017	1.500000	850,000.00	847,951.50	1,168.75	0.00
			02/28/2020	1.521905	849,456.00	99.759000	IDC-FIS	-1,504.50
83619	CCCCD GOV FNMA NOTE	3135G0T29	02/28/2017	1.500000	140,000.00	139,662.60	192.50	0.00
			02/28/2020	1.521905	139,910.40	99.759000	IDC-FIS	-247.80

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
83630	RM GOV FNMA NOTES	3135G0TG8	03/08/2017	.875000	3,870,000.00	3,862,685.70	4,985.32	0.00
			02/08/2018	1.030869	3,867,326.48	99.811000	IDC-FIS	-1,818.90
83647	CCCCD GOV FNMA NOTE	3135G0N33	03/21/2017	.875000	3,400,000.00	3,355,868.00	4,875.70	5,814.00
			08/02/2019	1.509791	3,354,103.31	98.702000	IDC-FIS	0.00
			Subtotal	1.258065	120,996,000.00	120,697,851.69	311,256.77	118,684.48
				1.140676	121,371,624.08	99.753588		-779,723.97

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

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
82344	CCCSIG ABS GOV FNMA	3136AMKW8	01/30/2015	1.626000	330,607.23	333,910.83	447.97	0.00
			02/25/2018	1.293773	333,910.83	100.999252	BOOK	0.00
82545	CCCSIG GOV FNMA-ACE	3136ANJY4	04/30/2015	1.550000	385,000.00	388,848.61	497.29	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	113,407.71	114,543.36	155.56	0.00
			09/25/2019	1.382287	114,543.36	101.001387	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	423,020.65	427,247.46	612.67	0.00
			03/25/2019	1.387262	427,247.46	100.999197	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	1.718430	2,582,035.59	2,607,847.03	3,697.53	0.00
				1.380112	2,607,847.03	100.999655		0.00

Inv Type: 27 FEDERAL FARM CREDIT BANKS

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
81479	AUHSD GOV FFCB NOTE	3133ECPT5	06/07/2013	.650000	200,000.00	199,956.00	483.89	1,042.00
			05/17/2017	.790074	198,914.00	99.978000	IDC-FIS	0.00
82137	GOV FFCB NOTES	3133EDXA5	10/10/2014	1.150000	10,000,000.00	10,007,400.00	54,625.00	9,400.00
			10/10/2017	1.156802	9,998,000.00	100.074000	IDC-FIS	0.00
82185	RM GOV FFCB NOTES	3133EDYB2	11/04/2014	1.500000	2,000,000.00	2,007,160.00	6,250.00	16,860.00
			01/16/2019	1.620035	1,990,300.00	100.358000	IDC-FIS	0.00
82380	GOV FFCB NOTES	3133EEKB5	02/09/2015	1.000000	10,000,000.00	9,992,000.00	19,166.67	20,100.00
			01/22/2018	1.096935	9,971,900.00	99.920000	IDC-FIS	0.00
82382	RM GOV FFCB NOTES	3133EELZ1	02/09/2015	1.000000	5,000,000.00	4,989,100.00	277.76	9,100.00

Inv. No.	Description	CUSIP	Purchase / Maturity	Coupon / YTM TR	Current Par / Share / Current Book	Market Value / Market Price	Curr Accr Int / Price Source	Unrealized Gain / Unrealized Loss
			03/29/2018	1.130145	4,980,000.00	99.782000	IDC-FIS	0.00
82472	GOV FFCB NOTES	3133EEWH9	04/02/2015	1.000000	10,000,000.00	9,984,600.00	49,722.22	0.00
			04/02/2018	1.000000	10,000,000.00	99.846000	IDC-FIS	-15,400.00
82671	RM GOV FFCB NOTES	3133EE5S5	08/25/2015	1.500000	1,000,000.00	999,810.00	2,333.33	0.00
			08/05/2019	1.350014	1,005,740.00	99.981000	IDC-FIS	-5,930.00
82672	RM GOV FFCB NOTES	3133EE5S5	08/25/2015	1.500000	3,000,000.00	2,999,430.00	7,000.00	0.00
			08/05/2019	1.350014	3,017,220.00	99.981000	IDC-FIS	-17,790.00
82683	WT GOV FFCB NOTES	3133EE5Z9	09/11/2015	1.750000	170,000.00	168,709.70	471.04	0.00
			08/04/2020	1.730194	170,156.40	99.241000	IDC-FIS	-1,446.70
82691	GOV FFCB NOTES	3133EFCY1	09/14/2015	.780000	5,000,000.00	4,995,250.00	1,841.67	0.00
			09/14/2017	.810304	4,997,000.00	99.905000	IDC-FIS	-1,750.00
82692	GOV FFCB NOTES	3133EFCY1	09/16/2015	.780000	5,000,000.00	4,995,250.00	1,841.67	3,150.00
			09/14/2017	.860067	4,992,100.00	99.905000	IDC-FIS	0.00
82785	GOV FFCB NOTES	3133EFNF0	11/06/2015	1.080000	5,000,000.00	4,988,450.00	21,750.00	0.00
			11/06/2018	1.104126	4,996,450.00	99.769000	IDC-FIS	-8,000.00
82796	GOV FFCB NOTES	3133EFPH4	11/17/2015	.930000	10,000,000.00	9,998,400.00	34,616.67	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	10,010,400.00	42,611.11	10,400.00
			12/03/2018	1.300000	10,000,000.00	100.104000	IDC-FIS	0.00
82818	GOV FFCB NOTES	3133EFRQ2	12/03/2015	1.300000	10,000,000.00	10,010,400.00	42,611.11	11,900.00
			12/03/2018	1.305115	9,998,500.00	100.104000	IDC-FIS	0.00
82846	GOV FFCB NOTES	3133EFSJ7	12/18/2015	1.300000	20,000,000.00	20,007,200.00	77,277.78	74,400.00
			12/14/2018	1.415191	19,932,800.00	100.036000	IDC-FIS	0.00
82847	GOV FFCB NOTES	3133EFSH1	12/18/2015	1.170000	10,000,000.00	10,004,000.00	34,775.00	24,800.00
			06/14/2018	1.255129	9,979,200.00	100.040000	IDC-FIS	0.00
82926	KFPD GOV FFCB NOTES	3133EFVQ7	01/27/2016	1.250000	250,000.00	249,792.50	598.96	0.00
			01/22/2019	1.126024	250,907.50	99.917000	IDC-FIS	-1,115.00
82946	WT GOV FFCB NOTES	3133EC6Z2	02/12/2016	1.400000	155,000.00	151,630.30	644.97	0.00
			12/14/2020	1.320066	155,578.15	97.826000	IDC-FIS	-3,947.85
82963	GOV FFCB CALLABLE N	3133EFYS0	03/02/2016	1.150000	10,000,000.00	9,949,200.00	12,458.33	0.00
			02/22/2019	1.217313	9,980,400.00	99.492000	IDC-FIS	-31,200.00
82986	RM GOV FFCB NOTES	3133EFK63	03/15/2016	1.250000	4,061,000.00	4,019,983.90	3,807.19	0.00
			03/04/2020	1.430176	4,032,857.27	98.990000	IDC-FIS	-12,873.37
82992	GOV FFCB NOTES	3133EFQ67	03/21/2016	1.160000	10,000,000.00	9,976,800.00	3,222.22	0.00
			03/21/2019	1.180075	9,994,100.00	99.768000	IDC-FIS	-17,300.00
83007	RM GOV FFCB NOTES	3133EFV20	03/30/2016	1.490000	4,000,000.00	3,977,200.00	165.56	0.00
			03/30/2020	1.490000	4,000,000.00	99.430000	IDC-FIS	-22,800.00

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
83149	GOV FFCB NOTES	3133EGCD5	05/25/2016	.900000	10,000,000.00	9,975,300.00	31,500.00	0.00
			05/25/2018	.975411	9,985,100.00	99.753000	IDC-FIS	-9,800.00
83160	GOV FFCB NOTES	3133EGCA1	06/03/2016	1.060000	10,000,000.00	9,928,000.00	34,744.44	0.00
			06/03/2019	1.140244	9,976,400.00	99.280000	IDC-FIS	-48,400.00
83190	GOV FFCB NOTES	3133EGJC0	07/01/2016	.950000	10,000,000.00	9,893,000.00	23,750.00	0.00
			07/01/2019	1.000200	9,985,200.00	98.930000	IDC-FIS	-92,200.00
83344	RM GOV FFCB NOTES	3133EGUT0	09/28/2016	1.170000	4,690,000.00	4,568,716.60	1,524.26	0.00
			09/21/2020	1.110242	4,700,880.80	97.414000	IDC-FIS	-132,164.20
83505	RM GOV FFCB NOTES	3133EGT88	12/16/2016	1.450000	2,000,000.00	1,996,740.00	8,780.55	7,800.00
			12/12/2019	1.640327	1,989,262.22	99.837000	IDC-FIS	0.00
83506	RM GOV FFCB NOTES	3133EGM69	12/16/2016	1.100000	2,000,000.00	1,994,800.00	7,088.89	4,880.00
			12/05/2018	1.360167	1,990,592.22	99.740000	IDC-FIS	0.00
83507	RM GOV FFCB NOTES	3133EAY28	12/16/2016	.830000	2,000,000.00	1,999,220.00	461.11	0.00
			09/21/2017	.870510	1,999,380.00	99.961000	IDC-FIS	-160.00
			Subtotal	1.121909	185,526,000.00	185,037,899.00	526,401.40	193,832.00
				1.173283	185,268,938.56	99.736910		-423,877.12

Inv Type: 28 FHLMC DISCOUNT NOTES

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
83560	RM GOV FHLMC DISC N	313397RK9	01/17/2017	.810000	1,000,000.00	992,610.00	1,665.00	0.00
			01/05/2018	.816485	992,057.50	99.261000	IDC-FIS	-1,112.50
			Subtotal	.810000	1,000,000.00	992,610.00	1,665.00	0.00
				.816485	992,057.50	99.261000		-1,112.50

Inv Type: 29 FHLMC NOTES

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
81869	RM GOV FEDERAL HOME	3137EADP1	03/14/2014	.875000	7,061,000.00	7,045,042.14	4,118.96	86,567.86
			03/07/2018	1.250049	6,958,474.28	99.774000	IDC-FIS	0.00
81870	WT GOV FEDERAL HOME	3137EADP1	03/12/2014	.875000	157,000.00	156,645.18	91.58	2,106.94
			03/07/2018	1.279731	154,538.24	99.774000	IDC-FIS	0.00
82009	RM GOV FHLMC NOTES	3137EADH9	06/13/2014	1.000000	2,484,000.00	2,484,770.04	6,348.00	0.00
			06/29/2017	.945000	2,488,088.17	100.031000	IDC-FIS	-3,318.13
82026	GOV FHLMC NOTES	3137EADL0	07/03/2014	1.000000	10,000,000.00	10,002,200.00	555.56	24,500.00
			09/29/2017	1.070130	9,977,700.00	100.022000	IDC-FIS	0.00
82078	GOV FHLMC NOTES	3137EADL0	08/11/2014	1.000000	5,000,000.00	5,001,100.00	277.78	6,200.00
			09/29/2017	1.033085	4,994,900.00	100.022000	IDC-FIS	0.00
82312	AUHSD GOV FHLMC NOT	3134G3ZW3	01/21/2015	1.200000	2,486,000.00	2,488,187.68	4,391.93	2,187.68

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
			08/08/2018	1.200000	2,486,000.00	100.088000	IDC-FIS	0.00
82313	AUHSD GOV FHLMC NOT	3134G3ZW3	01/21/2015	1.200000	110,000.00	110,096.80	194.33	96.80
			08/08/2018	1.200000	110,000.00	100.088000	IDC-FIS	0.00
82549	GOV FHLMC NOTES	3134G6YC1	05/01/2015	.670000	10,000,000.00	9,998,000.00	22,519.40	6,300.00
			05/30/2017	.710296	9,991,700.00	99.980000	IDC-FIS	0.00
82571	RM GOV FHLMC NOTES	3137EADG1	05/27/2015	1.750000	3,000,000.00	3,023,490.00	17,645.83	0.00
			05/30/2019	1.379985	3,043,140.00	100.783000	IDC-FIS	-19,650.00
82762	RM GOV FHLMC NOTES	3137EADM8	10/26/2015	1.250000	6,000,000.00	5,966,520.00	37,291.67	0.00
			10/02/2019	1.310124	5,986,200.00	99.442000	IDC-FIS	-19,680.00
82837	GOV FHLMC NOTES	3137EADX4	12/11/2015	1.000000	10,000,000.00	9,998,800.00	29,444.45	10,120.00
			12/15/2017	1.057021	9,988,680.00	99.988000	IDC-FIS	0.00
82838	GOV FHLMC NOTES	3137EADX4	12/15/2015	1.000000	10,000,000.00	9,998,800.00	29,444.45	10,650.00
			12/15/2017	1.060007	9,988,150.00	99.988000	IDC-FIS	0.00
82876	GOV FHLMC NOTES	3134G64W0	12/30/2015	.900000	5,007,000.00	5,006,849.79	12,267.16	9,763.65
			06/23/2017	1.035077	4,997,086.14	99.997000	IDC-FIS	0.00
82927	KFPD GOV FHLMC NOTE	3137EADM8	01/25/2016	1.250000	250,000.00	248,605.00	1,553.82	0.00
			10/02/2019	1.330187	249,280.00	99.442000	IDC-FIS	-675.00
82965	CCCSIG GOV FHLMC NO	3137EACA5	03/04/2016	3.750000	1,275,000.00	1,335,014.25	531.25	0.00
			03/27/2019	1.146745	1,374,641.25	104.707000	IDC-FIS	-39,627.00
82993	CCCCD GOV FHLMC NOT	3137EADZ9	03/21/2016	1.125000	35,000.00	34,830.60	181.56	0.00
			04/15/2019	1.135900	34,990.90	99.516000	IDC-FIS	-160.30
82996	CCCCD GOV FHLMC NOT	3137EADZ9	03/22/2016	1.125000	6,000,000.00	5,970,960.00	31,125.00	0.00
			04/15/2019	1.131578	5,998,800.00	99.516000	IDC-FIS	-27,840.00
83006	GOV FHLMC STEP-UP C	3134G8PD5	03/30/2016	1.350000	10,000,000.00	9,964,000.00	375.00	0.00
			09/30/2019	1.350000	10,000,000.00	99.640000	IDC-FIS	-36,000.00
83018	GOV FHLMC NOTES	3137EAEA3	04/07/2016	.750000	10,000,000.00	9,960,500.00	35,833.31	0.00
			04/09/2018	.829093	9,984,300.00	99.605000	IDC-FIS	-23,800.00
83039	GOV FHLMC CALLABLE	3134G8W21	04/08/2016	1.375000	5,000,000.00	4,948,350.00	17,378.49	0.00
			12/30/2019	1.375000	5,000,000.00	98.967000	IDC-FIS	-51,650.00
83084	GOV FHLMC NOTES	3134G8YU7	04/26/2016	1.050000	10,000,000.00	9,949,500.00	45,208.33	0.00
			10/26/2018	1.050000	10,000,000.00	99.495000	IDC-FIS	-50,500.00
83085	GOV FHLMC NOTES	3134G8YU7	04/26/2016	1.050000	10,000,000.00	9,949,500.00	45,208.33	0.00
			10/26/2018	1.061785	9,997,100.00	99.495000	IDC-FIS	-47,600.00
83086	GOV FHLMC NOTES	3134G8YU7	04/26/2016	1.050000	10,000,000.00	9,949,500.00	45,208.33	0.00
			10/26/2018	1.073168	9,994,300.00	99.495000	IDC-FIS	-44,800.00
83150	GOV FHLMC NOTES	3134G9HC4	05/25/2016	1.000000	5,000,000.00	4,988,850.00	17,500.00	0.00
			05/25/2018	1.000000	5,000,000.00	99.777000	IDC-FIS	-11,150.00

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
83172	GOV FHLMC CALLABLE	3134G9QW0	06/14/2016	1.280000	10,000,000.00	9,906,000.00	38,044.44	0.00
			06/14/2019	1.280000	10,000,000.00	99.060000	IDC-FIS	-94,000.00
83217	CCCSIG GOV FHLMC RE	3137EAEB1	07/20/2016	.875000	2,690,000.00	2,657,316.50	4,707.51	0.00
			07/19/2019	.957100	2,683,490.20	98.785000	IDC-FIS	-26,173.70
83304	CCCCD GOV FHLMC REF	3137EAEB1	08/31/2016	.875000	350,000.00	345,747.50	603.99	0.00
			07/19/2019	1.023479	348,526.50	98.785000	IDC-FIS	-2,779.00
83322	CCCSIG GOV FHLMC RE	3137EAED7	09/16/2016	.875000	1,545,000.00	1,536,626.10	7,322.66	0.00
			10/12/2018	.895912	1,544,335.65	99.458000	IDC-FIS	-7,709.55
83324	CCCCD GOV FHLMC REF	3137EAED7	09/19/2016	.875000	1,950,000.00	1,939,431.00	9,242.19	0.00
			10/12/2018	.904812	1,948,952.69	99.458000	IDC-FIS	-9,379.50
83341	CCCCD GOV FHLMC REF	3137EAED7	09/28/2016	.875000	1,825,000.00	1,815,108.50	8,649.74	0.00
			10/12/2018	.868436	1,825,751.29	99.458000	IDC-FIS	-10,110.50
83345	WLT GOV FHLMC NOTES	3137EAEC9	09/28/2016	1.125000	173,000.00	167,055.72	264.91	0.00
			08/12/2021	1.250127	171,979.30	96.564000	IDC-FIS	-4,923.58
83365	CCCSIG FHLMC REFERE	3137EAEB1	10/05/2016	.875000	3,050,000.00	3,012,942.50	5,337.52	0.00
			07/19/2019	.993716	3,040,057.00	98.785000	IDC-FIS	-27,114.50
83529	CCCCD GOV FHLMC NOT	3137EACA5	01/04/2017	3.750000	1,860,000.00	1,947,550.20	775.00	0.00
			03/27/2019	1.329015	1,958,617.20	104.707000	IDC-FIS	-11,067.00
			Subtotal	1.094697	162,308,000.00	161,907,889.50	479,642.48	158,492.93
				1.085408	162,319,778.81	99.753487		-569,707.76

Inv Type: 31 MUNICIPAL BONDS

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
81278	CCCCD MUNI UNIV OF	91412GPY5	03/14/2013	.966000	175,000.00	175,000.00	638.63	0.00
			05/15/2017	.966000	175,000.00	100.000000	BOOK	0.00
81510	AUHSD MUNI WASHINGT	93974B3K6	06/27/2013	5.000000	600,000.00	696,925.06	7,500.00	0.00
			01/01/2018	1.301222	696,925.06	116.154177	BOOK	0.00
81514	AUHSD MUNI WICOMICO	967545R89	06/27/2013	3.500000	390,000.00	427,550.12	4,550.00	0.00
			12/01/2018	1.638640	427,550.12	109.628236	BOOK	0.00
81633	CCCCD MUNI UNIV OF	91412GSZ9	10/02/2013	2.054000	195,000.00	195,000.00	1,513.11	0.00
			05/15/2018	2.054000	195,000.00	100.000000	BOOK	0.00
82387	CCCSIG MUNI MS ST T	605581FX0	02/18/2015	1.090000	110,000.00	110,000.00	599.50	0.00
			10/01/2017	1.090000	110,000.00	100.000000	BOOK	0.00
83288	CCCSIG MUNI CT ST T	20772J3C4	08/17/2016	1.100000	1,280,000.00	1,282,444.80	1,799.11	0.00
			08/15/2018	1.003041	1,282,444.80	100.191000	BOOK	0.00
			Subtotal	2.452863	2,750,000.00	2,886,919.98	16,600.35	0.00
				1.241212	2,886,919.98	104.978908		0.00

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: 41 FNMA DISCOUNT NOTES								
83180	CLT GOV FNMA DISC N	313589GX5	06/24/2016	.580000	250,000.00	249,620.00	1,131.81	0.00
			06/15/2017	.590598	248,566.11	99.848000	IDC-FIS	-77.92
			Subtotal	.580000	250,000.00	249,620.00	1,131.81	0.00
				.590598	248,566.11	99.848000		-77.92
Inv Type: 43 FHLB DISCOUNT NOTES								
83664	GOV FHLB DISC	313385EL6	03/31/2017	.700000	13,580,000.00	13,576,076.89	264.06	301.77
			04/17/2017	.700231	13,575,511.06	99.971111	IDC-FIS	0.00
83665	GOV FHLB DISC	313385EX0	03/31/2017	.700000	30,000,000.00	29,985,375.00	583.33	1,125.00
			04/28/2017	.700381	29,983,666.67	99.951250	IDC-FIS	0.00
83666	GOV FHLB DISC	313385FJ0	03/31/2017	.720000	20,000,000.00	19,986,277.78	400.00	1,477.78
			05/09/2017	.720562	19,984,400.00	99.931389	IDC-FIS	0.00
			Subtotal	.706290	63,580,000.00	63,547,729.67	1,247.39	2,904.55
				.706696	63,543,577.73	99.949245		0.00
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
83650	CCCSIG ABS CORP CNH	12636WAB2	03/22/2017	1.640000	450,000.00	449,982.72	184.50	0.00
			07/15/2020	1.598847	449,982.72	99.996160	BOOK	0.00
			Subtotal	1.437207	965,000.00	964,935.86	472.90	0.00
				1.420837	964,935.86	99.993353		0.00
Inv Type: 50 AUTO ABS FXD-M 30/360								
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	484,544.12	484,504.58	251.96	0.00
			08/15/2019	1.175230	484,504.58	99.991840	BOOK	0.00

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
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
83571	CCCSIG ABS FORDO 20	34531EAD8	01/25/2017	1.670000	575,000.00	574,997.87	426.78	0.00
			06/15/2021	1.670159	574,997.87	99.999630	BOOK	0.00
83586	CCCSIG ABS ALLY AUT	02007PAC7	01/31/2017	1.700000	100,000.00	99,991.25	75.56	0.00
			06/15/2021	1.704009	99,991.25	99.991250	BOOK	0.00
83658	CCCSIG ABS ALLY AUT	02007HAC5	03/29/2017	1.780000	680,000.00	679,919.83	67.24	0.00
			08/16/2021	1.753659	679,919.83	99.988210	BOOK	0.00
83659	CCCSIG ABS HYUNDAI	44931PAD8	03/29/2017	1.760000	365,000.00	364,970.47	35.69	0.00
			08/16/2021	1.732324	364,970.47	99.991910	BOOK	0.00
			Subtotal	1.470788	3,974,544.12	3,974,202.26	1,877.57	0.00
				1.466566	3,974,202.26	99.991399		0.00

Inv Type: 71 COMMERCIAL PAPER DISCOUNT

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
83373	CCCCD CP TOYOTA MOT	89233GU79	10/13/2016	1.260000	1,995,000.00	1,989,409.57	11,870.25	1,182.59
			07/07/2017	1.271885	1,976,356.73	99.719778	IDC-FIS	0.00
83400	CP ABBEY NATIONAL	00280NRA0	11/01/2016	.990000	25,000,000.00	24,994,375.00	103,812.50	562.50
			04/10/2017	.994375	24,890,000.00	99.977500	IDC-FIS	0.00
83422	CP TOYOTA MOTOR CRE	89233GRD0	11/21/2016	.940000	25,000,000.00	24,992,500.00	85,513.89	333.33
			04/13/2017	.943523	24,906,652.78	99.970000	IDC-FIS	0.00
83424	CP CREDIT AGRICOLE	22533TRD0	11/22/2016	.930000	30,000,000.00	29,991,000.00	100,749.91	299.99
			04/13/2017	.933423	29,889,950.10	99.970000	IDC-FIS	0.00
83431	CP TOYOTA MOTOR CRE	89233GRR9	11/29/2016	.960000	25,000,000.00	24,985,000.00	82,000.00	1,000.00
			04/25/2017	.963778	24,902,000.00	99.940000	IDC-FIS	0.00
83432	CP ABBEY NATIONAL	00280NRC6	11/29/2016	.880000	30,000,000.00	29,991,750.00	90,200.00	0.00
			04/12/2017	.882892	29,901,733.33	99.972500	IDC-FIS	-183.33
83433	CP BK OF TOKYO-MITS	06538BRC9	11/29/2016	1.020000	30,000,000.00	29,991,750.00	104,550.00	1,100.00
			04/12/2017	1.023887	29,886,100.00	99.972500	IDC-FIS	0.00
83467	CP NORDEA BANK NA	65558FRS6	12/05/2016	.840000	25,000,000.00	24,984,375.00	68,249.93	0.00
			04/26/2017	.842792	24,917,166.75	99.937500	IDC-FIS	-1,041.68
83477	CP JP MORGAN SECURI	46640PR70	12/08/2016	1.000000	25,000,000.00	24,996,250.00	79,166.66	416.67
			04/07/2017	1.003344	24,916,666.67	99.985000	IDC-FIS	0.00
83478	CP NORDEA BANK AB	65558FSA4	12/08/2016	.985000	25,000,000.00	24,975,625.00	77,979.17	2,302.08
			05/10/2017	.989141	24,895,343.75	99.902500	IDC-FIS	0.00

Inventory by Market Value

As Of Date: 03/31/2017

Date Basis: Settlement

Run: 04/12/2017 09:03:28 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
83484	CP STANDARD CHARTER	85324TSA5	12/09/2016	1.160000	25,000,000.00	24,975,625.00	91,027.77	7,041.67
			05/10/2017	1.165709	24,877,555.56	99.902500	IDC-FIS	0.00
83489	CP JP MORGAN SECURI	46640PSC8	12/12/2016	1.050000	25,000,000.00	24,974,375.00	80,208.34	4,270.83
			05/12/2017	1.054645	24,889,895.83	99.897500	IDC-FIS	0.00
83493	CP CREDIT SUISSE NY	2254EAT94	12/13/2016	1.410000	25,000,000.00	24,954,958.33	106,729.17	22,520.83
			06/09/2017	1.419899	24,825,708.33	99.819833	IDC-FIS	0.00
83494	CP STANDARD CHARTER	85324TSS6	12/13/2016	1.160000	25,000,000.00	24,965,625.00	87,805.55	9,930.56
			05/26/2017	1.166163	24,867,888.89	99.862500	IDC-FIS	0.00
83498	CP BNP PARIBAS NY	09659BSW1	12/15/2016	1.130000	30,000,000.00	29,955,750.00	100,758.34	11,308.33
			05/30/2017	1.135919	29,843,683.33	99.852500	IDC-FIS	0.00
83516	CCCSD CP UNION BANK	62478XTL4	12/22/2016	.720000	5,000,000.00	4,989,555.56	10,000.00	0.00
			06/20/2017	.722601	4,982,000.00	99.791111	IDC-FIS	-2,444.44
83533	CP SOCIETE GENERALE	83369BT71	01/06/2017	1.100000	30,000,000.00	29,947,516.67	77,916.66	8,933.34
			06/07/2017	1.105133	29,860,666.67	99.825056	IDC-FIS	0.00
83535	CP NORDEA BANK AB	65558FR56	01/06/2017	.940000	25,000,000.00	24,997,500.00	55,486.11	111.11
			04/05/2017	.942190	24,941,902.78	99.990000	IDC-FIS	0.00
83550	PW CP BNP PARIBAS N	09659BUB4	01/12/2017	1.280000	4,300,000.00	4,287,453.56	12,078.22	2,895.34
			07/11/2017	1.288245	4,272,480.00	99.708222	IDC-FIS	0.00
83551	PW CP BNP PARIBAS N	09659BUB4	01/12/2017	1.280000	1,100,000.00	1,096,790.44	3,089.78	740.66
			07/11/2017	1.288245	1,092,960.00	99.708222	IDC-FIS	0.00
83552	PW CP BNP PARIBAS N	09659BUB4	01/12/2017	1.280000	1,000,000.00	997,082.22	2,808.89	673.33
			07/11/2017	1.288245	993,600.00	99.708222	IDC-FIS	0.00
83558	CCCCD CP BK OF TOKY	06538BUC5	01/13/2017	1.310000	440,000.00	438,703.47	1,248.87	336.60
			07/12/2017	1.318637	437,118.00	99.705333	IDC-FIS	0.00
83563	CP STANDARD CHARTER	85324TTW6	01/18/2017	1.280000	30,000,000.00	29,922,000.00	77,866.67	18,000.00
			06/30/2017	1.287462	29,826,133.33	99.740000	IDC-FIS	0.00
83565	CCCCD CP CANADIAN I	13607EXD6	01/19/2017	1.385000	1,750,000.00	1,738,435.42	4,847.50	1,564.07
			10/13/2017	1.399375	1,732,023.85	99.339167	IDC-FIS	0.00
83566	CCCSD CP BNP PARIBA	09659BUK4	01/20/2017	1.280000	4,000,000.00	3,987,404.44	10,097.78	2,906.66
			07/19/2017	1.288245	3,974,400.00	99.685111	IDC-FIS	0.00
83569	CP SOCIETE GENERALE	83369BTW6	01/23/2017	1.100000	30,000,000.00	29,922,000.00	62,333.33	4,500.00
			06/30/2017	1.105336	29,855,166.67	99.740000	IDC-FIS	0.00
83572	CP BANK OF TOKYO MI	06538BTV5	01/26/2017	1.210000	30,000,000.00	29,930,283.33	65,541.67	20,024.99
			06/29/2017	1.216296	29,844,716.67	99.767611	IDC-FIS	0.00
83587	CP STANDARD CHARTER	85324TUB0	02/01/2017	1.250000	30,000,000.00	29,912,466.67	61,458.33	17,675.01
			07/11/2017	1.256983	29,833,333.33	99.708222	IDC-FIS	0.00
83588	CP BANK OF TOKYO-MI	06538BUR2	02/02/2017	1.290000	30,000,000.00	29,900,333.33	62,350.00	23,958.33

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
			07/25/2017	1.298047	29,814,025.00	99.667778	IDC-FIS	0.00
83593	CCCCD CP ING US FUN	4497W0Y10	02/06/2017	1.440000	1,910,000.00	1,896,148.26	4,125.60	2,497.86
			11/01/2017	1.455604	1,889,524.80	99.274778	IDC-FIS	0.00
83594	CCCCD CP CREDIT AGR	22533TV29	02/06/2017	1.230000	2,000,000.00	1,992,551.67	3,690.00	956.67
			08/02/2017	1.237484	1,987,905.00	99.627583	IDC-FIS	0.00
83599	PW CP BNP PARIBAS N	09659BSA9	02/10/2017	.980000	500,000.00	499,512.50	680.56	43.33
			05/10/2017	.982381	498,788.61	99.902500	IDC-FIS	0.00
83600	CP BNP PARIBAS NY	09659BUT5	02/10/2017	1.150000	30,000,000.00	29,898,600.00	47,916.67	10,725.00
			07/27/2017	1.156168	29,839,958.33	99.662000	IDC-FIS	0.00
83607	CP SOCIETE GENERALE	83369BTP1	02/17/2017	1.020000	30,000,000.00	29,934,983.33	37,105.51	4,977.82
			06/23/2017	1.023654	29,893,743.31	99.783278	IDC-FIS	0.00
83609	CP TORONTO DOMINION	89116ETM5	02/22/2017	.955000	25,000,000.00	24,947,125.00	25,201.39	843.75
			06/21/2017	.958024	24,921,079.86	99.788500	IDC-FIS	0.00
83620	CP GE CAPITAL TREAS	36164JUT9	03/01/2017	1.050000	30,000,000.00	29,898,600.00	27,125.00	975.00
			07/27/2017	1.054552	29,870,500.00	99.662000	IDC-FIS	0.00
83622	CP TOYOTA MOTOR CRE	89233GUR5	03/02/2017	1.100000	30,000,000.00	29,900,333.33	27,500.00	5,750.00
			07/25/2017	1.104895	29,867,083.33	99.667778	IDC-FIS	0.00
83626	CP JP MORGAN SECURI	46640PUT8	03/01/2017	1.200000	30,000,000.00	29,898,600.00	31,000.00	15,600.00
			07/27/2017	1.205949	29,852,000.00	99.662000	IDC-FIS	0.00
83627	CP TORONTO DOMINION	89116EUU5	03/06/2017	1.000000	30,000,000.00	29,897,733.33	21,666.67	0.00
			07/28/2017	1.004016	29,880,000.00	99.659111	IDC-FIS	-3,933.34
83628	CP TORONTO DOMINION	89116EUU5	03/08/2017	1.050000	30,000,000.00	29,897,733.33	21,000.00	983.33
			07/28/2017	1.054367	29,875,750.00	99.659111	IDC-FIS	0.00
83632	CP BNP PARIBAS NY	09659BUT5	03/10/2017	1.110000	30,000,000.00	29,898,600.00	20,350.00	6,825.00
			07/27/2017	1.114778	29,871,425.00	99.662000	IDC-FIS	0.00
83635	PW CP BNP PARIBAS N	09659BWB2	03/16/2017	1.310000	1,200,000.00	1,194,077.67	698.67	1,195.33
			09/11/2017	1.318588	1,192,183.67	99.506472	IDC-FIS	0.00
83636	PW CP BNP PARIBAS N	09659BRH5	03/16/2017	.900000	713,000.00	712,714.80	285.20	0.00
			04/17/2017	.900721	712,429.60	99.960000	IDC-FIS	0.00
83637	PW CP BNP PARIBAS N	09659BRH5	03/16/2017	.900000	935,000.00	934,626.00	374.00	0.00
			04/17/2017	.900721	934,252.00	99.960000	IDC-FIS	0.00
83638	CP TORONTO DOMINION	89116EUT8	03/17/2017	1.110000	30,000,000.00	29,898,600.00	13,875.00	6,825.00
			07/27/2017	1.114536	29,877,900.00	99.662000	IDC-FIS	0.00
83642	CP CREDIT AGRICOLE	22533TUS3	03/21/2017	1.100000	30,000,000.00	29,899,466.67	10,083.33	5,800.01
			07/26/2017	1.104285	29,883,583.33	99.664889	IDC-FIS	0.00
83643	CP ABBEY NATIONAL	00280NUT5	03/21/2017	1.120000	30,000,000.00	29,898,600.00	10,266.67	7,800.00
			07/27/2017	1.124478	29,880,533.33	99.662000	IDC-FIS	0.00

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
83644	CCCCD CP BNP PARIBA	09659BZC7	03/20/2017	1.420000	2,000,000.00	1,980,025.00	946.67	141.66
			12/12/2017	1.435114	1,978,936.67	99.001250	IDC-FIS	0.00
83645	CP NORDEA BANK AB	65558FUU7	03/22/2017	1.070000	30,000,000.00	29,897,733.33	8,916.67	2,949.99
			07/28/2017	1.074086	29,885,866.67	99.659111	IDC-FIS	0.00
83648	CP ABBEY NATIONAL T	00280NVB3	03/24/2017	1.120000	30,000,000.00	29,880,100.00	7,466.67	3,300.00
			08/11/2017	1.124900	29,869,333.33	99.600333	IDC-FIS	0.00
83651	CCCCD CP BK OF TOKY	06538BWU3	03/28/2017	1.410000	2,000,000.00	1,987,800.00	313.33	1,900.00
			09/28/2017	1.420235	1,985,586.67	99.390000	IDC-FIS	0.00
83652	HR CP BNP PARIBAS	09659BSS0	03/29/2017	.980000	3,001,000.00	2,996,873.63	245.08	366.79
			05/26/2017	.981549	2,996,261.76	99.862500	IDC-FIS	0.00
83653	HR CP BNP PARIBAS	09659BSS0	03/29/2017	.980000	1,744,000.00	1,741,602.00	142.43	213.16
			05/26/2017	.981553	1,741,246.41	99.862500	IDC-FIS	0.00
83654	HR CP BNP PARIBAS	09659BSS0	03/29/2017	.980000	6,801,000.00	6,791,648.63	555.41	831.24
			05/26/2017	.981549	6,790,261.98	99.862500	IDC-FIS	0.00
83655	CP STANDARD CHARTER	85324TVV5	03/29/2017	1.250000	25,000,000.00	24,886,458.33	2,604.17	16,666.66
			08/29/2017	1.256676	24,867,187.50	99.545833	IDC-FIS	0.00
83656	CP SOCIETE GENERALE	83369BVU7	03/29/2017	1.250000	30,000,000.00	29,864,658.33	3,125.00	19,866.66
			08/28/2017	1.256632	29,841,666.67	99.548861	IDC-FIS	0.00
83661	CP UNION BANK OF CA	62478XR69	03/30/2017	.710000	30,000,000.00	29,996,250.00	1,183.33	0.00
			04/06/2017	.710099	29,995,858.33	99.987500	IDC-FIS	-791.66
83662	CP CREDIT AGRICOLE	22533TWB8	03/30/2017	1.210000	30,000,000.00	29,851,941.67	2,016.67	16,300.00
			09/11/2017	1.216748	29,833,625.00	99.506472	IDC-FIS	0.00
83663	CP UNION BANK OF CA	62478XR51	03/30/2017	.710000	30,000,000.00	29,997,000.00	1,183.33	0.00
			04/05/2017	.710084	29,996,450.00	99.990000	IDC-FIS	-633.33
			Subtotal	1.076133	1,177,389,000.00	1,174,756,589.82	2,109,388.32	298,923.08
				1.080947	1,172,358,149.51	99.776420		-9,027.78

Inv Type: 72 NEGOTIABLE CERT OF DEPOSIT

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
82798	CCCSIG YCD SKANDINA	83050FBG5	11/17/2015	1.480000	2,175,000.00	2,178,075.08	12,160.67	3,075.08
			11/16/2017	1.480000	2,175,000.00	100.141383	IDC-FIS	0.00
82983	CCCSIG YCD TORONTO	89113E5E2	03/16/2016	1.720000	2,025,000.00	2,031,773.37	1,741.51	6,773.37
			03/14/2018	1.720000	2,025,000.00	100.334488	IDC-FIS	0.00
83089	CCCSD YCD ABBEY NAT	00279JDD1	04/27/2016	1.180000	5,000,000.00	5,001,239.32	55,558.33	1,239.32
			04/27/2017	1.180000	5,000,000.00	100.024786	IDC-FIS	0.00
83404	PW YCD BNP PARIBAS	05572NV86	11/10/2016	1.180000	1,000,000.00	1,000,363.80	4,654.44	363.80
			05/09/2017	1.180000	1,000,000.00	100.036380	IDC-FIS	0.00

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
83410	YCD CREDIT SUISSE N	22549VXH1	11/16/2016	1.280000	25,000,000.00	25,007,564.48	120,888.89	7,564.48
			04/25/2017	1.280000	25,000,000.00	100.030258	IDC-FIS	0.00
83413	YCD ABBEY NATIONAL	00279JHE5	11/17/2016	.950000	25,000,000.00	25,000,817.38	89,062.50	817.38
			04/11/2017	.950000	25,000,000.00	100.003270	IDC-FIS	0.00
83414	YCD CREDIT AGRICOLE	22534HTR2	11/18/2016	.970000	25,000,000.00	25,001,146.09	90,263.89	1,146.09
			04/13/2017	.970000	25,000,000.00	100.004584	IDC-FIS	0.00
83426	YCD CREDIT AGRICOLE	22534HTT8	11/23/2016	.940000	30,000,000.00	30,001,052.60	101,050.00	1,052.60
			04/13/2017	.940000	30,000,000.00	100.003509	IDC-FIS	0.00
83427	YCD ABBEY NATIONAL	00279JHG0	11/23/2016	.880000	30,000,000.00	30,000,404.74	94,600.00	404.74
			04/13/2017	.880000	30,000,000.00	100.001349	IDC-FIS	0.00
83437	PW YCD BNP PARIBAS	05572NW51	12/01/2016	1.480000	1,000,000.00	1,001,510.46	4,974.44	1,510.46
			12/01/2017	1.480000	1,000,000.00	100.151046	IDC-FIS	0.00
83438	PW YCD BNP PARIBAS	05572NW51	12/01/2016	1.480000	250,000.00	250,377.62	1,243.61	377.62
			12/01/2017	1.480000	250,000.00	100.151046	IDC-FIS	0.00
83439	PW YCD BNP PARIBAS	05572NW51	12/01/2016	1.480000	500,000.00	500,755.23	2,487.22	755.23
			12/01/2017	1.480000	500,000.00	100.151046	IDC-FIS	0.00
83440	PW YCD BNP PARIBAS	05572NW51	12/01/2016	1.480000	550,000.00	550,830.75	2,735.94	830.75
			12/01/2017	1.480000	550,000.00	100.151046	IDC-FIS	0.00
83441	PW YCD BNP PARIBAS	05572NW51	12/01/2016	1.480000	100,000.00	100,151.05	497.44	151.05
			12/01/2017	1.480000	100,000.00	100.151046	IDC-FIS	0.00
83442	PW YCD BNP PARIBAS	05572NW51	12/01/2016	1.480000	750,000.00	751,132.85	3,730.83	1,132.85
			12/01/2017	1.480000	750,000.00	100.151046	IDC-FIS	0.00
83443	PW YCD BNP PARIBAS	05572NW51	12/01/2016	1.480000	100,000.00	100,151.05	497.44	151.05
			12/01/2017	1.480000	100,000.00	100.151046	IDC-FIS	0.00
83444	PW YCD BNP PARIBAS	05572NW51	12/01/2016	1.480000	250,000.00	250,377.62	1,243.61	377.62
			12/01/2017	1.480000	250,000.00	100.151046	IDC-FIS	0.00
83445	PW YCD BNP PARIBAS	05572NW51	12/01/2016	1.480000	150,000.00	150,226.57	746.17	226.57
			12/01/2017	1.480000	150,000.00	100.151046	IDC-FIS	0.00
83446	PW YCD BNP PARIBAS	05572NW51	12/01/2016	1.480000	2,000,000.00	2,003,020.92	9,948.89	3,020.92
			12/01/2017	1.480000	2,000,000.00	100.151046	IDC-FIS	0.00
83447	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000	15,000,000.00	15,022,565.21	74,616.67	22,565.21
			11/30/2017	1.480000	15,000,000.00	100.150435	IDC-FIS	0.00
83448	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000	100,000.00	100,150.43	497.44	150.43
			11/30/2017	1.480000	100,000.00	100.150435	IDC-FIS	0.00
83449	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000	150,000.00	150,225.65	746.17	225.65
			11/30/2017	1.480000	150,000.00	100.150435	IDC-FIS	0.00
83450	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000	200,000.00	200,300.87	994.89	300.87

Inv. No.	Description	CUSIP	Purchase / Maturity	Coupon / YTM TR	Current Par /Share / Current Book	Market Value / Market Price	Curr Accr Int / Price Source	Unrealized Gain / Unrealized Loss
			11/30/2017	1.480000	200,000.00	100.150435	IDC-FIS	0.00
83451	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000	150,000.00	150,225.65	746.17	225.65
			11/30/2017	1.480000	150,000.00	100.150435	IDC-FIS	0.00
83452	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000	3,000,000.00	3,004,513.04	14,923.33	4,513.04
			11/30/2017	1.480000	3,000,000.00	100.150435	IDC-FIS	0.00
83453	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000	300,000.00	300,451.30	1,492.33	451.30
			11/30/2017	1.480000	300,000.00	100.150435	IDC-FIS	0.00
83454	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000	3,000,000.00	3,004,513.04	14,923.33	4,513.04
			11/30/2017	1.480000	3,000,000.00	100.150435	IDC-FIS	0.00
83455	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000	150,000.00	150,225.65	746.17	225.65
			11/30/2017	1.480000	150,000.00	100.150435	IDC-FIS	0.00
83456	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000	150,000.00	150,225.65	746.17	225.65
			11/30/2017	1.480000	150,000.00	100.150435	IDC-FIS	0.00
83457	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000	1,000,000.00	1,001,504.35	4,974.44	1,504.35
			11/30/2017	1.480000	1,000,000.00	100.150435	IDC-FIS	0.00
83458	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000	100,000.00	100,150.43	497.44	150.43
			11/30/2017	1.480000	100,000.00	100.150435	IDC-FIS	0.00
83459	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000	500,000.00	500,752.17	2,487.22	752.17
			11/30/2017	1.480000	500,000.00	100.150435	IDC-FIS	0.00
83460	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000	6,000,000.00	6,009,026.08	29,846.67	9,026.08
			11/30/2017	1.480000	6,000,000.00	100.150435	IDC-FIS	0.00
83461	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000	100,000.00	100,150.43	497.44	150.43
			11/30/2017	1.480000	100,000.00	100.150435	IDC-FIS	0.00
83462	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000	500,000.00	500,752.17	2,487.22	752.17
			11/30/2017	1.480000	500,000.00	100.150435	IDC-FIS	0.00
83463	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000	350,000.00	350,526.52	1,741.06	526.52
			11/30/2017	1.480000	350,000.00	100.150435	IDC-FIS	0.00
83464	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000	400,000.00	400,601.74	1,989.78	601.74
			11/30/2017	1.480000	400,000.00	100.150435	IDC-FIS	0.00
83465	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000	100,000.00	100,150.43	497.44	150.43
			11/30/2017	1.480000	100,000.00	100.150435	IDC-FIS	0.00
83466	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000	100,000.00	100,150.43	497.44	150.43
			11/30/2017	1.480000	100,000.00	100.150435	IDC-FIS	0.00
83470	CCCSIG CD NORDEA BA	65558LWA6	12/05/2016	1.760000	1,710,000.00	1,710,000.00	9,781.20	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	9,781.20	0.00
			11/30/2018	1.800144	1,708,666.20	99.922000	BOOK	0.00

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
83487	YCD BNP PARIBAS SF	05572NX27	12/09/2016	1.110000	30,000,000.00	30,009,339.32	104,525.00	9,339.32
			05/12/2017	1.110000	30,000,000.00	100.031131	IDC-FIS	0.00
83488	YCD BANK OF TOKYO-M	06538NNF0	12/09/2016	1.150000	25,000,000.00	25,008,732.47	90,243.06	8,732.47
			05/11/2017	1.150000	25,000,000.00	100.034930	IDC-FIS	0.00
83490	YCD BANK OF TOKYO M	06538NNM5	12/12/2016	1.170000	30,000,000.00	30,015,241.22	107,250.00	15,241.22
			05/26/2017	1.170000	30,000,000.00	100.050804	IDC-FIS	0.00
83491	YCD BANK OF TOKYO M	06538NNL7	12/12/2016	1.160000	25,000,000.00	25,012,094.02	88,611.11	12,094.02
			05/25/2017	1.160000	25,000,000.00	100.048376	IDC-FIS	0.00
83500	YCD BANK OF NOVA SC	06417GRX8	12/15/2016	1.200000	30,000,000.00	30,017,826.64	107,000.00	17,826.64
			05/30/2017	1.200000	30,000,000.00	100.059422	IDC-FIS	0.00
83501	YCD BANK OF NOVA SC	06417GRW0	12/16/2016	1.210000	25,000,000.00	25,018,575.02	89,069.44	18,575.02
			06/12/2017	1.210000	25,000,000.00	100.074300	IDC-FIS	0.00
83526	CCCCD YCD NORDEA BA	65558LFA5	12/09/2016	1.150000	2,000,000.00	2,000,953.01	7,922.22	121.23
			05/26/2017	1.060101	2,001,534.56	100.047651	IDC-FIS	0.00
83527	YCD BNP PARIBAS SF	05572NX84	01/04/2017	1.200000	30,000,000.00	30,024,685.64	87,000.00	24,685.64
			06/22/2017	1.200000	30,000,000.00	100.082285	IDC-FIS	0.00
83530	YCD SVENSKA HANDELS	86958JGS2	01/05/2017	1.155000	30,000,000.00	30,021,846.83	82,775.00	21,146.44
			06/23/2017	1.150000	30,000,700.39	100.072823	IDC-FIS	0.00
83536	PW YCD BANK OF MONT	06427KPT8	01/11/2017	1.080000	5,100,000.00	5,100,370.80	12,240.00	370.80
			04/11/2017	1.080000	5,100,000.00	100.007271	IDC-FIS	0.00
83537	PW YCD BANK OF MONT	06427KPT8	01/11/2017	1.080000	1,000,000.00	1,000,072.71	2,400.00	72.71
			04/11/2017	1.080000	1,000,000.00	100.007271	IDC-FIS	0.00
83538	PW YCD BANK OF MONT	06427KPT8	01/11/2017	1.080000	2,100,000.00	2,100,152.68	5,040.00	152.68
			04/11/2017	1.080000	2,100,000.00	100.007271	IDC-FIS	0.00
83539	PW YCD BANK OF MONT	06427KPT8	01/11/2017	1.080000	2,400,000.00	2,400,174.50	5,760.00	174.50
			04/11/2017	1.080000	2,400,000.00	100.007271	IDC-FIS	0.00
83540	PW YCD BANK OF MONT	06427KPT8	01/11/2017	1.080000	3,000,000.00	3,000,218.12	7,200.00	218.12
			04/11/2017	1.080000	3,000,000.00	100.007271	IDC-FIS	0.00
83541	PW YCD BANK OF MONT	06427KPT8	01/11/2017	1.080000	2,900,000.00	2,900,210.85	6,960.00	210.85
			04/11/2017	1.080000	2,900,000.00	100.007271	IDC-FIS	0.00
83542	PW YCD BANK OF MONT	06427KPT8	01/11/2017	1.080000	22,500,000.00	22,501,635.89	54,000.00	1,635.89
			04/11/2017	1.080000	22,500,000.00	100.007271	IDC-FIS	0.00
83543	PW YCD BANK OF MONT	06427KPT8	01/11/2017	1.080000	5,000,000.00	5,000,363.53	12,000.00	363.53
			04/11/2017	1.080000	5,000,000.00	100.007271	IDC-FIS	0.00
83544	PW YCD BANK OF MONT	06427KPT8	01/11/2017	1.080000	400,000.00	400,029.08	960.00	29.08
			04/11/2017	1.080000	400,000.00	100.007271	IDC-FIS	0.00
83545	PW YCD BANK OF MONT	06427KPT8	01/11/2017	1.080000	1,500,000.00	1,500,109.06	3,600.00	109.06

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
			04/11/2017	1.080000	1,500,000.00	100.007271	IDC-FIS	0.00
83546	PW YCD BANK OF MONT	06427KPT8	01/11/2017	1.080000	500,000.00	500,036.35	1,200.00	36.35
			04/11/2017	1.080000	500,000.00	100.007271	IDC-FIS	0.00
83547	PW YCD BANK OF MONT	06427KPT8	01/11/2017	1.080000	3,800,000.00	3,800,276.28	9,120.00	276.28
			04/11/2017	1.080000	3,800,000.00	100.007271	IDC-FIS	0.00
83548	PW YCD BANK OF MONT	06427KPT8	01/11/2017	1.080000	2,000,000.00	2,000,145.41	4,800.00	145.41
			04/11/2017	1.080000	2,000,000.00	100.007271	IDC-FIS	0.00
83549	PW YCD BANK OF MONT	06427KPT8	01/11/2017	1.080000	3,500,000.00	3,500,254.47	8,400.00	254.47
			04/11/2017	1.080000	3,500,000.00	100.007271	IDC-FIS	0.00
83553	CCCSIG YCD SVENSKA	86958JHB8	01/12/2017	1.890000	1,400,000.00	1,400,000.00	5,806.50	0.00
			01/10/2019	1.890000	1,400,000.00	100.000000	BOOK	0.00
83554	CCCCD YCD SVENSKA H	86958JHB8	01/12/2017	1.890000	275,000.00	275,000.00	1,140.56	0.00
			01/10/2019	1.890000	275,000.00	100.000000	BOOK	0.00
83555	CCCCD YCD SVENSKA H	86958JHB8	01/12/2017	1.890000	2,350,000.00	2,350,000.00	9,746.63	0.00
			01/10/2019	1.890000	2,350,000.00	100.000000	BOOK	0.00
83559	YCD STANDARD CHARTE	85325TQN8	01/13/2017	1.300000	25,000,000.00	25,027,594.54	70,416.67	27,594.54
			06/26/2017	1.300000	25,000,000.00	100.110378	IDC-FIS	0.00
83561	YCD CREDIT AGRICOLE	22534HVL2	01/17/2017	1.200000	30,000,000.00	30,026,196.32	74,000.00	26,196.32
			06/27/2017	1.200000	30,000,000.00	100.087321	IDC-FIS	0.00
83568	YCD SOCIETE GENERAL	83369YKC9	01/23/2017	1.150000	30,000,000.00	30,023,066.72	65,166.67	23,066.72
			06/29/2017	1.150000	30,000,000.00	100.076889	IDC-FIS	0.00
83570	KFPD YCD BNP PARIBA	05572NY42	01/25/2017	1.250000	250,000.00	250,174.77	572.92	174.77
			07/25/2017	1.250000	250,000.00	100.069908	IDC-FIS	0.00
83574	YCD STANDARD CHARTE	85325TQS7	01/27/2017	1.310000	30,000,000.00	30,023,300.59	69,866.67	23,300.59
			07/10/2017	1.310000	30,000,000.00	100.077669	IDC-FIS	0.00
83581	KFPD YCD BNP PARIBA	05572NY59	01/27/2017	1.250000	250,000.00	250,176.33	555.56	176.33
			07/26/2017	1.250000	250,000.00	100.070532	IDC-FIS	0.00
83590	YCD SOCIETE GENERAL	83369YLG9	02/07/2017	1.180000	25,000,000.00	25,012,004.67	43,430.56	12,004.67
			07/26/2017	1.180000	25,000,000.00	100.048019	IDC-FIS	0.00
83596	CCCCD YCD BK OF MON	06427KRC3	02/09/2017	1.880000	275,000.00	275,000.00	732.42	0.00
			02/07/2019	1.880000	275,000.00	100.000000	BOOK	0.00
83597	CCCCD YCD BK OF MON	06427KRC3	02/09/2017	1.880000	2,350,000.00	2,350,000.00	6,258.83	0.00
			02/07/2019	1.880000	2,350,000.00	100.000000	BOOK	0.00
83598	PW YCD BNP PARIBAS	05572NZ25	02/10/2017	1.510000	500,000.00	500,593.07	1,048.61	593.07
			02/09/2018	1.510000	500,000.00	100.118614	IDC-FIS	0.00
83602	PW YCD BNP PARIBAS	05572NZ58	02/14/2017	1.210000	500,000.00	500,335.75	773.06	335.75
			08/14/2017	1.210000	500,000.00	100.067150	IDC-FIS	0.00

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
83606	YCD SOCIETE GENERAL	83369YMA1	02/16/2017	1.020000	25,000,000.00	25,008,686.06	31,166.67	8,686.06
			06/09/2017	1.020000	25,000,000.00	100.034744	IDC-FIS	0.00
83608	YCD NORDEA NY	65590ACR5	02/21/2017	1.010000	25,000,000.00	24,998,262.39	27,354.17	0.00
			07/28/2017	1.010000	25,000,000.00	99.993050	IDC-FIS	-1,737.61
83611	YCD STANDARD CHARTE	85325TRC1	02/24/2017	1.220000	25,000,000.00	25,015,547.49	30,500.00	14,483.55
			07/28/2017	1.210000	25,001,063.94	100.062190	IDC-FIS	0.00
83624	YCD NORDEA BK NY	65590ADL7	03/02/2017	.990000	30,000,000.00	29,996,100.78	24,750.00	0.00
			07/24/2017	.980000	30,001,195.31	99.987003	IDC-FIS	-5,094.53
83633	YCD BANK OF MONTREA	06427KTM9	03/16/2017	1.150000	30,000,000.00	30,011,810.84	15,333.33	11,810.84
			07/28/2017	1.150000	30,000,000.00	100.039369	IDC-FIS	0.00
83646	YCD NORDEA BANK NY	65590AEQ5	03/22/2017	1.060000	30,000,000.00	30,003,257.67	8,833.33	2,087.53
			08/10/2017	1.050000	30,001,170.14	100.010859	IDC-FIS	0.00
83649	YCD CREDIT AGRICOLE	22534HYR6	03/24/2017	1.200000	30,000,000.00	30,020,708.46	8,000.00	20,708.46
			08/25/2017	1.200000	30,000,000.00	100.069028	IDC-FIS	0.00
83657	YCD STANDARD CHARTE	85325TRZ0	03/29/2017	1.280000	30,000,000.00	30,033,378.09	3,200.00	33,378.09
			09/08/2017	1.280000	30,000,000.00	100.111260	IDC-FIS	0.00
			Subtotal	1.155886	841,470,000.00	841,881,336.86	2,170,326.03	414,541.24
				1.154565	841,474,330.54	100.048883		-6,832.14

Inv Type: 75 CORPORATE NOTES

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
81413	CCCCD CORP APPLE IN	037833AJ9	05/03/2013	1.000000	175,000.00	174,471.50	719.44	117.25
			05/03/2018	1.076001	174,354.25	99.698000	IDC-FIS	0.00
81703	CORP TOYOTA MTR CRD	89233P6S0	11/15/2013	1.250000	5,000,000.00	4,998,200.00	30,555.56	53,700.00
			10/05/2017	1.545080	4,944,500.00	99.964000	IDC-FIS	0.00
81789	CORP MICROSOFT CORP	594918AV6	01/10/2014	1.625000	6,406,000.00	6,432,841.14	33,253.37	64,380.30
			12/06/2018	1.750063	6,368,460.84	100.419000	IDC-FIS	0.00
81813	CORP INTEL STRUCTUR	458140AL4	01/27/2014	1.350000	5,211,000.00	5,214,387.15	20,713.74	34,757.37
			12/15/2017	1.510075	5,179,629.78	100.065000	IDC-FIS	0.00
81899	CORP WELLS FARGO &	94974BFG0	04/07/2014	1.500000	5,000,000.00	4,991,000.00	15,625.00	31,100.00
			01/16/2018	1.720116	4,959,900.00	99.820000	IDC-FIS	0.00
82258	CORP CHEVRON CORP	166764AA8	12/15/2014	1.104000	10,000,000.00	9,983,300.00	35,573.33	25,790.00
			12/05/2017	1.250044	9,957,510.00	99.833000	IDC-FIS	0.00
82386	CORP IBM CORP	459200HZ7	02/11/2015	1.125000	5,000,000.00	4,993,050.00	8,593.75	14,950.00
			02/06/2018	1.274939	4,978,100.00	99.861000	IDC-FIS	0.00
82404	CCCSIG CORP CHEVRON	166764AV2	03/03/2015	1.365000	1,065,000.00	1,064,382.30	1,171.06	0.00
			03/02/2018	1.365000	1,065,000.00	99.942000	IDC-FIS	-617.70

Inventory by Market Value

As Of Date: 03/31/2017

Date Basis: Settlement

Run: 04/12/2017 09:03:28 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
82418	CORP CHEVRON CORP	166764AV2	03/09/2015	1.365000	5,000,000.00	4,997,100.00	5,497.92	0.00
			03/02/2018	1.372881	4,999,089.53	99.942000	IDC-FIS	-1,989.53
82420	CCCCD CORP AMERICAN	02665WAT8	03/13/2015	1.500000	130,000.00	130,057.20	97.50	231.40
			03/13/2018	1.545883	129,825.80	100.044000	IDC-FIS	0.00
82513	CCCCD CORP GENERAL	36962G4D3	04/15/2015	6.000000	100,000.00	109,843.00	900.00	0.00
			08/07/2019	1.743001	117,603.00	109.843000	IDC-FIS	-7,760.00
82554	CORP APPLE INC	037833AJ9	05/12/2015	1.000000	10,000,000.00	9,969,800.00	41,111.11	44,700.00
			05/03/2018	1.257267	9,925,100.00	99.698000	IDC-FIS	0.00
82574	CCCSIG CORP BK OF N	06406HDB2	05/29/2015	1.600000	1,600,000.00	1,599,712.00	9,173.33	0.00
			05/22/2018	1.603145	1,599,856.00	99.982000	IDC-FIS	-144.00
82575	CCCCD CORP BK OF NE	06406HDB2	05/29/2015	1.600000	125,000.00	124,977.50	716.67	0.00
			05/22/2018	1.603145	124,988.75	99.982000	IDC-FIS	-11.25
82581	CORP JP MORGAN CHAS	46625HJL5	06/02/2015	1.625000	5,000,000.00	4,998,450.00	30,694.44	3,200.00
			05/15/2018	1.658000	4,995,250.00	99.969000	IDC-FIS	0.00
82586	CCCSIG CORP CISCO S	17275RAU6	06/17/2015	1.650000	1,725,000.00	1,730,537.25	8,380.63	5,830.50
			06/15/2018	1.655855	1,724,706.75	100.321000	IDC-FIS	0.00
82587	CCCCD CORP CISCO SY	17275RAU6	06/17/2015	1.650000	130,000.00	130,417.30	631.58	439.40
			06/15/2018	1.655855	129,977.90	100.321000	IDC-FIS	0.00
82620	CCCSIG CORP TOYOTA	89236TCP8	07/13/2015	1.550000	410,000.00	410,434.60	1,376.92	783.10
			07/13/2018	1.579121	409,651.50	100.106000	IDC-FIS	0.00
82621	CORP TOYOTA MOTOR C	89236TCP8	07/16/2015	1.550000	5,000,000.00	5,005,300.00	16,791.67	7,800.00
			07/13/2018	1.567156	4,997,500.00	100.106000	IDC-FIS	0.00
82658	CCCSIG CORP 3M COMP	88579YAP6	08/07/2015	1.375000	1,340,000.00	1,340,951.40	2,763.75	3,336.60
			08/07/2018	1.435833	1,337,614.80	100.071000	IDC-FIS	0.00
82693	CORP JP MORGAN CHAS	46623EKD0	09/15/2015	1.700000	5,000,000.00	5,001,100.00	7,083.33	9,400.00
			03/01/2018	1.769114	4,991,700.00	100.022000	IDC-FIS	0.00
82713	CCCCD CORP PFIZER I	717081DL4	09/29/2015	2.100000	1,960,000.00	1,976,914.80	15,549.33	0.00
			05/15/2019	1.748923	1,984,068.80	100.863000	IDC-FIS	-7,154.00
82714	CCCCD CORP GOLDMAN	38147MAA3	09/29/2015	2.900000	1,510,000.00	1,529,554.50	8,758.00	0.00
			07/19/2018	1.927831	1,549,879.10	101.295000	IDC-FIS	-20,324.60
82715	CCCCD CORP GOLDMAN	38147MAA3	09/29/2015	2.900000	1,930,000.00	1,954,993.50	11,194.00	0.00
			07/19/2018	1.927831	1,980,971.30	101.295000	IDC-FIS	-25,977.80
82716	CCCCD CORP MICROSOF	594918AC8	09/29/2015	4.200000	1,400,000.00	1,481,046.00	19,600.00	0.00
			06/01/2019	1.599996	1,529,290.00	105.789000	IDC-FIS	-48,244.00
82717	CCCCD CORP US BANCO	91159HHH6	09/29/2015	2.200000	1,950,000.00	1,965,580.50	18,590.00	0.00
			04/25/2019	1.710407	1,982,935.50	100.799000	IDC-FIS	-17,355.00
82718	CCCCD CORP CISCO SY	17275RAE2	09/29/2015	4.950000	1,795,000.00	1,905,554.05	11,353.38	0.00

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
			02/15/2019	1.739996	1,983,187.80	106.159000	IDC-FIS	-77,633.75
82719	CCCCD CORP BB&T CAL	05531FAQ6	09/29/2015	2.250000	1,960,000.00	1,973,406.40	7,350.00	0.00
			02/01/2019	1.927457	1,980,325.20	100.684000	IDC-FIS	-6,918.80
82908	CCCCD CORP CITIGROU	172967JE2	01/13/2016	1.850000	1,490,000.00	1,492,592.60	9,724.32	3,799.50
			11/24/2017	1.893961	1,488,793.10	100.174000	IDC-FIS	0.00
82910	CCCCD CORP BANK OF	060505DP6	01/13/2016	5.750000	1,390,000.00	1,426,654.30	26,641.67	0.00
			12/01/2017	2.061870	1,484,186.40	102.637000	IDC-FIS	-57,532.10
82917	CCCCD CORP HSBC USA	40428HPU0	01/21/2016	2.000000	1,945,000.00	1,948,053.65	5,835.00	466.80
			08/07/2018	1.946012	1,947,586.85	100.157000	IDC-FIS	0.00
82924	KFPD CORP AUST & NZ	05253JAH4	01/29/2016	1.500000	250,000.00	249,695.00	781.25	0.00
			01/16/2018	1.528436	249,862.50	99.878000	IDC-FIS	-167.50
82925	KFPD CORP HSBC	40428HPH9	01/25/2016	1.625000	250,000.00	249,842.50	846.35	467.50
			01/16/2018	1.754255	249,375.00	99.937000	IDC-FIS	0.00
82940	CORP IBM CORP	459200HZ7	02/08/2016	1.125000	5,000,000.00	4,993,050.00	8,593.75	0.00
			02/06/2018	1.166196	4,995,950.00	99.861000	IDC-FIS	-2,900.00
82950	CCCSIG CORP TOYOTA	89236TCU7	02/19/2016	1.700000	870,000.00	871,461.60	1,725.50	1,566.00
			02/19/2019	1.704120	869,895.60	100.168000	IDC-FIS	0.00
82962	CCCSIG CORP JOHNSON	478160BR4	03/01/2016	1.125000	720,000.00	716,774.40	675.00	0.00
			03/01/2019	1.129079	719,913.60	99.552000	IDC-FIS	-3,139.20
82975	CORP WELLS FARGO &	949746RS2	03/07/2016	2.500000	5,000,000.00	4,985,700.00	9,375.00	0.00
			03/04/2021	2.543964	4,989,750.00	99.714000	IDC-FIS	-4,050.00
82984	CCCSIG CORP BERKSHI	084664CG4	03/15/2016	1.700000	330,000.00	330,570.90	249.33	821.70
			03/15/2019	1.726104	329,749.20	100.173000	IDC-FIS	0.00
82985	CORP EXXON MOBIL CO	30231GAP7	03/15/2016	1.708000	3,500,000.00	3,506,020.00	4,981.67	6,020.00
			03/01/2019	1.708000	3,500,000.00	100.172000	IDC-FIS	0.00
83151	CORP CHEVRON	166764BH2	05/26/2016	1.561000	5,000,000.00	4,983,550.00	29,268.75	0.00
			05/16/2019	1.657877	4,986,000.00	99.671000	IDC-FIS	-2,450.00
83164	CCCCD CORP WELLS FA	94974BGB0	06/09/2016	1.400000	1,990,000.00	1,989,005.00	1,779.94	0.00
			09/08/2017	1.170359	1,995,631.70	99.950000	IDC-FIS	-6,626.70
83177	CCCCD CORP JP MORGA	48127HAA7	06/22/2016	2.200000	1,100,000.00	1,105,335.00	10,688.33	0.00
			10/22/2019	1.726909	1,116,775.00	100.485000	IDC-FIS	-11,440.00
83269	CCCCD CORP MORGAN S	61746BDX1	07/26/2016	2.450000	1,930,000.00	1,947,350.70	7,880.83	0.00
			02/01/2019	1.672940	1,966,766.50	100.899000	IDC-FIS	-19,415.80
83273	CORP ROYAL BANK OF	78012KRK5	07/29/2016	1.500000	5,000,000.00	4,948,750.00	12,916.67	0.00
			07/29/2019	1.500000	5,000,000.00	98.975000	IDC-FIS	-51,250.00
83278	CCCSIG CORP MICROSO	594918BN3	08/08/2016	1.100000	860,000.00	850,608.80	1,392.72	0.00
			08/08/2019	1.135019	859,114.20	98.908000	IDC-FIS	-8,505.40

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
83286	CCCSIG CORP BERKSHI	084664CK5	08/15/2016	1.300000	375,000.00	371,411.25	622.92	0.00
			08/15/2019	1.333092	374,636.25	99.043000	IDC-FIS	-3,225.00
83307	CCCCD CORP WELLS FA	949746RS2	09/02/2016	2.500000	240,000.00	239,313.60	450.00	0.00
			03/04/2021	1.900017	246,189.60	99.714000	IDC-FIS	-6,876.00
83309	CCCCD CORP JP MORGA	46625HHS2	09/02/2016	4.400000	225,000.00	239,800.50	1,897.50	0.00
			07/22/2020	1.922970	245,783.25	106.578000	IDC-FIS	-5,982.75
83310	CCCCD CORP CITIGROU	172967JN2	09/02/2016	1.700000	250,000.00	250,105.00	1,818.06	0.00
			04/27/2018	1.596774	250,417.50	100.042000	IDC-FIS	-312.50
83312	CCCCD CORP GOLDMAN	38141GFG4	09/02/2016	5.950000	235,000.00	242,677.45	2,835.34	0.00
			01/18/2018	1.456752	249,346.75	103.267000	IDC-FIS	-6,669.30
83325	CCCSIG CORP CISCO S	17275RBG6	09/20/2016	1.400000	795,000.00	788,902.35	340.08	0.00
			09/20/2019	1.437937	794,117.55	99.233000	IDC-FIS	-5,215.20
83380	CCCSIG CORP TOYOTA	89236TDH5	10/18/2016	1.550000	510,000.00	505,848.60	3,579.21	0.00
			10/18/2019	1.567127	509,745.00	99.186000	IDC-FIS	-3,896.40
83423	CCCSIG CORP PFIZER	717081EB5	11/21/2016	1.700000	845,000.00	844,273.30	5,187.36	0.00
			12/15/2019	1.724022	844,391.60	99.914000	IDC-FIS	-118.30
83482	CCCCD CORP AMERICAN	02580ECC5	12/09/2016	6.000000	1,900,000.00	1,937,734.00	5,700.00	0.00
			09/13/2017	1.466665	1,964,904.00	101.986000	IDC-FIS	-27,170.00
83532	CCCCD CORP BANK OF	06051GEH8	01/05/2017	5.000000	250,000.00	271,442.50	4,791.67	0.00
			05/13/2021	2.841815	273,753.06	108.577000	IDC-FIS	-505.00
83573	CCCSIG CORP CITIBAN	17305EGA7	01/26/2017	1.740000	745,000.00	744,857.33	2,340.54	0.00
			01/19/2021	1.745067	744,857.33	99.980850	BOOK	0.00
83589	CCCCD CORP MORGAN S	61747YDW2	02/03/2017	2.650000	240,000.00	242,289.60	1,130.67	525.60
			01/27/2020	2.393173	241,870.00	100.954000	IDC-FIS	0.00
83592	CORP MICROSOFT CORP	594918BV5	02/06/2017	1.850000	10,000,000.00	10,031,000.00	28,263.89	31,000.00
			02/06/2020	1.850000	10,000,000.00	100.310000	IDC-FIS	0.00
83595	CCCSIG CORP APPLE I	037833CK4	02/09/2017	1.900000	600,000.00	601,746.00	1,646.67	2,040.00
			02/07/2020	1.916933	599,706.00	100.291000	IDC-FIS	0.00
83625	CCCCD CORP AMERICAN	0258M0EE5	03/03/2017	2.200000	170,000.00	170,256.70	290.89	433.50
			03/03/2020	2.236036	169,823.20	100.151000	IDC-FIS	0.00
			Subtotal	1.785852	139,927,000.00	140,264,034.72	558,069.69	347,656.52
				1.605639	140,359,867.34	100.240865		-441,577.58

Inv Type: 79 YCD/NCD 30/360

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
82118	CCCSIG NCD US BANK	90333VPF1	09/11/2014	1.375000	2,000,000.00	1,990,672.78	1,527.78	0.00
			09/11/2017	1.430018	1,996,780.00	99.533639	IDC-FIS	-6,107.22

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
82788	CCCSIG YCD BK NOVA	06417GAS7	11/09/2015	1.560000	2,450,000.00	2,431,369.79	15,394.17	0.00
			11/06/2017	1.560000	2,450,000.00	99.239583	IDC-FIS	-18,630.21
82982	CCCSIG YCD ROYAL BA	78009NZZ2	03/15/2016	1.700000	1,305,000.00	1,288,015.43	1,355.75	0.00
			03/09/2018	1.700000	1,305,000.00	98.698500	IDC-FIS	-16,984.57
			Subtotal	1.527540	5,755,000.00	5,710,058.00	18,277.70	0.00
				1.546640	5,751,780.00	99.219079		-41,722.00

Inv Type: 80 YCD / NCD QTR FLTR

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
82800	CCCSIG CD HSBC BK U	40428AR41	11/18/2015	1.496220	2,175,000.00	2,157,630.21	3,887.05	0.00
			11/17/2017	1.496220	2,175,000.00	99.201389	IDC-FIS	-17,369.79
			Subtotal	1.496220	2,175,000.00	2,157,630.21	3,887.05	0.00
				1.496220	2,175,000.00	99.201389		-17,369.79

Inv Type: 99 MONEY MARKET ACCOUNTS

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
83381	AUHSD MM DREYFUS TR	X9USDDRE0	08/08/2016	.000000	565,318.32	565,318.32	0.00	0.00
			04/01/2017	.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

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
82001	CD CCCCD BERTA KAMM	121101042	05/24/2014	.600000	3,335.77	3,334.50	57.99	0.00
			05/24/2017	.600000	3,335.77	99.961860	IDC-FIS	-1.27
			Subtotal	.600000	3,335.77	3,334.50	57.99	0.00
				.600000	3,335.77	99.961928		-1.27
Grand Total			Count 443	1.139178	3,060,126,233.80	3,055,984,761.12	7,219,963.31	1,749,983.52
				1.141971	3,055,259,468.61	99.864663		-3,094,301.71

Inventory by Market Value

As Of Date: 03/31/2017

Date Basis: Settlement

Run: 04/12/2017 09:03:28 AM

Reporting Currency: Local

Contra Costa County

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
U.S. TREASURIES	49,995.00	49,987.46	49,857.16	99.74 %	-124.96	1.41 %
U.S. AGENCIES	741,075.00	741,062.76	739,458.91	99.78 %	-1,588.35	1.09 %
MUNICIPALS	2,750.00	2,886.92	2,886.92	100.00 %	0.00	1.24 %
COMMERCIAL PAPER	1,177,389.00	1,172,358.15	1,174,756.59	100.20 %	289.90	1.08 %
NCD/YCD	849,400.00	849,401.11	849,749.03	100.04 %	348.62	1.16 %
CORPORATE NOTES	139,927.00	140,359.87	140,264.03	99.93 %	-93.92	1.61 %
MBS/ABS	7,521.58	7,546.99	7,546.99	100.00 %	0.00	1.43 %
TIME DEPOSIT	3.34	3.34	3.33	99.96 %	0.00	0.60 %
MONEY MARKET ACCOUNTS	565.32	565.32	565.32	100.00 %	0.00	0.00 %
SUPRANATIONAL	91,500.00	91,087.56	90,896.48	99.79 %	-175.60	1.29 %
Totals(000's)	3,060,126.23	3,055,259.47	3,055,984.76	100.02 %	-1,344.32	1.14 %

Asset Allocation

Contra Costa County

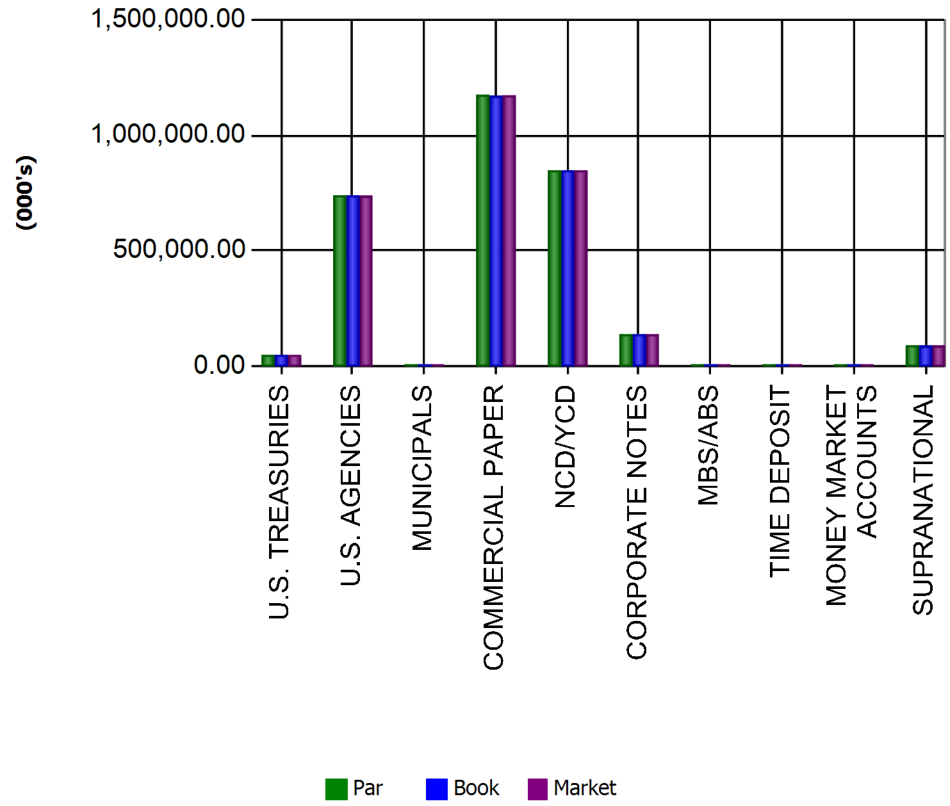
Inventory by Market Value

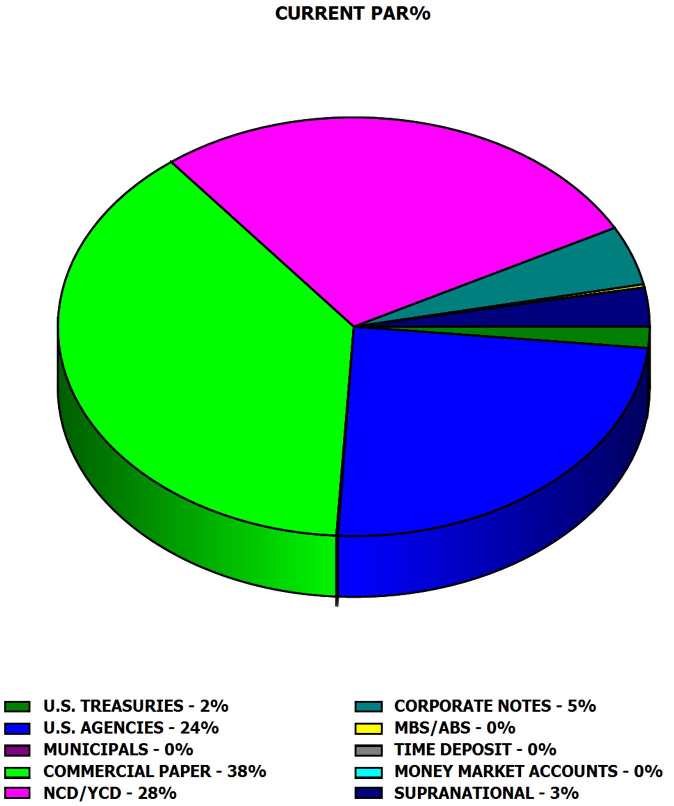
As Of Date: 03/31/2017

Date Basis: Settlement

Run: 04/12/2017 09:03:28 AM

Reporting Currency: Local





SUNGARD®

AvantGard • www.sungard.com/avantgard • 818-936-2638 office •

April 19, 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 March 31, 2017.

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 (IDC, or as ICE, as they are also referred to, as they were purchased by Intercontinental Exchange). 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 GNMAs) and Treasuries. The **MARKET** file consists of Corporate Bonds, Notes and Equity prices.

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

Sincerely,

SunGard FIS Avantgard

Eric J. Graves
Senior Product Consultant

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

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

CONTRA COSTA COUNTY
AS OF MARCH 31, 2017

CALIFORNIA STATE LOCAL AGENCY INVESTMENT ACCOUNTS	STATE CONTROLLER ACCOUNT NUMBER	ACCOUNT BALANCE	ESTIMATED FAIR VALUE
ACALANES UNION HIGH SCHOOL	75-07-010	954,706.19	953,919.47
ANTIOCH UNIFIED SCHOOL DISTRICT	75-07-005	831,498.54	830,813.34
BRENTWOOD UNION SCHOOL DISTRICT	75-07-013	7,817,248.96	7,810,807.16
BYRON UNION SCHOOL DISTRICT	75-07-017	166,576.86	166,439.59
CANYON ELEMENTARY SCHOOL DISTRICT	75-07-018	193,659.26	193,499.68
CENTRAL CONTRA COSTA SANITARY DISTRICT	70-07-001	3,200,000.00	3,197,363.04
CONTRA COSTA COMMUNITY COLLEGE	75-07-001	619,687.71	619,177.06
CONTRA COSTA COUNTY	99-07-000	65,000,000.00	64,946,436.82
CONTRA COSTA COUNTY OFFICE OF EDUCATION	75-07-007	1,290,210.27	1,289,147.07
CONTRA COSTA COUNTY SCHOOL INSURANCE GROUP	35-07-001	2,246,057.10	2,244,206.24
CROCKETT COMMUNITY SERVICES DISTRICT	16-07-004	2,902,817.21	2,900,425.15
DELTA DIABLO SANITATION DISTRICT	70-07-003	73,054.96	72,994.76
EAST CONTRA COSTA REG FEE & FINANCING AUTH	40-07-006	1,015,788.03	1,014,950.97
KENSINGTON FIRE PROTECTION DISTRICT	17-07-011	2,038,490.10	2,036,810.28
KENSINGTON POLICE PROTECTION & COMMUNITY SERVICES DISTRICT	16-07-003	1,174,439.91	1,173,472.11
LAFAYETTE SCHOOL DISTRICT	75-07-012	4,897,723.11	4,893,687.15
MARTINEZ UNIFIED SCHOOL DISTRICT	75-07-011	3,845,092.84	3,841,924.30
MORAGA ORINDA FIRE DISTRICT	17-07-003	7,044.30	7,038.50
MT DIABLO UNIFIED SCHOOL DISTRICT	75-07-008	5,253,947.70	5,249,618.19
MT VIEW SANITARY DISTRICT	70-07-008	8,351,957.77	8,345,075.35
OAKLEY UNION SCHOOL DISTRICT	75-07-009	248,803.65	248,598.62
ORINDA UNION SCHOOL DISTRICT	75-07-015	7,454,618.21	7,448,475.24
PITTSBURG UNIFIED SCHOOL DISTRICT	75-07-002	32,676,074.49	32,649,147.80
RECLAMATION DISTRICT 799	60-07-001	101,588.55	101,504.84
RECLAMATION DISTRICT 800	60-07-003	5,443,086.94	5,438,601.57
REDEVELOPMENT AGENCY	65-07-015	7,029.30	7,023.51
RODEO -HERCULES FIRE PROTECTION DISTRICT	17-07-001	106,519.95	106,432.17
SAN RAMON VALLEY UNIFIED SCHOOL DISTRICT	75-07-004	241,079.82	240,881.16
WEST CONTRA COSTA UNIFIED SCHOOL DISTRICT	75-07-014	41,189,797.73	41,155,855.32
	TOTAL	199,348,599.46	199,184,326.45

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

B.2. ASSET MANAGEMENT FUNDS

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

WELLS FARGO ASSET MANAGEMENT

Wells Capital Management GAAP

01 January 2017 to 31 March 2017

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.

Together we'll go far

Table of Contents

Risk Summary

Base Currency: USD

01 January 2017 to 31 March 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

Investment Strategy: Short Duration Fixed Income

Balance Sheet

Book Value + Accrued	44,459,799.29
Net Unrealized Gain/Loss	-12,543.64
Market Value + Accrued	44,447,255.65

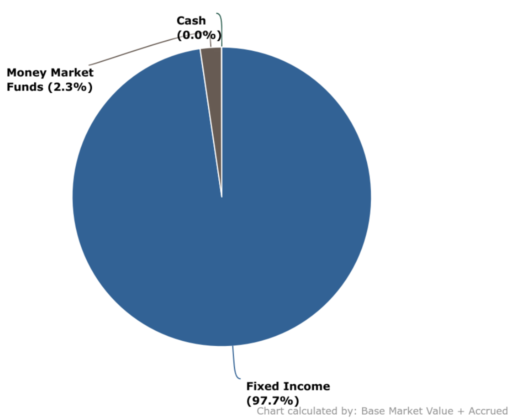
Cash and Fixed Income Summary

Risk Metric	Value
Cash	1,129.26
MMFund	1,030,574.99
Fixed Income	43,415,551.40
Duration	0.43
Convexity	0.00
WAL	0.53
Years to Final Maturity	0.78
Years to Effective Maturity	0.53
Yield	1.16
Book Yield	1.01
Avg Credit Rating	AA+/Aa1/AA+

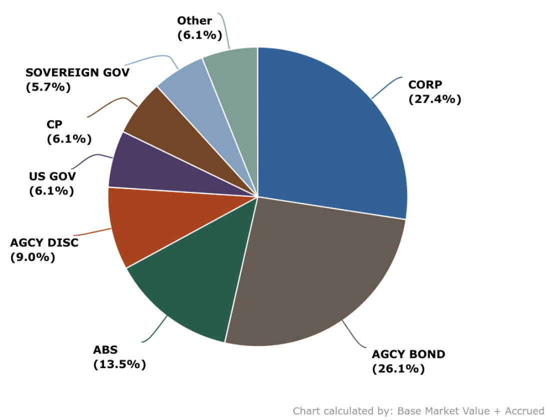
Issuer Concentration

Issuer Concentration	% of Base Market Value + Accrued
Other	52.08%
FHLBanks Office of Finance	10.12%
Government of the United States	8.88%
Federal National Mortgage Association, Inc.	8.04%
Federal Home Loan Mortgage Corp.	7.44%
Federal Farm Credit Banks Funding Corporation	6.75%
InternationalInternational Bank for Reconstruction and Development	3.43%
Citigroup Inc.	3.26%
---	100.00%

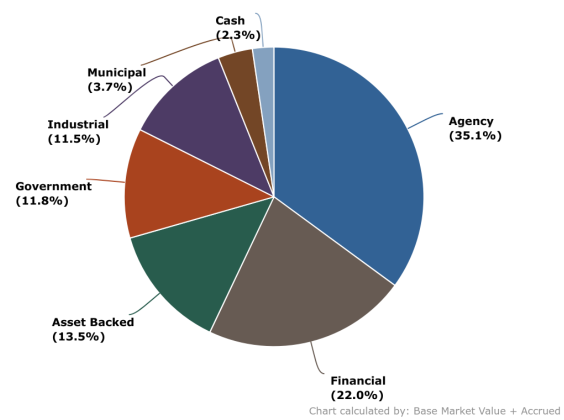
Asset Class



Security Type



Market Sector



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.

Risk Summary

Base Currency: USD

01 January 2017 to 31 March 2017

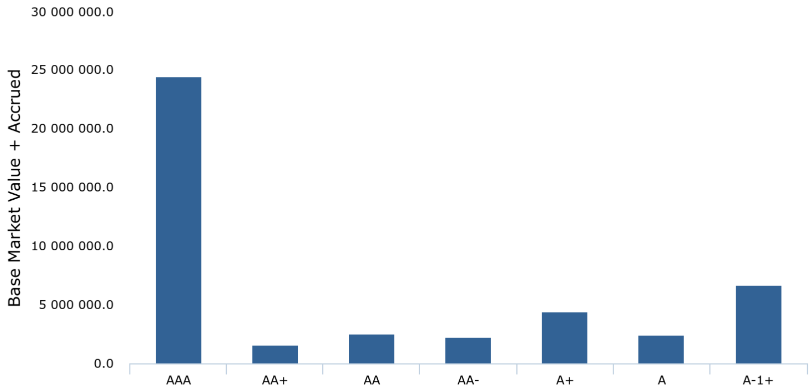
WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

Investment Strategy: Short Duration Fixed Income

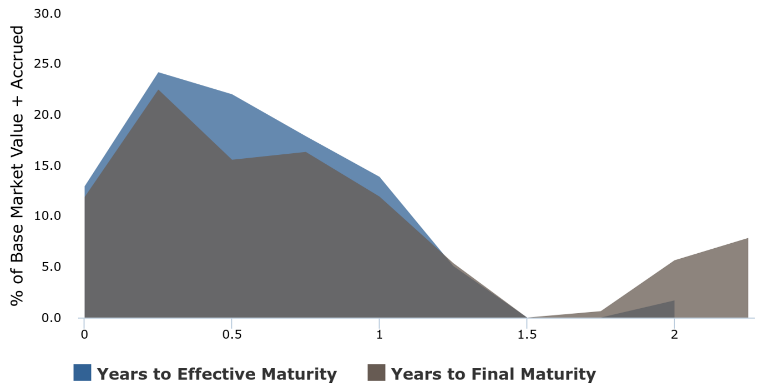
Credit Rating



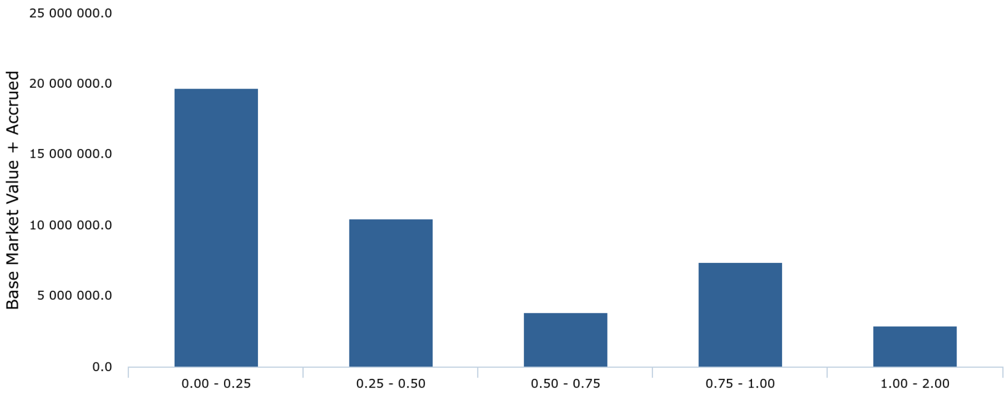
Credit Duration Heat Map

Rating	0 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5 - 7	7 - 10	10 - 15	15 - 30
AAA	64.66%	5.44%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AA	13.25%	1.13%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
A	15.52%	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



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.

Risk Summary

Base Currency: USD

01 January 2017 to 31 March 2017

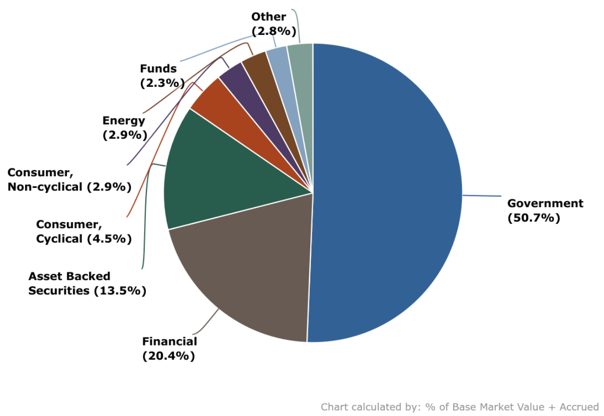
WC-Contra Costa County

Account: XXX235

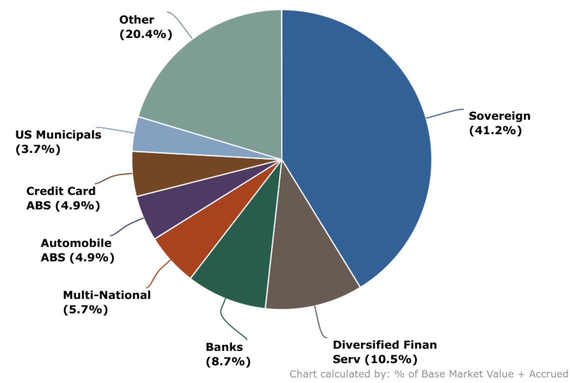
Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

Investment Strategy: Short Duration Fixed Income

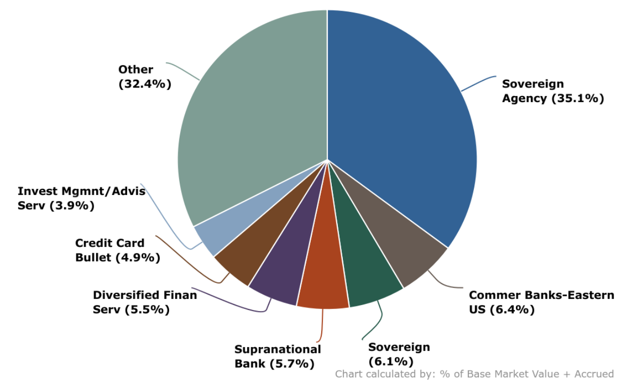
Base Exposure - Industry Sector



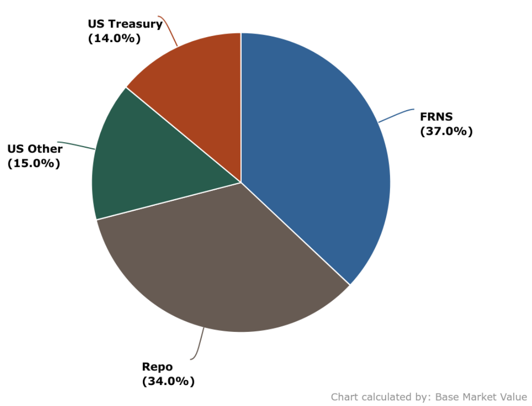
Base Exposure - Industry Group



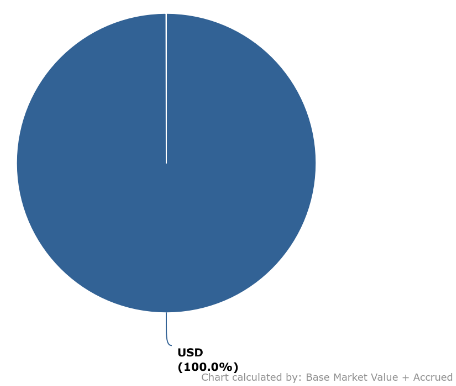
Base Exposure - Industry Subgroup



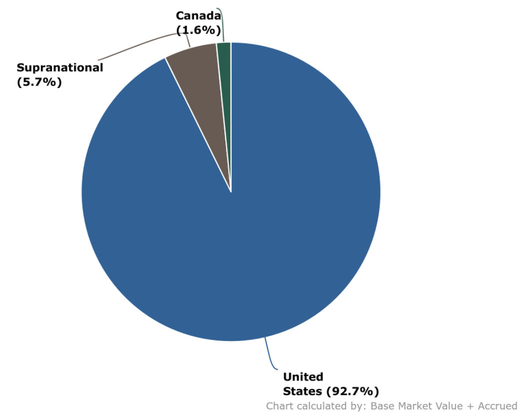
MMF Asset Allocation



Currency



Country

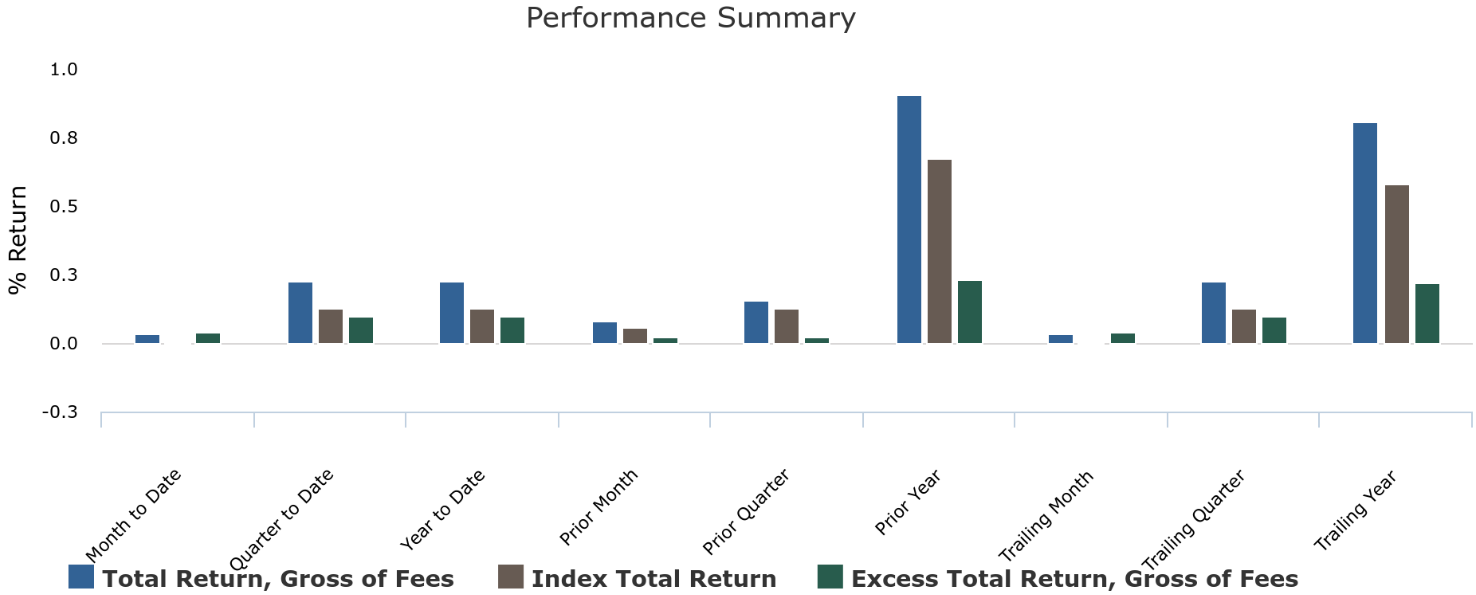


The information contained in this report represents estimated trade date investment calculations. Certain calculations may not be available for all time periods. Please refer to your custody statement for official portfolio holdings and transactions. Note that certain accounting methods may cause differences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

Performance Summary Gross of Fees

Base Currency: USD
01 January 2017 to 31 March 2017

WC-Contra Costa County
Account: XXX235
Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)
Investment Strategy: Short Duration Fixed Income



Period	Period Begin	Period End	Total Return, Gross of Fees	Index Total Return	Excess Total Return, Gross of Fees
Month to Date	03/01/2017	03/31/2017	0.04%	0.00%	0.04%
Quarter to Date	01/01/2017	03/31/2017	0.22%	0.13%	0.10%
Year to Date	01/01/2017	03/31/2017	0.22%	0.13%	0.10%
Prior Month	02/01/2017	02/28/2017	0.08%	0.06%	0.02%
Prior Quarter	10/01/2016	12/31/2016	0.16%	0.13%	0.03%
Prior Year	01/01/2016	12/31/2016	0.91%	0.67%	0.23%
Trailing Month	03/01/2017	03/31/2017	0.04%	0.00%	0.04%
Trailing Quarter	01/01/2017	03/31/2017	0.22%	0.13%	0.10%
Trailing Year	04/01/2016	03/31/2017	0.81%	0.58%	0.22%

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 (G0O2)	12/01/2004	---

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

Performance Summary Gross of Fees

Base Currency: USD

01 January 2017 to 31 March 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

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

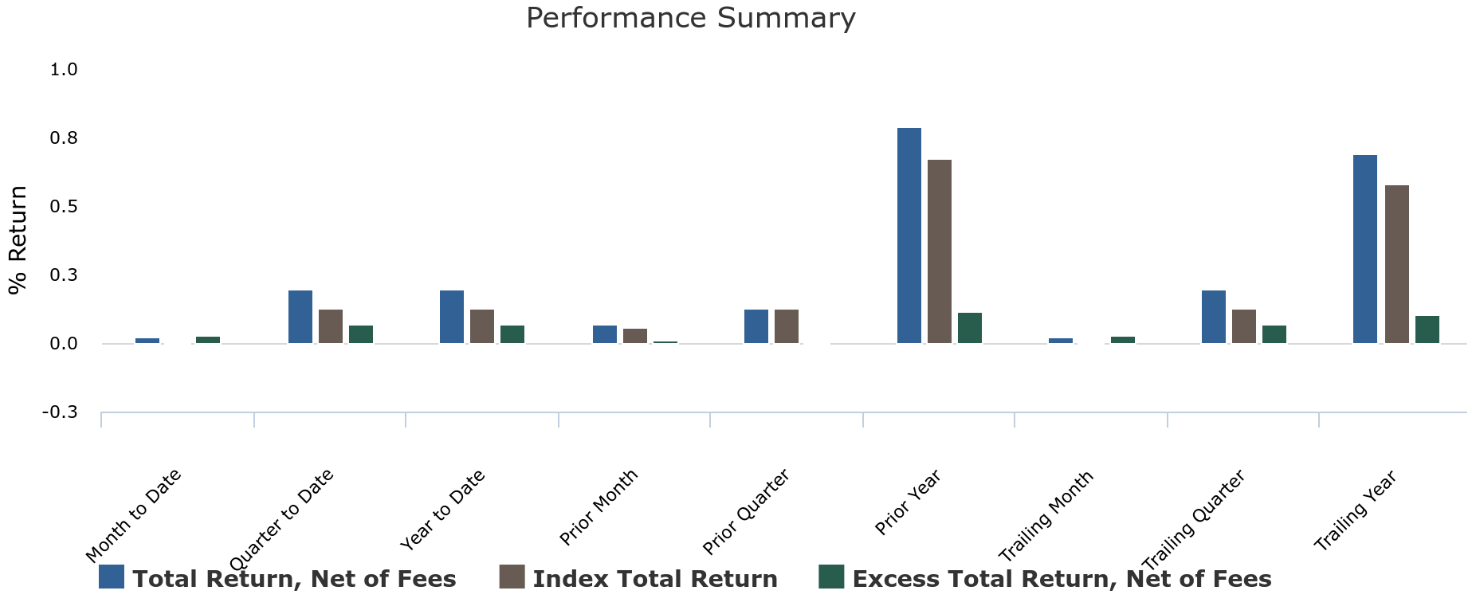
Reported Index Return is always Total Return.

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

Performance Summary Net of Fees

Base Currency: USD
01 January 2017 to 31 March 2017

WC-Contra Costa County
Account: XXX235
Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)
Investment Strategy: Short Duration Fixed Income



Period	Period Begin	Period End	Total Return, Net of Fees	Index Total Return	Excess Total Return, Net of Fees
Month to Date	03/01/2017	03/31/2017	0.03%	0.00%	0.03%
Quarter to Date	01/01/2017	03/31/2017	0.20%	0.13%	0.07%
Year to Date	01/01/2017	03/31/2017	0.20%	0.13%	0.07%
Prior Month	02/01/2017	02/28/2017	0.07%	0.06%	0.01%
Prior Quarter	10/01/2016	12/31/2016	0.13%	0.13%	0.00%
Prior Year	01/01/2016	12/31/2016	0.79%	0.67%	0.12%
Trailing Month	03/01/2017	03/31/2017	0.03%	0.00%	0.03%
Trailing Quarter	01/01/2017	03/31/2017	0.20%	0.13%	0.07%
Trailing Year	04/01/2016	03/31/2017	0.69%	0.58%	0.11%

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 (G0O2)	12/01/2004	---

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

Performance Summary Net of Fees

Base Currency: USD

01 January 2017 to 31 March 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

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.

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.

GAAP Financials

Base Currency: USD

01 January 2017 to 31 March 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

Investment Strategy: Short Duration Fixed Income

WELLS FARGO ASSET MANAGEMENT

Balance Sheet	WC-Contra Costa County	
As of:	*12/31/2016*	*03/31/2017*
Book Value	44,264,890.30	44,335,970.52
Accrued Balance	135,982.68	123,828.77
Book Value + Accrued	44,400,872.98	44,459,799.29
Net Unrealized Gain/Loss	-5,701.99	-12,543.64
Market Value + Accrued	44,395,170.99	44,447,255.65

Income Statement		WC-Contra Costa County
	Begin Date	*01/01/2017*
	End Date	*03/31/2017*
Net Amortization/Accretion Income		-43,749.10
Interest Income	149,846.31	
Dividend Income	0.00	
Misc Income	0.00	
Income Subtotal		149,846.31
Net Realized Gain/Loss	96.99	
Impairment Loss	0.00	
Net Gain/Loss		96.99
Expense	-12,621.63	
Net Income		93,572.57
Transfers In/Out		-34,646.26
Change in Unrealized Gain/Loss		-6,841.65

Statement of Cash Flows		WC-Contra Costa County
	Begin Date	*01/01/2017*
	End Date	*03/31/2017*
Net Income		93,572.57
Amortization/Accretion on MS	44,366.60	
Change in Accrued on MS	27,930.57	
Net Gain/Loss on MS	-96.99	
Change in Unrealized G/L on CE	-118.52	
Subtotal		72,081.66
Purchase of MS	-11,050,200.94	
Purchased Accrued of MS	-15,776.65	
Sales of MS	1,610,875.44	
Sold Accrued of MS	0.00	
Maturities of MS	9,100,000.00	
Net Purchases/Sales		-355,102.15
Transfers of Cash & CE		-34,646.26
Total Change in Cash & CE		-224,094.18
Beginning Cash & CE		2,254,722.42
Ending Cash & CE		2,030,628.24

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.

Income Detail

Base Currency: USD

01 January 2017 to 31 March 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

Investment Strategy: Short Duration Fixed Income

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	500,000.00 1.60	09/20/2017 09/20/2017	0.00 09/24/2015	1,834.90 0.00	0.00	0.00 1,834.90
02665WAY7 AMERICAN HONDA FINANCE CORP	250,000.00 1.60	09/20/2017 09/20/2017	0.00 01/12/2016	917.45 -8.39	0.00	0.00 909.06
02582JGS3 AMXCA 142 A	750,000.00 1.26	06/15/2017 01/15/2020	0.00 02/16/2017	1,181.25 -162.49	0.00	0.00 1,018.76
037833AM2 APPLE INC	500,000.00 1.05	05/05/2017 05/05/2017	0.00 06/30/2016	1,312.50 -356.80	0.00	0.00 955.70
06050TMB5 BANK OF AMERICA NA	250,000.00 1.55	06/05/2017 06/05/2017	0.00 06/05/2015	898.38 0.00	0.00	0.00 898.38
06050TLU4 BANK OF AMERICA NA	0.00 1.37	02/14/2017 02/14/2017	0.00 02/14/2014	838.48 0.00	0.00	0.00 838.48
064058AA8 BANK OF NEW YORK MELLON CORP	700,000.00 1.97	06/20/2017 06/20/2017	0.00 01/30/2017	2,335.46 -1,029.65	0.00	0.00 1,305.81
084664CD1 BERKSHIRE HATHAWAY FINANCE CORP	0.00 1.32	01/12/2018 01/12/2018	0.00 01/15/2015	269.02 0.00	0.00	0.00 269.02
084664CD1 BERKSHIRE HATHAWAY FINANCE CORP	750,000.00 1.32	01/12/2018 01/12/2018	0.00 01/15/2015	2,169.03 0.00	0.00	0.00 2,169.03
09247XAC5 BLACKROCK INC	500,000.00 6.25	09/15/2017 09/15/2017	0.00 02/16/2016	7,812.50 -6,093.33	0.00	0.00 1,719.17
05581RAC0 BMWLT 161 A2B	0.00 1.48	06/08/2017 01/22/2018	0.00 02/17/2016	341.90 0.00	0.00	0.00 341.90
05581RAC0 BMWLT 161 A2B	309,470.46 1.48	06/08/2017 01/22/2018	0.00 02/17/2016	955.66 0.00	0.00	0.00 955.66
055657AB6 BMWLT 171 A2	200,000.00 1.64	05/10/2018 07/22/2019	0.00 03/22/2017	82.00 0.41	0.00	0.00 82.41
07330NAH8 BRANCH BANKING AND TRUST CO	0.00 1.00	04/03/2017 04/03/2017	0.00 02/23/2016	1,477.78 427.78	96.96	0.00 2,002.52
1247P2TF1 Cafco, LLC	700,000.00 0.00	06/15/2017 06/15/2017	0.00 03/06/2017	0.00 540.94	0.00	0.00 540.94
13034PYA9 CALIFORNIA HSG FIN AGY REV	0.00 1.00	02/01/2017 02/01/2017	0.00 06/30/2016	416.67 0.00	0.00	0.00 416.67
CCYUSD Cash	1.67 0.00	03/31/2017 03/31/2017	-34,646.26 ---	0.00 0.00	0.00	-12,621.63 -12,621.63
17305EFU4 CCCIT 14A8 A8	700,000.00 1.73	04/07/2018 04/09/2020	0.00 12/09/2016	3,027.50 -627.89	0.00	0.00 2,399.61
161571GJ7 CHAIT 141 A	0.00 1.15	01/17/2017 01/15/2019	0.00 08/07/2015	346.60 -43.95	0.00	0.00 302.65
808513AK1 CHARLES SCHWAB CORP	500,000.00 1.50	03/10/2018 03/10/2018	0.00 01/24/2017	437.50 -47.18	0.00	0.00 390.32
808513AK1 CHARLES SCHWAB CORP	0.00 1.50	03/10/2018 03/10/2018	0.00 01/24/2017	958.33 -96.51	0.00	0.00 861.82
166764AL4 CHEVRON CORP	700,000.00 1.34	11/15/2017 11/15/2017	0.00 01/29/2016	2,353.75 273.70	0.00	0.00 2,627.45

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.

Income Detail

Base Currency: USD

01 January 2017 to 31 March 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

Investment Strategy: Short Duration Fixed Income

WELLS FARGO ASSET MANAGEMENT

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
17275RAY8 CISCO SYSTEMS INC	750,000.00 1.44	06/15/2018 06/15/2018	0.00 06/17/2015	2,447.12 0.00	0.00	0.00 2,447.12
17325FAB4 CITIBANK NA	750,000.00 1.49	03/20/2019 03/20/2019	0.00 03/20/2017	372.94 0.00	0.00	0.00 372.94
190335JC4 COAST CMNTY COLLEGE DIST CALIF	500,000.00 1.43	08/01/2018 08/01/2018	0.00 03/29/2017	39.58 0.00	0.00	0.00 39.58
191216BR0 COCA-COLA CO	300,000.00 0.88	10/27/2017 10/27/2017	0.00 10/27/2015	656.25 16.25	0.00	0.00 672.50
14041NET4 COMET 145A A	400,000.00 1.48	09/14/2017 07/15/2020	0.00 07/22/2016	1,479.99 -441.96	0.00	0.00 1,038.03
14041NET4 COMET 145A A	300,000.00 1.48	09/14/2017 07/15/2020	0.00 10/19/2016	1,110.00 -321.82	0.00	0.00 788.17
12619TPH1 CRC Funding, LLC	0.00 0.00	02/17/2017 02/17/2017	0.00 11/03/2016	0.00 881.25	0.00	0.00 881.25
12619TSK1 CRC Funding, LLC	500,000.00 0.00	05/19/2017 05/19/2017	0.00 02/17/2017	0.00 579.30	0.00	0.00 579.30
30231GAS1 EXXON MOBIL CORP	0.00 1.65	02/28/2018 02/28/2018	0.00 03/03/2016	1,386.77 0.00	0.00	0.00 1,386.77
30231GAS1 EXXON MOBIL CORP	560,000.00 1.65	02/28/2018 02/28/2018	0.00 03/03/2016	823.32 0.00	0.00	0.00 823.32
313313HF8 FEDERAL FARM CREDIT BANKS	500,000.00 0.00	06/23/2017 06/23/2017	0.00 06/24/2016	0.00 725.00	0.00	0.00 725.00
313313LL0 FEDERAL FARM CREDIT BANKS	1,000,000.00 0.00	09/08/2017 09/08/2017	0.00 09/08/2016	0.00 1,675.00	0.00	0.00 1,675.00
31331J7G2 FEDERAL FARM CREDIT BANKS	500,000.00 3.15	01/12/2018 01/12/2018	0.00 01/19/2017	3,150.00 -2,172.07	0.00	0.00 977.93
313313TD0 FEDERAL FARM CREDIT BANKS	1,000,000.00 0.00	02/16/2018 02/16/2018	0.00 03/28/2017	0.00 116.67	0.00	0.00 116.67
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 -633.10	0.00	0.00 1,866.90
3130A5EP0 FEDERAL HOME LOAN BANKS	1,000,000.00 0.63	05/30/2017 05/30/2017	0.00 06/02/2016	1,562.50 348.07	0.00	0.00 1,910.57
3130A8SE4 FEDERAL HOME LOAN BANKS	1,000,000.00 0.75	01/19/2018 01/19/2018	0.00 07/21/2016	1,500.00 125.31	0.00	0.00 1,625.31
3130A8SE4 FEDERAL HOME LOAN BANKS	0.00 0.75	01/19/2018 01/19/2018	0.00 07/21/2016	375.00 31.33	0.00	0.00 406.33
313385KD7 FEDERAL HOME LOAN BANKS	1,000,000.00 0.00	08/08/2017 08/08/2017	0.00 08/09/2016	0.00 1,625.00	0.00	0.00 1,625.00
313385RG3 FEDERAL HOME LOAN BANKS	500,000.00 0.00	01/02/2018 01/02/2018	0.00 01/19/2017	0.00 890.00	0.00	0.00 890.00
3130A9AZ4 FEDERAL HOME LOAN BANKS	0.00 1.25	06/08/2018 06/08/2018	0.00 12/01/2016	2,326.39 -728.04	0.00	0.00 1,598.35
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 -1,059.31	0.00	0.00 2,065.69

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.

Income Detail

Base Currency: USD

01 January 2017 to 31 March 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

Investment Strategy: Short Duration Fixed Income

WELLS FARGO ASSET MANAGEMENT

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
3137EADP1 FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00 0.88	03/07/2018 03/07/2018	0.00 02/27/2017	583.33 37.80	0.00	0.00 621.13
3137EADP1 FEDERAL HOME LOAN MORTGAGE CORP	0.00 0.88	03/07/2018 03/07/2018	0.00 02/27/2017	243.06 12.10	0.00	0.00 255.16
3134G66M0 FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00 1.25	06/22/2018 06/22/2018	0.00 03/23/2017	277.78 -25.07	0.00	0.00 252.71
31359MEL3 FEDERAL NATIONAL MORTGAGE ASSOCIATION	495,000.00 0.00	06/01/2017 06/01/2017	0.00 11/18/2016	0.00 863.13	0.00	0.00 863.13
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 -750.37	0.00	0.00 2,062.13
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 -654.69	0.00	0.00 2,025.31
3136G1DG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00 1.05	02/27/2018 02/27/2018	0.00 07/18/2016	1,633.33 -400.65	0.00	0.00 1,232.69
3136G1DG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00 1.05	02/27/2018 02/27/2018	0.00 07/18/2016	991.67 -231.95	0.00	0.00 759.71
31680GAB2 FITAT 151 A2A	41,500.85 1.02	04/14/2017 05/15/2018	0.00 11/05/2015	258.54 1.07	0.00	0.00 259.61
354613AH4 FRANKLIN RESOURCES INC	500,000.00 1.38	09/15/2017 09/15/2017	0.00 04/26/2016	1,718.75 -322.19	0.00	0.00 1,396.56
3137EADL0 FREDDIE MAC	300,000.00 1.00	09/29/2017 09/29/2017	0.00 08/15/2016	750.00 -214.02	0.00	0.00 535.98
3137EADT3 FREDDIE MAC	0.00 0.88	02/22/2017 02/22/2017	0.00 03/21/2016	1,239.58 -226.15	0.00	0.00 1,013.43
43814TAB8 HAROT 171 A2	750,000.00 1.42	02/11/2018 07/22/2019	0.00 03/28/2017	88.75 0.22	0.00	0.00 88.97
41284BAB2 HDMOT 151 A2A	0.00 0.80	03/15/2017 01/15/2019	0.00 01/28/2015	35.44 0.03	-0.01	0.00 35.47
41284DAB8 HDMOT 16A A2	379,238.56 1.09	08/24/2017 06/17/2019	0.00 06/15/2016	1,193.08 3.45	0.01	0.00 1,196.54
437076BJ0 HOME DEPOT INC	750,000.00 1.50	09/15/2017 09/15/2017	0.00 09/15/2015	2,559.62 0.00	0.00	0.00 2,559.62
4581X0CL0 INTER-AMERICAN DEVELOPMENT BANK	500,000.00 1.25	01/16/2018 01/16/2018	0.00 01/30/2017	1,059.03 -54.74	0.00	0.00 1,004.29
4581X0BV9 INTER-AMERICAN DEVELOPMENT BANK	0.00 1.13	03/15/2017 03/15/2017	0.00 03/04/2016	2,312.50 -588.27	0.00	0.00 1,724.23
4581X0BV9 INTER-AMERICAN DEVELOPMENT BANK	0.00 1.13	03/15/2017 03/15/2017	0.00 02/11/2016	1,387.50 -404.98	0.00	0.00 982.52
459056JW8 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00 9.25	07/15/2017 07/15/2017	0.00 07/29/2016	11,562.50 -10,291.54	0.00	0.00 1,270.96
459058DN0 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00 1.38	04/10/2018 04/10/2018	0.00 01/11/2017	1,528.89 -148.46	0.00	0.00 1,380.43

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.

Income Detail

Base Currency: USD

01 January 2017 to 31 March 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

Investment Strategy: Short Duration Fixed Income

WELLS FARGO ASSET MANAGEMENT

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
45905UTJ3 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00 1.15	09/30/2017 09/30/2017	0.00 05/16/2016	1,255.53 20.62	0.00	0.00 1,276.15
45950KBS8 INTERNATIONAL FINANCE CORP	500,000.00 1.00	04/24/2017 04/24/2017	0.00 05/24/2016	1,250.00 -181.88	0.00	0.00 1,068.12
47787WAB5 JDOT 15B A2	76,882.42 0.98	05/02/2017 06/15/2018	0.00 09/09/2015	304.64 1.12	0.01	0.00 305.77
47788NAB4 JDOT 16B A2	300,000.00 1.09	09/22/2017 02/15/2019	0.00 07/27/2016	817.50 2.90	0.00	0.00 820.40
46623EJY6 JPM H	0.00 1.35	02/15/2017 02/15/2017	0.00 01/25/2016	825.00 -57.56	0.00	0.00 767.44
55279HAF7 MANUFACTURERS AND TRADERS TRUST CO	200,000.00 1.40	07/25/2017 07/25/2017	0.00 09/12/2016	700.00 -140.35	0.00	0.00 559.65
55279HAF7 MANUFACTURERS AND TRADERS TRUST CO	500,000.00 1.40	07/25/2017 07/25/2017	0.00 07/29/2016	1,750.00 -333.08	0.00	0.00 1,416.92
58768MAB7 MBALT 16B A2	400,000.00 1.15	10/03/2017 02/15/2019	0.00 10/26/2016	1,149.99 2.35	0.00	0.00 1,152.34
58772PAB4 MBART 151 A2A	51,885.15 0.82	04/21/2017 06/15/2018	0.00 12/08/2015	224.63 56.60	0.00	0.00 281.24
59515MQU2 Microsoft Corporation	0.00 0.00	03/28/2017 03/28/2017	0.00 12/01/2016	0.00 1,015.28	0.00	0.00 1,015.28
65478VAB3 NAROT 16B A2A	561,501.55 1.05	09/07/2017 04/15/2019	0.00 04/27/2016	1,661.87 10.56	0.01	0.00 1,672.43
637432HT5 NATIONAL RURAL UTILITIES COOP FINANCE CORP	500,000.00 5.45	04/10/2017 04/10/2017	0.00 02/08/2016	6,812.50 -5,343.09	0.00	0.00 1,469.41
67983TSF4 Old Line Funding, LLC	700,000.00 0.00	05/15/2017 05/15/2017	0.00 03/06/2017	0.00 455.00	0.00	0.00 455.00
69353REJ3 PNC BANK NA	700,000.00 1.50	02/23/2018 02/23/2018	0.00 02/28/2017	962.50 -101.82	0.00	0.00 860.69
69353RCG1 PNC BANK NA	0.00 1.13	01/27/2017 01/27/2017	0.00 02/02/2016	375.00 0.00	0.00	0.00 375.00
CCYUSD Receivable	1,127.59 0.00	03/31/2017 03/31/2017	0.00 ---	0.00 0.00	0.00	0.00 0.00
762494QV7 RIALTO CALIF UNI SCH DIST	0.00 1.26	02/01/2017 02/01/2017	0.00 03/26/2015	262.08 0.00	0.00	0.00 262.08
797646S49 SAN FRANCISCO CALIF CITY & CNTY	600,000.00 2.00	06/15/2017 06/15/2017	0.00 11/01/2016	3,000.00 -1,596.11	0.00	0.00 1,403.89
79766DCU1 SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	250,000.00 2.74	05/01/2017 05/01/2017	0.00 12/09/2016	1,711.25 -1,010.14	0.00	0.00 701.11
89237WAB3 TAOT 16C A2A	280,000.00 1.00	08/27/2017 01/15/2019	0.00 08/10/2016	699.99 1.93	0.00	0.00 701.92
89231LAB3 TAOT 16D A2A	250,000.00 1.06	11/19/2017 05/15/2019	0.00 10/12/2016	662.49 2.81	0.00	0.00 665.30

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.

Income Detail

Base Currency: USD

01 January 2017 to 31 March 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

Investment Strategy: Short Duration Fixed Income

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
880591EA6 TENNESSEE VALLEY AUTHORITY	586,000.00 5.50	07/18/2017 07/18/2017	0.00 03/29/2016	8,057.50 -6,621.31	0.00	0.00 1,436.19
880591EA6 TENNESSEE VALLEY AUTHORITY	600,000.00 5.50	07/18/2017 07/18/2017	0.00 08/12/2016	8,250.00 -7,020.00	0.00	0.00 1,230.00
19121AS10 The Coca-Cola Company	300,000.00 0.00	05/01/2017 05/01/2017	0.00 03/06/2017	0.00 162.50	0.00	0.00 162.50
19121AQ61 The Coca-Cola Company	0.00 0.00	03/06/2017 03/06/2017	0.00 08/31/2016	0.00 442.67	0.00	0.00 442.67
89116EPA5 Toronto Dominion Holdings (U.S.A.), Inc.	0.00 0.00	02/10/2017 02/10/2017	0.00 05/18/2016	0.00 850.00	0.00	0.00 850.00
89233GRR9 Toyota Motor Credit Corporation	500,000.00 0.00	04/25/2017 04/25/2017	0.00 10/27/2016	0.00 1,262.50	0.00	0.00 1,262.50
89417EAC3 TRAVELERS CO INC	500,000.00 5.75	12/15/2017 12/15/2017	0.00 09/07/2016	7,187.50 -5,575.54	0.00	0.00 1,611.96
912828SY7 UNITED STATES TREASURY	500,000.00 0.63	05/31/2017 05/31/2017	0.00 11/05/2015	772.66 128.84	0.00	0.00 901.51
912828TS9 UNITED STATES TREASURY	1,000,000.00 0.63	09/30/2017 09/30/2017	0.00 10/26/2015	1,545.24 14.96	0.00	0.00 1,560.20
912828D49 UNITED STATES TREASURY	230,000.00 0.88	08/15/2017 08/15/2017	0.00 05/19/2016	496.27 -58.90	0.00	0.00 437.36
912828G79 UNITED STATES TREASURY	1,000,000.00 1.00	12/15/2017 12/15/2017	0.00 08/12/2016	2,472.53 -724.65	0.00	0.00 1,747.88
91412GEZ4 UNIVERSITY CALIF REVS	300,000.00 1.28	04/03/2017 07/01/2017	0.00 01/29/2016	978.35 0.00	0.00	0.00 978.35
90331HMR1 US BANK NA	0.00 1.33	12/26/2017 01/26/2018	0.00 05/12/2015	369.91 -31.44	0.00	0.00 338.47
90331HMR1 US BANK NA	300,000.00 1.33	12/26/2017 01/26/2018	0.00 01/27/2015	721.38 0.00	0.00	0.00 721.38
90331HMR1 US BANK NA	450,000.00 1.33	12/26/2017 01/26/2018	0.00 05/12/2015	1,082.07 -81.74	0.00	0.00 1,000.33
90331HMR1 US BANK NA	0.00 1.33	12/26/2017 01/26/2018	0.00 01/27/2015	246.61 0.00	0.00	0.00 246.61
90290XAB3 USAOT 151 A2	0.00 0.82	01/15/2017 03/15/2018	0.00 07/29/2015	5.78 0.02	0.01	0.00 5.80
90327CAB6 USAOT 161 A2	250,000.00 1.07	09/07/2017 03/15/2019	0.00 09/21/2016	668.76 0.92	0.00	0.00 669.68
92826CAA0 VISA INC	700,000.00 1.20	12/14/2017 12/14/2017	0.00 09/27/2016	2,100.00 -341.31	0.00	0.00 1,758.69
94975P405 WELLS FRGO GOVERNMENT CL I MMF	1,030,574.99 0.58	03/31/2017 03/31/2017	0.00 ---	2,729.38 0.00	0.00	0.00 2,729.38
--- ---	44,275,183.25 1.41	10/11/2017 01/08/2018	-34,646.26 ---	149,846.31 -43,749.10	96.99	-12,621.63 93,572.57

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.

Income Detail

Base Currency: USD
01 January 2017 to 31 March 2017

WC-Contra Costa County
Account: XXX235
Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)
Investment Strategy: Short Duration Fixed Income

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

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

Balance Sheet Classification

Base Currency: USD

01 January 2017 to 31 March 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

Investment Strategy: Short Duration Fixed Income

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	1,030,574.99 1.0000	03/31/2017 0.58	03/31/2017	AAA Cash	0.01 0.01	1,030,574.99 1,030,574.99 0.00	1,030,574.99 0.00 1,030,574.99
CCYUSD Receivable	1,127.59 1.0000	03/31/2017 0.00	03/31/2017	AAA Cash	0.00 0.00	1,127.59 1,127.59 0.00	1,127.59 0.00 1,127.59
CCYUSD Cash	1.67 1.0000	03/31/2017 0.00	03/31/2017	AAA Cash	0.00 0.00	1.67 1.67 0.00	1.67 0.00 1.67
19121AS10 The Coca-Cola Company	300,000.00 99.9301	05/01/2017 0.00	05/01/2017	A-1+ Industrial	0.75 0.84	299,650.00 299,812.50 -22.27	299,790.23 0.00 299,790.23
67983TSF4 Old Line Funding, LLC	700,000.00 99.8762	05/15/2017 0.00	05/15/2017	A-1+ Financial	0.90 1.01	698,775.00 699,230.00 -96.25	699,133.75 0.00 699,133.75
--- ---	2,031,704.25 49.6480	04/20/2017 0.29	04/20/2017	AAA ---	0.43 0.48	2,030,129.25 2,030,746.75 -118.52	2,030,628.24 0.00 2,030,628.24

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
09247XAC5 BLACKROCK INC	500,000.00 102.2384	09/15/2017 6.25	09/15/2017	AA- Financial	1.24 1.30	539,065.00 511,306.51 -114.51	511,192.00 1,388.89 512,580.89
637432HT5 NATIONAL RURAL UTILITIES COOP FINANCE CORP	500,000.00 100.0556	04/10/2017 5.45	04/10/2017	A+ Financial	1.08 2.83	525,350.00 500,534.31 -256.31	500,278.00 12,943.75 513,221.75
880591EA6 TENNESSEE VALLEY AUTHORITY	586,000.00 101.3379	07/18/2017 5.50	07/18/2017	AAA Agency	0.88 0.97	621,019.36 593,945.57 -105.48	593,840.09 6,535.53 600,375.62
880591EA6 TENNESSEE VALLEY AUTHORITY	600,000.00 101.3379	07/18/2017 5.50	07/18/2017	AAA Agency	0.74 0.97	626,520.00 608,424.00 -396.60	608,027.40 6,691.67 614,719.07
31359MEL3 FEDERAL NATIONAL MORTGAGE ASSOCIATION	495,000.00 99.8588	06/01/2017 0.00	06/01/2017	AAA Agency	0.71 0.83	493,129.89 494,414.99 -113.93	494,301.06 0.00 494,301.06
459056JW8 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00 102.1427	07/15/2017 9.25	07/15/2017	AAA Government	0.85 1.74	540,137.00 512,006.79 -1,293.29	510,713.50 9,763.89 520,477.39

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

Balance Sheet Classification

Base Currency: USD

01 January 2017 to 31 March 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

Investment Strategy: Short Duration Fixed Income

WELLS FARGO ASSET MANAGEMENT

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
89417EAC3 TRAVELERS CO INC	500,000.00 102.9823	12/15/2017 5.75	12/15/2017	A Financial	1.18 1.48	528,745.00 515,983.21 -1,071.71	514,911.50 8,465.28 523,376.78
31331J7G2 FEDERAL FARM CREDIT BANKS	500,000.00 101.5953	01/12/2018 3.15	01/12/2018	AAA Agency	0.93 1.09	510,800.00 508,627.93 -651.43	507,976.50 3,456.25 511,432.75
3135G0JA2 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00 100.0243	04/27/2017 1.13	04/27/2017	AAA Agency	0.82 0.76	1,003,410.00 1,000,216.77 26.23	1,000,243.00 4,812.50 1,005,055.50
3137EADF3 FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00 100.0464	05/12/2017 1.25	05/12/2017	AAA Agency	0.82 0.82	1,005,120.00 1,000,482.57 -18.57	1,000,464.00 4,826.39 1,005,290.39
064058AA8 BANK OF NEW YORK MELLON CORP	700,000.00 100.1356	06/20/2017 1.97	06/20/2017	AA- Financial	1.08 1.32	702,380.00 701,350.35 -401.15	700,949.20 3,866.90 704,816.10
912828SY7 UNITED STATES TREASURY	500,000.00 99.9895	05/31/2017 0.63	05/31/2017	AAA Government	0.73 0.69	499,179.69 499,914.10 33.40	499,947.50 1,047.39 500,994.89
313379FW4 FEDERAL HOME LOAN BANKS	1,000,000.00 100.0284	06/09/2017 1.00	06/09/2017	AAA Agency	0.74 0.83	1,003,060.00 1,000,485.38 -201.38	1,000,284.00 3,111.11 1,003,395.11
3137EADL0 FREDDIE MAC	300,000.00 100.0223	09/29/2017 1.00	09/29/2017	AAA Agency	0.71 0.95	300,975.00 300,430.43 -363.53	300,066.90 16.67 300,083.57
79766DCU1 SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	250,000.00 100.1540	05/01/2017 2.74	05/01/2017	A+ Municipal	1.10 0.89	251,605.00 250,336.71 48.29	250,385.00 2,852.08 253,237.08
3135G0PP2 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,072,000.00 100.0058	09/20/2017 1.00	09/20/2017	AAA Agency	0.75 0.98	1,075,768.08 1,073,251.18 -1,189.00	1,072,062.18 327.56 1,072,389.73
354613AH4 FRANKLIN RESOURCES INC	500,000.00 100.0257	09/15/2017 1.38	09/15/2017	A+ Financial	1.11 1.31	501,815.00 500,597.84 -469.34	500,128.50 305.56 500,434.06
912828TS9 UNITED STATES TREASURY	1,000,000.00 99.8594	09/30/2017 0.63	09/30/2017	AAA Government	0.63 0.91	999,882.81 999,969.75 -1,375.75	998,594.00 17.08 998,611.08
3137EADP1 FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00 99.7738	03/07/2018 0.88	03/07/2018	AAA Agency	0.93 1.12	999,436.00 999,485.90 -1,747.90	997,738.00 583.33 998,321.33
3136G1DG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00 99.9393	02/27/2018 1.05	02/27/2018	AAA Agency	0.79 1.11	1,004,140.00 1,002,333.58 -2,940.58	999,393.00 991.67 1,000,384.67
45950KBS8 INTERNATIONAL FINANCE CORP	500,000.00 99.9881	04/24/2017 1.00	04/24/2017	AAA Government	0.85 1.13	500,677.00 500,046.48 -105.98	499,940.50 2,180.56 502,121.06

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

Balance Sheet Classification

Base Currency: USD

01 January 2017 to 31 March 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

Investment Strategy: Short Duration Fixed Income

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
91412GEZ4 UNIVERSITY CALIF REVS	300,000.00 99.9950	07/01/2017 1.28	04/03/2017	AA Municipal	1.30 0.56	300,000.00 300,000.00 -15.00	299,985.00 331.70 300,316.70
037833AM2 APPLE INC	500,000.00 100.0052	05/05/2017 1.05	05/05/2017	AA+ Industrial	0.76 0.96	501,225.00 500,134.79 -108.79	500,026.00 2,114.58 502,140.58
55279HAF7 MANUFACTURERS AND TRADERS TRUST CO	200,000.00 99.9365	07/25/2017 1.40	07/25/2017	A Financial	1.11 1.58	200,446.00 200,132.55 -259.55	199,873.00 513.33 200,386.33
55279HAF7 MANUFACTURERS AND TRADERS TRUST CO	500,000.00 99.9365	07/25/2017 1.40	07/25/2017	A Financial	1.13 1.58	501,225.00 500,314.58 -632.08	499,682.50 1,283.33 500,965.83
912828D49 UNITED STATES TREASURY	230,000.00 99.9996	08/15/2017 0.88	08/15/2017	AAA Government	0.77 0.88	230,296.48 230,089.01 -89.93	229,999.08 250.17 230,249.25
4581X0CL0 INTER-AMERICAN DEVELOPMENT BANK	500,000.00 99.9738	01/16/2018 1.25	01/16/2018	AAA Government	1.18 1.28	500,315.00 500,260.26 -391.26	499,869.00 3,003.47 502,872.47
166764AL4 CHEVRON CORP	700,000.00 100.0068	11/15/2017 1.34	11/15/2017	AA Industrial	1.51 1.33	698,005.00 699,306.62 740.98	700,047.60 3,556.78 703,604.38
912828G79 UNITED STATES TREASURY	1,000,000.00 100.0000	12/15/2017 1.00	12/15/2017	AAA Government	0.70 1.00	1,003,945.31 1,002,077.33 -2,077.33	1,000,000.00 2,939.56 1,002,939.56
084664CD1 BERKSHIRE HATHAWAY FINANCE CORP	750,000.00 100.2140	01/12/2018 1.32	01/12/2018	AA Financial	1.34 1.71	750,000.00 750,000.00 1,605.00	751,605.00 2,169.03 753,774.03
90331HMR1 US BANK NA	300,000.00 100.1545	01/26/2018 1.33	12/26/2017	AA Financial	1.35 1.75	300,000.00 300,000.00 463.50	300,463.50 721.38 301,184.88
90331HMR1 US BANK NA	450,000.00 100.1545	01/26/2018 1.33	12/26/2017	AA Financial	1.25 1.75	451,206.00 450,338.28 356.97	450,695.25 1,082.07 451,777.32
69353REJ3 PNC BANK NA	700,000.00 99.9522	02/23/2018 1.50	02/23/2018	A+ Financial	1.33 1.55	701,050.00 700,948.18 -1,282.78	699,665.40 1,108.33 700,773.73
808513AK1 CHARLES SCHWAB CORP	500,000.00 99.9801	03/10/2018 1.50	03/10/2018	A Financial	1.34 1.51	500,815.00 500,671.30 -770.80	499,900.50 437.50 500,338.00
3130A5EP0 FEDERAL HOME LOAN BANKS	1,000,000.00 99.9712	05/30/2017 0.63	05/30/2017	AAA Agency	0.77 0.80	998,600.00 999,771.82 -59.82	999,712.00 2,100.69 1,001,812.69
06050TMB5 BANK OF AMERICA NA	250,000.00 100.0716	06/05/2017 1.55	06/05/2017	A+ Financial	1.58 1.16	250,000.00 250,000.00 179.00	250,179.00 279.86 250,458.86

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

Balance Sheet Classification

Base Currency: USD

01 January 2017 to 31 March 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

Investment Strategy: Short Duration Fixed Income

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
437076BJ0 HOME DEPOT INC	750,000.00 100.1986	09/15/2017 1.50	09/15/2017	A Industrial	1.53 1.32	750,000.00 750,000.00 1,489.50	751,489.50 531.68 752,021.18
02665WAY7 AMERICAN HONDA FINANCE CORP	500,000.00 100.2351	09/20/2017 1.60	09/20/2017	A+ Industrial	1.64 1.35	500,000.00 500,000.00 1,175.50	501,175.50 266.96 501,442.46
02665WAY7 AMERICAN HONDA FINANCE CORP	250,000.00 100.2351	09/20/2017 1.60	09/20/2017	A+ Industrial	1.62 1.35	250,057.50 250,016.03 571.72	250,587.75 133.48 250,721.23
45905UTJ3 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00 99.9984	09/30/2017 1.15	09/30/2017	AAA Government	1.19 1.40	499,885.00 499,958.31 33.69	499,992.00 32.01 500,024.01
191216BR0 COCA-COLA CO	300,000.00 99.8449	10/27/2017 0.88	10/27/2017	AA- Industrial	0.90 1.14	299,868.00 299,962.26 -427.56	299,534.70 1,122.92 300,657.62
92826CAA0 VISA INC	700,000.00 99.9063	12/14/2017 1.20	12/14/2017	A+ Financial	1.00 1.33	701,680.00 700,974.63 -1,630.53	699,344.10 2,496.67 701,840.77
05581RAC0 BMWLT 161 A2B	309,470.46 100.0905	01/22/2018 1.48	06/08/2017	AAA Asset Backed	1.50 1.08	309,470.46 309,470.46 280.13	309,750.60 152.50 309,903.10
30231GAS1 EXXON MOBIL CORP	560,000.00 100.5939	02/28/2018 1.65	02/28/2018	AAA Industrial	1.68 1.71	560,000.00 560,000.00 3,325.84	563,325.84 823.32 564,149.16
313313HF8 FEDERAL FARM CREDIT BANKS	500,000.00 99.8312	06/23/2017 0.00	06/23/2017	A-1+ Agency	0.58 0.72	497,067.78 499,331.39 -175.39	499,156.00 0.00 499,156.00
3130A8SE4 FEDERAL HOME LOAN BANKS	1,000,000.00 99.8482	01/19/2018 0.75	01/19/2018	AAA Agency	0.81 0.94	999,048.00 999,490.06 -1,008.06	998,482.00 1,500.00 999,982.00
313385KD7 FEDERAL HOME LOAN BANKS	1,000,000.00 99.7213	08/08/2017 0.00	08/08/2017	A-1+ Agency	0.65 0.82	993,427.78 997,670.83 -457.83	997,213.00 0.00 997,213.00
313313LL0 FEDERAL FARM CREDIT BANKS	1,000,000.00 99.6269	09/08/2017 0.00	09/08/2017	A-1+ Agency	0.67 0.84	993,206.94 997,022.22 -753.22	996,269.00 0.00 996,269.00
797646S49 SAN FRANCISCO CALIF CITY & CNTY	600,000.00 100.1780	06/15/2017 2.00	06/15/2017	AA+ Municipal	0.92 1.15	604,008.00 601,330.09 -262.09	601,068.00 5,000.00 606,068.00
89233GRR9 Toyota Motor Credit Corporation	500,000.00 99.9385	04/25/2017 0.00	04/25/2017	A-1+ Industrial	1.02 0.92	497,475.00 499,663.33 29.03	499,692.36 0.00 499,692.36
313385RG3 FEDERAL HOME LOAN BANKS	500,000.00 99.2693	01/02/2018 0.00	01/02/2018	A-1+ Agency	0.90 0.98	495,698.33 496,588.33 -241.83	496,346.50 0.00 496,346.50

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

Balance Sheet Classification

Base Currency: USD

01 January 2017 to 31 March 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

Investment Strategy: Short Duration Fixed Income

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
12619TSK1 CRC Funding, LLC	500,000.00 99.8638	05/19/2017 0.00	05/19/2017	A-1+ Financial	0.97 1.02	498,774.03 499,353.33 -34.57	499,318.77 0.00 499,318.77
1247P2TF1 Cafco, LLC	700,000.00 99.7937	06/15/2017 0.00	06/15/2017	A-1+ Financial	1.07 1.01	697,898.64 698,439.58 116.62	698,556.21 0.00 698,556.21
313313TD0 FEDERAL FARM CREDIT BANKS	1,000,000.00 99.1316	02/16/2018 0.00	02/16/2018	A-1+ Agency	1.06 1.00	990,520.83 990,637.50 678.50	991,316.00 0.00 991,316.00
--- ---	33,052,470.46 100.1370	09/20/2017 1.50	09/17/2017	AA+ ---	0.98 1.14	33,257,429.91 33,108,097.45 -12,340.97	33,095,756.48 108,135.37 33,203,891.85

LT

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
02582JGS3 AMXCA 142 A	750,000.00 100.0187	01/15/2020 1.26	06/15/2017	AAA Asset Backed	1.08 1.16	750,439.45 750,276.96 -136.79	750,140.18 420.00 750,560.18
17305EFU4 CCCIT 14A8 A8	700,000.00 100.3345	04/09/2020 1.73	04/07/2018	AAA Asset Backed	1.36 1.40	703,390.63 702,602.27 -260.77	702,341.50 5,785.89 708,127.39
14041NET4 COMET 145A A	400,000.00 100.0951	07/15/2020 1.48	09/14/2017	AAA Asset Backed	1.03 1.27	402,062.50 400,820.09 -439.53	400,380.56 263.11 400,643.67
14041NET4 COMET 145A A	300,000.00 100.0951	07/15/2020 1.48	09/14/2017	AAA Asset Backed	1.04 1.27	301,183.59 300,597.16 -311.74	300,285.42 197.33 300,482.75
459058DN0 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00 100.1482	04/10/2018 1.38	04/10/2018	AAA Government	1.24 1.23	500,842.50 500,694.04 46.96	500,741.00 3,268.00 504,009.00
17275RAY8 CISCO SYSTEMS INC	750,000.00 100.3679	06/15/2018 1.44	06/15/2018	AA- Industrial	1.46 1.79	750,000.00 750,000.00 2,759.25	752,759.25 510.43 753,269.68
3134G66M0 FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00 100.0600	06/22/2018 1.25	06/22/2018	AAA Agency	1.15 1.20	1,001,270.00 1,001,244.93 -644.93	1,000,600.00 3,437.50 1,004,037.50
58772PAB4 MBART 151 A2A	51,885.15 99.9775	06/15/2018 0.82	04/21/2017	AAA Asset Backed	1.01 1.16	51,812.18 51,879.02 -5.56	51,873.46 18.91 51,892.37
47787WAB5 JDOT 15B A2	76,882.42 99.9780	06/15/2018 0.98	05/02/2017	AAA Asset Backed	0.98 1.21	76,879.83 76,882.24 -16.72	76,865.52 33.49 76,899.00

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

Balance Sheet Classification

Base Currency: USD

01 January 2017 to 31 March 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

Investment Strategy: Short Duration Fixed Income

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	41,500.85 99.9933	05/15/2018 1.02	04/14/2017	AAA Asset Backed	1.02 1.11	41,499.72 41,500.82 -2.76	41,498.06 18.81 41,516.87
65478VAB3 NAROT 16B A2A	561,501.55 99.9021	04/15/2019 1.05	09/07/2017	AAA Asset Backed	1.06 1.27	561,458.93 561,479.05 -527.05	560,952.01 262.03 561,214.04
41284DAB8 HDMOT 16A A2	379,238.56 99.9398	06/17/2019 1.09	08/24/2017	AAA Asset Backed	1.10 1.24	379,228.35 379,233.20 -222.80	379,010.41 183.72 379,194.13
47788NAB4 JDOT 16B A2	300,000.00 99.9112	02/15/2019 1.09	09/22/2017	AAA Asset Backed	1.10 1.27	299,981.70 299,989.69 -256.03	299,733.66 145.33 299,878.99
89237WAB3 TAOT 16C A2A	280,000.00 99.8929	01/15/2019 1.00	08/27/2017	AAA Asset Backed	1.01 1.26	279,986.42 279,991.88 -291.73	279,700.15 124.44 279,824.59
90327CAB6 USAOT 161 A2	250,000.00 99.9109	03/15/2019 1.07	09/07/2017	AAA Asset Backed	1.08 1.27	249,993.75 249,995.85 -218.53	249,777.33 118.89 249,896.21
89231LAB3 TAOT 16D A2A	250,000.00 99.8270	05/15/2019 1.06	11/19/2017	AAA Asset Backed	1.07 1.33	249,980.00 249,985.34 -417.71	249,567.63 117.78 249,685.40
58768MAB7 MBALT 16B A2	400,000.00 99.8581	02/15/2019 1.15	10/03/2017	AAA Asset Backed	1.16 1.43	399,988.04 399,991.98 -559.66	399,432.32 204.44 399,636.76
190335JC4 COAST CMNTY COLLEGE DIST CALIF	500,000.00 100.1730	08/01/2018 1.43	08/01/2018	AA+ Municipal	1.42 1.32	500,000.00 500,000.00 865.00	500,865.00 39.58 500,904.58
17325FAB4 CITIBANK NA	750,000.00 100.0190	03/20/2019 1.49	03/20/2019	A+ Financial	1.51 1.96	750,000.00 750,000.00 142.50	750,142.50 372.94 750,515.44
055657AB6 BMWLT 171 A2	200,000.00 100.0835	07/22/2019 1.64	05/10/2018	AAA Asset Backed	1.66 1.57	199,979.08 199,979.49 187.57	200,167.06 82.00 200,249.06
43814TAB8 HAROT 171 A2	750,000.00 100.0279	07/22/2019 1.42	02/11/2018	AAA Asset Backed	1.42 1.39	749,982.08 749,982.30 226.87	750,209.18 88.75 750,297.93
--- ---	9,191,008.53 100.0661	04/06/2019 1.33	02/12/2018	AA+ ---	1.24 1.38	9,199,958.76 9,197,126.32 -84.16	9,197,042.16 15,693.40 9,212,735.56

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

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

Balance Sheet Classification

Base Currency: USD

01 January 2017 to 31 March 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

Investment Strategy: Short Duration Fixed Income

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
--- ---	44,275,183.25 97.8156	01/08/2018 1.41	10/11/2017	AA+ ---	1.01 1.16	44,487,517.93 44,335,970.52 -12,543.64	44,323,426.88 123,828.77 44,447,255.65

* 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.

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.

Trading Activity

Base Currency: USD

01 January 2017 to 31 March 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

Investment Strategy: Short Duration Fixed Income

WELLS FARGO ASSET MANAGEMENT

* 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
02/13/2017 02/16/2017	02582JGS3 AMXCA 142 A	GX CLARKE & CO. 01/15/2020 1.26	750,000.00 750,000.00 100.06	0.00 750,439.45	0.00 26.25	0.00 -750,465.70
03/15/2017 03/22/2017	055657AB6 BMWLT 171 A2	BARCLAYS CAPITAL INC. 07/22/2019 1.64	200,000.00 200,000.00 99.99	0.00 199,979.08	0.00 0.00	0.00 -199,979.08
01/25/2017 01/30/2017	064058AA8 BANK OF NEW YORK MELLON CORP	CastleOak Securities LP 06/20/2017 1.97	700,000.00 700,000.00 100.34	0.00 702,380.00	0.00 1,531.44	0.00 -703,911.44
03/06/2017 03/06/2017	1247P2TF1 Cafco, LLC	CS First Boston (BR) 06/15/2017 0.00	700,000.00 700,000.00 99.70	0.00 697,898.64	0.00 0.00	0.00 -697,898.64
02/17/2017 02/17/2017	12619TSK1 CRC Funding, LLC	J.P. Morgan Securities Inc. (AU) 05/19/2017 0.00	500,000.00 500,000.00 99.75	0.00 498,774.03	0.00 0.00	0.00 -498,774.03
03/13/2017 03/20/2017	17325FAB4 CITIBANK NA	Citigroup Global Markets (AU) 03/20/2019 1.49	750,000.00 750,000.00 100.00	0.00 750,000.00	0.00 0.00	0.00 -750,000.00
03/09/2017 03/29/2017	190335JC4 COAST CMNTY COLLEGE DIST CALIF	Dain Rauscher 08/01/2018 1.43	500,000.00 500,000.00 100.00	0.00 500,000.00	0.00 0.00	0.00 -500,000.00
03/06/2017 03/06/2017	19121AS10 The Coca-Cola Company	J.P. Morgan Securities Inc. (AU) 05/01/2017 0.00	300,000.00 300,000.00 99.88	0.00 299,650.00	0.00 0.00	0.00 -299,650.00
03/28/2017 03/28/2017	313313TD0 FEDERAL FARM CREDIT BANKS	APX Asset 02/16/2018 0.00	1,000,000.00 1,000,000.00 99.05	0.00 990,520.83	0.00 0.00	0.00 -990,520.83
01/18/2017 01/19/2017	31331J7G2 FEDERAL FARM CREDIT BANKS	CastleOak Securities LP 01/12/2018 3.15	500,000.00 500,000.00 102.16	0.00 510,800.00	0.00 306.25	0.00 -511,106.25
01/19/2017 01/19/2017	313385RG3 FEDERAL HOME LOAN BANKS	CastleOak Securities LP 01/02/2018 0.00	500,000.00 500,000.00 99.14	0.00 495,698.33	0.00 0.00	0.00 -495,698.33
03/22/2017 03/23/2017	3134G66M0 FEDERAL HOME LOAN MORTGAGE CORP	FIRST TENNESSEE BANK N A BOND 06/22/2018 1.25	1,000,000.00 1,000,000.00 100.13	0.00 1,001,270.00	0.00 3,159.72	0.00 -1,004,429.72
02/24/2017 02/27/2017	3137EADP1 FEDERAL HOME LOAN MORTGAGE CORP	FIRST TENNESSEE BANK N A BOND 03/07/2018 0.88	1,000,000.00 1,000,000.00 99.94	0.00 999,436.00	0.00 4,131.94	0.00 -1,003,567.94
03/21/2017 03/28/2017	43814TAB8 HAROT 171 A2	Bank of America 07/22/2019 1.42	750,000.00 750,000.00 100.00	0.00 749,982.08	0.00 0.00	0.00 -749,982.08

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.

Trading Activity

Base Currency: USD

01 January 2017 to 31 March 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

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
01/25/2017 01/30/2017	4581X0CL0 INTER-AMERICAN DEVELOPMENT BANK	CastleOak Securities LP 01/16/2018 1.25	500,000.00 500,000.00 100.06	0.00 500,315.00	0.00 1,944.44	0.00 -502,259.44
01/06/2017 01/11/2017	459058DN0 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	CastleOak Securities LP 04/10/2018 1.38	500,000.00 500,000.00 100.17	0.00 500,842.50	0.00 1,739.11	0.00 -502,581.61
03/06/2017 03/06/2017	67983TSF4 Old Line Funding, LLC	BARCLAYS CAPITAL INC. 05/15/2017 0.00	700,000.00 700,000.00 99.83	0.00 698,775.00	0.00 0.00	0.00 -698,775.00
02/23/2017 02/28/2017	69353REJ3 PNC BANK NA	BB & T CAPITAL MARKETS 02/23/2018 1.50	700,000.00 700,000.00 100.15	0.00 701,050.00	0.00 145.83	0.00 -701,195.83
01/19/2017 01/24/2017	808513AK1 CHARLES SCHWAB CORP	KEYBANC CAPITAL MARKETS INC 03/10/2018 1.50	500,000.00 500,000.00 100.16	0.00 500,815.00	0.00 2,791.67	0.00 -503,606.67
01/03/2017 01/03/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.40	1,829.88 1,829.88 1.00	1,829.88 1,829.88	0.00 0.00	0.00 -1,829.88
01/12/2017 01/12/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.40	2,249.96 2,249.96 1.00	2,249.96 2,249.96	0.00 0.00	0.00 -2,249.96
01/17/2017 01/17/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.40	835,118.54 835,118.54 1.00	835,118.54 835,118.54	0.00 0.00	0.00 -835,118.54
01/17/2017 01/17/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.40	875,798.50 875,798.50 1.00	875,798.50 875,798.50	0.00 0.00	0.00 -875,798.50
01/18/2017 01/18/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.40	149,833.23 149,833.23 1.00	149,833.23 149,833.23	0.00 0.00	0.00 -149,833.23
01/20/2017 01/20/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.40	53,258.50 53,258.50 1.00	53,258.50 53,258.50	0.00 0.00	0.00 -53,258.50
01/25/2017 01/25/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.40	4,900.00 4,900.00 1.00	4,900.00 4,900.00	0.00 0.00	0.00 -4,900.00
01/26/2017 01/26/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.40	2,268.80 2,268.80 1.00	2,268.80 2,268.80	0.00 0.00	0.00 -2,268.80
02/01/2017 02/01/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.42	752,611.78 752,611.78 1.00	752,611.78 752,611.78	0.00 0.00	0.00 -752,611.78
02/01/2017 02/01/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.42	2,930.56 2,930.56 1.00	2,930.56 2,930.56	0.00 0.00	0.00 -2,930.56
02/10/2017 02/10/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.42	750,000.00 750,000.00 1.00	750,000.00 750,000.00	0.00 0.00	0.00 -750,000.00

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.

Trading Activity

Base Currency: USD

01 January 2017 to 31 March 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

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
02/14/2017 02/14/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.42	1,753.19 1,753.19 1.00	1,753.19 1,753.19	0.00 0.00	0.00 -1,753.19
02/14/2017 02/14/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.42	500,000.00 500,000.00 1.00	500,000.00 500,000.00	0.00 0.00	0.00 -500,000.00
02/15/2017 02/15/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.42	54,379.00 54,379.00 1.00	54,379.00 54,379.00	0.00 0.00	0.00 -54,379.00
02/15/2017 02/15/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.42	686,508.86 686,508.86 1.00	686,508.86 686,508.86	0.00 0.00	0.00 -686,508.86
02/17/2017 02/17/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.42	750,000.00 750,000.00 1.00	750,000.00 750,000.00	0.00 0.00	0.00 -750,000.00
02/21/2017 02/21/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.42	53,931.61 53,931.61 1.00	53,931.61 53,931.61	0.00 0.00	0.00 -53,931.61
02/22/2017 02/22/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.42	1,004,375.00 1,004,375.00 1.00	1,004,375.00 1,004,375.00	0.00 0.00	0.00 -1,004,375.00
03/01/2017 03/01/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.58	1,168.37 1,168.37 1.00	1,168.37 1,168.37	0.00 0.00	0.00 -1,168.37
03/02/2017 03/02/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.58	2,199.70 2,199.70 1.00	2,199.70 2,199.70	0.00 0.00	0.00 -2,199.70
03/06/2017 03/06/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.58	300,000.00 300,000.00 1.00	300,000.00 300,000.00	0.00 0.00	0.00 -300,000.00
03/07/2017 03/07/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.58	4,375.00 4,375.00 1.00	4,375.00 4,375.00	0.00 0.00	0.00 -4,375.00
03/08/2017 03/08/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.58	1,006,250.00 1,006,250.00 1.00	1,006,250.00 1,006,250.00	0.00 0.00	0.00 -1,006,250.00
03/10/2017 03/10/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.58	3,750.00 3,750.00 1.00	3,750.00 3,750.00	0.00 0.00	0.00 -3,750.00
03/15/2017 03/15/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.58	1,798,861.73 1,798,861.73 1.00	1,798,861.73 1,798,861.73	0.00 0.00	0.00 -1,798,861.73
03/15/2017 03/15/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.58	5.71 5.71 1.00	5.71 5.71	0.00 0.00	0.00 -5.71
03/15/2017 03/15/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.58	33,281.55 33,281.55 1.00	33,281.55 33,281.55	0.00 0.00	0.00 -33,281.55

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.

Trading Activity

Base Currency: USD

01 January 2017 to 31 March 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

Investment Strategy: Short Duration Fixed Income

WELLS FARGO ASSET MANAGEMENT

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
03/16/2017 03/16/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.58	2,500.02 2,500.02 1.00	2,500.02 2,500.02	0.00 0.00	0.00 -2,500.02
03/16/2017 03/16/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.58	3,595.83 3,595.83 1.00	3,595.83 3,595.83	0.00 0.00	0.00 -3,595.83
03/17/2017 03/17/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.58	703,188.85 703,188.85 1.00	703,188.85 703,188.85	0.00 0.00	0.00 -703,188.85
03/20/2017 03/20/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.58	2,713.74 2,713.74 1.00	2,713.74 2,713.74	0.00 0.00	0.00 -2,713.74
03/31/2017 03/31/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.58	4,375.00 4,375.00 1.00	4,375.00 4,375.00	0.00 0.00	0.00 -4,375.00
--- ---	--- ---	--- 10/25/2017 0.77	22,398,012.91 22,398,012.91 ---	10,348,012.91 22,396,638.85	0.00 15,776.65	0.00 -22,412,415.50

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
03/17/2017 03/17/2017	07330NAH8 BRANCH BANKING AND TRUST CO	Redemption 04/03/2017 1.00	-700,000.00 -700,000.00 100.00	0.00 -700,000.00	96.96 0.00	0.00 700,000.00
03/08/2017 03/08/2017	3130A9AZ4 FEDERAL HOME LOAN BANKS	Redemption 06/08/2018 1.25	-1,000,000.00 -1,000,000.00 100.00	0.00 -1,000,000.00	0.00 0.00	0.00 1,000,000.00
01/17/2017 01/17/2017	69353RCG1 PNC BANK NA	Redemption 01/27/2017 1.13	-750,000.00 -750,000.00 100.00	0.00 -750,000.00	0.00 0.00	0.00 750,000.00
--- ---	--- ---	Redemption 09/06/2017 1.14	-2,450,000.00 -2,450,000.00 100.00	0.00 -2,450,000.00	96.96 0.00	0.00 2,450,000.00

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
02/14/2017 02/14/2017	06050TLU4 BANK OF AMERICA NA	Maturity 02/14/2017 1.37	-500,000.00 -500,000.00 100.00	0.00 -500,000.00	0.00 0.00	0.00 500,000.00

Trading Activity

Base Currency: USD

01 January 2017 to 31 March 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

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
02/17/2017 02/17/2017	12619TPH1 CRC Funding, LLC	Maturity 02/17/2017 0.00	-750,000.00 -750,000.00 100.00	0.00 -750,000.00	0.00 0.00	0.00 750,000.00
02/01/2017 02/01/2017	13034PYA9 CALIFORNIA HSG FIN AGY REV	Maturity 02/01/2017 1.00	-500,000.00 -500,000.00 100.00	0.00 -500,000.00	0.00 0.00	0.00 500,000.00
03/06/2017 03/06/2017	19121AQ61 The Coca-Cola Company	Maturity 03/06/2017 0.00	-300,000.00 -300,000.00 100.00	0.00 -300,000.00	0.00 0.00	0.00 300,000.00
02/22/2017 02/22/2017	3137EADT3 FREDDIE MAC	Maturity 02/22/2017 0.88	-1,000,000.00 -1,000,000.00 100.00	0.00 -1,000,000.00	0.00 0.00	0.00 1,000,000.00
03/15/2017 03/15/2017	4581X0BV9 INTER-AMERICAN DEVELOPMENT BANK	Maturity 03/15/2017 1.13	-600,000.00 -600,000.00 100.00	0.00 -600,000.00	0.00 0.00	0.00 600,000.00
03/15/2017 03/15/2017	4581X0BV9 INTER-AMERICAN DEVELOPMENT BANK	Maturity 03/15/2017 1.13	-1,000,000.00 -1,000,000.00 100.00	0.00 -1,000,000.00	0.00 0.00	0.00 1,000,000.00
02/15/2017 02/15/2017	46623EJY6 JPM H	Maturity 02/15/2017 1.35	-500,000.00 -500,000.00 100.00	0.00 -500,000.00	0.00 0.00	0.00 500,000.00
03/28/2017 03/28/2017	59515MQU2 Microsoft Corporation	Maturity 03/28/2017 0.00	-500,000.00 -500,000.00 100.00	0.00 -500,000.00	0.00 0.00	0.00 500,000.00
02/01/2017 02/01/2017	762494QV7 RIALTO CALIF UNI SCH DIST	Maturity 02/01/2017 1.26	-250,000.00 -250,000.00 100.00	0.00 -250,000.00	0.00 0.00	0.00 250,000.00
02/10/2017 02/10/2017	89116EPA5 Toronto Dominion Holdings (U.S.A.), Inc.	Maturity 02/10/2017 0.00	-750,000.00 -750,000.00 100.00	0.00 -750,000.00	0.00 0.00	0.00 750,000.00
--- ---	--- ---	Maturity 02/25/2017 0.73	-6,650,000.00 -6,650,000.00 100.00	0.00 -6,650,000.00	0.00 0.00	0.00 6,650,000.00

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
01/20/2017 01/20/2017	05581RAC0 BMWLT 161 A2B	Direct 01/22/2018 1.28	0.00 -52,737.36 ---	0.00 -52,737.36	0.00 0.00	0.00 52,737.36
02/21/2017 02/21/2017	05581RAC0 BMWLT 161 A2B	Direct 01/22/2018 1.28	0.00 -57,657.90 ---	0.00 -57,657.90	0.00 0.00	0.00 57,657.90
03/20/2017 03/20/2017	05581RAC0 BMWLT 161 A2B	Direct 01/22/2018 1.48	0.00 -56,982.41 ---	0.00 -56,982.41	0.00 0.00	0.00 56,982.41

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.

Trading Activity

Base Currency: USD

01 January 2017 to 31 March 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

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
01/15/2017 01/15/2017	161571GJ7 CHAIT 141 A	Direct 01/15/2019 1.15	0.00 -775,000.00 ---	0.00 -775,000.00	0.00 0.00	0.00 775,000.00
01/15/2017 01/15/2017	31680GAB2 FITAT 151 A2A	Direct 05/15/2018 1.02	0.00 -44,105.31 ---	0.00 -44,105.31	0.00 0.00	0.00 44,105.31
02/15/2017 02/15/2017	31680GAB2 FITAT 151 A2A	Direct 05/15/2018 1.02	0.00 -42,478.16 ---	0.00 -42,478.16	0.00 0.00	0.00 42,478.16
03/15/2017 03/15/2017	31680GAB2 FITAT 151 A2A	Direct 05/15/2018 1.02	0.00 -39,236.56 ---	0.00 -39,236.56	0.00 0.00	0.00 39,236.56
01/15/2017 01/15/2017	41284BAB2 HDMOT 151 A2A	Direct 01/15/2019 0.80	0.00 -16,856.46 ---	0.00 -16,856.46	0.00 0.00	0.00 16,856.46
02/15/2017 02/15/2017	41284BAB2 HDMOT 151 A2A	Direct 01/15/2019 0.80	0.00 -16,473.62 ---	0.00 -16,473.62	0.00 0.00	0.00 16,473.62
03/15/2017 03/15/2017	41284BAB2 HDMOT 151 A2A	Direct 01/15/2019 0.80	0.00 -8,571.64 ---	0.00 -8,571.64	0.00 0.00	0.00 8,571.64
01/15/2017 01/15/2017	41284DAB8 HDMOT 16A A2	Direct 06/17/2019 1.09	0.00 -42,043.94 ---	0.00 -42,043.94	0.00 0.00	0.00 42,043.94
02/15/2017 02/15/2017	41284DAB8 HDMOT 16A A2	Direct 06/17/2019 1.09	0.00 -38,028.73 ---	0.00 -38,028.73	0.00 0.00	0.00 38,028.73
03/15/2017 03/15/2017	41284DAB8 HDMOT 16A A2	Direct 06/17/2019 1.09	0.00 -40,688.78 ---	0.00 -40,688.78	0.00 0.00	0.00 40,688.78
01/15/2017 01/15/2017	47787WAB5 JDOT 15B A2	Direct 06/15/2018 0.98	0.00 -32,591.51 ---	0.00 -32,591.52	0.01 0.00	0.00 32,591.52
02/15/2017 02/15/2017	47787WAB5 JDOT 15B A2	Direct 06/15/2018 0.98	0.00 -41,169.06 ---	0.00 -41,169.06	0.00 0.00	0.00 41,169.06
03/15/2017 03/15/2017	47787WAB5 JDOT 15B A2	Direct 06/15/2018 0.98	0.00 -27,076.23 ---	0.00 -27,076.23	0.00 0.00	0.00 27,076.23
01/15/2017 01/15/2017	58772PAB4 MBART 151 A2A	Direct 06/15/2018 0.82	0.00 -43,981.83 ---	0.00 -43,981.83	0.00 0.00	0.00 43,981.83
02/15/2017 02/15/2017	58772PAB4 MBART 151 A2A	Direct 06/15/2018 0.82	0.00 -41,259.63 ---	0.00 -41,259.63	0.00 0.00	0.00 41,259.63
03/15/2017 03/15/2017	58772PAB4 MBART 151 A2A	Direct 06/15/2018 0.82	0.00 -37,315.82 ---	0.00 -37,315.82	0.00 0.00	0.00 37,315.82

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.

Trading Activity

Base Currency: USD

01 January 2017 to 31 March 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

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
01/15/2017 01/15/2017	65478VAB3 NAROT 16B A2A	Direct 04/15/2019 1.05	0.00 -36,636.10 ---	0.00 -36,636.10	0.00 0.00	0.00 36,636.10
02/15/2017 02/15/2017	65478VAB3 NAROT 16B A2A	Direct 04/15/2019 1.05	0.00 -53,575.64 ---	0.00 -53,575.64	0.00 0.00	0.00 53,575.64
03/15/2017 03/15/2017	65478VAB3 NAROT 16B A2A	Direct 04/15/2019 1.05	0.00 -48,286.71 ---	0.00 -48,286.72	0.01 0.00	0.00 48,286.72
01/15/2017 01/15/2017	90290XAB3 USAOT 151 A2	Direct 03/15/2018 0.82	0.00 -18,122.01 ---	0.00 -18,122.02	0.01 0.00	0.00 18,122.02
--- ---	--- ---	Direct 11/06/2018 1.10	0.00 -1,610,875.42 ---	0.00 -1,610,875.44	0.02 0.00	0.00 1,610,875.44

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
01/11/2017 01/11/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.40	-502,581.61 -502,581.61 1.00	-502,581.61 -502,581.61	0.00 0.00	0.00 502,581.61
01/19/2017 01/19/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.40	-507,356.25 -507,356.25 1.00	-507,356.25 -507,356.25	0.00 0.00	0.00 507,356.25
01/19/2017 01/19/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.40	-495,698.33 -495,698.33 1.00	-495,698.33 -495,698.33	0.00 0.00	0.00 495,698.33
01/20/2017 01/20/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.40	-4,256.63 -4,256.63 1.00	-4,256.63 -4,256.63	0.00 0.00	0.00 4,256.63
01/23/2017 01/23/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.40	-37,248.60 -37,248.60 1.00	-37,248.60 -37,248.60	0.00 0.00	0.00 37,248.60
01/23/2017 01/23/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.40	-34,646.26 -34,646.26 1.00	-34,646.26 -34,646.26	0.00 0.00	0.00 34,646.26
01/24/2017 01/24/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.40	-503,606.67 -503,606.67 1.00	-503,606.67 -503,606.67	0.00 0.00	0.00 503,606.67
01/30/2017 01/30/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.40	-1,206,170.88 -1,206,170.88 1.00	-1,206,170.88 -1,206,170.88	0.00 0.00	0.00 1,206,170.88
02/16/2017 02/16/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.42	-750,465.70 -750,465.70 1.00	-750,465.70 -750,465.70	0.00 0.00	0.00 750,465.70

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.

Trading Activity

Base Currency: USD

01 January 2017 to 31 March 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

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
02/17/2017 02/17/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.42	-498,774.03 -498,774.03 1.00	-498,774.03 -498,774.03	0.00 0.00	0.00 498,774.03
02/27/2017 02/27/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.42	-998,317.94 -998,317.94 1.00	-998,317.94 -998,317.94	0.00 0.00	0.00 998,317.94
02/28/2017 02/28/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.42	-701,195.83 -701,195.83 1.00	-701,195.83 -701,195.83	0.00 0.00	0.00 701,195.83
03/06/2017 03/06/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.58	-1,695,444.18 -1,695,444.18 1.00	-1,695,444.18 -1,695,444.18	0.00 0.00	0.00 1,695,444.18
03/20/2017 03/20/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.58	-691,463.06 -691,463.06 1.00	-691,463.06 -691,463.06	0.00 0.00	0.00 691,463.06
03/22/2017 03/22/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.58	-199,979.08 -199,979.08 1.00	-199,979.08 -199,979.08	0.00 0.00	0.00 199,979.08
03/23/2017 03/23/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.58	-1,004,429.72 -1,004,429.72 1.00	-1,004,429.72 -1,004,429.72	0.00 0.00	0.00 1,004,429.72
03/28/2017 03/28/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.58	-990,520.83 -990,520.83 1.00	-990,520.83 -990,520.83	0.00 0.00	0.00 990,520.83
03/28/2017 03/28/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.58	-249,982.08 -249,982.08 1.00	-249,982.08 -249,982.08	0.00 0.00	0.00 249,982.08
03/29/2017 03/29/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.58	-498,500.00 -498,500.00 1.00	-498,500.00 -498,500.00	0.00 0.00	0.00 498,500.00
--- ---	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 03/31/2017 0.49	-11,570,637.68 -11,570,637.68 1.00	-11,570,637.68 -11,570,637.68	0.00 0.00	0.00 11,570,637.68

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
--- ---	--- ---	--- 08/07/2017 0.73	1,727,375.23 116,499.81 ---	-1,222,624.77 115,125.73	96.99 15,776.65	0.00 -130,902.38

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

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.

Trading Activity

Base Currency: USD

01 January 2017 to 31 March 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

Investment Strategy: Short Duration Fixed Income

* 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.

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.

Transaction Detail

Base Currency: USD

01 January 2017 to 31 March 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

Investment Strategy: Short Duration Fixed Income

* Does not Lock Down.

Receivable

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
03/31/2017 03/31/2017	Money Market Funds	0.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.58	03/31/2017	---	1,127.59
03/31/2017 03/31/2017	Money Market Funds	0.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.58	03/31/2017	---	1,127.59

Settled

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
02/13/2017 02/16/2017	Buy	750,000.00	02582JGS3 AMXCA 142 A	1.26	01/15/2020	100.06	-750,465.70
03/15/2017 03/15/2017	Coupon	0.00	02582JGS3 AMXCA 142 A	1.26	01/15/2020	---	787.50
03/20/2017 03/20/2017	Coupon	0.00	02665WAY7 AMERICAN HONDA FINANCE CORP	1.60	09/20/2017	---	2,713.74
03/15/2017 03/22/2017	Buy	200,000.00	055657AB6 BMWLT 171 A2	1.64	07/22/2019	99.99	-199,979.08
01/20/2017 01/20/2017	Coupon	0.00	05581RAC0 BMWLT 161 A2B	1.28	01/22/2018	---	508.76
01/20/2017 01/20/2017	Principal Paydown	-52,737.36	05581RAC0 BMWLT 161 A2B	1.28	01/22/2018	---	52,737.36
02/21/2017 02/21/2017	Coupon	0.00	05581RAC0 BMWLT 161 A2B	1.28	01/22/2018	---	481.29
02/21/2017 02/21/2017	Principal Paydown	-57,657.90	05581RAC0 BMWLT 161 A2B	1.28	01/22/2018	---	57,657.90
03/20/2017 03/20/2017	Principal Paydown	-56,982.41	05581RAC0 BMWLT 161 A2B	1.48	01/22/2018	---	56,982.41
03/20/2017 03/20/2017	Coupon	0.00	05581RAC0 BMWLT 161 A2B	1.48	01/22/2018	---	351.95
02/14/2017 02/14/2017	Maturity	-500,000.00	06050TLU4 BANK OF AMERICA NA	1.37	02/14/2017	100.00	500,000.00
02/14/2017 02/14/2017	Coupon	0.00	06050TLU4 BANK OF AMERICA NA	1.37	02/14/2017	---	1,753.19
03/06/2017 03/06/2017	Coupon	0.00	06050TMB5 BANK OF AMERICA NA	1.55	06/05/2017	---	879.46
01/25/2017 01/30/2017	Buy	700,000.00	064058AA8 BANK OF NEW YORK MELLON CORP	1.97	06/20/2017	100.34	-703,911.44
03/17/2017 03/17/2017	Call Redemption	-700,000.00	07330NAH8 BRANCH BANKING AND TRUST CO	1.00	04/03/2017	100.00	700,000.00
03/17/2017 03/17/2017	Coupon	0.00	07330NAH8 BRANCH BANKING AND TRUST CO	1.00	04/03/2017	---	3,188.89
01/12/2017 01/12/2017	Coupon	0.00	084664CD1 BERKSHIRE HATHAWAY FINANCE CORP	1.32	01/12/2018	---	2,249.96

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.

Transaction Detail

Base Currency: USD

01 January 2017 to 31 March 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

Investment Strategy: Short Duration Fixed Income

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
03/15/2017 03/15/2017	Coupon	0.00	09247XAC5 BLACKROCK INC	6.25	09/15/2017	---	15,625.00
03/06/2017 03/06/2017	Buy	700,000.00	1247P2TF1 Cafco, LLC	0.00	06/15/2017	99.70	-697,898.64
02/17/2017 02/17/2017	Maturity	-750,000.00	12619TPH1 CRC Funding, LLC	0.00	02/17/2017	100.00	750,000.00
02/17/2017 02/17/2017	Buy	500,000.00	12619TSK1 CRC Funding, LLC	0.00	05/19/2017	99.75	-498,774.03
02/01/2017 02/01/2017	Maturity	-500,000.00	13034PYA9 CALIFORNIA HSG FIN AGY REV	1.00	02/01/2017	100.00	500,000.00
02/01/2017 02/01/2017	Coupon	0.00	13034PYA9 CALIFORNIA HSG FIN AGY REV	1.00	02/01/2017	---	2,930.56
01/15/2017 01/15/2017	Coupon	0.00	14041NET4 COMET 145A A	1.48	07/15/2020	---	863.33
02/15/2017 02/15/2017	Coupon	0.00	14041NET4 COMET 145A A	1.48	07/15/2020	---	863.33
03/15/2017 03/15/2017	Coupon	0.00	14041NET4 COMET 145A A	1.48	07/15/2020	---	863.33
01/15/2017 01/15/2017	Principal Paydown	-775,000.00	161571GJ7 CHAIT 141 A	1.15	01/15/2019	---	775,000.00
01/15/2017 01/15/2017	Coupon	0.00	161571GJ7 CHAIT 141 A	1.15	01/15/2019	---	742.71
03/15/2017 03/15/2017	Coupon	0.00	17275RAY8 CISCO SYSTEMS INC	1.44	06/15/2018	---	2,387.70
03/13/2017 03/20/2017	Buy	750,000.00	17325FAB4 CITIBANK NA	1.49	03/20/2019	100.00	-750,000.00
03/09/2017 03/29/2017	Buy	500,000.00	190335JC4 COAST CMNTY COLLEGE DIST CALIF	1.43	08/01/2018	100.00	-500,000.00
03/06/2017 03/06/2017	Maturity	-300,000.00	19121AQ61 The Coca-Cola Company	0.00	03/06/2017	100.00	300,000.00
03/06/2017 03/06/2017	Buy	300,000.00	19121AS10 The Coca-Cola Company	0.00	05/01/2017	99.88	-299,650.00
02/28/2017 02/28/2017	Coupon	0.00	30231GAS1 EXXON MOBIL CORP	1.65	02/28/2018	---	2,199.70
01/19/2017 01/19/2017	Coupon	0.00	3130A8SE4 FEDERAL HOME LOAN BANKS	0.75	01/19/2018	---	3,750.00
03/08/2017 03/08/2017	Coupon	0.00	3130A9AZ4 FEDERAL HOME LOAN BANKS	1.25	06/08/2018	---	6,250.00
03/08/2017 03/08/2017	Call Redemption	-1,000,000.00	3130A9AZ4 FEDERAL HOME LOAN BANKS	1.25	06/08/2018	100.00	1,000,000.00
03/28/2017 03/28/2017	Buy	1,000,000.00	313313TD0 FEDERAL FARM CREDIT BANKS	0.00	02/16/2018	99.05	-990,520.83
01/18/2017 01/19/2017	Buy	500,000.00	31331J7G2 FEDERAL FARM CREDIT BANKS	3.15	01/12/2018	102.16	-511,106.25
01/19/2017 01/19/2017	Buy	500,000.00	313385RG3 FEDERAL HOME LOAN BANKS	0.00	01/02/2018	99.14	-495,698.33

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.

Transaction Detail

Base Currency: USD

01 January 2017 to 31 March 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

Investment Strategy: Short Duration Fixed Income

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
03/22/2017 03/23/2017	Buy	1,000,000.00	3134G66M0 FEDERAL HOME LOAN MORTGAGE CORP	1.25	06/22/2018	100.13	-1,004,429.72
03/20/2017 03/20/2017	Coupon	0.00	3135G0PP2 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.00	09/20/2017	---	5,360.00
02/27/2017 02/27/2017	Coupon	0.00	3136G1DG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.05	02/27/2018	---	5,250.00
03/29/2017 03/29/2017	Coupon	0.00	3137EADL0 FREDDIE MAC	1.00	09/29/2017	---	1,500.00
02/24/2017 02/27/2017	Buy	1,000,000.00	3137EADP1 FEDERAL HOME LOAN MORTGAGE CORP	0.88	03/07/2018	99.94	-1,003,567.94
03/07/2017 03/07/2017	Coupon	0.00	3137EADP1 FEDERAL HOME LOAN MORTGAGE CORP	0.88	03/07/2018	---	4,375.00
02/22/2017 02/22/2017	Maturity	-1,000,000.00	3137EADT3 FREDDIE MAC	0.88	02/22/2017	100.00	1,000,000.00
02/22/2017 02/22/2017	Coupon	0.00	3137EADT3 FREDDIE MAC	0.88	02/22/2017	---	4,375.00
01/15/2017 01/15/2017	Coupon	0.00	31680GAB2 FITAT 151 A2A	1.02	05/15/2018	---	142.22
01/15/2017 01/15/2017	Principal Paydown	-44,105.31	31680GAB2 FITAT 151 A2A	1.02	05/15/2018	---	44,105.31
02/15/2017 02/15/2017	Principal Paydown	-42,478.16	31680GAB2 FITAT 151 A2A	1.02	05/15/2018	---	42,478.16
02/15/2017 02/15/2017	Coupon	0.00	31680GAB2 FITAT 151 A2A	1.02	05/15/2018	---	104.73
03/15/2017 03/15/2017	Principal Paydown	-39,236.56	31680GAB2 FITAT 151 A2A	1.02	05/15/2018	---	39,236.56
03/15/2017 03/15/2017	Coupon	0.00	31680GAB2 FITAT 151 A2A	1.02	05/15/2018	---	68.63
03/15/2017 03/15/2017	Coupon	0.00	354613AH4 FRANKLIN RESOURCES INC	1.38	09/15/2017	---	3,437.50
01/15/2017 01/15/2017	Coupon	0.00	41284BAB2 HDMOT 151 A2A	0.80	01/15/2019	---	27.93
01/15/2017 01/15/2017	Principal Paydown	-16,856.46	41284BAB2 HDMOT 151 A2A	0.80	01/15/2019	---	16,856.46
02/15/2017 02/15/2017	Principal Paydown	-16,473.62	41284BAB2 HDMOT 151 A2A	0.80	01/15/2019	---	16,473.62
02/15/2017 02/15/2017	Coupon	0.00	41284BAB2 HDMOT 151 A2A	0.80	01/15/2019	---	16.70
03/15/2017 03/15/2017	Coupon	0.00	41284BAB2 HDMOT 151 A2A	0.80	01/15/2019	---	5.71
03/15/2017 03/15/2017	Principal Paydown	-8,571.64	41284BAB2 HDMOT 151 A2A	0.80	01/15/2019	---	8,571.64
01/15/2017 01/15/2017	Coupon	0.00	41284DAB8 HDMOT 16A A2	1.09	06/17/2019	---	454.17

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.

Transaction Detail

Base Currency: USD
01 January 2017 to 31 March 2017

WC-Contra Costa County
Account: XXX235
Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)
Investment Strategy: Short Duration Fixed Income

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
01/15/2017 01/15/2017	Principal Paydown	-42,043.94	41284DAB8 HDMOT 16A A2	1.09	06/17/2019	---	42,043.94
02/15/2017 02/15/2017	Principal Paydown	-38,028.73	41284DAB8 HDMOT 16A A2	1.09	06/17/2019	---	38,028.73
02/15/2017 02/15/2017	Coupon	0.00	41284DAB8 HDMOT 16A A2	1.09	06/17/2019	---	415.98
03/15/2017 03/15/2017	Coupon	0.00	41284DAB8 HDMOT 16A A2	1.09	06/17/2019	---	381.43
03/15/2017 03/15/2017	Principal Paydown	-40,688.78	41284DAB8 HDMOT 16A A2	1.09	06/17/2019	---	40,688.78
03/15/2017 03/15/2017	Coupon	0.00	437076BJ0 HOME DEPOT INC	1.50	09/15/2017	---	2,500.20
03/21/2017 03/28/2017	Buy	750,000.00	43814TAB8 HAROT 171 A2	1.42	07/22/2019	100.00	-749,982.08
03/15/2017 03/15/2017	Coupon	0.00	4581X0BV9 INTER-AMERICAN DEVELOPMENT BANK	1.13	03/15/2017	---	9,000.00
03/15/2017 03/15/2017	Maturity	-600,000.00	4581X0BV9 INTER-AMERICAN DEVELOPMENT BANK	1.13	03/15/2017	100.00	600,000.00
03/15/2017 03/15/2017	Maturity	-1,000,000.00	4581X0BV9 INTER-AMERICAN DEVELOPMENT BANK	1.13	03/15/2017	100.00	1,000,000.00
01/25/2017 01/30/2017	Buy	500,000.00	4581X0CL0 INTER-AMERICAN DEVELOPMENT BANK	1.25	01/16/2018	100.06	-502,259.44
01/15/2017 01/15/2017	Coupon	0.00	459056JW8 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	9.25	07/15/2017	---	23,125.00
01/06/2017 01/11/2017	Buy	500,000.00	459058DN0 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1.38	04/10/2018	100.17	-502,581.61
03/30/2017 03/30/2017	Coupon	0.00	45905UTJ3 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1.15	09/30/2017	---	1,250.00
02/15/2017 02/15/2017	Coupon	0.00	46623EJY6 JPM H	1.35	02/15/2017	---	3,375.00
02/15/2017 02/15/2017	Maturity	-500,000.00	46623EJY6 JPM H	1.35	02/15/2017	100.00	500,000.00
01/15/2017 01/15/2017	Coupon	0.00	47787WAB5 JDOT 15B A2	0.98	06/15/2018	---	145.14
01/15/2017 01/15/2017	Principal Paydown	-32,591.51	47787WAB5 JDOT 15B A2	0.98	06/15/2018	---	32,591.52
02/15/2017 02/15/2017	Coupon	0.00	47787WAB5 JDOT 15B A2	0.98	06/15/2018	---	118.52
02/15/2017 02/15/2017	Principal Paydown	-41,169.06	47787WAB5 JDOT 15B A2	0.98	06/15/2018	---	41,169.06
03/15/2017 03/15/2017	Coupon	0.00	47787WAB5 JDOT 15B A2	0.98	06/15/2018	---	84.90
03/15/2017 03/15/2017	Principal Paydown	-27,076.23	47787WAB5 JDOT 15B A2	0.98	06/15/2018	---	27,076.23

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.

Transaction Detail

Base Currency: USD

01 January 2017 to 31 March 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

Investment Strategy: Short Duration Fixed Income

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
01/15/2017 01/15/2017	Coupon	0.00	47788NAB4 JDOT 16B A2	1.09	02/15/2019	---	272.50
02/15/2017 02/15/2017	Coupon	0.00	47788NAB4 JDOT 16B A2	1.09	02/15/2019	---	272.50
03/15/2017 03/15/2017	Coupon	0.00	47788NAB4 JDOT 16B A2	1.09	02/15/2019	---	272.50
01/25/2017 01/25/2017	Coupon	0.00	55279HAF7 MANUFACTURERS AND TRADERS TRUST CO	1.40	07/25/2017	---	4,900.00
01/15/2017 01/15/2017	Coupon	0.00	58768MAB7 MBALT 16B A2	1.15	02/15/2019	---	383.33
02/15/2017 02/15/2017	Coupon	0.00	58768MAB7 MBALT 16B A2	1.15	02/15/2019	---	383.33
03/15/2017 03/15/2017	Coupon	0.00	58768MAB7 MBALT 16B A2	1.15	02/15/2019	---	383.33
01/15/2017 01/15/2017	Coupon	0.00	58772PAB4 MBART 151 A2A	0.82	06/15/2018	---	119.20
01/15/2017 01/15/2017	Principal Paydown	-43,981.83	58772PAB4 MBART 151 A2A	0.82	06/15/2018	---	43,981.83
02/15/2017 02/15/2017	Principal Paydown	-41,259.63	58772PAB4 MBART 151 A2A	0.82	06/15/2018	---	41,259.63
02/15/2017 02/15/2017	Coupon	0.00	58772PAB4 MBART 151 A2A	0.82	06/15/2018	---	89.15
03/15/2017 03/15/2017	Principal Paydown	-37,315.82	58772PAB4 MBART 151 A2A	0.82	06/15/2018	---	37,315.82
03/15/2017 03/15/2017	Coupon	0.00	58772PAB4 MBART 151 A2A	0.82	06/15/2018	---	60.95
03/28/2017 03/28/2017	Maturity	-500,000.00	59515MQU2 Microsoft Corporation	0.00	03/28/2017	100.00	500,000.00
01/15/2017 01/15/2017	Principal Paydown	-36,636.10	65478VAB3 NAROT 16B A2A	1.05	04/15/2019	---	36,636.10
01/15/2017 01/15/2017	Coupon	0.00	65478VAB3 NAROT 16B A2A	1.05	04/15/2019	---	612.50
02/15/2017 02/15/2017	Principal Paydown	-53,575.64	65478VAB3 NAROT 16B A2A	1.05	04/15/2019	---	53,575.64
02/15/2017 02/15/2017	Coupon	0.00	65478VAB3 NAROT 16B A2A	1.05	04/15/2019	---	580.44
03/15/2017 03/15/2017	Principal Paydown	-48,286.71	65478VAB3 NAROT 16B A2A	1.05	04/15/2019	---	48,286.72
03/15/2017 03/15/2017	Coupon	0.00	65478VAB3 NAROT 16B A2A	1.05	04/15/2019	---	533.56
03/06/2017 03/06/2017	Buy	700,000.00	67983TSF4 Old Line Funding, LLC	0.00	05/15/2017	99.83	-698,775.00
01/17/2017 01/17/2017	Call Redemption	-750,000.00	69353RCG1 PNC BANK NA	1.13	01/27/2017	100.00	750,000.00

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.

Transaction Detail

Base Currency: USD

01 January 2017 to 31 March 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

Investment Strategy: Short Duration Fixed Income

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
01/17/2017 01/17/2017	Coupon	0.00	69353RCG1 PNC BANK NA	1.13	01/27/2017	---	3,984.38
02/23/2017 02/28/2017	Buy	700,000.00	69353REJ3 PNC BANK NA	1.50	02/23/2018	100.15	-701,195.83
02/01/2017 02/01/2017	Coupon	0.00	762494QV7 RIALTO CALIF UNI SCH DIST	1.26	02/01/2017	---	1,572.50
02/01/2017 02/01/2017	Maturity	-250,000.00	762494QV7 RIALTO CALIF UNI SCH DIST	1.26	02/01/2017	100.00	250,000.00
01/19/2017 01/24/2017	Buy	500,000.00	808513AK1 CHARLES SCHWAB CORP	1.50	03/10/2018	100.16	-503,606.67
03/10/2017 03/10/2017	Coupon	0.00	808513AK1 CHARLES SCHWAB CORP	1.50	03/10/2018	---	3,750.00
01/18/2017 01/18/2017	Coupon	0.00	880591EA6 TENNESSEE VALLEY AUTHORITY	5.50	07/18/2017	---	32,615.00
02/10/2017 02/10/2017	Maturity	-750,000.00	89116EPA5 Toronto Dominion Holdings (U.S.A.), Inc.	0.00	02/10/2017	100.00	750,000.00
01/15/2017 01/15/2017	Coupon	0.00	89231LAB3 TAOT 16D A2A	1.06	05/15/2019	---	220.83
02/15/2017 02/15/2017	Coupon	0.00	89231LAB3 TAOT 16D A2A	1.06	05/15/2019	---	220.83
03/15/2017 03/15/2017	Coupon	0.00	89231LAB3 TAOT 16D A2A	1.06	05/15/2019	---	220.83
01/15/2017 01/15/2017	Coupon	0.00	89237WAB3 TAOT 16C A2A	1.00	01/15/2019	---	233.33
02/15/2017 02/15/2017	Coupon	0.00	89237WAB3 TAOT 16C A2A	1.00	01/15/2019	---	233.33
03/15/2017 03/15/2017	Coupon	0.00	89237WAB3 TAOT 16C A2A	1.00	01/15/2019	---	233.33
01/15/2017 01/15/2017	Coupon	0.00	90290XAB3 USAOT 151 A2	0.82	03/15/2018	---	12.38
01/15/2017 01/15/2017	Principal Paydown	-18,122.01	90290XAB3 USAOT 151 A2	0.82	03/15/2018	---	18,122.02
01/15/2017 01/15/2017	Coupon	0.00	90327CAB6 USAA AUTO OWNER TRUST	1.07	03/15/2019	---	222.92
02/15/2017 02/15/2017	Coupon	0.00	90327CAB6 USAA AUTO OWNER TRUST	1.07	03/15/2019	---	222.92
03/15/2017 03/15/2017	Coupon	0.00	90327CAB6 USAOT 161 A2	1.07	03/15/2019	---	222.92
01/26/2017 01/26/2017	Coupon	0.00	90331HMR1 US BANK NA	1.33	01/26/2018	---	2,268.80
02/15/2017 02/15/2017	Coupon	0.00	912828D49 UNITED STATES TREASURY	0.88	08/15/2017	---	1,006.25
03/31/2017 03/31/2017	Coupon	0.00	912828TS9 UNITED STATES TREASURY	0.63	09/30/2017	---	3,125.00
01/01/2017 01/01/2017	Coupon	0.00	91412GEZ4 UNIVERSITY CALIF REVS	1.12	07/01/2017	---	307.18

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.

Transaction Detail

Base Currency: USD

01 January 2017 to 31 March 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

Investment Strategy: Short Duration Fixed Income

WELLS FARGO ASSET MANAGEMENT

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
02/01/2017 02/01/2017	Coupon	0.00	91412GEZ4 UNIVERSITY CALIF REVS	1.28	07/01/2017	---	307.40
03/01/2017 03/01/2017	Coupon	0.00	91412GEZ4 UNIVERSITY CALIF REVS	1.28	07/01/2017	---	298.67
01/03/2017 01/03/2017	Buy	1,829.88	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.40	03/31/2017	1.00	-1,829.88
01/11/2017 01/11/2017	Sell	-502,581.61	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.40	03/31/2017	1.00	502,581.61
01/12/2017 01/12/2017	Buy	2,249.96	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.40	03/31/2017	1.00	-2,249.96
01/17/2017 01/17/2017	Buy	835,118.54	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.40	03/31/2017	1.00	-835,118.54
01/17/2017 01/17/2017	Buy	875,798.50	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.40	03/31/2017	1.00	-875,798.50
01/18/2017 01/18/2017	Buy	149,833.23	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.40	03/31/2017	1.00	-149,833.23
01/19/2017 01/19/2017	Sell	-507,356.25	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.40	03/31/2017	1.00	507,356.25
01/19/2017 01/19/2017	Sell	-495,698.33	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.40	03/31/2017	1.00	495,698.33
01/20/2017 01/20/2017	Sell	-4,256.63	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.40	03/31/2017	1.00	4,256.63
01/20/2017 01/20/2017	Buy	53,258.50	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.40	03/31/2017	1.00	-53,258.50
01/23/2017 01/23/2017	Sell	-37,248.60	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.40	03/31/2017	1.00	37,248.60
01/23/2017 01/23/2017	Sell	-34,646.26	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.40	03/31/2017	1.00	34,646.26
01/24/2017 01/24/2017	Sell	-503,606.67	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.40	03/31/2017	1.00	503,606.67
01/25/2017 01/25/2017	Buy	4,900.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.40	03/31/2017	1.00	-4,900.00
01/26/2017 01/26/2017	Buy	2,268.80	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.40	03/31/2017	1.00	-2,268.80
01/30/2017 01/30/2017	Sell	-1,206,170.88	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.40	03/31/2017	1.00	1,206,170.88
01/31/2017 01/31/2017	Money Market Funds	0.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.40	03/31/2017	---	732.09
02/01/2017 02/01/2017	Buy	752,611.78	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.42	03/31/2017	1.00	-752,611.78
02/01/2017 02/01/2017	Buy	2,930.56	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.42	03/31/2017	1.00	-2,930.56
02/10/2017 02/10/2017	Buy	750,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.42	03/31/2017	1.00	-750,000.00
02/14/2017 02/14/2017	Buy	1,753.19	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.42	03/31/2017	1.00	-1,753.19

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.

Transaction Detail

Base Currency: USD
01 January 2017 to 31 March 2017

WC-Contra Costa County
Account: XXX235
Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)
Investment Strategy: Short Duration Fixed Income

WELLS FARGO ASSET MANAGEMENT

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
02/14/2017 02/14/2017	Buy	500,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.42	03/31/2017	1.00	-500,000.00
02/15/2017 02/15/2017	Buy	54,379.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.42	03/31/2017	1.00	-54,379.00
02/15/2017 02/15/2017	Buy	686,508.86	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.42	03/31/2017	1.00	-686,508.86
02/16/2017 02/16/2017	Sell	-750,465.70	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.42	03/31/2017	1.00	750,465.70
02/17/2017 02/17/2017	Buy	750,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.42	03/31/2017	1.00	-750,000.00
02/17/2017 02/17/2017	Sell	-498,774.03	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.42	03/31/2017	1.00	498,774.03
02/21/2017 02/21/2017	Buy	53,931.61	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.42	03/31/2017	1.00	-53,931.61
02/22/2017 02/22/2017	Buy	1,004,375.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.42	03/31/2017	1.00	-1,004,375.00
02/27/2017 02/27/2017	Sell	-998,317.94	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.42	03/31/2017	1.00	998,317.94
02/28/2017 02/28/2017	Sell	-701,195.83	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.42	03/31/2017	1.00	701,195.83
02/28/2017 02/28/2017	Money Market Funds	0.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.42	03/31/2017	---	869.70
03/01/2017 03/01/2017	Buy	1,168.37	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.58	03/31/2017	1.00	-1,168.37
03/02/2017 03/02/2017	Buy	2,199.70	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.58	03/31/2017	1.00	-2,199.70
03/06/2017 03/06/2017	Sell	-1,695,444.18	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.58	03/31/2017	1.00	1,695,444.18
03/06/2017 03/06/2017	Buy	300,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.58	03/31/2017	1.00	-300,000.00
03/07/2017 03/07/2017	Buy	4,375.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.58	03/31/2017	1.00	-4,375.00
03/08/2017 03/08/2017	Buy	1,006,250.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.58	03/31/2017	1.00	-1,006,250.00
03/10/2017 03/10/2017	Buy	3,750.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.58	03/31/2017	1.00	-3,750.00
03/15/2017 03/15/2017	Buy	1,798,861.73	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.58	03/31/2017	1.00	-1,798,861.73
03/15/2017 03/15/2017	Buy	5.71	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.58	03/31/2017	1.00	-5.71
03/15/2017 03/15/2017	Buy	33,281.55	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.58	03/31/2017	1.00	-33,281.55
03/16/2017 03/16/2017	Buy	2,500.02	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.58	03/31/2017	1.00	-2,500.02
03/16/2017 03/16/2017	Buy	3,595.83	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.58	03/31/2017	1.00	-3,595.83

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.

Transaction Detail

Base Currency: USD

01 January 2017 to 31 March 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

Investment Strategy: Short Duration Fixed Income

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
03/17/2017 03/17/2017	Buy	703,188.85	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.58	03/31/2017	1.00	-703,188.85
03/20/2017 03/20/2017	Buy	2,713.74	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.58	03/31/2017	1.00	-2,713.74
03/20/2017 03/20/2017	Sell	-691,463.06	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.58	03/31/2017	1.00	691,463.06
03/22/2017 03/22/2017	Sell	-199,979.08	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.58	03/31/2017	1.00	199,979.08
03/23/2017 03/23/2017	Sell	-1,004,429.72	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.58	03/31/2017	1.00	1,004,429.72
03/28/2017 03/28/2017	Sell	-990,520.83	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.58	03/31/2017	1.00	990,520.83
03/28/2017 03/28/2017	Sell	-249,982.08	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.58	03/31/2017	1.00	249,982.08
03/29/2017 03/29/2017	Sell	-498,500.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.58	03/31/2017	1.00	498,500.00
03/31/2017 03/31/2017	Buy	4,375.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.58	03/31/2017	1.00	-4,375.00
01/20/2017 01/20/2017	Management Fee	0.00	CCYUSD US DOLLAR	0.00	03/31/2017	---	-4,256.63
01/23/2017 01/23/2017	Cash Transfer	0.00	CCYUSD US DOLLAR	0.00	03/31/2017	---	-34,646.26
02/21/2017 02/21/2017	Management Fee	0.00	CCYUSD US DOLLAR	0.00	03/31/2017	---	-4,207.58
03/20/2017 03/20/2017	Management Fee	0.00	CCYUSD US DOLLAR	0.00	03/31/2017	---	-4,157.42
--- ---	---	116,499.81	--- ---	---	08/07/2017	---	-1,522.23

Summary

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
--- ---	---	116,499.81	--- ---	---	08/07/2017	---	-394.64

* 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.

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.

MMF Transaction Detail

Base Currency: USD

01 January 2017 to 31 March 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

Investment Strategy: Short Duration Fixed Income

WELLS FARGO ASSET MANAGEMENT

* Does not Lock Down.

Receivable

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
03/31/2017	03/31/2017	Money Market Funds	0.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	1,127.59
03/31/2017	03/31/2017	Money Market Funds	0.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	1,127.59

Settled

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
01/03/2017	01/03/2017	Buy	1,829.88	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,829.88
01/11/2017	01/11/2017	Sell	-502,581.61	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	502,581.61
01/12/2017	01/12/2017	Buy	2,249.96	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-2,249.96
01/17/2017	01/17/2017	Buy	835,118.54	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-835,118.54
01/17/2017	01/17/2017	Buy	875,798.50	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-875,798.50
01/18/2017	01/18/2017	Buy	149,833.23	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-149,833.23
01/19/2017	01/19/2017	Sell	-507,356.25	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	507,356.25
01/19/2017	01/19/2017	Sell	-495,698.33	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	495,698.33
01/20/2017	01/20/2017	Sell	-4,256.63	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	4,256.63
01/20/2017	01/20/2017	Buy	53,258.50	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-53,258.50
01/23/2017	01/23/2017	Sell	-37,248.60	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	37,248.60
01/23/2017	01/23/2017	Sell	-34,646.26	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	34,646.26
01/24/2017	01/24/2017	Sell	-503,606.67	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	503,606.67
01/25/2017	01/25/2017	Buy	4,900.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-4,900.00
01/26/2017	01/26/2017	Buy	2,268.80	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-2,268.80
01/30/2017	01/30/2017	Sell	-1,206,170.88	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	1,206,170.88
01/31/2017	01/31/2017	Money Market Funds	0.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	732.09
02/01/2017	02/01/2017	Buy	752,611.78	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-752,611.78
02/01/2017	02/01/2017	Buy	2,930.56	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-2,930.56
02/10/2017	02/10/2017	Buy	750,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-750,000.00
02/14/2017	02/14/2017	Buy	1,753.19	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,753.19
02/14/2017	02/14/2017	Buy	500,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-500,000.00
02/15/2017	02/15/2017	Buy	54,379.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-54,379.00
02/15/2017	02/15/2017	Buy	686,508.86	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-686,508.86
02/16/2017	02/16/2017	Sell	-750,465.70	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	750,465.70
02/17/2017	02/17/2017	Buy	750,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-750,000.00
02/17/2017	02/17/2017	Sell	-498,774.03	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	498,774.03
02/21/2017	02/21/2017	Buy	53,931.61	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-53,931.61
02/22/2017	02/22/2017	Buy	1,004,375.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,004,375.00
02/27/2017	02/27/2017	Sell	-998,317.94	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	998,317.94
02/28/2017	02/28/2017	Sell	-701,195.83	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	701,195.83

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.

MMF Transaction Detail

Base Currency: USD

01 January 2017 to 31 March 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

Investment Strategy: Short Duration Fixed Income

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
02/28/2017	02/28/2017	Money Market Funds	0.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	869.70
03/01/2017	03/01/2017	Buy	1,168.37	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,168.37
03/02/2017	03/02/2017	Buy	2,199.70	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-2,199.70
03/06/2017	03/06/2017	Sell	-1,695,444.18	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	1,695,444.18
03/06/2017	03/06/2017	Buy	300,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-300,000.00
03/07/2017	03/07/2017	Buy	4,375.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-4,375.00
03/08/2017	03/08/2017	Buy	1,006,250.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,006,250.00
03/10/2017	03/10/2017	Buy	3,750.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-3,750.00
03/15/2017	03/15/2017	Buy	1,798,861.73	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,798,861.73
03/15/2017	03/15/2017	Buy	5.71	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-5.71
03/15/2017	03/15/2017	Buy	33,281.55	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-33,281.55
03/16/2017	03/16/2017	Buy	2,500.02	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-2,500.02
03/16/2017	03/16/2017	Buy	3,595.83	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-3,595.83
03/17/2017	03/17/2017	Buy	703,188.85	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-703,188.85
03/20/2017	03/20/2017	Buy	2,713.74	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-2,713.74
03/20/2017	03/20/2017	Sell	-691,463.06	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	691,463.06
03/22/2017	03/22/2017	Sell	-199,979.08	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	199,979.08
03/23/2017	03/23/2017	Sell	-1,004,429.72	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	1,004,429.72
03/28/2017	03/28/2017	Sell	-990,520.83	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	990,520.83
03/28/2017	03/28/2017	Sell	-249,982.08	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	249,982.08
03/29/2017	03/29/2017	Sell	-498,500.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	498,500.00
03/31/2017	03/31/2017	Buy	4,375.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-4,375.00
---	---	---	-1,222,624.77	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	1,224,226.56

Summary

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
---	---	---	-1,222,624.77	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	1,225,354.15

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

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

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.

Roll Forward

Base Currency: USD

01 January 2017 to 31 March 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

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
41284BAB2	41,902.92	0.00	-41,901.72	0.03	-0.01	0.00
HDMOT 151 A2A	0.00	0.00	0.00	-14.90	13.67	0.00
31680GAB2	167,395.98	0.00	-125,820.03	1.07	0.00	0.00
FITAT 151 A2A	0.00	0.00	0.00	-57.04	-3.11	41,516.87
94975P405	2,253,199.76	-11,570,637.68	0.00	0.00	0.00	0.00
WELLS FRGO GOVERNMENT CL I MMF	10,348,012.91	0.00	0.00	0.00	0.00	1,030,574.99
CCYUSD	462.78	0.00	0.00	0.00	0.00	664.81
Receivable	0.00	0.00	0.00	0.00	0.00	1,127.59
CCYUSD	1,059.88	0.00	0.00	0.00	0.00	-1,058.20
Cash	0.00	0.00	0.00	0.00	0.00	1.67
912828SY7	500,313.73	0.00	0.00	128.84	0.00	0.00
UNITED STATES TREASURY	0.00	0.00	0.00	772.66	-220.34	500,994.89
313379FW4	1,001,962.11	0.00	0.00	-633.10	0.00	0.00
FEDERAL HOME LOAN BANKS	0.00	0.00	0.00	2,500.00	-433.90	1,003,395.11
912828TS9	1,000,190.84	0.00	0.00	14.96	0.00	0.00
UNITED STATES TREASURY	0.00	0.00	0.00	-1,579.76	-14.96	998,611.08
91412GEZ4	300,089.60	0.00	0.00	0.00	0.00	0.00
UNIVERSITY CALIF REVS	0.00	0.00	0.00	65.10	162.00	300,316.70
55279HAF7	201,318.93	0.00	0.00	-140.35	0.00	0.00
MANUFACTURERS AND TRADERS TRUST CO	0.00	0.00	0.00	-700.00	-92.25	200,386.33
55279HAF7	503,297.33	0.00	0.00	-333.08	0.00	0.00
MANUFACTURERS AND TRADERS TRUST CO	0.00	0.00	0.00	-1,750.00	-248.42	500,965.83
912828D49	230,975.90	0.00	0.00	-58.90	0.00	0.00
UNITED STATES TREASURY	0.00	0.00	0.00	-509.98	-157.76	230,249.25
14041NET4	401,089.63	0.00	0.00	-441.96	0.00	0.00
COMET 145A A	0.00	0.00	0.00	0.00	-4.00	400,643.67
14041NET4	300,817.22	0.00	0.00	-321.82	0.00	0.00
COMET 145A A	0.00	0.00	0.00	0.00	-12.65	300,482.75
912828G79	1,001,522.03	0.00	0.00	-724.65	0.00	0.00
UNITED STATES TREASURY	0.00	0.00	0.00	2,472.53	-330.35	1,002,939.56
084664CD1	753,931.69	0.00	0.00	0.00	0.00	0.00
BERKSHIRE HATHAWAY FINANCE CORP	0.00	0.00	0.00	188.09	-345.75	753,774.03
90331HMR1	451,119.17	0.00	0.00	-113.18	0.00	0.00
US BANK NA	0.00	0.00	0.00	90.71	680.63	451,777.32
90331HMR1	300,746.11	0.00	0.00	0.00	0.00	0.00
US BANK NA	0.00	0.00	0.00	60.47	378.30	301,184.88
762494QV7	251,290.42	0.00	0.00	0.00	0.00	0.00
RIALTO CALIF UNI SCH DIST	0.00	-250,000.00	0.00	-1,310.42	20.00	0.00
3130A5EP0	1,000,112.19	0.00	0.00	348.07	0.00	0.00
FEDERAL HOME LOAN BANKS	0.00	0.00	0.00	1,562.50	-210.07	1,001,812.69
06050TMB5	250,533.44	0.00	0.00	0.00	0.00	0.00
BANK OF AMERICA NA	0.00	0.00	0.00	18.92	-93.50	250,458.86
89116EPA5	749,440.00	0.00	0.00	850.00	0.00	0.00
Toronto Dominion Holdings (U.S.A.), Inc.	0.00	-750,000.00	0.00	0.00	-290.00	0.00

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.

Roll Forward

Base Currency: USD

01 January 2017 to 31 March 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

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
13034PYA9 CALIFORNIA HSG FIN AGY REV	502,283.89 0.00	0.00 -500,000.00	0.00 0.00	0.00 -2,513.89	0.00 230.00	0.00 0.00
313313HF8 FEDERAL FARM CREDIT BANKS	498,670.00 0.00	0.00 0.00	0.00 0.00	725.00 0.00	0.00 -239.00	0.00 499,156.00
3130A8SE4 FEDERAL HOME LOAN BANKS	1,002,106.00 0.00	0.00 0.00	0.00 0.00	156.64 -1,875.00	0.00 -405.64	0.00 999,982.00
313385KD7 FEDERAL HOME LOAN BANKS	996,263.00 0.00	0.00 0.00	0.00 0.00	1,625.00 0.00	0.00 -675.00	0.00 997,213.00
313313LL0 FEDERAL FARM CREDIT BANKS	995,660.00 0.00	0.00 0.00	0.00 0.00	1,675.00 0.00	0.00 -1,066.00	0.00 996,269.00
17305EFU4 CCCIT 14A8 A8	705,440.72 0.00	0.00 0.00	0.00 0.00	-627.89 3,027.50	0.00 287.06	0.00 708,127.39
79766DCU1 SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	252,358.33 0.00	0.00 0.00	0.00 0.00	-1,010.14 1,711.25	0.00 177.64	0.00 253,237.08
47788NAB4 JDOT 16B A2	299,800.21 0.00	0.00 0.00	0.00 0.00	2.90 0.00	0.00 75.88	0.00 299,878.99
89237WAB3 TAOT 16C A2A	279,653.04 0.00	0.00 0.00	0.00 0.00	1.93 0.00	0.00 169.63	0.00 279,824.59
89231LAB3 TAOT 16D A2A	249,638.70 0.00	0.00 0.00	0.00 0.00	2.81 0.00	0.00 43.89	0.00 249,685.40
58768MAB7 MBALT 16B A2	399,716.24 0.00	0.00 0.00	0.00 0.00	2.35 0.00	0.00 -81.83	0.00 399,636.76
797646S49 SAN FRANCISCO CALIF CITY & CNTY	603,908.00 0.00	0.00 0.00	0.00 0.00	-1,596.11 3,000.00	0.00 756.11	0.00 606,068.00
161571GJ7 CHAIT 141 A	775,398.51 0.00	0.00 0.00	-775,000.00 0.00	-43.95 -396.11	0.00 41.55	0.00 0.00
31331J7G2 FEDERAL FARM CREDIT BANKS	0.00 510,800.00	0.00 0.00	0.00 0.00	-2,172.07 3,456.25	0.00 -651.43	0.00 511,432.75
06050TLU4 BANK OF AMERICA NA	501,153.21 0.00	0.00 -500,000.00	0.00 0.00	0.00 -914.71	0.00 -238.50	0.00 0.00
46623EJY6 JPM H	502,635.00 0.00	0.00 -500,000.00	0.00 0.00	-57.56 -2,550.00	0.00 -27.44	0.00 0.00
12619TPH1 CRC Funding, LLC	749,241.52 0.00	0.00 -750,000.00	0.00 0.00	881.25 0.00	0.00 -122.77	0.00 0.00
313385RG3 FEDERAL HOME LOAN BANKS	0.00 495,698.33	0.00 0.00	0.00 0.00	890.00 0.00	0.00 -241.83	0.00 496,346.50
02582JGS3 AMXCA 142 A	0.00 750,439.45	0.00 0.00	0.00 0.00	-162.49 420.00	0.00 -136.79	0.00 750,560.18
12619TSK1 CRC Funding, LLC	0.00 498,774.03	0.00 0.00	0.00 0.00	579.30 0.00	0.00 -34.57	0.00 499,318.77
69353REJ3 PNC BANK NA	0.00 701,050.00	0.00 0.00	0.00 0.00	-101.82 1,108.33	0.00 -1,282.78	0.00 700,773.73

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.

Roll Forward

Base Currency: USD

01 January 2017 to 31 March 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

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
09247XAC5 BLACKROCK INC	526,780.89 0.00	0.00 0.00	0.00 0.00	-6,093.33 -7,812.50	0.00 -294.17	0.00 512,580.89
637432HT5 NATIONAL RURAL UTILITIES COOP FINANCE CORP	511,792.25 0.00	0.00 0.00	0.00 0.00	-5,343.09 6,812.50	0.00 -39.91	0.00 513,221.75
880591EA6 TENNESSEE VALLEY AUTHORITY	615,743.47 0.00	0.00 0.00	0.00 0.00	-6,621.31 -8,057.50	0.00 -689.04	0.00 600,375.62
880591EA6 TENNESSEE VALLEY AUTHORITY	630,454.07 0.00	0.00 0.00	0.00 0.00	-7,020.00 -8,250.00	0.00 -465.00	0.00 614,719.07
31359MEL3 FEDERAL NATIONAL MORTGAGE ASSOCIATION	493,565.49 0.00	0.00 0.00	0.00 0.00	863.13 0.00	0.00 -127.56	0.00 494,301.06
459056JW8 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	542,544.89 0.00	0.00 0.00	0.00 0.00	-10,291.54 -11,562.50	0.00 -213.46	0.00 520,477.39
89417EAC3 TRAVELERS CO INC	522,181.78 0.00	0.00 0.00	0.00 0.00	-5,575.54 7,187.50	0.00 -416.96	0.00 523,376.78
3135G0JA2 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,003,507.00 0.00	0.00 0.00	0.00 0.00	-750.37 2,812.50	0.00 -513.63	0.00 1,005,055.50
3137EADF3 FEDERAL HOME LOAN MORTGAGE CORP	1,003,888.39 0.00	0.00 0.00	0.00 0.00	-1,059.31 3,125.00	0.00 -663.69	0.00 1,005,290.39
064058AA8 BANK OF NEW YORK MELLON CORP	0.00 702,380.00	0.00 0.00	0.00 0.00	-1,029.65 3,866.90	0.00 -401.15	0.00 704,816.10
3137EADL0 FREDDIE MAC	301,057.37 0.00	0.00 0.00	0.00 0.00	-214.02 -750.00	0.00 -9.78	0.00 300,083.57
3135G0PP2 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,075,950.92 0.00	0.00 0.00	0.00 0.00	-654.69 -2,680.00	0.00 -226.50	0.00 1,072,389.73
354613AH4 FRANKLIN RESOURCES INC	502,486.31 0.00	0.00 0.00	0.00 0.00	-322.19 -1,718.75	0.00 -11.31	0.00 500,434.06
3137EADP1 FEDERAL HOME LOAN MORTGAGE CORP	0.00 999,436.00	0.00 0.00	0.00 0.00	49.90 583.33	0.00 -1,747.90	0.00 998,321.33
3136G1DG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,617.67 0.00	0.00 0.00	0.00 0.00	-632.60 -2,625.00	0.00 3,024.60	0.00 1,000,384.67
3137EADT3 FREDDIE MAC	1,003,583.42 0.00	0.00 -1,000,000.00	0.00 0.00	-226.15 -3,135.42	0.00 -221.85	0.00 0.00
69353RCG1 PNC BANK NA	753,664.13 0.00	0.00 -750,000.00	0.00 0.00	0.00 -3,609.38	0.00 -54.75	0.00 0.00
45950KBS8 INTERNATIONAL FINANCE CORP	500,761.56 0.00	0.00 0.00	0.00 0.00	-181.88 1,250.00	0.00 291.38	0.00 502,121.06
037833AM2 APPLE INC	501,153.08 0.00	0.00 0.00	0.00 0.00	-356.80 1,312.50	0.00 31.80	0.00 502,140.58

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.

Roll Forward

Base Currency: USD

01 January 2017 to 31 March 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

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
4581X0CL0 INTER-AMERICAN DEVELOPMENT BANK	0.00 500,315.00	0.00 0.00	0.00 0.00	-54.74 3,003.47	0.00 -391.26	0.00 502,872.47
4581X0BV9 INTER-AMERICAN DEVELOPMENT BANK	1,003,570.50 0.00	0.00 -1,000,000.00	0.00 0.00	-588.27 -3,312.50	0.00 330.27	0.00 0.00
4581X0BV9 INTER-AMERICAN DEVELOPMENT BANK	602,142.30 0.00	0.00 -600,000.00	0.00 0.00	-404.98 -1,987.50	0.00 250.18	0.00 0.00
166764AL4 CHEVRON CORP	702,037.43 0.00	0.00 0.00	0.00 0.00	273.70 2,353.75	0.00 -1,060.50	0.00 703,604.38
459058DN0 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	0.00 500,842.50	0.00 0.00	0.00 0.00	-148.46 3,268.00	0.00 46.96	0.00 504,009.00
808513AK1 CHARLES SCHWAB CORP	0.00 500,815.00	0.00 0.00	0.00 0.00	-143.70 437.50	0.00 -770.80	0.00 500,338.00
17275RAY8 CISCO SYSTEMS INC	752,094.26 0.00	0.00 0.00	0.00 0.00	0.00 59.42	0.00 1,116.00	0.00 753,269.68
437076BJ0 HOME DEPOT INC	751,736.01 0.00	0.00 0.00	0.00 0.00	0.00 59.42	0.00 225.75	0.00 752,021.18
02665WAY7 AMERICAN HONDA FINANCE CORP	501,430.22 0.00	0.00 0.00	0.00 0.00	0.00 25.74	0.00 -13.50	0.00 501,442.46
02665WAY7 AMERICAN HONDA FINANCE CORP	250,715.11 0.00	0.00 0.00	0.00 0.00	-8.39 12.87	0.00 1.64	0.00 250,721.23
45905UTJ3 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,040.23 0.00	0.00 0.00	0.00 0.00	20.62 4.28	0.00 -41.12	0.00 500,024.01
191216BR0 COCA-COLA CO	299,899.37 0.00	0.00 0.00	0.00 0.00	16.25 656.25	0.00 85.75	0.00 300,657.62
92826CAA0 VISA INC	700,297.27 0.00	0.00 0.00	0.00 0.00	-341.31 2,100.00	0.00 -215.19	0.00 701,840.77
30231GAS1 EXXON MOBIL CORP	564,300.61 0.00	0.00 0.00	0.00 0.00	0.00 10.39	0.00 -161.84	0.00 564,149.16
90327CAB6 USAOT 161 A2	249,875.54 0.00	0.00 0.00	0.00 0.00	0.92 0.00	0.00 19.75	0.00 249,896.21
3130A9AZ4 FEDERAL HOME LOAN BANKS	1,004,294.61 0.00	0.00 -1,000,000.00	0.00 0.00	-728.04 -3,923.61	0.00 357.04	0.00 0.00
59515MQU2 Microsoft Corporation	499,055.22 0.00	0.00 -500,000.00	0.00 0.00	1,015.28 0.00	0.00 -70.50	0.00 0.00
89233GRR9 Toyota Motor Credit Corporation	498,503.28 0.00	0.00 0.00	0.00 0.00	1,262.50 0.00	0.00 -73.42	0.00 499,692.36
19121AS10 The Coca-Cola Company	0.00 299,650.00	0.00 0.00	0.00 0.00	162.50 0.00	0.00 -22.27	0.00 299,790.23
19121AQ61 The Coca-Cola Company	299,635.90 0.00	0.00 -300,000.00	0.00 0.00	442.67 0.00	0.00 -78.57	0.00 0.00
1247P2TF1 Cafco, LLC	0.00 697,898.64	0.00 0.00	0.00 0.00	540.94 0.00	0.00 116.62	0.00 698,556.21

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.

Roll Forward

Base Currency: USD

01 January 2017 to 31 March 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

Investment Strategy: Short Duration Fixed Income

WELLS FARGO ASSET MANAGEMENT

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
67983TSF4 Old Line Funding, LLC	0.00 698,775.00	0.00 0.00	0.00 0.00	455.00 0.00	0.00 -96.25	0.00 699,133.75
190335JC4 COAST CMNTY COLLEGE DIST CALIF	0.00 500,000.00	0.00 0.00	0.00 0.00	0.00 39.58	0.00 865.00	0.00 500,904.58
055657AB6 BMWLT 171 A2	0.00 199,979.08	0.00 0.00	0.00 0.00	0.41 82.00	0.00 187.57	0.00 200,249.06
17325FAB4 CITIBANK NA	0.00 750,000.00	0.00 0.00	0.00 0.00	0.00 372.94	0.00 142.50	0.00 750,515.44
43814TAB8 HAROT 171 A2	0.00 749,982.08	0.00 0.00	0.00 0.00	0.22 88.75	0.00 226.87	0.00 750,297.93
3134G66M0 FEDERAL HOME LOAN MORTGAGE CORP	0.00 1,001,270.00	0.00 0.00	0.00 0.00	-25.07 3,437.50	0.00 -644.93	0.00 1,004,037.50
313313TD0 FEDERAL FARM CREDIT BANKS	0.00 990,520.83	0.00 0.00	0.00 0.00	116.67 0.00	0.00 678.50	0.00 991,316.00
05581RAC0 BMWLT 161 A2B	477,402.71 0.00	0.00 0.00	-167,377.67 0.00	0.00 -44.44	0.00 -77.50	0.00 309,903.10
58772PAB4 MBART 151 A2A	174,452.64 0.00	0.00 0.00	-122,557.28 0.00	56.60 -44.67	0.00 -14.93	0.00 51,892.37
90290XAB3 USAOT 151 A2	18,126.41 0.00	0.00 0.00	-18,122.02 0.00	0.02 -6.60	0.01 2.19	0.00 0.00
47787WAB5 JDOT 15B A2	177,789.12 0.00	0.00 0.00	-100,836.81 0.00	1.12 -43.92	0.01 -10.51	0.00 76,899.00
41284DAB8 HDMOT 16A A2	500,174.87 0.00	0.00 0.00	-120,761.45 0.00	3.45 -58.50	0.01 -164.25	0.00 379,194.13
65478VAB3 NAROT 16B A2A	699,641.79 0.00	0.00 0.00	-138,498.46 0.00	10.56 -64.63	0.01 124.78	0.00 561,214.04
07330NAH8 BRANCH BANKING AND TRUST CO	701,524.91 0.00	0.00 -700,000.00	0.00 0.00	427.78 -1,711.11	96.96 -338.54	0.00 0.00
--- ---	44,395,170.99 22,396,638.85	-11,570,637.68 -9,100,000.00	-1,610,875.44 0.00	-43,749.10 -12,153.92	96.99 -6,841.65	-393.39 44,447,255.65

* Weighted by: Ending Base Market Value + Accrued.

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

Shock Analysis

Base Currency: USD

01 January 2017 to 31 March 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

Investment Strategy: Short Duration Fixed Income

WELLS FARGO ASSET MANAGEMENT

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
02582JGS3 AMXCA 142 A	ABS	750,140.18	1.08 1.16	0.21	750,916.59 751,693.04 751,935.30	749,363.80 748,587.46 747,034.89
02665WAY7 AMERICAN HONDA FINANCE CORP	CORP	751,763.25	1.63 1.35	0.22	752,586.45 753,409.69 753,992.56	750,940.09 750,116.96 748,470.83
037833AM2 APPLE INC	CORP	500,026.00	0.76 0.96	0.10	500,268.52 500,492.62 500,492.62	499,783.49 499,541.00 499,056.05
055657AB6 BMWLT 171 A2	ABS	200,167.06	1.66 1.57	1.09	201,262.02 202,357.07 203,603.34	199,072.19 197,977.41 195,788.13
05581RAC0 BMWLT 161 A2B	ABS	309,750.60	1.50 1.08	0.05	309,834.23 309,917.86 309,931.08	309,666.96 309,583.33 309,416.07
06050TMB5 BANK OF AMERICA NA	CORP	250,179.00	1.58 1.16	0.18	250,402.91 250,626.83 250,697.14	249,955.09 249,731.19 249,283.41
064058AA8 BANK OF NEW YORK MELLON CORP	CORP	700,949.20	1.08 1.32	0.22	701,723.77 702,498.37 703,001.88	700,174.67 699,400.17 697,851.28
084664CD1 BERKSHIRE HATHAWAY FINANCE CORP	CORP	751,605.00	1.34 1.71	0.03	751,721.50 751,838.00 752,004.36	751,488.50 751,372.00 751,139.00
09247XAC5 BLACKROCK INC	CORP	511,192.00	1.24 1.30	0.46	512,354.99 513,518.03 514,206.57	510,029.06 508,866.18 506,540.56
1247P2TF1 Cafco, LLC	CP	698,556.21	1.07 1.01	0.21	699,279.23 700,002.29 700,010.97	697,833.22 697,110.27 695,664.46
12619TSK1 CRC Funding, LLC	CP	499,318.77	0.97 1.02	0.14	499,655.81 499,992.87 500,008.38	498,981.73 498,644.71 497,970.70
14041NET4 COMET 145A A	ABS	700,665.98	1.04 1.27	0.45	702,256.53 703,847.14 704,693.38	699,075.50 697,485.10 694,304.49
166764AL4 CHEVRON CORP	CORP	700,047.60	1.51 1.33	0.62	702,210.81 704,374.14 705,789.02	697,884.51 695,721.55 691,395.99
17275RAY8 CISCO SYSTEMS INC	CORP	752,759.25	1.46 1.79	0.21	753,545.90 754,332.59 755,583.51	751,972.64 751,186.06 749,613.02
17305EFU4 CCCIT 14A8 A8	ABS	702,341.50	1.36 1.40	1.00	705,870.90 709,400.56 712,189.18	698,812.37 695,283.49 688,226.54
17325FAB4 CITIBANK NA	CORP	750,142.50	1.51 1.96	0.24	751,053.94 751,965.42 753,710.10	749,231.10 748,319.73 746,497.11

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 January 2017 to 31 March 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

Investment Strategy: Short Duration Fixed Income

WELLS FARGO ASSET MANAGEMENT

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
190335JC4 COAST CMNTY COLLEGE DIST CALIF	MUNI	500,865.00	1.42 1.32	1.32	504,170.86 507,477.02 509,612.96	497,559.44 494,254.18 487,644.57
191216BR0 COCA-COLA CO	CORP	299,534.70	0.90 1.14	0.57	300,388.40 301,242.14 301,484.61	298,681.05 297,827.44 296,120.36
19121AS10 The Coca-Cola Company	CP	299,790.23	0.75 0.84	0.09	299,919.15 300,006.56 300,006.56	299,661.33 299,532.43 299,274.65
30231GAS1 EXXON MOBIL CORP	CORP	563,325.84	1.68 1.71	0.16	563,768.06 564,210.29 564,840.94	562,883.64 562,441.45 561,557.11
3130A5EP0 FEDERAL HOME LOAN BANKS	AGCY BOND	999,712.00	0.77 0.80	0.17	1,000,541.77 1,001,033.01 1,001,033.01	998,882.25 998,052.53 996,393.16
3130A8SE4 FEDERAL HOME LOAN BANKS	AGCY BOND	998,482.00	0.81 0.94	0.80	1,002,461.08 1,005,938.99 1,005,938.99	994,503.17 990,524.60 982,568.19
313313HF8 FEDERAL FARM CREDIT BANKS	AGCY DISC	499,156.00	0.58 0.72	0.23	499,730.04 499,988.37 499,988.37	498,581.98 498,007.99 496,860.08
313313LL0 FEDERAL FARM CREDIT BANKS	AGCY DISC	996,269.00	0.67 0.84	0.44	998,445.90 999,913.18 999,913.18	994,092.20 991,915.50 987,562.41
313313TD0 FEDERAL FARM CREDIT BANKS	AGCY DISC	991,316.00	1.06 1.00	0.87	995,643.24 999,970.78 999,979.44	986,989.05 982,662.41 974,010.00
31331J7G2 FEDERAL FARM CREDIT BANKS	AGCY BOND	507,976.50	0.93 1.09	0.77	509,934.81 511,893.25 512,234.03	506,018.31 504,060.26 500,144.52
313379FW4 FEDERAL HOME LOAN BANKS	AGCY BOND	1,000,284.00	0.74 0.83	0.19	1,001,239.28 1,001,879.34 1,001,879.34	999,328.74 998,373.51 996,463.12
313385KD7 FEDERAL HOME LOAN BANKS	AGCY DISC	997,213.00	0.65 0.82	0.36	998,993.03 1,000,118.00 1,000,118.00	995,432.97 993,652.95 990,092.90
313385RG3 FEDERAL HOME LOAN BANKS	AGCY DISC	496,346.50	0.90 0.98	0.76	498,225.17 500,013.67 500,013.67	494,467.83 492,589.16 488,831.81
3134G66M0 FEDERAL HOME LOAN MORTGAGE CORP	AGCY BOND	1,000,600.00	1.15 1.20	1.21	1,006,648.89 1,012,698.30 1,015,081.92	994,551.64 988,503.80 976,409.69
31359MEL3 FEDERAL NATIONAL MORTGAGE ASSOCIATION	AGCY BOND	494,301.06	0.71 0.83	0.17	494,718.75 494,998.61 494,998.61	493,883.38 493,465.72 492,630.42
3135G0JA2 FEDERAL NATIONAL MORTGAGE ASSOCIATION	AGCY BOND	1,000,243.00	0.82 0.76	0.07	1,000,618.09 1,000,810.14 1,000,810.14	999,867.91 999,492.82 998,742.64

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 January 2017 to 31 March 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

Investment Strategy: Short Duration Fixed Income

WELLS FARGO ASSET MANAGEMENT

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
3135G0PP2 FEDERAL NATIONAL MORTGAGE ASSOCIATION	AGCY BOND	1,072,062.18	0.75 0.98	0.47	1,074,565.49 1,076,978.80 1,076,978.80	1,069,558.96 1,067,055.86 1,062,049.97
3136G1DG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION	AGCY BOND	999,393.00	0.79 1.11	0.90	1,003,880.44 1,008,368.20 1,009,391.45	994,905.89 990,419.10 981,446.50
3137EADF3 FEDERAL HOME LOAN MORTGAGE CORP	AGCY BOND	1,000,464.00	0.82 0.82	0.12	1,001,044.28 1,001,413.35 1,001,413.35	999,883.74 999,303.51 998,143.12
3137EADL0 FREDDIE MAC	AGCY BOND	300,066.90	0.71 0.95	0.49	300,809.58 301,476.55 301,476.55	299,324.25 298,581.64 297,096.54
3137EADP1 FEDERAL HOME LOAN MORTGAGE CORP	AGCY BOND	997,738.00	0.93 1.12	0.93	1,002,372.66 1,007,007.63 1,008,083.00	993,103.67 988,469.66 979,202.62
31680GAB2 FITAT 151 A2A	ABS	41,498.06	1.02 1.11	0.04	41,506.57 41,515.07 41,517.03	41,489.55 41,481.04 41,464.03
354613AH4 FRANKLIN RESOURCES INC	CORP	500,128.50	1.11 1.31	0.46	501,266.32 502,404.18 503,107.41	498,990.73 497,853.02 495,577.73
41284DAB8 HDMOT 16A A2	ABS	379,010.41	1.10 1.24	0.39	379,757.08 380,503.78 380,857.74	378,263.77 377,517.18 376,024.11
437076BJ0 HOME DEPOT INC	CORP	751,489.50	1.53 1.32	0.21	752,263.54 753,037.61 753,531.47	750,715.48 749,941.47 748,393.51
43814TAB8 HAROT 171 A2	ABS	750,209.18	1.42 1.39	0.85	753,416.43 756,623.91 759,132.32	747,002.14 743,795.34 737,382.40
4581X0CL0 INTER-AMERICAN DEVELOPMENT BANK	SOVEREIGN GOV	499,869.00	1.18 1.28	0.78	501,826.05 503,783.22 504,875.38	497,912.08 495,955.28 492,042.05
459056JW8 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	SOVEREIGN GOV	510,713.50	0.85 1.74	0.29	511,451.49 512,189.51 513,287.73	509,975.53 509,237.59 507,761.78
459058DN0 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	SOVEREIGN GOV	500,741.00	1.24 1.23	1.01	503,272.34 505,803.87 506,948.18	498,209.85 495,678.88 490,617.52
45905UTJ3 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	SOVEREIGN GOV	499,992.00	1.19 1.40	0.25	500,609.50 501,227.03 501,722.31	499,374.52 498,757.07 497,522.24
45950KBS8 INTERNATIONAL FINANCE CORP	SOVEREIGN GOV	499,940.50	0.85 1.13	0.07	500,105.48 500,270.46 500,314.02	499,775.52 499,610.54 499,280.58
47787WAB5 JDOT 15B A2	ABS	76,865.52	0.98 1.21	0.09	76,898.57 76,931.63 76,945.24	76,832.47 76,799.42 76,733.32

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 January 2017 to 31 March 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

Investment Strategy: Short Duration Fixed Income

WELLS FARGO ASSET MANAGEMENT

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
47788NAB4 JDOT 16B A2	ABS	299,733.66	1.10 1.27	0.47	300,442.55 301,151.48 301,539.98	299,024.81 298,315.99 296,898.48
55279HAF7 MANUFACTURERS AND TRADERS TRUST CO	CORP	699,555.50	1.12 1.58	0.31	700,643.09 701,730.24 702,999.48	698,467.47 697,379.01 695,200.77
58768MAB7 MBALT 16B A2	ABS	399,432.32	1.16 1.43	0.51	400,444.91 401,457.56 402,320.39	398,419.79 397,407.32 395,382.56
58772PAB4 MBART 151 A2A	ABS	51,873.46	1.01 1.16	0.06	51,889.02 51,904.58 51,909.59	51,857.90 51,842.33 51,811.21
637432HT5 NATIONAL RURAL UTILITIES COOP FINANCE CORP	CORP	500,278.00	1.08 2.83	0.03	500,345.54 500,413.08 500,548.15	500,210.46 500,142.92 500,007.85
65478VAB3 NAROT 16B A2A	ABS	560,952.01	1.06 1.27	0.44	562,180.53 563,409.12 564,070.13	559,723.56 558,495.18 556,038.63
67983TSF4 Old Line Funding, LLC	CP	699,133.75	0.90 1.01	0.12	699,567.22 700,000.71 700,011.98	698,700.30 698,266.86 697,400.04
69353REJ3 PNC BANK NA	CORP	699,665.40	1.33 1.55	0.85	702,655.92 705,645.34 708,926.45	696,673.78 693,681.06 687,692.31
797646S49 SAN FRANCISCO CALIF CITY & CNTY	MUNI	601,068.00	0.92 1.15	0.21	601,699.14 602,330.30 602,519.66	600,436.89 599,805.82 598,543.75
79766DCU1 SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	MUNI	250,385.00	1.10 0.89	0.09	250,493.92 250,579.54 250,579.54	250,276.09 250,167.18 249,949.38
808513AK1 CHARLES SCHWAB CORP	CORP	499,900.50	1.34 1.51	0.93	502,227.62 504,554.90 506,919.58	497,573.54 495,246.75 490,593.65
880591EA6 TENNESSEE VALLEY AUTHORITY	AGCY BOND	1,201,867.49	0.81 0.97	0.30	1,203,664.32 1,205,339.01 1,205,339.01	1,200,070.73 1,198,274.03 1,194,680.81
89231LAB3 TAOT 16D A2A	ABS	249,567.63	1.07 1.33	0.63	250,352.54 251,137.51 251,658.75	248,782.76 247,997.94 246,428.46
89233GRR9 Toyota Motor Credit Corporation	CP	499,692.36	1.02 0.92	0.07	499,864.75 500,010.60 500,010.60	499,519.97 499,347.57 499,002.78
89237WAB3 TAOT 16C A2A	ABS	279,700.15	1.01 1.26	0.41	280,274.95 280,849.77 281,144.09	279,125.38 278,550.64 277,401.24
89417EAC3 TRAVELERS CO INC	CORP	514,911.50	1.18 1.48	0.69	516,685.42 518,459.45 520,148.41	513,137.68 511,363.97 507,816.84

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 January 2017 to 31 March 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)

Investment Strategy: Short Duration Fixed Income

WELLS FARGO ASSET MANAGEMENT

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
90327CAB6 USAOT 161 A2	ABS	249,777.33	1.08 1.27	0.44	250,323.10 250,868.91 251,162.57	249,231.58 248,685.86 247,594.52
90331HMR1 US BANK NA	CORP	751,158.75	1.29 1.75	0.07	751,414.15 751,669.58 752,051.72	750,903.37 750,648.00 750,137.32
912828D49 UNITED STATES TREASURY	US GOV	229,999.08	0.77 0.88	0.37	230,428.04 230,749.77 230,749.77	229,570.14 229,141.22 228,283.42
912828G79 UNITED STATES TREASURY	US GOV	1,000,000.00	0.70 1.00	0.70	1,003,510.10 1,007,020.40 1,007,020.40	996,490.10 992,980.40 985,961.60
912828SY7 UNITED STATES TREASURY	US GOV	499,947.50	0.73 0.69	0.17	500,362.46 500,516.83 500,516.83	499,532.55 499,117.61 498,287.77
912828TS9 UNITED STATES TREASURY	US GOV	998,594.00	0.63 0.91	0.50	1,001,080.56 1,003,109.69 1,003,109.69	996,107.56 993,621.25 988,649.00
91412GEZ4 UNIVERSITY CALIF REVS	MUNI	299,985.00	1.30 0.56	0.00	299,985.00 299,985.00 299,985.00	299,985.00 299,985.00 299,985.00
92826CAA0 VISA INC	CORP	699,344.10	1.00 1.33	0.70	701,784.88 704,225.80 705,827.12	696,903.46 694,462.96 689,582.38
94975P405 WELLS FRGO GOVERNMENT CL I MMF	MMFUND	1,030,574.99	0.01 0.01	0.00	1,030,574.99 1,030,574.99 1,030,574.99	1,030,575.02 1,030,575.09 1,030,575.40
CCYUSD Receivable	CASH	1,127.59	0.00 0.00	0.00	1,127.59 1,127.59 1,127.59	1,127.59 1,127.59 1,127.59
CCYUSD Cash	CASH	1.67	0.00 0.00	0.00	1.67 1.67 1.67	1.67 1.67 1.67
--- ---	---	44,323,426.88	1.01 1.16	0.43	44,419,460.41 44,510,816.37 44,552,138.25	44,227,397.12 44,131,371.17 43,939,330.65

* 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.

CALTRUST

CONTRA COSTA COUNTY
STATEMENT FOR PERIOD
March 01, 2017 - March 31, 2017

CalTrust Short Term Fund - CONTRA COSTA COUNTY

201-000004-10

Date	Transaction	Shares	Price Per Share	Amount	Average Cost NAV	Average Cost Amount	Realized Gain/Loss*
02/28/2017	BALANCE FORWARD	13,336,892.229	10.03	133,769,029.06	10.02522976	133,705,408.94	
03/31/2017	UNREALIZED GAIN (LOSS)	0.000		-133,368.93		0.00	
03/31/2017	ENDING BALANCE	13,336,892.229	10.02	133,635,660.13		133,705,408.94	
	INCOME DISTRIBUTION PAID - FEBRUARY			97,702.29			
	INCOME ACCRUAL - MARCH			115,743.18			
	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

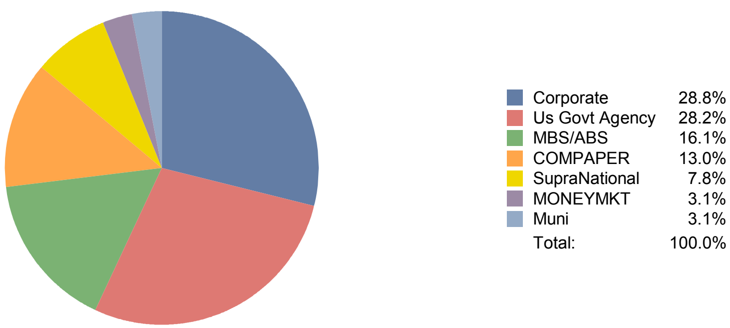
Caltrust Short Term Fund
MONTH END PORTFOLIO STATISTICS
March 31, 2017

	CalTrust Short Term	LAIF
Market Value	$1,460,103,861.60	N/A
NAV per Share	$10.02	N/A
Yield	1.03%	0.83%
Period Total Return	0.04%	N/A
Period Yield Return	0.09%	0.07%
Effective Duration	0.49 yrs.	N/A
Average Maturity	1.00 yrs.	0.49 yrs.

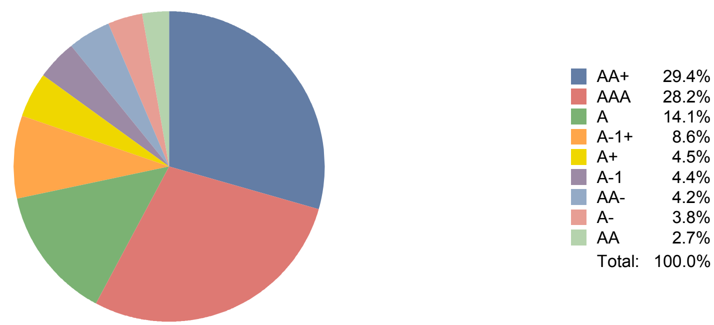
	CalTrust Short Term Total Return	CalTrust Short Term Yield Return	LAIF Yield Return
One Month	0.04%	0.09%	0.07%
Three Month	0.23%	0.24%	0.19%
Six Month	0.39%	0.46%	0.37%
One Year*	0.83%	0.83%	0.66%
Two Year*	0.65%	0.68%	0.51%
Three Year*	0.56%	0.59%	0.43%
Five Year*	0.51%	0.50%	0.37%
Ten Year*	1.19%	1.16%	1.12%
Since Inception*	1.74%	1.72%	1.64%

**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.

CALTRUST
Investment Trust of California

Service Center
888-422-8778

<<Back | CalTrust Short Term Fund | View | Export | Print | Home

Search | Complete Listing | Additional Ratings | Effective Date: 3/31/2017 | Go

CUSIP	Description	S&P Rating 3/31/2017*	Mat. Date	Years	Shares	Price	Value
00817YAR9	Aetna, Inc. 12/08/17	A	12/8/2017	0.8	4,700,000.00	100.2597	$4,712,207.78
02582JGU8	American Express Credit Account 04/15/20	AAA	4/15/2020	3.1	8,292,000.00	100.0870	$8,299,210.72
02582JGS3	American Express Credit Account 1/15/20	AAA	1/15/2020	2.8	11,250,000.00	100.0077	$11,250,865.13
02665WAY7	American Honda Finance Corporat 09/20/17	A+	9/20/2017	0.5	3,800,000.00	100.1928	$3,807,326.78
02665WAR2	American Honda Finance Corporat 12/11/17	A+	12/11/2017	0.8	8,000,000.00	100.1863	$8,014,904.80
037833CL2	APPLE INC 2/7/2020	AA+	2/7/2020	2.9	3,437,000.00	100.1248	$3,441,289.03
037833AJ9	Apple Inc. 05/03/18	AA+	5/3/2018	1.2	10,000,000.00	99.7296	$9,972,963.00
037833CA6	Apple Inc. 08/02/19	AA+	8/2/2019	2.4	6,000,000.00	100.1331	$6,007,985.40
05522RCT3	BA Credit Card Trust 06/15/20	AAA	6/15/2020	3.2	10,000,000.00	100.1973	$10,019,733.00
06406HCM9	BANK NEW YORK 8/1/18	A	8/1/2018	1.4	2,783,000.00	100.5469	$2,798,218.84
06050TLY6	Bank of America, N.A. 03/26/18	A+	3/26/2018	1.0	16,108,000.00	100.0977	$16,123,735.91
06050TMC3	Bank of America, N.A. 06/05/18	A+	6/5/2018	1.2	4,000,000.00	100.1795	$4,007,179.20
06406HDC0	Bank of New York Mellon Corpora 05/22/18	A	5/22/2018	1.2	5,000,000.00	100.2725	$5,013,624.50
07330NAD7	BB&T CO GLOBAL BK 10/15/18	A	10/15/2018	1.6	3,105,000.00	100.8546	$3,131,534.40
07330NAM7	BB&T Corporation 05/01/19	A	5/1/2019	2.2	8,000,000.00	100.4817	$8,038,534.40
05531FAN3	BB&T Corporation 06/19/18	A-	6/19/2018	1.2	3,255,000.00	100.4703	$3,270,307.94
07330NAK1	BB&T Corporation 10/01/17	A	10/1/2017	0.6	6,500,000.00	100.0021	$6,500,133.25
084664CD1	Berkshire Hathaway Finance Corp 01/12/18	AA	1/12/2018	0.8	2,750,000.00	100.2028	$2,755,576.18
084664CF6	Berkshire Hathaway Finance Corp 03/07/18	AA	3/7/2018	1.0	13,000,000.00	100.4759	$13,061,868.30
084664CL3	Berkshire Hathaway Finance Corp 08/15/19	AA	8/15/2019	2.4	5,320,000.00	100.2369	$5,332,602.02
05581RAC0	BMW Veh Lease 01/22/18	AAA	1/22/2018	0.8	5,157,841.08	100.0677	$5,161,333.97
05581QAD0	Bmw Vehicle Lease Trust 2015-2 09/20/18	AAA	9/20/2018	1.5	7,139,000.00	100.0212	$7,140,511.33
055657AB6	Bmw Vehicle Lease Trust 7/22/19	AAA	7/22/2019	2.3	5,575,000.00	99.9808	$5,573,929.60
07330NAP0	BRANCH BANKING & TRUST CO 01/15/20	A	1/15/2020	2.8	2,000,000.00	100.1400	$2,002,799.60
1247P2RL0	CAFCO LLC 4/20/17	A-1	4/20/2017	0.1	7,000,000.00	99.9518	$6,996,624.46
13034PYB7	CALIFORNIA HSG FIN AGY 08/01/17	AA-	8/1/2017	0.4	3,965,000.00	100.2230	$3,973,841.95
14041NEU1	Capital One Multi Asset Executi 01/15/21	AAA	1/15/2021	3.8	16,510,000.00	99.9367	$16,499,554.12
14041NDX6	Capital One Multi Asset Executi 07/15/20	AAA	7/15/2020	3.3	2,690,000.00	102.0140	$2,744,177.14
14041NET4	Capital One Multi Asset Executi 07/15/20	AAA	7/15/2020	3.3	2,950,000.00	100.0755	$2,952,227.84
161571GY4	Chase Issuance Trust 04/15/20	AAA	4/15/2020	3.1	7,300,000.00	99.8980	$7,292,551.81
161571GP3	Chase Issuance Trust 07/15/19	AAA	7/15/2019	2.3	3,000,000.00	100.0287	$3,000,861.60
161571HJ6	Chase Issuance Trust 1/15/2020	AAA	1/15/2020	2.8	6,000,000.00	100.2500	$6,015,002.40
161571GQ1	Chase Issuance Trust 11/15/19	AAA	11/15/2019	2.7	1,400,000.00	100.0472	$1,400,660.52
166764AW0	Chevron Corporation 03/02/18	AA-	3/2/2018	1.0	4,000,000.00	100.0840	$4,003,358.80
166764BE9	Chevron Corporation 05/16/18	AA-	5/16/2018	1.2	5,700,000.00	100.5120	$5,729,186.28
166764AK6	Chevron Corporation 11/15/17	AA-	11/15/2017	0.7	3,500,000.00	100.1279	$3,504,477.20
17275RAY8	Cisco Systems, Inc. 06/15/18	AA-	6/15/2018	1.2	4,500,000.00	100.2701	$4,512,156.30
17325FAB4	CITIBANK 3/20/19	A+	3/20/2019	2.0	10,250,000.00	100.0278	$10,252,852.58
17305EFU4	Citibank Credit Card Issuance T 04/09/20	AAA	4/9/2020	3.1	7,025,000.00	100.2552	$7,042,927.10
17305EFQ3	Citibank Credit Card Issuance T 04/24/19	AAA	4/24/2019	2.1	13,011,000.00	99.9986	$13,010,823.05
172967JH5	Citigroup Inc. 02/05/18	A	2/5/2018	0.9	2,500,000.00	100.1034	$2,502,584.50
172967JQ5	Citigroup Inc. 04/27/18	A	4/27/2018	1.1	5,000,000.00	100.4210	$5,021,049.50
172967KT7	Citigroup Inc. 06/07/19	A	6/7/2019	2.2	2,000,000.00	100.8769	$2,017,538.20
172967KF7	Citigroup Inc. 12/07/18	A	12/7/2018	1.8	3,000,000.00	100.7195	$3,021,585.30
190335JC4	Coast Comm College Dist Calif 8/1/18	AA+	8/1/2018	1.4	2,000,000.00	100.1060	$2,002,120.00
20030NAW1	Comcast Corporation 05/15/18	A-	5/15/2018	1.2	11,055,000.00	104.6419	$11,568,157.62
12619TSK1	CRC FDG LLC 5/19/17	A-1	5/19/2017	0.2	13,500,000.00	99.8638	$13,481,606.66
12619TT12	CRC FDG LLC 6/1/17	A-1	6/1/2017	0.2	8,000,000.00	99.8214	$7,985,712.48
22546QAW7	Credit Suisse AG New York Branc 04/27/18	A	4/27/2018	1.1	5,500,000.00	100.2750	$5,515,125.00
22546QAV9	Credit Suisse AG New York Branc 04/27/18	A	4/27/2018	1.1	11,900,000.00	99.9721	$11,896,675.14
30231GAS1	Exxon Mobil Corporation 02/28/18	AA+	2/28/2018	0.9	7,460,000.00	100.4863	$7,496,275.00
3133EETE0	Federal Farm Credit Banks 03/12/18	AA+	3/12/2018	1.0	5,000,000.00	100.0337	$5,001,686.50
3133EFYG6	Federal Farm Credit Banks 08/08/18	AA+	8/8/2018	1.4	10,000,000.00	100.3820	$10,038,197.00
3133EGEP6	Federal Farm Credit Banks 09/13/17	AA+	9/13/2017	0.5	15,000,000.00	99.9168	$14,987,521.50
3133EFM61	Federal Farm Credit Banks 09/17/18	AA+	9/17/2018	1.5	10,000,000.00	100.4316	$10,043,160.00
3133EGMC6	Federal Farm Credit Banks 10/18/17	AA+	10/18/2017	0.6	5,000,000.00	99.8361	$4,991,806.00
3130AAM88	Federal Home Loan Bank 1/18/19	AA+	1/18/2019	1.8	20,000,000.00	100.3798	$20,075,960.00
313378A43	Federal Home Loan Banks 03/09/18	AA+	3/9/2018	1.0	7,830,000.00	100.2681	$7,850,992.23
3130A7LX1	Federal Home Loan Banks 04/06/18	AA+	4/6/2018	1.1	8,100,000.00	99.8960	$8,091,575.19
3130A5EP0	Federal Home Loan Banks 05/30/17	AA+	5/30/2017	0.2	20,000,000.00	99.9723	$19,994,450.00
313379FW4	Federal Home Loan Banks 06/09/17	AA+	6/9/2017	0.2	3,400,000.00	100.0364	$3,401,236.58
3130A8DW0	Federal Home Loan Banks 06/22/18	AA+	6/22/2018	1.2	13,200,000.00	99.9553	$13,194,095.64
313370SZ2	Federal Home Loan Banks 09/08/17	AA+	9/8/2017	0.5	20,000,000.00	100.5851	$20,117,024.00
3137EADN6	Federal Home Loan Mortgage Corp 01/12/18	AA+	1/12/2018	0.8	14,500,000.00	99.7763	$14,467,566.40
3134G8L98	Federal Home Loan Mortgage Corp 02/26/18	AA+	2/26/2018	0.9	10,000,000.00	99.9484	$9,994,842.00
3134G8UD9	Federal Home Loan Mortgage Corp 04/11/18	AA+	4/11/2018	1.1	10,000,000.00	99.9109	$9,991,092.00
3134G6R70	Federal Home Loan Mortgage Corp 05/26/17	AA+	5/26/2017	0.2	5,000,000.00	99.9946	$4,999,728.00
3134GAXR0	Federal Home Loan Mortgage Corp 05/30/18	AA+	5/30/2018	1.2	10,000,000.00	100.2458	$10,024,580.00
3134G9X51	Federal Home Loan Mortgage Corp 07/27/18	AA+	7/27/2018	1.3	15,000,000.00	99.7407	$14,961,111.00
3137EADJ5	Federal Home Loan Mortgage Corp 07/28/17	AA+	7/28/2017	0.3	2,259,000.00	100.0546	$2,260,233.19

31394JTT4	Federal Home Loan Mortgage Corp 09/15/18	AA+	9/15/2018	1.5	1,113,254.72	101.6502	$1,131,625.98
3134GAMA9	Federal Home Loan Mortgage Corp 09/21/18	AA+	9/21/2018	1.5	10,000,000.00	99.6913	$9,969,132.00
3134G3M31	Federal Home Loan Mortgage Corp 09/27/17	AA+	9/27/2017	0.5	4,600,000.00	100.0407	$4,601,873.58
3134G8ML0	Federal Home Loan Mortgage Corp 11/24/17	AA+	11/24/2017	0.7	1,100,000.00	99.9719	$1,099,690.35
3134G44Z8	Federal Home Loan Mtg 5/25/18	AA+	5/25/2018	1.2	10,000,000.00	99.8130	$9,981,295.00
3134GAGF5	Federal Home Loan MTG 9/13/18	AA+	9/13/2018	1.5	3,000,000.00	99.8044	$2,994,131.40
3135G0JA2	Federal National Mortgage Assoc 04/27/17	AA+	4/27/2017	0.1	2,000,000.00	100.0217	$2,000,433.60
31359MEL3	Federal National Mortgage Assoc 06/01/17	AA+	6/1/2017	0.2	13,506,000.00	99.8508	$13,485,853.10
3135G0PQ0	Federal National Mortgage Assoc 10/26/17	AA+	10/26/2017	0.6	10,000,000.00	99.9666	$9,996,658.00
3135G0RT2	Federal National Mortgage Assoc 12/20/17	AA+	12/20/2017	0.8	4,000,000.00	99.9171	$3,996,683.60
3136G1HM4	Federal National Mortgage Assoc 9/25/18	AA+	9/25/2018	1.5	6,900,000.00	99.9778	$6,898,467.51
31680GAB2	Fifth Third Auto Trust 05/15/18	Aaa	5/15/2018	1.2	863,217.71	99.9890	$863,123.02
31677QAV1	Fifth Third Bank of Cincinnati 02/28/18	A-	2/28/2018	0.9	15,900,000.00	99.9662	$15,894,617.85
31677QBD0	Fifth Third Bank of Cincinnati 08/20/18	A-	8/20/2018	1.4	3,000,000.00	100.6619	$3,019,857.30
36962GX66	General Electric Company 08/07/18	AA-	8/7/2018	1.4	2,023,000.00	100.1813	$2,026,668.51
38141GRC0	Goldman Sachs Group, Inc. 01/22/18	A	1/22/2018	0.8	4,000,000.00	100.6034	$4,024,134.00
38141GVV3	Goldman Sachs Group, Inc. 04/25/19	A	4/25/2019	2.1	3,000,000.00	101.0595	$3,031,785.60
38141EC49	Goldman Sachs Group, Inc. 12/15/17	A	12/15/2017	0.8	6,000,000.00	100.3669	$6,022,015.20
41284CAB0	Harley-Davidson Motorcycle Trus 01/15/19	AAA	1/15/2019	1.8	63,142.55	99.9784	$63,128.90
41284DAB8	Harley-Davidson Motorcycle Trus 06/15/19	AAA	6/15/2019	2.2	4,626,710.39	99.8932	$4,621,766.75
437076BB7	HOME DEPOT INC 9/10/18	A	9/10/2018	1.5	10,000,000.00	101.1954	$10,119,539.00
43813NAC0	HONDA AUTO RECEIVABLES 2015-1 O 02/21/19	AAA	2/21/2019	1.9	1,388,942.33	99.8547	$1,386,924.34
43814RAB2	Honda Auto Receivables Owner Tr 04/18/19	AAA	4/18/2019	2.1	6,500,000.00	99.7713	$6,485,133.20
43814LAB5	Honda Auto Receivables Owner Tr 07/23/18	AAA	7/23/2018	1.3	731,095.77	99.9055	$730,405.03
43814QAB4	Honda Auto Receivables Owner Tr 09/17/18	AAA	9/17/2018	1.5	778,250.70	99.9469	$777,837.61
438124AB5	Honda Auto Receivables Owner Tr 12/18/17	AAA	12/18/2017	0.8	5,623,025.62	99.8872	$5,616,683.97
43814TAB8	Honda Auto Receivables Owner Tr 7/22/19	AAA	7/22/2019	2.3	4,800,000.00	99.9632	$4,798,233.12
40428HPH9	HSBC USA, Inc. 01/16/18	A	1/16/2018	0.8	7,000,000.00	100.0548	$7,003,838.10
40434CAB1	HSBC USA, Inc. 06/23/17	A	6/23/2017	0.2	4,000,000.00	100.0430	$4,001,720.80
40428HPW6	HSBC USA, Inc. 08/07/18	A	8/7/2018	1.4	2,000,000.00	100.3577	$2,007,154.40
40428HPM8	HSBC USA, Inc. 11/13/17	A	11/13/2017	0.7	7,955,000.00	100.0208	$7,956,653.84
40428HPQ9	HSBC USA, Inc. 3/5/18	A	3/5/2018	1.0	1,500,000.00	100.0772	$1,501,158.30
45818WAW6	Inter-American Development Bank 06/12/17	AAA	6/12/2017	0.2	5,000,000.00	99.9706	$4,998,532.00
4581X0CG1	Inter-American Development Bank 07/14/17	AAA	7/14/2017	0.3	900,000.00	99.9967	$899,970.66
459058DC4	International Bank for Recon 07/18/17	AAA	7/18/2017	0.3	22,650,000.00	100.0196	$22,654,441.67
459058DN0	International Bank for Reconstr 04/10/18	AAA	4/10/2018	1.1	3,735,000.00	100.1554	$3,740,802.70
459056JW8	International Bank for Reconstr 07/15/17	AAA	7/15/2017	0.3	5,730,000.00	102.2262	$5,857,561.26
45905UTJ3	International Bank for Reconstr 09/30/17	AAA	9/30/2017	0.5	30,000,000.00	100.0028	$30,000,843.00
45905UVJ0	International Bank for Reconstr 12/16/17	Aaa	12/16/2017	0.8	10,000,000.00	100.0876	$10,008,760.00
45950VHC3	International Finance Corporati 01/09/19	AAA	1/9/2019	1.8	10,000,000.00	99.9631	$9,996,313.00
45950KBS8	International Finance Corporati 04/24/17	AAA	4/24/2017	0.1	16,578,000.00	99.9924	$16,576,746.70
45950VKP0	INTL FINANCE CORP 3/6/18	AAA	3/6/2018	1.0	10,000,000.00	100.0908	$10,009,080.00
24422ESU4	John Deere Capital Corporation 01/16/18	A	1/16/2018	0.8	2,165,000.00	100.1301	$2,167,817.53
47787XAB3	JOHN DEERE OWNER TRUST 10/15/19	AAA	10/15/2019	2.6	6,500,000.00	99.9344	$6,495,732.75
47788NAB4	John Deere Owner Trust 2012 02/15/19	AAA	2/15/2019	1.9	3,200,000.00	99.8420	$3,194,943.04
47788MAB6	John Deere Owner Trust 2012 10/15/18	AAA	10/15/2018	1.6	2,458,551.22	99.9465	$2,457,236.88
47787WAB5	John Deere Owner Trust 2015-B 06/15/18	Aaa	6/15/2018	1.2	864,927.27	99.9770	$864,728.33
46625HGY0	JP MORGAN CHASE & CO 1/15/18	A-	1/15/2018	0.8	2,000,000.00	103.4837	$2,069,674.60
46625HJG6	JPMorgan Chase & Co. 01/25/18	A-	1/25/2018	0.8	7,000,000.00	100.2623	$7,018,361.00
46623EKD0	JPMorgan Chase & Co. 03/01/18	A-	3/1/2018	1.0	5,000,000.00	100.1556	$5,007,782.00
46625HQV5	JPMorgan Chase & Co. 03/22/19	A-	3/22/2019	2.0	5,000,000.00	100.9518	$5,047,591.00
48125LRD6	JPMorgan Chase Bank, National A 06/14/17	A+	6/14/2017	0.2	1,500,000.00	100.0355	$1,500,533.10
48121CYK6	JPMorgan Chase Bank, National A 10/01/17	A-	10/1/2017	0.6	1,398,000.00	102.2009	$1,428,768.02
55279HAA8	Manufacturers and Traders Trust 03/07/18	A	3/7/2018	1.0	1,000,000.00	99.9965	$999,964.70
55279HAH3	Manufacturers and Traders Trust 07/25/17	A	7/25/2017	0.3	10,000,000.00	100.0817	$10,008,167.00
55279HAF7	Manufacturers and Traders Trust 07/25/17	A	7/25/2017	0.3	11,340,000.00	100.0098	$11,341,111.32
585055BQ8	Medtronic Inc. 03/15/18	A	3/15/2018	1.0	15,500,000.00	100.0617	$15,509,568.15
58769BAF1	Merc-Benz Auto Recv Tr 2016-1 03/15/19	AAA	3/15/2019	2.0	6,782,839.59	99.8812	$6,774,782.25
58772PAB4	Mercedes Benz Auto Receivables 06/15/18	AAA	6/15/2018	1.2	163,637.77	99.9735	$163,594.36
58772PAD0	Mercedes Benz Auto Receivables 12/16/19	AAA	12/16/2019	2.8	11,670,000.00	99.9073	$11,659,177.24
58769AAB2	Mercedes-Benz Auto Lease Trust 01/16/18	AAA	1/16/2018	0.8	1,080,094.71	99.9879	$1,079,963.59
58768FAD8	Mercedes-Benz Auto Lease Trust 03/15/19	AAA	3/15/2019	2.0	4,345,000.00	100.0672	$4,347,921.58
58769AAD8	Mercedes-Benz Auto Lease Trust 07/16/18	AAA	7/16/2018	1.3	3,012,000.00	100.0151	$3,012,453.31
59515MRB3	MICROSOFT CORP 4/11/17	A-1+	4/11/2017	0.1	10,000,000.00	99.9754	$9,997,540.30
61761JVN6	Morgan Stanley 01/05/18	A	1/5/2018	0.8	7,938,000.00	100.3815	$7,968,284.26
61746BDY9	Morgan Stanley 02/01/19	A	2/1/2019	1.9	3,500,000.00	101.6888	$3,559,106.60
61746BEH5	MORGAN STANLEY 2/14/2020	A	2/14/2020	2.9	2,500,000.00	100.2450	$2,506,125.00
637432HT5	National Rural Utilities Cooper 04/10/17	A	4/10/2017	0.1	8,880,000.00	99.9500	$8,875,560.00
641423BS6	NEVADA POWER CO 5/15/18	A+	5/15/2018	1.2	3,380,000.00	105.3093	$3,559,455.35
641423BW7	NEVADA POWER CO 8/1/18	A+	8/1/2018	1.4	2,660,000.00	106.2873	$2,827,241.38
65477XAD6	Nissan Auto Lease Trust 07/15/19	AAA	7/15/2019	2.3	3,000,000.00	99.7758	$2,993,274.00
65477XAB0	Nissan Auto Lease Trust 12/17/18	AAA	12/17/2018	1.8	6,859,848.46	99.8512	$6,849,643.07
65473DAD4	Nissan Auto Lease Trust 2015-A 06/15/18	AAA	6/15/2018	1.2	2,258,374.89	100.0153	$2,258,720.19
65477WAC0	NISSAN AUTO RECEIVABLES 2014-B 05/15/19	AAA	5/15/2019	2.2	1,540,363.80	99.8796	$1,538,509.36
65478VAB3	Nissan Auto Receivables 2016-B 04/15/19	AAA	4/15/2019	2.1	3,208,580.27	99.8589	$3,204,053.29
65478UAC3	NISSAN AUTO RECEIVABLES OWNER T 02/15/19	AAA	2/15/2019	1.9	2,985,683.82	100.1023	$2,988,737.28
67983TRL2	Old Line Funding LLC 4/20/17	A-1+	4/20/2017	0.1	1,050,000.00	99.9503	$1,049,477.92
67983TSA5	Old Line Funding LLC 5/10/17	A-1+	5/10/2017	0.2	15,000,000.00	99.8914	$14,983,716.60
67983TSF4	Old Line Funding LLC 5/15/17	A-1+	5/15/2017	0.2	2,300,000.00	99.8763	$2,297,153.75
67983TSN7	Old Line Funding LLC 5/22/17	A-1+	5/22/2017	0.2	5,000,000.00	99.8543	$4,992,712.80
67983TUD6	Old Line Funding LLC 7/13/17	A-1+	7/13/2017	0.3	10,000,000.00	99.6585	$9,965,853.30
683042AA3	ONTARIO CALIF 05/15/17	A-	5/15/2017	0.2	1,995,000.00	100.1370	$1,997,733.15
71708ET62	PFIZER INC 06/06/17	A-1+	6/6/2017	0.2	7,500,000.00	99.8370	$7,487,772.53
71708ET13	PFIZER INC 6/1/17	A-1+	6/1/2017	0.2	10,000,000.00	99.8510	$9,985,102.80

71708ET54	PFIZER INC 6/5/17	A-1+	6/5/2017	0.2	20,000,000.00	99.8398	$19,967,953.40
69353RCH9	PNC BANK 1/28/2019	A	1/28/2019	1.8	1,755,000.00	100.8032	$1,769,095.28
69353REJ3	PNC Bank, National Association 02/23/18	A	2/23/2018	0.9	8,762,000.00	100.0549	$8,766,812.97
69353REN4	PNC Bank, National Association 06/01/18	A	6/1/2018	1.2	3,000,000.00	100.3291	$3,009,873.30
69353RER5	PNC Bank, National Association 7/20/18	A	7/20/2018	1.3	3,900,000.00	100.2144	$3,908,362.77
740189AK1	PRECISION CASTPARTS CORP 1/15/18	AA-	1/15/2018	0.8	12,000,000.00	99.9841	$11,998,088.40
74456QBE5	PUBLIC SVC ELEC GAS CO 9/15/18	A	12/15/2018	1.8	5,000,000.00	101.2846	$5,064,231.50
79766DCU1	SAN FRANCISCO CALIF 05/01/17	A+	5/1/2017	0.2	1,470,000.00	100.1800	$1,472,646.00
797646S49	SAN FRANCISCO CALIF CITY & CNTY 06/15/17	AA+	6/15/2017	0.2	7,570,000.00	100.2350	$7,587,789.50
80218YAA3	SANTA FE SPRINGS CALIF CMNTY DE 09/01/17	A+	9/1/2017	0.5	1,500,000.00	100.0080	$1,500,120.00
83191GAB5	Smart Abs Us Trust 2016-2us 08/14/19	AAA	8/14/2019	2.4	18,750,000.00	99.9887	$18,747,885.00
19121ARB9	THE COCA-COLA COMPANY 04/11/17	A-1+	4/11/2017	0.1	10,000,000.00	99.9763	$9,997,631.90
19121AT50	The Coca-Cola Company 06/05/17	A-1+	6/5/2017	0.2	4,250,000.00	99.8398	$4,243,190.10
19121AT92	The Coca-Cola Company 6/9/17	A-1+	6/9/2017	0.2	10,000,000.00	99.8283	$9,982,830.60
2546R2RB4	The Walt Disney Company 04/11/17	A-1	4/11/2017	0.1	5,000,000.00	99.9754	$4,998,770.15
2546R2S98	The Walt Disney Company 5/9/2017	A-1	5/9/2017	0.2	3,750,000.00	99.9074	$3,746,526.56
88602TTF0	THUNDER BAY 6/15/17	A-1	6/15/2017	0.2	15,600,000.00	99.7701	$15,564,135.60
88602TRQ8	THUNDER BAY FDG LLC 4/24/17	A-1	4/24/2017	0.1	12,000,000.00	99.9389	$11,992,664.04
89231TAB6	Toyota Auto Receivables 2015-C 02/15/18	AAA	2/15/2018	0.9	193,754.04	99.9864	$193,727.65
89238MAB4	TOYOTA AUTO RECEIVABLES OWNER 9/19/19	AAA	9/16/2019	2.5	5,600,000.00	99.9525	$5,597,337.20
89237WAB3	Toyota Auto Receivables Owner T 01/15/19	AAA	1/15/2019	1.8	5,600,000.00	99.8617	$5,592,253.52
89231LAB3	Toyota Auto Receivables Owner T 05/15/19	AAA	5/15/2019	2.2	6,250,000.00	99.7902	$6,236,887.50
89233GRM0	Toyota Motor Credit Corporation 04/21/17	A-1+	4/21/2017	0.1	15,000,000.00	99.9494	$14,992,413.75
89233GV11	Toyota Motor Credit Corporation 08/01/17	A-1+	8/1/2017	0.4	7,000,000.00	99.6170	$6,973,189.44
89417EAC3	Travelers Companies, Inc. 12/15/17	A	12/15/2017	0.8	15,000,000.00	103.0659	$15,459,889.50
90331HMQ3	U.S. Bank N 01/26/18	AA-	1/26/2018	0.8	5,450,000.00	99.9651	$5,448,095.77
90331HMR1	U.S. Bank National Association 01/26/18	AA-	1/26/2018	0.8	11,500,000.00	100.1556	$11,517,888.25
90331HMU4	U.S. Bank National Association 12/29/17	AA-	12/29/2017	0.8	1,325,000.00	100.0264	$1,325,350.33
90520EAE1	Union Bank of California, Natio 06/16/17	A+	6/16/2017	0.2	3,545,000.00	100.1576	$3,550,586.57
90521APJ1	Union Bank of California, Natio 09/26/18	A+	9/26/2018	1.5	4,100,000.00	101.1308	$4,146,362.80
912828P20	United States Treasury Notes 01/31/18	AA+	1/31/2018	0.8	20,000,000.00	99.7656	$19,953,124.00
912828TS9	United States Treasury Notes 09/30/17	AA+	9/30/2017	0.5	20,000,000.00	99.8672	$19,973,438.00
912828M72	United States Treasury Notes 11/30/17	AA+	11/30/2017	0.7	25,000,000.00	99.9375	$24,984,375.00
912828N55	United States Treasury Notes 12/31/17	AA+	12/31/2017	0.8	33,000,000.00	99.9922	$32,997,422.70
912828H94	United States Treasury Notes 2/15/18	AA+	2/15/2018	0.9	10,000,000.00	99.9688	$9,996,875.00
912828K25	United States Treasury Notes 4/15/18	AA+	4/15/2018	1.1	20,000,000.00	99.6563	$19,931,250.00
912828R93	United States Treasury Notes 6/30/18	AAA	6/30/2018	1.2	20,000,000.00	99.3750	$19,875,000.00
91324PCL4	UNITEDHEALTH GROUP INC 7/16/18	A+	7/16/2018	1.3	6,320,000.00	100.3999	$6,345,273.05
913366HR4	UNIV OF CALIFORNIA RGTS MED CENTER	AA-	5/15/2017	0.2	7,975,000.00	100.0440	$7,978,509.00
91412GFA8	UNIVERSITY CALIF 07/01/17	AA	7/1/2017	0.3	4,250,000.00	102.1400	$4,340,950.00
91412GEZ4	UNIVERSITY CALIF 07/01/17	AA	7/1/2017	0.3	14,380,000.00	100.1420	$14,400,419.60
90327CAB6	USAA Auto Owner Trust 03/15/19	AAA	3/15/2019	2.0	7,600,000.00	99.8791	$7,590,813.12
VP4560000	WELLS FARGO ADVANTAGE GOVERNMENT	AAA		0.0	45,493,118.50	100.0000	$45,493,118.50
						Grand Total	**$1,477,465,020.78**

* 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

March 31, 2017

FY 2016-2017

FUND NUMBER	BALANCE @ 12/31/16	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	BALANCE @ 03/31/17
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

Exhibit I

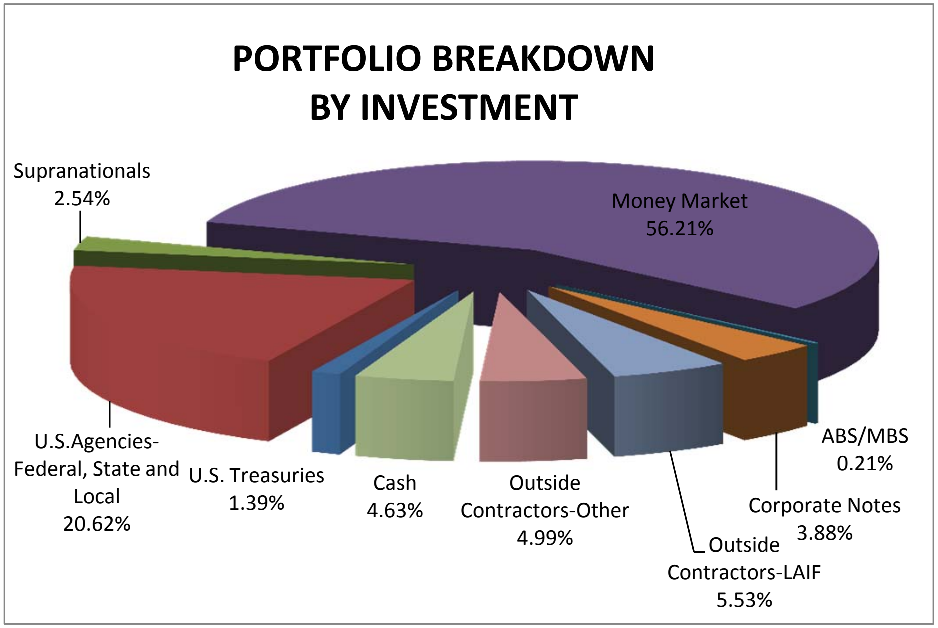
CONTRA COSTA COUNTY
Portfolio Summary Report
AS OF MARCH 31, 2017

Portfolio Characteristics

Par	*$3,606,457,631.82*
Cost	*$3,601,803,201.31*
Market Value	*$3,602,323,958.53*
Weighted Yield to Maturity	*1.08%*
Weighted Average Days to Maturity	*204*
Weighted Duration	*0.56* yr

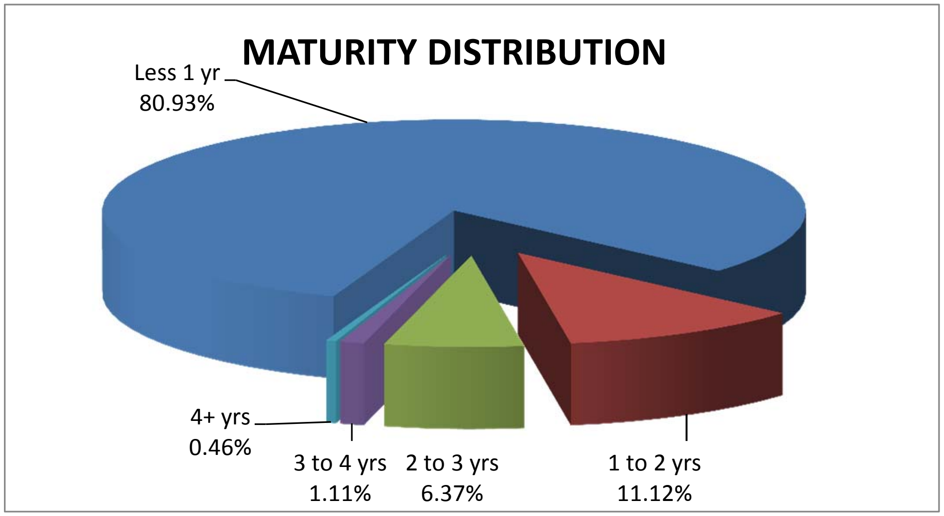
Portfolio Breakdown by Investment

Investments	Par Value	Percent of Total
U.S. Treasuries	$49,995,000.00	1.39%
U.S.Agencies-Federal, State and Local	743,825,000.00	20.62%
Supranationals	91,500,000.00	2.54%
Money Market	2,027,357,654.09	56.21%
ABS/MBS	7,521,579.71	0.21%
Corporate Notes	139,927,000.00	3.88%
Outside Contractors-LAIF	199,348,599.46	5.53%
Outside Contractors-Other	179,995,668.65	4.99%
Cash	166,987,129.91	4.63%
TOTAL*	$3,606,457,631.82	100.00% **



Maturity Distribution

Time	Par Value	Percent of Total
Less 1 yr	$2,918,820,825.55	80.93%
1 to 2 yrs	400,970,289.07	11.12%
2 to 3 yrs	229,740,691.93	6.37%
3 to 4 yrs	40,173,000.00	1.11%
4+ yrs	16,752,825.27	0.46%
TOTAL*	$3,606,457,631.82	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*

Exhibit II

CONTRA COSTA COUNTY INVESTMENT POOL
PERFORMANCE SUMMARY
AS OF MARCH 31, 2017

	PAR ($)	[3] PERCENT OF PORTFOLIO (%)	YTM (%)	WEIGHTED AVERAGE DAYS TO MATURITY AT END-OF-QUARTER (day)	DURATION (year)
A. Investments Managed by Treasurer's Office	$3,060,126,233.80	84.90%	1.1420%	236	0.63 [1]
B. Investments Managed by Outside Contractors					
1. Local Agency Investment Fund	$199,348,599.46	5.53%	0.7800%	1	N/A
2. Other					
a. Wells Capital Management	$44,275,183.25	1.23%	1.1600%	285	0.43 [2]
b. CalTRUST (Short-Term Fund)	$133,635,660.13	3.71%	1.0300%	1	N/A
C. Cash	$166,987,129.91	4.63%	0.3500% [4]	1	N/A

[3] Yield to Maturity on Portfolio at End-of-Quarter = 1.08%
[3] Weighted Average Days to Maturity on Portfolio at End-of-Quarter = 204
[3] Weighted Duration (yr) at End-of-Quarter = 0.56

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.

Exhibit III

CONTRA COSTA COUNTY INVESTMENT POOL

TYPE	As of March 31, 2017 PAR VALUE	As of December 31, 2016 PAR VALUE	CHANGE IN VALUE FROM PREV. QTR.	% CHANGE
A. Investments Managed by Treasurer's Office				
1. U.S. Treasuries (STRIPS, Bills, Notes)	$49,995,000.00	$46,280,000.00	$3,715,000.00	*8.03%*
2. U.S. Agencies				
Federal Home Loan Banks	270,995,000.00	308,825,000.00	(37,830,000.00)	*-12.25%*
Federal National Mortgage Association	121,246,000.00	114,406,000.00	6,840,000.00	*5.98%*
Federal Farm Credit Banks	185,526,000.00	185,526,000.00	0.00	*0.00%*
Federal Home Loan Mortgage Corporation	163,308,000.00	189,468,000.00	(26,160,000.00)	*-13.81%*
Municipal Bonds	2,750,000.00	3,260,000.00	(510,000.00)	*-15.64%*
Subtotal	743,825,000.00	801,485,000.00	(57,660,000.00)	*-7.19%*
3. Supranationals	91,500,000.00	71,500,000.00	20,000,000.00	*21.86%*
4. Money Market Instruments				
Commercial Paper	1,177,389,000.00	1,105,926,000.00	71,463,000.00	*6.46%*
Negotiable Certificates of Deposit	849,400,000.00	865,643,000.00	(16,243,000.00)	*-1.88%*
Medium Term Certificates of Deposit	0.00	0.00	0.00	*0.00%*
Money Market Accounts	565,318.32	565,318.32	0.00	*0.00%*
Time Deposit	3,335.77	3,335.77	0.00	*0.00%*
Subtotal	2,027,357,654.09	1,972,137,654.09	55,220,000.00	*2.80%*
5. Asset Backed Securities/Mortgage Backed Securities	7,521,579.71	7,482,668.64	38,911.07	*0.52%*
6. Corporate Notes	139,927,000.00	131,897,000.00	8,030,000.00	*6.09%*
TOTAL	3,060,126,233.80	3,030,782,322.73	29,343,911.07	*0.97%*
B. Investments Managed by Outside Contractors				
1. Local Agency Investment Fund	199,348,599.46	184,197,365.80	15,151,233.66	*8.23%*
2. Other				
a. EBRCS Bond	2,084,825.27	2,084,825.27	0.00	*0.00%*
b. Wells Capital Management	44,275,183.25	44,159,076.82	116,106.43	*0.26%*
c. CalTRUST (Short-Term Fund)	133,635,660.13	133,635,660.13	0.00	*0.00%*
Subtotal	179,995,668.65	179,879,562.22	116,106.43	*0.06%*
TOTAL	379,344,268.11	364,076,928.02	15,267,340.09	*4.19%*
C. Cash	166,987,129.91	239,054,828.43	(72,067,698.52)	*-30.15%*
*** GRAND TOTAL (FOR A , B, & C)**	$3,606,457,631.82	$3,633,914,079.18	($27,456,447.36)	*-0.76%*

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

Exhibit IV

CONTRA COSTA INVESTMENT POOL

INVESTMENTS MANAGED BY TREASURER'S OFFICE

QUARTERLY COUPON RATES, YIELD TO MATURITY

		Quarter Ending			
Fiscal Year		**September**	**December**	**March**	**June**
2016/17	Coupon Rate	1.0063%	1.0436%	1.1392%	
	Yield to Maturity	*0.9760%*	*1.0418%*	*1.1420%*	
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)

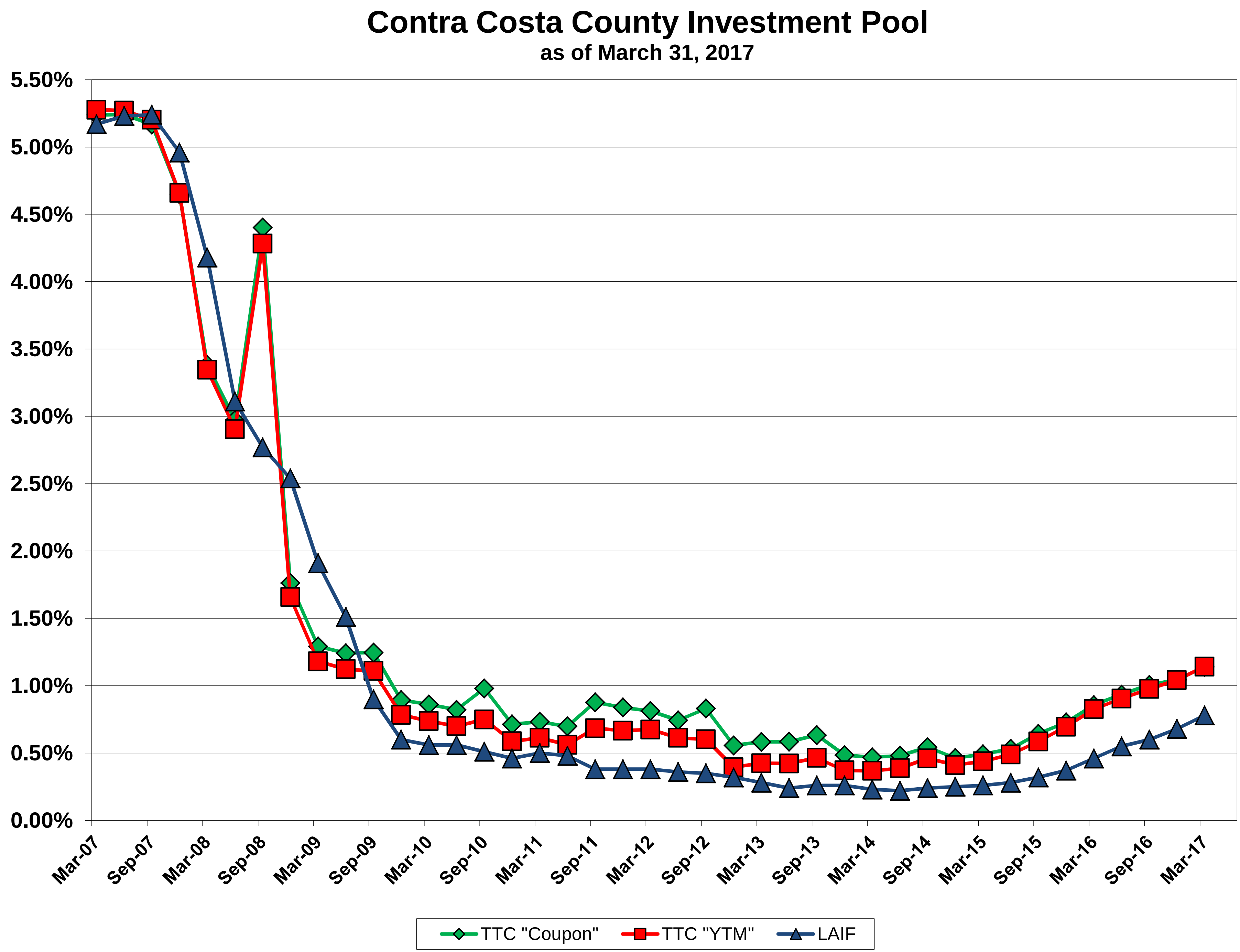
INVESTMENTS MANAGED BY OUTSIDE CONTRACTOR

LAIF QUARTERLY APPORTIONMENT RATES

		Quarter Ending			
Fiscal Year		**September**	**December**	**March**	**June**
2016/17	Apportionment Rate	0.60%	0.68%	0.78%	
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%

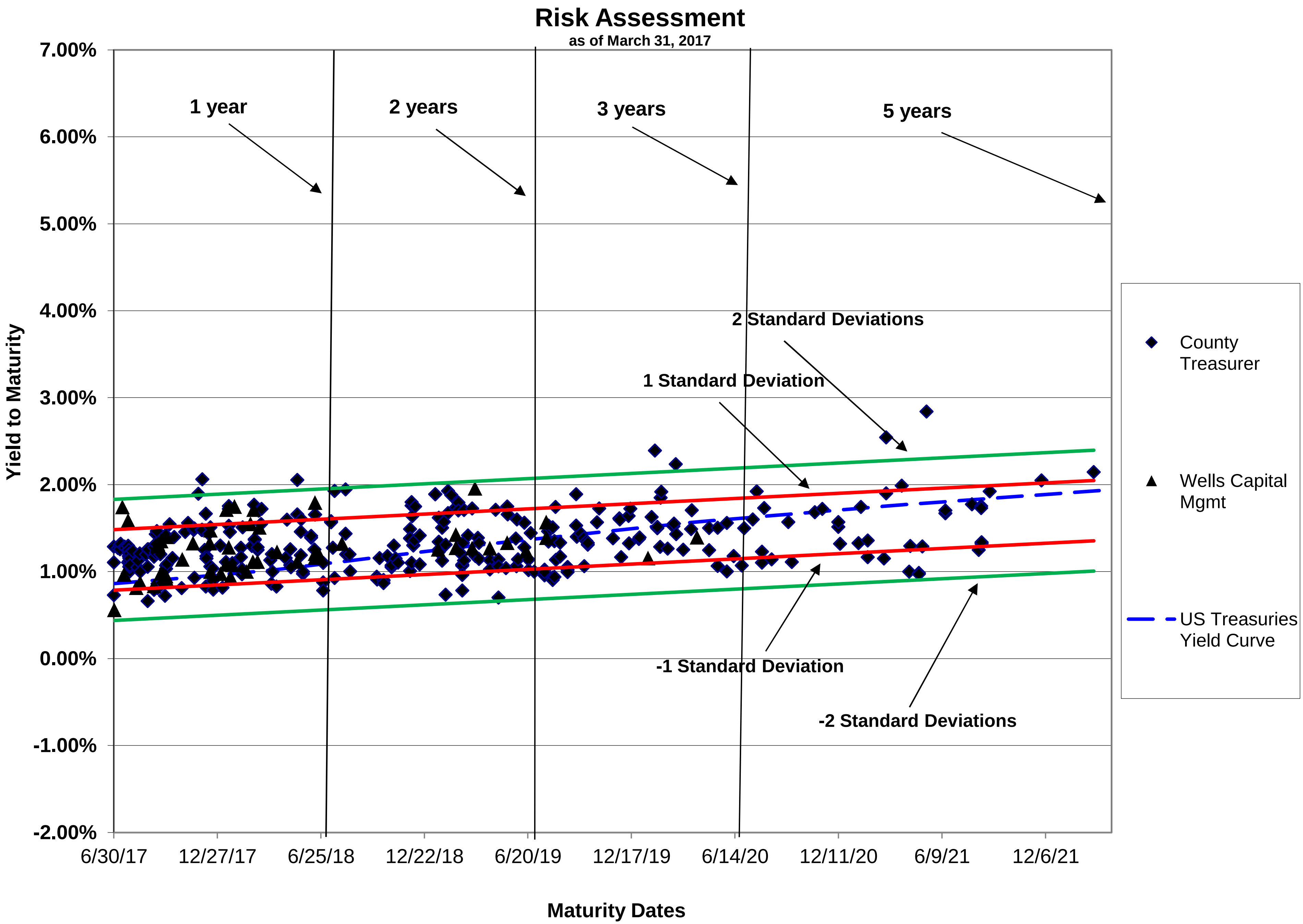
Source: Contra Costa County Treasurer's Quarterly Investment Report - LAIF Statements

Exhibit IV (b)



Contra Costa County Investment Pool
as of March 31, 2017
5.50%
5.00%
4.50%
4.00%
3.50%
3.00%
2.50%
2.00%
1.50%
1.00%
0.50%
0.00%
Mar-07
Sep-07
Mar-08
Sep-08
Mar-09
Sep-09
Mar-10
Sep-10
Mar-11
Sep-11
Mar-12
Sep-12
Mar-13
Sep-13
Mar-14
Sep-14
Mar-15
Sep-15
Mar-16
Sep-16
Mar-17
TTC "Coupon"
TTC "YTM"
LAIF

Exhibit IV (c)



Risk Assessment
as of March 31, 2017
Yield to Maturity
7.00%
6.00%
5.00%
4.00%
3.00%
2.00%
1.00%
0.00%
-1.00%
-2.00%
1 year
2 years
3 years
5 years
2 Standard Deviations
1 Standard Deviation
-1 Standard Deviation
-2 Standard Deviations
6/30/17
12/27/17
6/25/18
12/22/18
6/20/19
12/17/19
6/14/20
12/11/20
6/9/21
12/6/21
Maturity Dates
County Treasurer
Wells Capital Mgmt
US Treasuries Yield Curve

Risk Assessment

Exhibit IV (d)

(Securities Greater Than Two Standard Deviations)

As of March 31, 2017

CUSIP	DESCRIPTION	PURCHASE DATE	PAR	COST	MARKET	COUPON (%)	MATURITY DATE	YTM (%)
06051GEH8	CCCCD CORP BANK OF A	1/5/2017	250,000.00	273,753.06	271,442.50	5.00	5/13/21	2.84
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
61747YDW2	CCCCD CORP MORGAN ST	2/3/2017	240,000.00	241,870.00	242,289.60	2.65	1/27/20	2.39
0258M0EE5	CCCCD CORP AMERICAN	3/3/2017	170,000.00	169,823.20	170,256.70	2.20	3/3/20	2.24
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
January 1, 2017 through March 31, 2017

	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	$2,859,323,355.57	84.48%	1.1243%	208.99	247
B. Investments Managed by Outside Contractors					
1. Local Agency Investment Fund	$182,020,194.50	5.38%	0.7830%	0.05	1
2. Other					
a. Wells Capital Management	$44,198,790.62	1.31%	1.0333%	3.57	274
b. CalTRUST Short Term Fund	$133,588,182.02	3.95%	0.9767%	0.04	1
c. Cash	$165,330,869.95	4.88%	0.2549%	0.00	0
Total	$3,384,461,392.67	100.00%			
* Weighted Average YTM of Portfolio =			1.06%	213	

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

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

CONTRA COSTA COUNTY INVESTMENT POOL
SUMMARY OF POOL RATES AND BENCHMARKS
AS OF MARCH 31, 2017

Pool Rates:	YTM as of 3/31/17	Quarterly Ave.	Average Days to Maturity	
Total County Portfolio (w/ Cash)	1.08%	1.06%	236	*1
Investments Managed by Treasurer's Office	1.14%	1.12%	247	
Wells Capital Management	1.16%	1.03%	274	
CalTRUST Short Term Fund	1.03%	0.98%	356	*2

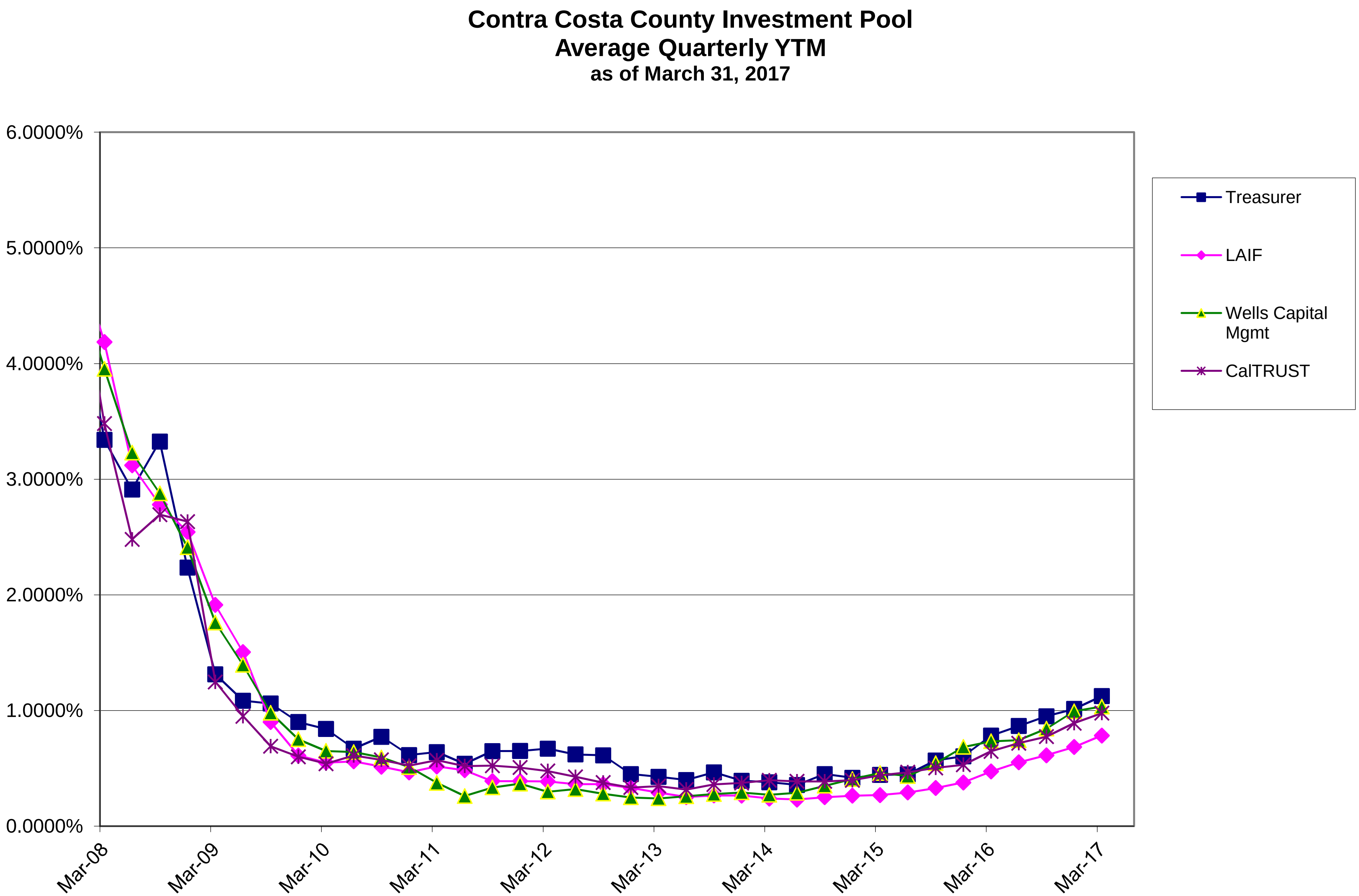
	Quarterly Apportionment Rate	PMIA Ave. Effective Yield		
Local Agency Investment Fund (LAIF)	0.78%	0.78%	180	*2

		1/1/17 - 3/31/17		
Benchmarks:	3/31/17	High	Ave.	Low
Federal Fund Target Rate	1.0000%	1.0000%	0.8000%	0.7500%
Six Month Treasury Bill	0.7425%	0.7775%	0.6138%	0.5025%
Six Month LIBOR	1.4304%	1.4382%	1.2188%	0.8869%
Vanguard Prime Money Mkt Fund	0.2000%			

*1. Cash is excluded from the calculation.

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

Exhibit V (b)



Contra Costa County Investment Pool
Average Quarterly YTM
as of March 31, 2017
6.0000%
5.0000%
4.0000%
3.0000%
2.0000%
1.0000%
0.0000%
Mar-08
Mar-09
Mar-10
Mar-11
Mar-12
Mar-13
Mar-14
Mar-15
Mar-16
Mar-17
Treasurer
LAIF
Wells Capital Mgmt
CalTRUST

CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
March 31, 2017

Exhibit VI

Description	CUSIP	Purchase Date	Coupon Rate	Par	Market	Cost	Provisions	Fund # *
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	$8,214,387.15	$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	$1,973,406.40	$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	$9,949,200.00	$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	$9,906,000.00	$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	$9,964,000.00	$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	$4,948,350.00	$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	$9,998,400.00	$10,000,000.00	One time: 4/13/17	8177
	Total			**$54,346,000.00**	**$57,104,963.55**	**$54,318,549.42**		

* Fund #

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

Exhibit VI (a)

CONTRA COSTA COUNTY
CALTRUST SHORT TERM FUND
STRUCTURED SECURITIES
March 31, 2017

DESCRIPTION	CUSIP	MATURITY DATE	PAR ($)	MARKET ($)	COST ($)	PROVISIONS
Aetna, Inc. 12/08/17	00817YAR9	12/8/2017	4,700,000.00	4,712,207.78	4,700,000.00	Float quarterly: LIBOR +65 bps
American Express Credit Account 1/15/20	02582JGS3	1/15/2020	11,250,000.00	11,250,865.13	11,256,591.80	5% clean up call
American Express Credit Account 04/15/20	02582JGU8	4/15/2020	8,292,000.00	8,299,210.72	8,322,670.95	5% clean up call
Apple Inc. 08/02/19	037833CA6	8/2/2019	6,000,000.00	6,007,985.40	6,000,000.00	Float quarterly: LIBOR +14 bps
APPLE INC 2/7/2020	037833CL2	2/7/2020	3,437,000.00	3,441,289.03	3,440,674.15	Float quarterly: LIBOR +20 bps
American Honda Finance Corporat 09/20/17	02665WAY7	9/20/2017	3,800,000.00	3,807,326.78	3,800,247.83	Float quarterly: LIBOR +45 bps
American Honda Finance Corporat 12/11/17	02665WAR2	12/11/2017	8,000,000.00	8,014,904.80	8,000,000.00	Float quarterly: LIBOR +31 bps
BA Credit Card Trust 06/15/20	05522RCT3	6/15/2020	10,000,000.00	10,019,733.00	10,003,406.84	5% clean up call
Bank of New York Mellon Corpora 05/22/18	06406HDC0	5/22/2018	5,000,000.00	5,013,624.50	4,999,150.42	Float quarterly: LIBOR +38 bps
BANK NEW YORK 8/1/18	06406HCM9	8/1/2018	2,783,000.00	2,798,218.84	2,801,701.76	Float quarterly: LIBOR +56 bps
BB&T Corporation 10/01/17	07330NAK1	10/1/2017	6,500,000.00	6,500,133.25	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	3,270,307.94	3,297,266.41	Call on and anytime after 5/15/18
BB&T CO GLOBAL BK 10/15/18	07330NAD7	10/15/2018	3,105,000.00	3,131,534.40	3,134,218.05	Call on and anytime after 9/15/18
Berkshire Hathaway Finance Corp 01/12/18	084664CD1	1/12/2018	2,750,000.00	2,755,576.18	2,750,000.00	Float quarterly: LIBOR +30 bps
Berkshire Hathaway Finance Corp 08/15/19	084664CL3	8/15/2019	5,320,000.00	5,332,602.02	5,320,611.20	Float quarterly: LIBOR +26 bps
BMW Veh Lease 01/22/18	05581RAC0	1/22/2018	5,157,841.08	5,161,333.97	5,157,841.08	Float monthly: LIBOR +50 bps; 5% clean up call
Bmw Vehicle Lease Trust 7/22/19	055657AB6	7/22/2019	5,575,000.00	5,573,929.60	5,574,416.86	5% clean up call
BB&T Corporation 05/01/19	07330NAM7	5/1/2019	8,000,000.00	8,038,534.40	8,000,000.00	Float quarterly: LIBOR +53 bps; Call after 4/10/19
BRANCH BANKING & TRUST CO 01/15/20	07330NAP0	1/15/2020	2,000,000.00	2,002,799.60	2,000,000.00	Float quarterly: LIBOR +45 bps
UNIVERSITY CALIF 07/01/17	91412GFA8	7/1/2017	4,250,000.00	4,340,950.00	4,249,761.33	Float monthly: LIBOR +50 bps
Capital One Multi Asset Executi 07/15/20	14041NDX6	7/15/2020	2,690,000.00	2,744,177.14	2,805,027.75	5% clean up call
Capital One Multi Asset Executi 01/15/21	14041NEU1	1/15/2021	16,510,000.00	16,499,554.12	16,522,489.46	5% clean up call
Capital One Multi Asset Executi 07/15/20	14041NET4	7/15/2020	2,950,000.00	2,952,227.84	2,960,308.59	5% clean up call
Chase Issuance Trust 04/15/20	161571GY4	4/15/2020	7,300,000.00	7,292,551.81	7,305,050.47	10% clean up call
Chase Issuance Trust 07/15/19	161571GP3	7/15/2019	3,000,000.00	3,000,861.60	3,009,702.02	10% clean up call
Chase Issuance Trust 11/15/19	161571GQ1	11/15/2019	1,400,000.00	1,400,660.52	1,404,812.50	10% clean up call
Chase Issuance Trust 1/15/2020	161571HJ6	1/15/2020	6,000,000.00	6,015,002.40	6,000,000.00	Float monthly: LIBOR +30 bps; 10% clean up call
Chevron Corporation 03/02/18	166764AW0	3/2/2018	4,000,000.00	4,003,358.80	4,000,000.00	Float quarterly: LIBOR +17 bps
Chevron Corporation 05/16/18	166764BE9	5/16/2018	5,700,000.00	5,729,186.28	5,700,000.00	Float quarterly: LIBOR +50 bps
Cisco Systems, Inc. 06/15/18	17275RAY8	6/15/2018	4,500,000.00	4,512,156.30	4,500,000.00	Float quarterly: LIBOR +31 bps
CITIBANK 3/20/19	17325FAB4	3/20/2019	10,250,000.00	10,252,852.58	10,250,000.00	Float quarterly: LIBOR +34 bps
Citibank Credit Card Issuance T 04/24/19	17305EFQ3	4/24/2019	13,011,000.00	13,010,823.05	13,023,706.05	5% clean up call
Citibank Credit Card Issuance T 04/09/20	17305EFU4	4/9/2020	7,025,000.00	7,042,927.10	7,071,644.83	5% clean up call
Citigroup Inc. 04/27/18	172967JQ5	4/27/2018	5,000,000.00	5,021,049.50	5,000,000.00	Float quarterly: LIBOR +69 bps
Citigroup Inc. 12/07/18	172967KF7	12/7/2018	3,000,000.00	3,021,585.30	3,000,000.00	Float quarterly: LIBOR +86 bps
Citigroup Inc. 06/07/19	172967KT7	6/7/2019	2,000,000.00	2,017,538.20	2,000,000.00	Float quarterly: LIBOR +93 bps
Comcast Corporation 05/15/18	20030NAW1	5/15/2018	11,055,000.00	11,568,157.62	11,799,560.40	Make-whole call +30 bps
Credit Suisse AG New York Branc 04/27/18	22546QAW7	4/27/2018	5,500,000.00	5,515,125.00	5,500,000.00	Float quarterly: LIBOR +68 bps
Federal Farm Credit Banks 08/08/18	3133EFYG6	8/8/2018	10,000,000.00	10,038,197.00	10,000,000.00	Float monthly: LIBOR +19 bps
Federal Farm Credit Banks 09/17/18	3133EFM61	9/17/2018	10,000,000.00	10,043,160.00	10,000,000.00	Float monthly: LIBOR +22 bps
Federal Home Loan Banks 04/06/18	3130A7LX1	4/6/2018	8,100,000.00	8,091,575.19	8,100,000.00	One time: 4/6/17
Federal Home Loan Bank 1/18/19	3130AAM88	1/18/2019	20,000,000.00	20,075,960.00	20,084,000.00	One time: 1/18/18
Federal Home Loan Banks 06/22/18	3130A8DW0	6/22/2018	13,200,000.00	13,194,095.64	13,200,000.00	Quarterly; First: 9/22/16; Last: 3/22/18
Federal Home Loan Mortgage Corp 11/24/17	3134G8ML0	11/24/2017	1,100,000.00	1,099,690.35	1,100,000.00	Quarterly; First: 5/24/16; Last: 8/24/17
Federal Home Loan Mortgage Corp 02/26/18	3134G8L98	2/26/2018	10,000,000.00	9,994,842.00	10,000,000.00	Quarterly; First: 5/26/16; Last: 11/26/17
Federal Home Loan Mortgage Corp 04/11/18	3134G8UD9	4/11/2018	10,000,000.00	9,991,092.00	10,007,881.66	One time: 1/11/17
Federal Home Loan Mtg 5/25/18	3134G44Z8	5/25/2018	10,000,000.00	9,981,295.00	10,000,000.00	Quarterly; First: 11/25/13; Last: 2/25/18
Federal Home Loan Mortgage Corp 05/30/18	3134GAXR0	5/30/2018	10,000,000.00	10,024,580.00	10,026,000.00	One time: 5/30/17
Federal Home Loan Mortgage Corp 07/27/18	3134G9X51	7/27/2018	15,000,000.00	14,961,111.00	14,985,128.61	Quarterly; First: 1/27/17; Last: 4/27/17
Federal Home Loan MTG 9/13/18	3134GAGF5	9/13/2018	3,000,000.00	2,994,131.40	2,997,660.00	Quarterly; First: 12/13/16; Last: 6/13/18
Federal Home Loan Mortgage Corp 09/21/18	3134GAMA9	9/21/2018	10,000,000.00	9,969,132.00	10,000,000.00	One time: 3/21/17
Federal Home Loan Mortgage Corp 09/15/18	31394JTT4	9/15/2018	1,113,254.72	1,131,625.98	1,145,910.75	1% clean up call
Federal National Mortgage Assoc 9/25/18	3136G1HM4	9/25/2018	6,900,000.00	6,898,467.51	6,900,000.00	Quarterly: First: 3/25/14; Last: 6/25/18
Fifth Third Bank of Cincinnati 02/28/18	31677QAV1	2/28/2018	15,900,000.00	15,894,617.85	15,937,083.00	Callable on and anytime after 1/28/18
Fifth Third Bank of Cincinnati 08/20/18	31677QBD0	8/20/2018	3,000,000.00	3,019,857.30	3,019,170.00	Callable on and anytime after 7/20/18
Fifth Third Auto Trust 05/15/18	31680GAB2	5/15/2018	863,217.71	863,123.02	863,202.18	10% collateral call
Federal Home Loan Mortgage Corp 05/26/17	3134G6R70	5/26/2017	5,000,000.00	4,999,728.00	4,998,442.55	One time: 5/26/16
General Electric Company 08/07/18	36962GX66	8/7/2018	2,023,000.00	2,026,668.51	2,019,665.64	Float quarterly: LIBOR +27 bps

CONTRA COSTA COUNTY
CALTRUST SHORT TERM FUND
STRUCTURED SECURITIES
March 31, 2017

Exhibit VI (a)

DESCRIPTION	CUSIP	MATURITY DATE	PAR ($)	MARKET ($)	COST ($)	PROVISIONS
Goldman Sachs Group, Inc. 12/15/17	38141EC49	12/15/2017	6,000,000.00	6,022,015.20	5,987,560.11	Float quarterly: LIBOR +80 bps
Goldman Sachs Group, Inc. 04/25/19	38141GVV3	4/25/2019	3,000,000.00	3,031,785.60	3,000,000.00	Float quarterly: LIBOR +104 bps
Harley-Davidson Motorcycle Trus 01/15/19	41284CAB0	1/15/2019	63,142.55	63,128.90	63,142.25	10% collateral call
Harley-Davidson Motorcycle Trus 06/15/19	41284DAB8	6/15/2019	4,626,710.39	4,621,766.75	4,626,596.45	10% collateral call
Honda Auto Receivables Owner Tr 07/23/18	43814LAB5	7/23/2018	731,095.77	730,405.03	731,086.82	10% collateral call
Honda Auto Receivables Owner Tr 04/18/19	43814RAB2	4/18/2019	6,500,000.00	6,485,133.20	6,499,818.65	10% collateral call
Honda Auto Receivables Owner Tr 7/22/19	43814TAB8	7/22/2019	4,800,000.00	4,798,233.12	4,799,885.28	10% collateral call
HSBC USA, Inc. 06/23/17	40434CAB1	6/23/2017	4,000,000.00	4,001,720.80	3,990,236.98	Float quarterly: LIBOR +30 bps
HSBC USA, Inc. 11/13/17	40428HPM8	11/13/2017	7,955,000.00	7,956,653.84	7,954,554.03	Float quarterly: LIBOR +34 bps
HSBC USA, Inc. 08/07/18	40428HPW6	8/7/2018	2,000,000.00	2,007,154.40	2,000,000.00	Float quarterly: LIBOR +77 bps
Inter-American Development Bank 06/12/17	45818WAW6	6/12/2017	5,000,000.00	4,998,532.00	4,998,995.00	Float monthly: LIBOR +2 bps
International Bank for Reconstr 09/30/17	45905UTJ3	9/30/2017	30,000,000.00	30,000,843.00	30,015,417.60	Float quarterly: LIBOR
International Bank for Reconstr 12/16/17	45905UVJ0	12/16/2017	10,000,000.00	10,008,760.00	10,000,000.00	Float quarterly: LIBOR +14 bps
INTL FINANCE CORP 3/6/18	45950VKP0	3/6/2018	10,000,000.00	10,009,080.00	10,000,000.00	Float monthly: LIBOR +5 bps
International Finance Corporati 01/09/19	45950VHC3	1/9/2019	10,000,000.00	9,996,313.00	9,977,607.29	Float quarterly: LIBOR +6 bps
John Deere Owner Trust 2015-B 06/15/18	47787WAB5	6/15/2018	864,927.27	864,728.33	864,908.82	10% clean up call
John Deere Owner Trust 2012 10/15/18	47788MAB6	10/15/2018	2,458,551.22	2,457,236.88	2,458,543.84	10% clean up call
John Deere Capital Corporation 01/16/18	24422ESU4	1/16/2018	2,165,000.00	2,167,817.53	2,167,350.44	Float quarterly: LIBOR +29 bps
JOHN DEERE OWNER TRUST 10/15/19	47787XAB3	10/15/2019	6,500,000.00	6,495,732.75	6,499,974.00	10% collateral call
JPMorgan Chase Bank, National A 06/14/17	48125LRD6	6/14/2017	1,500,000.00	1,500,533.10	1,500,041.41	Float quarterly: LIBOR +40 bps
JPMorgan Chase & Co. 03/01/18	46623EKD0	3/1/2018	5,000,000.00	5,007,782.00	5,017,244.91	Callable on and anytime after 2/1/18
JPMorgan Chase & Co. 03/22/19	46625HQV5	3/22/2019	5,000,000.00	5,047,591.00	5,000,000.00	Float quarterly: LIBOR +84 bps
Manufacturers and Traders Trust 07/25/17	55279HAH3	7/25/2017	10,000,000.00	10,008,167.00	9,991,325.51	Float quarterly: LIBOR +30 bps
Manufacturers and Traders Trust 07/25/17	55279HAF7	7/25/2017	11,340,000.00	11,341,111.32	11,359,101.30	Callable on and anytime after 6/25/17
Manufacturers and Traders Trust 03/07/18	55279HAA8	3/7/2018	1,000,000.00	999,964.70	999,360.00	Callable on and anytime after 2/5/18
Mercedes-Benz Auto Lease Trust 01/16/18	58769AAB2	1/16/2018	1,080,094.71	1,079,963.59	1,080,036.72	5% clean up call
Mercedes Benz Auto Receivables 06/15/18	58772PAB4	6/15/2018	163,637.77	163,594.36	163,478.15	5% collateral call
Mercedes-Benz Auto Lease Trust 03/15/19	58768FAD8	3/15/2019	4,345,000.00	4,347,921.58	4,350,600.98	5% deal call
Mercedes Benz Auto Receivables 12/16/19	58772PAD0	12/16/2019	11,670,000.00	11,659,177.24	11,664,728.13	5% collateral call
Morgan Stanley 01/05/18	61761JVN6	1/5/2018	7,938,000.00	7,968,284.26	7,942,216.60	Float quarterly: LIBOR +74 bps
Morgan Stanley 02/01/19	61746BDY9	2/1/2019	3,500,000.00	3,559,106.60	3,500,000.00	Float quarterly: LIBOR +137.5 bps
MORGAN STANLEY 2/14/2020	61746BEH5	2/14/2020	2,500,000.00	2,506,125.00	2,500,000.00	Float quarterly: LIBOR +80 bps
NISSAN AUTO RECEIVABLES OWNER T 02/15/1	65478UAC3	2/15/2019	2,985,683.82	2,988,737.28	2,985,683.81	5% collateral call
Nissan Auto Receivables 2016-B 04/15/19	65478VAB3	4/15/2019	3,208,580.27	3,204,053.29	3,208,368.46	5% collateral call
National Rural Utilities Cooper 04/10/17	637432HT5	4/10/2017	8,880,000.00	8,875,560.00	9,098,509.00	Make-whole call +20 bps
Nissan Auto Lease Trust 07/15/19	65477XAD6	7/15/2019	3,000,000.00	2,993,274.00	2,997,656.25	10% collateral call
NISSAN AUTO RECEIVABLES 2014-B 05/15/19	65477WAC0	5/15/2019	1,540,363.80	1,538,509.36	1,540,616.72	5% collateral call
ONTARIO CALIF 05/15/17	683042AA3	5/15/2017	1,995,000.00	1,997,733.15	1,995,000.00	Make-whole call +15 bps
PNC Bank, National Association 06/01/18	69353REN4	6/1/2018	3,000,000.00	3,009,873.30	3,000,000.00	Float quarterly: LIBOR +42 bps
PNC Bank, National Association 02/23/18	69353REJ3	2/23/2018	8,762,000.00	8,766,812.97	8,784,679.62	Callable on and anytime after 1/24/18
PNC BANK 1/28/2019	69353RCH9	1/28/2019	1,755,000.00	1,769,095.28	1,772,392.05	Callable on and anytime after 12/29/18
PNC Bank, National Association 7/20/18	69353RER5	7/20/2018	3,900,000.00	3,908,362.77	3,918,939.80	Make-whole call +10 bps
PUBLIC SVC ELEC GAS CO 9/15/18	74456QBE5	12/15/2018	5,000,000.00	5,064,231.50	5,061,900.00	Make-whole call +10 bps
SAN FRANCISCO CALIF 05/01/17	79766DCU1	5/1/2017	1,470,000.00	1,472,646.00	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
Toyota Auto Receivables 2015-C 02/15/18	89231TAB6	2/15/2018	193,754.04	193,727.65	193,745.10	5% collateral call
Toyota Auto Receivables Owner T 05/15/19	89231LAB3	5/15/2019	6,250,000.00	6,236,887.50	6,249,500.00	5% collateral call
TOYOTA AUTO RECEIVABLES OWNER 9/19/19	89238MAB4	9/16/2019	5,600,000.00	5,597,337.20	5,599,459.60	5% collateral call
Travelers Companies, Inc. 12/15/17	89417EAC3	12/15/2017	15,000,000.00	15,459,889.50	15,646,050.00	Make-whole call +15 bps
Union Bank of California, Natio 06/16/17	90520EAE1	6/16/2017	3,545,000.00	3,550,586.57	3,567,973.41	Make-whole call +30 bps
U.S. Bank N 01/26/18	90331HMQ3	1/26/2018	5,450,000.00	5,448,095.77	5,450,344.00	Callable on and anytime after 12/26/17
UNIVERSITY CALIF 07/01/17	91412GEZ4	7/1/2017	14,380,000.00	14,400,419.60	14,380,000.00	Float monthly: LIBOR +58 bps
U.S. Bank National Association 12/29/17	90331HMU4	12/29/2017	1,325,000.00	1,325,350.33	1,325,104.75	One time: 12/29/17
Union Bank of California, Natio 09/26/18	90521APJ1	9/26/2018	4,100,000.00	4,146,362.80	4,147,799.00	Callable on and anytime after 8/26/18
U.S. Bank National Association 01/26/18	90331HMR1	1/26/2018	11,500,000.00	11,517,888.25	11,479,872.95	Float quarterly: LIBOR +30 bps
			698,556,855.12	700,485,493.37	700,889,094.12	

Notes:

Contra Costa County invests approximately $133.6 million in the CalTRUST Short Term Fund which had assets of $1,477.5 million as of 3/31/17. The above data represents the information at the Short Term Fund level, not at the Contra Costa County account level.

Exhibit VI (b)

CONTRA COSTA COUNTY
WELLS CAP MANAGEMENT
STRUCTURED SECURITIES
March 31, 2017

DESCRIPTION	CUSIP	MATURITY DATE	PAR	MARKET	COST	PROVISIONS
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
AMXCA 142 A	02582JGS3	1/15/2020	750,000.00	750,560.18	750,439.45	5% clean up call
APPLE INC	037833AM2	5/5/2017	500,000.00	501,153.08	501,225.00	Make-whole call +5 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
BMWLT 171 A2	055657AB6	7/22/2019	200,000.00	200,249.06	199,979.08	5% clean up call
CCCIT 14A8 A8	17305EFU4	4/9/2020	700,000.00	705,440.72	703,390.63	5% clean up call
CHARLES SCHWAB CORP	808513AK1	3/10/2018	500,000.00	500,338.00	500,815.00	Make-whole call +10 bps
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
CITIBANK NA	17325FAB4	3/20/2019	750,000.00	750,515.45	750,000.00	Float quarterly: LIBOR +34 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
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
HAROT 171 A2	43814TAB8	7/22/2019	750,000.00	750,297.93	749,982.08	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 RECONSTRUCTIOI	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	02/15/2019	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	02/15/2019	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	69353REJ3	2/23/2018	700,000.00	700,773.73	701,050.00	Call on and anytime after 1/24/18
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	01/15/2019	280,000.00	279,653.04	279,986.42	5% collateral call
TAOT 16D A2A	89231LAB3	05/15/2019	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
USAOT-161-A2	90327CAB6	03/15/2019	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
			18,015,589.31	**18,001,556.75**	**18,098,833.05**	

Exhibit VII
State of California
Pooled Money Investment Account

Portfolio as of 03-31-17

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	$ 1,250	$ 300	$ 4,050	$ 4,150	$ 1,300	$ 1,500	$ 1,500	$ 1,550	$ 7,000	$ 7,100	$ 1,700		
REPO													
TDs	$ 1,715	$ 1,134	$ 1,278	$ 635	$ 338	$ 382							
AGENCY	$ 2,017	$ 1,400	$ 500	$ 1,400	$ 700	$ 1,400	$ 700	$ 750	$ 627	$ 1,281	$ 250	$ 50	
CP	$ 1,850	$ 1,900	$ 450	$ 700	$ 400	$ 350	$ 200						
CDs + BNs	$ 2,750	$ 3,600	$ 700	$ 2,850		$ 650	$ 400	$ 200	$ 300				
CORP BND													
TOTAL $ 65,256	$ 9,582	$ 8,334	$ 6,978	$ 9,735	$ 2,738	$ 4,282	$ 2,800	$ 2,500	$ 7,927	$ 8,381	$ 1,950	$ 50	$ -
PERCENT	14.7%	12.8%	10.7%	14.9%	4.2%	6.6%	4.3%	3.8%	12.1%	12.8%	3.0%	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
3/31/2017

	Description	Carrying Cost Plus Accrued Interest Purch.	Amortized Cost	Fair Value	Accrued Interest
1*	United States Treasury:				
	Bills	$ 11,529,529,518.46	$ 11,555,331,831.40	$ 11,547,993,500.00	NA
	Notes	$ 19,784,669,253.72	$ 19,783,508,723.77	$ 19,749,210,500.00	$ 33,930,754.00
1*	Federal Agency:				
	SBA	$ 866,949,257.52	$ 866,912,128.47	$ 858,953,922.79	$ 729,325.65
	MBS-REMICs	$ 44,788,917.08	$ 44,788,917.08	$ 47,053,192.13	$ 211,005.30
	Debentures	$ 949,997,076.07	$ 949,997,076.07	$ 946,506,000.00	$ 1,591,535.50
	Debentures FR	$ -	$ -	$ -	$ -
	Discount Notes	$ 7,768,611,458.36	$ 7,782,989,930.58	$ 7,780,400,000.00	NA
	GNMA	$ -	$ -	$ -	$ -
1*	Supranational Debentures	$ 299,965,313.04	$ 299,965,313.04	$ 298,392,500.00	$ 492,013.50
1*	Supranational Debentures FR	$ 50,000,000.00	$ 50,000,000.00	$ 50,073,000.00	$ 121,526.17
2*	CDs and YCDs FR	$ 300,000,000.00	$ 300,000,000.00	$ 300,000,000.00	$ 670,902.50
2*	Bank Notes	$ 600,000,000.00	$ 600,000,000.00	$ 599,607,935.89	$ 1,439,055.55
2*	CDs and YCDs	$ 10,550,000,000.00	$ 10,550,000,000.00	$ 10,547,089,360.14	$ 25,231,888.90
2*	Commercial Paper	$ 5,830,869,194.46	$ 5,839,554,041.75	$ 5,838,495,499.98	NA
1*	Corporate:				
	Bonds FR	$ -	$ -	$ -	$ -
	Bonds	$ -	$ -	$ -	$ -
1*	Repurchase Agreements	$ -	$ -	$ -	$ -
1*	Reverse Repurchase	$ -	$ -	$ -	$ -
	Time Deposits	$ 5,480,740,000.00	$ 5,480,740,000.00	$ 5,480,740,000.00	NA
	AB 55 & GF Loans	$ 7,824,657,000.00	$ 7,824,657,000.00	$ 7,824,657,000.00	NA
	TOTAL	$ 71,880,776,988.71	$ 71,928,444,962.16	$ 71,869,172,410.93	$ 64,418,007.07

Fair Value Including Accrued Interest $ 71,933,590,418.00

* 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 **(0.999175951).**
As an example: if an agency has an account balance of $20,000,000.00, then the agency would report its participation in the LAIF valued at $19,983,519.02 or $20,000,000.00 x **0.999175951.**

All investments are in US Dollars according to the State of California.

Exhibit VII (b)
State of California

DISCLOSURE STATEMENT

Portfolio Holdings: Structured Notes and Asset-Backed Securities

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

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

Following are the State of California Treasurer's holdings in each category as of March 31, 2017:

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

Exhibit VII (b)
State of California

1. Structured Notes

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

Securities Accountability

Structured Notes

a.	Callable Agency	$ 0.000 million
b.	LIBOR Agency Floater	$ 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: 03/31/17

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		$ 866.949 million
b.	Agency MBS-REMIC'S		$ 44.789 million
		(Medium term sub-total)	$ 911.738 million
c.	Commercial Paper	(Short term sub-total)	$ 348.548 million

U.S. $1,260.286 million As of: 03/31/17

Total Portfolio As of: 03/31/17 $71,880,776,988.71

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

Short-term Asset-Backed Commercial Paper (ABCP) as a percent of portfolio: 0.48% *

Total Medium-term and Short-term Structured notes and Asset-backed securities
as a percent of portfolio: 2.24%

****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 Test[1]

as of March 31, 2017

Par Value	3,060,126,233.80	Book Price	99.841
Book Value	3,055,259,468.61	Average Days to Maturity	236
Market Value	3,055,984,761.12	Coupon	1.1392%
Market Price	99.865	YTM	1.1420%

Yield Change (bps)	Market Value ($)	Market Price ($)	Gain/Loss[2] (bps)
-50	3,065,719,806.49	100.183	31.84
-25	3,060,839,831.10	100.023	15.82
-10	3,057,923,812.86	99.928	6.31
0	3,055,984,761.12	99.865	0.00
10	3,054,049,663.47	99.801	-6.41
25	3,051,154,403.94	99.707	-15.82
50	3,046,348,568.58	99.550	-31.54

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 31.84 bps. If the yield were to go up by 50 bps, the market value of the portfolio would decrease by 31.54 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 calcuated based on the market value/price.

Exhibit IX

CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
MUNICIPAL SECURITIES
March 31, 2017

Security Description	CUSIP	Coupon Rate	YTM	Purchase Date	Maturity Date	Par Value	Market Value[1]	Fund[3]
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
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	$2,750,000.00	$2,886,919.98	

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