CONTRA COSTA COUNTY

TREASURER'S QUARTERLY INVESTMENT REPORT

AS OF JUNE 30, 2017

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EXECUTIVE SUMMARY

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

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

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

- As of 6/30/17, the fair value of the Treasurer's investment portfolio was 100.04% of the cost. More than 81 percent of the portfolio or over $3.00 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	$3,690,689,759.27
Cost	$3,684,129,816.47
Market Value	$3,685,457,162.73
Weighted Yield to Maturity	1.22%
Weighted Average Days to Maturity	205 days
Weighted Duration	0.56 year

CONTRA COSTA COUNTY INVESTMENT POOL
As of June 30, 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)	$52,154,000.00	$52,113,832.99	$52,029,842.06	1.41%
2. U.S. Agencies				
Federal Home Loan Banks	246,770,000.00	246,473,707.90	246,254,158.83	6.69%
Federal National Mortgage Association	107,216,000.00	107,355,206.96	106,864,249.99	2.91%
Federal Farm Credit Banks	228,576,000.00	228,269,412.34	227,836,613.01	6.20%
Federal Home Loan Mortgage Corporation	179,142,000.00	179,033,173.02	178,587,639.61	4.86%
Municipal Bonds	2,575,000.00	2,711,919.98 [1]	2,711,919.98 [1]	0.07%
Subtotal	764,279,000.00	763,843,420.20	762,254,581.42	20.73%
3. Supranationals - International Government	136,323,000.00	135,657,538.91	135,408,801.13	3.68%
4. Money Market Instruments				
Commercial Paper	1,120,241,000.00	1,114,387,985.26	1,117,561,030.63	30.25%
Negotiable Certificates of Deposit	903,498,000.00	903,498,209.39	903,940,684.89	24.52%
Medium Term Certificates of Deposit	1,710,000.00	1,708,666.20	1,708,666.20	0.05%
Money Market Accounts	565,318.32	565,318.32	565,318.32	0.02%
Time Deposit	3,397.22	3,397.22	3,397.22	0.00%
Subtotal	2,026,017,715.54	2,020,163,576.39	2,023,779,097.26	54.83%
5. Asset Backed Securities/Mortgage Backed Securities	7,448,713.40	7,465,577.34 [1]	7,465,577.34 [1]	0.20%
6. Corporate Notes	157,751,000.00	158,015,806.93	157,854,486.89	4.29%
TOTAL (Section A.)	3,143,973,428.94	3,137,259,752.76	3,138,792,386.10	85.16%
B. Investments Managed by Outside Contractors				
1. Local Agency Investment Fund	201,322,088.05	201,322,088.05	201,108,821.72 [2]	5.46%
2. Other				
a. EBRCS Bond	1,930,461.83	1,930,461.83	1,930,461.83	0.05%
b. Wells Capital Management	44,229,800.27	44,383,533.65	44,391,512.90 [3]	1.20%
c. CalTRUST (Short-Term Fund)	73,635,660.14	73,635,660.14	73,635,660.14	2.00%
Subtotal	119,795,922.24	119,949,655.62	119,957,634.87	3.26%
TOTAL (Section B.)	321,118,010.29	321,271,743.67	321,066,456.59	8.72%
C. Cash	225,598,320.04	225,598,320.04	225,598,320.04	6.12%
[4]GRAND TOTAL (FOR A , B, & C)	$3,690,689,759.27	$3,684,129,816.47	$3,685,457,162.73	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 June 30, 2017

CONTRA COSTA COUNTY INVESTMENT POOL - EARNING STATISTICS

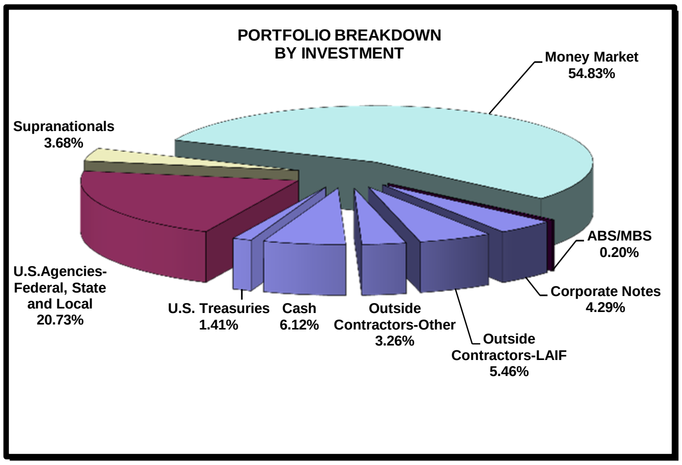
	Fiscal Year To Date	Quarter ending June 30, 2017
Average Daily Balance ($)	3,131,563,421.92	3,744,694,868.95
Net Earnings ($)	33,217,749.35	9,561,900.09
Earned Income Yield	1.05%	1.01%

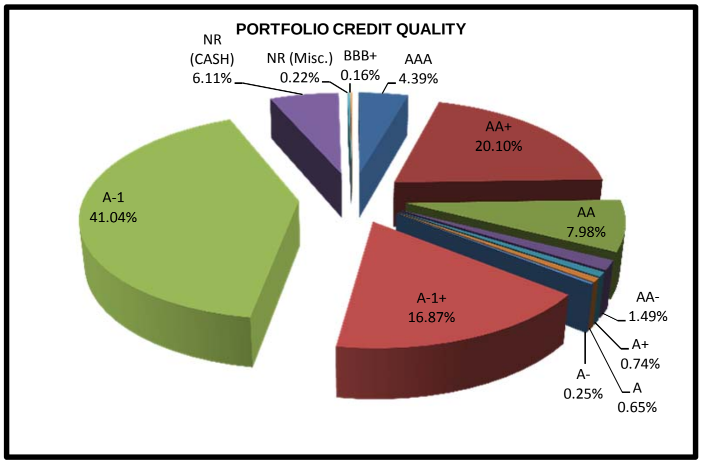
CONTRA COSTA COUNTY INVESTMENT POOL - PORTFOLIO STATISTICS

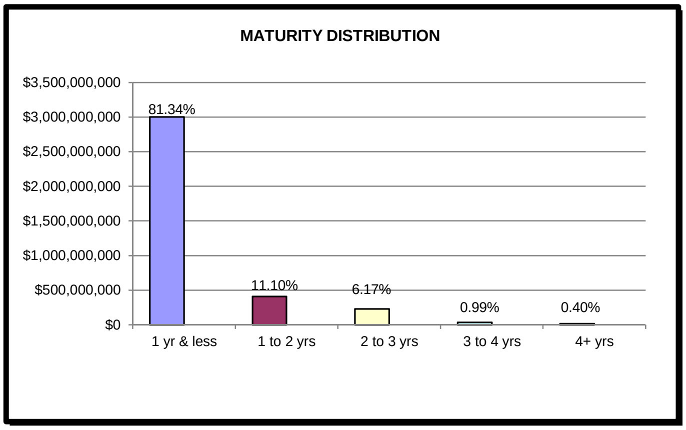
Investment Type	Par Value ($)	Fair Value ($)	YTM (%)	WAM (days)	Percentage of Portfolio
U.S. Treasury	52,154,000.00	52,029,842.06	1.43	690	1.41%
Agencies	761,704,000.00	759,542,661.44	1.19	453	20.61%
Municipals	2,575,000.00	2,711,919.98	1.26	350	0.07%
Commercial Paper	1,120,241,000.00	1,117,561,030.63	1.20	71	30.32%
NCD/YCD	905,208,000.00	905,649,351.09	1.29	110	24.57%
Corporate Notes	157,751,000.00	157,854,486.89	1.65	562	4.28%
ABS/MBS	7,448,713.40	7,465,577.34	1.51	1124	0.20%
Time Deposit	3,397.22	3,397.22	0.40	1059	0.00%
Money Market Fund	565,318.32	565,318.32	0.00	1	0.02%
Supranationals	136,323,000.00	135,408,801.13	1.36	641	3.67%
LAIF	201,322,088.05	201,108,821.72	0.98	1	5.46%
CalTRUST	73,635,660.14	73,635,660.14	1.10	1	2.00%
Wells Cap	44,229,800.27	44,391,512.90	1.34	256	1.20%
Misc.*	1,930,461.83	1,930,461.83	0.00	N/A	0.05%
Cash	225,598,320.04	225,598,320.04	0.92	0	6.12%
Total Fund	**3,690,689,759.27**	**3,685,457,162.73**	**1.22**	**205**	**100.00%**

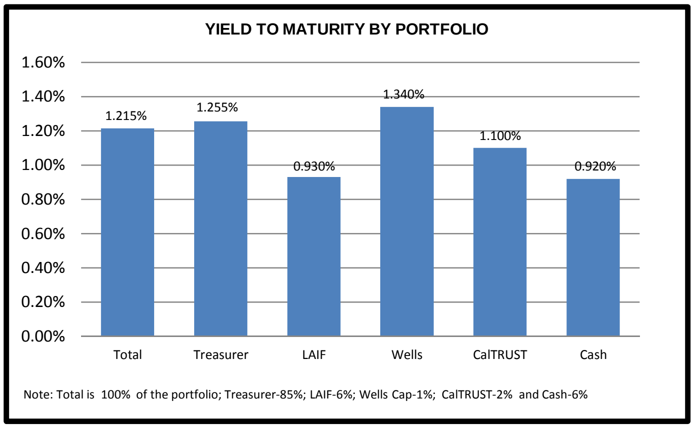
*East Bay Regional Communications System Authority

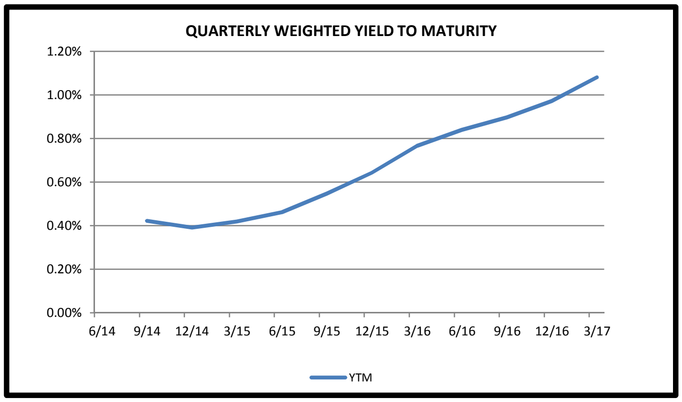
CONTRA COSTA COUNTY
INVESTMENT POOL
AT A GLANCE
AS OF JUNE 30, 2017

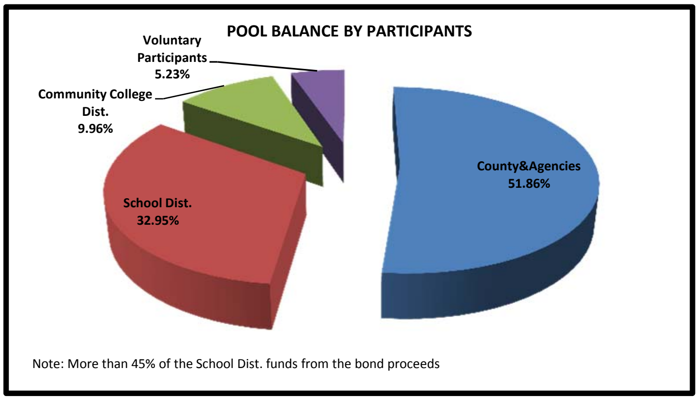










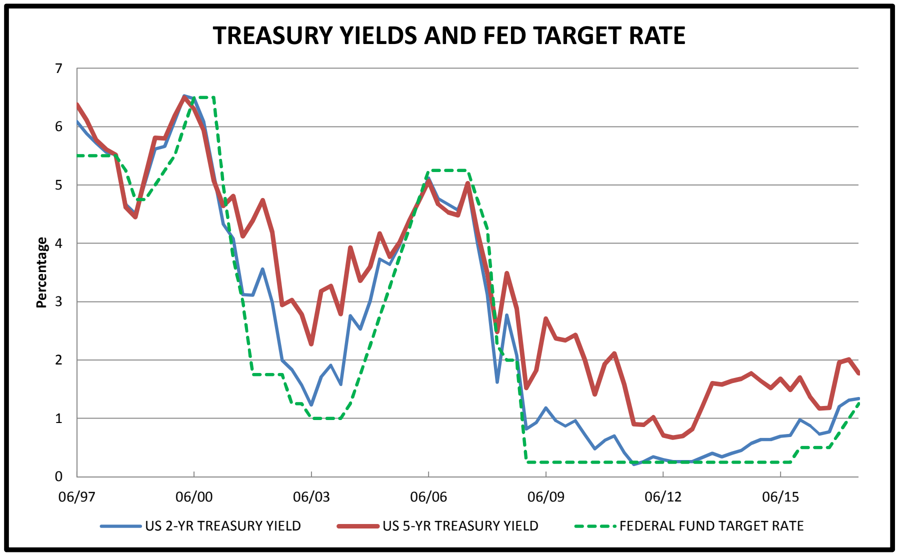


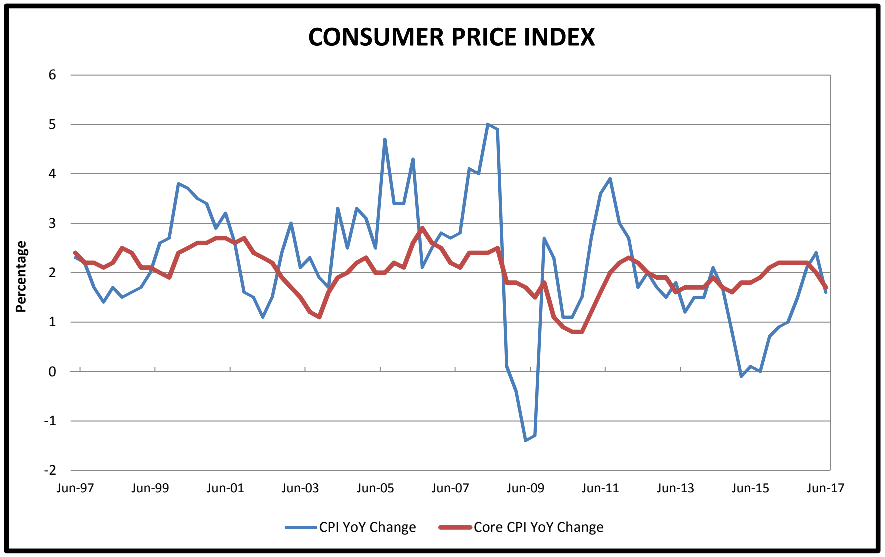
NOTES TO INVESTMENT PORTFOLIO SUMMARY AND AT A GLANCE AS OF JUNE 30, 2017

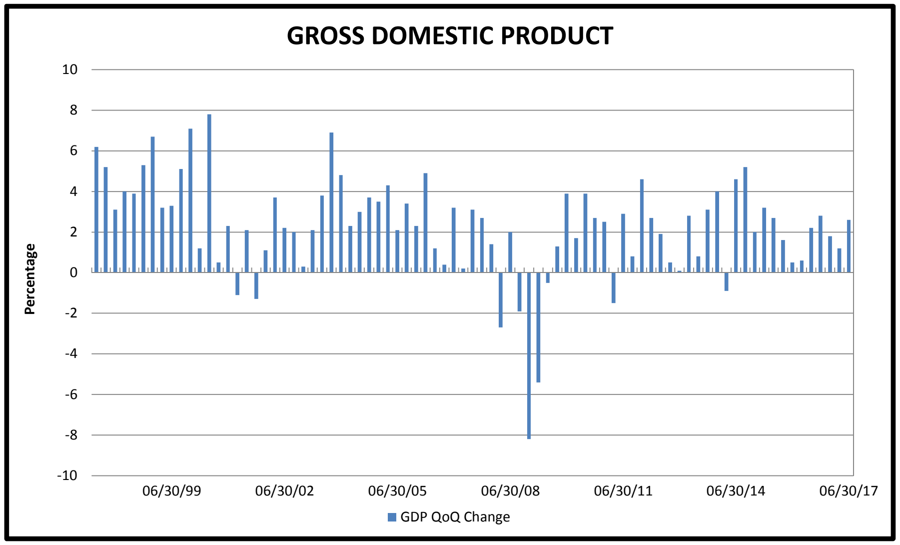
1. All report information is unaudited but due diligence was utilized in its preparation.
2. There may be slight differences between the portfolio summary page and the attached exhibits and statements for investments managed by outside contractors or trustees. The variance is due to the timing difference 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 81% of the portfolio will mature in less than a year with a weighted average maturity of 205 days.

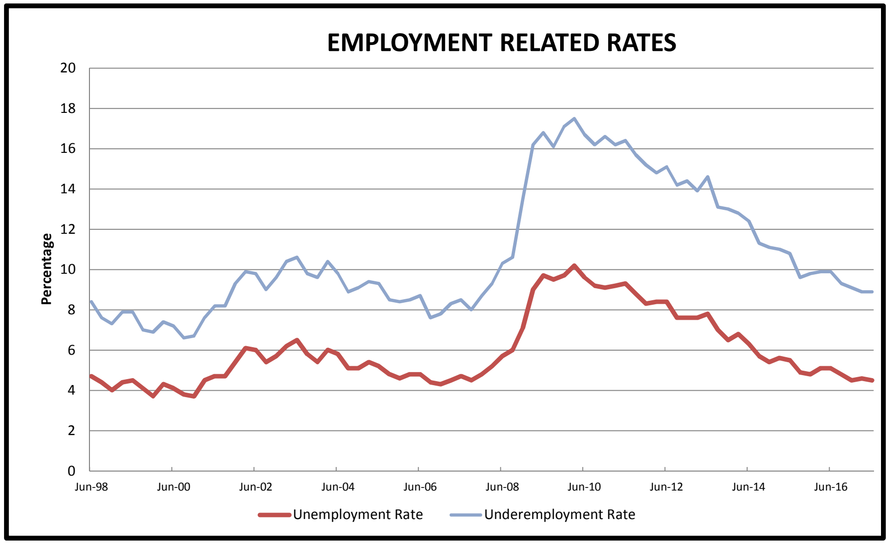
MAJOR MARKET AND ECONOMIC DATA

AS OF JUNE 30, 2017









Note:
All data provided by Bloomberg

SECTION III

APPENDIX

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

Inventory by Market Value

As Of Date: 06/30/2017

Date Basis: Settlement

Run: 07/07/2017 02:47:52 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase / Maturity	Coupon / YTM TR	Current Par /Share / Current Book	Market Value / Market Price	Curr Accr Int / Price Source	Unrealized Gain / Unrealized Loss
Inv Type: 1 SUPRANATIONALS								
			Subtotal	1.154018	136,323,000.00	135,408,801.13	445,932.42	45,400.00
				1.355875	135,657,538.91	99.329388		-285,159.28
Inv Type: 11 TREASURY BILLS								
			Subtotal	.820000	1,000,000.00	995,330.00	4,327.78	0.00
				.826570	992,050.56	99.533000		-1,048.34
Inv Type: 12 TREASURY NOTES								
			Subtotal	1.241558	51,154,000.00	51,034,512.06	167,058.36	83,398.81
				1.439776	51,121,782.43	99.766415		-170,511.54
Inv Type: 22 FEDERAL HOME LOAN BANKS								
			Subtotal	1.117075	186,770,000.00	186,350,875.50	392,019.51	124,630.35
				1.193657	186,669,574.57	99.775593		-432,712.10
Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSO								
			Subtotal	1.232880	107,216,000.00	106,864,249.99	406,050.08	103,868.95
				1.211219	107,355,206.96	99.671924		-566,329.73
Inv Type: 26 AGENCY ABS FXD-M 30/360								
			Subtotal	1.706968	1,735,498.74	1,752,848.90	2,468.69	0.00
				1.371869	1,752,848.90	100.999722		0.00
Inv Type: 27 FEDERAL FARM CREDIT BANKS								
			Subtotal	1.167880	228,576,000.00	227,836,613.01	503,153.88	120,100.00
				1.223731	228,269,412.34	99.676525		-541,902.11

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 .816485	1,000,000.00 992,057.50	994,203.33 99.420333	3,712.50	0.00 -1,566.67
Inv Type: 29 FHLMC NOTES								
			Subtotal	1.097542 1.235071	178,142,000.00 178,041,115.52	177,593,436.28 99.692064	367,379.99	171,137.86 -614,817.10
Inv Type: 31 MUNICIPAL BONDS								
			Subtotal	2.548810 1.258971	2,575,000.00 2,711,919.98	2,711,919.98 105.317281	22,268.15	0.00 0.00
Inv Type: 43 FHLB DISCOUNT NOTES								
			Subtotal	.864933 .867833	60,000,000.00 59,804,133.33	59,903,283.33 99.838806	111,000.00	0.00 -11,850.00
Inv Type: 49 CORP ABS FXD-M 30/360								
			Subtotal	1.446118 1.449961	918,797.04 918,737.10	918,737.10 99.993476	590.53	0.00 0.00
Inv Type: 50 AUTO ABS FXD-M 30/360								
			Subtotal	1.521866 1.525861	4,529,417.62 4,529,033.79	4,529,033.79 99.991526	3,063.65	0.00 0.00
Inv Type: 53 CREDIT ABS FXD-SA 30/360								
			Subtotal	1.640000 1.646987	265,000.00 264,957.55	264,957.55 99.983981	193.16	0.00 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: 71 COMMERCIAL PAPER DISCOUNT								
			Subtotal	1.193356	1,120,241,000.00	1,117,561,030.63	3,071,505.16	136,468.92
				1.199826	1,114,387,985.26	99.760768		-34,928.71
Inv Type: 72 NEGOTIABLE CERT OF DEPOSIT								
			Subtotal	1.283475	899,018,000.00	899,481,908.62	2,562,760.96	467,679.25
				1.282530	899,021,429.39	100.051602		-7,200.02
Inv Type: 75 CORPORATE NOTES								
			Subtotal	1.770755	157,751,000.00	157,854,486.89	751,951.91	376,654.19
				1.645653	158,015,806.93	100.065601		-500,135.67
Inv Type: 78 MEDIUM TERM & DISCOUNT NOTES F								
			Subtotal	1.760000	1,710,000.00	1,708,666.20	2,591.60	0.00
				1.800210	1,708,666.20	99.922000		0.00
Inv Type: 79 YCD/NCD 30/360								
			Subtotal	1.503453	3,305,000.00	3,288,993.60	15,304.78	0.00
				1.536726	3,301,780.00	99.515691		-12,786.40
Inv Type: 80 YCD / NCD QTR FLTR								
			Subtotal	1.631780	1,175,000.00	1,169,782.67	2,396.68	0.00
				1.631780	1,175,000.00	99.555972		-5,217.33
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. No.	Description	CUSIP	Purchase / Maturity	Coupon / YTM TR	Current Par /Share / Current Book	Market Value / Market Price	Curr Accr Int / Price Source	Unrealized Gain / Unrealized Loss
Inv Type: 1000 TD WITH CALC CODE OF CSC-00								
			Subtotal	.400000	3,397.22	3,397.22	1.43	0.00
				.400000	3,397.22	100.000000		0.00
Grand Total			Count 454	1.232998	3,143,973,428.94	3,138,792,386.10	8,835,731.22	1,629,338.33
				1.255188	3,137,259,752.76	99.835207		-3,186,165.00

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: 1 SUPRANATIONALS								
82880	SUP INTL BK RECON &	45905UUM4	01/06/2016	1.060000	10,000,000.00	9,997,900.00	50,055.56	7,900.00
			01/11/2018	1.110364	9,990,000.00	99.979000	IDC-FIS	0.00
82978	SUP INTL BK RECON &	459058EV1	03/10/2016	1.250000	5,000,000.00	4,970,900.00	26,912.50	0.00
			07/26/2019	1.345903	4,984,200.00	99.418000	IDC-FIS	-13,300.00
83079	SUPRA INTL BK RECON	459058FE8	04/20/2016	.876000	10,000,000.00	9,945,800.00	39,420.00	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	9,893,600.00	13,333.33	0.00
			05/13/2019	1.040147	9,988,600.00	98.936000	IDC-FIS	-95,000.00
83421	SUP INTL BK RECON &	459058ER0	11/21/2016	1.000000	10,000,000.00	9,944,300.00	23,888.89	0.00
			10/05/2018	1.155252	9,971,300.00	99.443000	IDC-FIS	-27,000.00
83435	SUPRA INTL BK RECON	459058FS7	11/29/2016	1.125000	10,000,000.00	9,889,500.00	10,625.56	27,600.00
			11/27/2019	1.599150	9,861,900.00	98.895000	IDC-FIS	0.00
83473	GOV SUPRA INTER-AME	4581X0BY3	12/07/2016	1.125000	10,000,000.00	9,866,400.00	34,062.50	0.00
			09/12/2019	1.530191	9,890,700.00	98.664000	IDC-FIS	-24,300.00
83504	GOV SUPRA INTL BK R	45905UVL5	12/16/2016	1.260000	6,500,000.00	6,467,175.00	36,172.50	0.00
			01/22/2019	1.505016	6,467,175.00	99.495000	BOOK	0.00
83562	SUPRA INTL FIN CORP	45950KCC2	01/17/2017	1.250000	10,000,000.00	9,984,900.00	57,291.66	0.00
			07/16/2018	1.275020	9,996,647.22	99.849000	IDC-FIS	-11,400.00
83585	SUPRA INTL BK RECON	459058EV1	01/31/2017	1.250000	10,000,000.00	9,941,800.00	53,819.44	9,900.00
			07/26/2019	1.530185	9,933,636.11	99.418000	IDC-FIS	0.00
83686	SUP INTL BK RECON &	459058FA6	04/07/2017	1.375000	20,000,000.00	19,829,800.00	69,517.78	0.00
			03/30/2020	1.601578	19,873,951.11	99.149000	IDC-FIS	-38,800.00
83740	SUPRA INTER-AMERICA	458182DX7	05/12/2017	1.000000	10,000,000.00	9,893,600.00	13,333.33	0.00
			05/13/2019	1.485219	9,904,600.00	98.936000	IDC-FIS	-11,000.00
83768	SUPRA INTL FINANCE	45950VHE9	05/30/2017	1.250000	14,823,000.00	14,783,126.13	17,499.37	0.00
			11/27/2018	1.340332	14,804,829.47	99.731000	IDC-FIS	-20,159.28
			Subtotal	1.154018	136,323,000.00	135,408,801.13	445,932.42	45,400.00
				1.355875	135,657,538.91	99.329388		-285,159.28
Inv Type: 11 TREASURY BILLS								
83521	PW GOV US TREASURY	912796LB3	12/23/2016	.820000	1,000,000.00	995,330.00	4,327.78	0.00
			12/07/2017	.826570	992,050.56	99.533000	IDC-FIS	-1,048.34
			Subtotal	.820000	1,000,000.00	995,330.00	4,327.78	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
				.826570	992,050.56	99.533000		-1,048.34

Inv Type: 12 TREASURY 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
82512	RM GOV US TREASURY	912828ST8	04/15/2015	1.250000	5,000,000.00	4,987,700.00	10,529.89	0.00
			04/30/2019	1.138894	5,021,875.00	99.754000	IDC-FIS	-34,175.00
82577	CCCCD GOV US TREAS	912828ND8	05/29/2015	3.500000	100,000.00	105,496.00	447.01	0.00
			05/15/2020	1.503393	105,896.95	105.496000	IDC-FIS	-400.95
82679	CCCCD GOV US TREASU	912828VJ6	09/03/2015	1.875000	195,000.00	196,821.30	9.94	0.00
			06/30/2020	1.499897	198,389.65	100.934000	IDC-FIS	-1,568.35
82710	CCCCD GOV US TREASU	912828UU2	09/29/2015	.750000	1,700,000.00	1,693,693.00	3,204.91	0.00
			03/31/2018	.860670	1,695,351.56	99.629000	IDC-FIS	-1,658.56
82786	CCCCD GOV US TREAS	912828UQ1	11/09/2015	1.250000	15,000.00	14,902.80	62.67	33.44
			02/29/2020	1.550966	14,869.36	99.352000	IDC-FIS	0.00
82820	CCCCD GOV US TREASU	912828VF4	12/04/2015	1.375000	195,000.00	194,064.00	227.09	625.52
			05/31/2020	1.560386	193,438.48	99.520000	IDC-FIS	0.00
82901	CCCCD GOV US TREASU	912828WC0	01/11/2016	1.750000	150,000.00	150,633.00	442.26	170.11
			10/31/2020	1.682647	150,462.89	100.422000	IDC-FIS	0.00
82933	CCCCD GOV US TREASU	912828K58	02/03/2016	1.375000	205,000.00	204,079.55	474.89	0.00
			04/30/2020	1.246765	206,081.05	99.551000	IDC-FIS	-2,001.50
83010	CCCCD GOV US TREAS	912828XM7	03/31/2016	1.625000	170,000.00	170,198.90	1,152.31	0.00
			07/31/2020	1.230437	172,822.27	100.117000	IDC-FIS	-2,623.37
83152	CCCSIG GOV US TREAS	912828Q52	05/27/2016	.875000	155,000.00	153,643.75	285.32	0.00
			04/15/2019	1.023692	154,350.44	99.125000	IDC-FIS	-706.69
83153	CCCCD GOV US TREASU	912828N89	05/27/2016	1.375000	100,000.00	98,953.00	573.55	0.00
			01/31/2021	1.357590	100,078.13	98.953000	IDC-FIS	-1,125.13
83186	CCCSIG GOV US TREAS	912828D23	06/29/2016	1.625000	1,800,000.00	1,807,812.00	4,927.99	0.00
			04/30/2019	.701283	1,844,815.56	100.434000	IDC-FIS	-37,003.56
83187	CCCCD GOV US TREASU	912828Q78	06/29/2016	1.375000	35,000.00	34,553.05	81.08	0.00
			04/30/2021	.983665	35,626.68	98.723000	IDC-FIS	-1,073.63
83209	CCCCD GOV US TREASU	912828Q78	07/08/2016	1.375000	95,000.00	93,786.85	220.08	0.00
			04/30/2021	.971848	96,796.09	98.723000	IDC-FIS	-3,009.24
83301	CCCCD GOV US TREASU	912828B58	08/31/2016	2.125000	300,000.00	304,617.00	2,659.19	0.00
			01/31/2021	1.166490	312,339.84	101.539000	IDC-FIS	-7,722.84
83302	CCCCD GOV US TREASU	912828XM7	08/31/2016	1.625000	300,000.00	300,351.00	2,033.49	0.00
			07/31/2020	1.102671	305,988.28	100.117000	IDC-FIS	-5,637.28
83303	CCCCD GOV US TREASU	912828ND8	08/31/2016	3.500000	300,000.00	316,488.00	1,341.03	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	1.066340	326,460.94	105.496000	IDC-FIS	-9,972.94
83343	CCCCD GOV US TREASU	912828VF4	09/28/2016	1.375000	1,790,000.00	1,781,408.00	2,084.67	0.00
			05/31/2020	1.001277	1,814,053.13	99.520000	IDC-FIS	-32,645.13
83366	CCCCD GOV US TREASU	912828B90	10/05/2016	2.000000	370,000.00	374,132.90	2,473.37	0.00
			02/28/2021	1.149627	383,470.31	101.117000	IDC-FIS	-9,337.41
83407	CCCSIG GOV US TREAS	912828WL0	11/14/2016	1.500000	440,000.00	440,981.20	559.02	0.00
			05/31/2019	1.062974	444,812.50	100.223000	IDC-FIS	-3,831.30
83408	CCCCD GOV US TREASU	912828WL0	11/14/2016	1.500000	35,000.00	35,078.05	44.47	0.00
			05/31/2019	1.062974	35,308.97	100.223000	IDC-FIS	-230.92
83409	CCCCD GOV US TREASU	912828D23	11/14/2016	1.625000	35,000.00	35,151.90	95.82	0.00
			04/30/2019	1.060710	35,478.52	100.434000	IDC-FIS	-326.62
83425	CCCCD GOV US TREAS	912828WY2	11/23/2016	2.250000	185,000.00	188,518.70	1,736.29	0.00
			07/31/2021	1.775275	188,931.25	101.902000	IDC-FIS	-412.55
83468	CCCSIG GOV US TREAS	912828H52	12/05/2016	1.250000	3,495,000.00	3,473,575.65	18,223.24	5,197.72
			01/31/2020	1.497931	3,468,377.93	99.387000	IDC-FIS	0.00
83469	CCCCD GOV US TREAS	912828D72	12/05/2016	2.000000	470,000.00	474,131.30	3,141.85	2,478.96
			08/31/2021	1.921700	471,652.34	100.879000	IDC-FIS	0.00
83479	CCCCD GOV US TREASU	912828K58	12/09/2016	1.375000	5,000,000.00	4,977,550.00	11,582.88	0.00
			04/30/2020	1.500519	4,979,296.88	99.551000	IDC-FIS	-1,746.88
83480	CCCCD GOV US TREASU	912828G95	12/09/2016	1.625000	3,275,000.00	3,287,281.25	144.62	0.00
			12/31/2019	1.391995	3,297,771.48	100.375000	IDC-FIS	-10,490.23
83517	CCCSD GOV US TREASU	912796LB3	12/22/2016	.820000	15,000,000.00	14,929,950.00	64,496.89	49,533.33
			12/07/2017	1.664759	14,880,416.67	99.533000	IDC-FIS	0.00
83531	CCCSIG GOV US TREAS	912828H52	01/05/2017	1.250000	4,100,000.00	4,074,867.00	21,417.76	7,218.56
			01/31/2020	1.513863	4,067,648.44	99.387000	IDC-FIS	0.00
83639	CCCSIG GOV US TREAS	912828J84	03/17/2017	1.375000	1,975,000.00	1,967,672.75	6,826.15	11,882.71
			03/31/2020	1.704769	1,955,790.04	99.629000	IDC-FIS	0.00
83640	CCCCD GOV US TREASU	912828Q37	03/17/2017	1.250000	190,000.00	186,853.60	596.99	2,271.57
			03/31/2021	1.988274	184,582.03	98.344000	IDC-FIS	0.00
83641	CCCCD GOV US TREASU	912828J43	03/17/2017	1.750000	195,000.00	194,169.30	1,140.59	2,764.61
			02/28/2022	2.144211	191,562.33	99.574000	IDC-FIS	0.00
83669	CCCCD GOV US TREASU	912828F96	04/05/2017	2.000000	365,000.00	367,923.65	1,229.89	656.66
			10/31/2021	1.857459	367,266.99	100.801000	IDC-FIS	0.00
83721	RM GOV US TREASURY	912828UZ1	04/20/2017	.625000	249,000.00	247,677.81	262.18	0.00
			04/30/2018	1.038753	247,949.53	99.469000	IDC-FIS	-271.72
83736	CCCSIG GOV US TREAS	912828XE5	05/09/2017	1.500000	1,785,000.00	1,782,358.20	2,267.83	565.62
			05/31/2020	1.560250	1,781,792.58	99.852000	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
83808	CCCSIG GOV US TREAS	912828XH8	06/28/2017	1.625000	1,385,000.00	1,387,437.60	61.15	0.00
			06/30/2020	1.502249	1,389,977.34	100.176000	IDC-FIS	-2,539.74
			Subtotal	1.241558	51,154,000.00	51,034,512.06	167,058.36	83,398.81
				1.439776	51,121,782.43	99.766415		-170,511.54

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	169,899.70	400.22	227.80
			09/08/2017	.790076	169,671.90	99.941000	IDC-FIS	0.00
82038	RM GOV FHLB NOTES	313379DT3	07/15/2014	1.250000	6,205,000.00	6,202,704.15	4,955.38	30,590.65
			06/08/2018	1.390090	6,172,113.50	99.963000	IDC-FIS	0.00
82053	RM GOV FHLB NOTES	313379DT3	07/28/2014	1.250000	3,000,000.00	2,998,890.00	2,395.83	16,890.00
			06/08/2018	1.410094	2,982,000.00	99.963000	IDC-FIS	0.00
82122	GOV FHLB NOTES	3130A33J1	09/19/2014	1.200000	5,000,000.00	5,000,950.00	17,000.00	950.00
			09/19/2017	1.200000	5,000,000.00	100.019000	IDC-FIS	0.00
82275	GOV FHLB NOTES	3130A3TA2	12/30/2014	1.000000	10,000,000.00	9,998,100.00	37,777.78	0.00
			08/15/2017	1.000000	10,000,000.00	99.981000	IDC-FIS	-1,900.00
82280	RM GOV FHLB NOTES	3130A3HF4	12/29/2014	1.125000	4,500,000.00	4,498,650.00	3,234.39	5,850.00
			12/08/2017	1.180284	4,492,800.00	99.970000	IDC-FIS	0.00
82400	RM GOV FHLB NOTES	3133782M2	02/25/2015	1.500000	5,000,000.00	5,006,150.00	23,541.67	0.00
			03/08/2019	1.415035	5,016,600.00	100.123000	IDC-FIS	-10,450.00
82408	GOV FHLB NOTES	3130A4GJ5	03/04/2015	1.125000	10,000,000.00	9,989,100.00	20,625.00	0.00
			04/25/2018	1.155323	9,990,700.00	99.891000	IDC-FIS	-1,600.00
82550	GOV FHLB NOTES	3130A57K9	05/04/2015	1.000000	10,000,000.00	9,975,600.00	15,833.33	0.00
			05/04/2018	1.050244	9,985,200.00	99.756000	IDC-FIS	-9,600.00
82582	RM GOV FHLB NOTES	313379EE5	06/08/2015	1.625000	2,500,000.00	2,508,500.00	1,918.40	2,500.00
			06/14/2019	1.563094	2,506,000.00	100.340000	IDC-FIS	0.00
82583	GOV FHLB NOTES	3130A5NC9	06/11/2015	1.300000	5,000,000.00	4,999,650.00	11,013.91	0.00
			10/30/2018	1.300000	5,000,000.00	99.993000	IDC-FIS	-350.00
82590	GOV FHLB NOTES	3130A5JD2	06/29/2015	1.100000	10,000,000.00	9,988,200.00	611.11	0.00
			06/29/2018	1.100000	10,000,000.00	99.882000	IDC-FIS	-11,800.00
82664	GOV FHLB NOTES	3130A6B63	08/14/2015	1.200000	10,000,000.00	9,982,200.00	45,666.67	0.00
			08/14/2018	1.200000	10,000,000.00	99.822000	IDC-FIS	-17,800.00
82694	RM GOV FHLB NOTES	313380FB8	09/21/2015	1.375000	2,500,000.00	2,494,525.00	10,312.50	0.00
			09/13/2019	1.400130	2,497,575.00	99.781000	IDC-FIS	-3,050.00
82781	GOV FHLB NOTES	3130A6RC3	11/04/2015	1.150000	5,000,000.00	4,985,000.00	9,423.62	0.00
			11/02/2018	1.150000	5,000,000.00	99.700000	IDC-FIS	-15,000.00

Inventory by Market Value

As Of Date: 06/30/2017

Date Basis: Settlement

Run: 07/07/2017 02:44:47 PM

Reporting Currency: Local

Contra Costa County

Inv.	Description	CUSIP	Purchase	Coupon	Current Par /Share	Market Value	Curr Accr Int	Unrealized Gain
No.			Maturity	YTM TR	Current Book	Market Price	Price Source	Unrealized Loss
82848	GOV FHLB NOTES	3130A6SW8	12/21/2015	1.000000	10,000,000.00	9,991,200.00	3,333.33	0.00
			12/19/2017	1.035037	9,993,100.00	99.912000	IDC-FIS	-1,900.00
82875	GOV FHLB NOTES	3130A3HF4	12/30/2015	1.125000	10,000,000.00	9,997,000.00	7,187.50	1,800.00
			12/08/2017	1.150014	9,995,200.00	99.970000	IDC-FIS	0.00
82928	KFPD GOV FHLB NOTES	3130A6UJ4	01/26/2016	1.250000	250,000.00	249,577.50	269.10	0.00
			11/30/2018	1.100214	251,045.00	99.831000	IDC-FIS	-1,467.50
82929	KFPD GOV FHLB NOTES	313381CA1	01/27/2016	1.375000	250,000.00	246,397.50	190.97	0.00
			12/11/2020	1.513574	248,377.50	98.559000	IDC-FIS	-1,980.00
82930	KFPD GOV FHLB NOTES	313381C94	01/27/2016	1.250000	250,000.00	248,525.00	156.25	0.00
			12/13/2019	1.326075	249,282.50	99.410000	IDC-FIS	-757.50
82931	KFPD GOV FHLB NOTES	3130A3UQ5	01/25/2016	1.875000	250,000.00	251,100.00	260.42	0.00
			12/11/2020	1.570027	253,565.00	100.440000	IDC-FIS	-2,465.00
82994	CCCCD GOV FHLB NOTE	3130A6SW8	03/22/2016	1.000000	3,715,000.00	3,711,730.80	1,238.33	0.00
			12/19/2017	.895450	3,717,697.89	99.912000	IDC-FIS	-5,967.09
83161	CCCSIG GOV FHLB NOTE	3130A8DB6	06/03/2016	1.125000	1,850,000.00	1,839,603.00	578.13	0.00
			06/21/2019	1.139098	1,849,299.09	99.438000	IDC-FIS	-9,696.09
83165	CCCCD GOV FHLB NOTE	3130A8BD4	06/09/2016	.875000	2,370,000.00	2,360,093.40	115.20	0.00
			06/29/2018	.877007	2,369,905.20	99.582000	IDC-FIS	-9,811.80
83166	CCCCD GOV FHLB NOTE	3130A8DB6	06/09/2016	1.125000	2,365,000.00	2,351,708.70	739.07	0.00
			06/21/2019	1.017963	2,372,544.35	99.438000	IDC-FIS	-20,835.65
83167	RM GOV FHLB NOTES	3133834H1	06/10/2016	1.375000	1,865,000.00	1,849,483.20	1,353.42	0.00
			06/12/2020	1.180179	1,879,174.00	99.168000	IDC-FIS	-29,690.80
83168	RM GOV FHLB NOTES	3133834H1	06/10/2016	1.375000	5,265,000.00	5,221,195.20	3,820.81	0.00
			06/12/2020	1.180179	5,305,014.00	99.168000	IDC-FIS	-83,818.80
83178	CCCCD GOV FHLB NOTE	3130A8BD4	06/17/2016	.875000	860,000.00	856,405.20	41.81	0.00
			06/29/2018	.783628	861,582.40	99.582000	IDC-FIS	-5,177.20
83277	CCCCD GOV FHLB NOTE	3130A8Y72	08/04/2016	.875000	460,000.00	454,378.80	1,632.36	0.00
			08/05/2019	.939996	459,116.80	98.778000	IDC-FIS	-4,738.00
83332	CCCCD GOV FHLB NOTE	3130A9EP2	09/21/2016	1.000000	1,900,000.00	1,880,696.00	5,013.89	0.00
			09/26/2019	1.062882	1,896,466.00	98.984000	IDC-FIS	-15,770.00
83411	CCCCD GOV FHLB NOTE	3130AA3R7	11/17/2016	1.375000	90,000.00	89,723.70	158.14	0.00
			11/15/2019	1.382876	89,979.30	99.693000	IDC-FIS	-255.60
83434	GOV FHLB NOTES	3130AA2H0	11/29/2016	1.125000	20,000,000.00	19,835,600.00	20,000.00	0.00
			11/29/2019	1.165139	19,976,400.00	99.178000	IDC-FIS	-140,800.00
83475	CCCSIG GOV FHLB NOTE	3130AAE46	12/08/2016	1.250000	1,675,000.00	1,671,599.75	9,596.36	0.00
			01/16/2019	1.252087	1,674,933.00	99.797000	IDC-FIS	-3,333.25
83481	CCCCD GOV FHLB NOTE	3130AAE46	12/09/2016	1.250000	2,650,000.00	2,644,620.50	15,182.32	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
			01/16/2019	1.225506	2,651,291.67	99.797000	IDC-FIS	-6,671.17
83514	CCCCD GOV FHLB NOTE	3130AAE46	12/20/2016	1.250000	2,025,000.00	2,020,889.25	11,601.56	0.00
			01/16/2019	1.344369	2,021,112.00	99.797000	IDC-FIS	-222.75
83518	CCCSD GOV FHLB DISC	313385JJ6	12/22/2016	.630000	20,000,000.00	19,990,600.00	66,150.00	64,100.00
			07/20/2017	1.270728	19,926,500.00	99.953000	IDC-FIS	0.00
83629	WT GOV FHLB NOTES	3130AABG2	03/08/2017	1.875000	170,000.00	170,357.00	283.33	1,693.20
			11/29/2021	2.050128	168,663.80	100.210000	IDC-FIS	0.00
83631	CCCCD GOV FHLB NOTE	3130AAE46	03/07/2017	1.250000	2,415,000.00	2,410,097.55	13,835.94	0.00
			01/16/2019	1.343248	2,415,146.91	99.797000	IDC-FIS	-772.80
83728	RM GOV FHLB NOTES	3130AB5A0	04/27/2017	1.750000	5,000,000.00	4,992,550.00	20,416.67	0.00
			04/07/2021	1.723000	5,009,969.36	99.851000	IDC-FIS	-12,558.25
83743	CCCCD GOV FHLB NOTE	3130ABF92	05/12/2017	1.375000	35,000.00	34,962.55	65.50	28.70
			05/28/2019	1.469059	34,933.85	99.893000	IDC-FIS	0.00
83749	CCCCD GOV FHLB NOTE	3130ABF92	05/16/2017	1.375000	185,000.00	184,802.05	346.23	0.00
			05/28/2019	1.398096	184,943.16	99.893000	IDC-FIS	-112.85
83772	CCCCD GOV FHLB NOTE	3130ABF92	05/31/2017	1.375000	2,000,000.00	1,997,860.00	3,743.06	0.00
			05/28/2019	1.369154	2,001,671.39	99.893000	IDC-FIS	-2,360.00
			Subtotal	1.117075	186,770,000.00	186,350,875.50	392,019.51	124,630.35
				1.193657	186,669,574.57	99.775593		-432,712.10

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	164,678.25	573.49	436.23
			02/08/2018	.970000	164,242.02	99.805000	IDC-FIS	0.00
81478	AUHSD GOV FNMA NOTE	3135G0WJ8	06/07/2013	.875000	200,000.00	199,316.00	194.44	2,340.00
			05/21/2018	1.190082	196,976.00	99.658000	IDC-FIS	0.00
81538	WT GOV FNMA NOTES	3135G0WJ8	07/17/2013	.875000	164,000.00	163,439.12	159.44	3,909.76
			05/21/2018	1.459815	159,529.36	99.658000	IDC-FIS	0.00
81889	AUHSD GOV FNMA NOTE	3135G0ZA4	04/01/2014	1.875000	377,000.00	379,921.75	2,591.88	1,523.08
			02/19/2019	1.795148	378,398.67	100.775000	IDC-FIS	0.00
81890	AUHSD GOV FNMA NOTE	3135G0ZA4	04/01/2014	1.875000	6,959,000.00	7,012,932.25	47,843.18	28,114.36
			02/19/2019	1.795148	6,984,817.89	100.775000	IDC-FIS	0.00
81941	GOV FNMA NOTES	3135G0MZ3	04/17/2014	.875000	10,000,000.00	9,996,700.00	29,895.83	55,900.00
			08/28/2017	1.054521	9,940,800.00	99.967000	IDC-FIS	0.00
82119	WT GOV FNMA NOTES	3135G0ZG1	09/12/2014	1.750000	166,000.00	166,992.68	879.57	2,094.92
			09/12/2019	1.889799	164,897.76	100.598000	IDC-FIS	0.00
82236	CCCCD GOV FNMA BENC	3135G0ZY2	12/03/2014	1.750000	100,000.00	100,554.00	170.14	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
			11/26/2019	1.612998	100,653.00	100.554000	IDC-FIS	-99.00
82257	RM GOV FNMA NOTES	3135G0YT4	12/12/2014	1.625000	6,010,000.00	6,030,554.20	9,223.70	0.00
			11/27/2018	1.380107	6,066,494.00	100.342000	IDC-FIS	-35,939.80
82381	RM GOV FNMA NOTES	3136FTS67	02/09/2015	1.700000	6,000,000.00	6,026,040.00	35,133.33	0.00
			02/27/2019	1.329281	6,087,180.00	100.434000	IDC-FIS	-61,140.00
82436	WT GOV FNMA NOTES	3135G0A78	03/16/2015	1.625000	170,000.00	170,450.50	1,227.78	472.60
			01/21/2020	1.627650	169,977.90	100.265000	IDC-FIS	0.00
82707	CCCCD GOV FNMA NOTES	3135G0RT2	09/29/2015	.875000	1,700,000.00	1,697,705.00	454.52	0.00
			12/20/2017	.793128	1,703,060.00	99.865000	IDC-FIS	-5,355.00
82708	CCCCD GOV FNMA NOTES	3135G0ZL0	09/29/2015	1.000000	1,680,000.00	1,679,580.00	4,386.67	0.00
			09/27/2017	.723255	1,689,189.60	99.975000	IDC-FIS	-9,609.60
82909	CCCCD GOV FNMA BENC	3135G0H63	01/13/2016	1.375000	6,660,000.00	6,659,067.60	38,919.37	0.00
			01/28/2019	1.309114	6,673,053.60	99.986000	IDC-FIS	-13,986.00
82951	CCCSIG GOV FNMA BEN	3135G0J53	02/23/2016	1.000000	1,560,000.00	1,549,594.80	5,416.68	0.00
			02/26/2019	1.079949	1,557,025.24	99.333000	IDC-FIS	-7,430.44
82952	CCCCD GOV FNMA BENC	3135G0J53	02/23/2016	1.000000	5,000.00	4,966.65	17.36	0.00
			02/26/2019	1.079949	4,992.88	99.333000	IDC-FIS	-26.23
82967	CCCSIG GOV FNMA NOT	3135G0G72	03/04/2016	1.125000	1,100,000.00	1,096,095.00	584.38	0.00
			12/14/2018	1.082725	1,101,265.00	99.645000	IDC-FIS	-5,170.00
82997	GOV FNMA NOTES	3135G0J53	03/22/2016	1.000000	10,000,000.00	9,933,300.00	34,722.22	0.00
			02/26/2019	1.067074	9,980,700.00	99.333000	IDC-FIS	-47,400.00
83000	RM GOV FNMA NOTES	3136G1C98	03/28/2016	1.420000	4,000,000.00	3,967,520.00	23,035.56	0.00
			02/05/2020	1.286438	4,020,000.00	99.188000	IDC-FIS	-52,480.00
83081	GOV FNMA NOTES	3135G0J53	04/22/2016	1.000000	10,000,000.00	9,933,300.00	34,722.22	0.00
			02/26/2019	1.070042	9,980,400.00	99.333000	IDC-FIS	-47,100.00
83090	CCCSIG GOV FNMA NOTES	3135G0YT4	04/27/2016	1.625000	1,575,000.00	1,580,386.50	2,417.19	0.00
			11/27/2018	1.006504	1,599,774.75	100.342000	IDC-FIS	-19,388.25
83099	CCCSIG GOV FNMA BEN	3135G0J53	05/06/2016	1.000000	3,170,000.00	3,148,856.10	11,006.94	0.00
			02/26/2019	.966540	3,172,919.79	99.333000	IDC-FIS	-24,063.69
83185	CCCSIG GOV FNMA BEN	3135G0J53	06/29/2016	1.000000	3,525,000.00	3,501,488.25	12,239.58	0.00
			02/26/2019	.784359	3,544,951.50	99.333000	IDC-FIS	-43,463.25
83208	CCCSIG GOV FNMA BEN	3135G0H63	07/08/2016	1.375000	2,140,000.00	2,139,700.40	12,505.63	0.00
			01/28/2019	.733912	2,174,668.00	99.986000	IDC-FIS	-34,967.60
83210	RM GOV FNMA NOTES	3136G16D6	07/12/2016	1.350000	2,465,000.00	2,442,371.30	462.19	0.00
			06/26/2020	1.070378	2,491,622.00	99.082000	IDC-FIS	-49,250.70
83274	CCCSIG GOV FNMA BEN	3135G0N33	08/02/2016	.875000	1,920,000.00	1,896,921.60	6,953.33	0.00
			08/02/2019	.931917	1,916,774.40	98.798000	IDC-FIS	-19,852.80

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
83275	CCCCD GOV FNMA BENC	3135G0N33	08/02/2016	.875000	190,000.00	187,716.20	688.09	0.00
			08/02/2019	.931917	189,680.80	98.798000	IDC-FIS	-1,964.60
83276	CCCCD GOV FNMA BENC	3135G0N33	08/02/2016	.875000	160,000.00	158,076.80	579.44	0.00
			08/02/2019	.902767	159,868.80	98.798000	IDC-FIS	-1,792.00
83282	RM GOV FNMA NOTES	3135G0MZ3	08/15/2016	.875000	293,000.00	292,903.31	875.95	0.00
			08/28/2017	.660573	293,647.53	99.967000	IDC-FIS	-744.22
83289	CCCCD GOV FNMA NOTE	3135G0N82	08/19/2016	1.250000	140,000.00	136,855.60	651.39	0.00
			08/17/2021	1.334096	139,433.00	97.754000	IDC-FIS	-2,577.40
83290	CCCCD GOV FNMA NOTE	3135G0N82	08/19/2016	1.250000	45,000.00	43,989.30	209.38	0.00
			08/17/2021	1.321009	44,846.06	97.754000	IDC-FIS	-856.76
83295	CCCCD GOV FNMA NOTE	3135G0N82	08/31/2016	1.250000	260,000.00	254,160.40	1,209.72	0.00
			08/17/2021	1.337550	258,910.60	97.754000	IDC-FIS	-4,750.20
83296	CCCCD GOV FNMA BENC	3135G0K69	08/31/2016	1.250000	300,000.00	294,705.00	572.92	0.00
			05/06/2021	1.291437	299,436.00	98.235000	IDC-FIS	-4,731.00
83297	CCCCD GOV FNMA BENC	3135G0J53	08/31/2016	1.000000	100,000.00	99,333.00	347.22	0.00
			02/26/2019	.962856	100,069.18	99.333000	IDC-FIS	-736.18
83305	CCCSIG GOV FNMA NOT	3135G0P49	09/02/2016	1.000000	1,725,000.00	1,708,146.75	5,893.75	0.00
			08/28/2019	1.053166	1,722,506.50	99.023000	IDC-FIS	-14,359.75
83306	CCCCD GOV FNMA NOTE	3135G0P49	09/02/2016	1.000000	450,000.00	445,603.50	1,537.50	0.00
			08/28/2019	1.053166	449,298.00	99.023000	IDC-FIS	-3,694.50
83335	CCCCD GOV FNMA NOTE	3135G0P49	09/23/2016	1.000000	1,995,000.00	1,975,508.85	6,816.24	0.00
			08/28/2019	1.020798	1,993,803.00	99.023000	IDC-FIS	-18,294.15
83340	CCCCD GOV FNMA NOTE	3135G0P49	09/28/2016	1.000000	1,820,000.00	1,802,218.60	6,218.32	0.00
			08/28/2019	.994725	1,820,273.00	99.023000	IDC-FIS	-18,054.40
83412	RM GOV FNMA NOTES	3135G0PQ0	11/18/2016	.875000	369,000.00	368,738.01	582.96	0.00
			10/26/2017	.810620	369,221.40	99.929000	IDC-FIS	-483.39
83474	RM GOV FNMA NOTES	3136G04H1	12/07/2016	1.700000	4,998,000.00	4,992,952.02	11,328.80	0.00
			11/13/2020	1.720219	4,994,151.54	99.899000	IDC-FIS	-1,199.52
83618	CCCSIG GOV FNMA NOT	3135G0T29	02/28/2017	1.500000	850,000.00	847,773.00	4,356.25	0.00
			02/28/2020	1.521905	849,456.00	99.738000	IDC-FIS	-1,683.00
83619	CCCCD GOV FNMA NOTE	3135G0T29	02/28/2017	1.500000	140,000.00	139,633.20	717.50	0.00
			02/28/2020	1.521905	139,910.40	99.738000	IDC-FIS	-277.20
83630	RM GOV FNMA NOTES	3135G0TG8	03/08/2017	.875000	3,870,000.00	3,862,453.50	13,450.94	0.00
			02/08/2018	1.030869	3,867,326.48	99.805000	IDC-FIS	-2,051.10
83647	CCCCD GOV FNMA NOTE	3135G0N33	03/21/2017	.875000	3,400,000.00	3,359,132.00	12,313.20	9,078.00
			08/02/2019	1.509791	3,354,103.31	98.798000	IDC-FIS	0.00
83810	RM GOV FNMA NOTES	3135G0J20	06/29/2017	1.375000	4,000,000.00	3,950,920.00	19,097.23	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
			02/26/2021	1.648008	3,980,151.67	98.773000	IDC-FIS	-10,440.00
83812	CCCCD GOV FNMA NOTE	3135G0S38	06/29/2017	2.000000	300,000.00	300,999.00	2,866.66	0.00
			01/05/2022	1.851838	304,750.33	100.333000	IDC-FIS	-918.00
			Subtotal	1.232880	107,216,000.00	106,864,249.99	406,050.08	103,868.95
				1.211219	107,355,206.96	99.671924		-566,329.73

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	275,434.15	278,186.44	373.21	0.00
			02/25/2018	1.293773	278,186.44	100.999255	BOOK	0.00
82545	CCCSIG GOV FNMA-ACE	3136ANJY4	04/30/2015	1.550000	357,989.18	361,567.78	462.40	0.00
			04/01/2018	1.201381	361,567.78	100.999639	BOOK	0.00
82778	CCCCD ABS FNMA SRS	3136AQDQ0	10/30/2015	1.646000	103,125.33	104,158.01	141.45	0.00
			09/25/2019	1.382287	104,158.01	101.001383	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
83093	CCCCD ABS GOV FHLMC	3137BNN26	04/28/2016	1.780000	103,663.54	104,697.69	153.77	0.00
			07/25/2019	1.464707	104,697.69	100.997602	BOOK	0.00
83189	CCCSIG ABS FNMA SRS	3136ASPX8	06/30/2016	1.785000	830,286.54	838,588.99	1,235.05	0.00
			06/25/2019	1.442671	838,588.99	100.999950	BOOK	0.00
			Subtotal	1.706968	1,735,498.74	1,752,848.90	2,468.69	0.00
				1.371869	1,752,848.90	100.999722		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
82137	GOV FFCB NOTES	3133EDXA5	10/10/2014	1.150000	10,000,000.00	10,001,600.00	25,875.00	3,600.00
			10/10/2017	1.156802	9,998,000.00	100.016000	IDC-FIS	0.00
82185	RM GOV FFCB NOTES	3133EDYB2	11/04/2014	1.500000	2,000,000.00	2,003,000.00	13,750.00	12,700.00
			01/16/2019	1.620035	1,990,300.00	100.150000	IDC-FIS	0.00
82380	GOV FFCB NOTES	3133EEKB5	02/09/2015	1.000000	10,000,000.00	9,990,100.00	44,166.67	18,200.00
			01/22/2018	1.096935	9,971,900.00	99.901000	IDC-FIS	0.00
82382	RM GOV FFCB NOTES	3133EELZ1	02/09/2015	1.000000	5,000,000.00	4,992,150.00	12,777.76	12,150.00
			03/29/2018	1.130145	4,980,000.00	99.843000	IDC-FIS	0.00
82472	GOV FFCB NOTES	3133EEWH9	04/02/2015	1.000000	10,000,000.00	9,986,100.00	24,722.22	0.00
			04/02/2018	1.000000	10,000,000.00	99.861000	IDC-FIS	-13,900.00
82671	RM GOV FFCB NOTES	3133EE5S5	08/25/2015	1.500000	1,000,000.00	997,770.00	6,083.33	0.00
			08/05/2019	1.350014	1,005,740.00	99.777000	IDC-FIS	-7,970.00

Inventory by Market Value

As Of Date: 06/30/2017

Date Basis: Settlement

Run: 07/07/2017 02:44:47 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase / Maturity	Coupon / YTM TR	Current Par /Share / Current Book	Market Value / Market Price	Curr Accr Int / Price Source	Unrealized Gain / Unrealized Loss
82672	RM GOV FFCB NOTES	3133EE5S5	08/25/2015	1.500000	3,000,000.00	2,993,310.00	18,250.00	0.00
			08/05/2019	1.350014	3,017,220.00	99.777000	IDC-FIS	-23,910.00
82683	WT GOV FFCB NOTES	3133EE5Z9	09/11/2015	1.750000	170,000.00	168,745.40	1,214.79	0.00
			08/04/2020	1.730194	170,156.40	99.262000	IDC-FIS	-1,411.00
82691	GOV FFCB NOTES	3133EFCY1	09/14/2015	.780000	5,000,000.00	4,996,950.00	11,591.67	0.00
			09/14/2017	.810304	4,997,000.00	99.939000	IDC-FIS	-50.00
82692	GOV FFCB NOTES	3133EFCY1	09/16/2015	.780000	5,000,000.00	4,996,950.00	11,591.67	4,850.00
			09/14/2017	.860067	4,992,100.00	99.939000	IDC-FIS	0.00
82785	GOV FFCB NOTES	3133EFNF0	11/06/2015	1.080000	5,000,000.00	4,983,500.00	8,250.00	0.00
			11/06/2018	1.104126	4,996,450.00	99.670000	IDC-FIS	-12,950.00
82796	GOV FFCB NOTES	3133EFPH4	11/17/2015	.930000	10,000,000.00	9,993,100.00	11,366.67	0.00
			11/17/2017	.930000	10,000,000.00	99.931000	IDC-FIS	-6,900.00
82817	GOV FFCB NOTES	3133EFRQ2	12/03/2015	1.300000	10,000,000.00	9,994,900.00	10,111.11	0.00
			12/03/2018	1.300000	10,000,000.00	99.949000	IDC-FIS	-5,100.00
82818	GOV FFCB NOTES	3133EFRQ2	12/03/2015	1.300000	10,000,000.00	9,994,900.00	10,111.11	0.00
			12/03/2018	1.305115	9,998,500.00	99.949000	IDC-FIS	-3,600.00
82846	GOV FFCB NOTES	3133EFSJ7	12/18/2015	1.300000	20,000,000.00	19,982,000.00	12,277.78	49,200.00
			12/14/2018	1.415191	19,932,800.00	99.910000	IDC-FIS	0.00
82847	GOV FFCB NOTES	3133EFSH1	12/18/2015	1.170000	10,000,000.00	9,988,800.00	5,525.00	9,600.00
			06/14/2018	1.255129	9,979,200.00	99.888000	IDC-FIS	0.00
82926	KFPD GOV FFCB NOTES	3133EFVQ7	01/27/2016	1.250000	250,000.00	249,302.50	1,380.21	0.00
			01/22/2019	1.126024	250,907.50	99.721000	IDC-FIS	-1,605.00
82946	WT GOV FFCB NOTES	3133EC6Z2	02/12/2016	1.400000	155,000.00	152,366.55	102.47	0.00
			12/14/2020	1.320066	155,578.15	98.301000	IDC-FIS	-3,211.60
82963	GOV FFCB CALLABLE N	3133EFYS0	03/02/2016	1.150000	10,000,000.00	9,934,900.00	41,208.33	0.00
			02/22/2019	1.217313	9,980,400.00	99.349000	IDC-FIS	-45,500.00
82986	RM GOV FFCB NOTES	3133EFK63	03/15/2016	1.250000	4,061,000.00	4,016,572.66	16,497.81	0.00
			03/04/2020	1.430176	4,032,857.27	98.906000	IDC-FIS	-16,284.61
82992	GOV FFCB NOTES	3133EFQ67	03/21/2016	1.160000	10,000,000.00	9,962,600.00	32,222.22	0.00
			03/21/2019	1.180075	9,994,100.00	99.626000	IDC-FIS	-31,500.00
83007	RM GOV FFCB NOTES	3133EFV20	03/30/2016	1.490000	4,000,000.00	3,968,200.00	15,065.56	0.00
			03/30/2020	1.490000	4,000,000.00	99.205000	IDC-FIS	-31,800.00
83149	GOV FFCB NOTES	3133EGCD5	05/25/2016	.900000	10,000,000.00	9,973,700.00	9,000.00	0.00
			05/25/2018	.975411	9,985,100.00	99.737000	IDC-FIS	-11,400.00
83160	GOV FFCB NOTES	3133EGCA1	06/03/2016	1.060000	10,000,000.00	9,917,100.00	8,244.44	0.00
			06/03/2019	1.140244	9,976,400.00	99.171000	IDC-FIS	-59,300.00
83190	GOV FFCB NOTES	3133EGJC0	07/01/2016	.950000	10,000,000.00	9,884,800.00	47,500.00	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
			07/01/2019	1.000200	9,985,200.00	98.848000	IDC-FIS	-100,400.00
83344	RM GOV FFCB NOTES	3133EGUT0	09/28/2016	1.170000	4,690,000.00	4,576,783.40	15,242.51	0.00
			09/21/2020	1.110242	4,700,880.80	97.586000	IDC-FIS	-124,097.40
83505	RM GOV FFCB NOTES	3133EGT88	12/16/2016	1.450000	2,000,000.00	1,995,940.00	1,530.56	7,000.00
			12/12/2019	1.640327	1,988,940.00	99.797000	IDC-FIS	0.00
83506	RM GOV FFCB NOTES	3133EGM69	12/16/2016	1.100000	2,000,000.00	1,992,720.00	1,588.89	2,800.00
			12/05/2018	1.360167	1,989,920.00	99.636000	IDC-FIS	0.00
83507	RM GOV FFCB NOTES	3133EAY28	12/16/2016	.830000	2,000,000.00	1,998,640.00	4,611.11	0.00
			09/21/2017	.870510	1,999,380.00	99.932000	IDC-FIS	-740.00
83725	GOV FFCB NOTES	3133EHFL2	04/26/2017	1.550000	10,000,000.00	9,976,300.00	33,583.33	0.00
			04/13/2020	1.578010	9,997,497.22	99.763000	IDC-FIS	-15,600.00
83741	GOV FFCB NOTES	3133EHHN6	05/12/2017	1.350000	10,000,000.00	9,976,000.00	22,125.00	0.00
			05/02/2019	1.430437	9,988,150.00	99.760000	IDC-FIS	-8,400.00
83767	GOV FFCB NOTES	3133EHLG6	05/30/2017	1.320000	20,000,000.00	19,953,000.00	22,733.33	0.00
			05/30/2019	1.400388	19,968,400.00	99.765000	IDC-FIS	-15,400.00
83797	CLT GOV FFCB NOTES	3133ECBY9	06/15/2017	.930000	250,000.00	248,942.50	103.33	0.00
			04/26/2018	1.234173	249,350.00	99.577000	IDC-FIS	-407.50
83800	RM GOV FFCB NOTES	3133EEP95	06/19/2017	1.100000	3,000,000.00	2,994,870.00	2,750.00	0.00
			06/01/2018	1.265021	2,996,985.00	99.829000	IDC-FIS	-465.00
			Subtotal	1.167880	228,576,000.00	227,836,613.01	503,153.88	120,100.00
				1.223731	228,269,412.34	99.676525		-541,902.11

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	994,203.33	3,712.50	0.00
			01/05/2018	.816485	992,057.50	99.420333	IDC-FIS	-1,566.67
			Subtotal	.810000	1,000,000.00	994,203.33	3,712.50	0.00
				.816485	992,057.50	99.420333		-1,566.67

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	7,042,712.01	19,564.89	84,237.73
			03/07/2018	1.250049	6,958,474.28	99.741000	IDC-FIS	0.00
81870	WT GOV FEDERAL HOME	3137EADP1	03/12/2014	.875000	157,000.00	156,593.37	435.02	2,055.13
			03/07/2018	1.279731	154,538.24	99.741000	IDC-FIS	0.00
82026	GOV FHLMC NOTES	3137EADL0	07/03/2014	1.000000	10,000,000.00	9,997,700.00	25,555.56	20,000.00
			09/29/2017	1.070130	9,977,700.00	99.977000	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
82078	GOV FHLMC NOTES	3137EADL0	08/11/2014	1.000000	5,000,000.00	4,998,850.00	12,777.78	3,950.00
			09/29/2017	1.033085	4,994,900.00	99.977000	IDC-FIS	0.00
82312	AUHSD GOV FHLMC NOT	3134G3ZW3	01/21/2015	1.200000	2,486,000.00	2,485,328.78	11,849.93	0.00
			08/08/2018	1.200000	2,486,000.00	99.973000	IDC-FIS	-671.22
82313	AUHSD GOV FHLMC NOT	3134G3ZW3	01/21/2015	1.200000	110,000.00	109,970.30	524.33	0.00
			08/08/2018	1.200000	110,000.00	99.973000	IDC-FIS	-29.70
82571	RM GOV FHLMC NOTES	3137EADG1	05/27/2015	1.750000	3,000,000.00	3,020,220.00	4,520.83	0.00
			05/30/2019	1.379985	3,043,140.00	100.674000	IDC-FIS	-22,920.00
82762	RM GOV FHLMC NOTES	3137EADM8	10/26/2015	1.250000	6,000,000.00	5,967,000.00	18,541.67	0.00
			10/02/2019	1.310124	5,986,200.00	99.450000	IDC-FIS	-19,200.00
82837	GOV FHLMC NOTES	3137EADX4	12/11/2015	1.000000	10,000,000.00	9,992,400.00	4,444.45	3,720.00
			12/15/2017	1.057021	9,988,680.00	99.924000	IDC-FIS	0.00
82838	GOV FHLMC NOTES	3137EADX4	12/15/2015	1.000000	10,000,000.00	9,992,400.00	4,444.45	4,250.00
			12/15/2017	1.060007	9,988,150.00	99.924000	IDC-FIS	0.00
82927	KFPD GOV FHLMC NOTE	3137EADM8	01/25/2016	1.250000	250,000.00	248,625.00	772.57	0.00
			10/02/2019	1.330187	249,280.00	99.450000	IDC-FIS	-655.00
82965	CCCSIG GOV FHLMC NO	3137EACA5	03/04/2016	3.750000	1,275,000.00	1,326,433.50	12,484.38	0.00
			03/27/2019	1.146745	1,374,641.25	104.034000	IDC-FIS	-48,207.75
82993	CCCCD GOV FHLMC NOT	3137EADZ9	03/21/2016	1.125000	35,000.00	34,842.85	83.13	0.00
			04/15/2019	1.135900	34,990.90	99.551000	IDC-FIS	-148.05
82996	CCCCD GOV FHLMC NOT	3137EADZ9	03/22/2016	1.125000	6,000,000.00	5,973,060.00	14,250.00	0.00
			04/15/2019	1.131578	5,998,800.00	99.551000	IDC-FIS	-25,740.00
83006	GOV FHLMC STEP-UP C	3134G8PD5	03/30/2016	1.350000	10,000,000.00	9,959,500.00	34,125.00	0.00
			09/30/2019	1.350000	10,000,000.00	99.595000	IDC-FIS	-40,500.00
83018	GOV FHLMC NOTES	3137EAEA3	04/07/2016	.750000	10,000,000.00	9,962,500.00	17,083.31	0.00
			04/09/2018	.829093	9,984,300.00	99.625000	IDC-FIS	-21,800.00
83039	GOV FHLMC CALLABLE	3134G8W21	04/08/2016	1.375000	5,000,000.00	4,951,700.00	190.99	0.00
			12/30/2019	1.375000	5,000,000.00	99.034000	IDC-FIS	-48,300.00
83084	GOV FHLMC NOTES	3134G8YU7	04/26/2016	1.050000	10,000,000.00	9,945,500.00	18,958.33	0.00
			10/26/2018	1.050000	10,000,000.00	99.455000	IDC-FIS	-54,500.00
83085	GOV FHLMC NOTES	3134G8YU7	04/26/2016	1.050000	10,000,000.00	9,945,500.00	18,958.33	0.00
			10/26/2018	1.061785	9,997,100.00	99.455000	IDC-FIS	-51,600.00
83086	GOV FHLMC NOTES	3134G8YU7	04/26/2016	1.050000	10,000,000.00	9,945,500.00	18,958.33	0.00
			10/26/2018	1.073168	9,994,300.00	99.455000	IDC-FIS	-48,800.00
83150	GOV FHLMC NOTES	3134G9HC4	05/25/2016	1.000000	5,000,000.00	4,986,900.00	5,000.00	0.00
			05/25/2018	1.000000	5,000,000.00	99.738000	IDC-FIS	-13,100.00
83172	GOV FHLMC CALLABLE	3134G9QW0	06/14/2016	1.280000	10,000,000.00	9,899,100.00	6,044.44	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
			06/14/2019	1.280000	10,000,000.00	98.991000	IDC-FIS	-100,900.00
83217	CCCSIG GOV FHLMC RE	3137EAEB1	07/20/2016	.875000	2,690,000.00	2,657,935.20	10,591.89	0.00
			07/19/2019	.957100	2,683,490.20	98.808000	IDC-FIS	-25,555.00
83304	CCCCD GOV FHLMC REF	3137EAEB1	08/31/2016	.875000	350,000.00	345,828.00	1,369.62	0.00
			07/19/2019	1.023479	348,526.50	98.808000	IDC-FIS	-2,698.50
83322	CCCSIG GOV FHLMC RE	3137EAED7	09/16/2016	.875000	870,000.00	864,693.00	1,670.52	0.00
			10/12/2018	.895912	869,746.15	99.390000	IDC-FIS	-5,053.15
83324	CCCCD GOV FHLMC REF	3137EAED7	09/19/2016	.875000	1,950,000.00	1,938,105.00	3,744.28	0.00
			10/12/2018	.904812	1,948,810.50	99.390000	IDC-FIS	-10,705.50
83341	CCCCD GOV FHLMC REF	3137EAED7	09/28/2016	.875000	1,825,000.00	1,813,867.50	3,504.26	0.00
			10/12/2018	.868436	1,825,219.00	99.390000	IDC-FIS	-11,351.50
83345	WLT GOV FHLMC NOTES	3137EAEC9	09/28/2016	1.125000	173,000.00	168,275.37	751.47	0.00
			08/12/2021	1.250127	171,979.30	97.269000	IDC-FIS	-3,703.93
83365	CCCSIG FHLMC REFERE	3137EAEB1	10/05/2016	.875000	3,050,000.00	3,013,644.00	12,009.40	0.00
			07/19/2019	.993716	3,040,057.00	98.808000	IDC-FIS	-26,413.00
83529	CCCCD GOV FHLMC NOT	3137EACA5	01/04/2017	3.750000	1,860,000.00	1,935,032.40	18,212.50	0.00
			03/27/2019	1.329015	1,958,617.20	104.034000	IDC-FIS	-23,584.80
83677	GOV FHLMC DISC NOTE	313397MA6	04/06/2017	.870000	30,000,000.00	29,930,400.00	61,625.00	52,925.00
			09/22/2017	1.762923	29,877,475.00	99.768000	IDC-FIS	0.00
83809	RM GOV FHLMC NOTES	3134GBTQ5	06/29/2017	1.500000	4,000,000.00	3,983,320.00	4,333.33	0.00
			07/15/2020	1.567587	3,996,000.00	99.583000	IDC-FIS	-8,680.00
			Subtotal	1.097542	178,142,000.00	177,593,436.28	367,379.99	171,137.86
				1.235071	178,041,115.52	99.692064		-614,817.10

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
81510	AUHSD MUNI WASHINGT	93974B3K6	06/27/2013	5.000000	600,000.00	696,925.06	15,000.00	0.00
			01/01/2018	1.301222	696,925.06	116.154177	BOOK	0.00
81514	AUHSD MUNI WICOMICO	967545R89	06/27/2013	3.500000	390,000.00	427,550.12	1,137.50	0.00
			12/01/2018	1.638640	427,550.12	109.628236	BOOK	0.00
81633	CCCCD MUNI UNIV OF	91412GSZ9	10/02/2013	2.054000	195,000.00	195,000.00	511.79	0.00
			05/15/2018	2.054000	195,000.00	100.000000	BOOK	0.00
82387	CCCSIG MUNI MS ST T	605581FX0	02/18/2015	1.090000	110,000.00	110,000.00	299.75	0.00
			10/01/2017	1.090000	110,000.00	100.000000	BOOK	0.00
83288	CCCSIG MUNI CT ST T	20772J3C4	08/17/2016	1.100000	1,280,000.00	1,282,444.80	5,319.11	0.00
			08/15/2018	1.003041	1,282,444.80	100.191000	BOOK	0.00
			Subtotal	2.548810	2,575,000.00	2,711,919.98	22,268.15	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
				1.258971	2,711,919.98	105.317281		0.00

Inv Type: 43 FHLB 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
83679	GOV FHLB DISC NOTES	313385MV5	04/06/2017	.910000	30,000,000.00	29,912,450.00	65,216.67	0.00
			10/11/2017	.914345	29,857,433.33	99.708167	IDC-FIS	-10,200.00
83724	GOV FHLB DISC NOTES	313385JA5	04/25/2017	.820000	30,000,000.00	29,990,833.33	45,783.33	0.00
			07/12/2017	.821459	29,946,700.00	99.969444	IDC-FIS	-1,650.00
			Subtotal	.864933	60,000,000.00	59,903,283.33	111,000.00	0.00
				.867833	59,804,133.33	99.838806		-11,850.00

Inv Type: 49 CORP 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
83334	CCCSIG ABS CNH 2016	12635YAB9	09/21/2016	1.260000	468,797.04	468,754.38	262.53	0.00
			02/18/2020	1.265286	468,754.38	99.990900	BOOK	0.00
83650	CCCSIG ABS CORP CNH	12636WAB2	03/22/2017	1.640000	450,000.00	449,982.72	328.00	0.00
			07/15/2020	1.642339	449,982.72	99.996160	BOOK	0.00
			Subtotal	1.446118	918,797.04	918,737.10	590.53	0.00
				1.449961	918,737.10	99.993476		0.00

Inv Type: 50 AUTO 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
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	364,417.62	364,387.88	189.50	0.00
			08/15/2019	1.175230	364,387.88	99.991839	BOOK	0.00
83281	CCCSIG ABS TOYOTA A	89237WAD9	08/10/2016	1.140000	260,000.00	259,993.03	131.73	0.00
			08/17/2020	1.141339	259,993.03	99.997319	BOOK	0.00
83333	CCCSIG ABS HYUNDAI	44891EAC3	09/21/2016	1.290000	440,000.00	439,940.78	252.27	0.00
			04/15/2021	1.295868	439,940.78	99.986541	BOOK	0.00
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

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
83658	CCCSIG ABS ALLY AUT	02007HAC5	03/29/2017	1.780000	680,000.00	679,919.83	537.96	0.00
			08/16/2021	1.785395	679,919.83	99.988210	BOOK	0.00
83659	CCCSIG ABS HYUNDAI	44931PAD8	03/29/2017	1.760000	365,000.00	364,970.47	285.51	0.00
			08/16/2021	1.763698	364,970.47	99.991910	BOOK	0.00
83750	CCCSIG ABS TOTOTA A	89190BAD0	05/17/2017	1.760000	675,000.00	674,948.23	528.00	0.00
			07/15/2021	1.763665	674,948.23	99.992330	BOOK	0.00
			Subtotal	1.521866	4,529,417.62	4,529,033.79	3,063.65	0.00
				1.525861	4,529,033.79	99.991526		0.00

Inv Type: 53 CREDIT ABS FXD-SA 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
83769	CCCSUG ABS AMEX CRE	02582JHG8	05/30/2017	1.640000	265,000.00	264,957.55	193.16	0.00
			12/15/2021	1.646987	264,957.55	99.983981	BOOK	0.00
			Subtotal	1.640000	265,000.00	264,957.55	193.16	0.00
				1.646987	264,957.55	99.983981		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	1,994,610.98	18,224.32	29.93
			07/07/2017	1.271885	1,976,356.73	99.980500	IDC-FIS	0.00
83550	PW CP BNP PARIBAS N	09659BUB4	01/12/2017	1.280000	4,300,000.00	4,298,602.50	25,991.11	131.39
			07/11/2017	1.288245	4,272,480.00	99.967500	IDC-FIS	0.00
83551	PW CP BNP PARIBAS N	09659BUB4	01/12/2017	1.280000	1,100,000.00	1,099,642.50	6,648.89	33.61
			07/11/2017	1.288245	1,092,960.00	99.967500	IDC-FIS	0.00
83552	PW CP BNP PARIBAS N	09659BUB4	01/12/2017	1.280000	1,000,000.00	999,675.00	6,044.44	30.56
			07/11/2017	1.288245	993,600.00	99.967500	IDC-FIS	0.00
83558	CCCCD CP BK OF TOKY	06538BUC5	01/13/2017	1.310000	440,000.00	439,842.70	2,705.88	18.82
			07/12/2017	1.318637	437,118.00	99.964250	IDC-FIS	0.00
83565	CCCCD CP CANADIAN I	13607EXD6	01/19/2017	1.385000	1,750,000.00	1,743,832.22	10,974.20	834.17
			10/13/2017	1.399375	1,732,023.85	99.647556	IDC-FIS	0.00
83566	CCCSD CP BNP PARIBA	09659BUK4	01/20/2017	1.280000	4,000,000.00	3,997,660.00	23,040.00	220.00
			07/19/2017	1.288245	3,974,400.00	99.941500	IDC-FIS	0.00
83587	CP STANDARD CHARTER	85324TUB0	02/01/2017	1.250000	30,000,000.00	29,990,250.00	156,250.00	666.67
			07/11/2017	1.256983	29,833,333.33	99.967500	IDC-FIS	0.00
83588	CP BANK OF TOKYO-MI	06538BUR2	02/02/2017	1.290000	30,000,000.00	29,976,600.00	160,175.00	2,400.00
			07/25/2017	1.298047	29,814,025.00	99.922000	IDC-FIS	0.00
83593	CCCCD CP ING US FUN	4497W0Y10	02/06/2017	1.440000	1,910,000.00	1,901,777.45	11,078.00	1,174.65

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
			11/01/2017	1.455604	1,889,524.80	99.569500	IDC-FIS	0.00
83594	CCCCD CP CREDIT AGR	22533TV29	02/06/2017	1.230000	2,000,000.00	1,997,920.00	9,908.33	106.67
			08/02/2017	1.237484	1,987,905.00	99.896000	IDC-FIS	0.00
83600	CP BNP PARIBAS NY	09659BUT5	02/10/2017	1.150000	30,000,000.00	29,974,650.00	135,125.00	0.00
			07/27/2017	1.156168	29,839,958.33	99.915500	IDC-FIS	-433.33
83620	CP GE CAPITAL TREAS	36164JUT9	03/01/2017	1.050000	30,000,000.00	29,974,650.00	106,750.00	0.00
			07/27/2017	1.054552	29,870,500.00	99.915500	IDC-FIS	-2,600.00
83622	CP TOYOTA MOTOR CRE	89233GUR5	03/02/2017	1.100000	30,000,000.00	29,976,600.00	110,916.67	0.00
			07/25/2017	1.104895	29,867,083.33	99.922000	IDC-FIS	-1,400.00
83626	CP JP MORGAN SECURI	46640PUT8	03/01/2017	1.200000	30,000,000.00	29,974,650.00	122,000.00	650.00
			07/27/2017	1.205949	29,852,000.00	99.915500	IDC-FIS	0.00
83627	CP TORONTO DOMINION	89116EUU5	03/06/2017	1.000000	30,000,000.00	29,973,675.00	97,500.00	0.00
			07/28/2017	1.004016	29,880,000.00	99.912250	IDC-FIS	-3,825.00
83628	CP TORONTO DOMINION	89116EUU5	03/08/2017	1.050000	30,000,000.00	29,973,675.00	100,625.00	0.00
			07/28/2017	1.054367	29,875,750.00	99.912250	IDC-FIS	-2,700.00
83632	CP BNP PARIBAS NY	09659BUT5	03/10/2017	1.110000	30,000,000.00	29,974,650.00	104,525.00	0.00
			07/27/2017	1.114778	29,871,425.00	99.915500	IDC-FIS	-1,300.00
83635	PW CP BNP PARIBAS N	09659BWB2	03/16/2017	1.310000	1,200,000.00	1,197,144.00	4,672.33	288.00
			09/11/2017	1.318588	1,192,183.67	99.762000	IDC-FIS	0.00
83638	CP TORONTO DOMINION	89116EUT8	03/17/2017	1.110000	30,000,000.00	29,974,650.00	98,050.00	0.00
			07/27/2017	1.114536	29,877,900.00	99.915500	IDC-FIS	-1,300.00
83642	CP CREDIT AGRICOLE	22533TUS3	03/21/2017	1.100000	30,000,000.00	29,975,625.00	93,500.00	0.00
			07/26/2017	1.104285	29,883,583.33	99.918750	IDC-FIS	-1,458.33
83643	CP ABBEY NATIONAL	00280NUT5	03/21/2017	1.120000	30,000,000.00	29,974,650.00	95,200.00	0.00
			07/27/2017	1.124478	29,880,533.33	99.915500	IDC-FIS	-1,083.33
83644	CCCCD CP BNP PARIBA	09659BZC7	03/20/2017	1.420000	2,000,000.00	1,988,520.00	8,125.55	1,457.78
			12/12/2017	1.435114	1,978,936.67	99.426000	IDC-FIS	0.00
83645	CP NORDEA BANK AB	65558FUU7	03/22/2017	1.070000	30,000,000.00	29,973,675.00	90,058.33	0.00
			07/28/2017	1.074086	29,885,866.67	99.912250	IDC-FIS	-2,250.00
83648	CP ABBEY NATIONAL T	00280NVB3	03/24/2017	1.120000	30,000,000.00	29,960,025.00	92,400.00	0.00
			08/11/2017	1.124900	29,869,333.33	99.866750	IDC-FIS	-1,708.33
83651	CCCCD CP BK OF TOKY	06538BWU3	03/28/2017	1.410000	2,000,000.00	1,994,116.11	7,441.66	1,087.78
			09/28/2017	1.420235	1,985,586.67	99.705806	IDC-FIS	0.00
83655	CP STANDARD CHARTER	85324TVV5	03/29/2017	1.250000	25,000,000.00	24,952,062.50	81,597.22	3,277.78
			08/29/2017	1.256676	24,867,187.50	99.808250	IDC-FIS	0.00
83656	CP SOCIETE GENERALE	83369BVU7	03/29/2017	1.250000	30,000,000.00	29,943,450.00	97,916.66	3,866.67
			08/28/2017	1.256632	29,841,666.67	99.811500	IDC-FIS	0.00

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
83662	CP CREDIT AGRICOLE	22533TWB8	03/30/2017	1.210000	30,000,000.00	29,928,600.00	93,775.00	1,200.00
			09/11/2017	1.216748	29,833,625.00	99.762000	IDC-FIS	0.00
83672	CP CREDIT AGRICOLE	22533TWT9	04/05/2017	1.200000	30,000,000.00	29,912,733.33	87,000.00	733.33
			09/27/2017	1.207041	29,825,000.00	99.709111	IDC-FIS	0.00
83680	CP NORDEA BANK AB	65558FU60	04/06/2017	1.000000	30,000,000.00	29,995,125.00	71,666.66	0.00
			07/06/2017	1.002534	29,924,166.67	99.983750	IDC-FIS	-708.33
83683	CP ABBEY NATIONAL	00280NXA3	04/10/2017	1.240000	30,000,000.00	29,897,316.67	84,733.33	1,683.34
			10/10/2017	1.247866	29,810,900.00	99.657722	IDC-FIS	0.00
83691	CP ABBEY NATIONAL	00280NXR6	04/11/2017	1.230000	25,000,000.00	24,901,722.22	69,187.50	805.55
			10/25/2017	1.238335	24,831,729.17	99.606889	IDC-FIS	0.00
83692	CP SOCIETE GENERALE	83369BXS0	04/11/2017	1.290000	25,000,000.00	24,900,875.00	72,562.50	5,687.50
			10/26/2017	1.299218	24,822,625.00	99.603500	IDC-FIS	0.00
83693	CP BNP PARIBAS NY B	09659BYN4	04/11/2017	1.350000	25,000,000.00	24,874,000.00	75,937.50	9,000.00
			11/22/2017	1.361488	24,789,062.50	99.496000	IDC-FIS	0.00
83694	CP JP MORGAN SEC LL	46640PY98	04/11/2017	1.360000	25,000,000.00	24,885,375.00	76,500.00	9,097.22
			11/09/2017	1.370980	24,799,777.78	99.541500	IDC-FIS	0.00
83699	CP BANK OF TOKYO-MI	06538BXC2	04/12/2017	1.380000	30,000,000.00	29,895,283.33	92,000.00	13,733.33
			10/12/2017	1.389749	29,789,550.00	99.650944	IDC-FIS	0.00
83704	CP CREDIT AGRICOLE	22533TUC8	04/13/2017	1.110000	30,000,000.00	29,989,275.00	73,075.00	0.00
			07/12/2017	1.113089	29,916,750.00	99.964250	IDC-FIS	-550.00
83723	CP CREDIT SUISSE NY	2254EAVU4	04/25/2017	1.200000	30,000,000.00	29,943,450.00	67,000.00	1,450.00
			08/28/2017	1.205021	29,875,000.00	99.811500	IDC-FIS	0.00
83726	CP TOYOTA MOTOR CRE	89233GUQ7	04/26/2017	1.030000	30,000,000.00	29,977,575.00	56,650.00	0.00
			07/24/2017	1.032630	29,923,608.33	99.925250	IDC-FIS	-2,683.33
83744	CP NORDEA BANK AB	65558FV93	05/12/2017	1.080000	30,000,000.00	29,961,975.00	45,000.00	0.00
			08/09/2017	1.082891	29,919,900.00	99.873250	IDC-FIS	-2,925.00
83755	CP CREDIT AGRICOLE	22533TUR5	05/26/2017	.990000	30,000,000.00	29,976,600.00	29,700.00	0.00
			07/25/2017	.991636	29,950,500.00	99.922000	IDC-FIS	-3,600.00
83756	HR CP BNP PARIBAS	09659BUR9	05/26/2017	.940000	3,001,000.00	2,998,659.22	2,820.94	0.00
			07/25/2017	.941474	2,996,298.44	99.922000	IDC-FIS	-460.16
83757	HR CP BNP PARIBAS	09659BUR9	05/26/2017	.940000	1,744,000.00	1,742,639.68	1,639.36	0.00
			07/25/2017	.941476	1,741,267.73	99.922000	IDC-FIS	-267.41
83758	HR CP BNP PARIBAS	09659BUR9	05/26/2017	.940000	6,801,000.00	6,795,695.22	6,392.94	0.00
			07/25/2017	.941475	6,790,345.10	99.922000	IDC-FIS	-1,042.82
83765	CP BNP PARIBAS NY	09659BZB9	05/30/2017	1.370000	30,000,000.00	29,828,850.00	36,533.33	14,941.67
			12/11/2017	1.380243	29,777,375.00	99.429500	IDC-FIS	0.00
83766	CP TOYOTA MOTOR CRE	89233GZ66	05/30/2017	1.240000	30,000,000.00	29,834,100.00	33,066.67	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
			12/06/2017	1.248169	29,803,666.67	99.447000	IDC-FIS	-2,633.34
83770	CP STANDARD CHARTER	85324TZF6	05/31/2017	1.355000	30,000,000.00	29,824,650.00	35,004.17	13,220.83
			12/15/2017	1.365174	29,776,425.00	99.415500	IDC-FIS	0.00
83771	CP BANK OF TOKYO MI	06538BZF3	05/31/2017	1.340000	30,000,000.00	29,824,650.00	34,616.67	11,133.33
			12/15/2017	1.349949	29,778,900.00	99.415500	IDC-FIS	0.00
83794	CP JP MORGAN SECURI	46640PZE6	06/07/2017	1.340000	30,000,000.00	29,825,700.00	26,800.00	11,066.67
			12/14/2017	1.349544	29,787,833.33	99.419000	IDC-FIS	0.00
83799	CP NORDEA BANK AB	65558FZF5	06/19/2017	1.300000	30,000,000.00	29,824,650.00	13,000.00	5,566.67
			12/15/2017	1.308458	29,806,083.33	99.415500	IDC-FIS	0.00
83805	CP JP MORGAN SECURI	46640PZF3	06/23/2017	1.410000	30,000,000.00	29,824,650.00	9,400.00	20,875.00
			12/15/2017	1.419731	29,794,375.00	99.415500	IDC-FIS	0.00
			Subtotal	1.193356	1,120,241,000.00	1,117,561,030.63	3,071,505.16	136,468.92
				1.199826	1,114,387,985.26	99.760768		-34,928.71

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Inv. No.	Description	CUSIP	Purchase / Maturity	Coupon / YTM TR	Current Par /Share / Current Book	Market Value / Market Price	Curr Accr Int / Price Source	Unrealized Gain / Unrealized Loss
82798	CCCSIG YCD SKANDINA	83050FBG5	11/17/2015	1.480000	2,175,000.00	2,177,669.73	20,297.58	2,669.73
			11/16/2017	1.480000	2,175,000.00	100.122746	IDC-FIS	0.00
82983	CCCSIG YCD TORONTO	89113E5E2	03/16/2016	1.720000	2,025,000.00	2,031,286.88	10,545.76	6,286.88
			03/14/2018	1.720000	2,025,000.00	100.310463	IDC-FIS	0.00
83437	PW YCD BNP PARIBAS	05572NW51	12/01/2016	1.480000	1,000,000.00	1,001,362.29	8,715.56	1,362.29
			12/01/2017	1.480000	1,000,000.00	100.136229	IDC-FIS	0.00
83438	PW YCD BNP PARIBAS	05572NW51	12/01/2016	1.480000	250,000.00	250,340.57	2,178.89	340.57
			12/01/2017	1.480000	250,000.00	100.136229	IDC-FIS	0.00
83439	PW YCD BNP PARIBAS	05572NW51	12/01/2016	1.480000	500,000.00	500,681.15	4,357.78	681.15
			12/01/2017	1.480000	500,000.00	100.136229	IDC-FIS	0.00
83440	PW YCD BNP PARIBAS	05572NW51	12/01/2016	1.480000	550,000.00	550,749.26	4,793.56	749.26
			12/01/2017	1.480000	550,000.00	100.136229	IDC-FIS	0.00
83441	PW YCD BNP PARIBAS	05572NW51	12/01/2016	1.480000	100,000.00	100,136.23	871.56	136.23
			12/01/2017	1.480000	100,000.00	100.136229	IDC-FIS	0.00
83442	PW YCD BNP PARIBAS	05572NW51	12/01/2016	1.480000	750,000.00	751,021.72	6,536.67	1,021.72
			12/01/2017	1.480000	750,000.00	100.136229	IDC-FIS	0.00
83443	PW YCD BNP PARIBAS	05572NW51	12/01/2016	1.480000	100,000.00	100,136.23	871.56	136.23
			12/01/2017	1.480000	100,000.00	100.136229	IDC-FIS	0.00
83444	PW YCD BNP PARIBAS	05572NW51	12/01/2016	1.480000	250,000.00	250,340.57	2,178.89	340.57
			12/01/2017	1.480000	250,000.00	100.136229	IDC-FIS	0.00
83445	PW YCD BNP PARIBAS	05572NW51	12/01/2016	1.480000	150,000.00	150,204.34	1,307.33	204.34

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			12/01/2017	1.480000	150,000.00	100.136229	IDC-FIS	0.00
83446	PW YCD BNP PARIBAS	05572NW51	12/01/2016	1.480000	2,000,000.00	2,002,724.58	17,431.11	2,724.58
			12/01/2017	1.480000	2,000,000.00	100.136229	IDC-FIS	0.00
83447	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000	15,000,000.00	15,020,302.33	130,733.33	20,302.33
			11/30/2017	1.480000	15,000,000.00	100.135349	IDC-FIS	0.00
83448	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000	100,000.00	100,135.35	871.56	135.35
			11/30/2017	1.480000	100,000.00	100.135349	IDC-FIS	0.00
83449	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000	150,000.00	150,203.02	1,307.33	203.02
			11/30/2017	1.480000	150,000.00	100.135349	IDC-FIS	0.00
83450	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000	200,000.00	200,270.70	1,743.11	270.70
			11/30/2017	1.480000	200,000.00	100.135349	IDC-FIS	0.00
83451	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000	150,000.00	150,203.02	1,307.33	203.02
			11/30/2017	1.480000	150,000.00	100.135349	IDC-FIS	0.00
83452	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000	3,000,000.00	3,004,060.47	26,146.67	4,060.47
			11/30/2017	1.480000	3,000,000.00	100.135349	IDC-FIS	0.00
83453	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000	300,000.00	300,406.05	2,614.67	406.05
			11/30/2017	1.480000	300,000.00	100.135349	IDC-FIS	0.00
83454	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000	3,000,000.00	3,004,060.47	26,146.67	4,060.47
			11/30/2017	1.480000	3,000,000.00	100.135349	IDC-FIS	0.00
83455	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000	150,000.00	150,203.02	1,307.33	203.02
			11/30/2017	1.480000	150,000.00	100.135349	IDC-FIS	0.00
83456	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000	150,000.00	150,203.02	1,307.33	203.02
			11/30/2017	1.480000	150,000.00	100.135349	IDC-FIS	0.00
83457	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000	1,000,000.00	1,001,353.49	8,715.56	1,353.49
			11/30/2017	1.480000	1,000,000.00	100.135349	IDC-FIS	0.00
83458	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000	100,000.00	100,135.35	871.56	135.35
			11/30/2017	1.480000	100,000.00	100.135349	IDC-FIS	0.00
83459	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000	500,000.00	500,676.74	4,357.78	676.74
			11/30/2017	1.480000	500,000.00	100.135349	IDC-FIS	0.00
83460	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000	6,000,000.00	6,008,120.93	52,293.33	8,120.93
			11/30/2017	1.480000	6,000,000.00	100.135349	IDC-FIS	0.00
83461	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000	100,000.00	100,135.35	871.56	135.35
			11/30/2017	1.480000	100,000.00	100.135349	IDC-FIS	0.00
83462	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000	500,000.00	500,676.74	4,357.78	676.74
			11/30/2017	1.480000	500,000.00	100.135349	IDC-FIS	0.00
83463	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000	350,000.00	350,473.72	3,050.44	473.72
			11/30/2017	1.480000	350,000.00	100.135349	IDC-FIS	0.00

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83464	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000	400,000.00	400,541.40	3,486.22	541.40
			11/30/2017	1.480000	400,000.00	100.135349	IDC-FIS	0.00
83465	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000	100,000.00	100,135.35	871.56	135.35
			11/30/2017	1.480000	100,000.00	100.135349	IDC-FIS	0.00
83466	PW YCD ABBEY NATION	00279JHN5	12/01/2016	1.480000	100,000.00	100,135.35	871.56	135.35
			11/30/2017	1.480000	100,000.00	100.135349	IDC-FIS	0.00
83470	CCCSIG CD NORDEA BA	65558LWA6	12/05/2016	1.760000	1,710,000.00	1,710,000.00	2,675.21	0.00
			11/30/2018	1.760000	1,710,000.00	100.000000	BOOK	0.00
83553	CCCSIG YCD SVENSKA	86958JHB8	01/12/2017	1.890000	1,400,000.00	1,400,000.00	12,495.00	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	2,454.38	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	20,973.75	0.00
			01/10/2019	1.890000	2,350,000.00	100.000000	BOOK	0.00
83570	KFPD YCD BNP PARIBA	05572NY42	01/25/2017	1.250000	250,000.00	250,026.73	1,362.85	26.73
			07/25/2017	1.250000	250,000.00	100.010693	IDC-FIS	0.00
83574	YCD STANDARD CHARTE	85325TQS7	01/27/2017	1.310000	30,000,000.00	30,001,781.89	169,208.33	1,781.89
			07/10/2017	1.310000	30,000,000.00	100.005940	IDC-FIS	0.00
83581	KFPD YCD BNP PARIBA	05572NY59	01/27/2017	1.250000	250,000.00	250,027.81	1,345.49	27.81
			07/26/2017	1.250000	250,000.00	100.011126	IDC-FIS	0.00
83590	YCD SOCIETE GENERAL	83369YLG9	02/07/2017	1.180000	25,000,000.00	25,001,531.55	118,000.00	1,531.55
			07/26/2017	1.180000	25,000,000.00	100.006126	IDC-FIS	0.00
83596	CCCCD YCD BK OF MON	06427KRC3	02/09/2017	1.880000	275,000.00	275,000.00	2,039.28	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	17,426.56	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	500,686.70	2,957.08	686.70
			02/09/2018	1.510000	500,000.00	100.137340	IDC-FIS	0.00
83602	PW YCD BNP PARIBAS	05572NZ58	02/14/2017	1.210000	500,000.00	500,071.79	2,302.36	71.79
			08/14/2017	1.210000	500,000.00	100.014358	IDC-FIS	0.00
83608	YCD NORDEA NY	65590ACR5	02/21/2017	1.010000	25,000,000.00	24,998,369.12	91,180.56	0.00
			07/28/2017	1.010000	25,000,000.00	99.993476	IDC-FIS	-1,630.88
83611	YCD STANDARD CHARTE	85325TRC1	02/24/2017	1.220000	25,000,000.00	25,002,435.21	107,597.22	1,371.27
			07/28/2017	1.210000	25,001,063.94	100.009741	IDC-FIS	0.00
83624	YCD NORDEA BK NY	65590ADL7	03/02/2017	.990000	30,000,000.00	29,997,929.56	99,825.00	0.00
			07/24/2017	.980000	30,001,195.31	99.993099	IDC-FIS	-3,265.75
83633	YCD BANK OF MONTREA	06427KTM9	03/16/2017	1.150000	30,000,000.00	30,001,312.77	102,541.67	1,312.77

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			07/28/2017	1.150000	30,000,000.00	100.004376	IDC-FIS	0.00
83646	YCD NORDEA BANK NY	65590AEQ5	03/22/2017	1.060000	30,000,000.00	29,998,866.75	89,216.67	0.00
			08/10/2017	1.050000	30,001,170.14	99.996223	IDC-FIS	-2,303.39
83649	YCD CREDIT AGRICOLE	22534HYR6	03/24/2017	1.200000	30,000,000.00	30,004,958.76	99,000.00	4,958.76
			08/25/2017	1.200000	30,000,000.00	100.016529	IDC-FIS	0.00
83657	YCD STANDARD CHARTE	85325TRZ0	03/29/2017	1.280000	30,000,000.00	30,010,850.09	100,266.67	10,850.09
			09/08/2017	1.280000	30,000,000.00	100.036167	IDC-FIS	0.00
83670	YCD BANK OF TOKYO-M	06538NK22	04/05/2017	1.290000	30,000,000.00	30,014,219.02	93,525.00	14,219.02
			09/25/2017	1.290000	30,000,000.00	100.047397	IDC-FIS	0.00
83671	YCD SOCIETE GENERAL	83369YPT7	04/05/2017	1.270000	30,000,000.00	30,012,923.06	92,075.00	12,923.06
			09/26/2017	1.270000	30,000,000.00	100.043077	IDC-FIS	0.00
83674	CCCSIG YCD BK OF NO	06417GUE6	04/06/2017	1.910000	1,700,000.00	1,700,000.00	7,756.72	0.00
			04/05/2019	1.910000	1,700,000.00	100.000000	BOOK	0.00
83675	CCCCD YCD BK OF NOV	06417GUE6	04/06/2017	1.910000	1,935,000.00	1,935,000.00	8,828.98	0.00
			04/05/2019	1.910000	1,935,000.00	100.000000	BOOK	0.00
83678	CCCCD YCD BK OF NOV	06417GUE6	04/06/2017	1.910000	250,000.00	250,000.00	1,140.69	0.00
			04/05/2019	1.910000	250,000.00	100.000000	BOOK	0.00
83688	YCD CREDIT AGRICOLE	22534HZJ3	04/11/2017	1.340000	25,000,000.00	25,015,231.42	75,375.00	15,231.42
			10/26/2017	1.340000	25,000,000.00	100.060926	IDC-FIS	0.00
83689	YCD STANDARD CHARTE	85325TSH9	04/11/2017	1.420000	25,000,000.00	25,021,929.25	79,875.00	21,929.25
			10/27/2017	1.420000	25,000,000.00	100.087717	IDC-FIS	0.00
83695	YCD BANK OF MONTREA	06427KXC6	04/11/2017	1.240000	25,000,000.00	25,008,165.24	69,750.00	8,165.24
			11/13/2017	1.240000	25,000,000.00	100.032661	IDC-FIS	0.00
83696	YCD TORONTO DOMINIO	89113WM86	04/12/2017	1.220000	30,000,000.00	30,005,669.83	81,333.33	5,669.83
			10/10/2017	1.220000	30,000,000.00	100.018899	IDC-FIS	0.00
83697	YCD ABBEY NATIONAL	00279JMG4	04/12/2017	1.270000	30,000,000.00	30,012,793.51	84,666.67	12,793.51
			11/09/2017	1.270000	30,000,000.00	100.042645	IDC-FIS	0.00
83698	YCD BNP PARIBAS SF	05572N2M7	04/12/2017	1.330000	30,000,000.00	30,017,450.82	88,666.67	17,450.82
			10/27/2017	1.330000	30,000,000.00	100.058169	IDC-FIS	0.00
83700	YCD BANK OF TOKYO-M	06538NL47	04/11/2017	1.380000	25,000,000.00	25,018,332.44	77,625.00	18,332.44
			10/25/2017	1.380000	25,000,000.00	100.073330	IDC-FIS	0.00
83701	YCD ABBEY NATIONAL	00279JME9	04/11/2017	1.250000	25,000,000.00	25,006,901.58	70,312.50	6,901.58
			10/11/2017	1.250000	25,000,000.00	100.027606	IDC-FIS	0.00
83719	YCD BNP PARIBAS SF	05572N2Q8	04/19/2017	1.570000	1,500,000.00	1,502,605.45	4,775.42	2,605.45
			04/19/2018	1.570000	1,500,000.00	100.173697	IDC-FIS	0.00
83720	YCD BNP PARIBAS SF	05572N2Q8	04/19/2017	1.570000	120,000.00	120,208.44	382.03	208.44
			04/19/2018	1.570000	120,000.00	100.173697	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
83729	PW YCD BNP PARIBAS	05572N2V7	04/27/2017	1.320000	1,610,000.00	1,610,887.00	3,837.17	887.00
			10/27/2017	1.320000	1,610,000.00	100.055093	IDC-FIS	0.00
83730	YCD CREDIT SUISSE	22549V4Z3	05/02/2017	1.430000	30,000,000.00	30,034,726.69	71,500.00	34,726.69
			11/28/2017	1.430000	30,000,000.00	100.115756	IDC-FIS	0.00
83731	YCD CREDIT SUISSE	22549V4H3	05/01/2017	1.430000	30,000,000.00	30,034,492.12	72,691.67	34,492.12
			11/27/2017	1.430000	30,000,000.00	100.114974	IDC-FIS	0.00
83733	CCCCD YCD SUMITOMO	86563YVN0	05/04/2017	2.050000	250,000.00	250,000.00	825.69	0.00
			05/03/2019	2.050000	250,000.00	100.000000	BOOK	0.00
83735	PW YCD BNP PARIBAS	05572N2X3	05/09/2017	1.340000	1,000,000.00	1,000,670.10	1,972.78	670.10
			11/06/2017	1.340000	1,000,000.00	100.067010	IDC-FIS	0.00
83737	PW YCD BNP PARIBAS	05572N2Y1	05/10/2017	1.330000	500,000.00	500,327.11	960.56	327.11
			11/10/2017	1.330000	500,000.00	100.065422	IDC-FIS	0.00
83738	YCD BANK OF TOKYO M	06538NV46	05/11/2017	1.410000	30,000,000.00	30,034,404.24	59,925.00	34,404.24
			12/08/2017	1.410000	30,000,000.00	100.114681	IDC-FIS	0.00
83773	PW YCD TORONTO DOMI	89113W2A3	06/01/2017	1.110000	5,000,000.00	5,000,160.89	4,625.00	160.89
			08/30/2017	1.110000	5,000,000.00	100.003218	IDC-FIS	0.00
83774	PW YCD TORONTO DOMI	89113W2A3	06/01/2017	1.110000	5,200,000.00	5,200,167.33	4,810.00	167.33
			08/30/2017	1.110000	5,200,000.00	100.003218	IDC-FIS	0.00
83775	PW YCD TORONTO DOMI	89113W2A3	06/01/2017	1.110000	600,000.00	600,019.31	555.00	19.31
			08/30/2017	1.110000	600,000.00	100.003218	IDC-FIS	0.00
83776	PW YCD TORONTO DOMI	89113W2A3	06/01/2017	1.110000	1,550,000.00	1,550,049.88	1,433.75	49.88
			08/30/2017	1.110000	1,550,000.00	100.003218	IDC-FIS	0.00
83777	PW YCD TORONTO DOMI	89113W2A3	06/01/2017	1.110000	1,000,000.00	1,000,032.18	925.00	32.18
			08/30/2017	1.110000	1,000,000.00	100.003218	IDC-FIS	0.00
83778	PW YCD TORONTO DOMI	89113W2A3	06/01/2017	1.110000	2,400,000.00	2,400,077.23	2,220.00	77.23
			08/30/2017	1.110000	2,400,000.00	100.003218	IDC-FIS	0.00
83779	PW YCD TORONTO DOMI	89113W2A3	06/01/2017	1.110000	400,000.00	400,012.87	370.00	12.87
			08/30/2017	1.110000	400,000.00	100.003218	IDC-FIS	0.00
83780	PW YCD TORONTO DOMI	89113W2A3	06/01/2017	1.110000	2,800,000.00	2,800,090.10	2,590.00	90.10
			08/30/2017	1.110000	2,800,000.00	100.003218	IDC-FIS	0.00
83781	PW YCD TORONTO DOMI	89113W2A3	06/01/2017	1.110000	400,000.00	400,012.87	370.00	12.87
			08/30/2017	1.110000	400,000.00	100.003218	IDC-FIS	0.00
83782	PW YCD TORONTO DOMI	89113W2A3	06/01/2017	1.110000	3,000,000.00	3,000,096.53	2,775.00	96.53
			08/30/2017	1.110000	3,000,000.00	100.003218	IDC-FIS	0.00
83783	PW YCD TORONTO DOMI	89113W2A3	06/01/2017	1.110000	3,100,000.00	3,100,099.75	2,867.50	99.75
			08/30/2017	1.110000	3,100,000.00	100.003218	IDC-FIS	0.00
83784	PW YCD TORONTO DOMI	89113W2A3	06/01/2017	1.110000	1,900,000.00	1,900,061.14	1,757.50	61.14

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
			08/30/2017	1.110000	1,900,000.00	100.003218	IDC-FIS	0.00
83785	PW YCD TORONTO DOMI	89113W2A3	06/01/2017	1.110000	23,000,000.00	23,000,740.09	21,275.00	740.09
			08/30/2017	1.110000	23,000,000.00	100.003218	IDC-FIS	0.00
83786	PW YCD TORONTO DOMI	89113W2A3	06/01/2017	1.110000	500,000.00	500,016.09	462.50	16.09
			08/30/2017	1.110000	500,000.00	100.003218	IDC-FIS	0.00
83787	PW YCD TORONTO DOMI	89113W2A3	06/01/2017	1.110000	400,000.00	400,012.87	370.00	12.87
			08/30/2017	1.110000	400,000.00	100.003218	IDC-FIS	0.00
83788	YCD TORONTO DOMINIO	89113W2A3	06/01/2017	1.110000	1,200,000.00	1,200,038.61	1,110.00	38.61
			08/30/2017	1.110000	1,200,000.00	100.003218	IDC-FIS	0.00
83789	PW YCD TORONTO DOMI	89113W2B1	06/01/2017	1.110000	3,800,000.00	3,800,124.28	3,515.00	124.28
			08/31/2017	1.110000	3,800,000.00	100.003270	IDC-FIS	0.00
83790	PW YCD TORONTO DOMI	89113W2B1	06/01/2017	1.110000	2,000,000.00	2,000,065.41	1,850.00	65.41
			08/31/2017	1.110000	2,000,000.00	100.003270	IDC-FIS	0.00
83791	PW YCD TORONTO DOMI	89113W2B1	06/01/2017	1.110000	4,000,000.00	4,000,130.82	3,700.00	130.82
			08/31/2017	1.110000	4,000,000.00	100.003270	IDC-FIS	0.00
83792	PW YCD TORONTO DOMI	89113W2B1	06/01/2017	1.110000	4,500,000.00	4,500,147.17	4,162.50	147.17
			08/31/2017	1.110000	4,500,000.00	100.003270	IDC-FIS	0.00
83795	YCD ABBEY NATL TREA	00279JNX6	06/12/2017	1.370000	30,000,000.00	30,030,525.89	21,691.67	30,525.89
			12/15/2017	1.370000	30,000,000.00	100.101753	IDC-FIS	0.00
83796	AUHSD YCD BNP PARIB	05572N3M6	06/13/2017	1.580000	210,000.00	210,458.87	165.90	458.87
			06/13/2018	1.580000	210,000.00	100.218508	IDC-FIS	0.00
83798	YCD RABOBANK NY	21685VZN2	06/16/2017	1.300000	30,000,000.00	30,020,683.75	16,250.00	20,683.75
			12/14/2017	1.300000	30,000,000.00	100.068946	IDC-FIS	0.00
83802	PW YCD BNP PARIBAS	05572N3R5	06/21/2017	1.190000	698,000.00	698,040.56	230.73	40.56
			07/21/2017	1.190000	698,000.00	100.005811	IDC-FIS	0.00
83803	PW YCD BNP PARIBAS	05572N3R5	06/21/2017	1.190000	1,435,000.00	1,435,083.38	474.35	83.38
			07/21/2017	1.190000	1,435,000.00	100.005811	IDC-FIS	0.00
83806	YCD BNP PARIBAS SF	05572N3V6	06/22/2017	1.360000	30,000,000.00	30,029,021.81	10,200.00	29,021.81
			12/14/2017	1.360000	30,000,000.00	100.096739	IDC-FIS	0.00
83807	YCD STANDARD CHARTE	85325TTN5	06/26/2017	1.380000	30,000,000.00	30,032,003.56	5,750.00	32,003.56
			12/15/2017	1.380000	30,000,000.00	100.106679	IDC-FIS	0.00
83811	YCD BANK OF TOKYO M	06538N4Z7	06/29/2017	1.360000	30,000,000.00	30,029,063.91	2,266.67	29,063.91
			12/14/2017	1.360000	30,000,000.00	100.096880	IDC-FIS	0.00
			Subtotal	1.283475	899,018,000.00	899,481,908.62	2,562,760.96	467,679.25
				1.282530	899,021,429.39	100.051602		-7,200.02

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: 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
81703	CORP TOYOTA MTR CRD	89233P6S0	11/15/2013	1.250000	5,000,000.00	4,999,050.00	14,930.56	54,550.00
			10/05/2017	1.545080	4,944,500.00	99.981000	IDC-FIS	0.00
81789	CORP MICROSOFT CORP	594918AV6	01/10/2014	1.625000	6,406,000.00	6,421,886.88	7,228.99	53,426.04
			12/06/2018	1.750063	6,368,460.84	100.248000	IDC-FIS	0.00
81813	CORP INTEL STRUCTUR	458140AL4	01/27/2014	1.350000	5,211,000.00	5,209,749.36	3,126.61	30,119.58
			12/15/2017	1.510075	5,179,629.78	99.976000	IDC-FIS	0.00
81899	CORP WELLS FARGO &	94974BFG0	04/07/2014	1.500000	5,000,000.00	4,998,400.00	34,375.00	38,500.00
			01/16/2018	1.720116	4,959,900.00	99.968000	IDC-FIS	0.00
82258	CORP CHEVRON CORP	166764AA8	12/15/2014	1.104000	10,000,000.00	9,994,200.00	7,973.33	36,690.00
			12/05/2017	1.250044	9,957,510.00	99.942000	IDC-FIS	0.00
82386	CORP IBM CORP	459200HZ7	02/11/2015	1.125000	5,000,000.00	4,992,500.00	22,656.25	14,400.00
			02/06/2018	1.274939	4,978,100.00	99.850000	IDC-FIS	0.00
82418	CORP CHEVRON CORP	166764AV2	03/09/2015	1.365000	5,000,000.00	4,998,700.00	22,560.42	0.00
			03/02/2018	1.372881	4,999,089.53	99.974000	IDC-FIS	-389.53
82513	CCCCD CORP GENERAL	36962G4D3	04/15/2015	6.000000	100,000.00	108,680.00	2,400.00	0.00
			08/07/2019	1.743001	117,603.00	108.680000	IDC-FIS	-8,923.00
82554	CORP APPLE INC	037833AJ9	05/12/2015	1.000000	10,000,000.00	9,963,800.00	16,111.11	38,700.00
			05/03/2018	1.257267	9,925,100.00	99.638000	IDC-FIS	0.00
82574	CCCSIG CORP BK OF N	06406HDB2	05/29/2015	1.600000	1,600,000.00	1,600,848.00	2,773.33	992.00
			05/22/2018	1.603145	1,599,856.00	100.053000	IDC-FIS	0.00
82575	CCCCD CORP BK OF NE	06406HDB2	05/29/2015	1.600000	125,000.00	125,066.25	216.67	77.50
			05/22/2018	1.603145	124,988.75	100.053000	IDC-FIS	0.00
82581	CORP JP MORGAN CHAS	46625HJL5	06/02/2015	1.625000	5,000,000.00	4,999,000.00	10,381.94	3,750.00
			05/15/2018	1.658000	4,995,250.00	99.980000	IDC-FIS	0.00
82586	CCCSIG CORP CISCO S	17275RAU6	06/17/2015	1.650000	875,000.00	876,741.25	641.67	1,792.37
			06/15/2018	1.655855	874,948.88	100.199000	IDC-FIS	0.00
82587	CCCCD CORP CISCO SY	17275RAU6	06/17/2015	1.650000	130,000.00	130,258.70	95.33	280.80
			06/15/2018	1.655855	129,977.90	100.199000	IDC-FIS	0.00
82620	CCCSIG CORP TOYOTA	89236TCP8	07/13/2015	1.550000	410,000.00	410,713.40	2,965.67	1,061.90
			07/13/2018	1.579121	409,651.50	100.174000	IDC-FIS	0.00
82621	CORP TOYOTA MOTOR C	89236TCP8	07/16/2015	1.550000	5,000,000.00	5,008,700.00	36,166.67	11,200.00
			07/13/2018	1.567156	4,997,500.00	100.174000	IDC-FIS	0.00
82658	CCCSIG CORP 3M COMP	88579YAP6	08/07/2015	1.375000	1,340,000.00	1,339,062.00	7,370.00	1,447.20
			08/07/2018	1.435833	1,337,614.80	99.930000	IDC-FIS	0.00
82693	CORP JP MORGAN CHAS	46623EKD0	09/15/2015	1.700000	5,000,000.00	5,001,750.00	28,333.33	10,050.00

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
			03/01/2018	1.769114	4,991,700.00	100.035000	IDC-FIS	0.00
82713	CCCCD CORP PFIZER I	717081DL4	09/29/2015	2.100000	1,960,000.00	1,977,620.40	5,259.33	0.00
			05/15/2019	1.748923	1,984,068.80	100.899000	IDC-FIS	-6,448.40
82715	CCCCD CORP GOLDMAN	38147MAA3	09/29/2015	2.900000	1,930,000.00	1,951,924.80	25,186.50	0.00
			07/19/2018	1.927831	1,980,971.30	101.136000	IDC-FIS	-29,046.50
82716	CCCCD CORP MICROSOF	594918AC8	09/29/2015	4.200000	1,400,000.00	1,468,768.00	4,900.00	0.00
			06/01/2019	1.599996	1,529,290.00	104.912000	IDC-FIS	-60,522.00
82717	CCCCD CORP US BANCO	91159HHH6	09/29/2015	2.200000	1,950,000.00	1,966,243.50	7,865.00	0.00
			04/25/2019	1.710407	1,982,935.50	100.833000	IDC-FIS	-16,692.00
82718	CCCCD CORP CISCO SY	17275RAE2	09/29/2015	4.950000	1,795,000.00	1,888,537.45	33,566.50	0.00
			02/15/2019	1.739996	1,983,187.80	105.211000	IDC-FIS	-94,650.35
82719	CCCCD CORP BB&T CAL	05531FAQ6	09/29/2015	2.250000	1,960,000.00	1,971,505.20	18,375.00	0.00
			02/01/2019	1.927457	1,980,325.20	100.587000	IDC-FIS	-8,820.00
82908	CCCCD CORP CITIGROU	172967JE2	01/13/2016	1.850000	1,490,000.00	1,492,339.30	2,833.07	3,546.20
			11/24/2017	1.893961	1,488,793.10	100.157000	IDC-FIS	0.00
82910	CCCCD CORP BANK OF	060505DP6	01/13/2016	5.750000	1,390,000.00	1,413,518.80	6,660.42	0.00
			12/01/2017	2.061870	1,484,186.40	101.692000	IDC-FIS	-70,667.60
82917	CCCCD CORP HSBC USA	40428HPU0	01/21/2016	2.000000	1,945,000.00	1,950,484.90	15,560.00	2,898.05
			08/07/2018	1.946012	1,947,586.85	100.282000	IDC-FIS	0.00
82924	KFPD CORP AUST & NZ	05253JAH4	01/29/2016	1.500000	250,000.00	249,937.50	1,718.75	75.00
			01/16/2018	1.528436	249,862.50	99.975000	IDC-FIS	0.00
82925	KFPD CORP HSBC	40428HPH9	01/25/2016	1.625000	250,000.00	250,085.00	1,861.98	710.00
			01/16/2018	1.754255	249,375.00	100.034000	IDC-FIS	0.00
82940	CORP IBM CORP	459200HZ7	02/08/2016	1.125000	5,000,000.00	4,992,500.00	22,656.25	0.00
			02/06/2018	1.166196	4,995,950.00	99.850000	IDC-FIS	-3,450.00
82950	CCCSIG CORP TOYOTA	89236TCU7	02/19/2016	1.700000	870,000.00	871,035.30	5,423.00	1,139.70
			02/19/2019	1.704120	869,895.60	100.119000	IDC-FIS	0.00
82962	CCCSIG CORP JOHNSON	478160BR4	03/01/2016	1.125000	720,000.00	716,212.80	2,700.00	0.00
			03/01/2019	1.129079	719,913.60	99.474000	IDC-FIS	-3,700.80
82975	CORP WELLS FARGO &	949746RS2	03/07/2016	2.500000	5,000,000.00	5,017,300.00	40,625.00	27,550.00
			03/04/2021	2.543964	4,989,750.00	100.346000	IDC-FIS	0.00
82984	CCCSIG CORP BERKSHI	084664CG4	03/15/2016	1.700000	330,000.00	330,785.40	1,651.83	1,036.20
			03/15/2019	1.726104	329,749.20	100.238000	IDC-FIS	0.00
82985	CORP EXXON MOBIL CO	30231GAP7	03/15/2016	1.708000	3,500,000.00	3,507,665.00	19,926.67	7,665.00
			03/01/2019	1.708000	3,500,000.00	100.219000	IDC-FIS	0.00
83151	CORP CHEVRON	166764BH2	05/26/2016	1.561000	5,000,000.00	4,985,450.00	9,756.25	0.00
			05/16/2019	1.657877	4,986,000.00	99.709000	IDC-FIS	-550.00

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
83164	CCCCD CORP WELLS FA	94974BGB0	06/09/2016	1.400000	1,990,000.00	1,990,119.40	8,744.94	0.00
			09/08/2017	1.170359	1,995,631.70	100.006000	IDC-FIS	-5,512.30
83177	CCCCD CORP JP MORGA	48127HAA7	06/22/2016	2.200000	1,100,000.00	1,103,520.00	4,638.33	0.00
			10/22/2019	1.726909	1,116,775.00	100.320000	IDC-FIS	-13,255.00
83269	CCCCD CORP MORGAN S	61746BDX1	07/26/2016	2.450000	1,930,000.00	1,942,892.40	19,702.08	0.00
			02/01/2019	1.672940	1,966,766.50	100.668000	IDC-FIS	-23,874.10
83273	CORP ROYAL BANK OF	78012KRK5	07/29/2016	1.500000	5,000,000.00	4,961,600.00	31,666.67	0.00
			07/29/2019	1.500000	5,000,000.00	99.232000	IDC-FIS	-38,400.00
83278	CCCSIG CORP MICROSO	594918BN3	08/08/2016	1.100000	860,000.00	849,809.00	3,757.72	0.00
			08/08/2019	1.135019	859,114.20	98.815000	IDC-FIS	-9,305.20
83286	CCCSIG CORP BERKSHI	084664CK5	08/15/2016	1.300000	375,000.00	372,277.50	1,841.67	0.00
			08/15/2019	1.333092	374,636.25	99.274000	IDC-FIS	-2,358.75
83307	CCCCD CORP WELLS FA	949746RS2	09/02/2016	2.500000	240,000.00	240,830.40	1,950.00	0.00
			03/04/2021	1.900017	246,189.60	100.346000	IDC-FIS	-5,359.20
83309	CCCCD CORP JP MORGA	46625HHS2	09/02/2016	4.400000	225,000.00	239,609.25	4,372.50	0.00
			07/22/2020	1.922970	245,783.25	106.493000	IDC-FIS	-6,174.00
83310	CCCCD CORP CITIGROU	172967JN2	09/02/2016	1.700000	250,000.00	249,750.00	755.56	0.00
			04/27/2018	1.596774	250,417.50	99.900000	IDC-FIS	-667.50
83312	CCCCD CORP GOLDMAN	38141GFG4	09/02/2016	5.950000	235,000.00	240,252.25	6,330.97	0.00
			01/18/2018	1.456752	249,346.75	102.235000	IDC-FIS	-9,094.50
83325	CCCSIG CORP CISCO S	17275RBG6	09/20/2016	1.400000	795,000.00	789,530.40	3,122.58	0.00
			09/20/2019	1.437937	794,117.55	99.312000	IDC-FIS	-4,587.15
83380	CCCSIG CORP TOYOTA	89236TDH5	10/18/2016	1.550000	510,000.00	507,761.10	1,602.96	0.00
			10/18/2019	1.567127	509,745.00	99.561000	IDC-FIS	-1,983.90
83423	CCCSIG CORP PFIZER	717081EB5	11/21/2016	1.700000	845,000.00	846,343.55	638.44	1,951.95
			12/15/2019	1.724022	844,391.60	100.159000	IDC-FIS	0.00
83482	CCCCD CORP AMERICAN	02580ECC5	12/09/2016	6.000000	1,900,000.00	1,915,523.00	34,200.00	0.00
			09/13/2017	1.466665	1,964,904.00	100.817000	IDC-FIS	-49,381.00
83532	CCCCD CORP BANK OF	06051GEH8	01/05/2017	5.000000	250,000.00	272,782.50	1,666.67	835.00
			05/13/2021	2.841815	271,947.50	109.113000	IDC-FIS	0.00
83573	CCCSIG CORP CITIBAN	17305EGA7	01/26/2017	1.740000	745,000.00	744,857.33	5,581.29	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	242,532.00	2,720.67	768.00
			01/27/2020	2.393173	241,870.00	101.055000	IDC-FIS	0.00
83592	CORP MICROSOFT CORP	594918BV5	02/06/2017	1.850000	10,000,000.00	10,025,500.00	74,513.89	25,500.00
			02/06/2020	1.850000	10,000,000.00	100.255000	IDC-FIS	0.00
83595	CCCSIG CORP APPLE I	037833CK4	02/09/2017	1.900000	600,000.00	601,506.00	4,496.67	1,800.00

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
			02/07/2020	1.916933	599,706.00	100.251000	IDC-FIS	0.00
83625	CCCCD CORP AMERICAN	0258M0EE5	03/03/2017	2.200000	170,000.00	170,809.20	1,225.89	986.00
			03/03/2020	2.236036	169,823.20	100.476000	IDC-FIS	0.00
83668	CCCSIG CORP CHEVRON	166764BP4	04/05/2017	1.991000	1,075,000.00	1,077,805.75	7,015.51	0.00
			03/03/2020	1.873043	1,080,471.51	100.261000	IDC-FIS	-763.25
83709	CCCCD CORP TOYOTA M	89236TDU6	04/17/2017	1.950000	150,000.00	149,953.50	601.25	22.50
			04/17/2020	1.965865	149,931.00	99.969000	IDC-FIS	0.00
83732	CORP MICROSOFT CORP	594918BP8	05/04/2017	1.550000	8,549,000.00	8,364,598.07	52,635.72	0.00
			08/08/2021	2.010124	8,420,703.26	97.843000	IDC-FIS	-24,450.14
83739	CCCSIG CORP APPLE I	037833CS7	05/11/2017	1.800000	530,000.00	529,692.60	1,325.00	233.20
			05/11/2020	1.835100	529,459.40	99.942000	IDC-FIS	0.00
83742	CORP APPLE INC	037833CS7	05/12/2017	1.800000	10,000,000.00	9,994,200.00	25,000.00	2,900.00
			05/11/2020	1.829955	9,991,800.00	99.942000	IDC-FIS	0.00
83793	CCCSIG CORP WALT DI	25468PDU7	06/06/2017	1.800000	850,000.00	848,172.50	1,062.50	0.00
			06/05/2020	1.839965	849,014.00	99.785000	IDC-FIS	-841.50
83801	CCCSIG CORP JPMORGA	46625HKA7	06/20/2017	2.250000	400,000.00	401,240.00	3,950.00	0.00
			01/23/2020	2.099428	405,183.00	100.310000	IDC-FIS	-268.00
			Subtotal	1.770755	157,751,000.00	157,854,486.89	751,951.91	376,654.19
				1.645653	158,015,806.93	100.065601		-500,135.67

Inv Type: 78 MEDIUM TERM & DISCOUNT NOTES F

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
83471	CCCSIG CD CANADIAN	13606A5Z7	12/05/2016	1.760000	1,710,000.00	1,708,666.20	2,591.60	0.00
			11/30/2018	1.800210	1,708,666.20	99.922000	BOOK	0.00
			Subtotal	1.760000	1,710,000.00	1,708,666.20	2,591.60	0.00
				1.800210	1,708,666.20	99.922000		0.00

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	1,995,640.00	8,402.78	0.00
			09/11/2017	1.430018	1,996,780.00	99.782000	IDC-FIS	-1,140.00
82982	CCCSIG YCD ROYAL BA	78009NZZ2	03/15/2016	1.700000	1,305,000.00	1,293,353.60	6,902.00	0.00
			03/09/2018	1.700000	1,305,000.00	99.107556	IDC-FIS	-11,646.40
			Subtotal	1.503453	3,305,000.00	3,288,993.60	15,304.78	0.00
				1.536726	3,301,780.00	99.515691		-12,786.40

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
Inv Type: 80 YCD / NCD QTR FLTR								
82800	CCCSIG CD HSBC BK U	40428AR41	11/18/2015	1.631780	1,175,000.00	1,169,782.67	2,396.68	0.00
			11/17/2017	1.631780	1,175,000.00	99.555972	IDC-FIS	-5,217.33
			Subtotal	1.631780	1,175,000.00	1,169,782.67	2,396.68	0.00
				1.631780	1,175,000.00	99.555972		-5,217.33
Inv Type: 99 MONEY MARKET ACCOUNTS								
83381	AUHSD MM DREYFUS TR	X9USDDRE0	08/08/2016	.000000	565,318.32	565,318.32	0.00	0.00
			07/01/2017	.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								
83754	CCCCD CD BERTA KAMM	121101042	05/24/2017	.400000	3,397.22	3,397.22	1.43	0.00
			05/24/2020	.400000	3,397.22	100.000000	BOOK	0.00
			Subtotal	.400000	3,397.22	3,397.22	1.43	0.00
				.400000	3,397.22	100.000000		0.00
Grand Total			Count 454	1.232998	3,143,973,428.94	3,138,792,386.10	8,835,731.22	1,629,338.33
				1.255188	3,137,259,752.76	99.835207		-3,186,165.00

Inventory by Market Value

As Of Date: 06/30/2017

Date Basis: Settlement

Run: 07/07/2017 02:44:47 PM

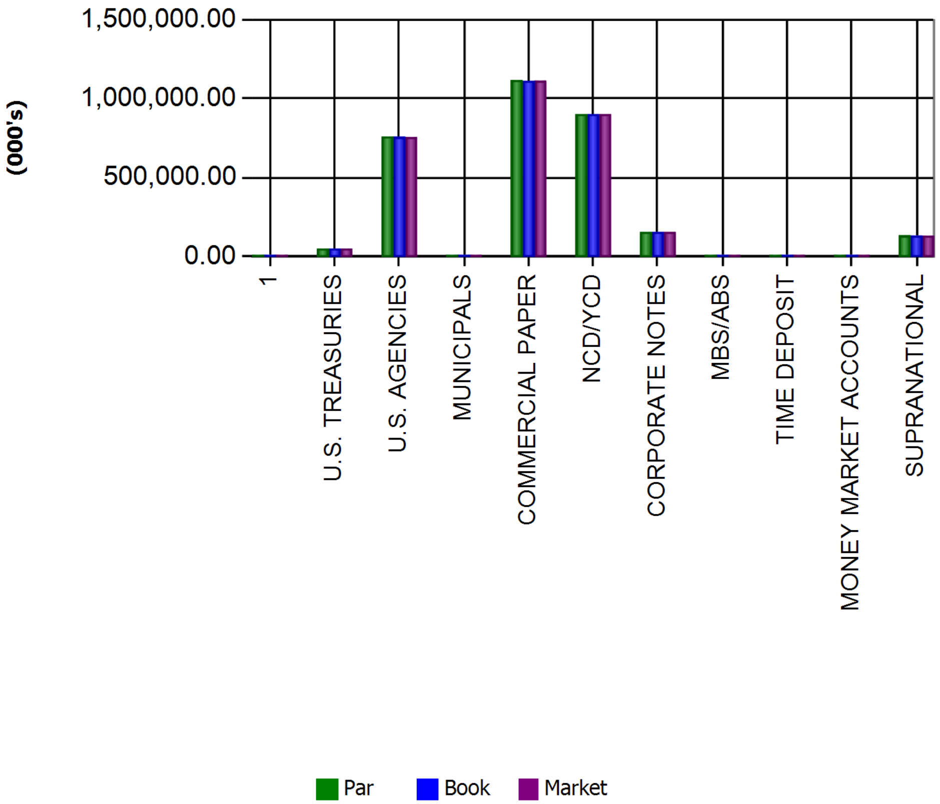
Reporting Currency: Local

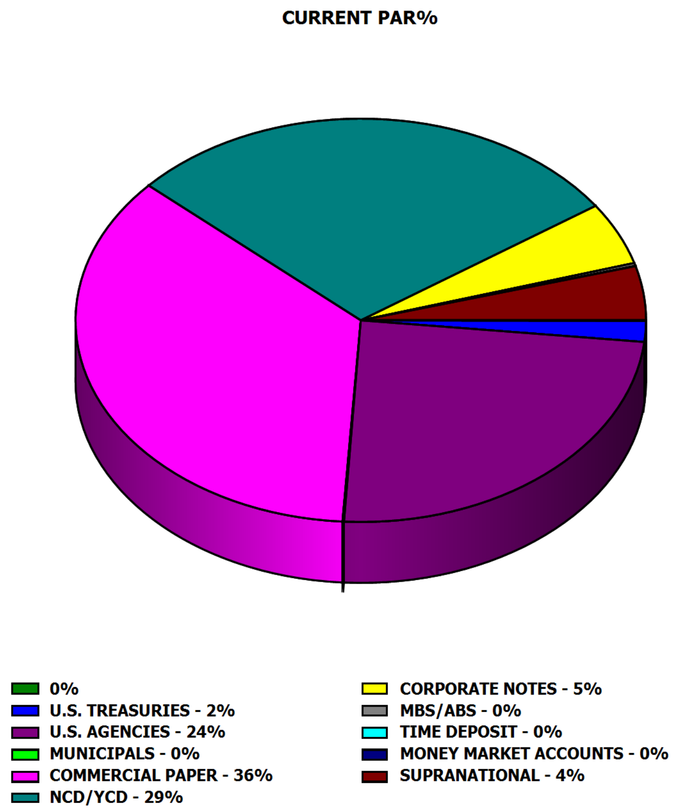
Contra Costa County

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
	1,710.00	1,708.67	1,708.67	100.00 %	0.00	1.80 %
U.S. TREASURIES	52,154.00	52,113.83	52,029.84	99.84 %	-88.16	1.43 %
U.S. AGENCIES	761,704.00	761,131.50	759,542.66	99.79 %	-1,649.44	1.19 %
MUNICIPALS	2,575.00	2,711.92	2,711.92	100.00 %	0.00	1.26 %
COMMERCIAL PAPER	1,120,241.00	1,114,387.99	1,117,561.03	100.28 %	101.54	1.20 %
NCD/YCD	903,498.00	903,498.21	903,940.68	100.05 %	442.48	1.28 %
CORPORATE NOTES	157,751.00	158,015.81	157,854.49	99.90 %	-123.48	1.65 %
MBS/ABS	7,448.71	7,465.58	7,465.58	100.00 %	0.00	1.48 %
TIME DEPOSIT	3.40	3.40	3.40	100.00 %	0.00	0.40 %
MONEY MARKET ACCOUNTS	565.32	565.32	565.32	100.00 %	0.00	0.00 %
SUPRANATIONAL	136,323.00	135,657.54	135,408.80	99.82 %	-239.76	1.36 %
Totals(000's)	3,143,973.43	3,137,259.75	3,138,792.39	100.05 %	-1,556.83	1.26 %

Asset Allocation

Contra Costa County





601 Riverside Avenue, Jacksonville, FL 32204
Tel. 877.482.8786 | Fax. 904.357.1105 | fisglobal.com

July 21, 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 June 30, 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 818-425-2094.

Sincerely,

SunGard FIS Avantgard

Eric J. Graves
Senior Product Consultant

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

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

CONTRA COSTA COUNTY
AS OF JUNE 30, 2017

CALIFORNIA STATE LOCAL AGENCY INVESTMENT ACCOUNTS	STATE CONTROLLER ACCOUNT NUMBER	ACCOUNT BALANCE	ESTIMATED FAIR VALUE
ACALANES UNION HIGH SCHOOL	75-07-010	956,532.68	955,519.40
ANTIOCH UNIFIED SCHOOL DISTRICT	75-07-005	833,089.31	832,206.79
BRENTWOOD UNION SCHOOL DISTRICT	75-07-013	7,832,204.36	7,823,907.48
BYRON UNION SCHOOL DISTRICT	75-07-017	166,895.55	166,718.75
CANYON ELEMENTARY SCHOOL DISTRICT	75-07-018	194,029.76	193,824.22
CENTRAL CONTRA COSTA SANITARY DISTRICT	70-07-001	30,200,000.00	30,168,008.26
CONTRA COSTA COMMUNITY COLLEGE	75-07-001	620,873.26	620,215.55
CONTRA COSTA COUNTY	99-07-000	65,000,000.00	64,931,143.62
CONTRA COSTA COUNTY OFFICE OF EDUCATION	75-07-007	1,292,678.62	1,291,309.25
CONTRA COSTA COUNTY SCHOOL INSURANCE GROUP	35-07-001	2,250,354.12	2,247,970.25
CROCKETT COMMUNITY SERVICES DISTRICT	16-07-004	3,322,689.77	3,319,169.95
DELTA DIABLO SANITATION DISTRICT	70-07-003	73,194.72	73,117.18
EAST CONTRA COSTA REG FEE & FINANCING AUTH	40-07-006	1,017,731.38	1,016,653.27
KENSINGTON FIRE PROTECTION DISTRICT	17-07-011	2,741,135.95	2,738,232.19
KENSINGTON POLICE PROTECTION & COMMUNITY SERVICES DISTRICT	16-07-003	1,744,197.27	1,742,349.59
LAFAYETTE SCHOOL DISTRICT	75-07-012	4,907,093.10	4,901,894.87
MARTINEZ UNIFIED SCHOOL DISTRICT	75-07-011	3,852,449.05	3,848,368.04
MORAGA ORINDA FIRE DISTRICT	17-07-003	7,219,072.02	7,211,424.65
MT DIABLO UNIFIED SCHOOL DISTRICT	75-07-008	5,263,999.24	5,258,422.93
MT VIEW SANITARY DISTRICT	70-07-008	9,532,165.88	9,522,068.18
OAKLEY UNION SCHOOL DISTRICT	75-07-009	249,279.65	249,015.58
ORINDA UNION SCHOOL DISTRICT	75-07-015	5,077,879.95	5,072,500.80
PITTSBURG UNIFIED SCHOOL DISTRICT	75-07-002	1,588.43	1,586.75
RECLAMATION DISTRICT 799	60-07-001	51,721.28	51,666.49
RECLAMATION DISTRICT 800	60-07-003	5,353,636.48	5,347,965.22
REDEVELOPMENT AGENCY	65-07-015	7,042.75	7,035.29
RODEO -HERCULES FIRE PROTECTION DISTRICT	17-07-001	106,723.74	106,610.68
SAN RAMON VALLEY UNIFIED SCHOOL DISTRICT	75-07-004	241,541.04	241,285.17
WEST CONTRA COSTA UNIFIED SCHOOL DISTRICT	75-07-014	41,212,288.69	41,168,631.32
	TOTAL	201,322,088.05	201,108,821.72

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

B.2. ASSET MANAGEMENT FUNDS

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

Wells Capital Management GAAP

01 April 2017 to 30 June 2017

WC-Contra Costa County

Investment Strategy: Short Duration Fixed Income

Table of Contents

Risk Summary

Base Currency: USD

01 April 2017 to 30 June 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

Book Value + Accrued	44,410,802.54
Net Unrealized Gain/Loss	-19,289.63
Market Value + Accrued	44,391,512.90

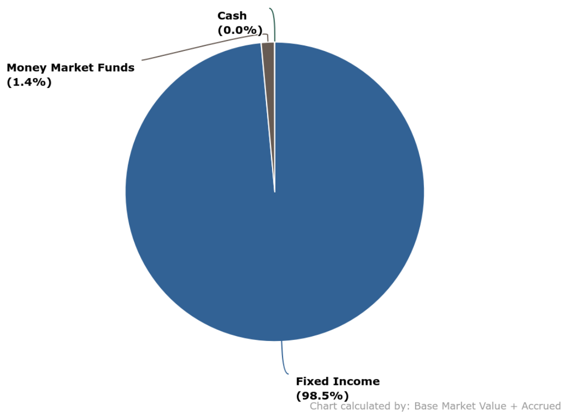
Cash and Fixed Income Summary

Risk Metric	Value
Cash	2,865.41
MMFund	642,005.77
Fixed Income	43,746,641.72
Duration	0.44
Convexity	0.00
WAL	0.51
Years to Final Maturity	0.70
Years to Effective Maturity	0.52
Yield	1.34
Book Yield	1.14
Avg Credit Rating	AA+/Aa1/AA+

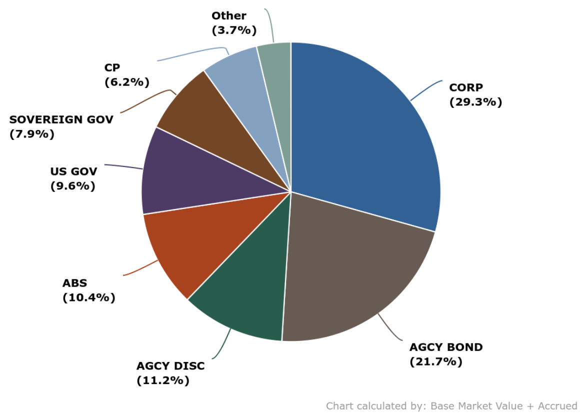
Issuer Concentration

Issuer Concentration	% of Base Market Value + Accrued
Other	50.75%
Government of the United States	12.30%
FHLBanks Office of Finance	8.98%
Federal National Mortgage Association, Inc.	8.07%
Federal Farm Credit Banks Funding Corporation	7.89%
Federal Home Loan Mortgage Corp.	5.18%
InternationalInternational Bank for Reconstruction and Development	3.43%
Inter-American Development Bank	3.38%
---	100.00%

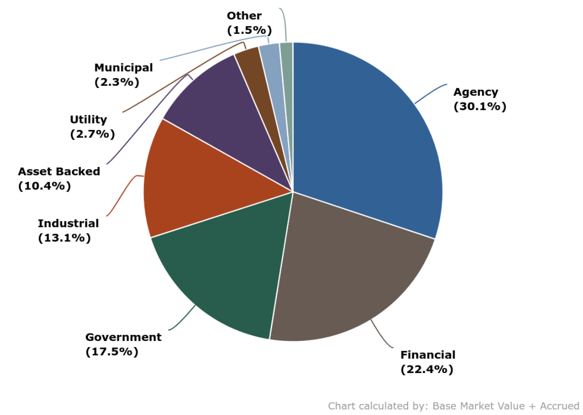
Asset Class



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 April 2017 to 30 June 2017

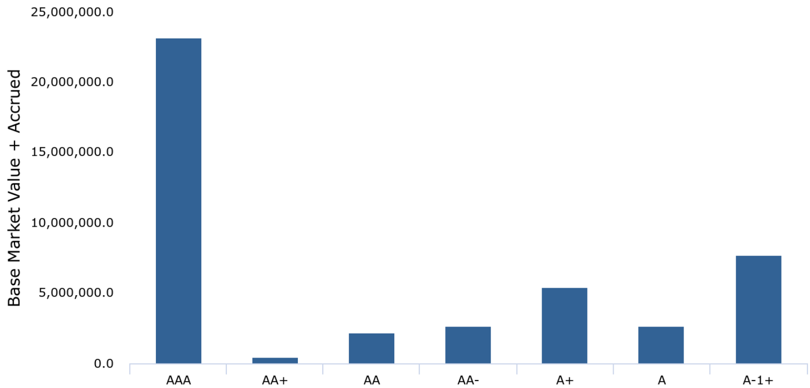
WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

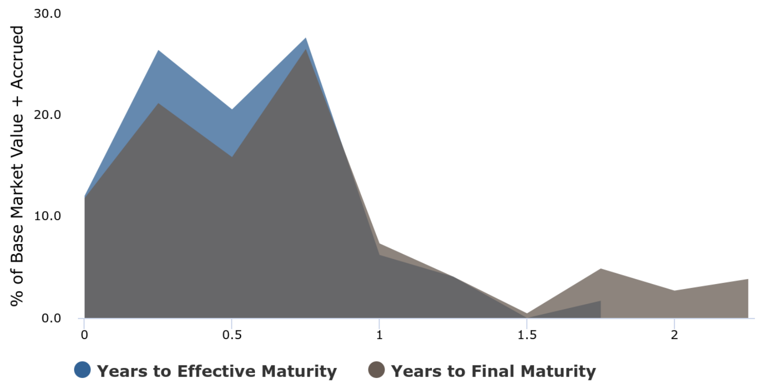
Credit Rating



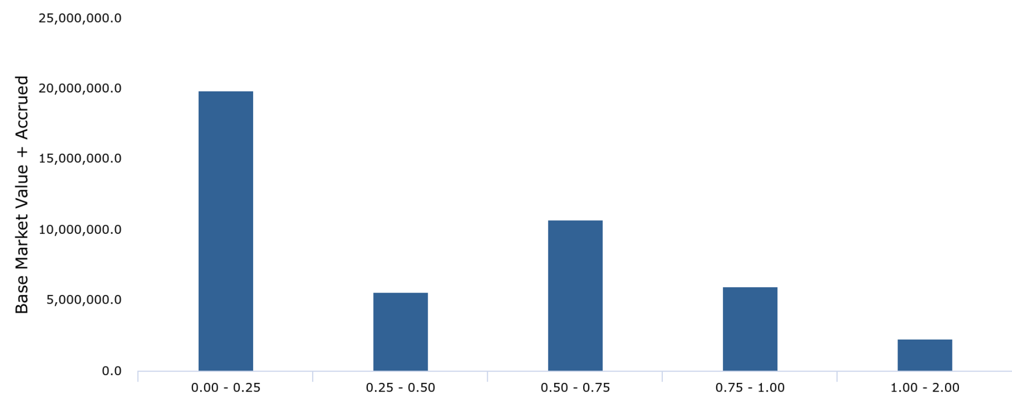
Credit Duration Heat Map

Rating	0 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5 - 7	7 - 10	10 - 15	15 - 30
AAA	67.44%	2.24%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AA	9.83%	2.28%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
A	17.54%	0.68%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BBB	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BB	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
B	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CCC	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CC	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
C	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
NA	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%

Time To Maturity



Duration



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WELLS FARGO ASSET MANAGEMENT

Risk Summary

Base Currency: USD

01 April 2017 to 30 June 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

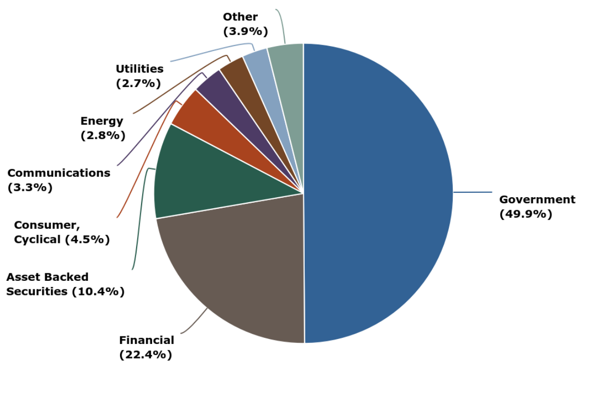

Chart calculated by: % of Base Market Value + Accrued

Base Exposure - Industry Group

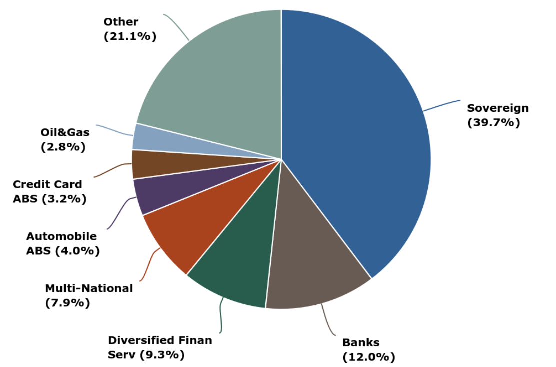

Chart calculated by: % of Base Market Value + Accrued

Base Exposure - Industry Subgroup

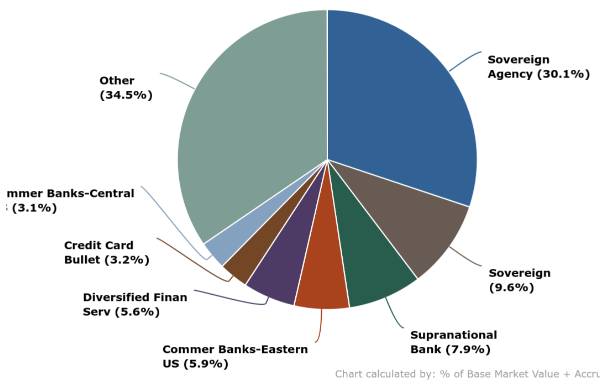

Chart calculated by: % of Base Market Value + Accrued

MMF Asset Allocation

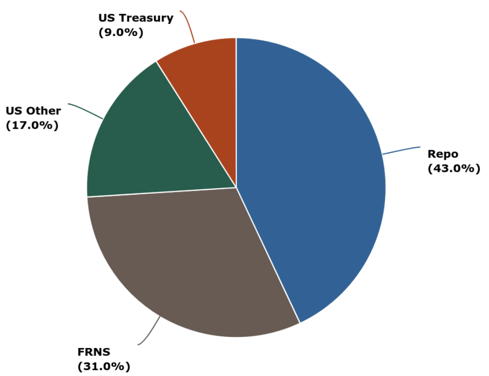

Chart calculated by: Base Market Value

Currency

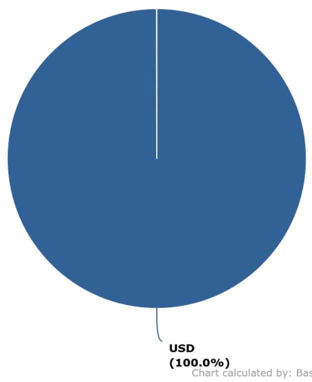

Chart calculated by: Base Market Value + Accrued

Country

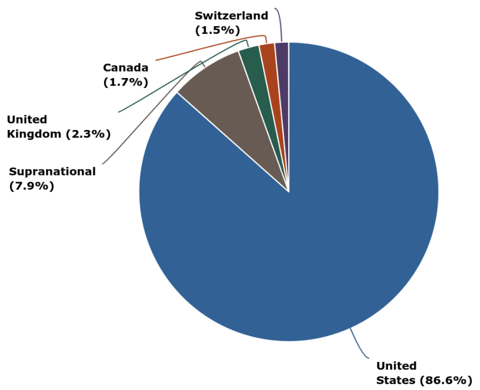

Chart calculated by: Base Market Value + Accrued

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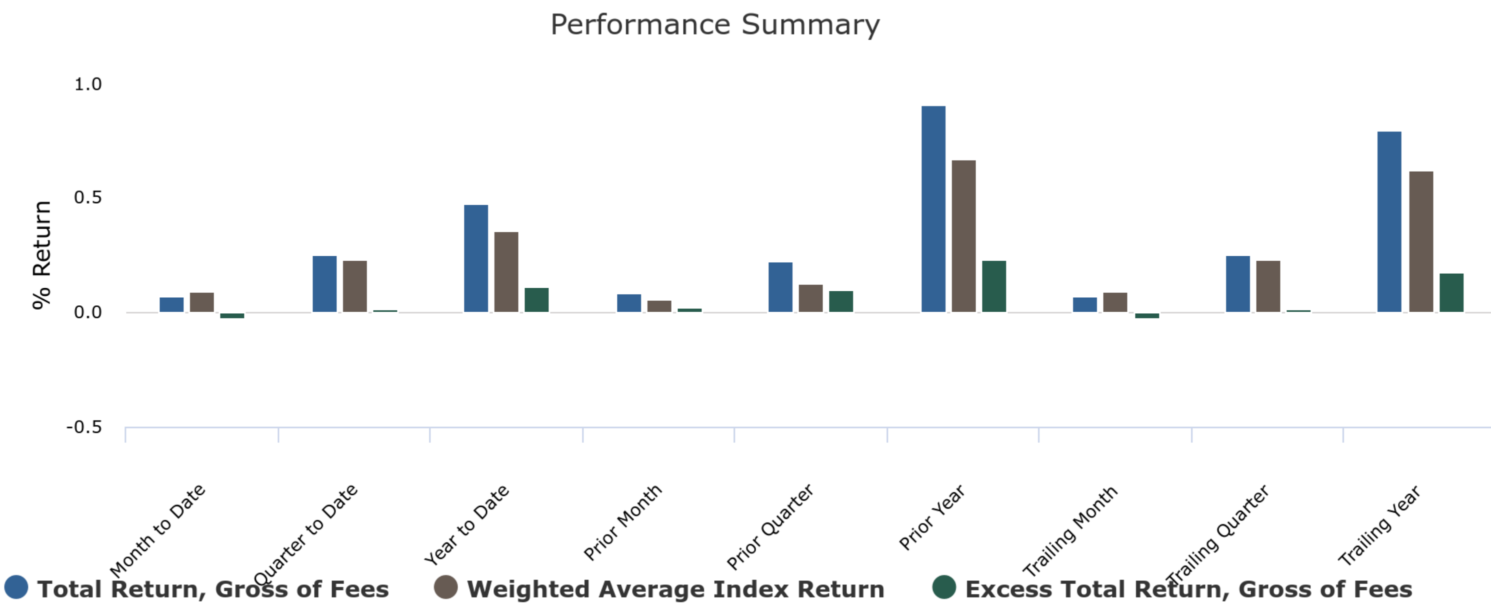
Performance Summary Gross of Fees

Base Currency: USD
01 April 2017 to 30 June 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	Weighted Average Index Return	Excess Total Return, Gross of Fees
Month to Date	06/01/2017	06/30/2017	0.07%	0.09%	-0.02%
Quarter to Date	04/01/2017	06/30/2017	0.25%	0.23%	0.02%
Year to Date	01/01/2017	06/30/2017	0.48%	0.36%	0.12%
Prior Month	05/01/2017	05/31/2017	0.09%	0.06%	0.03%
Prior Quarter	01/01/2017	03/31/2017	0.22%	0.13%	0.10%
Prior Year	01/01/2016	12/31/2016	0.91%	0.67%	0.23%
Trailing Month	06/01/2017	06/30/2017	0.07%	0.09%	-0.02%
Trailing Quarter	04/01/2017	06/30/2017	0.25%	0.23%	0.02%
Trailing Year	07/01/2016	06/30/2017	0.80%	0.62%	0.17%

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 April 2017 to 30 June 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, only available on historical data boundaries:

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

Reported Index Return is always Total Return.

Performance Summary Net of Fees

Base Currency: USD

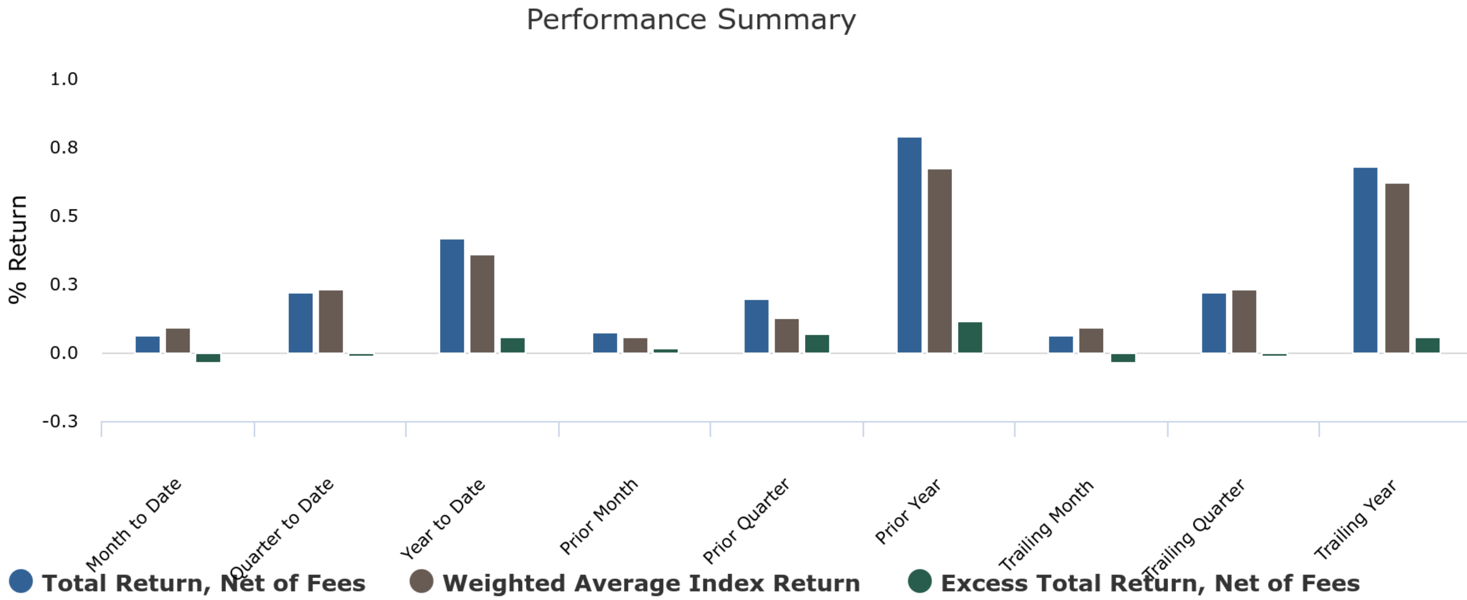
01 April 2017 to 30 June 2017

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	Weighted Average Index Return	Excess Total Return, Net of Fees
Month to Date	06/01/2017	06/30/2017	0.06%	0.09%	-0.03%
Quarter to Date	04/01/2017	06/30/2017	0.22%	0.23%	-0.01%
Year to Date	01/01/2017	06/30/2017	0.42%	0.36%	0.06%
Prior Month	05/01/2017	05/31/2017	0.08%	0.06%	0.02%
Prior Quarter	01/01/2017	03/31/2017	0.20%	0.13%	0.07%
Prior Year	01/01/2016	12/31/2016	0.79%	0.67%	0.12%
Trailing Month	06/01/2017	06/30/2017	0.06%	0.09%	-0.03%
Trailing Quarter	04/01/2017	06/30/2017	0.22%	0.23%	-0.01%
Trailing Year	07/01/2016	06/30/2017	0.68%	0.62%	0.06%

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	---

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Performance Summary Net of Fees

Base Currency: USD

01 April 2017 to 30 June 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, only available on historical data boundaries:

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

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 April 2017 to 30 June 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:	*03/31/2017*	*06/30/2017*
Book Value	44,335,970.52	44,260,814.46
Accrued Balance	123,828.77	149,988.08
Book Value + Accrued	44,459,799.29	44,410,802.54
Net Unrealized Gain/Loss	-12,543.64	-19,289.63
Market Value + Accrued	44,447,255.65	44,391,512.90

Income Statement	WC-Contra Costa County	
	Begin Date *End Date*	*04/01/2017* *06/30/2017*
Net Amortization/Accretion Income		-34,192.13
Interest Income	152,709.56	
Dividend Income	0.00	
Misc Income	0.00	
Income Subtotal		152,709.56
Net Realized Gain/Loss	77.48	
Impairment Loss	0.00	
Net Gain/Loss		77.48
Expense	-12,722.30	
Net Income		105,872.61
Transfers In/Out		-154,869.37
Change in Unrealized Gain/Loss		-6,745.99

Statement of Cash Flows	WC-Contra Costa County	
	Begin Date *End Date*	*04/01/2017* *06/30/2017*
Net Income		105,872.61
Amortization/Accretion on MS	38,784.28	
Change in Accrued on MS	8,688.34	
Net Gain/Loss on MS	-77.48	
Change in Unrealized G/L on CE	-174.52	
Subtotal		47,220.61
Purchase of MS	-11,798,561.25	
Purchased Accrued of MS	-34,847.65	
Sales of MS	1,691,549.89	
Sold Accrued of MS	0.00	
Maturities of MS	12,005,165.34	
Net Purchases/Sales		1,863,306.33
Transfers of Cash & CE		-154,869.37
Total Change in Cash & CE		1,861,530.18
Beginning Cash & CE		2,030,628.24
Ending Cash & CE		3,892,158.42

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Income Detail

Base Currency: USD

01 April 2017 to 30 June 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
02581FYE3 AMERICAN EXPRESS CENTURION BANK	600,000.00 6.00	09/13/2017 09/13/2017	0.00 05/04/2017	5,700.00 -4,379.00	0.00	0.00 1,321.00
02665WAY7 AMERICAN HONDA FINANCE CORP	500,000.00 1.72	09/20/2017 09/20/2017	0.00 09/24/2015	2,043.08 0.00	0.00	0.00 2,043.08
02665WAY7 AMERICAN HONDA FINANCE CORP	250,000.00 1.72	09/20/2017 09/20/2017	0.00 01/12/2016	1,021.54 -8.48	0.00	0.00 1,013.06
02582JGS3 AMXCA 142 A	0.00 1.26	06/15/2017 01/15/2020	0.00 02/16/2017	1,942.50 -276.96	0.00	0.00 1,665.54
037833AM2 APPLE INC	0.00 1.05	05/05/2017 05/05/2017	0.00 06/30/2016	495.84 -134.79	0.00	0.00 361.05
06050TMB5 BANK OF AMERICA NA	0.00 1.55	06/05/2017 06/05/2017	0.00 06/05/2015	699.65 0.00	0.00	0.00 699.65
06050TLY6 BANK OF AMERICA NA	200,000.00 1.65	03/26/2018 03/26/2018	0.00 06/09/2017	201.66 -18.97	0.00	0.00 182.70
064058AA8 BANK OF NEW YORK MELLON CORP	0.00 1.97	06/20/2017 06/20/2017	0.00 01/30/2017	3,024.60 -1,350.35	0.00	0.00 1,674.25
05531FAP8 BB&T CORP	0.00 2.11	05/15/2018 06/15/2018	0.00 05/19/2017	746.71 -293.56	0.00	0.00 453.15
05531FAP8 BB&T CORP	500,000.00 2.11	05/15/2018 06/15/2018	0.00 05/19/2017	467.91 -173.96	0.00	0.00 293.94
084664CD1 BERKSHIRE HATHAWAY FINANCE CORP	750,000.00 1.46	01/12/2018 01/12/2018	0.00 01/15/2015	2,728.13 0.00	0.00	0.00 2,728.13
09247XAC5 BLACKROCK INC	0.00 6.25	09/15/2017 09/15/2017	0.00 02/16/2016	1,562.51 -1,218.67	77.50	0.00 421.34
05581RAC0 BMWLT 161 A2B	101,565.32 1.71	07/29/2017 01/22/2018	0.00 02/17/2016	807.63 0.00	0.00	0.00 807.63
055657AB6 BMWLT 171 A2	200,000.00 1.64	05/09/2018 07/22/2019	0.00 03/22/2017	819.99 3.69	0.00	0.00 823.68
1247P2TF1 Cafco, LLC	0.00 0.00	06/15/2017 06/15/2017	0.00 03/06/2017	0.00 1,560.42	0.00	0.00 1,560.42
13063DAA6 CALIFORNIA ST	500,000.00 1.25	04/01/2018 04/01/2018	0.00 04/27/2017	1,109.33 0.00	0.00	0.00 1,109.33
CCYUSD Cash	1,474.08 0.00	06/30/2017 06/30/2017	-154,869.37 ---	0.00 0.00	0.00	-12,722.30 -12,722.30
17305EFU4 CCCIT 14A8 A8	700,000.00 1.73	04/07/2018 04/09/2020	0.00 12/09/2016	3,027.50 -634.87	0.00	0.00 2,392.63
808513AK1 CHARLES SCHWAB CORP	500,000.00 1.50	02/08/2018 03/10/2018	0.00 01/24/2017	1,875.00 -195.17	0.00	0.00 1,679.83
166764AL4 CHEVRON CORP	700,000.00 1.34	11/15/2017 11/15/2017	0.00 01/29/2016	2,353.75 276.75	0.00	0.00 2,630.50
17275RAY8 CISCO SYSTEMS INC	0.00 1.56	06/15/2018 06/15/2018	0.00 06/17/2015	2,251.91 0.00	0.00	0.00 2,251.91
17275RAY8 CISCO SYSTEMS INC	750,000.00 1.56	06/15/2018 06/15/2018	0.00 06/17/2015	518.52 0.00	0.00	0.00 518.52

Income Detail

Base Currency: USD

01 April 2017 to 30 June 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
17325FAB4 CITIBANK NA	750,000.00 1.61	03/20/2019 03/20/2019	0.00 03/20/2017	2,856.08 0.00	0.00	0.00 2,856.08
190335JC4 COAST CMNTY COLLEGE DIST CALIF	500,000.00 1.43	08/01/2018 08/01/2018	0.00 03/29/2017	1,781.25 0.00	0.00	0.00 1,781.25
191216BR0 COCA-COLA CO	300,000.00 0.88	10/27/2017 10/27/2017	0.00 10/27/2015	656.25 16.43	0.00	0.00 672.68
14041NET4 COMET 145A A	400,000.00 1.48	09/14/2017 07/15/2020	0.00 07/22/2016	1,479.99 -446.88	0.00	0.00 1,033.12
14041NET4 COMET 145A A	300,000.00 1.48	09/14/2017 07/15/2020	0.00 10/19/2016	1,110.00 -325.40	0.00	0.00 784.60
12619TSK1 CRC Funding, LLC	0.00 0.00	05/19/2017 05/19/2017	0.00 02/17/2017	0.00 646.67	0.00	0.00 646.67
22546QAV9 CREDIT SUISSE AG (NEW YORK BRANCH)	0.00 1.70	04/27/2018 04/27/2018	0.00 04/28/2017	-0.01 0.00	0.00	0.00 -0.01
22546QAV9 CREDIT SUISSE AG (NEW YORK BRANCH)	675,000.00 1.70	04/27/2018 04/27/2018	0.00 04/28/2017	2,008.13 -39.16	0.00	0.00 1,968.96
235851AN2 DANAHER CORP	300,000.00 1.65	09/15/2018 09/15/2018	0.00 06/12/2017	261.25 -21.07	0.00	0.00 240.18
30231GAS1 EXXON MOBIL CORP	560,000.00 1.80	02/28/2018 02/28/2018	0.00 03/03/2016	2,414.20 0.00	0.00	0.00 2,414.20
313313TD0 FEDERAL FARM CREDIT BANKS	1,000,000.00 0.00	02/16/2018 02/16/2018	0.00 03/28/2017	0.00 2,654.17	0.00	0.00 2,654.17
313313LL0 FEDERAL FARM CREDIT BANKS	1,000,000.00 0.00	09/08/2017 09/08/2017	0.00 09/08/2016	0.00 1,693.61	0.00	0.00 1,693.61
313313JH2 FEDERAL FARM CREDIT BANKS	500,000.00 0.00	07/19/2017 07/19/2017	0.00 06/14/2017	0.00 231.39	0.00	0.00 231.39
31331J7G2 FEDERAL FARM CREDIT BANKS	500,000.00 3.15	01/12/2018 01/12/2018	0.00 01/19/2017	3,937.50 -2,745.25	0.00	0.00 1,192.25
313313HF8 FEDERAL FARM CREDIT BANKS	0.00 0.00	06/23/2017 06/23/2017	0.00 06/24/2016	0.00 668.61	0.00	0.00 668.61
3133EE2F6 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00 1.22	06/25/2018 06/25/2018	0.00 05/17/2017	643.89 -3.19	0.00	0.00 640.70
3133EE2F6 FEDERAL FARM CREDIT BANKS FUNDING CORP	500,000.00 1.22	06/25/2018 06/25/2018	0.00 05/17/2017	101.67 -0.49	0.00	0.00 101.18
313385KD7 FEDERAL HOME LOAN BANKS	1,000,000.00 0.00	08/08/2017 08/08/2017	0.00 08/09/2016	0.00 1,643.06	0.00	0.00 1,643.06
313385RG3 FEDERAL HOME LOAN BANKS	500,000.00 0.00	01/02/2018 01/02/2018	0.00 01/19/2017	0.00 1,124.86	0.00	0.00 1,124.86
3130A8SE4 FEDERAL HOME LOAN BANKS	1,000,000.00 0.75	01/19/2018 01/19/2018	0.00 07/21/2016	1,875.00 158.38	0.00	0.00 2,033.38
3130A4GJ5 FEDERAL HOME LOAN BANKS	500,000.00 1.13	04/25/2018 04/25/2018	0.00 05/02/2017	921.87 31.01	0.00	0.00 952.88
3130A5EP0 FEDERAL HOME LOAN BANKS	0.00 0.63	05/30/2017 05/30/2017	0.00 06/02/2016	1,024.31 228.18	0.00	0.00 1,252.48

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Income Detail

Base Currency: USD

01 April 2017 to 30 June 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
313379FW4 FEDERAL HOME LOAN BANKS	0.00 1.00	06/09/2017 06/09/2017	0.00 03/31/2016	1,888.89 -485.38	0.00	0.00 1,403.51
313385VA1 FEDERAL HOME LOAN BANKS	1,000,000.00 0.00	04/02/2018 04/02/2018	0.00 06/22/2017	0.00 302.50	0.00	0.00 302.50
3137EADP1 FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00 0.88	03/07/2018 03/07/2018	0.00 02/27/2017	2,187.50 137.60	0.00	0.00 2,325.10
3137EADF3 FEDERAL HOME LOAN MORTGAGE CORP	0.00 1.25	05/12/2017 05/12/2017	0.00 03/03/2016	1,423.61 -482.57	0.00	0.00 941.04
3134G66M0 FEDERAL HOME LOAN MORTGAGE CORP	0.00 1.25	06/22/2018 06/22/2018	0.00 03/23/2017	2,812.50 -228.38	0.00	0.00 2,584.12
3134G66M0 FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00 1.25	06/22/2018 06/22/2018	0.00 03/23/2017	312.50 -25.07	0.00	0.00 287.43
31359MEL3 FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00 0.00	06/01/2017 06/01/2017	0.00 11/18/2016	0.00 585.01	0.00	0.00 585.01
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 -661.96	0.00	0.00 2,018.04
3136G1DG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00 1.05	02/27/2018 02/27/2018	0.00 07/18/2016	2,625.00 -639.63	0.00	0.00 1,985.37
3135G0JA2 FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00 1.13	04/27/2017 04/27/2017	0.00 03/14/2016	812.50 -216.77	0.00	0.00 595.73
3136G1DG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00 1.05	02/27/2018 02/27/2018	0.00 06/01/2017	875.00 106.27	0.00	0.00 981.27
3135G0PQ0 FEDERAL NATIONAL MORTGAGE ASSOCIATION	500,000.00 0.88	10/26/2017 10/26/2017	0.00 06/08/2017	279.51 69.82	0.00	0.00 349.33
31680GAB2 FITAT 151 A2A	0.00 1.02	04/15/2017 05/15/2018	0.00 11/05/2015	16.47 0.03	0.00	0.00 16.50
354613AH4 FRANKLIN RESOURCES INC	500,000.00 1.38	09/15/2017 09/15/2017	0.00 04/26/2016	1,718.75 -325.77	0.00	0.00 1,392.98
3137EADL0 FREDDIE MAC	300,000.00 1.00	09/29/2017 09/29/2017	0.00 08/15/2016	750.00 -216.40	0.00	0.00 533.60
43814TAB8 HAROT 171 A2	750,000.00 1.42	02/11/2018 07/22/2019	0.00 03/28/2017	2,662.50 2.92	0.00	0.00 2,665.42
41284DAB8 HDMOT 16A A2	245,390.95 1.09	10/06/2017 06/17/2019	0.00 06/15/2016	844.72 2.87	-0.01	0.00 847.58
437076BJ0 HOME DEPOT INC	750,000.00 1.62	09/15/2017 09/15/2017	0.00 09/15/2015	2,884.18 0.00	0.00	0.00 2,884.18
40428HPJ5 HSBC USA INC (NEW)	500,000.00 2.63	09/24/2018 09/24/2018	0.00 05/09/2017	1,895.83 -529.47	0.00	0.00 1,366.36
4581X0BZ0 INTER-AMERICAN DEVELOPMENT BANK	500,000.00 0.88	03/15/2018 03/15/2018	0.00 05/09/2017	631.94 280.22	0.00	0.00 912.16
4581X0CL0 INTER-AMERICAN DEVELOPMENT BANK	500,000.00 1.25	01/16/2018 01/16/2018	0.00 01/30/2017	1,562.50 -81.67	0.00	0.00 1,480.83
45818WAY2 INTER-AMERICAN DEVELOPMENT BANK	500,000.00 1.17	10/15/2017 10/15/2017	0.00 04/28/2017	924.92 -45.74	0.00	0.00 879.18

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.

Income Detail

Base Currency: USD

01 April 2017 to 30 June 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
45905UTJ3 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00 1.30	09/30/2017 09/30/2017	0.00 05/16/2016	1,458.28 20.85	0.00	0.00 1,479.13
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 -10,405.89	0.00	0.00 1,156.61
459058DN0 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00 1.38	04/10/2018 04/10/2018	0.00 01/11/2017	1,548.00 -152.17	0.00	0.00 1,395.83
459058DN0 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	0.00 1.38	04/10/2018 04/10/2018	0.00 01/11/2017	172.00 -16.70	0.00	0.00 155.30
45950VKP0 INTERNATIONAL FINANCE CORP	500,000.00 1.14	03/06/2018 03/06/2018	0.00 06/30/2017	14.50 -0.94	0.00	0.00 13.57
45950KBS8 INTERNATIONAL FINANCE CORP	0.00 1.00	04/24/2017 04/24/2017	0.00 05/24/2016	319.44 -46.48	0.00	0.00 272.96
47787WAB5 JDOT 15B A2	0.00 0.98	06/15/2017 06/15/2018	0.00 09/09/2015	71.50 0.19	-0.01	0.00 71.68
47787WAB5 JDOT 15B A2	0.00 0.98	06/15/2017 06/15/2018	0.00 09/09/2015	0.00 0.00	0.00	0.00 0.00
47788NAB4 JDOT 16B A2	236,517.64 1.09	10/28/2017 02/15/2019	0.00 07/27/2016	751.47 4.49	0.00	0.00 755.96
48121CYK6 JPMORGAN CHASE BANK NA	603,000.00 6.00	10/01/2017 10/01/2017	0.00 06/26/2017	502.50 -368.86	0.00	0.00 133.64
55279HAF7 MANUFACTURERS AND TRADERS TRUST CO	0.00 1.40	07/25/2017 07/25/2017	0.00 09/12/2016	661.11 -132.55	0.00	0.00 528.56
55279HAF7 MANUFACTURERS AND TRADERS TRUST CO	0.00 1.40	07/25/2017 07/25/2017	0.00 07/29/2016	1,652.78 -314.58	0.00	0.00 1,338.20
58768MAB7 MBALT 16B A2	350,544.08 1.15	11/04/2017 02/15/2019	0.00 10/26/2016	1,108.05 2.69	0.01	0.00 1,110.75
58769DAB6 MBALT 17A A2A	300,000.00 1.53	05/09/2018 08/15/2019	0.00 04/26/2017	828.75 0.03	0.00	0.00 828.78
58772PAB4 MBART 151 A2A	0.00 0.82	05/15/2017 06/15/2018	0.00 12/08/2015	24.04 6.13	-0.01	0.00 30.16
65478VAB3 NAROT 16B A2A	411,334.00 1.05	11/01/2017 04/15/2019	0.00 04/27/2016	1,269.71 10.82	0.00	0.00 1,280.53
637432HT5 NATIONAL RURAL UTILITIES COOP FINANCE CORP	0.00 5.45	04/10/2017 04/10/2017	0.00 02/08/2016	681.25 -534.31	0.00	0.00 146.94
67983TSF4 Old Line Funding, LLC	0.00 0.00	05/15/2017 05/15/2017	0.00 03/06/2017	0.00 770.00	0.00	0.00 770.00
67983TUH7 Old Line Funding, LLC	1,000,000.00 0.00	07/17/2017 07/17/2017	0.00 05/15/2017	0.00 1,331.67	0.00	0.00 1,331.67
69353REJ3 PNC BANK NA	700,000.00 1.50	01/24/2018 02/23/2018	0.00 02/28/2017	2,625.00 -289.55	0.00	0.00 2,335.45

Income Detail

Base Currency: USD

01 April 2017 to 30 June 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
CCYUSD Receivable	1,391.33 0.00	06/30/2017 06/30/2017	0.00 ---	0.00 0.00	0.00	0.00 0.00
797646S49 SAN FRANCISCO CALIF CITY & CNTY	0.00 2.00	06/15/2017 06/15/2017	0.00 11/01/2016	2,466.67 -1,330.09	0.00	0.00 1,136.58
79766DCU1 SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	0.00 2.74	05/01/2017 05/01/2017	0.00 12/09/2016	570.42 -336.71	0.00	0.00 233.70
857477AK9 STATE STREET CORP	350,000.00 1.35	05/15/2018 05/15/2018	0.00 06/30/2017	13.12 0.13	0.00	0.00 13.25
857477AK9 STATE STREET CORP	50,000.00 1.35	05/15/2018 05/15/2018	0.00 06/30/2017	1.87 0.11	0.00	0.00 1.98
857477AK9 STATE STREET CORP	200,000.00 1.35	05/15/2018 05/15/2018	0.00 06/30/2017	7.50 0.08	0.00	0.00 7.58
89237WAB3 TAOT 16C A2A	201,362.98 1.00	10/17/2017 01/15/2019	0.00 08/10/2016	603.60 4.08	0.00	0.00 607.69
89231LAB3 TAOT 16D A2A	231,942.78 1.06	12/07/2017 05/15/2019	0.00 10/12/2016	653.98 3.69	0.00	0.00 657.68
880591EA6 TENNESSEE VALLEY AUTHORITY	586,000.00 5.50	07/18/2017 07/18/2017	0.00 03/29/2016	8,057.50 -6,694.88	0.00	0.00 1,362.62
880591EA6 TENNESSEE VALLEY AUTHORITY	600,000.00 5.50	07/18/2017 07/18/2017	0.00 08/12/2016	8,250.00 -7,098.00	0.00	0.00 1,152.00
19121ATV3 The Coca-Cola Company	0.00 0.00	06/29/2017 06/29/2017	0.00 05/01/2017	0.00 348.26	0.00	0.00 348.26
19121AS10 The Coca-Cola Company	0.00 0.00	05/01/2017 05/01/2017	0.00 03/06/2017	0.00 187.50	0.00	0.00 187.50
19121AUC3 The Coca-Cola Company	500,000.00 0.00	07/12/2017 07/12/2017	0.00 06/29/2017	0.00 28.61	0.00	0.00 28.61
88602TVN0 Thunder Bay Funding, LLC	750,000.00 0.00	08/22/2017 08/22/2017	0.00 05/31/2017	0.00 736.25	0.00	0.00 736.25
89233GUQ7 Toyota Motor Credit Corporation	500,000.00 0.00	07/24/2017 07/24/2017	0.00 04/25/2017	0.00 958.47	0.00	0.00 958.47
89233GRR9 Toyota Motor Credit Corporation	0.00 0.00	04/25/2017 04/25/2017	0.00 10/27/2016	0.00 336.67	0.00	0.00 336.67
89417EAC3 TRAVELERS CO INC	500,000.00 5.75	12/15/2017 12/15/2017	0.00 09/07/2016	7,187.50 -5,637.49	0.00	0.00 1,550.01
912828TS9 UNITED STATES TREASURY	1,000,000.00 0.63	09/30/2017 09/30/2017	0.00 10/26/2015	1,553.96 15.13	0.00	0.00 1,569.09
912828QB9 UNITED STATES TREASURY	1,000,000.00 2.88	03/31/2018 03/31/2018	0.00 06/16/2017	1,178.28 -669.35	0.00	0.00 508.92
912828D49 UNITED STATES TREASURY	230,000.00 0.88	08/15/2017 08/15/2017	0.00 05/19/2016	505.90 -59.56	0.00	0.00 446.35
912828SY7 UNITED STATES TREASURY	0.00 0.63	05/31/2017 05/31/2017	0.00 11/05/2015	515.11 85.90	0.00	0.00 601.01
912828T42 UNITED STATES TREASURY	1,000,000.00 0.75	09/30/2018 09/30/2018	0.00 06/30/2017	20.50 15.04	0.00	0.00 35.54

Income Detail

Base Currency: USD

01 April 2017 to 30 June 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
912828G79 UNITED STATES TREASURY	1,000,000.00 1.00	12/15/2017 12/15/2017	0.00 08/12/2016	2,497.60 -732.70	0.00	0.00 1,764.90
91412GEZ4 UNIVERSITY CALIF REVS	0.00 1.55	06/05/2017 06/05/2017	0.00 01/29/2016	1,012.47 0.00	0.00	0.00 1,012.47
91412GEZ4 UNIVERSITY CALIF REVS	0.00 1.55	06/05/2017 06/05/2017	0.00 01/29/2016	-207.13 0.00	0.00	0.00 -207.13
90331HMR1 US BANK NA	300,000.00 1.47	12/26/2017 01/26/2018	0.00 01/27/2015	1,084.03 0.00	0.00	0.00 1,084.03
90331HMR1 US BANK NA	450,000.00 1.47	12/26/2017 01/26/2018	0.00 05/12/2015	1,626.05 -114.44	0.00	0.00 1,511.61
90327CAB6 USAOT 161 A2	180,271.34 1.07	10/10/2017 03/15/2019	0.00 09/21/2016	595.98 2.00	0.00	0.00 597.99
92826CAA0 VISA INC	700,000.00 1.20	12/14/2017 12/14/2017	0.00 09/27/2016	2,100.00 -345.10	0.00	0.00 1,754.90
94975P405 WELLS FRGO GOVERNMENT CL I MMF	642,005.77 0.81	06/30/2017 06/30/2017	0.00 ---	2,905.82 0.00	0.00	0.00 2,905.82
--- ---	44,229,800.27 1.50	01/06/2018 03/13/2018	-154,869.37 ---	152,709.56 -34,192.13	77.48	-12,722.30 105,872.61

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

Balance Sheet Classification

Base Currency: USD

01 April 2017 to 30 June 2017

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

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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	642,005.77 1.0000	06/30/2017 0.81	06/30/2017	AAA Cash	0.01 0.01	642,005.77 642,005.77 0.00	642,005.77 0.00 642,005.77
CCYUSD Receivable	1,391.33 1.0000	06/30/2017 0.00	06/30/2017	AAA Cash	0.00 0.00	1,391.33 1,391.33 0.00	1,391.33 0.00 1,391.33
CCYUSD Cash	1,474.08 1.0000	06/30/2017 0.00	06/30/2017	AAA Cash	0.00 0.00	1,474.08 1,474.08 0.00	1,474.08 0.00 1,474.08
19121AUC3 The Coca-Cola Company	500,000.00 99.9641	07/12/2017 0.00	07/12/2017	A-1+ Industrial	1.03 1.08	499,814.03 499,842.64 -21.98	499,820.66 0.00 499,820.66
89233GUQ7 Toyota Motor Credit Corporation	500,000.00 99.9287	07/24/2017 0.00	07/24/2017	A-1+ Industrial	1.03 1.07	498,712.50 499,670.97 -27.64	499,643.34 0.00 499,643.34
67983TUH7 Old Line Funding, LLC	1,000,000.00 99.9431	07/17/2017 0.00	07/17/2017	A-1+ Financial	1.02 1.21	998,215.00 999,546.67 -115.70	999,430.97 0.00 999,430.97
88602TVN0 Thunder Bay Funding, LLC	750,000.00 99.8152	08/22/2017 0.00	08/22/2017	A-1+ Financial	1.14 1.28	748,028.75 748,765.00 -150.73	748,614.27 0.00 748,614.27
313313JH2 FEDERAL FARM CREDIT BANKS	500,000.00 99.9556	07/19/2017 0.00	07/19/2017	A-1+ Agency	0.98 0.84	499,523.61 499,755.00 23.00	499,778.00 0.00 499,778.00
--- ---	3,894,871.18 83.5276	07/22/2017 0.13	07/22/2017	AAA ---	0.88 0.94	3,889,165.07 3,892,451.46 -293.04	3,892,158.42 0.00 3,892,158.42

ST

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
48121CYK6 JPMORGAN CHASE BANK NA	603,000.00 101.0250	10/01/2017 6.00	10/01/2017	A+ Financial	1.46 1.88	610,155.80 609,786.94 -606.19	609,180.75 9,045.00 618,225.75
880591EA6 TENNESSEE VALLEY AUTHORITY	586,000.00 100.1739	07/18/2017 5.50	07/18/2017	AAA Utility	0.88 1.97	621,019.36 587,250.69 -231.64	587,019.05 14,593.03 601,612.08
880591EA6 TENNESSEE VALLEY AUTHORITY	600,000.00 100.1739	07/18/2017 5.50	07/18/2017	AAA Utility	0.74 1.97	626,520.00 601,326.00 -282.60	601,043.40 14,941.67 615,985.07

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Balance Sheet Classification

Base Currency: USD

01 April 2017 to 30 June 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
459056JW8 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00 100.2885	07/15/2017 9.25	07/15/2017	AAA Government	0.85 2.23	540,137.00 501,600.91 -158.41	501,442.50 21,326.39 522,768.89
02581FYE3 AMERICAN EXPRESS CENTURION BANK	600,000.00 100.8168	09/13/2017 6.00	09/13/2017	A Financial	1.33 1.92	609,966.00 605,587.00 -686.20	604,900.80 10,800.00 615,700.80
89417EAC3 TRAVELERS CO INC	500,000.00 101.9092	12/15/2017 5.75	12/15/2017	A Financial	1.18 1.55	528,745.00 510,345.72 -799.72	509,546.00 1,277.78 510,823.78
31331J7G2 FEDERAL FARM CREDIT BANKS	500,000.00 101.0826	01/12/2018 3.15	01/12/2018	AAA Agency	0.93 1.11	510,800.00 505,882.68 -469.68	505,413.00 7,393.75 512,806.75
912828QB9 UNITED STATES TREASURY	1,000,000.00 101.1719	03/31/2018 2.88	03/31/2018	AAA Government	1.23 1.30	1,012,851.56 1,012,182.21 -463.21	1,011,719.00 7,226.78 1,018,945.78
3137EADL0 FREDDIE MAC	300,000.00 99.9765	09/29/2017 1.00	09/29/2017	AAA Agency	0.71 1.09	300,975.00 300,214.02 -284.52	299,929.50 766.67 300,696.17
3135G0PP2 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,072,000.00 99.9853	09/20/2017 1.00	09/20/2017	AAA Agency	0.75 1.06	1,075,768.08 1,072,589.22 -746.80	1,071,842.42 3,007.56 1,074,849.97
354613AH4 FRANKLIN RESOURCES INC	500,000.00 99.9864	09/15/2017 1.38	09/15/2017	A+ Financial	1.11 1.44	501,815.00 500,272.07 -340.07	499,932.00 2,024.31 501,956.31
3135G0PQ0 FEDERAL NATIONAL MORTGAGE ASSOCIATION	500,000.00 99.9294	10/26/2017 0.88	10/26/2017	AAA Agency	1.10 1.09	499,575.00 499,644.82 2.18	499,647.00 789.93 500,436.93
912828TS9 UNITED STATES TREASURY	1,000,000.00 99.8890	09/30/2017 0.63	09/30/2017	AAA Government	0.63 1.07	999,882.81 999,984.87 -1,094.87	998,890.00 1,571.04 1,000,461.04
3137EADP1 FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00 99.7411	03/07/2018 0.88	03/07/2018	AAA Agency	0.93 1.25	999,436.00 999,623.50 -2,212.50	997,411.00 2,770.83 1,000,181.83
3136G1DG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00 99.9163	02/27/2018 1.05	02/27/2018	AAA Agency	1.18 1.18	999,040.00 999,146.27 16.73	999,163.00 3,616.67 1,002,779.67
3136G1DG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00 99.9163	02/27/2018 1.05	02/27/2018	AAA Agency	0.79 1.18	1,004,140.00 1,001,693.96 -2,530.96	999,163.00 3,616.67 1,002,779.67
857477AK9 STATE STREET CORP	350,000.00 99.8972	05/15/2018 1.35	05/15/2018	AA- Financial	1.36 1.47	349,958.00 349,958.13 -317.93	349,640.20 603.75 350,243.95
857477AK9 STATE STREET CORP	50,000.00 99.8972	05/15/2018 1.35	05/15/2018	AA- Financial	1.43 1.47	49,963.50 49,963.61 -15.01	49,948.60 86.25 50,034.85

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Balance Sheet Classification

Base Currency: USD

01 April 2017 to 30 June 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
857477AK9 STATE STREET CORP	200,000.00 99.8972	05/15/2018 1.35	05/15/2018	AA- Financial	1.36 1.47	199,976.00 199,976.08 -181.68	199,794.40 345.00 200,139.40
4581X0BZ0 INTER-AMERICAN DEVELOPMENT BANK	500,000.00 99.6633	03/15/2018 0.88	03/15/2018	AAA Government	1.26 1.35	498,361.00 498,641.22 -324.72	498,316.50 1,288.19 499,604.69
05531FAP8 BB&T CORP	500,000.00 100.6046	06/15/2018 2.11	05/15/2018	A+ Financial	1.33 1.84	503,925.00 503,457.48 -434.48	503,023.00 467.90 503,490.90
912828D49 UNITED STATES TREASURY	230,000.00 99.9895	08/15/2017 0.88	08/15/2017	AAA Government	0.77 0.95	230,296.48 230,029.45 -53.60	229,975.85 756.08 230,731.93
4581X0CL0 INTER-AMERICAN DEVELOPMENT BANK	500,000.00 99.9707	01/16/2018 1.25	01/16/2018	AAA Government	1.18 1.30	500,315.00 500,178.59 -325.09	499,853.50 1,440.97 501,294.47
166764AL4 CHEVRON CORP	700,000.00 100.0108	11/15/2017 1.34	11/15/2017	AA Industrial	1.51 1.31	698,005.00 699,583.36 492.24	700,075.60 1,203.03 701,278.63
912828G79 UNITED STATES TREASURY	1,000,000.00 99.9325	12/15/2017 1.00	12/15/2017	AAA Government	0.70 1.15	1,003,945.31 1,001,344.63 -2,019.63	999,325.00 437.16 999,762.16
459058DN0 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00 100.0236	04/10/2018 1.38	04/10/2018	AAA Government	1.24 1.34	500,842.50 500,525.17 -407.17	500,118.00 1,548.00 501,666.00
084664CD1 BERKSHIRE HATHAWAY FINANCE CORP	750,000.00 100.1388	01/12/2018 1.46	01/12/2018	AA Financial	1.49 1.50	750,000.00 750,000.00 1,041.00	751,041.00 2,426.12 753,467.12
90331HMR1 US BANK NA	300,000.00 100.1314	01/26/2018 1.47	12/26/2017	AA Financial	1.50 1.48	300,000.00 300,000.00 394.20	300,394.20 806.58 301,200.78
90331HMR1 US BANK NA	450,000.00 100.1314	01/26/2018 1.47	12/26/2017	AA Financial	1.39 1.48	451,206.00 450,223.85 367.45	450,591.30 1,209.86 451,801.16
69353REJ3 PNC BANK NA	700,000.00 100.0042	02/23/2018 1.50	01/24/2018	A+ Financial	1.33 1.49	701,050.00 700,658.64 -629.24	700,029.40 3,733.33 703,762.73
3130A4GJ5 FEDERAL HOME LOAN BANKS	500,000.00 99.8907	04/25/2018 1.13	04/25/2018	AAA Agency	1.16 1.26	499,815.00 499,846.01 -392.51	499,453.50 1,031.25 500,484.75
808513AK1 CHARLES SCHWAB CORP	500,000.00 100.0278	03/10/2018 1.50	02/08/2018	A Financial	1.34 1.44	500,815.00 500,476.13 -337.13	500,139.00 2,312.50 502,451.50
06050TLY6 BANK OF AMERICA NA	200,000.00 100.0661	03/26/2018 1.65	03/26/2018	A+ Financial	1.49 1.56	200,250.00 200,231.03 -98.83	200,132.20 870.83 201,003.03

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 April 2017 to 30 June 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
22546QAV9 CREDIT SUISSE AG (NEW YORK BRANCH)	675,000.00 99.9932	04/27/2018 1.70	04/27/2018	A+ Financial	1.67 1.71	675,222.75 675,183.59 -229.49	674,954.10 2,040.00 676,994.10
17275RAY8 CISCO SYSTEMS INC	750,000.00 100.2878	06/15/2018 1.56	06/15/2018	AA- Industrial	1.58 1.72	750,000.00 750,000.00 2,158.50	752,158.50 518.52 752,677.02
3134G66M0 FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00 99.9754	06/22/2018 1.25	06/22/2018	AAA Agency	1.15 1.27	1,001,270.00 1,000,991.49 -1,237.49	999,754.00 312.50 1,000,066.50
3133EE2F6 FEDERAL FARM CREDIT BANKS FUNDING CORP	500,000.00 99.9171	06/25/2018 1.22	06/25/2018	AAA Agency	1.21 1.30	500,033.00 500,029.32 -443.82	499,585.50 101.67 499,687.17
437076BJ0 HOME DEPOT INC	750,000.00 100.0647	09/15/2017 1.62	09/15/2017	A Industrial	1.65 1.31	750,000.00 750,000.00 485.25	750,485.25 538.52 751,023.77
02665WAY7 AMERICAN HONDA FINANCE CORP	500,000.00 100.0956	09/20/2017 1.72	09/20/2017	A+ Industrial	1.76 1.31	500,000.00 500,000.00 478.00	500,478.00 263.32 500,741.32
02665WAY7 AMERICAN HONDA FINANCE CORP	250,000.00 100.0956	09/20/2017 1.72	09/20/2017	A+ Industrial	1.75 1.31	250,057.50 250,007.55 231.45	250,239.00 131.66 250,370.66
45905UTJ3 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00 100.0078	09/30/2017 1.30	09/30/2017	AAA Government	1.34 1.24	499,885.00 499,979.15 59.85	500,039.00 18.01 500,057.01
191216BR0 COCA-COLA CO	300,000.00 99.8623	10/27/2017 0.88	10/27/2017	AA- Industrial	0.90 1.30	299,868.00 299,978.69 -391.79	299,586.90 466.67 300,053.57
92826CAA0 VISA INC	700,000.00 99.9497	12/14/2017 1.20	12/14/2017	A+ Industrial	1.00 1.31	701,680.00 700,629.53 -981.63	699,647.90 396.67 700,044.57
05581RAC0 BMWLT 161 A2B	101,565.32 100.0392	01/22/2018 1.71	07/29/2017	AAA Asset Backed	1.73 1.26	101,565.32 101,565.32 39.84	101,605.16 53.14 101,658.30
30231GAS1 EXXON MOBIL CORP	560,000.00 100.3793	02/28/2018 1.80	02/28/2018	AAA Industrial	1.82 1.58	560,000.00 560,000.00 2,124.08	562,124.08 896.19 563,020.27
3130A8SE4 FEDERAL HOME LOAN BANKS	1,000,000.00 99.7400	01/19/2018 0.75	01/19/2018	AAA Agency	0.81 1.22	999,048.00 999,648.44 -2,248.44	997,400.00 3,375.00 1,000,775.00
313385KD7 FEDERAL HOME LOAN BANKS	1,000,000.00 99.8980	08/08/2017 0.00	08/08/2017	A-1+ Agency	0.65 0.94	993,427.78 999,313.89 -333.89	998,980.00 0.00 998,980.00
313313LL0 FEDERAL FARM CREDIT BANKS	1,000,000.00 99.8083	09/08/2017 0.00	09/08/2017	A-1+ Agency	0.67 0.99	993,206.94 998,715.83 -632.83	998,083.00 0.00 998,083.00

Balance Sheet Classification

Base Currency: USD

01 April 2017 to 30 June 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
313385RG3 FEDERAL HOME LOAN BANKS	500,000.00 99.4256	01/02/2018 0.00	01/02/2018	A-1+ Agency	0.90 1.14	495,698.33 497,713.19 -585.19	497,128.00 0.00 497,128.00
45818WAY2 INTER-AMERICAN DEVELOPMENT BANK	500,000.00 99.9899	10/15/2017 1.17	10/15/2017	AAA Government	1.14 1.34	500,121.50 500,075.76 -126.26	499,949.50 259.75 500,209.25
45950VKP0 INTERNATIONAL FINANCE CORP	500,000.00 100.0000	03/06/2018 1.14	03/06/2018	AAA Government	1.08 1.42	500,233.00 500,232.06 -232.06	500,000.00 394.50 500,394.50
313313TD0 FEDERAL FARM CREDIT BANKS	1,000,000.00 99.2780	02/16/2018 0.00	02/16/2018	A-1+ Agency	1.06 1.16	990,520.83 993,291.66 -511.66	992,780.00 0.00 992,780.00
13063DAA6 CALIFORNIA ST	500,000.00 99.8970	04/01/2018 1.25	04/01/2018	AA- Municipal	1.25 1.37	500,000.00 500,000.00 -515.00	499,485.00 1,109.33 500,594.33
313385VA1 FEDERAL HOME LOAN BANKS	1,000,000.00 99.0976	04/02/2018 0.00	04/02/2018	A-1+ Agency	1.22 1.19	990,454.44 990,756.94 219.06	990,976.00 0.00 990,976.00
--- ---	32,777,565.32 100.0520	01/03/2018 1.68	12/31/2017	AA+ ---	1.13 1.35	32,931,842.79 32,810,336.67 -16,804.11	32,793,532.56 136,210.30 32,929,742.86

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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
40428HPJ5 HSBC USA INC (NEW)	500,000.00 100.9602	09/24/2018 2.63	09/24/2018	AA- Financial	1.88 1.83	505,025.00 504,495.53 305.47	504,801.00 3,536.46 508,337.46
17305EFU4 CCCIT 14A8 A8	700,000.00 100.2137	04/09/2020 1.73	04/07/2018	AAA Asset Backed	1.36 1.45	703,390.63 701,967.40 -471.50	701,495.90 2,758.39 704,254.29
14041NET4 COMET 145A A	400,000.00 100.0278	07/15/2020 1.48	09/14/2017	AAA Asset Backed	1.03 1.35	402,062.50 400,373.21 -262.01	400,111.20 263.11 400,374.31
14041NET4 COMET 145A A	300,000.00 100.0278	07/15/2020 1.48	09/14/2017	AAA Asset Backed	1.04 1.35	301,183.59 300,271.76 -188.36	300,083.40 197.33 300,280.73
235851AN2 DANAHER CORP	300,000.00 99.9772	09/15/2018 1.65	09/15/2018	A Industrial	1.51 1.66	300,510.00 300,488.93 -557.33	299,931.60 1,457.50 301,389.10
65478VAB3 NAROT 16B A2A	411,334.00 99.8825	04/15/2019 1.05	11/01/2017	AAA Asset Backed	1.06 1.41	411,302.78 411,322.32 -471.80	410,850.52 191.96 411,042.47

Balance Sheet Classification

Base Currency: USD

01 April 2017 to 30 June 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
41284DAB8 HDMOT 16A A2	245,390.95 99.9300	06/17/2019 1.09	10/06/2017	AAA Asset Backed	1.10 1.35	245,384.35 245,388.48 -169.20	245,219.28 118.88 245,338.16
47788NAB4 JDOT 16B A2	236,517.64 99.9093	02/15/2019 1.09	10/28/2017	AAA Asset Backed	1.10 1.37	236,503.21 236,511.82 -208.73	236,303.09 114.58 236,417.67
89237WAB3 TAOT 16C A2A	201,362.98 99.8909	01/15/2019 1.00	10/17/2017	AAA Asset Backed	1.01 1.37	201,353.22 201,358.95 -215.59	201,143.36 89.49 201,232.85
90327CAB6 USAOT 161 A2	180,271.34 99.9169	03/15/2019 1.07	10/10/2017	AAA Asset Backed	1.08 1.37	180,266.84 180,269.20 -147.66	180,121.54 85.73 180,207.27
912828T42 UNITED STATES TREASURY	1,000,000.00 99.2930	09/30/2018 0.75	09/30/2018	AAA Government	1.31 1.32	993,125.00 993,140.04 -210.04	992,930.00 1,885.25 994,815.25
89231LAB3 TAOT 16D A2A	231,942.78 99.8530	05/15/2019 1.06	12/07/2017	AAA Asset Backed	1.07 1.40	231,924.22 231,931.81 -330.10	231,601.71 109.27 231,710.98
58768MAB7 MBALT 16B A2	350,544.08 99.9062	02/15/2019 1.15	11/04/2017	AAA Asset Backed	1.16 1.43	350,533.60 350,538.74 -323.41	350,215.34 179.17 350,394.50
190335JC4 COAST CMNTY COLLEGE DIST CALIF	500,000.00 100.0010	08/01/2018 1.43	08/01/2018	AA+ Municipal	1.42 1.42	500,000.00 500,000.00 5.00	500,005.00 1,820.83 501,825.83
17325FAB4 CITIBANK NA	750,000.00 100.1447	03/20/2019 1.61	03/20/2019	A+ Financial	1.63 1.89	750,000.00 750,000.00 1,085.25	751,085.25 369.77 751,455.02
055657AB6 BMWLT 171 A2	200,000.00 100.0666	07/22/2019 1.64	05/09/2018	AAA Asset Backed	1.66 1.57	199,979.08 199,983.17 149.93	200,133.10 100.22 200,233.32
43814TAB8 HAROT 171 A2	750,000.00 99.9899	07/22/2019 1.42	02/11/2018	AAA Asset Backed	1.43 1.44	749,982.08 749,985.22 -60.82	749,924.40 295.83 750,220.23
58769DAB6 MBALT 17A A2A	300,000.00 99.9594	08/15/2019 1.53	05/09/2018	AAA Asset Backed	1.53 1.58	299,999.70 299,999.73 -121.56	299,878.17 204.00 300,082.17
--- ---	7,557,363.77 99.9815	05/06/2019 1.40	04/29/2018	AA+ ---	1.35 1.49	7,562,525.79 7,558,026.33 -2,192.48	7,555,833.85 13,777.78 7,569,611.62

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

Balance Sheet Classification

Base Currency: USD

01 April 2017 to 30 June 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
--- ---	44,229,800.27 98.5912	03/13/2018 1.50	01/06/2018	AA+ ---	1.14 1.34	44,383,533.65 44,260,814.46 -19,289.63	44,241,524.83 149,988.08 44,391,512.90

* 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.

Trading Activity

Base Currency: USD
01 April 2017 to 30 June 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.

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
05/01/2017 05/04/2017	02581FYE3 AMERICAN EXPRESS CENTURION BANK	Dain Rauscher 09/13/2017 6.00	600,000.00 600,000.00 101.66	0.00 609,966.00	0.00 5,100.00	0.00 -615,066.00
05/16/2017 05/19/2017	05531FAP8 BB&T CORP	BB & T CAPITAL MARKETS 06/15/2018 1.99	500,000.00 500,000.00 100.78	0.00 503,925.00	0.00 1,797.63	0.00 -505,722.63
06/06/2017 06/09/2017	06050TLY6 BANK OF AMERICA NA	WUNDERLICH SECURITIES INC 03/26/2018 1.65	200,000.00 200,000.00 100.13	0.00 200,250.00	0.00 669.17	0.00 -200,919.17
04/21/2017 04/27/2017	13063DAA6 CALIFORNIA ST	J.P. Morgan Securities Inc. (AU) 04/01/2018 1.25	500,000.00 500,000.00 100.00	0.00 500,000.00	0.00 0.00	0.00 -500,000.00
05/01/2017 05/01/2017	19121ATV3 The Coca-Cola Company	Goldman Sachs & Co. (AU) 06/29/2017 0.00	250,000.00 250,000.00 99.86	0.00 249,651.74	0.00 0.00	0.00 -249,651.74
06/29/2017 06/29/2017	19121AUC3 The Coca-Cola Company	Goldman Sachs & Co. (AU) 07/12/2017 0.00	500,000.00 500,000.00 99.96	0.00 499,814.03	0.00 0.00	0.00 -499,814.03
04/25/2017 04/28/2017	22546QAV9 CREDIT SUISSE AG (NEW YORK BRANCH)	BARCLAYS CAPITAL INC. 04/27/2018 1.70	675,000.00 675,000.00 100.03	0.00 675,222.75	0.00 31.88	0.00 -675,254.63
06/07/2017 06/12/2017	235851AN2 DANAHER CORP	BB & T CAPITAL MARKETS 09/15/2018 1.65	300,000.00 300,000.00 100.17	0.00 300,510.00	0.00 1,196.25	0.00 -301,706.25
05/01/2017 05/02/2017	3130A4GJ5 FEDERAL HOME LOAN BANKS	KEYBANC CAPITAL MARKETS INC 04/25/2018 1.13	500,000.00 500,000.00 99.96	0.00 499,815.00	0.00 109.38	0.00 -499,924.38
06/14/2017 06/14/2017	313313JH2 FEDERAL FARM CREDIT BANKS	APX Asset 07/19/2017 0.00	500,000.00 500,000.00 99.90	0.00 499,523.61	0.00 0.00	0.00 -499,523.61
06/21/2017 06/22/2017	313385VA1 FEDERAL HOME LOAN BANKS	CastleOak Securities LP 04/02/2018 0.00	1,000,000.00 1,000,000.00 99.05	0.00 990,454.44	0.00 0.00	0.00 -990,454.44
05/16/2017 05/17/2017	3133EE2F6 FEDERAL FARM CREDIT BANKS FUNDING CORP	FIRST TENNESSEE BANK N A BOND 06/25/2018 1.22	500,000.00 500,000.00 100.01	0.00 500,033.00	0.00 2,406.11	0.00 -502,439.11
06/07/2017 06/08/2017	3135G0PQ0 FEDERAL NATIONAL MORTGAGE ASSOCIATION	FIRST TENNESSEE BANK N A BOND 10/26/2017 0.88	500,000.00 500,000.00 99.92	0.00 499,575.00	0.00 510.42	0.00 -500,085.42
05/31/2017 06/01/2017	3136G1DG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION	FIRST TENNESSEE BANK N A BOND 02/27/2018 1.05	1,000,000.00 1,000,000.00 99.90	0.00 999,040.00	0.00 2,741.67	0.00 -1,001,781.67

Trading Activity

Base Currency: USD

01 April 2017 to 30 June 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
05/04/2017 05/09/2017	40428HPJ5 HSBC USA INC (NEW)	Hong Kong Shanghai Bank Corp 09/24/2018 2.63	500,000.00 500,000.00 101.00	0.00 505,025.00	0.00 1,640.63	0.00 -506,665.63
04/27/2017 04/28/2017	45818WAY2 INTER-AMERICAN DEVELOPMENT BANK	CastleOak Securities LP 10/15/2017 1.00	500,000.00 500,000.00 100.02	0.00 500,121.50	0.00 140.00	0.00 -500,261.50
05/04/2017 05/09/2017	4581X0BZ0 INTER-AMERICAN DEVELOPMENT BANK	CastleOak Securities LP 03/15/2018 0.88	500,000.00 500,000.00 99.67	0.00 498,361.00	0.00 656.25	0.00 -499,017.25
06/27/2017 06/30/2017	45950VKP0 INTERNATIONAL FINANCE CORP	CastleOak Securities LP 03/06/2018 1.14	500,000.00 500,000.00 100.05	0.00 500,233.00	0.00 380.00	0.00 -500,613.00
06/21/2017 06/26/2017	48121CYK6 JPMORGAN CHASE BANK NA	CastleOak Securities LP 10/01/2017 6.00	603,000.00 603,000.00 101.19	0.00 610,155.80	0.00 8,542.50	0.00 -618,698.30
04/19/2017 04/26/2017	58769DAB6 MBALT 17A A2A	J.P. Morgan Securities Inc. (AU) 08/15/2019 1.53	300,000.00 300,000.00 100.00	0.00 299,999.70	0.00 0.00	0.00 -299,999.70
05/15/2017 05/15/2017	67983TUH7 Old Line Funding, LLC	Bank of America 07/17/2017 0.00	1,000,000.00 1,000,000.00 99.82	0.00 998,215.00	0.00 0.00	0.00 -998,215.00
06/27/2017 06/30/2017	857477AK9 STATE STREET CORP	TORONTO DOMINION BK 05/15/2018 1.35	50,000.00 50,000.00 99.93	0.00 49,963.50	0.00 84.38	0.00 -50,047.88
06/27/2017 06/30/2017	857477AK9 STATE STREET CORP	RAMIREZ & CO INC 05/15/2018 1.35	350,000.00 350,000.00 99.99	0.00 349,958.00	0.00 590.63	0.00 -350,548.63
06/28/2017 06/30/2017	857477AK9 STATE STREET CORP	RAMIREZ & CO INC 05/15/2018 1.35	200,000.00 200,000.00 99.99	0.00 199,976.00	0.00 337.50	0.00 -200,313.50
05/31/2017 05/31/2017	88602TVN0 Thunder Bay Funding, LLC	CS First Boston (BR) 08/22/2017 0.00	750,000.00 750,000.00 99.74	0.00 748,028.75	0.00 0.00	0.00 -748,028.75
04/25/2017 04/25/2017	89233GUQ7 Toyota Motor Credit Corporation	Toyota Motor Credit Corp. 07/24/2017 0.00	500,000.00 500,000.00 99.74	0.00 498,712.50	0.00 0.00	0.00 -498,712.50
06/15/2017 06/16/2017	912828QB9 UNITED STATES TREASURY	MORGAN STANLEY CO 03/31/2018 2.88	1,000,000.00 1,000,000.00 101.29	0.00 1,012,851.56	0.00 6,048.50	0.00 -1,018,900.06
06/29/2017 06/30/2017	912828T42 UNITED STATES TREASURY	MORGAN STANLEY CO 09/30/2018 0.75	1,000,000.00 1,000,000.00 99.31	0.00 993,125.00	0.00 1,864.75	0.00 -994,989.75
04/03/2017 04/03/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.62	1,480.81 1,480.81 1.00	1,480.81 1,480.81	0.00 0.00	0.00 -1,480.81
04/10/2017 04/10/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.62	513,625.00 513,625.00 1.00	513,625.00 513,625.00	0.00 0.00	0.00 -513,625.00

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Trading Activity

Base Currency: USD

01 April 2017 to 30 June 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
04/10/2017 04/10/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.62	6,565.00 6,565.00 1.00	6,565.00 6,565.00	0.00 0.00	0.00 -6,565.00
04/11/2017 04/11/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.62	6,055.00 6,055.00 1.00	6,055.00 6,055.00	0.00 0.00	0.00 -6,055.00
04/12/2017 04/12/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.62	2,471.04 2,471.04 1.00	2,471.04 2,471.04	0.00 0.00	0.00 -2,471.04
04/17/2017 04/17/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.62	138,245.68 138,245.68 1.00	138,245.68 138,245.68	0.00 0.00	0.00 -138,245.68
04/17/2017 04/17/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.62	46,383.15 46,383.15 1.00	46,383.15 46,383.15	0.00 0.00	0.00 -46,383.15
04/18/2017 04/18/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.62	24,360.62 24,360.62 1.00	24,360.62 24,360.62	0.00 0.00	0.00 -24,360.62
04/19/2017 04/19/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.62	513,116.69 513,116.69 1.00	513,116.69 513,116.69	0.00 0.00	0.00 -513,116.69
04/20/2017 04/20/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.62	255.11 255.11 1.00	255.11 255.11	0.00 0.00	0.00 -255.11
04/20/2017 04/20/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.62	72,155.49 72,155.49 1.00	72,155.49 72,155.49	0.00 0.00	0.00 -72,155.49
04/24/2017 04/24/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.62	503,180.42 503,180.42 1.00	503,180.42 503,180.42	0.00 0.00	0.00 -503,180.42
04/25/2017 04/25/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.62	500,000.00 500,000.00 1.00	500,000.00 500,000.00	0.00 0.00	0.00 -500,000.00
04/26/2017 04/26/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.62	2,497.09 2,497.09 1.00	2,497.09 2,497.09	0.00 0.00	0.00 -2,497.09
04/27/2017 04/27/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.62	506,937.50 506,937.50 1.00	506,937.50 506,937.50	0.00 0.00	0.00 -506,937.50
05/01/2017 05/01/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.63	554,630.15 554,630.15 1.00	554,630.15 554,630.15	0.00 0.00	0.00 -554,630.15
05/05/2017 05/05/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.63	502,625.00 502,625.00 1.00	502,625.00 502,625.00	0.00 0.00	0.00 -502,625.00
05/08/2017 05/08/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.63	2,610.42 2,610.42 1.00	2,610.42 2,610.42	0.00 0.00	0.00 -2,610.42

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Trading Activity

Base Currency: USD

01 April 2017 to 30 June 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
05/12/2017 05/12/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.63	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
05/15/2017 05/15/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.63	923,427.77 923,427.77 1.00	923,427.77 923,427.77	0.00 0.00	0.00 -923,427.77
05/16/2017 05/16/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.63	39,728.04 39,728.04 1.00	39,728.04 39,728.04	0.00 0.00	0.00 -39,728.04
05/22/2017 05/22/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.63	62,592.08 62,592.08 1.00	62,592.08 62,592.08	0.00 0.00	0.00 -62,592.08
05/23/2017 05/23/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.63	1,160.83 1,160.83 1.00	1,160.83 1,160.83	0.00 0.00	0.00 -1,160.83
05/30/2017 05/30/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.63	1,003,125.00 1,003,125.00 1.00	1,003,125.00 1,003,125.00	0.00 0.00	0.00 -1,003,125.00
05/31/2017 05/31/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.63	501,562.50 501,562.50 1.00	501,562.50 501,562.50	0.00 0.00	0.00 -501,562.50
05/31/2017 05/31/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.63	2,341.33 2,341.33 1.00	2,341.33 2,341.33	0.00 0.00	0.00 -2,341.33
06/05/2017 06/05/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.81	550,000.03 550,000.03 1.00	550,000.03 550,000.03	0.00 0.00	0.00 -550,000.03
06/05/2017 06/05/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.81	979.52 979.52 1.00	979.52 979.52	0.00 0.00	0.00 -979.52
06/06/2017 06/06/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.81	0.05 0.05 1.00	0.05 0.05	0.00 0.00	0.00 -0.05
06/09/2017 06/09/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.81	804,080.83 804,080.83 1.00	804,080.83 804,080.83	0.00 0.00	0.00 -804,080.83
06/09/2017 06/09/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.81	51.63 51.63 1.00	51.63 51.63	0.00 0.00	0.00 -51.63
06/14/2017 06/14/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.81	4,200.00 4,200.00 1.00	4,200.00 4,200.00	0.00 0.00	0.00 -4,200.00
06/15/2017 06/15/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.81	50,626.02 50,626.02 1.00	50,626.02 50,626.02	0.00 0.00	0.00 -50,626.02
06/15/2017 06/15/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.81	2,268,018.82 2,268,018.82 1.00	2,268,018.82 2,268,018.82	0.00 0.00	0.00 -2,268,018.82

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Trading Activity

Base Currency: USD

01 April 2017 to 30 June 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
06/20/2017 06/20/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.81	65,916.44 65,916.44 1.00	65,916.44 65,916.44	0.00 0.00	0.00 -65,916.44
06/20/2017 06/20/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.81	3,070.08 3,070.08 1.00	3,070.08 3,070.08	0.00 0.00	0.00 -3,070.08
06/20/2017 06/20/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.81	705,449.90 705,449.90 1.00	705,449.90 705,449.90	0.00 0.00	0.00 -705,449.90
06/21/2017 06/21/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.81	887.50 887.50 1.00	887.50 887.50	0.00 0.00	0.00 -887.50
06/23/2017 06/23/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.81	500,000.00 500,000.00 1.00	500,000.00 500,000.00	0.00 0.00	0.00 -500,000.00
06/26/2017 06/26/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.81	88,462.24 88,462.24 1.00	88,462.24 88,462.24	0.00 0.00	0.00 -88,462.24
06/29/2017 06/29/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.81	250,000.00 250,000.00 1.00	250,000.00 250,000.00	0.00 0.00	0.00 -250,000.00
06/29/2017 06/29/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.81	0.02 0.02 1.00	0.02 0.02	0.00 0.00	0.00 -0.02
--- ---	--- ---	--- 11/01/2017 1.08	28,007,124.80 28,007,124.80 ---	12,729,124.80 28,021,631.68	0.00 34,847.65	0.00 -28,056,479.33

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
04/19/2017 04/19/2017	09247XAC5 BLACKROCK INC	Redemption 09/15/2017 6.25	-500,000.00 -500,000.00 102.03	0.00 -510,165.34	77.50 0.00	0.00 510,165.34
06/26/2017 06/26/2017	55279HAF7 MANUFACTURERS AND TRADERS TRUST CO	Redemption 07/25/2017 1.40	-500,000.00 -500,000.00 100.00	0.00 -500,000.00	0.00 0.00	0.00 500,000.00
06/26/2017 06/26/2017	55279HAF7 MANUFACTURERS AND TRADERS TRUST CO	Redemption 07/25/2017 1.40	-200,000.00 -200,000.00 100.00	0.00 -200,000.00	0.00 0.00	0.00 200,000.00
06/05/2017 06/05/2017	91412GEZ4 UNIVERSITY CALIF REVS	Redemption 06/05/2017 1.55	-300,000.00 -300,000.00 100.00	0.00 -300,000.00	0.00 0.00	0.00 300,000.00

Trading Activity

Base Currency: USD

01 April 2017 to 30 June 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
--- ---	--- ---	Redemption 08/02/2017 3.07	-1,500,000.00 -1,500,000.00 ---	0.00 -1,510,165.34	77.50 0.00	0.00 1,510,165.34

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
05/05/2017 05/05/2017	037833AM2 APPLE INC	Maturity 05/05/2017 1.05	-500,000.00 -500,000.00 100.00	0.00 -500,000.00	0.00 0.00	0.00 500,000.00
06/05/2017 06/05/2017	06050TMB5 BANK OF AMERICA NA	Maturity 06/05/2017 1.55	-250,000.00 -250,000.00 100.00	0.00 -250,000.00	0.00 0.00	0.00 250,000.00
06/20/2017 06/20/2017	064058AA8 BANK OF NEW YORK MELLON CORP	Maturity 06/20/2017 1.97	-700,000.00 -700,000.00 100.00	0.00 -700,000.00	0.00 0.00	0.00 700,000.00
06/15/2017 06/15/2017	1247P2TF1 Cafco, LLC	Maturity 06/15/2017 0.00	-700,000.00 -700,000.00 100.00	0.00 -700,000.00	0.00 0.00	0.00 700,000.00
05/19/2017 05/19/2017	12619TSK1 CRC Funding, LLC	Maturity 05/19/2017 0.00	-500,000.00 -500,000.00 100.00	0.00 -500,000.00	0.00 0.00	0.00 500,000.00
05/01/2017 05/01/2017	19121AS10 The Coca-Cola Company	Maturity 05/01/2017 0.00	-300,000.00 -300,000.00 100.00	0.00 -300,000.00	0.00 0.00	0.00 300,000.00
06/29/2017 06/29/2017	19121ATV3 The Coca-Cola Company	Maturity 06/29/2017 0.00	-250,000.00 -250,000.00 100.00	0.00 -250,000.00	0.00 0.00	0.00 250,000.00
05/30/2017 05/30/2017	3130A5EP0 FEDERAL HOME LOAN BANKS	Maturity 05/30/2017 0.63	-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
06/23/2017 06/23/2017	313313HF8 FEDERAL FARM CREDIT BANKS	Maturity 06/23/2017 0.00	-500,000.00 -500,000.00 100.00	0.00 -500,000.00	0.00 0.00	0.00 500,000.00
06/09/2017 06/09/2017	313379FW4 FEDERAL HOME LOAN BANKS	Maturity 06/09/2017 1.00	-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
06/01/2017 06/01/2017	31359MEL3 FEDERAL NATIONAL MORTGAGE ASSOCIATION	Maturity 06/01/2017 0.00	-495,000.00 -495,000.00 100.00	0.00 -495,000.00	0.00 0.00	0.00 495,000.00
04/27/2017 04/27/2017	3135G0JA2 FEDERAL NATIONAL MORTGAGE ASSOCIATION	Maturity 04/27/2017 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
05/12/2017 05/12/2017	3137EADF3 FEDERAL HOME LOAN MORTGAGE CORP	Maturity 05/12/2017 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

Trading Activity

Base Currency: USD

01 April 2017 to 30 June 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
04/24/2017 04/24/2017	45950KBS8 INTERNATIONAL FINANCE CORP	Maturity 04/24/2017 1.00	-500,000.00 -500,000.00 100.00	0.00 -500,000.00	0.00 0.00	0.00 500,000.00
04/10/2017 04/10/2017	637432HT5 NATIONAL RURAL UTILITIES COOP FINANCE CORP	Maturity 04/10/2017 5.45	-500,000.00 -500,000.00 100.00	0.00 -500,000.00	0.00 0.00	0.00 500,000.00
05/15/2017 05/15/2017	67983TSF4 Old Line Funding, LLC	Maturity 05/15/2017 0.00	-700,000.00 -700,000.00 100.00	0.00 -700,000.00	0.00 0.00	0.00 700,000.00
06/15/2017 06/15/2017	797646S49 SAN FRANCISCO CALIF CITY & CNTY	Maturity 06/15/2017 2.00	-600,000.00 -600,000.00 100.00	0.00 -600,000.00	0.00 0.00	0.00 600,000.00
05/01/2017 05/01/2017	79766DCU1 SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	Maturity 05/01/2017 2.74	-250,000.00 -250,000.00 100.00	0.00 -250,000.00	0.00 0.00	0.00 250,000.00
04/25/2017 04/25/2017	89233GRR9 Toyota Motor Credit Corporation	Maturity 04/25/2017 0.00	-500,000.00 -500,000.00 100.00	0.00 -500,000.00	0.00 0.00	0.00 500,000.00
05/31/2017 05/31/2017	912828SY7 UNITED STATES TREASURY	Maturity 05/31/2017 0.63	-500,000.00 -500,000.00 100.00	0.00 -500,000.00	0.00 0.00	0.00 500,000.00
--- ---	--- ---	Maturity 05/23/2017 1.00	-11,745,000.00 -11,745,000.00 100.00	0.00 -11,745,000.00	0.00 0.00	0.00 11,745,000.00

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
06/15/2017 06/15/2017	02582JGS3 AMXCA 142 A	Direct 01/15/2020 1.26	0.00 -750,000.00 ---	0.00 -750,000.00	0.00 0.00	0.00 750,000.00
04/20/2017 04/20/2017	05581RAC0 BMWLT 161 A2B	Direct 01/22/2018 1.49	0.00 -75,925.17 ---	0.00 -75,925.17	0.00 0.00	0.00 75,925.17
05/22/2017 05/22/2017	05581RAC0 BMWLT 161 A2B	Direct 01/22/2018 1.51	0.00 -66,540.00 ---	0.00 -66,540.00	0.00 0.00	0.00 66,540.00
06/20/2017 06/20/2017	05581RAC0 BMWLT 161 A2B	Direct 01/22/2018 1.71	0.00 -65,439.98 ---	0.00 -65,439.98	0.00 0.00	0.00 65,439.98
04/15/2017 04/15/2017	31680GAB2 FITAT 151 A2A	Direct 05/15/2018 1.02	0.00 -41,500.85 ---	0.00 -41,500.85	0.00 0.00	0.00 41,500.85
04/15/2017 04/15/2017	41284DAB8 HDMOT 16A A2	Direct 06/17/2019 1.09	0.00 -46,003.40 ---	0.00 -46,003.40	0.00 0.00	0.00 46,003.40

Trading Activity

Base Currency: USD

01 April 2017 to 30 June 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
05/15/2017 05/15/2017	41284DAB8 HDMOT 16A A2	Direct 06/17/2019 1.09	0.00 -44,368.08 ---	0.00 -44,368.08	0.00 0.00	0.00 44,368.08
06/15/2017 06/15/2017	41284DAB8 HDMOT 16A A2	Direct 06/17/2019 1.09	0.00 -43,476.11 ---	0.00 -43,476.11	0.00 0.00	0.00 43,476.11
04/15/2017 04/15/2017	47787WAB5 JDOT 15B A2	Direct 06/15/2018 0.98	0.00 -31,110.42 ---	0.00 -31,110.42	0.00 0.00	0.00 31,110.42
05/15/2017 05/15/2017	47787WAB5 JDOT 15B A2	Direct 06/15/2018 0.98	0.00 -39,869.57 ---	0.00 -39,869.57	0.00 0.00	0.00 39,869.57
06/15/2017 06/15/2017	47787WAB5 JDOT 15B A2	Direct 06/15/2018 0.98	0.00 -5,902.43 ---	0.00 -5,902.43	0.00 0.00	0.00 5,902.43
05/15/2017 05/15/2017	47788NAB4 JDOT 16B A2	Direct 02/15/2019 1.09	0.00 -38,838.29 ---	0.00 -38,838.29	0.00 0.00	0.00 38,838.29
06/15/2017 06/15/2017	47788NAB4 JDOT 16B A2	Direct 02/15/2019 1.09	0.00 -24,644.07 ---	0.00 -24,644.07	0.00 0.00	0.00 24,644.07
05/15/2017 05/15/2017	58768MAB7 MBALT 16B A2	Direct 02/15/2019 1.15	0.00 -17,388.96 ---	0.00 -17,388.96	0.00 0.00	0.00 17,388.96
06/15/2017 06/15/2017	58768MAB7 MBALT 16B A2	Direct 02/15/2019 1.15	0.00 -32,066.97 ---	0.00 -32,066.97	0.00 0.00	0.00 32,066.97
04/15/2017 04/15/2017	58772PAB4 MBART 151 A2A	Direct 06/15/2018 0.82	0.00 -40,914.47 ---	0.00 -40,914.46	-0.01 0.00	0.00 40,914.46
05/15/2017 05/15/2017	58772PAB4 MBART 151 A2A	Direct 06/15/2018 0.82	0.00 -10,970.68 ---	0.00 -10,970.68	0.00 0.00	0.00 10,970.68
04/15/2017 04/15/2017	65478VAB3 NAROT 16B A2A	Direct 04/15/2019 1.05	0.00 -53,269.47 ---	0.00 -53,269.47	0.00 0.00	0.00 53,269.47
05/15/2017 05/15/2017	65478VAB3 NAROT 16B A2A	Direct 04/15/2019 1.05	0.00 -46,773.70 ---	0.00 -46,773.70	0.00 0.00	0.00 46,773.70
06/15/2017 06/15/2017	65478VAB3 NAROT 16B A2A	Direct 04/15/2019 1.05	0.00 -50,124.39 ---	0.00 -50,124.38	-0.01 0.00	0.00 50,124.38
06/15/2017 06/15/2017	89231LAB3 TAOT 16D A2A	Direct 05/15/2019 1.06	0.00 -18,057.22 ---	0.00 -18,057.22	0.00 0.00	0.00 18,057.22
04/15/2017 04/15/2017	89237WAB3 TAOT 16C A2A	Direct 01/15/2019 1.00	0.00 -23,854.79 ---	0.00 -23,854.79	0.00 0.00	0.00 23,854.79

Trading Activity

Base Currency: USD

01 April 2017 to 30 June 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
05/15/2017 05/15/2017	89237WAB3 TAOT 16C A2A	Direct 01/15/2019 1.00	0.00 -26,022.49 ---	0.00 -26,022.49	0.00 0.00	0.00 26,022.49
06/15/2017 06/15/2017	89237WAB3 TAOT 16C A2A	Direct 01/15/2019 1.00	0.00 -28,759.74 ---	0.00 -28,759.74	0.00 0.00	0.00 28,759.74
04/15/2017 04/15/2017	90327CAB6 USAOT 161 A2	Direct 03/15/2019 1.07	0.00 -7,286.66 ---	0.00 -7,286.66	0.00 0.00	0.00 7,286.66
05/15/2017 05/15/2017	90327CAB6 USAOT 161 A2	Direct 03/15/2019 1.07	0.00 -29,857.15 ---	0.00 -29,857.15	0.00 0.00	0.00 29,857.15
06/15/2017 06/15/2017	90327CAB6 USAOT 161 A2	Direct 03/15/2019 1.07	0.00 -32,584.85 ---	0.00 -32,584.85	0.00 0.00	0.00 32,584.85
--- ---	--- ---	Direct 05/16/2019 1.20	0.00 -1,691,549.90 ---	0.00 -1,691,549.89	-0.01 0.00	0.00 1,691,549.89

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
04/17/2017 04/17/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.62	-36,724.23 -36,724.23 1.00	-36,724.23 -36,724.23	0.00 0.00	0.00 36,724.23
04/25/2017 04/25/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.62	-498,712.50 -498,712.50 1.00	-498,712.50 -498,712.50	0.00 0.00	0.00 498,712.50
04/26/2017 04/26/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.62	-299,999.70 -299,999.70 1.00	-299,999.70 -299,999.70	0.00 0.00	0.00 299,999.70
04/28/2017 04/28/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.62	-1,175,516.13 -1,175,516.13 1.00	-1,175,516.13 -1,175,516.13	0.00 0.00	0.00 1,175,516.13
05/01/2017 05/01/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.63	-249,651.74 -249,651.74 1.00	-249,651.74 -249,651.74	0.00 0.00	0.00 249,651.74
05/02/2017 05/02/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.63	-499,924.38 -499,924.38 1.00	-499,924.38 -499,924.38	0.00 0.00	0.00 499,924.38
05/04/2017 05/04/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.63	-615,066.00 -615,066.00 1.00	-615,066.00 -615,066.00	0.00 0.00	0.00 615,066.00
05/09/2017 05/09/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.63	-2,625.00 -2,625.00 1.00	-2,625.00 -2,625.00	0.00 0.00	0.00 2,625.00

Trading Activity

Base Currency: USD

01 April 2017 to 30 June 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
05/09/2017 05/09/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.63	-1,005,682.88 -1,005,682.88 1.00	-1,005,682.88 -1,005,682.88	0.00 0.00	0.00 1,005,682.88
05/10/2017 05/10/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.63	-79,241.51 -79,241.51 1.00	-79,241.51 -79,241.51	0.00 0.00	0.00 79,241.51
05/15/2017 05/15/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.63	-998,215.00 -998,215.00 1.00	-998,215.00 -998,215.00	0.00 0.00	0.00 998,215.00
05/17/2017 05/17/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.63	-502,439.11 -502,439.11 1.00	-502,439.11 -502,439.11	0.00 0.00	0.00 502,439.11
05/19/2017 05/19/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.63	-5,715.13 -5,715.13 1.00	-5,715.13 -5,715.13	0.00 0.00	0.00 5,715.13
05/31/2017 05/31/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.63	-748,028.75 -748,028.75 1.00	-748,028.75 -748,028.75	0.00 0.00	0.00 748,028.75
06/01/2017 06/01/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.81	-505,742.64 -505,742.64 1.00	-505,742.64 -505,742.64	0.00 0.00	0.00 505,742.64
06/08/2017 06/08/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.81	-500,085.42 -500,085.42 1.00	-500,085.42 -500,085.42	0.00 0.00	0.00 500,085.42
06/12/2017 06/12/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.81	-301,706.25 -301,706.25 1.00	-301,706.25 -301,706.25	0.00 0.00	0.00 301,706.25
06/14/2017 06/14/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.81	-499,523.61 -499,523.61 1.00	-499,523.61 -499,523.61	0.00 0.00	0.00 499,523.61
06/16/2017 06/16/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.81	-1,012,562.81 -1,012,562.81 1.00	-1,012,562.81 -1,012,562.81	0.00 0.00	0.00 1,012,562.81
06/22/2017 06/22/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.81	-984,204.44 -984,204.44 1.00	-984,204.44 -984,204.44	0.00 0.00	0.00 984,204.44
06/29/2017 06/29/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.81	-499,814.03 -499,814.03 1.00	-499,814.03 -499,814.03	0.00 0.00	0.00 499,814.03
06/30/2017 06/30/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.81	-2,096,512.76 -2,096,512.76 1.00	-2,096,512.76 -2,096,512.76	0.00 0.00	0.00 2,096,512.76
--- ---	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2017 0.72	-13,117,694.02 -13,117,694.02 1.00	-13,117,694.02 -13,117,694.02	0.00 0.00	0.00 13,117,694.02

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Trading Activity

Base Currency: USD

01 April 2017 to 30 June 2017

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

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
---	---	---	1,644,430.78	-388,569.22	77.48	0.00
---	---	09/14/2017	-47,119.12	-42,777.57	34,847.65	7,929.92
		1.04	---			

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

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

Transaction Detail

Base Currency: USD

01 April 2017 to 30 June 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, Description	Coupon Rate	Final Maturity	Price	Base Amount
06/30/2017 06/30/2017	Money Market Funds	0.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.81	06/30/2017	---	1,391.33
06/30/2017 06/30/2017	Money Market Funds	0.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.81	06/30/2017	---	1,391.33

Settled

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
05/01/2017 05/04/2017	Buy	600,000.00	02581FYE3 AMERICAN EXPRESS CENTURION BANK	6.00	09/13/2017	101.66	-615,066.00
04/15/2017 04/15/2017	Coupon	0.00	02582JGS3 AMXCA 142 A	1.26	01/15/2020	---	787.50
05/15/2017 05/15/2017	Coupon	0.00	02582JGS3 AMXCA 142 A	1.26	01/15/2020	---	787.50
06/15/2017 06/15/2017	Coupon	0.00	02582JGS3 AMXCA 142 A	1.26	01/15/2020	---	787.50
06/15/2017 06/15/2017	Principal Paydown	-750,000.00	02582JGS3 AMXCA 142 A	1.26	01/15/2020	---	750,000.00
06/20/2017 06/20/2017	Coupon	0.00	02665WAY7 AMERICAN HONDA FINANCE CORP	1.72	09/20/2017	---	3,070.08
05/05/2017 05/05/2017	Coupon	0.00	037833AM2 APPLE INC	1.05	05/05/2017	---	2,610.42
05/05/2017 05/05/2017	Maturity	-500,000.00	037833AM2 APPLE INC	1.05	05/05/2017	100.00	500,000.00
05/16/2017 05/19/2017	Buy	500,000.00	05531FAP8 BB&T CORP	1.99	06/15/2018	100.78	-505,722.63
06/15/2017 06/15/2017	Coupon	0.00	05531FAP8 BB&T CORP	2.11	06/15/2018	---	2,544.34
04/20/2017 04/20/2017	Coupon	0.00	055657AB6 BMWLT 171 A2	1.64	07/22/2019	---	255.11
05/20/2017 05/20/2017	Coupon	0.00	055657AB6 BMWLT 171 A2	1.64	07/22/2019	---	273.33
06/20/2017 06/20/2017	Coupon	0.00	055657AB6 BMWLT 171 A2	1.64	07/22/2019	---	273.33
04/20/2017 04/20/2017	Coupon	0.00	05581RAC0 BMWLT 161 A2B	1.49	01/22/2018	---	393.96
04/20/2017 04/20/2017	Principal Paydown	-75,925.17	05581RAC0 BMWLT 161 A2B	1.49	01/22/2018	---	75,925.17
05/22/2017 05/22/2017	Principal Paydown	-66,540.00	05581RAC0 BMWLT 161 A2B	1.51	01/22/2018	---	66,540.00
05/22/2017 05/22/2017	Coupon	0.00	05581RAC0 BMWLT 161 A2B	1.51	01/22/2018	---	309.89

Transaction Detail

Base Currency: USD

01 April 2017 to 30 June 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
06/20/2017 06/20/2017	Coupon	0.00	05581RAC0 BMWLT 161 A2B	1.71	01/22/2018	---	203.14
06/20/2017 06/20/2017	Principal Paydown	-65,439.98	05581RAC0 BMWLT 161 A2B	1.71	01/22/2018	---	65,439.98
06/06/2017 06/09/2017	Buy	200,000.00	06050TLY6 BANK OF AMERICA NA	1.65	03/26/2018	100.13	-200,919.17
06/05/2017 06/05/2017	Coupon	0.00	06050TMB5 BANK OF AMERICA NA	1.55	06/05/2017	---	979.51
06/05/2017 06/05/2017	Maturity	-250,000.00	06050TMB5 BANK OF AMERICA NA	1.55	06/05/2017	100.00	250,000.00
06/20/2017 06/20/2017	Coupon	0.00	064058AA8 BANK OF NEW YORK MELLON CORP	1.97	06/20/2017	---	6,891.50
06/20/2017 06/20/2017	Maturity	-700,000.00	064058AA8 BANK OF NEW YORK MELLON CORP	1.97	06/20/2017	100.00	700,000.00
04/12/2017 04/12/2017	Coupon	0.00	084664CD1 BERKSHIRE HATHAWAY FINANCE CORP	1.46	01/12/2018	---	2,471.04
04/19/2017 04/19/2017	Call Redemption	-500,000.00	09247XAC5 BLACKROCK INC	6.25	09/15/2017	102.03	510,165.34
04/19/2017 04/19/2017	Coupon	0.00	09247XAC5 BLACKROCK INC	6.25	09/15/2017	---	2,951.40
06/15/2017 06/15/2017	Maturity	-700,000.00	1247P2TF1 Cafco, LLC	0.00	06/15/2017	100.00	700,000.00
05/19/2017 05/19/2017	Maturity	-500,000.00	12619TSK1 CRC Funding, LLC	0.00	05/19/2017	100.00	500,000.00
04/21/2017 04/27/2017	Buy	500,000.00	13063DAA6 CALIFORNIA ST	1.25	04/01/2018	100.00	-500,000.00
04/15/2017 04/15/2017	Coupon	0.00	14041NET4 COMET 145A A	1.48	07/15/2020	---	863.33
05/15/2017 05/15/2017	Coupon	0.00	14041NET4 COMET 145A A	1.48	07/15/2020	---	863.33
06/15/2017 06/15/2017	Coupon	0.00	14041NET4 COMET 145A A	1.48	07/15/2020	---	863.33
05/15/2017 05/15/2017	Coupon	0.00	166764AL4 CHEVRON CORP	1.34	11/15/2017	---	4,707.50
06/15/2017 06/15/2017	Coupon	0.00	17275RAY8 CISCO SYSTEMS INC	1.56	06/15/2018	---	2,762.34
04/09/2017 04/09/2017	Coupon	0.00	17305EFU4 CCCIT 14A8 A8	1.73	04/09/2020	---	6,055.00
06/20/2017 06/20/2017	Coupon	0.00	17325FAB4 CITIBANK NA	1.61	03/20/2019	---	2,859.25
04/27/2017 04/27/2017	Coupon	0.00	191216BR0 COCA-COLA CO	0.88	10/27/2017	---	1,312.50
05/01/2017 05/01/2017	Maturity	-300,000.00	19121AS10 The Coca-Cola Company	0.00	05/01/2017	100.00	300,000.00
05/01/2017 05/01/2017	Buy	250,000.00	19121ATV3 The Coca-Cola Company	0.00	06/29/2017	99.86	-249,651.74

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Transaction Detail

Base Currency: USD

01 April 2017 to 30 June 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
06/29/2017 06/29/2017	Maturity	-250,000.00	19121ATV3 The Coca-Cola Company	0.00	06/29/2017	100.00	250,000.00
06/29/2017 06/29/2017	Buy	500,000.00	19121AUC3 The Coca-Cola Company	0.00	07/12/2017	99.96	-499,814.03
04/25/2017 04/28/2017	Buy	675,000.00	22546QAV9 CREDIT SUISSE AG (NEW YORK BRANCH)	1.70	04/27/2018	100.03	-675,254.63
06/07/2017 06/12/2017	Buy	300,000.00	235851AN2 DANAHER CORP	1.65	09/15/2018	100.17	-301,706.25
05/30/2017 05/30/2017	Coupon	0.00	30231GAS1 EXXON MOBIL CORP	1.80	02/28/2018	---	2,341.33
05/01/2017 05/02/2017	Buy	500,000.00	3130A4GJ5 FEDERAL HOME LOAN BANKS	1.13	04/25/2018	99.96	-499,924.38
05/30/2017 05/30/2017	Maturity	-1,000,000.00	3130A5EP0 FEDERAL HOME LOAN BANKS	0.63	05/30/2017	100.00	1,000,000.00
05/30/2017 05/30/2017	Coupon	0.00	3130A5EP0 FEDERAL HOME LOAN BANKS	0.63	05/30/2017	---	3,125.00
06/23/2017 06/23/2017	Maturity	-500,000.00	313313HF8 FEDERAL FARM CREDIT BANKS	0.00	06/23/2017	100.00	500,000.00
06/14/2017 06/14/2017	Buy	500,000.00	313313JH2 FEDERAL FARM CREDIT BANKS	0.00	07/19/2017	99.90	-499,523.61
06/09/2017 06/09/2017	Maturity	-1,000,000.00	313379FW4 FEDERAL HOME LOAN BANKS	1.00	06/09/2017	100.00	1,000,000.00
06/09/2017 06/09/2017	Coupon	0.00	313379FW4 FEDERAL HOME LOAN BANKS	1.00	06/09/2017	---	5,000.00
06/21/2017 06/22/2017	Buy	1,000,000.00	313385VA1 FEDERAL HOME LOAN BANKS	0.00	04/02/2018	99.05	-990,454.44
05/16/2017 05/17/2017	Buy	500,000.00	3133EE2F6 FEDERAL FARM CREDIT BANKS FUNDING CORP	1.22	06/25/2018	100.01	-502,439.11
06/25/2017 06/25/2017	Coupon	0.00	3133EE2F6 FEDERAL FARM CREDIT BANKS FUNDING CORP	1.22	06/25/2018	---	3,050.00
06/22/2017 06/22/2017	Coupon	0.00	3134G66M0 FEDERAL HOME LOAN MORTGAGE CORP	1.25	06/22/2018	---	6,250.00
06/01/2017 06/01/2017	Maturity	-495,000.00	31359MEL3 FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	06/01/2017	100.00	495,000.00
04/27/2017 04/27/2017	Maturity	-1,000,000.00	3135G0JA2 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.13	04/27/2017	100.00	1,000,000.00
04/27/2017 04/27/2017	Coupon	0.00	3135G0JA2 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.13	04/27/2017	---	5,625.00
06/07/2017 06/08/2017	Buy	500,000.00	3135G0PQ0 FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.88	10/26/2017	99.92	-500,085.42

Transaction Detail

Base Currency: USD

01 April 2017 to 30 June 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
05/31/2017 06/01/2017	Buy	1,000,000.00	3136G1DG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.05	02/27/2018	99.90	-1,001,781.67
05/12/2017 05/12/2017	Coupon	0.00	3137EADF3 FEDERAL HOME LOAN MORTGAGE CORP	1.25	05/12/2017	---	6,250.00
05/12/2017 05/12/2017	Maturity	-1,000,000.00	3137EADF3 FEDERAL HOME LOAN MORTGAGE CORP	1.25	05/12/2017	100.00	1,000,000.00
04/15/2017 04/15/2017	Principal Paydown	-41,500.85	31680GAB2 FITAT 151 A2A	1.02	05/15/2018	---	41,500.85
04/15/2017 04/15/2017	Coupon	0.00	31680GAB2 FITAT 151 A2A	1.02	05/15/2018	---	35.28
05/04/2017 05/09/2017	Buy	500,000.00	40428HPJ5 HSBC USA INC (NEW)	2.63	09/24/2018	101.00	-506,665.63
04/15/2017 04/15/2017	Coupon	0.00	41284DAB8 HDMOT 16A A2	1.09	06/17/2019	---	344.48
04/15/2017 04/15/2017	Principal Paydown	-46,003.40	41284DAB8 HDMOT 16A A2	1.09	06/17/2019	---	46,003.40
05/15/2017 05/15/2017	Principal Paydown	-44,368.08	41284DAB8 HDMOT 16A A2	1.09	06/17/2019	---	44,368.08
05/15/2017 05/15/2017	Coupon	0.00	41284DAB8 HDMOT 16A A2	1.09	06/17/2019	---	302.69
06/15/2017 06/15/2017	Coupon	0.00	41284DAB8 HDMOT 16A A2	1.09	06/17/2019	---	262.39
06/15/2017 06/15/2017	Principal Paydown	-43,476.11	41284DAB8 HDMOT 16A A2	1.09	06/17/2019	---	43,476.11
06/15/2017 06/15/2017	Coupon	0.00	437076BJ0 HOME DEPOT INC	1.62	09/15/2017	---	2,877.34
04/21/2017 04/21/2017	Coupon	0.00	43814TAB8 HAROT 171 A2	1.42	07/22/2019	---	680.42
05/21/2017 05/21/2017	Coupon	0.00	43814TAB8 HAROT 171 A2	1.42	07/22/2019	---	887.50
06/21/2017 06/21/2017	Coupon	0.00	43814TAB8 HAROT 171 A2	1.42	07/22/2019	---	887.50
04/27/2017 04/28/2017	Buy	500,000.00	45818WAY2 INTER-AMERICAN DEVELOPMENT BANK	1.00	10/15/2017	100.02	-500,261.50
05/15/2017 05/15/2017	Coupon	0.00	45818WAY2 INTER-AMERICAN DEVELOPMENT BANK	1.00	10/15/2017	---	375.00
06/15/2017 06/15/2017	Coupon	0.00	45818WAY2 INTER-AMERICAN DEVELOPMENT BANK	1.17	10/15/2017	---	430.17
05/04/2017 05/09/2017	Buy	500,000.00	4581X0BZ0 INTER-AMERICAN DEVELOPMENT BANK	0.88	03/15/2018	99.67	-499,017.25
04/08/2017 04/08/2017	Coupon	0.00	4581X0CL0 INTER-AMERICAN DEVELOPMENT BANK	1.25	01/16/2018	---	3,125.00
04/10/2017 04/10/2017	Coupon	0.00	459058DN0 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1.38	04/10/2018	---	3,440.00

Transaction Detail

Base Currency: USD

01 April 2017 to 30 June 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
06/30/2017 06/30/2017	Coupon	0.00	45905UTJ3 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1.30	09/30/2017	---	1,470.00
04/24/2017 04/24/2017	Maturity	-500,000.00	45950KBS8 INTERNATIONAL FINANCE CORP	1.00	04/24/2017	100.00	500,000.00
04/24/2017 04/24/2017	Coupon	0.00	45950KBS8 INTERNATIONAL FINANCE CORP	1.00	04/24/2017	---	2,500.00
06/27/2017 06/30/2017	Buy	500,000.00	45950VKP0 INTERNATIONAL FINANCE CORP	1.14	03/06/2018	100.05	-500,613.00
04/15/2017 04/15/2017	Coupon	0.00	47787WAB5 JDOT 15B A2	0.98	06/15/2018	---	62.79
04/15/2017 04/15/2017	Principal Paydown	-31,110.42	47787WAB5 JDOT 15B A2	0.98	06/15/2018	---	31,110.42
05/15/2017 05/15/2017	Coupon	0.00	47787WAB5 JDOT 15B A2	0.98	06/15/2018	---	37.38
05/15/2017 05/15/2017	Principal Paydown	-39,869.57	47787WAB5 JDOT 15B A2	0.98	06/15/2018	---	39,869.57
06/15/2017 06/15/2017	Coupon	0.00	47787WAB5 JDOT 15B A2	0.98	06/15/2018	---	4.82
06/15/2017 06/15/2017	Principal Paydown	-5,902.43	47787WAB5 JDOT 15B A2	0.98	06/15/2018	---	5,902.43
04/15/2017 04/15/2017	Coupon	0.00	47788NAB4 JDOT 16B A2	1.09	02/15/2019	---	272.50
05/15/2017 05/15/2017	Principal Paydown	-38,838.29	47788NAB4 JDOT 16B A2	1.09	02/15/2019	---	38,838.29
05/15/2017 05/15/2017	Coupon	0.00	47788NAB4 JDOT 16B A2	1.09	02/15/2019	---	272.50
06/15/2017 06/15/2017	Coupon	0.00	47788NAB4 JDOT 16B A2	1.09	02/15/2019	---	237.22
06/15/2017 06/15/2017	Principal Paydown	-24,644.07	47788NAB4 JDOT 16B A2	1.09	02/15/2019	---	24,644.07
06/21/2017 06/26/2017	Buy	603,000.00	48121CYK6 JPMORGAN CHASE BANK NA	6.00	10/01/2017	101.19	-618,698.30
06/26/2017 06/26/2017	Coupon	0.00	55279HAF7 MANUFACTURERS AND TRADERS TRUST CO	1.40	07/25/2017	---	1,174.44
06/26/2017 06/26/2017	Call Redemption	-500,000.00	55279HAF7 MANUFACTURERS AND TRADERS TRUST CO	1.40	07/25/2017	100.00	500,000.00
06/26/2017 06/26/2017	Call Redemption	-200,000.00	55279HAF7 MANUFACTURERS AND TRADERS TRUST CO	1.40	07/25/2017	100.00	200,000.00
06/26/2017 06/26/2017	Coupon	0.00	55279HAF7 MANUFACTURERS AND TRADERS TRUST CO	1.40	07/25/2017	---	2,936.11
04/15/2017 04/15/2017	Coupon	0.00	58768MAB7 MBALT 16B A2	1.15	02/15/2019	---	383.33

WELLS FARGO ASSET MANAGEMENT

Transaction Detail

Base Currency: USD
01 April 2017 to 30 June 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
05/15/2017 05/15/2017	Coupon	0.00	58768MAB7 MBALT 16B A2	1.15	02/15/2019	---	383.33
05/15/2017 05/15/2017	Principal Paydown	-17,388.96	58768MAB7 MBALT 16B A2	1.15	02/15/2019	---	17,388.96
06/15/2017 06/15/2017	Coupon	0.00	58768MAB7 MBALT 16B A2	1.15	02/15/2019	---	366.67
06/15/2017 06/15/2017	Principal Paydown	-32,066.97	58768MAB7 MBALT 16B A2	1.15	02/15/2019	---	32,066.97
04/19/2017 04/26/2017	Buy	300,000.00	58769DAB6 MBALT 17A A2A	1.53	08/15/2019	100.00	-299,999.70
05/15/2017 05/15/2017	Coupon	0.00	58769DAB6 MBALT 17A A2A	1.53	08/15/2019	---	242.25
06/15/2017 06/15/2017	Coupon	0.00	58769DAB6 MBALT 17A A2A	1.53	08/15/2019	---	382.50
04/15/2017 04/15/2017	Principal Paydown	-40,914.47	58772PAB4 MBART 151 A2A	0.82	06/15/2018	---	40,914.46
04/15/2017 04/15/2017	Coupon	0.00	58772PAB4 MBART 151 A2A	0.82	06/15/2018	---	35.45
05/15/2017 05/15/2017	Principal Paydown	-10,970.68	58772PAB4 MBART 151 A2A	0.82	06/15/2018	---	10,970.68
05/15/2017 05/15/2017	Coupon	0.00	58772PAB4 MBART 151 A2A	0.82	06/15/2018	---	7.50
04/10/2017 04/10/2017	Maturity	-500,000.00	637432HT5 NATIONAL RURAL UTILITIES COOP FINANCE CORP	5.45	04/10/2017	100.00	500,000.00
04/10/2017 04/10/2017	Coupon	0.00	637432HT5 NATIONAL RURAL UTILITIES COOP FINANCE CORP	5.45	04/10/2017	---	13,625.00
04/15/2017 04/15/2017	Principal Paydown	-53,269.47	65478VAB3 NAROT 16B A2A	1.05	04/15/2019	---	53,269.47
04/15/2017 04/15/2017	Coupon	0.00	65478VAB3 NAROT 16B A2A	1.05	04/15/2019	---	491.31
05/15/2017 05/15/2017	Coupon	0.00	65478VAB3 NAROT 16B A2A	1.05	04/15/2019	---	444.70
05/15/2017 05/15/2017	Principal Paydown	-46,773.70	65478VAB3 NAROT 16B A2A	1.05	04/15/2019	---	46,773.70
06/15/2017 06/15/2017	Coupon	0.00	65478VAB3 NAROT 16B A2A	1.05	04/15/2019	---	403.78
06/15/2017 06/15/2017	Principal Paydown	-50,124.39	65478VAB3 NAROT 16B A2A	1.05	04/15/2019	---	50,124.38
05/15/2017 05/15/2017	Maturity	-700,000.00	67983TSF4 Old Line Funding, LLC	0.00	05/15/2017	100.00	700,000.00
05/15/2017 05/15/2017	Buy	1,000,000.00	67983TUH7 Old Line Funding, LLC	0.00	07/17/2017	99.82	-998,215.00
06/15/2017 06/15/2017	Coupon	0.00	797646S49 SAN FRANCISCO CALIF CITY & CNTY	2.00	06/15/2017	---	7,466.67

Transaction Detail

Base Currency: USD

01 April 2017 to 30 June 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
06/15/2017 06/15/2017	Maturity	-600,000.00	797646S49 SAN FRANCISCO CALIF CITY & CNTY	2.00	06/15/2017	100.00	600,000.00
05/01/2017 05/01/2017	Maturity	-250,000.00	79766DCU1 SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	2.74	05/01/2017	100.00	250,000.00
05/01/2017 05/01/2017	Coupon	0.00	79766DCU1 SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	2.74	05/01/2017	---	3,422.50
06/27/2017 06/30/2017	Buy	50,000.00	857477AK9 STATE STREET CORP	1.35	05/15/2018	99.93	-50,047.88
06/27/2017 06/30/2017	Buy	350,000.00	857477AK9 STATE STREET CORP	1.35	05/15/2018	99.99	-350,548.63
06/28/2017 06/30/2017	Buy	200,000.00	857477AK9 STATE STREET CORP	1.35	05/15/2018	99.99	-200,313.50
05/31/2017 05/31/2017	Buy	750,000.00	88602TVN0 Thunder Bay Funding, LLC	0.00	08/22/2017	99.74	-748,028.75
04/15/2017 04/15/2017	Coupon	0.00	89231LAB3 TAOT 16D A2A	1.06	05/15/2019	---	220.83
05/15/2017 05/15/2017	Coupon	0.00	89231LAB3 TAOT 16D A2A	1.06	05/15/2019	---	220.83
06/15/2017 06/15/2017	Principal Paydown	-18,057.22	89231LAB3 TAOT 16D A2A	1.06	05/15/2019	---	18,057.22
06/15/2017 06/15/2017	Coupon	0.00	89231LAB3 TAOT 16D A2A	1.06	05/15/2019	---	220.83
04/25/2017 04/25/2017	Maturity	-500,000.00	89233GRR9 Toyota Motor Credit Corporation	0.00	04/25/2017	100.00	500,000.00
04/25/2017 04/25/2017	Buy	500,000.00	89233GUQ7 Toyota Motor Credit Corporation	0.00	07/24/2017	99.74	-498,712.50
04/15/2017 04/15/2017	Principal Paydown	-23,854.79	89237WAB3 TAOT 16C A2A	1.00	01/15/2019	---	23,854.79
04/15/2017 04/15/2017	Coupon	0.00	89237WAB3 TAOT 16C A2A	1.00	01/15/2019	---	233.33
05/15/2017 05/15/2017	Principal Paydown	-26,022.49	89237WAB3 TAOT 16C A2A	1.00	01/15/2019	---	26,022.49
05/15/2017 05/15/2017	Coupon	0.00	89237WAB3 TAOT 16C A2A	1.00	01/15/2019	---	213.45
06/15/2017 06/15/2017	Principal Paydown	-28,759.74	89237WAB3 TAOT 16C A2A	1.00	01/15/2019	---	28,759.74
06/15/2017 06/15/2017	Coupon	0.00	89237WAB3 TAOT 16C A2A	1.00	01/15/2019	---	191.77
06/15/2017 06/15/2017	Coupon	0.00	89417EAC3 TRAVELERS CO INC	5.75	12/15/2017	---	14,375.00
04/15/2017 04/15/2017	Coupon	0.00	90327CAB6 USAOT 161 A2	1.07	03/15/2019	---	222.92
04/15/2017 04/15/2017	Principal Paydown	-7,286.66	90327CAB6 USAOT 161 A2	1.07	03/15/2019	---	7,286.66

Transaction Detail

Base Currency: USD
01 April 2017 to 30 June 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
05/15/2017 05/15/2017	Principal Paydown	-29,857.15	90327CAB6 USAOT 161 A2	1.07	03/15/2019	---	29,857.15
05/15/2017 05/15/2017	Coupon	0.00	90327CAB6 USAOT 161 A2	1.07	03/15/2019	---	216.42
06/15/2017 06/15/2017	Coupon	0.00	90327CAB6 USAOT 161 A2	1.07	03/15/2019	---	189.80
06/15/2017 06/15/2017	Principal Paydown	-32,584.85	90327CAB6 USAOT 161 A2	1.07	03/15/2019	---	32,584.85
04/26/2017 04/26/2017	Coupon	0.00	90331HMR1 US BANK NA	1.47	01/26/2018	---	2,497.09
06/15/2017 06/15/2017	Coupon	0.00	912828G79 UNITED STATES TREASURY	1.00	12/15/2017	---	5,000.00
06/15/2017 06/16/2017	Buy	1,000,000.00	912828QB9 UNITED STATES TREASURY	2.88	03/31/2018	101.29	-1,018,900.06
05/31/2017 05/31/2017	Coupon	0.00	912828SY7 UNITED STATES TREASURY	0.63	05/31/2017	---	1,562.50
05/31/2017 05/31/2017	Maturity	-500,000.00	912828SY7 UNITED STATES TREASURY	0.63	05/31/2017	100.00	500,000.00
06/29/2017 06/30/2017	Buy	1,000,000.00	912828T42 UNITED STATES TREASURY	0.75	09/30/2018	99.31	-994,989.75
04/01/2017 04/01/2017	Coupon	0.00	91412GEZ4 UNIVERSITY CALIF REVS	1.28	07/01/2017	---	353.10
05/01/2017 05/01/2017	Coupon	0.00	91412GEZ4 UNIVERSITY CALIF REVS	1.50	06/05/2017	---	346.03
06/01/2017 06/01/2017	Coupon	0.00	91412GEZ4 UNIVERSITY CALIF REVS	1.55	06/05/2017	---	386.24
06/05/2017 06/05/2017	Call Redemption	-300,000.00	91412GEZ4 UNIVERSITY CALIF REVS	1.55	06/05/2017	100.00	300,000.00
06/05/2017 06/05/2017	Coupon	0.00	91412GEZ4 UNIVERSITY CALIF REVS	1.55	06/05/2017	---	51.67
06/14/2017 06/14/2017	Coupon	0.00	92826CAA0 VISA INC	1.20	12/14/2017	---	4,200.00
04/03/2017 04/03/2017	Buy	1,480.81	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.62	06/30/2017	1.00	-1,480.81
04/10/2017 04/10/2017	Buy	513,625.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.62	06/30/2017	1.00	-513,625.00
04/10/2017 04/10/2017	Buy	6,565.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.62	06/30/2017	1.00	-6,565.00
04/11/2017 04/11/2017	Buy	6,055.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.62	06/30/2017	1.00	-6,055.00
04/12/2017 04/12/2017	Buy	2,471.04	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.62	06/30/2017	1.00	-2,471.04
04/17/2017 04/17/2017	Buy	138,245.68	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.62	06/30/2017	1.00	-138,245.68
04/17/2017 04/17/2017	Buy	46,383.15	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.62	06/30/2017	1.00	-46,383.15

Transaction Detail

Base Currency: USD

01 April 2017 to 30 June 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
04/17/2017 04/17/2017	Sell	-36,724.23	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.62	06/30/2017	1.00	36,724.23
04/18/2017 04/18/2017	Buy	24,360.62	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.62	06/30/2017	1.00	-24,360.62
04/19/2017 04/19/2017	Buy	513,116.69	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.62	06/30/2017	1.00	-513,116.69
04/20/2017 04/20/2017	Buy	255.11	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.62	06/30/2017	1.00	-255.11
04/20/2017 04/20/2017	Buy	72,155.49	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.62	06/30/2017	1.00	-72,155.49
04/24/2017 04/24/2017	Buy	503,180.42	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.62	06/30/2017	1.00	-503,180.42
04/25/2017 04/25/2017	Buy	500,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.62	06/30/2017	1.00	-500,000.00
04/25/2017 04/25/2017	Sell	-498,712.50	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.62	06/30/2017	1.00	498,712.50
04/26/2017 04/26/2017	Sell	-299,999.70	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.62	06/30/2017	1.00	299,999.70
04/26/2017 04/26/2017	Buy	2,497.09	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.62	06/30/2017	1.00	-2,497.09
04/27/2017 04/27/2017	Buy	506,937.50	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.62	06/30/2017	1.00	-506,937.50
04/28/2017 04/28/2017	Money Market Funds	0.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.62	06/30/2017	---	861.67
04/28/2017 04/28/2017	Sell	-1,175,516.13	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.62	06/30/2017	1.00	1,175,516.13
05/01/2017 05/01/2017	Buy	554,630.15	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.63	06/30/2017	1.00	-554,630.15
05/01/2017 05/01/2017	Sell	-249,651.74	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.63	06/30/2017	1.00	249,651.74
05/02/2017 05/02/2017	Sell	-499,924.38	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.63	06/30/2017	1.00	499,924.38
05/04/2017 05/04/2017	Sell	-615,066.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.63	06/30/2017	1.00	615,066.00
05/05/2017 05/05/2017	Buy	502,625.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.63	06/30/2017	1.00	-502,625.00
05/08/2017 05/08/2017	Buy	2,610.42	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.63	06/30/2017	1.00	-2,610.42
05/09/2017 05/09/2017	Sell	-2,625.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.63	06/30/2017	1.00	2,625.00
05/09/2017 05/09/2017	Sell	-1,005,682.88	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.63	06/30/2017	1.00	1,005,682.88
05/10/2017 05/10/2017	Sell	-79,241.51	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.63	06/30/2017	1.00	79,241.51
05/12/2017 05/12/2017	Buy	1,006,250.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.63	06/30/2017	1.00	-1,006,250.00

Transaction Detail

Base Currency: USD
01 April 2017 to 30 June 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
05/15/2017 05/15/2017	Buy	923,427.77	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.63	06/30/2017	1.00	-923,427.77
05/15/2017 05/15/2017	Sell	-998,215.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.63	06/30/2017	1.00	998,215.00
05/16/2017 05/16/2017	Buy	39,728.04	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.63	06/30/2017	1.00	-39,728.04
05/17/2017 05/17/2017	Sell	-502,439.11	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.63	06/30/2017	1.00	502,439.11
05/19/2017 05/19/2017	Sell	-5,715.13	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.63	06/30/2017	1.00	5,715.13
05/22/2017 05/22/2017	Buy	62,592.08	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.63	06/30/2017	1.00	-62,592.08
05/23/2017 05/23/2017	Buy	1,160.83	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.63	06/30/2017	1.00	-1,160.83
05/30/2017 05/30/2017	Buy	1,003,125.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.63	06/30/2017	1.00	-1,003,125.00
05/31/2017 05/31/2017	Buy	501,562.50	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.63	06/30/2017	1.00	-501,562.50
05/31/2017 05/31/2017	Buy	2,341.33	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.63	06/30/2017	1.00	-2,341.33
05/31/2017 05/31/2017	Sell	-748,028.75	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.63	06/30/2017	1.00	748,028.75
05/31/2017 05/31/2017	Money Market Funds	0.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.63	06/30/2017	---	652.82
06/01/2017 06/01/2017	Sell	-505,742.64	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.81	06/30/2017	1.00	505,742.64
06/05/2017 06/05/2017	Buy	550,000.03	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.81	06/30/2017	1.00	-550,000.03
06/05/2017 06/05/2017	Buy	979.52	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.81	06/30/2017	1.00	-979.52
06/06/2017 06/06/2017	Buy	0.05	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.81	06/30/2017	1.00	-0.05
06/08/2017 06/08/2017	Sell	-500,085.42	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.81	06/30/2017	1.00	500,085.42
06/09/2017 06/09/2017	Buy	804,080.83	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.81	06/30/2017	1.00	-804,080.83
06/09/2017 06/09/2017	Buy	51.63	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.81	06/30/2017	1.00	-51.63
06/12/2017 06/12/2017	Sell	-301,706.25	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.81	06/30/2017	1.00	301,706.25
06/14/2017 06/14/2017	Buy	4,200.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.81	06/30/2017	1.00	-4,200.00
06/14/2017 06/14/2017	Sell	-499,523.61	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.81	06/30/2017	1.00	499,523.61
06/15/2017 06/15/2017	Buy	50,626.02	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.81	06/30/2017	1.00	-50,626.02

Transaction Detail

Base Currency: USD

01 April 2017 to 30 June 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
06/15/2017 06/15/2017	Buy	2,268,018.82	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.81	06/30/2017	1.00	-2,268,018.82
06/16/2017 06/16/2017	Sell	-1,012,562.81	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.81	06/30/2017	1.00	1,012,562.81
06/20/2017 06/20/2017	Buy	65,916.44	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.81	06/30/2017	1.00	-65,916.44
06/20/2017 06/20/2017	Buy	3,070.08	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.81	06/30/2017	1.00	-3,070.08
06/20/2017 06/20/2017	Buy	705,449.90	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.81	06/30/2017	1.00	-705,449.90
06/21/2017 06/21/2017	Buy	887.50	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.81	06/30/2017	1.00	-887.50
06/22/2017 06/22/2017	Sell	-984,204.44	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.81	06/30/2017	1.00	984,204.44
06/23/2017 06/23/2017	Buy	500,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.81	06/30/2017	1.00	-500,000.00
06/26/2017 06/26/2017	Buy	88,462.24	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.81	06/30/2017	1.00	-88,462.24
06/29/2017 06/29/2017	Sell	-499,814.03	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.81	06/30/2017	1.00	499,814.03
06/29/2017 06/29/2017	Buy	250,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.81	06/30/2017	1.00	-250,000.00
06/29/2017 06/29/2017	Buy	0.02	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.81	06/30/2017	1.00	-0.02
06/30/2017 06/30/2017	Sell	-2,096,512.76	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.81	06/30/2017	1.00	2,096,512.76
04/17/2017 04/17/2017	Cash Transfer	0.00	CCYUSD US DOLLAR	0.00	06/30/2017	---	-75,627.86
04/20/2017 04/20/2017	Management Fee	0.00	CCYUSD US DOLLAR	0.00	06/30/2017	---	-4,163.64
05/10/2017 05/10/2017	Cash Transfer	0.00	CCYUSD US DOLLAR	0.00	06/30/2017	---	-79,241.51
05/22/2017 05/22/2017	Management Fee	0.00	CCYUSD US DOLLAR	0.00	06/30/2017	---	-4,257.82
06/20/2017 06/20/2017	Management Fee	0.00	CCYUSD US DOLLAR	0.00	06/30/2017	---	-4,300.84
--- ---	---	-47,119.12	--- ---	---	09/14/2017	---	342.54

Summary

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
--- ---	---	-47,119.12	--- ---	---	09/14/2017	---	1,733.87

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 April 2017 to 30 June 2017

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

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

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

MMF Transaction Detail

Base Currency: USD
01 April 2017 to 30 June 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	Ticker	Description	Base Amount
06/30/2017	06/30/2017	Money Market Funds	0.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	1,391.33
06/30/2017	06/30/2017	Money Market Funds	0.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	1,391.33

Settled

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
04/03/2017	04/03/2017	Buy	1,480.81	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,480.81
04/10/2017	04/10/2017	Buy	513,625.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-513,625.00
04/10/2017	04/10/2017	Buy	6,565.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-6,565.00
04/11/2017	04/11/2017	Buy	6,055.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-6,055.00
04/12/2017	04/12/2017	Buy	2,471.04	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-2,471.04
04/17/2017	04/17/2017	Buy	138,245.68	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-138,245.68
04/17/2017	04/17/2017	Buy	46,383.15	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-46,383.15
04/17/2017	04/17/2017	Sell	-36,724.23	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	36,724.23
04/18/2017	04/18/2017	Buy	24,360.62	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-24,360.62
04/19/2017	04/19/2017	Buy	513,116.69	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-513,116.69
04/20/2017	04/20/2017	Buy	255.11	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-255.11
04/20/2017	04/20/2017	Buy	72,155.49	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-72,155.49
04/24/2017	04/24/2017	Buy	503,180.42	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-503,180.42
04/25/2017	04/25/2017	Buy	500,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-500,000.00
04/25/2017	04/25/2017	Sell	-498,712.50	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	498,712.50
04/26/2017	04/26/2017	Sell	-299,999.70	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	299,999.70
04/26/2017	04/26/2017	Buy	2,497.09	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-2,497.09
04/27/2017	04/27/2017	Buy	506,937.50	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-506,937.50
04/28/2017	04/28/2017	Money Market Funds	0.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	861.67
04/28/2017	04/28/2017	Sell	-1,175,516.13	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	1,175,516.13
05/01/2017	05/01/2017	Buy	554,630.15	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-554,630.15
05/01/2017	05/01/2017	Sell	-249,651.74	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	249,651.74
05/02/2017	05/02/2017	Sell	-499,924.38	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	499,924.38
05/04/2017	05/04/2017	Sell	-615,066.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	615,066.00
05/05/2017	05/05/2017	Buy	502,625.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-502,625.00
05/08/2017	05/08/2017	Buy	2,610.42	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-2,610.42
05/09/2017	05/09/2017	Sell	-2,625.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	2,625.00
05/09/2017	05/09/2017	Sell	-1,005,682.88	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	1,005,682.88
05/10/2017	05/10/2017	Sell	-79,241.51	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	79,241.51
05/12/2017	05/12/2017	Buy	1,006,250.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,006,250.00
05/15/2017	05/15/2017	Buy	923,427.77	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-923,427.77

MMF Transaction Detail

Base Currency: USD

01 April 2017 to 30 June 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
05/15/2017	05/15/2017	Sell	-998,215.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	998,215.00
05/16/2017	05/16/2017	Buy	39,728.04	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-39,728.04
05/17/2017	05/17/2017	Sell	-502,439.11	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	502,439.11
05/19/2017	05/19/2017	Sell	-5,715.13	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	5,715.13
05/22/2017	05/22/2017	Buy	62,592.08	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-62,592.08
05/23/2017	05/23/2017	Buy	1,160.83	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,160.83
05/30/2017	05/30/2017	Buy	1,003,125.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,003,125.00
05/31/2017	05/31/2017	Buy	501,562.50	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-501,562.50
05/31/2017	05/31/2017	Buy	2,341.33	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-2,341.33
05/31/2017	05/31/2017	Sell	-748,028.75	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	748,028.75
05/31/2017	05/31/2017	Money Market Funds	0.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	652.82
06/01/2017	06/01/2017	Sell	-505,742.64	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	505,742.64
06/05/2017	06/05/2017	Buy	550,000.03	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-550,000.03
06/05/2017	06/05/2017	Buy	979.52	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-979.52
06/06/2017	06/06/2017	Buy	0.05	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-0.05
06/08/2017	06/08/2017	Sell	-500,085.42	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	500,085.42
06/09/2017	06/09/2017	Buy	804,080.83	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-804,080.83
06/09/2017	06/09/2017	Buy	51.63	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-51.63
06/12/2017	06/12/2017	Sell	-301,706.25	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	301,706.25
06/14/2017	06/14/2017	Buy	4,200.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-4,200.00
06/14/2017	06/14/2017	Sell	-499,523.61	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	499,523.61
06/15/2017	06/15/2017	Buy	50,626.02	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-50,626.02
06/15/2017	06/15/2017	Buy	2,268,018.82	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-2,268,018.82
06/16/2017	06/16/2017	Sell	-1,012,562.81	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	1,012,562.81
06/20/2017	06/20/2017	Buy	65,916.44	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-65,916.44
06/20/2017	06/20/2017	Buy	3,070.08	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-3,070.08
06/20/2017	06/20/2017	Buy	705,449.90	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-705,449.90
06/21/2017	06/21/2017	Buy	887.50	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-887.50
06/22/2017	06/22/2017	Sell	-984,204.44	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	984,204.44
06/23/2017	06/23/2017	Buy	500,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-500,000.00
06/26/2017	06/26/2017	Buy	88,462.24	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-88,462.24
06/29/2017	06/29/2017	Sell	-499,814.03	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	499,814.03
06/29/2017	06/29/2017	Buy	250,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-250,000.00
06/29/2017	06/29/2017	Buy	0.02	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-0.02
06/30/2017	06/30/2017	Sell	-2,096,512.76	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	2,096,512.76
---	---	---	-388,569.22	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	390,083.71

Summary

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MMF Transaction Detail

Base Currency: USD

01 April 2017 to 30 June 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
---	---	---	-388,569.22	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	391,475.04

* 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.

WELLS FARGO ASSET MANAGEMENT

Roll Forward

Base Currency: USD

01 April 2017 to 30 June 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
41284DAB8 HDMOT 16A A2	379,194.13 0.00	0.00 0.00	-133,847.59 0.00	2.87 -64.84	-0.01 53.60	0.00 245,338.16
58772PAB4 MBART 151 A2A	51,892.37 0.00	0.00 0.00	-51,885.14 0.00	6.13 -18.91	-0.01 5.56	0.00 0.00
47787WAB5 JDOT 15B A2	76,899.00 0.00	0.00 0.00	-76,882.42 0.00	0.19 -33.49	0.00 16.72	0.00 0.00
47788NAB4 JDOT 16B A2	299,878.99 0.00	0.00 0.00	-63,482.36 0.00	4.49 -30.75	0.00 47.30	0.00 236,417.67
31680GAB2 FITAT 151 A2A	41,516.87 0.00	0.00 0.00	-41,500.85 0.00	0.03 -18.81	0.00 2.76	0.00 0.00
89231LAB3 TAOT 16D A2A	249,685.40 0.00	0.00 0.00	-18,057.22 0.00	3.69 -8.51	0.00 87.61	0.00 231,710.98
94975P405 WELLS FRGO GOVERNMENT CL I MMF	1,030,574.99 12,729,124.80	-13,117,694.02 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 642,005.77
31359MEL3 FEDERAL NATIONAL MORTGAGE ASSOCIATION	494,301.06 0.00	0.00 -495,000.00	0.00 0.00	585.01 0.00	0.00 113.93	0.00 0.00
58769DAB6 MBALT 17A A2A	0.00 299,999.70	0.00 0.00	0.00 0.00	0.03 204.00	0.00 -121.56	0.00 300,082.17
45905UTJ3 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,024.01 0.00	0.00 0.00	0.00 0.00	20.85 -14.00	0.00 26.15	0.00 500,057.01
912828TS9 UNITED STATES TREASURY	998,611.08 0.00	0.00 0.00	0.00 0.00	15.13 1,553.96	0.00 280.87	0.00 1,000,461.04
313385KD7 FEDERAL HOME LOAN BANKS	997,213.00 0.00	0.00 0.00	0.00 0.00	1,643.06 0.00	0.00 123.94	0.00 998,980.00
912828QB9 UNITED STATES TREASURY	0.00 1,012,851.56	0.00 0.00	0.00 0.00	-669.35 7,226.78	0.00 -463.21	0.00 1,018,945.78
3135G0PP2 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,072,389.73 0.00	0.00 0.00	0.00 0.00	-661.96 2,680.00	0.00 442.20	0.00 1,074,849.97
02665WAY7 AMERICAN HONDA FINANCE CORP	501,442.46 0.00	0.00 0.00	0.00 0.00	0.00 -3.64	0.00 -697.50	0.00 500,741.32
02665WAY7 AMERICAN HONDA FINANCE CORP	250,721.23 0.00	0.00 0.00	0.00 0.00	-8.48 -1.82	0.00 -340.27	0.00 250,370.66
797646S49 SAN FRANCISCO CALIF CITY & CNTY	606,068.00 0.00	0.00 -600,000.00	0.00 0.00	-1,330.09 -5,000.00	0.00 262.09	0.00 0.00
69353REJ3 PNC BANK NA	700,773.73 0.00	0.00 0.00	0.00 0.00	-289.55 2,625.00	0.00 653.55	0.00 703,762.73
857477AK9 STATE STREET CORP	0.00 349,958.00	0.00 0.00	0.00 0.00	0.13 603.75	0.00 -317.93	0.00 350,243.95
857477AK9 STATE STREET CORP	0.00 49,963.50	0.00 0.00	0.00 0.00	0.11 86.25	0.00 -15.01	0.00 50,034.85

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Roll Forward

Base Currency: USD

01 April 2017 to 30 June 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
808513AK1 CHARLES SCHWAB CORP	500,338.00 0.00	0.00 0.00	0.00 0.00	-195.17 1,875.00	0.00 433.67	0.00 502,451.50
45950VKP0 INTERNATIONAL FINANCE CORP	0.00 500,233.00	0.00 0.00	0.00 0.00	-0.94 394.50	0.00 -232.06	0.00 500,394.50
45950KBS8 INTERNATIONAL FINANCE CORP	502,121.06 0.00	0.00 -500,000.00	0.00 0.00	-46.48 -2,180.56	0.00 105.98	0.00 0.00
459056JW8 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	520,477.39 0.00	0.00 0.00	0.00 0.00	-10,405.89 11,562.50	0.00 1,134.89	0.00 522,768.89
055657AB6 BMWLT 171 A2	200,249.06 0.00	0.00 0.00	0.00 0.00	3.69 18.22	0.00 -37.65	0.00 200,233.32
191216BR0 COCA-COLA CO	300,657.62 0.00	0.00 0.00	0.00 0.00	16.43 -656.25	0.00 35.77	0.00 300,053.57
40428HPJ5 HSBC USA INC (NEW)	0.00 505,025.00	0.00 0.00	0.00 0.00	-529.47 3,536.46	0.00 305.47	0.00 508,337.46
313385RG3 FEDERAL HOME LOAN BANKS	496,346.50 0.00	0.00 0.00	0.00 0.00	1,124.86 0.00	0.00 -343.36	0.00 497,128.00
3130A8SE4 FEDERAL HOME LOAN BANKS	999,982.00 0.00	0.00 0.00	0.00 0.00	158.38 1,875.00	0.00 -1,240.38	0.00 1,000,775.00
CCYUSD Receivable	1,127.59 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 0.00	263.74 1,391.33
90331HMR1 US BANK NA	301,184.88 0.00	0.00 0.00	0.00 0.00	0.00 85.19	0.00 -69.30	0.00 301,200.78
90331HMR1 US BANK NA	451,777.32 0.00	0.00 0.00	0.00 0.00	-114.44 127.79	0.00 10.49	0.00 451,801.16
91412GEZ4 UNIVERSITY CALIF REVS	300,316.70 0.00	0.00 -300,000.00	0.00 0.00	0.00 -331.70	0.00 15.00	0.00 0.00
89233GUQ7 Toyota Motor Credit Corporation	0.00 498,712.50	0.00 0.00	0.00 0.00	958.47 0.00	0.00 -27.64	0.00 499,643.34
22546QAV9 CREDIT SUISSE AG (NEW YORK BRANCH)	0.00 675,222.75	0.00 0.00	0.00 0.00	-39.16 2,040.00	0.00 -229.49	0.00 676,994.10
13063DAA6 CALIFORNIA ST	0.00 500,000.00	0.00 0.00	0.00 0.00	0.00 1,109.33	0.00 -515.00	0.00 500,594.33
12619TSK1 CRC Funding, LLC	499,318.77 0.00	0.00 -500,000.00	0.00 0.00	646.67 0.00	0.00 34.57	0.00 0.00
313313TD0 FEDERAL FARM CREDIT BANKS	991,316.00 0.00	0.00 0.00	0.00 0.00	2,654.17 0.00	0.00 -1,190.17	0.00 992,780.00
912828D49 UNITED STATES TREASURY	230,249.25 0.00	0.00 0.00	0.00 0.00	-59.56 505.90	0.00 36.33	0.00 230,731.93
19121ATV3 The Coca-Cola Company	0.00 249,651.74	0.00 -250,000.00	0.00 0.00	348.26 0.00	0.00 0.00	0.00 0.00
3130A4GJ5 FEDERAL HOME LOAN BANKS	0.00 499,815.00	0.00 0.00	0.00 0.00	31.01 1,031.25	0.00 -392.51	0.00 500,484.75

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Roll Forward

Base Currency: USD

01 April 2017 to 30 June 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
02581FYE3	0.00	0.00	0.00	-4,379.00	0.00	0.00
AMERICAN EXPRESS CENTURION BANK	609,966.00	0.00	0.00	10,800.00	-686.20	615,700.80
4581X0BZ0	0.00	0.00	0.00	280.22	0.00	0.00
INTER-AMERICAN DEVELOPMENT BANK	498,361.00	0.00	0.00	1,288.19	-324.72	499,604.69
3133EE2F6	0.00	0.00	0.00	-3.68	0.00	0.00
FEDERAL FARM CREDIT BANKS FUNDING CORP	500,033.00	0.00	0.00	101.67	-443.82	499,687.17
05531FAP8	0.00	0.00	0.00	-467.52	0.00	0.00
BB&T CORP	503,925.00	0.00	0.00	467.90	-434.48	503,490.90
06050TMB5	250,458.86	0.00	0.00	0.00	0.00	0.00
BANK OF AMERICA NA	0.00	-250,000.00	0.00	-279.86	-179.00	0.00
55279HAF7	200,386.33	0.00	0.00	-132.55	0.00	0.00
MANUFACTURERS AND TRADERS TRUST CO	0.00	-200,000.00	0.00	-513.33	259.55	0.00
79766DCU1	253,237.08	0.00	0.00	-336.71	0.00	0.00
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	0.00	-250,000.00	0.00	-2,852.08	-48.29	0.00
19121AS10	299,790.23	0.00	0.00	187.50	0.00	0.00
The Coca-Cola Company	0.00	-300,000.00	0.00	0.00	22.27	0.00
67983TSF4	699,133.75	0.00	0.00	770.00	0.00	0.00
Old Line Funding, LLC	0.00	-700,000.00	0.00	0.00	96.25	0.00
1247P2TF1	698,556.21	0.00	0.00	1,560.42	0.00	0.00
Cafco, LLC	0.00	-700,000.00	0.00	0.00	-116.62	0.00
17305EFU4	708,127.39	0.00	0.00	-634.87	0.00	0.00
CCCIT 14A8 A8	0.00	0.00	0.00	-3,027.50	-210.73	704,254.29
17325FAB4	750,515.44	0.00	0.00	0.00	0.00	0.00
CITIBANK NA	0.00	0.00	0.00	-3.17	942.75	751,455.02
064058AA8	704,816.10	0.00	0.00	-1,350.35	0.00	0.00
BANK OF NEW YORK MELLON CORP	0.00	-700,000.00	0.00	-3,866.90	401.15	0.00
4581X0CL0	502,872.47	0.00	0.00	-81.67	0.00	0.00
INTER-AMERICAN DEVELOPMENT BANK	0.00	0.00	0.00	-1,562.50	66.17	501,294.47
3130A5EP0	1,001,812.69	0.00	0.00	228.18	0.00	0.00
FEDERAL HOME LOAN BANKS	0.00	-1,000,000.00	0.00	-2,100.69	59.82	0.00
3137EADP1	998,321.33	0.00	0.00	137.60	0.00	0.00
FEDERAL HOME LOAN MORTGAGE CORP	0.00	0.00	0.00	2,187.50	-464.60	1,000,181.83
17275RAY8	753,269.68	0.00	0.00	0.00	0.00	0.00
CISCO SYSTEMS INC	0.00	0.00	0.00	8.09	-600.75	752,677.02
084664CD1	753,774.03	0.00	0.00	0.00	0.00	0.00
BERKSHIRE HATHAWAY FINANCE CORP	0.00	0.00	0.00	257.09	-564.00	753,467.12
45818WAY2	0.00	0.00	0.00	-45.74	0.00	0.00
INTER-AMERICAN DEVELOPMENT BANK	500,121.50	0.00	0.00	259.75	-126.26	500,209.25
3136G1DG1	1,000,384.67	0.00	0.00	-639.63	0.00	0.00
FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	0.00	0.00	2,625.00	409.63	1,002,779.67

Roll Forward

Base Currency: USD

01 April 2017 to 30 June 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
CCYUSD Cash	1.67 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 0.00	1,472.41 1,474.08
67983TUH7 Old Line Funding, LLC	0.00 998,215.00	0.00 0.00	0.00 0.00	1,331.67 0.00	0.00 -115.70	0.00 999,430.97
3135G0JA2 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,005,055.50 0.00	0.00 -1,000,000.00	0.00 0.00	-216.77 -4,812.50	0.00 -26.23	0.00 0.00
89233GRR9 Toyota Motor Credit Corporation	499,692.36 0.00	0.00 -500,000.00	0.00 0.00	336.67 0.00	0.00 -29.03	0.00 0.00
313379FW4 FEDERAL HOME LOAN BANKS	1,003,395.11 0.00	0.00 -1,000,000.00	0.00 0.00	-485.38 -3,111.11	0.00 201.38	0.00 0.00
912828SY7 UNITED STATES TREASURY	500,994.89 0.00	0.00 -500,000.00	0.00 0.00	85.90 -1,047.39	0.00 -33.40	0.00 0.00
190335JC4 COAST CMNTY COLLEGE DIST CALIF	500,904.58 0.00	0.00 0.00	0.00 0.00	0.00 1,781.25	0.00 -860.00	0.00 501,825.83
14041NET4 COMET 145A A	400,643.67 0.00	0.00 0.00	0.00 0.00	-446.88 0.00	0.00 177.51	0.00 400,374.31
166764AL4 CHEVRON CORP	703,604.38 0.00	0.00 0.00	0.00 0.00	276.75 -2,353.75	0.00 -248.75	0.00 701,278.63
30231GAS1 EXXON MOBIL CORP	564,149.16 0.00	0.00 0.00	0.00 0.00	0.00 72.87	0.00 -1,201.76	0.00 563,020.27
459058DN0 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	504,009.00 0.00	0.00 0.00	0.00 0.00	-168.87 -1,720.00	0.00 -454.13	0.00 501,666.00
92826CAA0 VISA INC	701,840.77 0.00	0.00 0.00	0.00 0.00	-345.10 -2,100.00	0.00 648.90	0.00 700,044.57
912828T42 UNITED STATES TREASURY	0.00 993,125.00	0.00 0.00	0.00 0.00	15.04 1,885.25	0.00 -210.04	0.00 994,815.25
19121AUC3 The Coca-Cola Company	0.00 499,814.03	0.00 0.00	0.00 0.00	28.61 0.00	0.00 -21.98	0.00 499,820.66
3137EADF3 FEDERAL HOME LOAN MORTGAGE CORP	1,005,290.39 0.00	0.00 -1,000,000.00	0.00 0.00	-482.57 -4,826.39	0.00 18.57	0.00 0.00
912828G79 UNITED STATES TREASURY	1,002,939.56 0.00	0.00 0.00	0.00 0.00	-732.70 -2,502.40	0.00 57.70	0.00 999,762.16
3134G66M0 FEDERAL HOME LOAN MORTGAGE CORP	1,004,037.50 0.00	0.00 0.00	0.00 0.00	-253.44 -3,125.00	0.00 -592.56	0.00 1,000,066.50
89417EAC3 TRAVELERS CO INC	523,376.78 0.00	0.00 0.00	0.00 0.00	-5,637.49 -7,187.50	0.00 271.99	0.00 510,823.78
43814TAB8 HAROT 171 A2	750,297.93 0.00	0.00 0.00	0.00 0.00	2.92 207.08	0.00 -287.69	0.00 750,220.23
313313LL0 FEDERAL FARM CREDIT BANKS	996,269.00 0.00	0.00 0.00	0.00 0.00	1,693.61 0.00	0.00 120.39	0.00 998,083.00
06050TLY6 BANK OF AMERICA NA	0.00 200,250.00	0.00 0.00	0.00 0.00	-18.97 870.83	0.00 -98.83	0.00 201,003.03

Roll Forward

Base Currency: USD

01 April 2017 to 30 June 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
037833AM2 APPLE INC	502,140.58 0.00	0.00 -500,000.00	0.00 0.00	-134.79 -2,114.58	0.00 108.79	0.00 0.00
3137EADL0 FREDDIE MAC	300,083.57 0.00	0.00 0.00	0.00 0.00	-216.40 750.00	0.00 79.00	0.00 300,696.17
14041NET4 COMET 145A A	300,482.75 0.00	0.00 0.00	0.00 0.00	-325.40 0.00	0.00 123.38	0.00 300,280.73
880591EA6 TENNESSEE VALLEY AUTHORITY	600,375.62 0.00	0.00 0.00	0.00 0.00	-6,694.88 8,057.50	0.00 -126.16	0.00 601,612.08
88602TVN0 Thunder Bay Funding, LLC	0.00 748,028.75	0.00 0.00	0.00 0.00	736.25 0.00	0.00 -150.73	0.00 748,614.27
313313JH2 FEDERAL FARM CREDIT BANKS	0.00 499,523.61	0.00 0.00	0.00 0.00	231.39 0.00	0.00 23.00	0.00 499,778.00
3136G1DG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00 999,040.00	0.00 0.00	0.00 0.00	106.27 3,616.67	0.00 16.73	0.00 1,002,779.67
55279HAF7 MANUFACTURERS AND TRADERS TRUST CO	500,965.83 0.00	0.00 -500,000.00	0.00 0.00	-314.58 -1,283.33	0.00 632.08	0.00 0.00
31331J7G2 FEDERAL FARM CREDIT BANKS	511,432.75 0.00	0.00 0.00	0.00 0.00	-2,745.25 3,937.50	0.00 181.75	0.00 512,806.75
857477AK9 STATE STREET CORP	0.00 199,976.00	0.00 0.00	0.00 0.00	0.08 345.00	0.00 -181.68	0.00 200,139.40
313313HF8 FEDERAL FARM CREDIT BANKS	499,156.00 0.00	0.00 -500,000.00	0.00 0.00	668.61 0.00	0.00 175.39	0.00 0.00
02582JGS3 AMXCA 142 A	750,560.18 0.00	0.00 0.00	-750,000.00 0.00	-276.96 -420.00	0.00 136.79	0.00 0.00
637432HT5 NATIONAL RURAL UTILITIES COOP FINANCE CORP	513,221.75 0.00	0.00 -500,000.00	0.00 0.00	-534.31 -12,943.75	0.00 256.31	0.00 0.00
48121CYK6 JPMORGAN CHASE BANK NA	0.00 610,155.80	0.00 0.00	0.00 0.00	-368.86 9,045.00	0.00 -606.19	0.00 618,225.75
313385VA1 FEDERAL HOME LOAN BANKS	0.00 990,454.44	0.00 0.00	0.00 0.00	302.50 0.00	0.00 219.06	0.00 990,976.00
880591EA6 TENNESSEE VALLEY AUTHORITY	614,719.07 0.00	0.00 0.00	0.00 0.00	-7,098.00 8,250.00	0.00 114.00	0.00 615,985.07
235851AN2 DANAHER CORP	0.00 300,510.00	0.00 0.00	0.00 0.00	-21.07 1,457.50	0.00 -557.33	0.00 301,389.10
3135G0PQ0 FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00 499,575.00	0.00 0.00	0.00 0.00	69.82 789.93	0.00 2.18	0.00 500,436.93
437076BJ0 HOME DEPOT INC	752,021.18 0.00	0.00 0.00	0.00 0.00	0.00 6.84	0.00 -1,004.25	0.00 751,023.77
354613AH4 FRANKLIN RESOURCES INC	500,434.06 0.00	0.00 0.00	0.00 0.00	-325.77 1,718.75	0.00 129.27	0.00 501,956.31

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Roll Forward

Base Currency: USD

01 April 2017 to 30 June 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
05581RAC0 BMWLT 161 A2B	309,903.10 0.00	0.00 0.00	-207,905.15 0.00	0.00 -99.36	0.00 -240.29	0.00 101,658.30
65478VAB3 NAROT 16B A2A	561,214.04 0.00	0.00 0.00	-150,167.55 0.00	10.82 -70.08	0.00 55.24	0.00 411,042.47
90327CAB6 USAOT 161 A2	249,896.21 0.00	0.00 0.00	-69,728.66 0.00	2.00 -33.16	0.00 70.87	0.00 180,207.27
89237WAB3 TAOT 16C A2A	279,824.59 0.00	0.00 0.00	-78,637.02 0.00	4.08 -34.95	0.00 76.14	0.00 201,232.85
58768MAB7 MBALT 16B A2	399,636.76 0.00	0.00 0.00	-49,455.93 0.00	2.69 -25.28	0.01 236.25	0.00 350,394.50
09247XAC5 BLACKROCK INC	512,580.89 0.00	0.00 -510,165.34	0.00 0.00	-1,218.67 -1,388.89	77.50 114.51	0.00 0.00
--- ---	44,447,255.65 28,021,631.68	-13,117,694.02 -13,255,165.34	-1,691,549.89 0.00	-34,192.13 26,159.31	77.48 -6,745.99	1,736.15 44,391,512.90

* Weighted by: Ending Base Market Value + Accrued.

Shock Analysis

Base Currency: USD
01 April 2017 to 30 June 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	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
02581FYE3 AMERICAN EXPRESS CENTURION BANK	CORP	604,900.80	1.33 1.92	0.20	605,508.73 606,116.68 607,237.78	604,292.88 603,684.98 602,469.22
02665WAY7 AMERICAN HONDA FINANCE CORP	CORP	750,717.00	1.76 1.31	0.22	751,546.56 752,376.16 752,888.87	749,887.48 749,057.99 747,399.13
05531FAP8 BB&T CORP	CORP	503,023.00	1.33 1.84	0.21	503,556.22 504,089.46 504,989.63	502,489.81 501,956.64 500,890.38
055657AB6 BMWLT 171 A2	ABS	200,133.10	1.66 1.57	0.85	200,983.70 201,834.35 202,799.07	199,282.56 198,432.09 196,731.32
05581RAC0 BMWLT 161 A2B	ABS	101,605.16	1.73 1.26	0.05	101,632.59 101,660.03 101,674.24	101,577.73 101,550.29 101,495.43
06050TLY6 BANK OF AMERICA NA	CORP	200,132.20	1.49 1.56	0.73	200,861.70 201,591.25 202,406.94	199,402.74 198,673.33 197,214.63
084664CD1 BERKSHIRE HATHAWAY FINANCE CORP	CORP	751,041.00	1.49 1.50	0.03	751,153.66 751,266.31 751,378.52	750,928.34 750,815.69 750,590.38
13063DAA6 CALIFORNIA ST	MUNI	499,485.00	1.25 1.37	0.75	501,353.13 503,221.37 504,589.00	497,616.98 495,749.08 492,013.60
14041NET4 COMET 145A A	ABS	700,194.60	1.03 1.35	0.21	700,919.32 701,644.07 702,151.42	699,469.92 698,745.27 697,296.07
166764AL4 CHEVRON CORP	CORP	700,075.60	1.51 1.31	0.37	701,381.27 702,686.99 703,507.01	698,769.99 697,464.42 694,853.46
17275RAY8 CISCO SYSTEMS INC	CORP	752,158.50	1.58 1.72	0.21	752,948.29 753,738.11 754,873.94	751,368.75 750,579.04 748,999.74
17305EFU4 CCCIT 14A8 A8	ABS	701,495.90	1.36 1.45	0.77	704,179.21 706,862.69 709,283.35	698,812.77 696,129.81 690,764.42
17325FAB4 CITIBANK NA	CORP	751,085.25	1.63 1.89	0.24	751,990.33 752,895.44 754,508.45	750,180.21 749,275.21 747,465.32
190335JC4 COAST CMNTY COLLEGE DIST CALIF	MUNI	500,005.00	1.42 1.42	1.07	502,680.13 505,355.48 507,581.53	497,330.08 494,655.37 489,306.59
191216BR0 COCA-COLA CO	CORP	299,586.90	0.90 1.30	0.32	300,070.74 300,554.61 300,843.01	299,103.08 298,619.28 297,651.75
19121AUC3 The Coca-Cola Company	CP	499,820.66	1.03 1.08	0.03	499,903.14 499,985.61 499,998.31	499,738.19 499,655.72 499,490.78

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Shock Analysis

Base Currency: USD
01 April 2017 to 30 June 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	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
22546QAV9 CREDIT SUISSE AG (NEW YORK BRANCH)	CORP	674,954.10	1.67 1.71	0.81	677,701.26 680,448.60 684,333.66	672,207.13 669,460.34 663,967.33
235851AN2 DANAHER CORP	CORP	299,931.60	1.51 1.66	1.19	301,710.27 303,489.09 305,840.92	298,153.08 296,374.71 292,818.42
30231GAS1 EXXON MOBIL CORP	CORP	562,124.08	1.82 1.58	0.16	562,565.35 563,006.64 563,515.91	561,682.82 561,241.57 560,359.12
3130A4GJ5 FEDERAL HOME LOAN BANKS	AGCY BOND	499,453.50	1.16 1.26	0.81	501,481.35 503,509.34 504,559.89	497,425.79 495,398.21 491,343.47
3130A8SE4 FEDERAL HOME LOAN BANKS	AGCY BOND	997,400.00	0.81 1.22	0.55	1,000,132.95 1,002,866.05 1,004,085.06	994,667.20 991,934.55 986,469.69
313313JH2 FEDERAL FARM CREDIT BANKS	AGCY DISC	499,778.00	0.98 0.84	0.05	499,910.44 500,001.03 500,001.03	499,645.56 499,513.12 499,248.24
313313LL0 FEDERAL FARM CREDIT BANKS	AGCY DISC	998,083.00	0.67 0.99	0.19	999,021.21 999,936.93 999,936.93	997,144.81 996,206.65 994,330.41
313313TD0 FEDERAL FARM CREDIT BANKS	AGCY DISC	992,780.00	1.06 1.16	0.62	995,877.56 998,975.29 999,954.21	989,682.61 986,585.40 980,391.50
31331J7G2 FEDERAL FARM CREDIT BANKS	AGCY BOND	505,413.00	0.93 1.11	0.52	506,734.69 508,056.44 508,341.94	504,091.38 502,769.82 500,126.89
313385KD7 FEDERAL HOME LOAN BANKS	AGCY DISC	998,980.00	0.65 0.94	0.10	999,504.48 999,968.14 999,968.14	998,455.55 997,931.12 996,882.34
313385RG3 FEDERAL HOME LOAN BANKS	AGCY DISC	497,128.00	0.90 1.14	0.51	498,393.19 499,658.38 500,005.04	495,862.81 494,597.62 492,067.24
313385VA1 FEDERAL HOME LOAN BANKS	AGCY DISC	990,976.00	1.22 1.19	0.75	994,697.23 998,418.68 999,818.00	987,255.00 983,534.22 976,093.32
3133EE2F6 FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY BOND	499,585.50	1.21 1.30	0.98	502,026.06 504,466.80 505,955.74	497,145.11 494,704.90 489,825.00
3134G66M0 FEDERAL HOME LOAN MORTGAGE CORP	AGCY BOND	999,754.00	1.15 1.27	0.97	1,004,597.98 1,009,442.32 1,012,106.85	994,910.37 990,067.08 980,381.57
3135G0PP2 FEDERAL NATIONAL MORTGAGE ASSOCIATION	AGCY BOND	1,071,842.42	0.75 1.06	0.22	1,073,026.83 1,074,211.29 1,074,360.54	1,070,658.06 1,069,473.75 1,067,105.30
3135G0PQ0 FEDERAL NATIONAL MORTGAGE ASSOCIATION	AGCY BOND	499,647.00	1.10 1.09	0.32	500,446.45 501,245.95 501,394.65	498,847.58 498,048.20 496,449.56

Shock Analysis

Base Currency: USD

01 April 2017 to 30 June 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	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
3136G1DG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION	AGCY BOND	1,998,326.00	0.99 1.18	0.65	2,004,840.72 2,011,355.78 2,013,675.23	1,991,811.63 1,985,297.61 1,972,270.63
3137EADL0 FREDDIE MAC	AGCY BOND	299,929.50	0.71 1.09	0.25	300,298.42 300,667.36 300,735.98	299,560.59 299,191.70 298,453.97
3137EADP1 FEDERAL HOME LOAN MORTGAGE CORP	AGCY BOND	997,411.00	0.93 1.25	0.68	1,000,802.30 1,004,193.79 1,005,923.53	994,019.90 990,629.00 983,847.81
354613AH4 FRANKLIN RESOURCES INC	CORP	499,932.00	1.11 1.44	0.21	500,449.44 500,966.91 501,417.13	499,414.58 498,897.19 497,862.48
40428HPJ5 HSBC USA INC (NEW)	CORP	504,801.00	1.88 1.83	1.20	507,837.51 510,874.29 515,934.14	501,764.75 498,728.77 492,657.61
41284DAB8 HDMOT 16A A2	ABS	245,219.28	1.10 1.35	0.27	245,547.88 245,876.49 246,109.16	244,890.69 244,562.12 243,905.00
437076BJ0 HOME DEPOT INC	CORP	750,485.25	1.65 1.31	0.21	751,262.02 752,038.83 752,522.02	749,708.52 748,931.82 747,378.54
43814TAB8 HAROT 171 A2	ABS	749,924.40	1.43 1.44	0.61	752,207.99 754,491.70 756,506.05	747,640.95 745,357.62 740,791.37
45818WAY2 INTER-AMERICAN DEVELOPMENT BANK	SOVEREIGN GOV	499,949.50	1.14 1.34	0.04	500,046.99 500,144.48 500,210.19	499,852.01 499,754.52 499,559.54
4581X0BZ0 INTER-AMERICAN DEVELOPMENT BANK	SOVEREIGN GOV	498,316.50	1.26 1.35	0.70	500,063.15 501,809.90 503,046.66	496,569.95 494,823.50 491,330.90
4581X0CL0 INTER-AMERICAN DEVELOPMENT BANK	SOVEREIGN GOV	499,853.50	1.18 1.30	0.54	501,200.64 502,547.86 503,367.01	498,506.43 497,159.44 494,465.68
459056JW8 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	SOVEREIGN GOV	501,442.50	0.85 2.23	0.04	501,545.30 501,648.09 501,853.68	501,339.70 501,236.91 501,031.32
459058DN0 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	SOVEREIGN GOV	500,118.00	1.24 1.34	0.77	502,041.02 503,964.16 505,287.35	498,195.11 496,272.34 492,427.19
45905UTJ3 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	SOVEREIGN GOV	500,039.00	1.34 1.24	0.25	500,659.06 501,279.15 501,575.56	499,418.96 498,798.95 497,559.01
45950VKP0 INTERNATIONAL FINANCE CORP	SOVEREIGN GOV	500,000.00	1.08 1.42	0.02	500,040.01 500,080.03 500,113.97	499,960.01 499,920.03 499,840.10
47788NAB4 JDOT 16B A2	ABS	236,303.09	1.10 1.37	0.32	236,684.73 237,066.39 237,351.11	235,921.47 235,539.87 234,776.72

Shock Analysis

Base Currency: USD

01 April 2017 to 30 June 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
48121CYK6 JPMORGAN CHASE BANK NA	CORP	609,180.75	1.46 1.88	0.25	609,942.24 610,703.76 612,039.55	608,419.29 607,657.86 606,135.09
58768MAB7 MBALT 16B A2	ABS	350,215.34	1.16 1.43	0.34	350,814.22 351,413.13 351,924.61	349,616.48 349,017.65 347,820.07
58769DAB6 MBALT 17A A2A	ABS	299,878.17	1.53 1.58	0.85	301,152.70 302,427.31 303,913.63	298,603.73 297,329.39 294,780.96
65478VAB3 NAROT 16B A2A	ABS	410,850.52	1.06 1.41	0.33	411,534.60 412,218.71 412,772.86	410,166.47 409,482.45 408,114.50
67983TUH7 Old Line Funding, LLC	CP	999,430.97	1.02 1.21	0.05	999,665.84 999,900.70 999,997.47	999,196.10 998,961.24 998,491.50
69353REJ3 PNC BANK NA	CORP	700,029.40	1.33 1.49	0.61	702,177.57 704,323.91 706,434.10	697,879.39 695,727.54 691,418.34
808513AK1 CHARLES SCHWAB CORP	CORP	500,139.00	1.34 1.44	0.69	501,854.53 503,570.15 505,083.42	498,423.57 496,708.25 493,277.89
857477AK9 STATE STREET CORP	CORP	599,383.20	1.37 1.47	0.86	601,975.62 604,568.22 606,995.06	596,790.96 594,198.89 589,015.31
880591EA6 TENNESSEE VALLEY AUTHORITY	AGCY BOND	1,188,062.45	0.81 1.97	0.05	1,188,353.53 1,188,644.60 1,189,209.29	1,187,771.38 1,187,480.30 1,186,898.15
88602TVN0 Thunder Bay Funding, LLC	CP	748,614.27	1.14 1.28	0.14	749,153.28 749,692.31 749,996.33	748,075.28 747,536.30 746,458.41
89231LAB3 TAOT 16D A2A	ABS	231,601.71	1.07 1.40	0.44	232,107.77 232,613.86 233,017.75	231,095.67 230,589.67 229,577.74
89233GUQ7 Toyota Motor Credit Corporation	CP	499,643.34	1.03 1.07	0.07	499,808.22 499,973.10 499,996.18	499,478.45 499,313.57 498,983.81
89237WAB3 TAOT 16C A2A	ABS	201,143.36	1.01 1.37	0.29	201,439.05 201,734.75 201,954.76	200,847.68 200,552.03 199,960.75
89417EAC3 TRAVELERS CO INC	CORP	509,546.00	1.18 1.55	0.46	510,705.24 511,864.54 513,142.14	508,386.81 507,227.67 504,909.54
90327CAB6 USAOT 161 A2	ABS	180,121.54	1.08 1.37	0.28	180,371.91 180,622.29 180,808.58	179,871.17 179,620.82 179,120.13
90331HMR1 US BANK NA	CORP	750,985.50	1.43 1.48	0.07	751,244.60 751,503.72 751,751.45	750,726.42 750,467.36 749,949.29

Shock Analysis

Base Currency: USD

01 April 2017 to 30 June 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	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
912828D49 UNITED STATES TREASURY	US GOV	229,975.85	0.77 0.95	0.12	230,118.44 230,248.20 230,248.20	229,833.27 229,690.69 229,405.56
912828G79 UNITED STATES TREASURY	US GOV	999,325.00	0.70 1.15	0.46	1,001,603.51 1,003,882.12 1,004,552.05	997,046.59 994,768.28 990,211.96
912828QB9 UNITED STATES TREASURY	US GOV	1,011,719.00	1.23 1.30	0.74	1,015,452.36 1,019,185.94 1,021,433.67	1,007,985.87 1,004,252.97 996,787.85
912828T42 UNITED STATES TREASURY	US GOV	992,930.00	1.31 1.32	1.24	999,066.58 1,005,203.71 1,009,144.03	986,793.97 980,658.48 968,389.14
912828TS9 UNITED STATES TREASURY	US GOV	998,890.00	0.63 1.07	0.25	1,000,133.64 1,001,377.34 1,001,541.51	997,646.41 996,402.86 993,915.93
92826CAA0 VISA INC	CORP	699,647.90	1.00 1.31	0.45	701,232.64 702,817.44 703,800.06	698,063.23 696,478.63 693,309.65
94975P405 WELLS FRGO GOVERNMENT CL I MMF	MMFUND	642,005.77	0.01 0.01	0.00	642,005.77 642,005.77 642,005.77	642,005.79 642,005.83 642,006.03
CCYUSD Receivable	CASH	1,391.33	0.00 0.00	0.00	1,391.33 1,391.33 1,391.33	1,391.33 1,391.33 1,391.33
CCYUSD Cash	CASH	1,474.08	0.00 0.00	0.00	1,474.08 1,474.08 1,474.08	1,474.08 1,474.08 1,474.08
--- ---	---	44,241,524.83	1.14 1.34	0.44	44,338,802.43 44,435,945.77 44,505,146.21	44,144,251.01 44,046,981.02 43,852,452.46

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

*The shock analysis includes a yield floor of 0.

CALTRUST

CONTRA COSTA COUNTY
STATEMENT FOR PERIOD
June 01, 2017 - June 30, 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*
05/31/2017	BALANCE FORWARD	13,336,892.229	10.02	133,635,660.13	10.02341657	133,681,226.56	
06/01/2017	REDEMPTION	-5,988,023.952	10.02	-60,000,000.00	10.02341657	-60,020,458.50	-20,458.50
06/30/2017	UNREALIZED GAIN (LOSS)	0.000		0.01		0.00	
06/30/2017	ENDING BALANCE	7,348,868.277	10.02	73,635,660.14		73,660,768.06	
	INCOME DISTRIBUTION PAID - MAY			96,763.27			
	INCOME ACCRUAL - JUNE			69,031.04			
	CUMULATIVE UNREALIZED GAIN (LOSS)			-25,107.92			

* 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

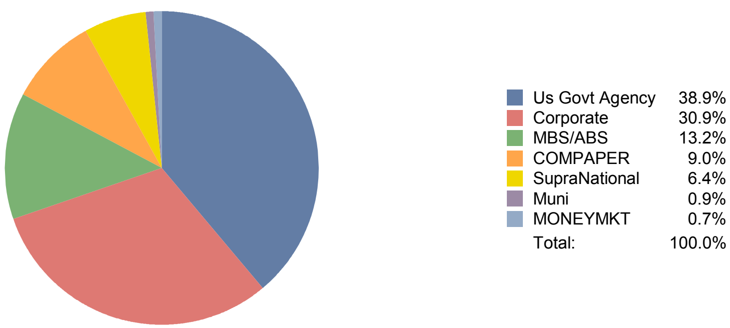
Caltrust Short Term Fund
MONTH END PORTFOLIO STATISTICS
June 30, 2017

	CalTrust Short Term	LAIF
Market Value	$1,506,165,225.04	N/A
NAV per Share	$10.02	N/A
Yield	1.10%	1.00%
Period Total Return	0.06%	N/A
Period Yield Return	0.09%	0.08%
Effective Duration	0.67 yrs.	NA
Average Maturity	0.95 yrs.	0.49 yrs.

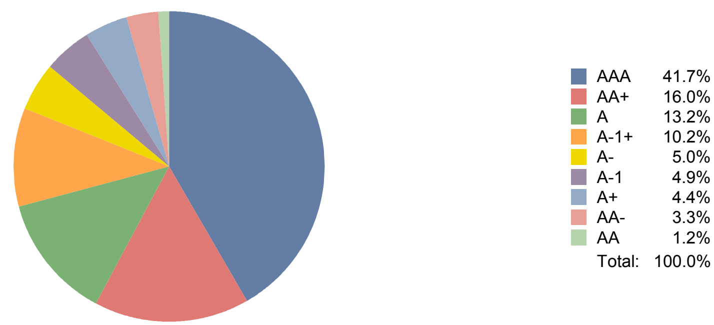
	CalTrust Short Term Total Return	CalTrust Short Term Yield Return	LAIF Yield Return
One Month	0.06%	0.09%	0.08%
Three Month	0.23%	0.27%	0.23%
Six Month	0.46%	0.51%	0.42%
One Year*	0.78%	0.93%	0.75%
Two Year*	0.73%	0.76%	0.59%
Three Year*	0.60%	0.65%	0.48%
Five Year*	0.53%	0.53%	0.40%
Ten Year*	1.08%	1.05%	1.01%
Since Inception*	1.72%	1.70%	1.63%

**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

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888-422-8778

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CUSIP	Description	S&P Rating 6/30/2017*	Mat. Date	Years	Shares	Price	Value
0258M0EJ4	American Express Credit 5/3/19	A-	5/3/2019	1.9	4,000,000.00	100.1875	$4,007,500.00
02582JGU8	American Express Credit Account 04/15/20	AAA	4/15/2020	2.8	8,292,000.00	100.0233	$8,293,932.87
02665WAY7	American Honda Finance Corporat 09/20/17	A+	9/20/2017	0.2	3,800,000.00	100.0963	$3,803,660.16
02665WAR2	American Honda Finance Corporat 12/11/17	A+	12/11/2017	0.5	8,000,000.00	100.0975	$8,007,802.40
037833CL2	APPLE INC 2/7/2020	AA+	2/7/2020	2.7	3,437,000.00	100.2660	$3,446,142.42
037833AJ9	Apple Inc. 05/03/18	AA+	5/3/2018	0.9	5,000,000.00	99.6620	$4,983,100.50
037833CA6	Apple Inc. 08/02/19	AA+	8/2/2019	2.2	6,000,000.00	100.1462	$6,008,773.80
05522RCT3	BA Credit Card Trust 06/15/20	AAA	6/15/2020	3.0	10,000,000.00	100.1594	$10,015,944.00
06406HCM9	BANK NEW YORK 8/1/18	A	8/1/2018	1.2	2,783,000.00	100.5926	$2,799,492.89
06050TME9	Bank of America N.A. 12/07/18	A+	12/7/2018	1.5	2,125,000.00	100.4444	$2,134,442.86
06050TLY6	Bank of America, N.A. 03/26/18	A+	3/26/2018	0.8	16,108,000.00	100.1277	$16,128,569.92
06050TMC3	Bank of America, N.A. 06/05/18	A+	6/5/2018	1.0	4,000,000.00	100.1842	$4,007,369.60
06406HCL1	Bank of New York Mellon 8/1/18	A	8/1/2018	1.2	3,570,000.00	100.4917	$3,587,553.69
06406HDC0	Bank of New York Mellon Corpora 05/22/18	A	5/22/2018	0.9	5,000,000.00	100.3361	$5,016,807.00
07330NAD7	BB&T CO GLOBAL BK 10/15/18	A	10/15/2018	1.3	3,105,000.00	100.6456	$3,125,044.95
07330NAM7	BB&T Corporation 05/01/19	A	5/1/2019	1.9	8,000,000.00	100.6518	$8,052,147.20
05531FAN3	BB&T Corporation 06/19/18	A-	6/19/2018	1.0	3,255,000.00	100.3661	$3,266,917.53
07330NAK1	BB&T Corporation 10/01/17	A	10/1/2017	0.3	6,500,000.00	99.9923	$6,499,500.15
084664CF6	Berkshire Hathaway Finance Corp 03/07/18	AA	3/7/2018	0.8	13,000,000.00	100.3621	$13,047,070.40
084664CL3	Berkshire Hathaway Finance Corp 08/15/19	AA	8/15/2019	2.2	5,320,000.00	100.3397	$5,338,070.44
05581RAC0	BMW Veh Lease 01/22/18	AAA	1/22/2018	0.6	1,692,755.27	100.0340	$1,693,330.47
05581QAD0	Bmw Vehicle Lease Trust 2015-2 09/20/18	AAA	9/20/2018	1.2	6,040,469.76	99.9947	$6,040,150.21
055657AB6	Bmw Vehicle Lease Trust 7/22/19	AAA	7/22/2019	2.1	5,575,000.00	100.0774	$5,579,317.28
07330NAP0	BRANCH BANKING & TRUST CO 01/15/20	A	1/15/2020	2.6	2,000,000.00	100.2496	$2,004,992.80
13034PYB7	CALIFORNIA HSG FIN AGY 08/01/17	AA-	8/1/2017	0.2	3,965,000.00	100.0510	$3,967,022.15
13063DAA6	CALIFORNIA ST TAXABLE 4/1/18	AA-	4/1/2018	0.8	6,250,000.00	99.9380	$6,246,125.00
14041NEU1	Capital One Multi Asset Executi 01/15/21	AAA	1/15/2021	3.6	16,510,000.00	99.9516	$16,502,004.21
14041NDX6	Capital One Multi Asset Executi 07/15/20	AAA	7/15/2020	3.1	2,690,000.00	100.9051	$2,714,346.38
14041NET4	Capital One Multi Asset Executi 07/15/20	AAA	7/15/2020	3.1	2,950,000.00	100.0173	$2,950,511.53
161571FU3	Chase Issuance Trust 02/18/20	AAA	2/18/2020	2.7	4,036,000.00	99.9033	$4,032,095.17
161571GY4	Chase Issuance Trust 04/15/20	AAA	4/15/2020	2.8	7,300,000.00	99.9140	$7,293,720.54
161571GP3	Chase Issuance Trust 07/15/19	AAA	7/15/2019	2.1	3,000,000.00	99.9943	$2,999,829.90
161571HJ6	Chase Issuance Trust 1/15/2020	AAA	1/15/2020	2.6	6,000,000.00	100.3301	$6,019,803.00
161571GQ1	Chase Issuance Trust 11/15/19	AAA	11/15/2019	2.4	1,400,000.00	100.0082	$1,400,114.10
166764AW0	Chevron Corporation 03/02/18	AA-	3/2/2018	0.8	4,000,000.00	100.1874	$4,007,494.40
166764BE9	Chevron Corporation 05/16/18	AA-	5/16/2018	0.9	5,700,000.00	100.3989	$5,722,738.44
166764AK6	Chevron Corporation 11/15/17	AA-	11/15/2017	0.4	3,500,000.00	100.0691	$3,502,417.80
17275RAY8	Cisco Systems, Inc. 06/15/18	AA-	6/15/2018	1.0	4,500,000.00	100.3059	$4,513,764.15
17325FAB4	CITIBANK 3/20/19	A+	3/20/2019	1.8	10,250,000.00	100.1273	$10,263,047.23
17305EFU4	Citibank Credit Card Issuance T 04/09/20	AAA	4/9/2020	2.8	7,228,000.00	100.1920	$7,241,879.21
172967JH5	Citigroup Inc. 02/05/18	A	2/5/2018	0.7	2,500,000.00	100.0579	$2,501,448.00
172967JQ5	Citigroup Inc. 04/27/18	A	4/27/2018	0.8	5,000,000.00	100.3802	$5,019,011.00
172967KT7	Citigroup Inc. 06/07/19	A	6/7/2019	2.0	2,000,000.00	100.9908	$2,019,816.00
172967KF7	Citigroup Inc. 12/07/18	A	12/7/2018	1.5	3,000,000.00	100.7737	$3,023,209.50
190335JC4	Coast Comm College Dist Calif 8/1/18	AA+	8/1/2018	1.2	2,000,000.00	100.1750	$2,003,500.00
20030NAW1	Comcast Corporation 05/15/18	A-	5/15/2018	0.9	14,055,000.00	103.5616	$14,555,587.10
12619TWJ9	CRC FDG 09/18/17	A-1	9/18/2017	0.2	30,000,000.00	99.7156	$29,914,666.80
22546QAW7	Credit Suisse AG New York Branc 04/27/18	A	4/27/2018	0.8	5,500,000.00	100.3580	$5,519,692.20
22546QAV9	Credit Suisse AG New York Branc 04/27/18	A	4/27/2018	0.8	11,900,000.00	100.0273	$11,903,253.46
235851AN2	Danaher Corporation 09/15/18	A	9/15/2018	1.2	2,800,000.00	99.9792	$2,799,416.76
263534CM9	E.I. Du Pont de Nemours 5/1/2020	A-	5/1/2020	2.9	3,800,000.00	100.7728	$3,829,367.92
30231GAS1	Exxon Mobil Corporation 02/28/18	AA+	2/28/2018	0.7	7,460,000.00	100.3917	$7,489,223.80
313313XB9	Federal Farm Credit Bank 5/21/18	A-1+	5/21/2018	0.9	10,000,000.00	98.9088	$9,890,880.00
3133EETE0	Federal Farm Credit Banks 03/12/18	AA+	3/12/2018	0.8	5,000,000.00	99.9023	$4,995,113.00
313313XC7	Federal Farm Credit Banks 05/22/18	A-1+	5/22/2018	0.9	20,000,000.00	98.9054	$19,781,080.00
3133EHLP6	Federal Farm Credit Banks 05/30/18	A-1+	5/30/2018	0.9	10,000,000.00	99.8602	$9,986,019.00
3133EFYG6	Federal Farm Credit Banks 08/08/18	AA+	8/8/2018	1.2	10,000,000.00	100.3708	$10,037,078.00
3133EFM61	Federal Farm Credit Banks 09/17/18	AA+	9/17/2018	1.2	10,000,000.00	100.4316	$10,043,157.00
3130AAM88	Federal Home Loan Bank 1/18/19	AA+	1/18/2019	1.6	20,000,000.00	100.1931	$20,038,610.00
313385XN1	Federal Home Loan Bank 6/1/18	A-1+	6/1/2018	1.0	20,000,000.00	98.8530	$19,770,600.00
313378A43	Federal Home Loan Banks 03/09/18	AA+	3/9/2018	0.8	7,830,000.00	100.0907	$7,837,099.46
3130A7LX1	Federal Home Loan Banks 04/06/18	AA+	4/6/2018	0.8	8,100,000.00	99.8128	$8,084,838.42
313385XL5	Federal Home Loan Banks 05/30/18	A-1+	5/30/2018	0.9	20,000,000.00	98.8783	$19,775,660.00
3130A8DW0	Federal Home Loan Banks 06/22/18	AA+	6/22/2018	1.0	6,200,000.00	99.8345	$6,189,738.38
3130A5QA0	Federal Home Loan Banks 06/22/18	AA+	6/22/2018	1.0	20,700,000.00	99.8416	$20,667,209.13
313370SZ2	Federal Home Loan Banks 09/08/17	AA+	9/8/2017	0.2	20,000,000.00	100.2046	$20,040,922.00
3137EADN6	Federal Home Loan Mortgage Corp 01/12/18	AA+	1/12/2018	0.6	14,500,000.00	99.7562	$14,464,651.90
3134G8L98	Federal Home Loan Mortgage Corp 02/26/18	AA+	2/26/2018	0.7	10,000,000.00	99.8783	$9,987,825.00
3134G8UD9	Federal Home Loan Mortgage Corp 04/11/18	AA+	4/11/2018	0.8	10,000,000.00	99.8300	$9,982,996.00
3134G9X51	Federal Home Loan Mortgage Corp 07/27/18	AA+	7/27/2018	1.1	15,000,000.00	99.6489	$14,947,335.00

3137EADJ5	Federal Home Loan Mortgage Corp 07/28/17	AA+	7/28/2017	0.1	2,259,000.00	99.9908	$2,258,792.40
31394JTT4	Federal Home Loan Mortgage Corp 09/15/18	AA+	9/15/2018	1.2	862,066.12	101.2407	$872,761.86
3134GAMA9	Federal Home Loan Mortgage Corp 09/21/18	AA+	9/21/2018	1.2	10,000,000.00	99.5849	$9,958,489.00
3134G3M31	Federal Home Loan Mortgage Corp 09/27/17	AA+	9/27/2017	0.2	4,600,000.00	99.9692	$4,598,581.36
3134G8ML0	Federal Home Loan Mortgage Corp 11/24/17	AA+	11/24/2017	0.4	1,100,000.00	99.9160	$1,099,076.00
3137EADP1	Federal Home Loan MTG 3/7/18	AA+	3/7/2018	0.8	7,160,000.00	99.7473	$7,141,907.40
3134G44Z8	Federal Home Loan Mtg 5/25/18	AA+	5/25/2018	0.9	10,000,000.00	99.7394	$9,973,939.00
3134GAGF5	Federal Home Loan MTG 9/13/18	AA+	9/13/2018	1.2	3,000,000.00	99.6960	$2,990,879.10
3135G0PQ0	Federal National Mortgage Assoc 10/26/17	AA+	10/26/2017	0.3	10,000,000.00	99.9218	$9,992,178.00
3135G0RT2	Federal National Mortgage Assoc 12/20/17	AA+	12/20/2017	0.5	4,000,000.00	99.8623	$3,994,493.20
3136G1HM4	Federal National Mortgage Assoc 9/25/18	AA+	9/25/2018	1.2	6,900,000.00	99.8562	$6,890,075.73
31677QAV1	Fifth Third Bank of Cincinnati 02/28/18	A-	2/28/2018	0.7	15,900,000.00	99.8891	$15,882,358.95
31677QBD0	Fifth Third Bank of Cincinnati 08/20/18	A-	8/20/2018	1.2	3,000,000.00	100.5006	$3,015,018.30
36962GX66	General Electric Company 08/07/18	AA-	8/7/2018	1.2	2,023,000.00	100.2543	$2,028,144.69
38141GRC0	Goldman Sachs Group, Inc. 01/22/18	A	1/22/2018	0.6	4,000,000.00	100.3858	$4,015,433.20
38141GFM1	Goldman Sachs Group, Inc. 04/01/18	A	4/1/2018	0.8	1,000,000.00	103.2226	$1,032,225.70
38141GVV3	Goldman Sachs Group, Inc. 04/25/19	A	4/25/2019	1.8	3,000,000.00	101.1438	$3,034,315.20
38141EC49	Goldman Sachs Group, Inc. 12/15/17	A	12/15/2017	0.5	6,000,000.00	100.2486	$6,014,915.40
41284DAB8	Harley-Davidson Motorcycle Trus 06/15/19	AAA	6/15/2019	2.0	2,993,769.65	99.9242	$2,991,501.57
437076BB7	HOME DEPOT INC 9/10/18	A	9/10/2018	1.2	10,000,000.00	100.8232	$10,082,324.00
43813NAC0	HONDA AUTO RECEIVABLES 2015-1 O 02/21/19	AAA	2/21/2019	1.7	3,140,321.89	99.8593	$3,135,902.51
43814RAB2	Honda Auto Receivables Owner Tr 04/18/19	AAA	4/18/2019	1.8	5,971,443.55	99.8178	$5,960,564.18
43814LAB5	Honda Auto Receivables Owner Tr 07/23/18	AAA	7/23/2018	1.1	322,132.53	99.9357	$321,925.43
43814QAB4	Honda Auto Receivables Owner Tr 09/17/18	AAA	9/17/2018	1.2	488,833.27	99.9466	$488,572.03
438124AB5	Honda Auto Receivables Owner Tr 12/18/17	AAA	12/18/2017	0.5	3,768,667.47	99.8992	$3,764,870.16
43814TAB8	Honda Auto Receivables Owner Tr 7/22/19	AAA	7/22/2019	2.1	4,800,000.00	99.9745	$4,798,773.60
40428HPH9	HSBC USA, Inc. 01/16/18	A	1/16/2018	0.6	7,000,000.00	100.0558	$7,003,903.20
40428HPW6	HSBC USA, Inc. 08/07/18	A	8/7/2018	1.2	2,000,000.00	100.6129	$2,012,257.00
40428HPM8	HSBC USA, Inc. 11/13/17	A	11/13/2017	0.4	7,955,000.00	100.0863	$7,961,868.35
40428HPQ9	HSBC USA, Inc. 3/5/18	A	3/5/2018	0.8	1,500,000.00	100.1028	$1,501,541.85
4581X0BZ0	INTER AMERN DEV BK GLOBAL MTN 03/15/18	AAA	3/15/2018	0.8	19,080,000.00	98.9711	$18,883,689.70
4581X0CG1	Inter-American Development Bank 07/14/17	AAA	7/14/2017	0.1	900,000.00	99.9964	$899,967.15
459058DC4	International Bank for Recon 07/18/17	AAA	7/18/2017	0.1	22,650,000.00	99.9966	$22,649,238.96
459058DN0	International Bank for Reconstr 04/10/18	AAA	4/10/2018	0.8	3,735,000.00	100.0323	$3,736,207.53
459056JW8	International Bank for Reconstr 07/15/17	AAA	7/15/2017	0.1	5,730,000.00	100.2296	$5,743,154.93
459058FE8	International Bank for Reconstr 07/19/18	AAA	7/19/2018	1.1	13,695,000.00	99.4920	$13,625,422.55
45905UTJ3	International Bank for Reconstr 09/30/17	AAA	9/30/2017	0.2	30,000,000.00	100.0139	$30,004,155.00
45905UVJ0	International Bank for Reconstr 12/16/17	Aaa	12/16/2017	0.5	10,000,000.00	100.0733	$10,007,329.00
45950VHC3	International Finance Corporati 01/09/19	AAA	1/9/2019	1.6	10,000,000.00	100.0853	$10,008,527.00
45950VFH4	International Finance Corporati 2/2/18	AAA	2/2/2018	0.7	4,000,000.00	100.0031	$4,000,124.00
45950VKP0	INTL FINANCE CORP 3/6/18	AAA	3/6/2018	0.8	10,000,000.00	100.0303	$10,003,030.00
24422ESU4	John Deere Capital Corporation 01/16/18	A	1/16/2018	0.6	2,165,000.00	100.1423	$2,168,080.15
47787XAB3	JOHN DEERE OWNER TRUST 10/15/19	AAA	10/15/2019	2.3	6,500,000.00	99.9737	$6,498,293.10
47788NAB4	John Deere Owner Trust 2012 02/15/19	AAA	2/15/2019	1.7	2,522,854.79	99.8886	$2,520,043.07
47788MAB6	John Deere Owner Trust 2012 10/15/18	AAA	10/15/2018	1.3	1,446,883.86	99.9594	$1,446,296.72
46625HGY0	JP MORGAN CHASE & CO 1/15/18	A-	1/15/2018	0.6	2,000,000.00	102.3380	$2,046,759.80
46625HJG6	JPMorgan Chase & Co. 01/25/18	A-	1/25/2018	0.6	7,000,000.00	100.1333	$7,009,333.80
46623EKD0	JPMorgan Chase & Co. 03/01/18	A-	3/1/2018	0.8	5,000,000.00	100.0422	$5,002,110.00
46625HQV5	JPMorgan Chase & Co. 03/22/19	A-	3/22/2019	1.8	5,000,000.00	100.9567	$5,047,833.50
48121CYK6	JPMorgan Chase Bank, National A 10/01/17	A-	10/1/2017	0.3	1,398,000.00	101.0428	$1,412,578.90
50000AUT7	KOCH RESOURCES 7/27/17	A-1+	7/27/2017	0.1	10,000,000.00	99.9141	$9,991,405.00
548661DK0	LOWES COS INC SR 4/15/19	A-	4/15/2019	1.8	10,000,000.00	100.3000	$10,030,000.00
55279HAH3	Manufacturers and Traders Trust 07/25/17	A	7/25/2017	0.1	10,000,000.00	100.0056	$10,000,563.00
585055BQ8	Medtronic Inc. 03/15/18	A	3/15/2018	0.8	15,500,000.00	100.0263	$15,504,071.85
58769BAF1	Merc-Benz Auto Recv Tr 2016-1 03/15/19	AAA	3/15/2019	1.8	4,803,241.16	99.9034	$4,798,599.78
58772PAD0	Mercedes Benz Auto Receivables 12/16/19	AAA	12/16/2019	2.5	10,921,475.81	99.9165	$10,912,352.01
58768FAD8	Mercedes-Benz Auto Lease Trust 03/15/19	AAA	3/15/2019	1.8	4,345,000.00	100.0245	$4,346,064.96
58769AAD8	Mercedes-Benz Auto Lease Trust 07/16/18	AAA	7/16/2018	1.1	2,387,648.83	99.9849	$2,387,287.81
61761JVN6	Morgan Stanley 01/05/18	A	1/5/2018	0.6	8,938,000.00	100.2940	$8,964,275.04
61746BDY9	Morgan Stanley 02/01/19	A	2/1/2019	1.7	3,500,000.00	101.5565	$3,554,477.50
61746BEH5	MORGAN STANLEY 2/14/2020	A	2/14/2020	2.7	2,500,000.00	100.4584	$2,511,460.75
641423BS6	NEVADA POWER CO 5/15/18	A+	5/15/2018	0.9	3,380,000.00	104.1914	$3,521,668.64
641423BW7	NEVADA POWER CO 8/1/18	A+	8/1/2018	1.2	2,879,000.00	105.1663	$3,027,738.35
65477UAC4	NISSAN AUTO 10/15/19	AAA	10/15/2019	2.3	1,511,951.54	99.8111	$1,509,095.47
65477XAD6	Nissan Auto Lease Trust 07/15/19	AAA	7/15/2019	2.1	3,000,000.00	99.8359	$2,995,076.10
65477XAB0	Nissan Auto Lease Trust 12/17/18	AAA	12/17/2018	1.5	5,812,615.28	99.8917	$5,806,321.38
65473DAD4	Nissan Auto Lease Trust 2015-A 06/15/18	AAA	6/15/2018	1.0	592,011.19	100.0012	$592,018.42
65477WAC0	NISSAN AUTO RECEIVABLES 2014-B 05/15/19	AAA	5/15/2019	1.9	1,118,066.59	99.8839	$1,116,768.74
65478VAB3	Nissan Auto Receivables 2016-B 04/15/19	AAA	4/15/2019	1.8	2,350,480.00	99.8731	$2,347,498.18
65478UAC3	NISSAN AUTO RECEIVABLES OWNER T 02/15/19	AAA	2/15/2019	1.7	2,005,401.16	100.0804	$2,007,013.90
67983TUA2	Old Line Funding LLC 7/10/17	A-1+	7/10/2017	0.1	10,000,000.00	99.9668	$9,996,683.30
67983TUD6	Old Line Funding LLC 7/13/17	A-1+	7/13/2017	0.1	10,000,000.00	99.9567	$9,995,673.90
67983TUH7	Old Line Funding LLC 7/17/17	A-1+	7/17/2017	0.1	10,000,000.00	99.9431	$9,994,309.70
69353RCH9	PNC BANK 1/28/2019	A	1/28/2019	1.6	1,755,000.00	100.6857	$1,767,033.16
69353REJ3	PNC Bank, National Association 02/23/18	A	2/23/2018	0.7	8,762,000.00	99.9765	$8,759,940.05
69353REN4	PNC Bank, National Association 06/01/18	A	6/1/2018	1.0	3,000,000.00	100.2381	$3,007,141.50
69353RFD5	PNC Bank, National Association 5/19/20	A	5/19/2020	2.9	2,025,000.00	100.3616	$2,032,323.21
69353RER5	PNC Bank, National Association 7/20/18	A	7/20/2018	1.1	3,900,000.00	100.2507	$3,909,776.91
740189AK1	PRECISION CASTPARTS CORP 1/15/18	AA-	1/15/2018	0.6	2,000,000.00	99.9193	$1,998,386.80
74456QBE5	PUBLIC SVC ELEC GAS CO 9/15/18	A	12/15/2018	1.5	10,000,000.00	100.8270	$10,082,696.00
747525AQ6	QCOM FLOAT 5/20/20	A	5/20/2020	2.9	1,800,000.00	100.3367	$1,806,060.96
80218YAA3	SANTA FE SPRINGS CALIF CMNTY DE 09/01/17	A+	9/1/2017	0.2	1,500,000.00	99.9970	$1,499,955.00
83191GAB5	Smart Abs Us Trust 2016-2us 08/14/19	AAA	8/14/2019	2.2	17,305,059.38	99.9887	$17,303,107.36
842400GC1	Southern California Edison Comp 11/01/17	A	11/1/2017	0.4	3,465,000.00	100.0045	$3,465,156.62

2546R2UQ7	The Walt Disney Company 07/24/17	A-1	7/24/2017	0.1	8,600,000.00	99.9256	$8,593,601.60
88602TUL5	THUNDER BAY 07/20/17	A-1	7/20/2017	0.1	25,000,000.00	99.9326	$24,983,152.75
88602TWF6	THUNDER BAY 07/20/17	A-1	7/20/2017	0.1	10,000,000.00	99.9326	$9,993,261.10
89190BAC2	TOYOTA AUTO RECEIVABLES 1/15/20	AAA	1/15/2020	2.6	2,500,000.00	99.9709	$2,499,273.25
89238MAB4	TOYOTA AUTO RECEIVABLES OWNER 9/19/19	AAA	9/16/2019	2.2	5,600,000.00	99.9629	$5,597,919.60
89237WAB3	Toyota Auto Receivables Owner T 01/15/19	AAA	1/15/2019	1.6	4,027,259.67	99.8801	$4,022,432.60
89231LAB3	Toyota Auto Receivables Owner T 05/15/19	AAA	5/15/2019	1.9	5,798,569.48	99.8348	$5,788,989.08
89237KAD5	Toyota Auto Receivables Owner T 3/16/20	AAA	3/16/2020	2.8	3,081,000.00	99.7455	$3,073,158.55
89233GV11	Toyota Motor Credit Corporation 08/01/17	A-1+	8/1/2017	0.2	7,000,000.00	99.9037	$6,993,261.31
89233GWJ1	Toyota Motor Credit Corporation 9/18/17	A-1+	9/18/2017	0.2	15,000,000.00	99.7473	$14,962,099.95
89417EAC3	Travelers Companies, Inc. 12/15/17	A	12/15/2017	0.5	15,000,000.00	101.9076	$15,286,137.00
90331HMU4	U.S. Bank National Association 12/29/17	AA-	12/29/2017	0.5	1,325,000.00	100.0141	$1,325,186.69
90331HNE9	U.S. Bank National Association 5/24/19	AA-	5/24/2019	1.9	16,000,000.00	100.0603	$16,009,643.20
90521APJ1	Union Bank of California, Natio 09/26/18	A+	9/26/2018	1.2	4,100,000.00	100.8521	$4,134,935.28
912828T42	United Stat 09/30/18	AAA	9/30/2018	1.2	20,000,000.00	99.3047	$19,860,938.00
912828P20	United States Treasury Notes 01/31/18	AAA	1/31/2018	0.6	20,000,000.00	99.7656	$19,953,124.00
912828UR9	United States Treasury Notes 02/28/18	AAA	2/28/2018	0.7	10,000,000.00	99.7031	$9,970,312.00
912828Q94	United States Treasury Notes 04/30/18	AAA	4/30/2018	0.8	40,000,000.00	99.5625	$39,825,000.00
912828VE7	United States Treasury Notes 05/31/18	AAA	5/31/2018	0.9	20,000,000.00	99.7422	$19,948,438.00
912828TS9	United States Treasury Notes 09/30/17	AAA	9/30/2017	0.2	16,000,000.00	99.9063	$15,985,000.00
912828PF1	United States Treasury Notes 10/31/17	AAA	10/31/2017	0.3	20,000,000.00	100.2578	$20,051,562.00
912828M72	United States Treasury Notes 11/30/17	AAA	11/30/2017	0.4	25,000,000.00	99.8984	$24,974,610.00
912828H94	United States Treasury Notes 2/15/18	AAA	2/15/2018	0.7	10,000,000.00	99.8750	$9,987,500.00
912828QB9	United States Treasury Notes 3/31/18	AAA	3/31/2018	0.8	20,000,000.00	101.1719	$20,234,374.00
912828K25	United States Treasury Notes 4/15/18	AAA	4/15/2018	0.8	20,000,000.00	99.5859	$19,917,188.00
912828UZ1	United States Treasury Notes 4/30/18	AAA	4/30/2018	0.8	25,000,000.00	99.4844	$24,871,092.50
912828R51	United States Treasury Notes 5/31/18	AAA	5/31/2018	0.9	25,000,000.00	99.6484	$24,912,110.00
912828R93	United States Treasury Notes 6/30/18	AAA	6/30/2018	1.0	20,000,000.00	99.3672	$19,873,438.00
91324PCL4	UNITEDHEALTH GROUP INC 7/16/18	A+	7/16/2018	1.1	6,320,000.00	100.3486	$6,342,029.62
91159HHJ2	US BANCORP 4/25/19	A+	4/25/2019	1.8	4,000,000.00	100.5420	$4,021,679.60
90327CAB6	USAA Auto Owner Trust 03/15/19	AAA	3/15/2019	1.8	5,480,248.80	99.9062	$5,475,107.78
93114EUB1	Wal-Mart Stores Inc. 07/11/17	A-1+	7/11/2017	0.1	13,000,000.00	99.9672	$12,995,729.89
VP4560000	WELLS FARGO ADVANTAGE GOVERNMENT	AAA		0.0	11,267,623.49	100.0000	$11,267,623.49
						Grand Total	**$1,506,165,224.99**

* 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

June 30, 2017

FY 2016-2017

FUND NUMBER	BALANCE @ 03/31/17	TJ/Date 06/08/17	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	BALANCE @ 06/30/17
100300	2,084,825.27	-154,363.44						1,930,461.83
TOTALS	2,084,825.27	-154,363.44	0.00	0.00	0.00	0.00	0.00	1,930,461.83

* East Bay Regional Communications System Authority

EXHIBITS

CONTRA COSTA COUNTY
Portfolio Summary Report
AS OF JUNE 30, 2017

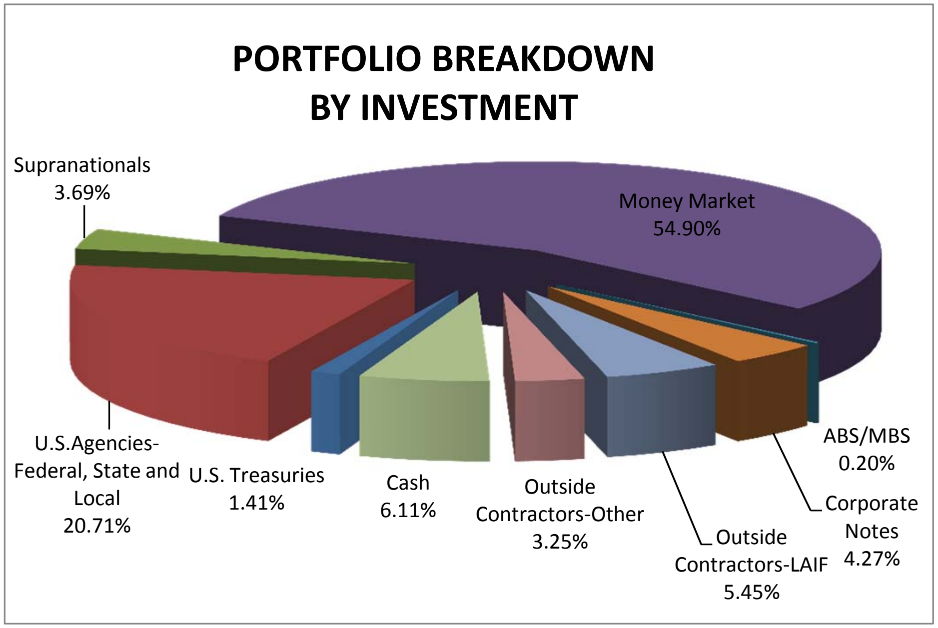
Exhibit I

Portfolio Characteristics

Par	*$3,690,689,759.27*
Cost	*$3,684,129,816.47*
Market Value	*$3,685,457,162.73*
Weighted Yield to Maturity	*1.22%*
Weighted Average Days to Maturity	*205*
Weighted Duration	*0.56* yr

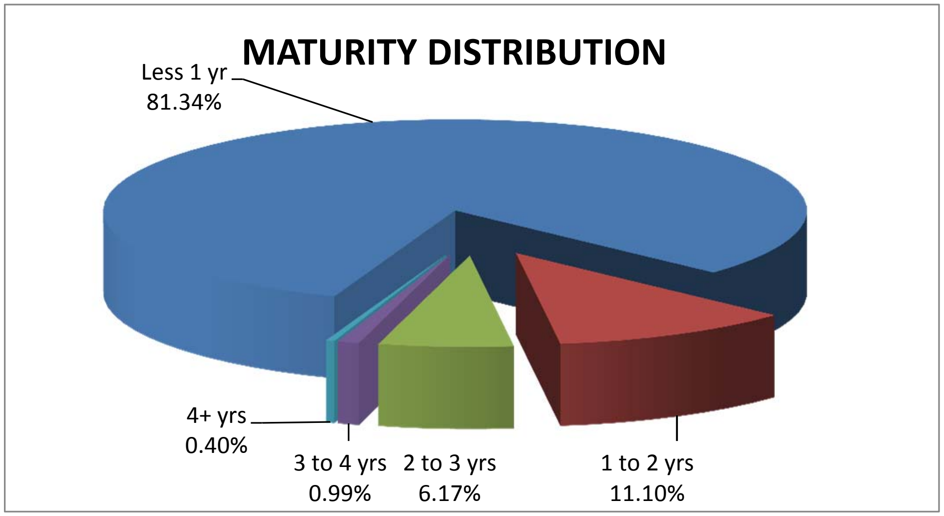
Portfolio Breakdown by Investment

Investments	Par Value	Percent of Total
U.S. Treasuries	$52,154,000.00	1.41%
U.S.Agencies-Federal, State and Local	764,279,000.00	20.71%
Supranationals	136,323,000.00	3.69%
Money Market	2,026,017,715.54	54.90%
ABS/MBS	7,448,713.40	0.20%
Corporate Notes	157,751,000.00	4.27%
Outside Contractors-LAIF	201,322,088.05	5.45%
Outside Contractors-Other	119,795,922.24	3.25%
Cash	225,598,320.04	6.11%
TOTAL*	$3,690,689,759.27	100.00% **



Maturity Distribution

Time	Par Value	Percent of Total
Less 1 yr	$3,001,950,246.38	81.34%
1 to 2 yrs	409,703,650.31	11.10%
2 to 3 yrs	227,725,400.75	6.17%
3 to 4 yrs	36,543,000.00	0.99%
4+ yrs	14,767,461.83	0.40%
TOTAL*	$3,690,689,759.27	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 JUNE 30, 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	$3,143,973,428.94	85.23%	1.2552%	237	0.64 [1]
B. Investments Managed by Outside Contractors					
1. Local Agency Investment Fund	$201,322,088.05	5.46%	0.9300%	1	N/A
2. Other					
a. Wells Capital Management	$44,229,800.27	1.20%	1.3400%	256	0.44 [2]
b. CalTRUST (Short-Term Fund)	$73,635,660.14	2.00%	1.1000%	1	N/A
C. Cash	$225,598,320.04	6.12%	0.9200% [4]	1	N/A

[3] Yield to Maturity on Portfolio at End-of-Quarter = 1.22%
[3] Weighted Average Days to Maturity on Portfolio at End-of-Quarter = 205
[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 June 30, 2017 PAR VALUE	As of March 31, 2017 PAR VALUE	CHANGE IN VALUE FROM PREV. QTR.	% CHANGE
A. Investments Managed by Treasurer's Office				
1. U.S. Treasuries (STRIPS, Bills, Notes)	$52,154,000.00	$49,995,000.00	$2,159,000.00	*4.32%*
2. U.S. Agencies				
Federal Home Loan Banks	246,770,000.00	270,995,000.00	(24,225,000.00)	*-8.94%*
Federal National Mortgage Association	107,216,000.00	121,246,000.00	(14,030,000.00)	*-11.57%*
Federal Farm Credit Banks	228,576,000.00	185,526,000.00	43,050,000.00	*23.20%*
Federal Home Loan Mortgage Corporation	179,142,000.00	163,308,000.00	15,834,000.00	*9.70%*
Municipal Bonds	2,575,000.00	2,750,000.00	(175,000.00)	*-6.36%*
Subtotal	764,279,000.00	743,825,000.00	20,454,000.00	*2.75%*
3. Supranationals	136,323,000.00	91,500,000.00	44,823,000.00	*32.88%*
4. Money Market Instruments				
Commercial Paper	1,120,241,000.00	1,177,389,000.00	(57,148,000.00)	*-4.85%*
Negotiable Certificates of Deposit	903,498,000.00	849,400,000.00	54,098,000.00	*6.37%*
Medium Term Certificates of Deposit	1,710,000.00	0.00	1,710,000.00	*100.00%*
Money Market Accounts	565,318.32	565,318.32	0.00	*0.00%*
Time Deposit	3,397.22	3,335.77	61.45	*1.84%*
Subtotal	2,026,017,715.54	2,027,357,654.09	(1,339,938.55)	*-0.07%*
5. Asset Backed Securities/Mortgage Backed Securities	7,448,713.40	7,521,579.71	(72,866.31)	*-0.97%*
6. Corporate Notes	157,751,000.00	139,927,000.00	17,824,000.00	*12.74%*
TOTAL	3,143,973,428.94	3,060,126,233.80	83,847,195.14	*2.74%*
B. Investments Managed by Outside Contractors				
1. Local Agency Investment Fund	201,322,088.05	199,348,599.46	1,973,488.59	*0.99%*
2. Other				
a. EBRCS Bond	1,930,461.83	2,084,825.27	(154,363.44)	*-7.40%*
b. Wells Capital Management	44,229,800.27	44,275,183.25	(45,382.98)	*-0.10%*
c. CalTRUST (Short-Term Fund)	73,635,660.14	133,635,660.13	(59,999,999.99)	*-44.90%*
Subtotal	119,795,922.24	179,995,668.65	(60,199,746.41)	*-33.45%*
TOTAL	321,118,010.29	379,344,268.11	(58,226,257.82)	*-15.35%*
C. Cash	225,598,320.04	166,987,129.91	58,611,190.13	*35.10%*
*** GRAND TOTAL (FOR A , B, & C)**	$3,690,689,759.27	$3,606,457,631.82	$84,232,127.45	*2.34%*

* 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%	1.2330%
	Yield to Maturity	*0.9760%*	*1.0418%*	*1.1420%*	*1.2552%*
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.

Exhibit IV (a)

CONTRA COSTA INVESTMENT POOL

INVESTMENTS MANAGED BY OUTSIDE CONTRACTOR

LAIF QUARTERLY APPORTIONMENT RATES

Fiscal Year		Quarter Ending			
		September	December	March	June
2016/17	Apportionment Rate	0.60%	0.68%	0.78%	0.92%
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 June 30, 2017

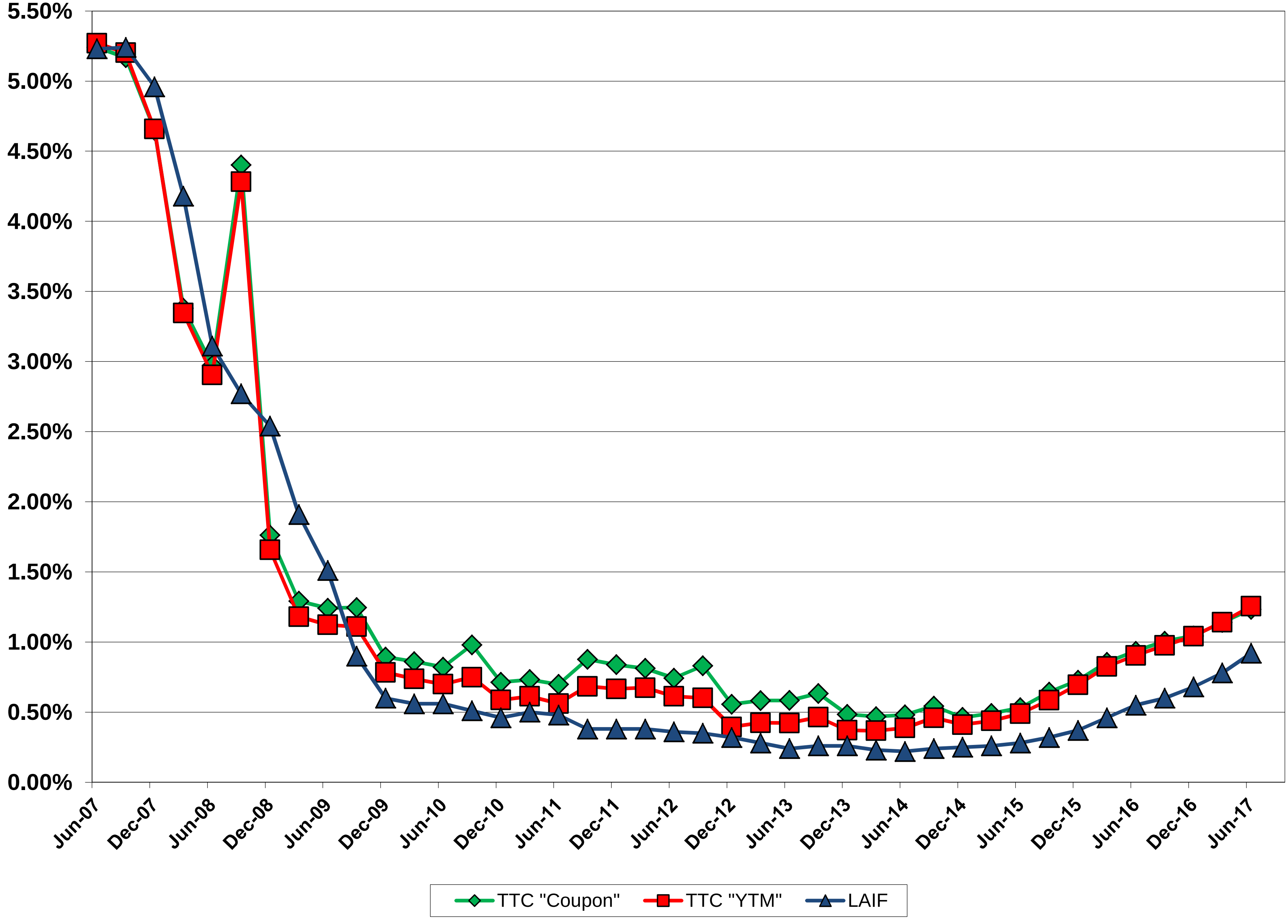
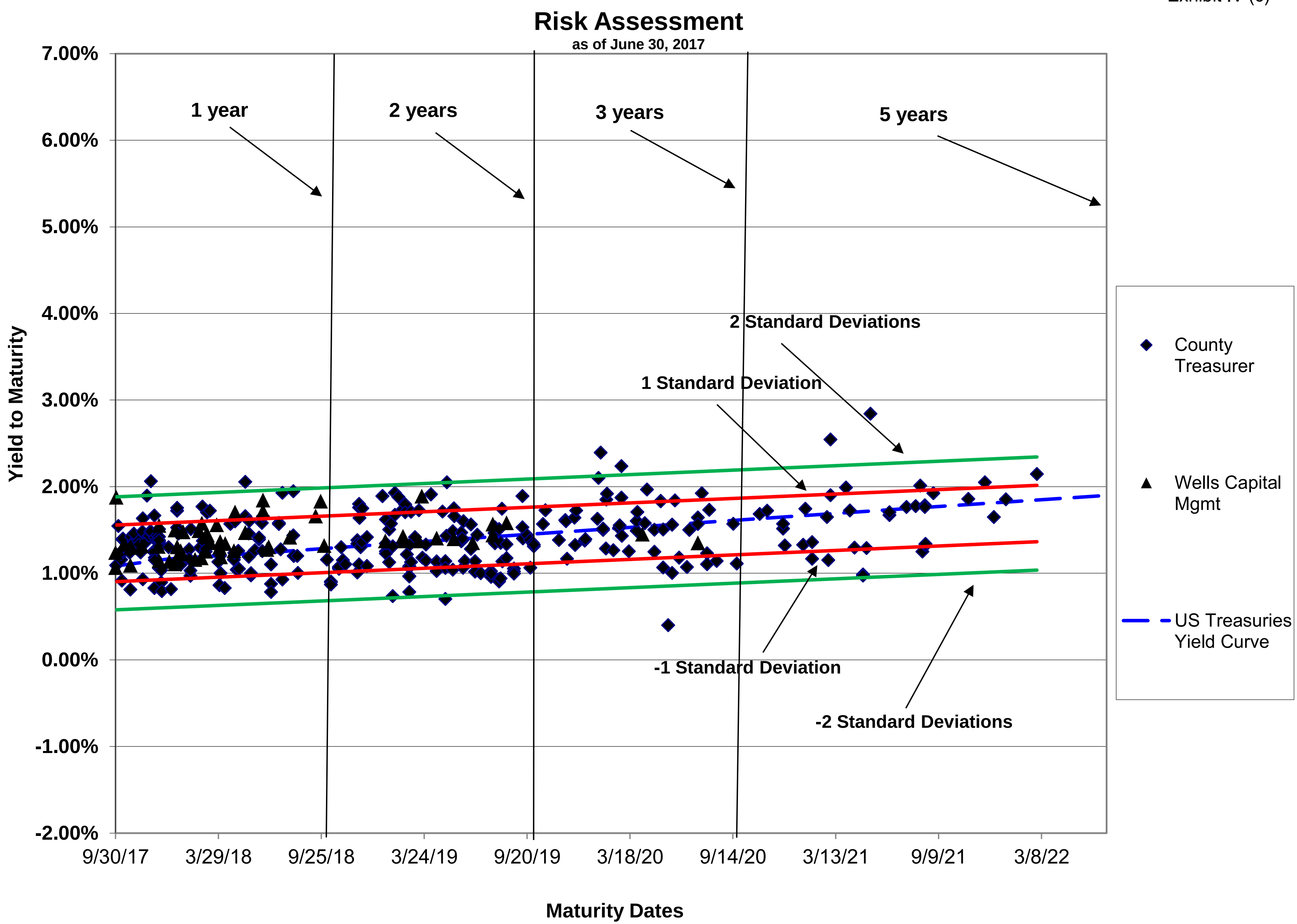


Exhibit IV (c)



Risk Assessment
as of June 30, 2017
7.00%
6.00%
5.00%
4.00%
3.00%
2.00%
1.00%
0.00%
-1.00%
-2.00%
Yield to Maturity
1 year
2 years
3 years
5 years
2 Standard Deviations
1 Standard Deviation
-1 Standard Deviation
-2 Standard Deviations
9/30/17
3/29/18
9/25/18
3/24/19
9/20/19
3/18/20
9/14/20
3/13/21
9/9/21
3/8/22
Maturity Dates
County Treasurer
Wells Capital Mgmt
US Treasuries Yield Curve

Exhibit IV (d)

Risk Assessment

(Securities Greater Than Two Standard Deviations)

As of June 30, 2017

CUSIP	DESCRIPTION	PURCHASE DATE	PAR	COST	MARKET	COUPON (%)	MATURITY DATE	YTM (%)
06051GEH8	CCCCD CORP BANK OF A	1/5/2017	250,000.00	271,947.50	272,782.50	5.00	5/13/21	2.84
949746RS2	CORP WELLS FARGO & C	3/7/2016	5,000,000.00	4,989,750.00	5,017,300.00	2.50	3/4/21	2.54
61747YDW2	CCCCD CORP MORGAN ST	2/3/2017	240,000.00	241,870.00	242,532.00	2.65	1/27/20	2.39
0258M0EE5	CCCCD CORP AMERICAN	3/3/2017	170,000.00	169,823.20	170,809.20	2.20	3/3/20	2.24
060505DP6	CCCCD CORP BANK OF AMERICA	1/13/2016	1,390,000.00	1,484,186.40	1,413,518.80	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
121101042	CCCCD CD BERTA KAMM	5/24/2017	3,397.22	3,397.22	3,397.22	0.40	5/24/20	0.40

CONTRA COSTA COUNTY INVESTMENT POOL

AVERAGE INFORMATION
April 1, 2017 through June 30, 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	$3,372,809,049.16	86.93%	1.2123%	200.51	231
B. Investments Managed by Outside Contractors					
1. Local Agency Investment Fund	$209,021,428.94	5.39%	0.9290%	0.05	1
2. Other					
a. Wells Capital Management	$44,228,730.71	1.14%	1.2233%	3.00	263
b. CalTRUST Short Term Fund	$103,624,907.45	2.67%	1.0767%	0.03	1
c. Cash	$150,331,355.92	3.87%	0.5856%	0.00	0
Total	$3,880,015,472.18	100.00%			
* Weighted Average YTM of Portfolio =			1.17%	204	

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

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

CONTRA COSTA COUNTY INVESTMENT POOL
SUMMARY OF POOL RATES AND BENCHMARKS
AS OF JUNE 30, 2017

Pool Rates:	YTM as of 6/30/17	Quarterly Ave.	Average Days to Maturity	
Total County Portfolio (w/ Cash)	1.21%	1.17%	223	*1
Investments Managed by Treasurer's Office	1.26%	1.21%	231	
Wells Capital Management	1.34%	1.22%	263	
CalTRUST Short Term Fund	1.10%	1.08%	352	*2

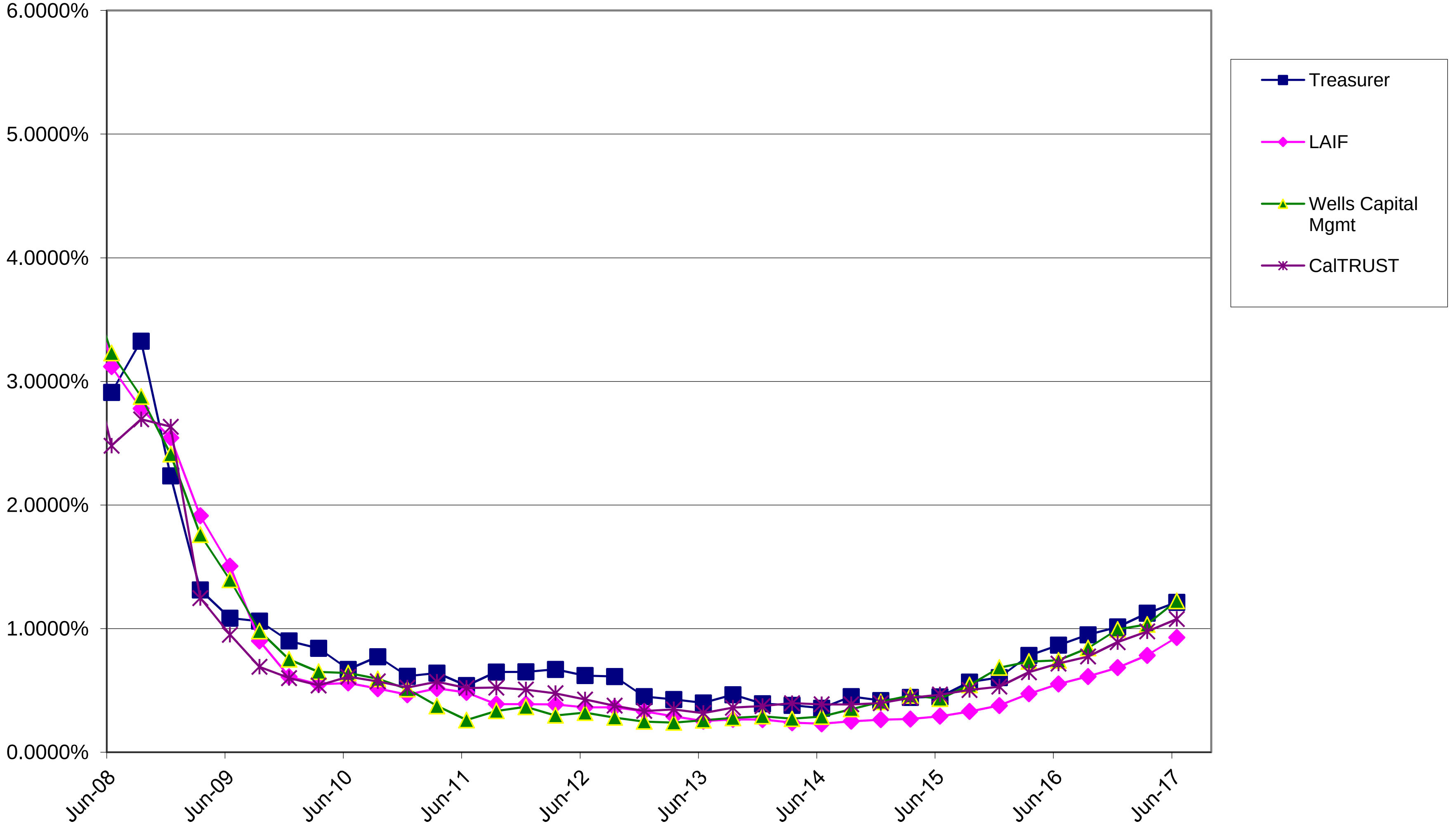
	Quarterly Apportionment Rate	PMIA Ave. Effective Yield		
Local Agency Investment Fund (LAIF)	0.92%	0.93%	194	*2

		4/1/17 - 6/30/17		
Benchmarks:	6/30/17	High	Ave.	Low
Federal Fund Target Rate	1.2500%	1.2500%	1.0500%	1.0000%
Six Month Treasury Bill	0.9975%	1.0075%	0.9283%	0.8475%
Six Month LIBOR	1.4477%	1.4486%	1.4250%	1.3907%
Vanguard Prime Money Mkt Fund	0.2400%			

*1. Cash is included in the calculation.

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

Contra Costa County Investment Pool
Average Quarterly YTM
as of June 30, 2017



CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
June 30, 2017

Exhibit VI

Description	CUSIP	Maturity Date	Coupon Rate	Par ($)	Market ($)	Cost ($)	Provisions	Fund # *
CCCSIG NCD US BANK N	90333VPF1	9/11/17	1.375%	2,000,000.00	1,995,640.00	1,996,780.00	Call on and anytime after 8/11/17	6911
CORP TOYOTA MTR CRD	89233P6S0	10/5/17	1.250%	5,000,000.00	4,999,050.00	4,944,500.00	Make-whole call +12.5 bps	8177
CCCSIG CD HSBC BK US	40428AR41	11/17/17	1.632%	1,175,000.00	1,169,782.67	1,175,000.00	Float quarterly: LIBOR +59 bps	6911
CORP CHEVRON CORP	166764AA8	12/5/17	1.104%	10,000,000.00	9,994,200.00	9,957,510.00	Make-whole call +7.5 bps	8177
CORP INTEL STRUCTURD	458140AL4	12/15/17	1.350%	5,211,000.00	5,209,749.36	5,179,629.78	Make-whole call +12.5 bps	8177
CORP IBM CORP	459200HZ7	2/6/18	1.125%	5,000,000.00	4,992,500.00	4,995,950.00	Make-whole call +7.5 bps	8177
CORP IBM CORP	459200HZ7	2/6/18	1.125%	5,000,000.00	4,992,500.00	4,978,100.00	Make-whole call +7.5 bps	8177
CORP JP MORGAN CHASE	46623EKD0	3/1/18	1.700%	5,000,000.00	5,001,750.00	4,991,700.00	Call on and anytime after 2/1/18	8177
CORP CHEVRON CORP	166764AV2	3/2/18	1.365%	5,000,000.00	4,998,700.00	4,999,089.53	Make-whole call +7.5 bps	8177
CORP APPLE INC	037833AJ9	5/3/18	1.000%	10,000,000.00	9,963,800.00	9,925,100.00	Make-whole call +10 bps	8177
CCCCD CORP BK OF NEW	06406HDB2	5/22/18	1.600%	125,000.00	125,066.25	124,988.75	Call on and anytime after 4/22/18	7903
CCCSIG CORP BK OF NEW	06406HDB2	5/22/18	1.600%	1,600,000.00	1,600,848.00	1,599,856.00	Call on and anytime after 4/22/18	6911
CCCCD CORP CISCO SYS	17275RAU6	6/15/18	1.650%	130,000.00	130,258.70	129,977.90	Make-whole call +10 bps	7903
CCCSIG CORP CISCO SYS	17275RAU6	6/15/18	1.650%	875,000.00	876,741.25	874,948.88	Make-whole call +10 bps	6911
CCCSIG CORP 3M COMPA	88579YAP6	8/7/18	1.375%	1,340,000.00	1,339,062.00	1,337,614.80	Make-whole call +7 bps	6911
CORP MICROSOFT CORP	594918AV6	12/6/18	1.625%	6,406,000.00	6,421,886.88	6,368,460.84	Make-whole call +7 bps	8177
CCCCD CORP BB&T CALL	05531FAQ6	2/1/19	2.250%	1,960,000.00	1,971,505.20	1,980,325.20	Call anytime on and after 1/2/19	7903
CCCCD CORP CISCO SYS	17275RAE2	2/15/19	4.950%	1,795,000.00	1,888,537.45	1,983,187.80	Make-whole call +30 bps	7903
GOV FFCB CALLABLE NO	3133EFYS0	2/22/19	1.150%	10,000,000.00	9,934,900.00	9,980,400.00	Call on and anytime after 2/22/17	8177
CCCSIG CORP JOHNSON	478160BR4	3/1/19	1.125%	720,000.00	716,212.80	719,913.60	Make-whole call +5 bps	6911
CORP EXXON MOBIL COR	30231GAP7	3/1/19	1.708%	3,500,000.00	3,507,665.00	3,500,000.00	Make-whole call +12.5 bps	8177
CCCSIG CORP BERKSHIR	084664CG4	3/15/19	1.700%	330,000.00	330,785.40	329,749.20	Make-whole call +12.5 bps	6911
CCCCD CORP US BANCOR	91159HHH6	4/25/19	2.200%	1,950,000.00	1,966,243.50	1,982,935.50	Call on and anytime after 3/25/19	7903
CORP CHEVRON	166764BH2	5/16/19	1.561%	5,000,000.00	4,985,450.00	4,986,000.00	Make-whole call +12.5 bps	8177
GOV FHLMC CALLABLE N	3134G9QW0	6/14/19	1.280%	10,000,000.00	9,899,100.00	10,000,000.00	One time: 6/14/17 (now a bullet)	8177
CCCSIG CORP MICROSOF	594918BN3	8/8/19	1.100%	860,000.00	849,809.00	859,114.20	Make-whole call +7.5 bps	6911
CCCSIG CORP BERKSHIR	084664CK5	8/15/19	1.300%	375,000.00	372,277.50	374,636.25	Make-whole call +10 bps	6911
CCCSIG CORP CISCO SY	17275RBG6	9/20/19	1.400%	795,000.00	789,530.40	794,117.55	Make-whole call +10 bps	6911
GOV FHLMC STEP-UP CA	3134G8PD5	9/30/19	1.350%	10,000,000.00	9,959,500.00	10,000,000.00	One time: 3/30/17 (now a bullet)	8177
CCCCD CORP PFIZER	717081DL4	5/15/19	2.100%	1,960,000.00	1,977,620.40	1,984,068.80	Make-whole call +7 bps	7903
CCCSIG CORP PFIZER	717081EB5	12/15/19	1.700%	845,000.00	846,343.55	844,391.60	Make-whole call +10 bps	6911
GOV FHLMC CALLABLE N	3134G8W21	12/30/19	1.375%	5,000,000.00	4,951,700.00	5,000,000.00	One time: 3/30/17 (now a bullet)	8177
CCCSIG CORP JPMORGAN	46625HKA7	1/23/20	2.250%	400,000.00	401,240.00	405,183.00	Call on and anytime after 12/23/19	6911
CORP MICROSOFT CORP	594918BV5	2/6/20	1.850%	10,000,000.00	10,025,500.00	10,000,000.00	Make-whole call +10 bps	8177
CCCSIG CORP APPLE IN	037833CK4	2/7/20	1.900%	600,000.00	601,506.00	599,706.00	Make-whole call +7.5 bps	6911
CCCSIG CORP CHEVRON	166764BP4	3/3/20	1.991%	1,075,000.00	1,077,805.75	1,080,471.51	Make-whole call +10 bps	6911
CCCCD CORP AMERICAN	0258M0EE5	3/3/20	2.200%	170,000.00	170,809.20	169,823.20	Call on and anytime after 2/1/20	7903
CORP APPLE INC	037833CS7	5/11/20	1.800%	10,000,000.00	9,994,200.00	9,991,800.00	Make-whole call +10 bps	8177
CCCSIG APPLE INC	037833CS7	5/11/20	1.800%	530,000.00	529,692.00	529,459.40	Make-whole call +10 bps	6911
CCCSIG CORP WALT DIS	25468PDU7	6/5/20	1.800%	850,000.00	848,172.50	849,014.00	Make-whole call +6 bps	6911
CCCSIG CORP CITIBANK	17305EGA7	1/19/21	1.740%	745,000.00	744,857.33	744,857.33	5% cleanup call	6911
CORP MICROSOFT CORP	594918BP8	8/8/21	1.550%	8,549,000.00	8,364,598.07	8,420,703.26	Make-whole call +10 bps	8177
				$ 151,871,000	**$ 151,517,096**	**$ 151,689,064**		

*Fund #:
6911 - Contra Costa County School Insurance Group
7933 - Contra Costa Community College District Retiree Health Benefits
8177 - County Pool

CONTRA COSTA COUNTY
CALTRUST SHORT TERM FUND
STRUCTURED SECURITIES
June 30, 2017

DESCRIPTION	CUSIP	MATURITY DATE	PAR ($)	MARKET ($)	COST ($)	PROVISIONS
American Express Credit 5/3/19	0258M0EJ4	5/3/2019	4,000,000.00	4,007,500.00	4,000,000.00	Float quarterly: LIBOR +33 bps; Call on and after 4/3/19
American Express Credit Account 04/15/20	02582JGU8	4/15/2020	8,292,000.00	8,293,932.87	8,322,670.95	5% clean up call
Apple Inc. 08/02/19	037833CA6	8/2/2019	6,000,000.00	6,008,773.80	6,000,000.00	Float quarterly: LIBOR +14 bps
APPLE INC 2/7/2020	037833CL2	2/7/2020	3,437,000.00	3,446,142.42	3,440,674.15	Float quarterly: LIBOR +20 bps
American Honda Finance Corporat 09/20/17	02665WAY7	9/20/2017	3,800,000.00	3,803,660.16	3,800,247.83	Float quarterly: LIBOR +45 bps
American Honda Finance Corporat 12/11/17	02665WAR2	12/11/2017	8,000,000.00	8,007,802.40	8,000,000.00	Float quarterly: LIBOR +31 bps
BA Credit Card Trust 06/15/20	05522RCT3	6/15/2020	10,000,000.00	10,015,944.00	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	5,016,807.00	4,999,150.42	Float quarterly: LIBOR +38 bps
Bank of New York Mellon 8/1/18	06406HCL1	8/1/2018	3,570,000.00	3,587,553.69	3,596,453.70	Callable on and after 7/2/18
BANK NEW YORK 8/1/18	06406HCM9	8/1/2018	2,783,000.00	2,799,492.89	2,801,701.76	Float quarterly: LIBOR +56 bps
BB&T Corporation 10/01/17	07330NAK1	10/1/2017	6,500,000.00	6,499,500.15	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	3,266,917.53	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	3,125,044.95	3,134,218.05	Call on and anytime after 9/15/18
Berkshire Hathaway Finance Corp 08/15/19	084664CL3	8/15/2019	5,320,000.00	5,338,070.44	5,320,611.20	Float quarterly: LIBOR +26 bps
BMW Veh Lease 01/22/18	05581RAC0	1/22/2018	1,692,755.27	1,693,330.47	1,692,755.27	Float monthly: LIBOR +50 bps; 5% clean up call
Bmw Vehicle Lease Trust 7/22/19	055657AB6	7/22/2019	5,575,000.00	5,579,317.28	5,574,416.86	5% clean up call
BB&T Corporation 05/01/19	07330NAM7	5/1/2019	8,000,000.00	8,052,147.20	8,000,000.00	Float quarterly: LIBOR +53 bps; Call on and after 4/10/19
BRANCH BANKING & TRUST CO 01/15/20	07330NAP0	1/15/2020	2,000,000.00	2,004,992.80	2,000,000.00	Float quarterly: LIBOR +45 bps
Capital One Multi Asset Executi 07/15/20	14041NDX6	7/15/2020	2,690,000.00	2,714,346.38	2,805,027.75	5% clean up call
Capital One Multi Asset Executi 01/15/21	14041NEU1	1/15/2021	16,510,000.00	16,502,004.21	16,522,489.46	5% clean up call
Capital One Multi Asset Executi 07/15/20	14041NET4	7/15/2020	2,950,000.00	2,950,511.53	2,960,308.59	5% clean up call
Chase Issuance Trust 04/15/20	161571GY4	4/15/2020	7,300,000.00	7,293,720.54	7,305,050.47	10% clean up call
Chase Issuance Trust 07/15/19	161571GP3	7/15/2019	3,000,000.00	2,999,829.90	3,009,702.02	10% clean up call
Chase Issuance Trust 11/15/19	161571GQ1	11/15/2019	1,400,000.00	1,400,114.10	1,404,812.50	10% clean up call
Chase Issuance Trust 1/15/2020	161571HJ6	1/15/2020	6,000,000.00	6,019,803.00	6,000,000.00	Float monthly: LIBOR +30 bps; 10% clean up call
Chase Issuance Trust 02/18/20	161571FU3	2/18/2020	4,036,000.00	4,032,095.17	4,033,082.64	10% clean up call
Chevron Corporation 03/02/18	166764AW0	3/2/2018	4,000,000.00	4,007,494.40	4,000,000.00	Float quarterly: LIBOR +17 bps
Chevron Corporation 05/16/18	166764BE9	5/16/2018	5,700,000.00	5,722,738.44	5,700,000.00	Float quarterly: LIBOR +50 bps
Cisco Systems, Inc. 06/15/18	17275RAY8	6/15/2018	4,500,000.00	4,513,764.15	4,500,000.00	Float quarterly: LIBOR +31 bps
CITIBANK 3/20/19	17325FAB4	3/20/2019	10,250,000.00	10,263,047.23	10,250,000.00	Float quarterly: LIBOR +34 bps
Citibank Credit Card Issuance T 04/09/20	17305EFU4	4/9/2020	7,228,000.00	7,241,879.21	7,275,231.63	5% clean up call
Citigroup Inc. 04/27/18	172967JQ5	4/27/2018	5,000,000.00	5,019,011.00	5,000,000.00	Float quarterly: LIBOR +69 bps
Citigroup Inc. 12/07/18	172967KF7	12/7/2018	3,000,000.00	3,023,209.50	3,000,000.00	Float quarterly: LIBOR +86 bps
Citigroup Inc. 06/07/19	172967KT7	6/7/2019	2,000,000.00	2,019,816.00	2,000,000.00	Float quarterly: LIBOR +93 bps
Comcast Corporation 05/15/18	20030NAW1	5/15/2018	14,055,000.00	14,555,587.10	14,911,760.40	Make-whole call +30 bps
Credit Suisse AG New York Branc 04/27/18	22546QAW7	4/27/2018	5,500,000.00	5,519,692.20	5,500,000.00	Float quarterly: LIBOR +68 bps
Danaher Corporation 09/15/18	235851AN2	9/15/2018	2,800,000.00	2,799,416.76	2,804,760.00	Make-whole call +10 bps
E.I. Du Pont de Nemours 5/1/2020	263534CM9	5/1/2020	3,800,000.00	3,829,367.92	3,800,000.00	Float quarterly: LIBOR +53 bps
Federal Farm Credit Banks 08/08/18	3133EFYG6	8/8/2018	10,000,000.00	10,037,078.00	10,000,000.00	Float monthly: LIBOR +19 bps
Federal Farm Credit Banks 09/17/18	3133EFM61	9/17/2018	10,000,000.00	10,043,157.00	10,000,000.00	Float monthly: LIBOR +22 bps
Federal Home Loan Banks 04/06/18	3130A7LX1	4/6/2018	8,100,000.00	8,084,838.42	8,100,000.00	One time: 4/6/17
Federal Home Loan Bank 1/18/19	3130AAM88	1/18/2019	20,000,000.00	20,038,610.00	20,084,000.00	One time: 1/18/18
Federal Home Loan Banks 06/22/18	3130A8DW0	6/22/2018	6,200,000.00	6,189,738.38	6,200,000.00	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	1,099,076.00	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	9,987,825.00	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	9,982,996.00	10,007,881.66	One time: 1/11/17
Federal Home Loan Mtg 5/25/18	3134G44Z8	5/25/2018	10,000,000.00	9,973,939.00	10,000,000.00	Quarterly; First: 11/25/13; Last: 2/25/18
Federal Home Loan Mortgage Corp 07/27/18	3134G9X51	7/27/2018	15,000,000.00	14,947,335.00	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	2,990,879.10	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	9,958,489.00	10,000,000.00	One time: 3/21/17
Federal Home Loan Mortgage Corp 09/15/18	31394JTT4	9/15/2018	862,066.12	872,761.86	887,353.82	1% clean up call
Federal National Mortgage Assoc 9/25/18	3136G1HM4	9/25/2018	6,900,000.00	6,890,075.73	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	15,882,358.95	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	3,015,018.30	3,019,170.00	Callable on and anytime after 7/20/18
General Electric Company 08/07/18	36962GX66	8/7/2018	2,023,000.00	2,028,144.69	2,019,665.64	Float quarterly: LIBOR +27 bps
Goldman Sachs Group, Inc. 12/15/17	38141EC49	12/15/2017	6,000,000.00	6,014,915.40	5,987,560.11	Float quarterly: LIBOR +80 bps
Goldman Sachs Group, Inc. 04/25/19	38141GVV3	4/25/2019	3,000,000.00	3,034,315.20	3,000,000.00	Float quarterly: LIBOR +104 bps
Harley-Davidson Motorcycle Trus 06/15/19	41284DAB8	6/15/2019	2,993,769.65	2,991,501.57	2,993,695.92	10% collateral call

CONTRA COSTA COUNTY
CALTRUST SHORT TERM FUND
STRUCTURED SECURITIES
June 30, 2017

DESCRIPTION	CUSIP	MATURITY DATE	PAR ($)	MARKET ($)	COST ($)	PROVISIONS
Honda Auto Receivables Owner Tr 07/23/18	43814LAB5	7/23/2018	322,132.53	321,925.43	322,128.59	10% collateral call
Honda Auto Receivables Owner Tr 04/18/19	43814RAB2	4/18/2019	5,971,443.55	5,960,564.18	5,971,276.95	10% collateral call
Honda Auto Receivables Owner Tr 7/22/19	43814TAB8	7/22/2019	4,800,000.00	4,798,773.60	4,799,885.28	10% collateral call
HSBC USA, Inc. 11/13/17	40428HPM8	11/13/2017	7,955,000.00	7,961,868.35	7,954,554.03	Float quarterly: LIBOR +34 bps
HSBC USA, Inc. 08/07/18	40428HPW6	8/7/2018	2,000,000.00	2,012,257.00	2,000,000.00	Float quarterly: LIBOR +77 bps
International Bank for Reconstr 09/30/17	45905UTJ3	9/30/2017	30,000,000.00	30,004,155.00	30,015,417.60	Float quarterly: LIBOR
International Bank for Reconstr 12/16/17	45905UVJ0	12/16/2017	10,000,000.00	10,007,329.00	10,000,000.00	Float quarterly: LIBOR +14 bps
INTL FINANCE CORP 3/6/18	45950VKP0	3/6/2018	10,000,000.00	10,003,030.00	10,000,000.00	Float monthly: LIBOR +5 bps
International Finance Corporati 2/2/18	45950VFH4	2/2/2018	4,000,000.00	4,000,124.00	4,000,351.60	Float monthly: LIBOR +2 bps
International Finance Corporati 01/09/19	45950VHC3	1/9/2019	10,000,000.00	10,008,527.00	9,977,607.29	Float quarterly: LIBOR +6 bps
John Deere Owner Trust 2012 10/15/18	47788MAB6	10/15/2018	1,446,883.86	1,446,296.72	1,446,879.51	10% clean up call
John Deere Capital Corporation 01/16/18	24422ESU4	1/16/2018	2,165,000.00	2,168,080.15	2,167,350.44	Float quarterly: LIBOR +29 bps
JOHN DEERE OWNER TRUST 10/15/19	47787XAB3	10/15/2019	6,500,000.00	6,498,293.10	6,499,974.00	10% collateral call
JPMorgan Chase & Co. 03/01/18	46623EKD0	3/1/2018	5,000,000.00	5,002,110.00	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	5,047,833.50	5,000,000.00	Float quarterly: LIBOR +84 bps
LOWES COS INC SR 4/15/19	548661DK0	4/15/2019	10,000,000.00	10,030,000.00	10,031,900.00	Float quarterly: LIBOR +24 bps
Manufacturers and Traders Trust 07/25/17	55279HAH3	7/25/2017	10,000,000.00	10,000,563.00	9,991,325.51	Float quarterly: LIBOR +30 bps
Mercedes-Benz Auto Lease Trust 03/15/19	58768FAD8	3/15/2019	4,345,000.00	4,346,064.96	4,350,600.98	5% deal call
Mercedes Benz Auto Receivables 12/16/19	58772PAD0	12/16/2019	10,921,475.81	10,912,352.01	10,916,434.99	5% collateral call
Morgan Stanley 01/05/18	61761JVN6	1/5/2018	8,938,000.00	8,964,275.04	8,945,816.60	Float quarterly: LIBOR +74 bps
Morgan Stanley 02/01/19	61746BDY9	2/1/2019	3,500,000.00	3,554,477.50	3,500,000.00	Float quarterly: LIBOR +137.5 bps
MORGAN STANLEY 2/14/2020	61746BEH5	2/14/2020	2,500,000.00	2,511,460.75	2,500,000.00	Float quarterly: LIBOR +80 bps
NISSAN AUTO RECEIVABLES OWNER T 02/15/19	65478UAC3	2/15/2019	2,005,401.16	2,007,013.90	2,005,401.14	5% collateral call
Nissan Auto Receivables 2016-B 04/15/19	65478VAB3	4/15/2019	2,350,480.00	2,347,498.18	2,350,324.83	5% collateral call
Nissan Auto Lease Trust 07/15/19	65477XAD6	7/15/2019	3,000,000.00	2,995,076.10	2,997,656.25	10% collateral call
NISSAN AUTO 10/15/19	65477UAC4	10/15/2019	1,511,951.54	1,509,095.47	1,509,293.82	5% collateral call
NISSAN AUTO RECEIVABLES 2014-B 05/15/19	65477WAC0	5/15/2019	1,118,066.59	1,116,768.74	1,118,250.15	5% collateral call
PNC Bank, National Association 06/01/18	69353REN4	6/1/2018	3,000,000.00	3,007,141.50	3,000,000.00	Float quarterly: LIBOR +42 bps
PNC Bank, National Association 02/23/18	69353REJ3	2/23/2018	8,762,000.00	8,759,940.05	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	1,767,033.16	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	3,909,776.91	3,918,939.80	Make-whole call +10 bps
PNC Bank, National Association 5/19/20	69353RFD5	5/19/2020	2,025,000.00	2,032,323.21	2,025,000.00	Float quarterly: LIBOR +36 bps
PUBLIC SVC ELEC GAS CO 9/15/18	74456QBE5	12/15/2018	10,000,000.00	10,082,696.00	10,123,950.00	Make-whole call +10 bps
QCOM FLOAT 5/20/20	747525AQ6	5/20/2020	1,800,000.00	1,806,060.96	1,800,000.00	Float quarterly: LIBOR +45 bps
Smart Abs Us Trust 2016-2us 08/14/19	83191GAB5	8/14/2019	17,305,059.38	17,303,107.36	17,303,107.36	10% collateral call
Southern California Edison Comp 11/01/17	842400GC1	11/1/2017	3,465,000.00	3,465,156.62	3,463,995.15	Make-whole call +7.5 bps
Toyota Auto Receivables Owner T 05/15/19	89231LAB3	5/15/2019	5,798,569.48	5,788,989.08	5,798,105.58	5% collateral call
TOYOTA AUTO RECEIVABLES OWNER 9/19/19	89238MAB4	9/16/2019	5,600,000.00	5,597,919.60	5,599,459.60	5% collateral call
TOYOTA AUTO RECEIVABLES 1/15/20	89190BAC2	1/15/2020	2,500,000.00	2,499,273.25	2,500,000.00	5% collateral call
Toyota Auto Receivables Owner T 3/16/20	89237KAD5	3/16/2020	3,081,000.00	3,073,158.55	3,074,602.38	5% collateral call
Travelers Companies, Inc. 12/15/17	89417EAC3	12/15/2017	15,000,000.00	15,286,137.00	15,646,050.00	Make-whole call +15 bps
U.S. Bank National Association 12/29/17	90331HMU4	12/29/2017	1,325,000.00	1,325,186.69	1,325,104.75	One time: 12/29/17
U.S. Bank National Association 5/24/19	90331HNE9	5/24/2019	16,000,000.00	16,009,643.20	16,000,000.00	Float quarterly: LIBOR +15 bps; call on and after 4/24/19
US BANCORP 4/25/19	91159HHJ2	4/25/2019	4,000,000.00	4,021,679.60	4,016,120.00	Float quarterly: LIBOR +40 bps; call on and after 3/25/19
Union Bank of California, Natio 09/26/18	90521APJ1	9/26/2018	4,100,000.00	4,134,935.28	4,147,799.00	Callable on and anytime after 8/26/18
			630,895,054.93	632,443,402.06	633,183,338.21	

Notes:

Contra Costa County invests approximately $73.6 million in the CalTRUST Short Term Fund which had assets of $1.51 billion as of 6/30/17. 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
June 30, 2017

DESCRIPTION	CUSIP	MATURITY DATE	PAR	MARKET	COST	PROVISIONS
AMERICAN HONDA FINANCE CORP	02665WAY7	9/20/2017	250,000.00	250,239.00	250,057.50	Float quarterly: LIBOR +45 bps
AMERICAN HONDA FINANCE CORP	02665WAY7	9/20/2017	250,000.00	250,239.00	250,057.50	Float quarterly: LIBOR +45 bps
BB&T CORP	05531FAP8	6/15/2018	500,000.00	503,023.00	503,925.00	Float quarterly: LIBOR +86 bps; call on and after 5/15/18
BERKSHIRE HATHAWAY FINANCE CORP	084664CD1	1/12/2018	750,000.00	751,041.00	750,000.00	Float quarterly: LIBOR +30 bps
BMWLT 161 A2B	05581RAC0	1/22/2018	101,565.32	101,605.16	101,565.32	Float monthly: LIBOR +50 bps
BMWLT 171 A2	055657AB6	7/22/2019	200,000.00	200,133.10	199,979.08	5% clean up call
CCCIT 14A8 A8	17305EFU4	4/9/2020	700,000.00	701,495.90	703,390.63	5% clean up call
CHARLES SCHWAB CORP	808513AK1	3/10/2018	500,000.00	500,139.00	500,815.00	Make-whole call +10 bps
CHEVRON CORP	166764AL4	11/15/2017	700,000.00	700,075.60	698,005.00	Make-whole call +10 bps
CISCO SYSTEMS INC	17275RAY8	6/15/2018	750,000.00	752,158.50	750,000.00	Float quarterly: LIBOR +31 bps
CITIBANK NA	17325FAB4	3/20/2019	750,000.00	751,085.25	750,000.00	Float quarterly: LIBOR +34 bps
COCA-COLA CO	191216BR0	10/27/2017	300,000.00	299,586.90	299,868.00	Make-whole call +5 bps
COMET 145A A	14041NET4	7/15/2020	300,000.00	300,083.40	301,183.59	5% clean up call
DANAHER CORP	235851AN2	9/15/2018	300,000.00	299,931.60	300,510.00	Make-whole call +10 bps
FRANKLIN RESOURCES INC	354613AH4	9/15/2017	500,000.00	499,932.00	501,815.00	5% collateral call
HAROT 171 A2	43814TAB8	7/22/2019	750,000.00	749,924.40	749,982.08	10% collateral call
HDMOT 16A A2	41284DAB8	6/17/2019	245,390.95	245,219.28	245,384.35	Float quarterly: LIBOR Flat
HOME DEPOT INC	437076BJ0	9/15/2017	750,000.00	750,485.25	750,000.00	Float quarterly: LIBOR +37 bps
INTER-AMERICAN DEVELOPMENT BANK	45818WAY2	10/15/2017	500,000.00	499,949.50	500,121.50	Float monthly: LIBOR +1 bps
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	45905UTJ3	9/30/2017	500,000.00	500,039.00	499,885.00	10% collateral call
INTERNATIONAL FINANCE CORP	45950VKP0	3/6/2018	500,000.00	500,000.00	500,233.00	Float monthly: LIBOR +5 bps
JDOT 16B A2	47788NAB4	2/15/2019	236,517.64	236,303.09	236,503.21	10% collateral call
MBALT 16B A2	58768MAB7	2/15/2019	350,544.08	350,215.34	350,533.60	5% collateral call
MBALT 17A A2A	58769DAB6	8/15/2019	300,000.00	299,878.17	299,999.70	5% collateral call
NAROT 16B A2A	65478VAB3	4/15/2019	411,334.00	410,850.52	411,302.78	Make-whole call +12.5 bps
PNC BANK NA	69353REJ3	2/23/2018	700,000.00	700,029.40	701,050.00	Call on and anytime after 1/24/18
TAOT 16C A2A	89237WAB3	1/15/2019	201,362.98	201,143.36	201,353.22	5% collateral call
TAOT 16D A2A	89231LAB3	5/15/2019	231,942.78	231,601.71	231,924.22	5% collateral call
TRAVELERS CO INC	89417EAC3	12/15/2017	500,000.00	509,546.00	528,745.00	Make-whole call +15 bps
USAOT 161 A2	90327CAB6	3/15/2019	180,271.34	180,121.54	180,266.84	10% collateral call
US BANK NA	90331HMR1	1/26/2018	450,000.00	450,591.30	451,206.00	Float quarterly: LIBOR +30 bps
US BANK NA	90331HMR1	1/26/2018	450,000.00	450,591.30	451,206.00	10% clean up call
VISA INC	92826CAA0	12/14/2017	700,000.00	699,647.90	701,680.00	Make-whole call +5 bps
			14,808,929.09	**14,826,905.46**	**14,852,548.11**	

Exibit VII
State of California

Pooled Money Investment Account

Portfolio as of 06-30-17

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	$ 1,500	$ 1,300	$ 1,900	$ 2,600	$ 1,300	$ 800	$ 1,100	$ 7,500	$ 5,600	$ 8,450	$ 1,400		
REPO													
TDs	$ 2,084	$ 805	$ 993	$ 308	$ 604	$ 812							
AGENCY	$ 2,083	$ 1,000	$ 3,000	$ 3,400	$ 850	$ 800	$ 250	$ 150	$ 1,205	$ 1,027	$ 1,066	$ 150	
CP	$ 3,800	$ 1,700	$ 1,150	$ 1,050	$ 250	$ 200	$ 100						
CDs + BNs	$ 4,350	$ 1,550	$ 3,600	$ 2,950	$ 500	$ 1,450	$ 400	$ 100	$ 675	$ 325			
CORP BND													
TOTAL $ 78,186	$ 13,816	$ 6,355	$ 10,643	$ 10,308	$ 3,504	$ 4,062	$ 1,850	$ 7,750	$ 7,480	$ 9,802	$ 2,466	$ 150	$ -
PERCENT	17.7%	8.1%	13.6%	13.2%	4.5%	5.2%	2.4%	9.9%	9.6%	12.5%	3.2%	0.2%	0.0%

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

Exhibit VII (a)
State of California

State of California
Pooled Money Investment Account
Market Valuation
6/30/2017

	Description	Carrying Cost Plus Accrued Interest Purch.	Amortized Cost	Fair Value	Accrued Interest
1*	United States Treasury:				
	Bills	$ 13,692,767,254.60	$ 13,728,751,205.31	$ 13,719,815,500.00	NA
	Notes	$ 19,630,327,075.06	$ 19,625,299,421.83	$ 19,577,358,000.00	$ 41,280,649.00
1*	Federal Agency:				
	SBA	$ 882,589,733.26	$ 882,570,192.18	$ 872,312,288.85	$ 926,565.11
	MBS-REMICs	$ 38,996,383.12	$ 38,996,383.12	$ 40,714,810.85	$ 182,997.66
	Debentures	$ 1,239,486,796.46	$ 1,239,125,268.67	$ 1,235,188,600.00	$ 2,639,104.30
	Debentures FR	$ -	$ -	$ -	$ -
	Debentures CL	$ 150,000,000.00	$ 150,000,000.00	$ 149,687,000.00	$ 77,152.50
	Discount Notes	$ 11,150,617,374.66	$ 11,169,310,958.04	$ 11,165,630,000.00	NA
	GNMA	$ -	$ -	$ -	$ -
1*	Supranational Debentures	$ 349,845,968.23	$ 349,845,968.23	$ 348,153,000.00	$ 891,562.00
1*	Supranational Debentures FR	$ 50,000,000.00	$ 50,000,000.00	$ 50,080,000.00	$ 137,713.46
2*	CDs and YCDs FR	$ 625,000,000.00	$ 625,000,000.00	$ 625,000,000.00	$ 1,178,642.35
2*	Bank Notes	$ 600,000,000.00	$ 600,000,000.00	$ 599,802,348.48	$ 1,899,500.00
2*	CDs and YCDs	$ 14,675,000,000.00	$ 14,675,000,000.00	$ 14,669,085,986.46	$ 28,253,569.48
2*	Commercial Paper	$ 8,224,098,486.16	$ 8,237,153,416.71	$ 8,235,998,611.13	NA
1*	Corporate:				
	Bonds FR	$ -	$ -	$ -	$ -
	Bonds	$ -	$ -	$ -	$ -
1*	Repurchase Agreements	$ -	$ -	$ -	$ -
1*	Reverse Repurchase	$ -	$ -	$ -	$ -
	Time Deposits	$ 5,604,740,000.00	$ 5,604,740,000.00	$ 5,604,740,000.00	NA
	AB 55 & GF Loans	$ 645,650,000.00	$ 645,650,000.00	$ 645,650,000.00	NA
	TOTAL	$ 77,559,119,071.55	$ 77,621,442,814.09	$ 77,539,216,145.77	$ 77,467,455.86

Fair Value Including Accrued Interest $ 77,616,683,601.63

* 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 **(0.998940671).**
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 $19,978,813.41 or $20,000,000.00 x **0.998940671.**

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

DISCLOSURE STATEMENT

Portfolio Holdings: Structured Notes and

Asset-Backed Securities

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

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

Following are the State of California Treasurer's holdings in each category as of June 30, 2017:

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

1. Structured Notes

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

Securities Accountability

Structured Notes

a.	Callable Agency	$	150.000 million
b.	LIBOR Agency Floater	$	50.000 million
c.	3 month LIBOR Corporate Floater	$	0.000 million
d.	3 month LIBOR Bank Floater	$	625.000 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. $825.000 million As of: 06/30/17

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		$	882.590 million
b.	Agency MBS-REMIC'S		$	38.996 million
		(Medium term sub-total)	$	921.586 million
c.	Commercial Paper	(Short term sub-total)	$	497.895 million

U.S. $1,419.481 million As of: 06/30/17

Total Portfolio As of: 06/30/17 $77,559,119,071.55

Structured notes and Medium-term Asset-backed securities as a percent of portfolio: 2.25%

Short-term Asset-Backed Commercial Paper (ABCP) as a percent of portfolio: 0.64% *

Total Medium-term and Short-term Structured notes and Asset-backed securities as a percent of portfolio: 2.89%

****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.***

Exhibit VIII

Portfolio Stress Test[1]

as of June 30, 2017

Par Value	3,143,973,428.94	Book Price	99.786
Book Value	3,137,259,752.76	Average Days to Maturity	237
Market Value	3,138,792,386.10	Coupon	1.2330%
Market Price	99.835	YTM	1.2552%

Yield Change (bps)	Market Value ($)	Market Price ($)	Gain/Loss[2] (bps)
-50	3,148,847,043.15	100.155	32.05
-25	3,143,806,970.27	99.995	16.03
-10	3,140,795,173.68	99.899	6.41
0	3,138,792,386.08	99.835	0.00
10	3,136,793,645.33	99.772	-6.31
25	3,133,803,094.87	99.677	-15.83
50	3,128,838,902.83	99.519	-31.65

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 32.05 bps. If the yield were to go up by 50 bps, the market value of the portfolio would decrease by 31.65 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
June 30, 2017

Security Description	CUSIP	Coupon Rate	YTM	Purchase Date	Maturity Date	Par Value	Market Value[1]	Fund[3]
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	$2,575,000.00	$2,711,919.98	

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