



Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

ACCOUNT STATEMENT

For the Month Ending

September 30, 2016

YOLO COUNTY

Client Management Team

Nancy Jones

Managing Director
50 California Street, Suite 2300
San Francisco, CA 94111
415-982-5544
jonesn@pfm.com

Sarah Meacham

Director
601 South Figueroa, Suite 4500
Los Angeles, CA 90017
213-489-4075
meachams@pfm.com

Contents

Cover/Disclosures
Summary Statement
Individual Accounts

Accounts included in Statement

97420100	YOLO COUNTY - TREASURY POOL
97420120	YOLO COUNTY LANDFILL CLOSURE TRUST FUND
97420140	YOLO COUNTY CACHE CREEK

YOLO COUNTY
HOWARD NEWENS
P.O. BOX 1268
WOODLAND, CA 95776

Online Access www.pfm.com

Customer Service 1-717-232-2723



Account Statement

For the Month Ending **September 30, 2016**

Important Disclosures

Important Disclosures

This statement is for general information purposes only and is not intended to provide specific advice or recommendations. PFM Asset Management LLC ("PFM") is an investment advisor registered with the Securities and Exchange Commission, and is required to maintain a written disclosure statement of our background and business experience. If you would like to receive a copy of our current disclosure statement, please contact Service Operations at the address below.

Proxy Voting PFM does not normally receive proxies to vote on behalf of its clients. However, it does on occasion receive consent requests. In the event a consent request is received the portfolio manager contacts the client and then proceeds according to their instructions. PFM's Proxy Voting Policy is available upon request by contacting Service Operations at the address below.

Questions About an Account PFM's monthly statement is intended to detail our investment advisory activity as well as the activity of any accounts held by clients in pools that are managed by PFM. The custodian bank maintains the control of assets and executes (i.e., settles) all investment transactions. The custodian statement is the official record of security and cash holdings and transactions. PFM recognizes that clients may use these reports to facilitate record keeping and that the custodian bank statement and the PFM statement should be reconciled and differences resolved. Many custodians use a settlement date basis which may result in the need to reconcile due to a timing difference.

Account Control PFM does not have the authority to withdraw funds from or deposit funds to the custodian. Our clients retain responsibility for their internal accounting policies; implementing and enforcing internal controls and generating ledger entries or otherwise recording transactions.

Market Value Generally, PFM's market prices are derived from closing bid prices as of the last business day of the month as supplied by Interactive Data, Bloomberg or Telerate. Where prices are not available from generally recognized sources the securities are priced using a yield-based matrix system to arrive at an estimated market value. Prices that fall between data points are interpolated. Non-negotiable FDIC-insured bank certificates of deposit are priced at par. Although PFM believes the prices to be reliable, the values of the securities do not always represent the prices at which the securities could have been bought or sold. Explanation of the valuation methods for money market and TERM funds is contained in the appropriate fund information statement.

Amortized Cost The original cost of the principal of the security is adjusted for the amount of the periodic reduction of any discount or premium from the purchase date until the date of the report. Discount or premium with respect to short term securities (those with less than one year to maturity at time of issuance) is amortized on a straightline basis. Such discount or premium with respect to longer term securities is amortized using the constant yield basis.

Tax Reporting Cost data and realized gains / losses are provided for informational purposes only. Please review for accuracy and consult your tax advisor to determine the tax consequences of your security transactions. PFM does not report such information to the IRS or other taxing authorities and is not responsible for the accuracy of such information that may be required to be reported to federal, state or other taxing authorities.

Financial Situation In order to better serve you, PFM should be promptly notified of any material change in your investment objective or financial situation.

Callable Securities Securities subject to redemption prior to maturity may be redeemed in whole or in part before maturity, which could affect the yield represented.

Portfolio The securities in this portfolio, including shares of mutual funds, are not guaranteed or otherwise protected by PFM, the FDIC (except for certain non-negotiable certificates of deposit) or any government agency. Investment in securities involves risks, including the possible loss of the amount invested.

Rating Information provided for ratings is based upon a good faith inquiry of selected sources, but its accuracy and completeness cannot be guaranteed. Shares of some money market and TERM funds are marketed through representatives of PFM's wholly owned subsidiary, PFM Fund Distributors, Inc. PFM Fund Distributors, Inc. is registered with the SEC as a broker/dealer and is a member of the Financial Industry Regulatory Authority ("FINRA") and the Municipal Securities Rulemaking Board ("MSRB"). You may reach the FINRA by calling the FINRA Regulator Public Disclosure Hotline at 1-888-289-9999 or at the FINRA Regulation Internet website address www.nasd.com. A brochure describing the FINRA Regulation Public Disclosure Program is also available from the FINRA upon request.

Key Terms and Definitions

Dividends on money market funds consist of interest earned, plus any discount ratably amortized to the date of maturity, plus all realized gains and losses on the sale of securities prior to maturity, less ratable amortization of any premium and all accrued expenses to the fund. Dividends are accrued daily and may be paid either monthly or quarterly. The monthly earnings on this statement represent the estimated dividend accrued for the month for any program that distributes earnings on a quarterly basis. There is no guarantee that the estimated amount will be paid on the actual distribution date.

Current Yield is the net change, exclusive of capital changes and income other than investment income, in the value of a hypothetical fund account with a balance of one share over the seven-day base period including the statement date, expressed as a percentage of the value of one share (normally \$1.00 per share) at the beginning of the seven-day period. This resulting net change in account value is then annualized by multiplying it by 365 and dividing the result by 7. The yields quoted should not be considered a representation of the yield of the fund in the future, since the yield is not fixed.

Average maturity represents the average maturity of all securities and investments of a portfolio, determined by multiplying the par or principal value of each security or investment by its maturity (days or years), summing the products, and dividing the sum by the total principal value of the portfolio. The stated maturity date of mortgage backed or callable securities are used in this statement. However the actual maturity of these securities could vary depending on the level or prepayments on the underlying mortgages or whether a callable security has or is still able to be called.

Monthly distribution yield represents the net change in the value of one share (normally \$1.00 per share) resulting from all dividends declared during the month by a fund expressed as a percentage of the value of one share at the beginning of the month. This resulting net change is then annualized by multiplying it by 365 and dividing it by the number of calendar days in the month.

YTM at Cost The yield to maturity at cost is the expected rate of return, based on the original cost, the annual interest receipts, maturity value and the time period from purchase date to maturity, stated as a percentage, on an annualized basis.

YTM at Market The yield to maturity at market is the rate of return, based on the current market value, the annual interest receipts, maturity value and the time period remaining until maturity, stated as a percentage, on an annualized basis.

Managed Account A portfolio of investments managed discretely by PFM according to the client's specific investment policy and requirements. The investments are directly owned by the client and held by the client's custodian.

Unsettled Trade A trade which has been executed however the final consummation of the security transaction and payment has not yet taken place.

Please review the detail pages of this statement carefully. If you think your statement is wrong, missing account information, or if you need more information about a transaction, please contact PFM within 60 days of receipt. If you have other concerns or questions regarding your account you should contact a member of your client management team or PFM Service Operations at the address below.

PFM Asset Management LLC
Attn: Service Operations
One Keystone Plaza, Suite 300
N. Front & Market Sts
Harrisburg, PA 17101



Consolidated Summary Statement

Account Statement

For the Month Ending **September 30, 2016**

YOLO COUNTY

Portfolio Summary

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	283,124.68	295,133,702.86
State Pool	0.00	30,959,453.32
Total	\$283,124.68	\$326,093,156.18

Investment Allocation

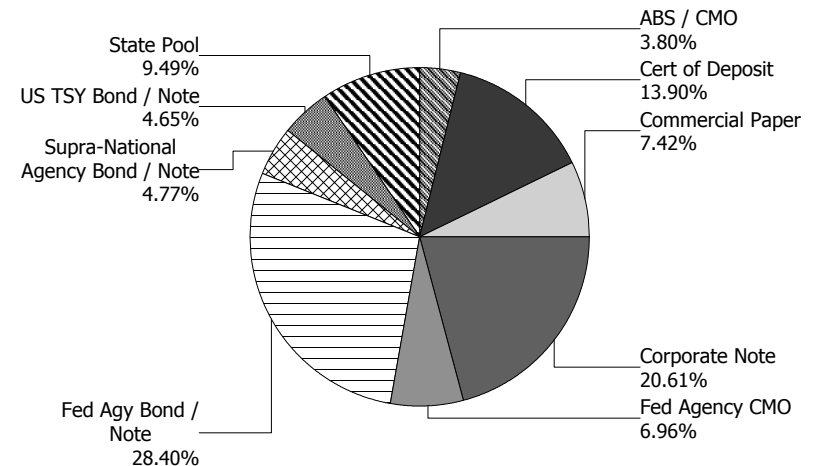
Investment Type	Closing Market Value	Percent
Asset-Backed Security / Collateralized Mortgage C	12,387,499.40	3.80
Certificate of Deposit	45,314,034.59	13.90
Commercial Paper	24,208,025.06	7.42
Corporate Note	67,216,851.87	20.61
Federal Agency Collateralized Mortgage Obligation	22,686,132.68	6.96
Federal Agency Bond / Note	92,620,714.36	28.40
Supra-National Agency Bond / Note	15,546,889.81	4.77
U.S. Treasury Bond / Note	15,153,555.09	4.65
State Pool	30,959,453.32	9.49
Total	\$326,093,156.18	100.00%

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	36,109,221.57	11.07
31 to 60 days	0.00	0.00
61 to 90 days	2,995,320.00	0.92
91 to 180 days	23,178,140.09	7.11
181 days to 1 year	76,316,010.50	23.40
1 to 2 years	89,733,222.13	27.52
2 to 3 years	78,525,698.06	24.08
3 to 4 years	17,122,323.81	5.25
4 to 5 years	2,113,220.02	0.65
Over 5 years	0.00	0.00
Total	\$326,093,156.18	100.00%

Weighted Average Days to Maturity **525**

Sector Allocation



**Account Statement**For the Month Ending **September 30, 2016****Consolidated Summary Statement****YOLO COUNTY**

Account Number	Account Name	Opening Market Value	Purchases / Deposits	Redemptions / Sales/ Maturities	Unsettled Trades	Change in Value	Closing Market Value	Cash Dividends and Income
97420100	YOLO COUNTY - TREASURY POOL	280,318,206.13	2,457,269.40	(2,771,867.91)	0.00	34,149.30	280,037,756.92	280,612.16
97420120	YOLO COUNTY LANDFILL CLOSURE TRUST FUND	13,349,675.90	0.00	0.00	0.00	13,038.38	13,362,714.28	0.00
97420140	YOLO COUNTY CACHE CREEK	1,353,825.78	376,967.60	0.00	0.00	2,438.28	1,733,231.66	2,512.52
Total		\$295,021,707.81	\$2,834,237.00	(\$2,771,867.91)	\$0.00	\$49,625.96	\$295,133,702.86	\$283,124.68



Managed Account Summary Statement

For the Month Ending **September 30, 2016**

YOLO COUNTY - TREASURY POOL - 97420100

Transaction Summary - Managed Account

Opening Market Value	\$280,318,206.13
Maturities/Calls	(305,004.51)
Principal Dispositions	(2,466,863.40)
Principal Acquisitions	2,457,269.40
Unsettled Trades	0.00
Change in Current Value	34,149.30
Closing Market Value	\$280,037,756.92

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	8,740,679.63
Coupon/Interest/Dividend Income	284,688.77
Principal Payments	305,004.51
Security Purchases	(8,707,503.80)
Net Cash Contribution	(622,869.11)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	299,173.50
Less Purchased Interest Related to Interest/Coupons	0.00
Plus Net Realized Gains/Losses	(18,561.34)
Total Cash Basis Earnings	\$280,612.16

Cash Balance

Closing Cash Balance **\$0.00**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	279,421,792.74
Ending Accrued Interest	887,383.56
Plus Proceeds from Sales	2,473,705.28
Plus Proceeds of Maturities/Calls/Principal Payments	305,004.51
Plus Coupons/Dividends Received	284,688.77
Less Cost of New Purchases	(2,457,269.40)
Less Beginning Amortized Value of Securities	(279,739,302.45)
Less Beginning Accrued Interest	(896,638.32)
Total Accrual Basis Earnings	\$279,362.13



Portfolio Summary and Statistics

For the Month Ending **September 30, 2016**

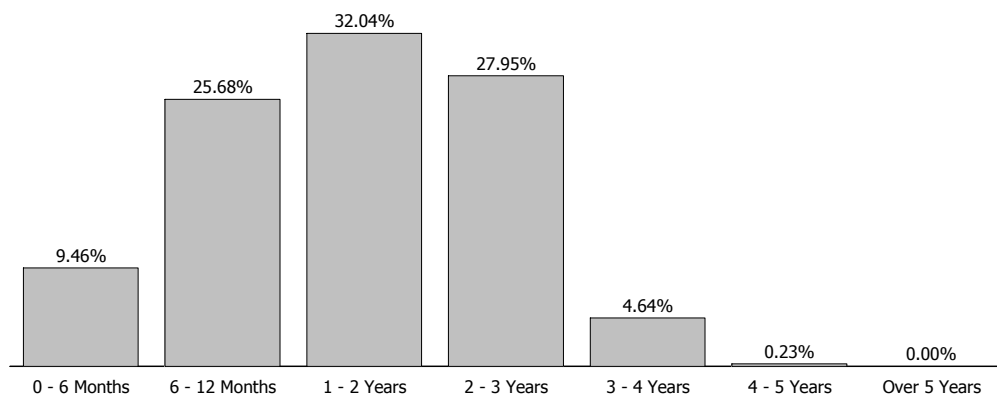
YOLO COUNTY - TREASURY POOL - 97420100

Account Summary

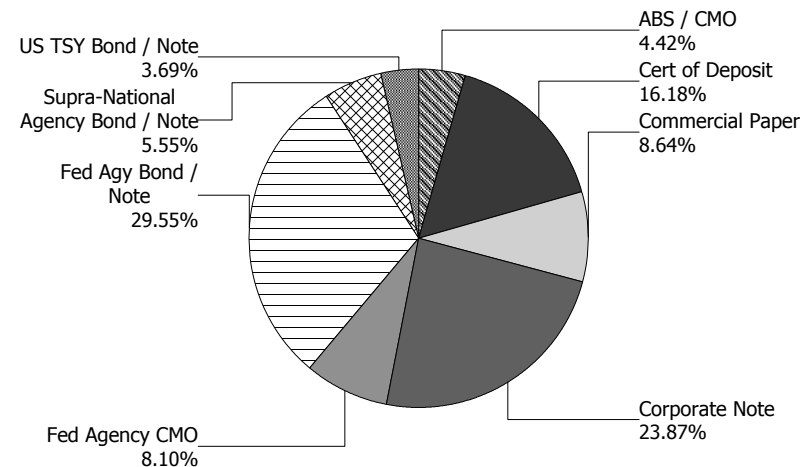
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	10,335,000.00	10,336,817.81	3.69
Supra-National Agency Bond / Note	15,560,000.00	15,546,889.81	5.55
Federal Agency Collateralized Mortgage Obligation	22,610,555.05	22,686,132.68	8.10
Federal Agency Bond / Note	82,470,000.00	82,728,393.16	29.55
Corporate Note	66,370,000.00	66,829,964.41	23.87
Commercial Paper	24,270,000.00	24,208,025.06	8.64
Certificate of Deposit	45,250,000.00	45,314,034.59	16.18
Asset-Backed Security / Collateralized Mortgage Obligation	12,359,829.99	12,387,499.40	4.42
Managed Account Sub-Total	279,225,385.04	280,037,756.92	100.00%
Accrued Interest		887,383.56	
Total Portfolio	279,225,385.04	280,925,140.48	

Unsettled Trades **0.00** **0.00**

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	1.13%
Yield to Maturity at Market	0.98%
Duration to Worst	1.50
Weighted Average Days to Maturity	575



Managed Account Issuer Summary

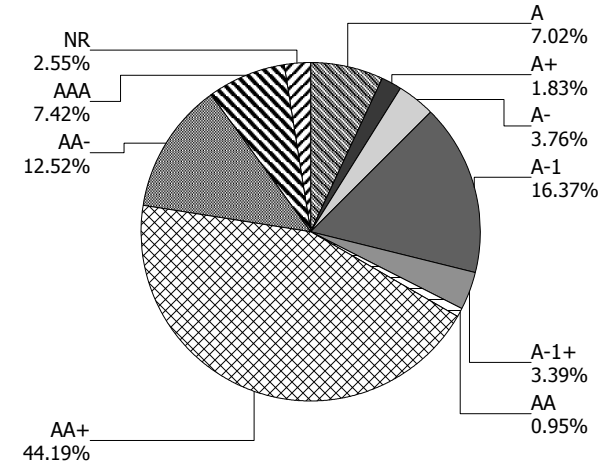
For the Month Ending **September 30, 2016**

YOLO COUNTY - TREASURY POOL - 97420100

Issuer Summary

Issuer	Market Value of Holdings	Percent
AMERICAN EXPRESS CO	4,328,305.26	1.55
AMERICAN HONDA FINANCE	5,113,637.49	1.83
APPLE INC	3,662,971.00	1.31
BANK OF MONTREAL	7,846,409.75	2.80
BANK OF NEW YORK CO INC	4,999,631.14	1.79
BANK OF NOVA SCOTIA	5,016,675.00	1.79
BERKSHIRE HATHAWAY INC	2,650,195.80	0.95
BNP PARIBAS	8,546,446.36	3.05
CANADIAN IMPERIAL BANK OF COMMERCE	5,642,937.50	2.02
CARMAX AUTO OWNER TRUST	1,446,230.42	0.52
CATERPILLAR INC	2,995,176.71	1.07
CHEVRON CORP	1,653,384.15	0.59
CISCO SYSTEMS INC	6,121,091.31	2.19
COMCAST CORP	3,129,288.00	1.12
CREDIT AGRICOLE SA	2,491,337.50	0.89
DEERE & COMPANY	5,670,558.38	2.02
EXXON MOBIL CORP	4,338,087.45	1.55
FANNIE MAE	64,463,426.85	23.01
FEDERAL HOME LOAN BANKS	16,782,092.43	5.99
FREDDIE MAC	24,169,006.56	8.62
GENERAL ELECTRIC CO	4,540,880.47	1.62
HONDA AUTO RECEIVABLES	1,899,584.76	0.68
HSBC HOLDINGS PLC	1,109,568.21	0.40
HYUNDAI AUTO RECEIVABLES	865,968.40	0.31
IBM CORP	4,260,475.80	1.52
INTER-AMERICAN DEVELOPMENT BANK	3,499,660.50	1.25
INTL BANK OF RECONSTRUCTION AND DEV	12,047,229.31	4.30
JP MORGAN CHASE & CO	3,059,284.20	1.09
MITSUBISHI UFJ FINANCIAL GROUP INC	8,145,088.25	2.91
NATIONAL AUSTRALIA BANK LTD	3,996,104.00	1.43
NISSAN AUTO RECEIVABLES	5,247,871.56	1.87
NORDEA BANK AB	3,398,436.00	1.21

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **September 30, 2016**

YOLO COUNTY - TREASURY POOL - 97420100

Issuer	Market Value of Holdings	Percent
PEPSICO, INC	1,642,559.63	0.59
RABOBANK NEDERLAND	3,148,402.95	1.12
ROYAL BANK OF CANADA	4,325,341.13	1.54
SKANDINAVISKA ENSKIDA BANKEN AB	5,007,500.00	1.79
SVENSKA HANDELSBANKEN	3,307,491.00	1.18
THE WALT DISNEY CORPORATION	1,744,425.90	0.62
TORONTO-DOMINION BANK	2,704,482.00	0.97
TOYOTA AUTO RECEIVABLES	2,927,844.26	1.05
TOYOTA MOTOR CORP	6,498,201.71	2.32
UNITED STATES TREASURY	10,336,817.81	3.69
US BANCORP	3,758,100.01	1.34
WELLS FARGO & COMPANY	1,499,550.00	0.54
Total	\$280,037,756.92	100.00%



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2016**

YOLO COUNTY - TREASURY POOL - 97420100

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 07/02/2012 0.750% 06/30/2017	912828TB6	2,380,000.00	AA+	Aaa	12/04/14	12/05/14	2,375,816.41	0.82	4,511.01	2,378,775.82	2,382,598.96
US TREASURY NOTES DTD 07/02/2012 0.750% 06/30/2017	912828TB6	2,900,000.00	AA+	Aaa	12/05/14	12/10/14	2,886,972.66	0.93	5,496.60	2,896,163.13	2,903,166.80
US TREASURY NOTES DTD 11/30/2012 0.625% 11/30/2017	912828UA6	2,010,000.00	AA+	Aaa	12/11/14	12/12/14	1,984,875.00	1.05	4,221.82	2,000,053.09	2,008,430.19
US TREASURY NOTES DTD 11/30/2012 0.625% 11/30/2017	912828UA6	3,045,000.00	AA+	Aaa	12/01/14	12/03/14	3,022,638.28	0.87	6,395.75	3,036,232.74	3,042,621.86
Security Type Sub-Total		10,335,000.00					10,270,302.35	0.91	20,625.18	10,311,224.78	10,336,817.81
Supra-National Agency Bond / Note											
INTL BANK OF RECON AND DEV SN (FLOATER) DTD 09/30/2015 0.838% 09/30/2017	45905UTJ3	5,110,000.00	AAA	Aaa	03/17/16	03/24/16	5,100,802.00	0.73	118.91	5,107,524.41	5,108,446.56
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 04/30/2015 1.000% 06/15/2018	459058EJ8	1,350,000.00	AAA	Aaa	04/22/15	04/30/15	1,347,691.50	1.06	3,975.00	1,348,729.07	1,352,620.35
INTL BANK OF RECON AND DEV SN NOTES DTD 04/19/2016 0.875% 07/19/2018	459058FE8	2,800,000.00	AAA	Aaa	04/12/16	04/19/16	2,795,044.00	0.95	4,900.00	2,796,021.51	2,800,560.00
INTER-AMERICAN DEVELOPMENT BANK DTD 04/12/2016 1.000% 05/13/2019	458182DX7	3,500,000.00	AAA	Aaa	04/05/16	04/12/16	3,489,500.00	1.10	16,430.56	3,491,081.69	3,499,660.50
INTL BANK OF RECON AND DEV SN NOTE DTD 07/13/2016 0.875% 08/15/2019	459058FK4	2,800,000.00	AAA	Aaa	07/06/16	07/13/16	2,799,412.00	0.88	3,130.56	2,799,449.10	2,785,602.40
Security Type Sub-Total		15,560,000.00					15,532,449.50	0.91	28,555.03	15,542,805.78	15,546,889.81
Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	1,085,000.00	AA+	Aaa	04/15/15	04/30/15	1,095,846.09	0.83	1,401.46	1,089,744.30	1,088,984.45



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2016**

YOLO COUNTY - TREASURY POOL - 97420100

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M3 FA DTD 02/01/2015 0.652% 06/01/2018	3136AMMC0	979,013.63	AA+	Aaa	02/12/15	02/27/15	978,757.81	0.39	532.92	979,013.63	979,050.15
FNMA SERIES M4 FA DTD 03/01/2015 0.642% 09/01/2018	3136AMTM1	1,266,301.52	AA+	Aaa	03/12/15	03/31/15	1,265,976.95	0.38	677.58	1,266,301.52	1,266,208.95
FNMA SERIES 2015-M8 FA DTD 05/01/2015 0.602% 11/01/2018	3136ANMF1	1,146,190.72	AA+	Aaa	05/13/15	05/29/15	1,145,918.98	0.36	575.10	1,146,190.72	1,144,602.90
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AQSW1	1,260,000.00	AA+	Aaa	11/06/15	11/30/15	1,272,599.87	1.20	1,992.98	1,268,584.29	1,270,445.53
FHLMC SERIES KP03 A1 DTD 04/01/2016 1.738% 03/01/2019	3137BNMZ4	1,891,874.17	AA+	Aaa	04/15/16	04/28/16	1,910,777.78	0.99	2,740.06	1,907,471.01	1,906,800.30
FNMA SERIES 2015-M10 FA DTD 06/01/2015 0.682% 03/01/2019	3136ANA98	3,910,948.61	AA+	Aaa	06/12/15	06/30/15	3,909,816.79	0.43	2,223.05	3,910,948.61	3,913,098.07
FNMA SERIES 2016-M9 ASQ2 DTD 06/01/2016 1.785% 06/01/2019	3136ASPX8	3,820,000.00	AA+	Aaa	06/09/16	06/30/16	3,858,198.09	1.05	5,682.25	3,854,353.45	3,848,103.36
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDO0	2,635,000.00	AA+	Aaa	10/07/15	10/30/15	2,661,386.63	1.08	3,614.34	2,654,201.14	2,648,063.28
FNMA SERIES 2015-M12 FA DTD 09/01/2015 0.772% 04/01/2020	3136AP3Z3	4,616,226.40	AA+	Aaa	09/10/15	09/30/15	4,614,564.54	0.54	2,970.16	4,616,226.40	4,620,775.69
Security Type Sub-Total		22,610,555.05					22,713,843.53	0.74	22,409.90	22,693,035.07	22,686,132.68
Federal Agency Bond / Note											
FNMA GLOBAL BENCHMARK NOTES DTD 06/08/2007 5.375% 06/12/2017	31398ADM1	4,500,000.00	AA+	Aaa	07/28/15	07/29/15	4,887,720.00	0.73	73,234.38	4,645,188.23	4,649,017.50
FREDDIE MAC GLOBAL NOTES DTD 06/25/2012 1.000% 07/28/2017	3137EADJ5	1,535,000.00	AA+	Aaa	08/12/14	08/14/14	1,534,897.15	1.00	2,686.25	1,534,971.43	1,539,764.64
FREDDIE MAC GLOBAL NOTES DTD 06/25/2012 1.000% 07/28/2017	3137EADJ5	8,380,000.00	AA+	Aaa	03/19/15	03/20/15	8,408,413.31	0.85	14,665.00	8,390,019.88	8,406,011.52
FNMA NOTES DTD 08/25/2014 1.000% 09/27/2017	3135G0ZL0	665,000.00	AA+	Aaa	12/04/14	12/05/14	665,704.90	0.96	73.89	665,250.80	667,135.98



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2016**

YOLO COUNTY - TREASURY POOL - 97420100

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
FNMA NOTES DTD 08/25/2014 1.000% 09/27/2017	3135G0ZL0	4,000,000.00	AA+	Aaa	04/28/15	04/30/15	4,020,840.00	0.78	444.44	4,008,606.72	4,012,848.00
FANNIE MAE GLOBAL NOTES DTD 10/30/2012 0.875% 12/20/2017	3135G0RT2	1,380,000.00	AA+	Aaa	06/23/15	06/24/15	1,377,612.60	0.95	3,387.71	1,378,823.70	1,382,058.96
FHLMC NOTES DTD 11/21/2012 0.750% 01/12/2018	3137EADN6	5,000,000.00	AA+	Aaa	07/20/15	07/21/15	4,969,650.00	1.00	8,229.17	4,984,208.50	4,998,525.00
FHLB NOTES DTD 02/18/2016 0.875% 03/19/2018	3130A7CX1	1,675,000.00	AA+	Aaa	02/17/16	02/18/16	1,674,480.75	0.89	488.54	1,674,632.32	1,676,341.68
FNMA NOTE DTD 03/04/2016 0.875% 03/28/2018	3135G0J61	2,575,000.00	AA+	Aaa	03/02/16	03/04/16	2,569,850.00	0.97	187.76	2,571,270.27	2,576,957.00
FHLMC REFERENCE NOTE DTD 04/07/2016 0.750% 04/09/2018	3137EAEA3	4,285,000.00	AA+	Aaa	04/06/16	04/07/16	4,278,272.55	0.83	15,533.13	4,279,884.05	4,281,126.36
FEDERAL HOME LOAN BANKS AGCY DTD 05/27/2016 0.875% 06/29/2018	3130A8BD4	1,950,000.00	AA+	Aaa	05/26/16	05/27/16	1,945,300.50	0.99	4,360.42	1,946,066.85	1,957,495.80
FHLB NOTES DTD 07/08/2016 0.625% 08/07/2018	3130A8PK3	7,000,000.00	AA+	Aaa	07/07/16	07/08/16	6,985,440.00	0.73	6,562.50	6,987,039.22	6,972,714.00
FNMA BENCHMARK NOTE DTD 09/01/2015 1.125% 10/19/2018	3135G0E58	4,000,000.00	AA+	Aaa	11/13/15	11/16/15	3,986,920.00	1.24	20,250.00	3,990,790.24	4,020,716.00
FNMA BENCHMARK NOTE DTD 09/01/2015 1.125% 10/19/2018	3135G0E58	4,135,000.00	AA+	Aaa	09/01/15	09/02/15	4,128,549.40	1.18	20,933.44	4,130,740.95	4,156,415.17
FNMA NOTES DTD 11/03/2015 1.125% 12/14/2018	3135G0G72	4,190,000.00	AA+	Aaa	03/02/16	03/04/16	4,194,818.50	1.08	14,010.31	4,193,844.83	4,210,099.43
FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	1,500,000.00	AA+	Aaa	02/19/16	02/23/16	1,496,460.00	1.08	1,458.33	1,497,163.37	1,502,128.50
FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	3,000,000.00	AA+	Aaa	06/27/16	06/29/16	3,016,980.00	0.78	2,916.67	3,015,367.74	3,004,257.00
FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	3,495,000.00	AA+	Aaa	05/03/16	05/06/16	3,498,219.14	0.97	3,397.92	3,497,770.70	3,499,959.41



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2016**

YOLO COUNTY - TREASURY POOL - 97420100

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
FREDDIE MAC NOTES DTD 03/21/2016 1.125% 04/15/2019	3137EADZ9	1,560,000.00	AA+	Aaa	06/01/16	06/02/16	1,559,890.80	1.13	9,262.50	1,559,910.71	1,566,927.96
FHLB GLOBAL NOTE DTD 06/03/2016 1.125% 06/21/2019	3130A8DB6	6,150,000.00	AA+	Aaa	06/02/16	06/03/16	6,147,417.00	1.14	19,218.75	6,147,682.74	6,175,540.95
FHLMC REFERENCE NOTE DTD 07/20/2016 0.875% 07/19/2019	3137EAEB1	1,475,000.00	AA+	Aaa	07/19/16	07/20/16	1,471,430.50	0.96	2,545.40	1,471,662.56	1,469,850.78
FNMA BENCHMARK NOTE DTD 08/02/2016 0.875% 08/02/2019	3135G0N33	3,760,000.00	AA+	Aaa	07/29/16	08/02/16	3,753,683.20	0.93	5,391.94	3,754,024.27	3,745,381.12
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	6,260,000.00	AA+	Aaa	08/31/16	09/02/16	6,250,234.40	1.05	5,042.78	6,250,493.94	6,257,120.40
Security Type Sub-Total		82,470,000.00					82,822,784.70	0.95	234,281.23	82,575,414.02	82,728,393.16
Corporate Note											
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 1.100% 03/03/2017	17275RAT9	1,490,000.00	AA-	A1	02/24/14	03/03/14	1,489,910.60	1.10	1,274.78	1,489,987.25	1,490,597.49
CTRPLLR FIN SERV CORP DTD 03/03/2014 1.000% 03/03/2017	14912L5Z0	2,995,000.00	A	A2	12/11/14	12/16/14	2,987,662.25	1.11	2,329.44	2,993,589.21	2,995,176.71
COMCAST CORP NOTE DTD 10/28/1997 8.875% 05/01/2017	20029PAG4	3,000,000.00	A-	A3	03/02/15	03/05/15	3,491,520.00	1.16	110,937.50	3,134,198.46	3,129,288.00
APPLE INC CORP NOTE DTD 05/06/2014 1.050% 05/05/2017	037833AM2	2,500,000.00	AA+	Aa1	04/29/14	05/06/14	2,498,675.00	1.07	10,572.92	2,499,733.93	2,503,000.00
APPLE INC CORP NOTE DTD 05/13/2015 0.900% 05/12/2017	037833BB5	1,160,000.00	AA+	Aa1	05/06/15	05/13/15	1,159,199.60	0.94	4,002.00	1,159,752.47	1,159,971.00
THE WALT DISNEY CORPORATION CORP NOTE DTD 06/02/2014 0.875% 05/30/2017	25468PCZ7	1,745,000.00	A	A2	05/28/14	06/02/14	1,741,859.00	0.94	5,132.00	1,744,296.24	1,744,425.90
HSBC USA INC DTD 06/23/2014 1.300% 06/23/2017	40434CAA3	1,110,000.00	A	A2	06/16/14	06/23/14	1,108,312.80	1.35	3,928.17	1,109,584.65	1,109,568.21



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2016**

YOLO COUNTY - TREASURY POOL - 97420100

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
PEPSICO, INC DTD 07/17/2015 1.125% 07/17/2017	713448CW6	615,000.00	A	A1	07/14/15	07/17/15	614,803.20	1.14	1,422.19	614,921.32	615,339.48
WELLS FARGO & COMPANY CORP NOTES DTD 09/09/2014 1.400% 09/08/2017	94974BGB0	1,500,000.00	A	A2	09/02/14	09/09/14	1,498,515.00	1.43	1,341.67	1,499,529.39	1,499,550.00
CHEVRON CORP NOTE DTD 11/18/2014 1.345% 11/15/2017	166764AL4	1,650,000.00	AA-	Aa2	11/10/14	11/18/14	1,650,000.00	1.35	8,383.83	1,650,000.00	1,653,384.15
TOYOTA MOTOR CREDIT CORP NOTE DTD 01/12/2015 1.450% 01/12/2018	89236TCA1	715,000.00	AA-	Aa3	01/07/15	01/12/15	714,020.45	1.50	2,275.09	714,576.66	717,680.54
CISCO SYSTEMS INC CORP NOTE DTD 02/29/2016 1.400% 02/28/2018	17275RBA9	2,160,000.00	AA-	A1	02/22/16	02/29/16	2,160,000.00	1.40	2,772.00	2,160,000.00	2,168,346.24
JP MORGAN CHASE CORP NOTES (CALLABLE) DTD 03/02/2015 1.700% 03/01/2018	46623EKD0	3,050,000.00	A-	A3	02/25/15	03/02/15	3,049,207.00	1.71	4,320.83	3,049,619.94	3,059,284.20
EXXON MOBIL CORP NOTES DTD 03/06/2015 1.305% 03/06/2018	30231GAL6	4,325,000.00	AA+	Aaa	03/04/15	03/06/15	4,325,000.00	1.31	3,919.53	4,325,000.00	4,338,087.45
AMERICAN HONDA FINANCE CORP NOTES DTD 03/13/2015 1.500% 03/13/2018	02665WAT8	4,475,000.00	A+	A1	03/10/15	03/13/15	4,469,003.50	1.55	3,356.25	4,472,067.44	4,493,405.68
GENERAL ELEC CAP CORP GLOBAL NOTES DTD 04/02/2013 1.625% 04/02/2018	36962G6W9	4,495,000.00	AA-	A1	07/01/15	07/07/15	4,508,035.50	1.52	36,318.98	4,502,245.22	4,540,880.47
PEPSICO, INC CORP NOTES DTD 04/30/2015 1.250% 04/30/2018	713448CR7	1,025,000.00	A	A1	04/27/15	04/30/15	1,024,877.00	1.25	5,374.13	1,024,934.64	1,027,220.15
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 05/29/2015 1.600% 05/22/2018	06406HDB2	4,970,000.00	A	A1	05/22/15	05/29/15	4,969,552.70	1.60	28,494.67	4,969,747.77	4,999,631.14
TOYOTA MOTOR CREDIT CORP DTD 07/13/2015 1.550% 07/13/2018	89236TCP8	1,940,000.00	AA-	Aa3	07/08/15	07/13/15	1,938,351.00	1.58	6,515.17	1,939,010.66	1,950,497.34
AMERICAN EXPRESS CRD CRP NT (CALLABLE) DTD 07/31/2015 1.800% 07/31/2018	0258M0DV8	2,925,000.00	A-	A2	09/15/15	09/18/15	2,919,033.00	1.87	8,921.25	2,921,169.51	2,942,067.38



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2016**

YOLO COUNTY - TREASURY POOL - 97420100

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
JOHN DEERE CAPITAL CORP NOTE DTD 09/11/2015 1.750% 08/10/2018	24422ETA7	4,365,000.00	A	A2	09/08/15	09/11/15	4,360,722.30	1.78	10,821.56	4,362,231.54	4,405,044.51
AMERICAN EXP CREDIT CORP NT (CALLABLE) DTD 11/05/2015 1.875% 11/05/2018	0258M0DZ9	1,375,000.00	A-	A2	10/29/15	11/05/15	1,374,876.25	1.88	10,455.73	1,374,912.89	1,386,237.88
JOHN DEERE CAPITAL CORP NOTE DTD 01/08/2016 1.950% 01/08/2019	24422ETE9	1,245,000.00	A	A2	01/05/16	01/08/16	1,244,925.30	1.95	5,597.31	1,244,943.10	1,265,513.87
TOYOTA MOTOR CREDIT CORP DTD 02/19/2016 1.700% 02/19/2019	89236TCU7	1,630,000.00	AA-	Aa3	02/16/16	02/19/16	1,629,804.40	1.70	3,232.83	1,629,843.83	1,642,715.63
AMERICAN HONDA FINANCE CORP NOTES DTD 02/23/2016 1.700% 02/22/2019	02665WBA8	615,000.00	A+	A1	02/18/16	02/23/16	614,877.00	1.71	1,132.63	614,901.27	620,231.81
BERKSHIRE HATHAWAY INC NOTES DTD 03/15/2016 1.700% 03/15/2019	084664CG4	1,435,000.00	AA	Aa2	03/08/16	03/15/16	1,433,909.40	1.73	1,084.22	1,434,103.24	1,448,169.00
IBM CORP NOTES DTD 02/19/2016 1.800% 05/17/2019	459200JE2	4,200,000.00	AA-	Aa3	02/16/16	02/19/16	4,198,278.00	1.81	46,620.00	4,198,676.87	4,260,475.80
BERKSHIRE HATHAWAY INC CORPORATE NOTES DTD 08/15/2016 1.300% 08/15/2019	084664CK5	1,200,000.00	AA	Aa2	08/08/16	08/15/16	1,198,836.00	1.33	1,993.33	1,198,884.76	1,202,026.80
CISCO SYSTEMS INC CORP NOTES DTD 09/20/2016 1.400% 09/20/2019	17275RBG6	2,460,000.00	AA-	A1	09/13/16	09/20/16	2,457,269.40	1.44	1,052.33	2,457,296.71	2,462,147.58
Security Type Sub-Total		66,370,000.00					66,831,035.65	1.49	333,582.34	66,489,758.97	66,829,964.41
Commercial Paper											
BANK OF TOKYO MITSUBISHI LTD COMM PAPER -- 0.000% 10/04/2016	06538BK44	5,150,000.00	A-1	P-1	04/01/16	04/04/16	5,126,700.54	0.89	0.00	5,149,618.02	5,149,768.25
BANK OF TOKYO MITSUBISHI COMM PAPER -- 0.000% 12/13/2016	06538BMD2	3,000,000.00	A-1	P-1	06/16/16	06/17/16	2,985,978.33	0.94	0.00	2,994,281.67	2,995,320.00



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2016**

YOLO COUNTY - TREASURY POOL - 97420100

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Commercial Paper											
BNP PARIBAS NY BRANCH COMM PAPER -- 0.000% 01/03/2017	09659BN30	7,320,000.00	A-1	P-1	04/08/16	04/08/16	7,263,453.00	1.04	0.00	7,300,313.30	7,302,966.36
CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 02/03/2017	22533TP34	2,500,000.00	A-1	P-1	08/09/16	08/10/16	2,484,389.58	1.28	0.00	2,488,975.70	2,491,337.50
BANK OF MONTREAL CHICAGO COMM PAPER -- 0.000% 03/03/2017	06366GQ36	2,850,000.00	A-1	P-1	06/09/16	06/10/16	2,828,473.74	1.03	0.00	2,837,618.35	2,837,844.75
BNP PARIBAS NY BRANCH COMM PAPER -- 0.000% 03/13/2017	09659BOD5	1,250,000.00	A-1	P-1	06/16/16	06/17/16	1,240,192.71	1.06	0.00	1,244,057.29	1,243,480.00
TOYOTA MOTOR CREDIT CORP COMM PAPER -- 0.000% 04/13/2017	89233GRD0	2,200,000.00	A-1+	P-1	07/20/16	07/20/16	2,183,030.67	1.05	0.00	2,187,670.23	2,187,308.20
Security Type Sub-Total		24,270,000.00					24,112,218.57	1.02	0.00	24,202,534.56	24,208,025.06
Certificate of Deposit											
CANADIAN IMPERIAL BANK NY YCD DTD 04/10/2015 1.010% 04/06/2017	13606JYY9	5,650,000.00	A-1	P-1	04/06/15	04/10/15	5,650,000.00	1.01	27,739.93	5,650,000.00	5,642,937.50
RABOBANK NEDERLAND NV CERT DEPOS DTD 04/27/2015 1.070% 04/21/2017	21684BXH2	3,150,000.00	A-1	P-1	04/22/15	04/27/15	3,150,000.00	1.07	14,980.00	3,150,000.00	3,148,402.95
BMO HARRIS BANK NA CD DTD 10/23/2015 1.000% 04/24/2017	05574BFW5	5,000,000.00	A-1	Aa3	10/22/15	10/23/15	5,000,000.00	1.01	47,777.78	5,000,000.00	5,008,565.00
NORDEA BANK FINLAND NY CD DTD 05/29/2015 1.150% 05/26/2017	65558LFA5	3,400,000.00	AA-	Aa3	05/27/15	05/29/15	3,400,000.00	1.15	13,902.22	3,400,000.00	3,398,436.00
NATL AUSTRALIA BANK NY FLT CERT DEPOS DTD 06/08/2016 1.057% 06/08/2017	63253TE87	4,000,000.00	A-1+	P-1	06/06/16	06/08/16	4,000,000.00	1.00	2,347.91	4,000,000.00	3,996,104.00
SVENSKA HANDELSBANKEN NY FLT CERT DEPOS DTD 11/24/2015 1.275% 08/24/2017	86958DH54	3,300,000.00	A-1+	P-1	11/20/15	11/24/15	3,300,000.00	0.84	4,325.87	3,300,000.00	3,307,491.00



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2016**

YOLO COUNTY - TREASURY POOL - 97420100

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Certificate of Deposit											
US BANK NA CINCINNATI (CALLABLE) CD DTD 09/11/2014 1.375% 09/11/2017	90333VPF1	3,745,000.00	AA-	Aa1	09/09/14	09/11/14	3,738,970.55	1.41	2,860.76	3,743,102.03	3,758,100.01
BANK OF NOVA SCOTIA HOUSTON YCD DTD 11/09/2015 1.560% 11/06/2017	06417GAS7	5,000,000.00	A-1	P-1	11/06/15	11/09/15	5,000,000.00	1.55	31,416.67	5,000,000.00	5,016,675.00
SKANDINAVISKA ENSKILDA BANKEN NY CD DTD 11/17/2015 1.480% 11/16/2017	83050FBG5	5,000,000.00	A-1	P-1	11/16/15	11/17/15	5,000,000.00	1.48	65,572.22	5,000,000.00	5,007,500.00
ROYAL BANK OF CANADA NY CD DTD 03/15/2016 1.700% 03/09/2018	78009NZ22	4,305,000.00	AA-	Aa3	03/11/16	03/15/16	4,305,000.00	1.69	4,472.42	4,305,000.00	4,325,341.13
TORONTO DOMINION BANK NY CD DTD 03/14/2016 1.720% 03/14/2018	89113E5E2	2,700,000.00	AA-	Aa1	03/14/16	03/16/16	2,700,000.00	1.72	25,929.00	2,700,000.00	2,704,482.00
Security Type Sub-Total		45,250,000.00					45,243,970.55	1.26	241,324.78	45,248,102.03	45,314,034.59
Asset-Backed Security / Collateralized Mortgage Obligation											
TOYOTA ABS 2015-A A2 DTD 03/04/2015 0.710% 07/15/2017	89236WAB4	24,829.99	AAA	Aaa	02/24/15	03/04/15	24,829.75	0.71	7.84	24,829.92	24,827.29
HONDA ABS 2015-3 A3 DTD 08/19/2015 1.270% 04/18/2019	43814MAC1	1,895,000.00	NR	Aaa	08/12/15	08/19/15	1,894,976.69	1.27	869.07	1,894,984.93	1,899,584.76
CARMAX ABS 2016-3 A2 DTD 07/20/2016 1.170% 08/15/2019	14314EAB7	1,445,000.00	AAA	NR	07/14/16	07/20/16	1,444,882.09	1.18	751.40	1,444,890.05	1,446,230.42
NISSAN ABS 2015-A A3 DTD 04/14/2015 1.050% 10/15/2019	65477UAC4	2,330,000.00	NR	Aaa	04/07/15	04/14/15	2,329,510.23	1.06	1,087.33	2,329,688.78	2,331,938.56
TOYOTA ABS 2016-A A3 DTD 03/02/2016 1.250% 03/15/2020	89237KAD5	2,035,000.00	AAA	Aaa	02/23/16	03/02/16	2,034,884.62	1.25	1,130.56	2,034,904.48	2,039,588.93
NISSAN ABS 2015-B A3 DTD 07/22/2015 1.340% 03/15/2020	65475WAD0	2,260,000.00	NR	Aaa	07/15/15	07/22/15	2,259,820.33	1.34	1,345.96	2,259,873.71	2,268,353.19
TOYOTA ABS 2016-C A3 DTD 08/10/2016 1.140% 08/15/2020	89237WAD9	865,000.00	AAA	Aaa	08/01/16	08/10/16	864,976.82	1.14	438.27	864,980.76	863,428.04
HYUNDAI ABS 2016-A A3 DTD 03/30/2016 1.560% 09/15/2020	44930UAD8	860,000.00	AAA	Aaa	03/22/16	03/30/16	859,833.16	1.57	596.27	859,853.95	865,968.40



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2016**

YOLO COUNTY - TREASURY POOL - 97420100

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security / Collateralized Mortgage Obligation											
NISSAN ABS 2016-B A3 DTD 04/27/2016 1.320% 01/15/2021	65478VAD9	645,000.00	NR	Aaa	04/18/16	04/27/16	644,899.96	1.33	378.40	644,910.95	647,579.81
Security Type Sub-Total		12,359,829.99					12,358,613.65	1.24	6,605.10	12,358,917.53	12,387,499.40
Managed Account Sub-Total		279,225,385.04					279,885,218.50	1.13	887,383.56	279,421,792.74	280,037,756.92
Securities Sub-Total		\$279,225,385.04					\$279,885,218.50	1.13%	\$887,383.56	\$279,421,792.74	\$280,037,756.92
Accrued Interest											\$887,383.56
Total Investments											\$280,925,140.48



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 2016**

YOLO COUNTY - TREASURY POOL - 97420100

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 07/02/2012 0.750% 06/30/2017	912828TB6	2,380,000.00	MORGANST		100.11	2,382,598.96	6,782.55	3,823.14	0.75	0.75	0.60
US TREASURY NOTES DTD 07/02/2012 0.750% 06/30/2017	912828TB6	2,900,000.00	MORGANST		100.11	2,903,166.80	16,194.14	7,003.67	0.75	0.75	0.60
US TREASURY NOTES DTD 11/30/2012 0.625% 11/30/2017	912828UA6	2,010,000.00	MORGANST		99.92	2,008,430.19	23,555.19	8,377.10	1.16	1.16	0.69
US TREASURY NOTES DTD 11/30/2012 0.625% 11/30/2017	912828UA6	3,045,000.00	BNP PARI		99.92	3,042,621.86	19,983.58	6,389.12	1.16	1.16	0.69

Security Type Sub-Total		10,335,000.00				10,336,817.81	66,515.46	25,593.03	0.95	0.95	0.65
--------------------------------	--	----------------------	--	--	--	----------------------	------------------	------------------	-------------	-------------	-------------

Supra-National Agency Bond / Note											
INTL BANK OF RECON AND DEV SN (FLOATER) DTD 09/30/2015 0.838% 09/30/2017	45905UTJ3	5,110,000.00	GOLDMAN		99.97	5,108,446.56	7,644.56	922.15	0.25	0.99	0.88
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 04/30/2015 1.000% 06/15/2018	459058EJ8	1,350,000.00	BARCLAYS		100.19	1,352,620.35	4,928.85	3,891.28	1.69	1.69	0.89
INTL BANK OF RECON AND DEV SN NOTES DTD 04/19/2016 0.875% 07/19/2018	459058FE8	2,800,000.00	BNP PARI		100.02	2,800,560.00	5,516.00	4,538.49	1.78	1.78	0.86
INTER-AMERICAN DEVELOPMENT BANK DTD 04/12/2016 1.000% 05/13/2019	458182DX7	3,500,000.00	HSBC		99.99	3,499,660.50	10,160.50	8,578.81	2.57	2.57	1.00
INTL BANK OF RECON AND DEV SN NOTE DTD 07/13/2016 0.875% 08/15/2019	459058FK4	2,800,000.00	BNP PARI		99.49	2,785,602.40	(13,809.60)	(13,846.70)	2.83	2.83	1.06

Security Type Sub-Total		15,560,000.00				15,546,889.81	14,440.31	4,084.03	1.63	1.88	0.94
--------------------------------	--	----------------------	--	--	--	----------------------	------------------	-----------------	-------------	-------------	-------------

Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	1,085,000.00	GOLDMAN		100.37	1,088,984.45	(6,861.64)	(759.85)	1.35	1.32	1.20
FNMA SERIES 2015-M3 FA DTD 02/01/2015 0.652% 06/01/2018	3136AMMC0	979,013.63	GOLDMAN		100.00	979,050.15	292.34	36.52	0.08	1.53	0.62
FNMA SERIES M4 FA DTD 03/01/2015 0.642% 09/01/2018	3136AMTM1	1,266,301.52	MORGANST		99.99	1,266,208.95	232.00	(92.57)	0.06	1.79	0.62



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 2016**

YOLO COUNTY - TREASURY POOL - 97420100

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M8 FA DTD 05/01/2015 0.602% 11/01/2018	3136ANMF1	1,146,190.72	CSFB		99.86	1,144,602.90	(1,316.08)	(1,587.82)	0.08	1.96	0.65
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AQSW1	1,260,000.00	GOLDMAN		100.83	1,270,445.53	(2,154.34)	1,861.24	1.56	2.03	1.43
FHLMC SERIES KP03 A1 DTD 04/01/2016 1.738% 03/01/2019	3137BNMZ4	1,891,874.17	MERRILL		100.79	1,906,800.30	(3,977.48)	(670.71)	1.86	2.20	1.33
FNMA SERIES 2015-M10 FA DTD 06/01/2015 0.682% 03/01/2019	3136ANA98	3,910,948.61	CITIGRP		100.06	3,913,098.07	3,281.28	2,149.46	0.08	2.28	0.64
FNMA SERIES 2016-M9 ASQ2 DTD 06/01/2016 1.785% 06/01/2019	3136ASPX8	3,820,000.00	CSFB		100.74	3,848,103.36	(10,094.73)	(6,250.09)	1.74	2.45	1.44
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	2,635,000.00	MORGANST		100.50	2,648,063.28	(13,323.35)	(6,137.86)	1.91	2.70	1.42
FNMA SERIES 2015-M12 FA DTD 09/01/2015 0.772% 04/01/2020	3136AP3Z3	4,616,226.40	MERRILL		100.10	4,620,775.69	6,211.15	4,549.29	0.08	3.33	0.73
Security Type Sub-Total		22,610,555.05				22,686,132.68	(27,710.85)	(6,902.39)	0.87	2.43	1.01

Federal Agency Bond / Note											
FNMA GLOBAL BENCHMARK NOTES DTD 06/08/2007 5.375% 06/12/2017	31398ADM1	4,500,000.00	BNP PARI		103.31	4,649,017.50	(238,702.50)	3,829.27	0.69	0.69	0.63
FREDDIE MAC GLOBAL NOTES DTD 06/25/2012 1.000% 07/28/2017	3137EADJ5	1,535,000.00	BARCLAYS		100.31	1,539,764.64	4,867.49	4,793.21	0.82	0.82	0.62
FREDDIE MAC GLOBAL NOTES DTD 06/25/2012 1.000% 07/28/2017	3137EADJ5	8,380,000.00	RBS_SEC		100.31	8,406,011.52	(2,401.79)	15,991.64	0.82	0.82	0.62
FNMA NOTES DTD 08/25/2014 1.000% 09/27/2017	3135G0ZL0	665,000.00	NOMURA		100.32	667,135.98	1,431.08	1,885.18	0.99	0.99	0.67
FNMA NOTES DTD 08/25/2014 1.000% 09/27/2017	3135G0ZL0	4,000,000.00	BMO		100.32	4,012,848.00	(7,992.00)	4,241.28	0.99	0.99	0.67
FANNIE MAE GLOBAL NOTES DTD 10/30/2012 0.875% 12/20/2017	3135G0RT2	1,380,000.00	NOMURA		100.15	1,382,058.96	4,446.36	3,235.26	1.21	1.21	0.75
FHLMC NOTES DTD 11/21/2012 0.750% 01/12/2018	3137EADN6	5,000,000.00	MORGANST		99.97	4,998,525.00	28,875.00	14,316.50	1.27	1.27	0.77
FHLB NOTES DTD 02/18/2016 0.875% 03/19/2018	3130A7CX1	1,675,000.00	BARCLAYS		100.08	1,676,341.68	1,860.93	1,709.36	1.46	1.46	0.82



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 2016**

YOLO COUNTY - TREASURY POOL - 97420100

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Federal Agency Bond / Note											
FNMA NOTE DTD 03/04/2016 0.875% 03/28/2018	3135G0J61	2,575,000.00	CITIGRP		100.08	2,576,957.00	7,107.00	5,686.73	1.48	1.48	0.82
FHLMC REFERENCE NOTE DTD 04/07/2016 0.750% 04/09/2018	3137EAEA3	4,285,000.00	NOMURA		99.91	4,281,126.36	2,853.81	1,242.31	1.51	1.51	0.81
FEDERAL HOME LOAN BANKS AGCY DTD 05/27/2016 0.875% 06/29/2018	3130A8BD4	1,950,000.00	MORGANST		100.38	1,957,495.80	12,195.30	11,428.95	1.73	1.73	0.65
FHLB NOTES DTD 07/08/2016 0.625% 08/07/2018	3130A8PK3	7,000,000.00	BARCLAYS		99.61	6,972,714.00	(12,726.00)	(14,325.22)	1.84	1.84	0.84
FNMA BENCHMARK NOTE DTD 09/01/2015 1.125% 10/19/2018	3135G0E58	4,000,000.00	WELLSFAR		100.52	4,020,716.00	33,796.00	29,925.76	2.02	2.02	0.87
FNMA BENCHMARK NOTE DTD 09/01/2015 1.125% 10/19/2018	3135G0E58	4,135,000.00	TD SEC U		100.52	4,156,415.17	27,865.77	25,674.22	2.02	2.02	0.87
FNMA NOTES DTD 11/03/2015 1.125% 12/14/2018	3135G0G72	4,190,000.00	GOLDMAN		100.48	4,210,099.43	15,280.93	16,254.60	2.17	2.17	0.90
FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	1,500,000.00	JPMCHASE		100.14	1,502,128.50	5,668.50	4,965.13	2.37	2.37	0.94
FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	3,000,000.00	GOLDMAN		100.14	3,004,257.00	(12,723.00)	(11,110.74)	2.37	2.37	0.94
FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	3,495,000.00	CITIGRP		100.14	3,499,959.41	1,740.27	2,188.71	2.37	2.37	0.94
FREDDIE MAC NOTES DTD 03/21/2016 1.125% 04/15/2019	3137EADZ9	1,560,000.00	NOMURA		100.44	1,566,927.96	7,037.16	7,017.25	2.49	2.49	0.95
FHLB GLOBAL NOTE DTD 06/03/2016 1.125% 06/21/2019	3130A8DB6	6,150,000.00	WELLSFAR		100.42	6,175,540.95	28,123.95	27,858.21	2.67	2.67	0.97
FHLMC REFERENCE NOTE DTD 07/20/2016 0.875% 07/19/2019	3137EAEB1	1,475,000.00	TD SEC U		99.65	1,469,850.78	(1,579.72)	(1,811.78)	2.76	2.76	1.00
FNMA BENCHMARK NOTE DTD 08/02/2016 0.875% 08/02/2019	3135G0N33	3,760,000.00	GOLDMAN		99.61	3,745,381.12	(8,302.08)	(8,643.15)	2.79	2.79	1.01
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	6,260,000.00	GOLDMAN		99.95	6,257,120.40	6,886.00	6,626.46	2.86	2.86	1.02
Security Type Sub-Total		82,470,000.00				82,728,393.16	(94,391.54)	152,979.14	1.82	1.82	0.83

Corporate Note



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 2016**

YOLO COUNTY - TREASURY POOL - 97420100

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Corporate Note											
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 1.100% 03/03/2017	17275RAT9	1,490,000.00	JPMCHASE		100.04	1,490,597.49	686.89	610.24	0.42	0.42	1.00
CTRPLLR FIN SERV CORP DTD 03/03/2014 1.000% 03/03/2017	14912L5Z0	2,995,000.00	RBC CAP		100.01	2,995,176.71	7,514.46	1,587.50	0.42	0.42	0.99
COMCAST CORP NOTE DTD 10/28/1997 8.875% 05/01/2017	20029PAG4	3,000,000.00	WELLSFAR		104.31	3,129,288.00	(362,232.00)	(4,910.46)	0.56	0.56	1.46
APPLE INC CORP NOTE DTD 05/06/2014 1.050% 05/05/2017	037833AM2	2,500,000.00	DEUTSCHE		100.12	2,503,000.00	4,325.00	3,266.07	0.59	0.59	0.85
APPLE INC CORP NOTE DTD 05/13/2015 0.900% 05/12/2017	037833BB5	1,160,000.00	GOLDMAN		100.00	1,159,971.00	771.40	218.53	0.61	0.61	0.90
THE WALT DISNEY CORPORATION CORP NOTE DTD 06/02/2014 0.875% 05/30/2017	25468PCZ7	1,745,000.00	CITIGRP		99.97	1,744,425.90	2,566.90	129.66	0.66	0.66	0.92
HSBC USA INC DTD 06/23/2014 1.300% 06/23/2017	40434CAA3	1,110,000.00	HSBC		99.96	1,109,568.21	1,255.41	(16.44)	0.72	0.72	1.35
PEPSICO, INC DTD 07/17/2015 1.125% 07/17/2017	713448CW6	615,000.00	JPMCHASE		100.06	615,339.48	536.28	418.16	0.79	0.79	1.05
WELLS FARGO & COMPANY CORP NOTES DTD 09/09/2014 1.400% 09/08/2017	94974BGB0	1,500,000.00	WELLSFAR		99.97	1,499,550.00	1,035.00	20.61	0.93	0.93	1.43
CHEVRON CORP NOTE DTD 11/18/2014 1.345% 11/15/2017	166764AL4	1,650,000.00	MERRILL		100.21	1,653,384.15	3,384.15	3,384.15	1.11	1.11	1.16
TOYOTA MOTOR CREDIT CORP NOTE DTD 01/12/2015 1.450% 01/12/2018	89236TCA1	715,000.00	MERRILL		100.37	717,680.54	3,660.09	3,103.88	1.27	1.27	1.15
CISCO SYSTEMS INC CORP NOTE DTD 02/29/2016 1.400% 02/28/2018	17275RBA9	2,160,000.00	MERRILL		100.39	2,168,346.24	8,346.24	8,346.24	1.39	1.39	1.12
JP MORGAN CHASE CORP NOTES (CALLABLE) DTD 03/02/2015 1.700% 03/01/2018	46623EKD0	3,050,000.00	JPMCHASE	02/01/18	100.30	3,059,284.20	10,077.20	9,664.26	1.34	1.32	1.48
EXXON MOBIL CORP NOTES DTD 03/06/2015 1.305% 03/06/2018	30231GAL6	4,325,000.00	JPMCHASE		100.30	4,338,087.45	13,087.45	13,087.45	1.42	1.42	1.09
AMERICAN HONDA FINANCE CORP NOTES DTD 03/13/2015 1.500% 03/13/2018	02665WAT8	4,475,000.00	MORGANST		100.41	4,493,405.68	24,402.18	21,338.24	1.43	1.43	1.21
GENERAL ELEC CAP CORP GLOBAL NOTES DTD 04/02/2013 1.625% 04/02/2018	36962G6W9	4,495,000.00	UBS AG		101.02	4,540,880.47	32,844.97	38,635.25	1.47	1.47	0.94



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 2016**

YOLO COUNTY - TREASURY POOL - 97420100

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Corporate Note											
PEPSICO, INC CORP NOTES DTD 04/30/2015 1.250% 04/30/2018	713448CR7	1,025,000.00	MERRILL		100.22	1,027,220.15	2,343.15	2,285.51	1.56	1.56	1.11
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 05/29/2015 1.600% 05/22/2018	06406HDB2	4,970,000.00	GOLDMAN	04/22/18	100.60	4,999,631.14	30,078.44	29,883.37	1.56	1.53	1.23
TOYOTA MOTOR CREDIT CORP DTD 07/13/2015 1.550% 07/13/2018	89236TCP8	1,940,000.00	JPMCHASE		100.54	1,950,497.34	12,146.34	11,486.68	1.75	1.75	1.24
AMERICAN EXPRESS CRD CRP NT (CALLABLE) DTD 07/31/2015 1.800% 07/31/2018	0258M0DV8	2,925,000.00	MERRILL	06/30/18	100.58	2,942,067.38	23,034.38	20,897.87	1.75	1.71	1.48
JOHN DEERE CAPITAL CORP NOTE DTD 09/11/2015 1.750% 08/10/2018	24422ETA7	4,365,000.00	CITIGRP		100.92	4,405,044.51	44,322.21	42,812.97	1.82	1.82	1.25
AMERICAN EXP CREDIT CORP NT (CALLABLE) DTD 11/05/2015 1.875% 11/05/2018	0258M0DZ9	1,375,000.00	MERRILL	10/05/18	100.82	1,386,237.88	11,361.63	11,324.99	1.99	1.96	1.48
JOHN DEERE CAPITAL CORP NOTE DTD 01/08/2016 1.950% 01/08/2019	24422ETE9	1,245,000.00	BARCLAYS		101.65	1,265,513.87	20,588.57	20,570.77	2.21	2.21	1.21
TOYOTA MOTOR CREDIT CORP DTD 02/19/2016 1.700% 02/19/2019	89236TCU7	1,630,000.00	CITIGRP		100.78	1,642,715.63	12,911.23	12,871.80	2.33	2.33	1.37
AMERICAN HONDA FINANCE CORP NOTES DTD 02/23/2016 1.700% 02/22/2019	02665WBA8	615,000.00	CITIGRP		100.85	620,231.81	5,354.81	5,330.54	2.34	2.34	1.34
BERKSHIRE HATHAWAY INC NOTES DTD 03/15/2016 1.700% 03/15/2019	084664CG4	1,435,000.00	JPMCHASE		100.92	1,448,169.00	14,259.60	14,065.76	2.40	2.40	1.32
IBM CORP NOTES DTD 02/19/2016 1.800% 05/17/2019	459200JE2	4,200,000.00	JPMCHASE		101.44	4,260,475.80	62,197.80	61,798.93	2.54	2.54	1.24
BERKSHIRE HATHAWAY INC CORPORATE NOTES DTD 08/15/2016 1.300% 08/15/2019	084664CK5	1,200,000.00	MERRILL		100.17	1,202,026.80	3,190.80	3,142.04	2.81	2.81	1.24
CISCO SYSTEMS INC CORP NOTES DTD 09/20/2016 1.400% 09/20/2019	17275RBG6	2,460,000.00	CITIGRP		100.09	2,462,147.58	4,878.18	4,850.87	2.90	2.90	1.37
Security Type Sub-Total		66,370,000.00				66,829,964.41	(1,071.24)	340,205.44	1.50	1.50	1.21
Commercial Paper											



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 2016**

YOLO COUNTY - TREASURY POOL - 97420100

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Commercial Paper											
BANK OF TOKYO MITSUBISHI LTD COMM PAPER -- 0.000% 10/04/2016	06538BK44	5,150,000.00	BTM_DIR		100.00	5,149,768.25	23,067.71	150.23	0.01	0.01	0.41
BANK OF TOKYO MITSUBISHI COMM PAPER -- 0.000% 12/13/2016	06538BMD2	3,000,000.00	BTM_DIR		99.84	2,995,320.00	9,341.67	1,038.33	0.20	0.20	0.76
BNP PARIBAS NY BRANCH COMM PAPER -- 0.000% 01/03/2017	09659BN30	7,320,000.00	BNP PARI		99.77	7,302,966.36	39,513.36	2,653.06	0.26	0.26	0.88
CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 02/03/2017	22533TP34	2,500,000.00	CREDITAG		99.65	2,491,337.50	6,947.92	2,361.80	0.34	0.34	0.99
BANK OF MONTREAL CHICAGO COMM PAPER -- 0.000% 03/03/2017	06366GO36	2,850,000.00	BMO		99.57	2,837,844.75	9,371.01	226.40	0.42	0.42	1.00
BNP PARIBAS NY BRANCH COMM PAPER -- 0.000% 03/13/2017	09659BOD5	1,250,000.00	BNP PARI		99.48	1,243,480.00	3,287.29	(577.29)	0.45	0.45	1.15
TOYOTA MOTOR CREDIT CORP COMM PAPER -- 0.000% 04/13/2017	89233GRD0	2,200,000.00	TOYOTA		99.42	2,187,308.20	4,277.53	(362.03)	0.53	0.53	1.07
Security Type Sub-Total		24,270,000.00				24,208,025.06	95,806.49	5,490.50	0.26	0.26	0.82
Certificate of Deposit											
CANADIAN IMPERIAL BANK NY YCD DTD 04/10/2015 1.010% 04/06/2017	13606JYY9	5,650,000.00	GOLDMAN		99.88	5,642,937.50	(7,062.50)	(7,062.50)	0.51	0.51	1.23
RABOBANK NEDERLAND NV CERT DEPOS DTD 04/27/2015 1.070% 04/21/2017	21684BXH2	3,150,000.00	GOLDMAN		99.95	3,148,402.95	(1,597.05)	(1,597.05)	0.55	0.55	1.14
BMO HARRIS BANK NA CD DTD 10/23/2015 1.000% 04/24/2017	05574BFW5	5,000,000.00	MERRILL		100.17	5,008,565.00	8,565.00	8,565.00	0.57	0.57	0.67
NORDEA BANK FINLAND NY CD DTD 05/29/2015 1.150% 05/26/2017	65558LFA5	3,400,000.00	MERRILL		99.95	3,398,436.00	(1,564.00)	(1,564.00)	0.65	0.65	1.21
NATL AUSTRALIA BANK NY FLT CERT DEPOS DTD 06/08/2016 1.057% 06/08/2017	63253TE87	4,000,000.00	MERRILL		99.90	3,996,104.00	(3,896.00)	(3,896.00)	0.08	0.69	1.20



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 2016**

YOLO COUNTY - TREASURY POOL - 97420100

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Certificate of Deposit											
SVENSKA HANDELSBANKEN NY FLT CERT DEPOS DTD 11/24/2015 1.275% 08/24/2017	86958DH54	3,300,000.00	MERRILL		100.23	3,307,491.00	7,491.00	7,491.00	0.25	0.90	1.03
US BANK NA CINCINNATI (CALLABLE) CD DTD 09/11/2014 1.375% 09/11/2017	90333VPF1	3,745,000.00	US BANK	08/11/17	100.35	3,758,100.01	19,129.46	14,997.98	0.86	0.86	0.97
BANK OF NOVA SCOTIA HOUSTON YCD DTD 11/09/2015 1.560% 11/06/2017	06417GAS7	5,000,000.00	UBS AG		100.33	5,016,675.00	16,675.00	16,675.00	1.09	1.09	1.23
SKANDINAVISKA ENSKILDA BANKEN NY CD DTD 11/17/2015 1.480% 11/16/2017	83050FBG5	5,000,000.00	GOLDMAN		100.15	5,007,500.00	7,500.00	7,500.00	1.13	1.13	0.04
ROYAL BANK OF CANADA NY CD DTD 03/15/2016 1.700% 03/09/2018	78009NZZ2	4,305,000.00	RBC CAP		100.47	4,325,341.13	20,341.13	20,341.13	1.43	1.43	1.34
TORONTO DOMINION BANK NY CD DTD 03/14/2016 1.720% 03/14/2018	89113E5E2	2,700,000.00	TD SEC U		100.17	2,704,482.00	4,482.00	4,482.00	1.44	1.44	1.60
Security Type Sub-Total		45,250,000.00				45,314,034.59	70,064.04	65,932.56	0.78	0.88	1.02
Asset-Backed Security / Collateralized Mortgage Obligation											
TOYOTA ABS 2015-A A2 DTD 03/04/2015 0.710% 07/15/2017	89236WAB4	24,829.99	JPMCHASE		99.99	24,827.29	(2.46)	(2.63)	0.03	0.48	0.73
HONDA ABS 2015-3 A3 DTD 08/19/2015 1.270% 04/18/2019	43814MAC1	1,895,000.00	BARCLAYS		100.24	1,899,584.76	4,608.07	4,599.83	0.95	1.70	1.13
CARMAX ABS 2016-3 A2 DTD 07/20/2016 1.170% 08/15/2019	14314EAB7	1,445,000.00	CSFB		100.09	1,446,230.42	1,348.33	1,340.37	0.95	2.67	1.14
NISSAN ABS 2015-A A3 DTD 04/14/2015 1.050% 10/15/2019	65477UAC4	2,330,000.00	MERRILL		100.08	2,331,938.56	2,428.33	2,249.78	0.76	2.43	1.02
TOYOTA ABS 2016-A A3 DTD 03/02/2016 1.250% 03/15/2020	89237KAD5	2,035,000.00	MERRILL		100.23	2,039,588.93	4,704.31	4,684.45	1.48	2.37	1.16
NISSAN ABS 2015-B A3 DTD 07/22/2015 1.340% 03/15/2020	65475WAD0	2,260,000.00	CITIGRP		100.37	2,268,353.19	8,532.86	8,479.48	1.38	2.55	1.20
TOYOTA ABS 2016-C A3 DTD 08/10/2016 1.140% 08/15/2020	89237WAD9	865,000.00	MITSU		99.82	863,428.04	(1,548.78)	(1,552.72)	1.99	1.94	1.23
HYUNDAI ABS 2016-A A3 DTD 03/30/2016 1.560% 09/15/2020	44930UAD8	860,000.00	MERRILL		100.69	865,968.40	6,135.24	6,114.45	2.00	3.38	1.36



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 2016**

YOLO COUNTY - TREASURY POOL - 97420100

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst	YTM at Mkt
Asset-Backed Security / Collateralized Mortgage Obligation											
NISSAN ABS 2016-B A3 DTD 04/27/2016 1.320% 01/15/2021	65478VAD9	645,000.00	SOC GEN		100.40	647,579.81	2,679.85	2,668.86	2.06	3.09	1.19
Security Type Sub-Total		12,359,829.99				12,387,499.40	28,885.75	28,581.87	1.29	2.42	1.15
Managed Account Sub-Total		279,225,385.04				280,037,756.92	152,538.42	615,964.18	1.30	1.50	0.98
Securities Sub-Total		\$279,225,385.04				\$280,037,756.92	\$152,538.42	\$615,964.18	1.30	1.50	0.98%
Accrued Interest						\$887,383.56					
Total Investments						\$280,925,140.48					



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 2016**

YOLO COUNTY - TREASURY POOL - 97420100

Transaction Type		Security Description	CUSIP	Par	Principal	Accrued	Total	Realized G/L	Realized G/L	Sale
Trade	Settle				Proceeds	Interest		Cost	Amort Cost	
BUY										
08/31/16	09/02/16	FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	6,260,000.00	(6,250,234.40)	0.00	(6,250,234.40)			
09/13/16	09/20/16	CISCO SYSTEMS INC CORP NOTES DTD 09/20/2016 1.400% 09/20/2019	17275RBG6	2,460,000.00	(2,457,269.40)	0.00	(2,457,269.40)			
Transaction Type Sub-Total				8,720,000.00	(8,707,503.80)	0.00	(8,707,503.80)			
INTEREST										
09/01/16	09/01/16	JP MORGAN CHASE CORP NOTES (CALLABLE) DTD 03/02/2015 1.700% 03/01/2018	46623EKD0	3,050,000.00	0.00	25,925.00	25,925.00			
09/01/16	09/25/16	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AOD00	2,635,000.00	0.00	3,614.34	3,614.34			
09/01/16	09/25/16	FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	1,085,000.00	0.00	1,401.46	1,401.46			
09/01/16	09/25/16	FNMA SERIES M4 FA DTD 03/01/2015 0.642% 09/01/2018	3136AMTM1	1,267,526.85	0.00	756.72	756.72			
09/01/16	09/25/16	FNMA SERIES 2015-M8 FA DTD 05/01/2015 0.602% 11/01/2018	3136ANMF1	1,178,066.56	0.00	662.73	662.73			
09/01/16	09/25/16	FNMA SERIES 2015-M3 FA DTD 02/01/2015 0.652% 06/01/2018	3136AMMC0	999,268.36	0.00	605.17	605.17			
09/01/16	09/25/16	FNMA SERIES 2015-M12 FA DTD 09/01/2015 0.772% 04/01/2020	3136AP3Z3	4,645,683.45	0.00	3,293.56	3,293.56			
09/01/16	09/25/16	FNMA SERIES 2015-M10 FA DTD 06/01/2015 0.682% 03/01/2019	3136ANA98	3,944,725.79	0.00	2,490.90	2,490.90			
09/01/16	09/25/16	FNMA SERIES 2016-M9 ASQ2 DTD 06/01/2016 1.785% 06/01/2019	3136ASPX8	3,820,000.00	0.00	5,682.25	5,682.25			
09/01/16	09/25/16	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AQSW1	1,260,000.00	0.00	1,992.98	1,992.98			
09/01/16	09/25/16	FHLMC SERIES KP03 A1 DTD 04/01/2016 1.738% 03/01/2019	3137BNMZ4	1,917,543.05	0.00	2,777.24	2,777.24			
09/03/16	09/03/16	CTRPLLR FIN SERV CORP DTD 03/03/2014 1.000% 03/03/2017	14912L5Z0	2,995,000.00	0.00	14,975.00	14,975.00			
09/03/16	09/03/16	CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 1.100% 03/03/2017	17275RAT9	1,490,000.00	0.00	8,195.00	8,195.00			



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 2016**

YOLO COUNTY - TREASURY POOL - 97420100

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	09/06/16	09/06/16	EXXON MOBIL CORP NOTES DTD 03/06/2015 1.305% 03/06/2018	30231GAL6	4,325,000.00	0.00	28,220.63	28,220.63			
	09/08/16	09/08/16	WELLS FARGO & COMPANY CORP NOTES DTD 09/09/2014 1.400% 09/08/2017	94974BGB0	1,500,000.00	0.00	10,500.00	10,500.00			
	09/08/16	09/08/16	NATL AUSTRALIA BANK NY FLT CERT DEPOS DTD 06/08/2016 1.057% 06/08/2017	63253TE87	4,000,000.00	0.00	3,576.71	3,576.71			
	09/09/16	09/09/16	ROYAL BANK OF CANADA NY CD DTD 03/15/2016 1.700% 03/09/2018	78009NZ22	4,305,000.00	0.00	35,372.76	35,372.76			
	09/11/16	09/11/16	US BANK NA CINCINNATI (CALLABLE) CD DTD 09/11/2014 1.375% 09/11/2017	90333VPF1	3,745,000.00	0.00	25,746.88	25,746.88			
	09/13/16	09/13/16	AMERICAN HONDA FINANCE CORP NOTES DTD 03/13/2015 1.500% 03/13/2018	02665WAT8	4,475,000.00	0.00	33,562.50	33,562.50			
	09/15/16	09/15/16	BERKSHIRE HATHAWAY INC NOTES DTD 03/15/2016 1.700% 03/15/2019	084664CG4	1,435,000.00	0.00	12,197.50	12,197.50			
	09/15/16	09/15/16	TOYOTA ABS 2015-A A2 DTD 03/04/2015 0.710% 07/15/2017	89236WAB4	158,313.96	0.00	93.67	93.67			
	09/15/16	09/15/16	NISSAN ABS 2015-A A3 DTD 04/14/2015 1.050% 10/15/2019	65477UAC4	2,330,000.00	0.00	2,038.75	2,038.75			
	09/15/16	09/15/16	NISSAN ABS 2015-B A3 DTD 07/22/2015 1.340% 03/15/2020	65475WAD0	2,260,000.00	0.00	2,523.67	2,523.67			
	09/15/16	09/15/16	TOYOTA ABS 2016-C A3 DTD 08/10/2016 1.140% 08/15/2020	89237WAD9	865,000.00	0.00	958.71	958.71			
	09/15/16	09/15/16	HONDA ABS 2015-1 A2 DTD 01/28/2015 0.700% 06/15/2017	43814KAB7	29,261.53	0.00	17.07	17.07			
	09/15/16	09/15/16	CARMAX ABS 2016-3 A2 DTD 07/20/2016 1.170% 08/15/2019	14314EAB7	1,445,000.00	0.00	1,408.88	1,408.88			
	09/15/16	09/15/16	TOYOTA ABS 2016-A A3 DTD 03/02/2016 1.250% 03/15/2020	89237KAD5	2,035,000.00	0.00	2,119.79	2,119.79			
	09/15/16	09/15/16	HYUNDAI ABS 2016-A A3 DTD 03/30/2016 1.560% 09/15/2020	44930UAD8	860,000.00	0.00	1,118.00	1,118.00			



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 2016**

YOLO COUNTY - TREASURY POOL - 97420100

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	09/15/16	09/15/16	NISSAN ABS 2016-B A3 DTD 04/27/2016 1.320% 01/15/2021	65478VAD9	645,000.00	0.00	709.50	709.50			
	09/18/16	09/18/16	HONDA ABS 2015-3 A3 DTD 08/19/2015 1.270% 04/18/2019	43814MAC1	1,895,000.00	0.00	2,005.54	2,005.54			
	09/19/16	09/19/16	FHLB NOTES DTD 02/18/2016 0.875% 03/19/2018	3130A7CX1	1,675,000.00	0.00	7,328.13	7,328.13			
	09/27/16	09/27/16	FNMA NOTES DTD 08/25/2014 1.000% 09/27/2017	3135G0ZL0	665,000.00	0.00	3,325.00	3,325.00			
	09/27/16	09/27/16	FNMA NOTES DTD 08/25/2014 1.000% 09/27/2017	3135G0ZL0	4,000,000.00	0.00	20,000.00	20,000.00			
	09/28/16	09/28/16	FNMA NOTE DTD 03/04/2016 0.875% 03/28/2018	3135G0J61	2,575,000.00	0.00	11,265.63	11,265.63			
	09/30/16	09/30/16	INTL BANK OF RECON AND DEV SN (FLOATER) DTD 09/30/2015 0.838% 09/30/2017	45905UTJ3	5,110,000.00	0.00	8,227.10	8,227.10			

Transaction Type Sub-Total					80,620,389.55	0.00	284,688.77	284,688.77			
-----------------------------------	--	--	--	--	----------------------	-------------	-------------------	-------------------	--	--	--

PAYDOWNS											
	09/01/16	09/25/16	FNMA SERIES 2015-M8 FA DTD 05/01/2015 0.602% 11/01/2018	3136ANMF1	31,875.84	31,875.84	0.00	31,875.84	7.56	0.00	
	09/01/16	09/25/16	FHLMC SERIES KP03 A1 DTD 04/01/2016 1.738% 03/01/2019	3137BNMZ4	25,668.88	25,668.88	0.00	25,668.88	(256.48)	0.00	
	09/01/16	09/25/16	FNMA SERIES M4 FA DTD 03/01/2015 0.642% 09/01/2018	3136AMTM1	1,225.33	1,225.33	0.00	1,225.33	0.31	0.00	
	09/01/16	09/25/16	FNMA SERIES 2015-M3 FA DTD 02/01/2015 0.652% 06/01/2018	3136AMMC0	20,254.73	20,254.73	0.00	20,254.73	5.29	0.00	
	09/01/16	09/25/16	FNMA SERIES 2015-M10 FA DTD 06/01/2015 0.682% 03/01/2019	3136ANA98	33,777.18	33,777.18	0.00	33,777.18	9.77	0.00	
	09/01/16	09/25/16	FNMA SERIES 2015-M12 FA DTD 09/01/2015 0.772% 04/01/2020	3136AP3Z3	29,457.05	29,457.05	0.00	29,457.05	10.60	0.00	
	09/15/16	09/15/16	HONDA ABS 2015-1 A2 DTD 01/28/2015 0.700% 06/15/2017	43814KAB7	29,261.53	29,261.53	0.00	29,261.53	1.53	0.00	
	09/15/16	09/15/16	TOYOTA ABS 2015-A A2 DTD 03/04/2015 0.710% 07/15/2017	89236WAB4	133,483.97	133,483.97	0.00	133,483.97	1.26	0.00	





Managed Account Security Transactions & Interest

For the Month Ending **September 30, 2016**

YOLO COUNTY - TREASURY POOL - 97420100

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Transaction Type Sub-Total					305,004.51	305,004.51	0.00	305,004.51	(220.16)	0.00	
SELL											
08/31/16	09/02/16		FNMA NOTES DTD 03/01/2012 1.125% 04/27/2017	3135G0JA2	445,000.00	446,477.40	1,738.28	448,215.68	(1,784.45)	591.08	SPEC LOT
08/31/16	09/02/16		US TREASURY NOTES DTD 01/31/2012 0.875% 01/31/2017	912828SC5	280,000.00	280,492.19	219.70	280,711.89	(43.75)	403.53	SPEC LOT
08/31/16	09/02/16		US TREASURY NOTES DTD 01/31/2012 0.875% 01/31/2017	912828SC5	2,365,000.00	2,369,157.22	1,855.69	2,371,012.91	(7,944.93)	1,566.55	SPEC LOT
08/31/16	09/02/16		US TREASURY NOTES DTD 05/31/2012 0.625% 05/31/2017	912828SY7	655,000.00	655,204.69	1,051.40	656,256.09	2,635.35	1,511.53	SPEC LOT
08/31/16	09/02/16		FANNIE MAE GLOBAL NOTES DTD 01/09/2012 1.250% 01/30/2017	3135G0GY3	2,500,000.00	2,508,000.00	2,777.78	2,510,777.78	(19,100.00)	1,301.92	SPEC LOT
09/13/16	09/20/16		FHLB GLOBAL NOTE DTD 06/03/2016 1.125% 06/21/2019	3130A8DB6	2,460,000.00	2,466,863.40	6,841.88	2,473,705.28	7,896.60	7,800.56	SPEC LOT
Transaction Type Sub-Total					8,705,000.00	8,726,194.90	14,484.73	8,740,679.63	(18,341.18)	13,175.17	
Managed Account Sub-Total						323,695.61	299,173.50	622,869.11	(18,561.34)	13,175.17	
Total Security Transactions						\$323,695.61	\$299,173.50	\$622,869.11	(\$18,561.34)	\$13,175.17	



Managed Account Summary Statement

For the Month Ending **September 30, 2016**

YOLO COUNTY LANDFILL CLOSURE TRUST FUND - 97420120

Transaction Summary - Managed Account

Opening Market Value	\$13,349,675.90
Maturities/Calls	0.00
Principal Dispositions	0.00
Principal Acquisitions	0.00
Unsettled Trades	0.00
Change in Current Value	13,038.38
Closing Market Value	\$13,362,714.28

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	0.00
Coupon/Interest/Dividend Income	0.00
Principal Payments	0.00
Security Purchases	0.00
Net Cash Contribution	0.00
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	0.00
Less Purchased Interest Related to Interest/Coupons	0.00
Plus Net Realized Gains/Losses	0.00
Total Cash Basis Earnings	\$0.00

Cash Balance

Closing Cash Balance	\$0.00
-----------------------------	---------------

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	13,244,663.18
Ending Accrued Interest	61,993.29
Plus Proceeds from Sales	0.00
Plus Proceeds of Maturities/Calls/Principal Payments	0.00
Plus Coupons/Dividends Received	0.00
Less Cost of New Purchases	0.00
Less Beginning Amortized Value of Securities	(13,252,593.52)
Less Beginning Accrued Interest	(43,560.22)
Total Accrual Basis Earnings	\$10,502.73



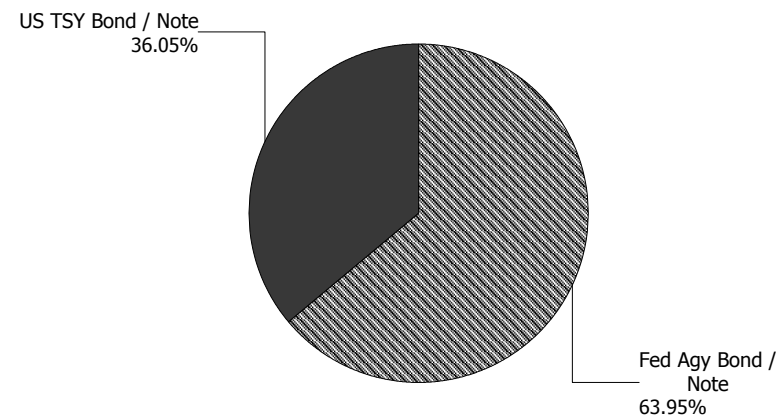
YOLO COUNTY LANDFILL CLOSURE TRUST FUND - 97420120

Account Summary

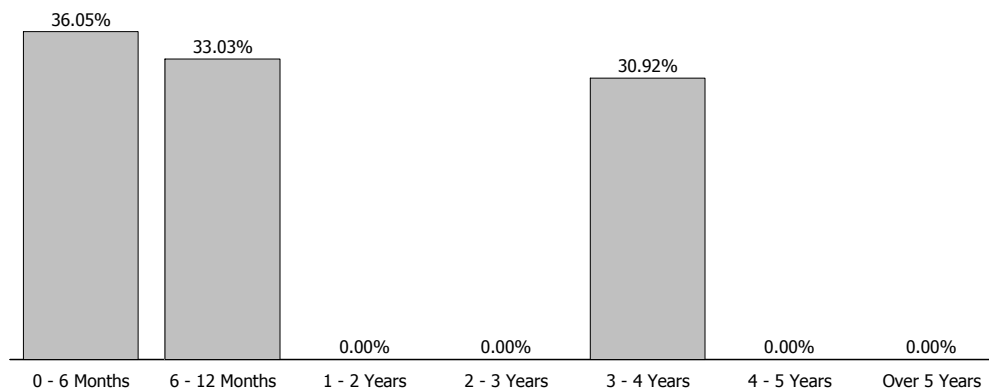
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	4,000,000.00	4,816,737.28	36.05
Federal Agency Bond / Note	8,470,000.00	8,545,977.00	63.95
Managed Account Sub-Total	12,470,000.00	13,362,714.28	100.00%
Accrued Interest		61,993.29	
Total Portfolio	12,470,000.00	13,424,707.57	

Unsettled Trades	0.00	0.00
-------------------------	-------------	-------------

Sector Allocation



Maturity Distribution



Characteristics

Yield to Maturity at Cost	1.66%
Yield to Maturity at Market	0.26%
Duration to Worst	1.41
Weighted Average Days to Maturity	528



Managed Account Issuer Summary

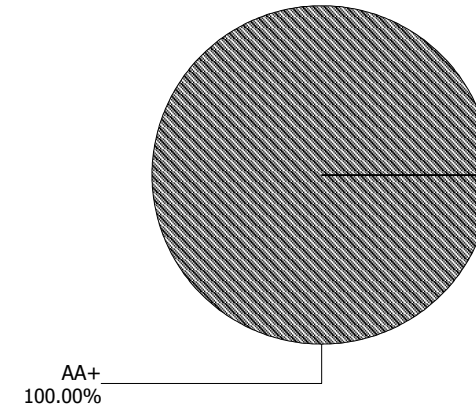
For the Month Ending **September 30, 2016**

YOLO COUNTY LANDFILL CLOSURE TRUST FUND - 97420120

Issuer Summary

Issuer	Market Value of Holdings	Percent
FANNIE MAE	8,545,977.00	63.95
UNITED STATES TREASURY	4,816,737.28	36.05
Total	\$13,362,714.28	100.00%

Credit Quality (S&P Ratings)





Managed Account Detail of Securities Held

For the Month Ending **September 30, 2016**

YOLO COUNTY LANDFILL CLOSURE TRUST FUND - 97420120

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TSY INFL IX BONDS DTD 01/16/2007 2.375% 01/15/2017	912828GD6	4,000,000.00	AA+	Aaa	05/21/07	05/22/07	4,803,665.83	2.45	24,029.54	4,774,544.77	4,816,737.28
Security Type Sub-Total		4,000,000.00					4,803,665.83	2.45	24,029.54	4,774,544.77	4,816,737.28
Federal Agency Bond / Note											
FNMA NOTES DTD 03/01/2012 1.125% 04/27/2017	3135G0JA2	4,400,000.00	AA+	Aaa	06/25/14	06/27/14	4,426,400.00	0.91	21,175.00	4,405,387.84	4,413,706.00
FNMA BENCHMARK NOTES DTD 04/27/2015 1.500% 06/22/2020	3135G0D75	4,070,000.00	AA+	Aaa	09/28/15	09/28/15	4,063,325.20	1.54	16,788.75	4,064,730.57	4,132,271.00
Security Type Sub-Total		8,470,000.00					8,489,725.20	1.21	37,963.75	8,470,118.41	8,545,977.00
Managed Account Sub-Total		12,470,000.00					13,293,391.03	1.66	61,993.29	13,244,663.18	13,362,714.28
Securities Sub-Total		\$12,470,000.00					\$13,293,391.03	1.66%	\$61,993.29	\$13,244,663.18	\$13,362,714.28
Accrued Interest											\$61,993.29
Total Investments											\$13,424,707.57



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 2016**

YOLO COUNTY LANDFILL CLOSURE TRUST FUND - 97420120

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst	YTM at Mkt
U.S. Treasury Bond / Note											
US TSY INFL IX BONDS DTD 01/16/2007 2.375% 01/15/2017	912828GD6	4,000,000.00	CSFB		100.91	4,816,737.28	13,071.45	42,192.51	0.00	0.29	-0.73
Security Type Sub-Total		4,000,000.00				4,816,737.28	13,071.45	42,192.51	0.00	0.29	(0.73)
Federal Agency Bond / Note											
FNMA NOTES DTD 03/01/2012 1.125% 04/27/2017	3135G0JA2	4,400,000.00	SOC GEN		100.31	4,413,706.00	(12,694.00)	8,318.16	0.57	0.57	0.58
FNMA BENCHMARK NOTES DTD 04/27/2015 1.500% 06/22/2020	3135G0D75	4,070,000.00	TD SEC U		101.53	4,132,271.00	68,945.80	67,540.43	3.61	3.61	1.08
Security Type Sub-Total		8,470,000.00				8,545,977.00	56,251.80	75,858.59	2.04	2.04	0.82
Managed Account Sub-Total		12,470,000.00				13,362,714.28	69,323.25	118,051.10	1.30	1.41	0.26
Securities Sub-Total		\$12,470,000.00				\$13,362,714.28	\$69,323.25	\$118,051.10	1.30	1.41	0.26%
Accrued Interest						\$61,993.29					
Total Investments						\$13,424,707.57					





Managed Account Security Transactions & Interest

For the Month Ending **September 30, 2016**

YOLO COUNTY LANDFILL CLOSURE TRUST FUND - 97420120

Transaction Type				Principal	Accrued		Realized G/L	Realized G/L	Sale	
Trade	Settle	Security Description	CUSIP	Par	Proceeds	Interest	Total	Cost	Amort Cost	Method
TIPS ADJUSTMENT										
09/30/16	09/30/16	US TSY INFL IX BONDS DTD 01/16/2007 2.375% 01/15/2017	912828GD6	0.00	6,960.00	0.00	6,960.00	0.00	0.00	ALL LOTS
Transaction Type Sub-Total				0.00	6,960.00	0.00	6,960.00	0.00	0.00	
Managed Account Sub-Total					6,960.00	0.00	6,960.00	0.00	0.00	
Total Security Transactions					\$6,960.00	\$0.00	\$6,960.00	\$0.00	\$0.00	



Managed Account Summary Statement

For the Month Ending **September 30, 2016**

YOLO COUNTY CACHE CREEK - 97420140

Transaction Summary - Managed Account

Opening Market Value	\$1,353,825.78
Maturities/Calls	0.00
Principal Dispositions	0.00
Principal Acquisitions	376,967.60
Unsettled Trades	0.00
Change in Current Value	2,438.28
Closing Market Value	\$1,733,231.66

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	0.00
Coupon/Interest/Dividend Income	2,842.38
Principal Payments	0.00
Security Purchases	(377,297.46)
Net Cash Contribution	374,455.08
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	2,842.38
Less Purchased Interest Related to Interest/Coupons	(329.86)
Plus Net Realized Gains/Losses	0.00
Total Cash Basis Earnings	\$2,512.52

Cash Balance

Closing Cash Balance **\$0.00**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	1,727,068.21
Ending Accrued Interest	3,228.32
Plus Proceeds from Sales	0.00
Plus Proceeds of Maturities/Calls/Principal Payments	0.00
Plus Coupons/Dividends Received	2,842.38
Less Cost of New Purchases	(377,297.46)
Less Beginning Amortized Value of Securities	(1,350,113.83)
Less Beginning Accrued Interest	(3,783.76)
Total Accrual Basis Earnings	\$1,943.86



Portfolio Summary and Statistics

For the Month Ending **September 30, 2016**

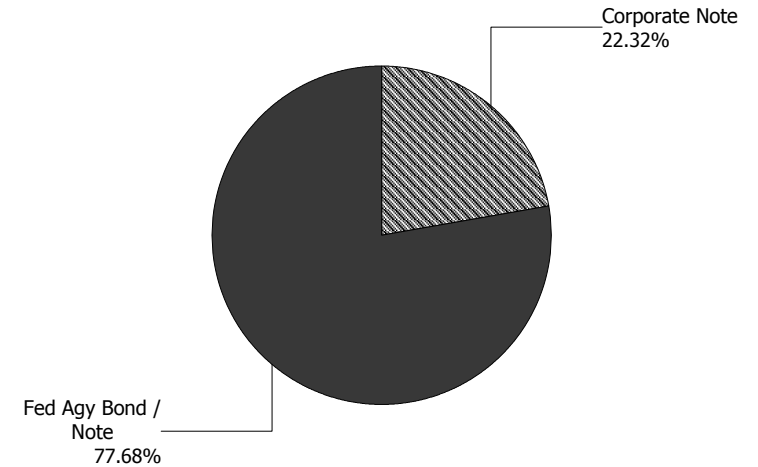
YOLO COUNTY CACHE CREEK - 97420140

Account Summary

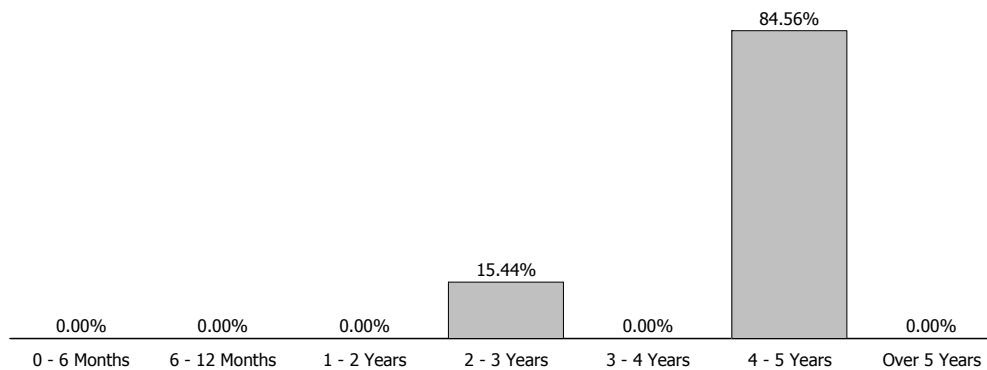
Description	Par Value	Market Value	Percent
Federal Agency Bond / Note	1,350,000.00	1,346,344.20	77.68
Corporate Note	380,000.00	386,887.46	22.32
Managed Account Sub-Total	1,730,000.00	1,733,231.66	100.00%
Accrued Interest		3,228.32	
Total Portfolio	1,730,000.00	1,736,459.98	

Unsettled Trades **0.00** **0.00**

Sector Allocation



Maturity Distribution



Characteristics

Yield to Maturity at Cost	1.49%
Yield to Maturity at Market	1.38%
Duration to Worst	4.29
Weighted Average Days to Maturity	1627



Managed Account Issuer Summary

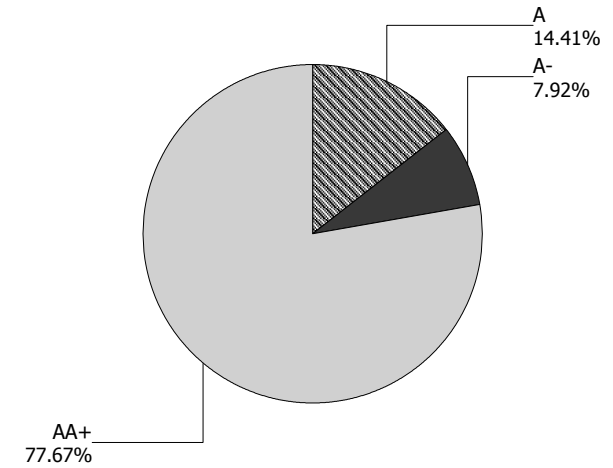
For the Month Ending **September 30, 2016**

YOLO COUNTY CACHE CREEK - 97420140

Issuer Summary

Issuer	Market Value of Holdings	Percent
AMERICAN EXPRESS CO	137,198.75	7.92
BANK OF NEW YORK CO INC	130,392.70	7.52
FANNIE MAE	1,346,344.20	77.68
WELLS FARGO & COMPANY	119,296.01	6.88
Total	\$1,733,231.66	100.00%

Credit Quality (S&P Ratings)





Managed Account Detail of Securities Held

For the Month Ending **September 30, 2016**

YOLO COUNTY CACHE CREEK - 97420140

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	380,000.00	AA+	Aaa	09/13/16	09/14/16	376,967.60	1.42	554.17	376,995.85	378,970.96
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	970,000.00	AA+	Aaa	08/26/16	08/29/16	967,846.60	1.30	1,414.58	967,884.17	967,373.24
Security Type Sub-Total		1,350,000.00					1,344,814.20	1.33	1,968.75	1,344,880.02	1,346,344.20
Corporate Note											
BONY INC CORP NOTES (CALLABLE) DTD 02/04/2014 2.200% 03/04/2019	06406HCR8	128,000.00	A	A1	02/08/16	02/11/16	129,808.64	1.72	211.20	129,428.47	130,392.70
AMERICAN EXPRESS CREDIT CORP NOTES DTD 03/18/2014 2.125% 03/18/2019	0258M0DK2	135,000.00	A-	A2	10/26/15	10/29/15	136,185.30	1.86	103.59	135,870.59	137,198.75
WELLS FARGO & COMPANY NOTES DTD 12/07/2015 2.550% 12/07/2020	94974BGR5	117,000.00	A	A2	12/14/15	12/15/15	116,868.96	2.57	944.78	116,889.13	119,296.01
Security Type Sub-Total		380,000.00					382,862.90	2.03	1,259.57	382,188.19	386,887.46
Managed Account Sub-Total		1,730,000.00					1,727,677.10	1.49	3,228.32	1,727,068.21	1,733,231.66
Securities Sub-Total		\$1,730,000.00					\$1,727,677.10	1.49%	\$3,228.32	\$1,727,068.21	\$1,733,231.66
Accrued Interest											\$3,228.32
Total Investments											\$1,736,459.98



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 2016**

YOLO COUNTY CACHE CREEK - 97420140

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Federal Agency Bond / Note											
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	380,000.00	GOLDMAN		99.73	378,970.96	2,003.36	1,975.11	4.71	4.71	1.31
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	970,000.00	MORGANST		99.73	967,373.24	(473.36)	(510.93)	4.71	4.71	1.31
Security Type Sub-Total		1,350,000.00				1,346,344.20	1,530.00	1,464.18	4.71	4.71	1.31
Corporate Note											
BONY INC CORP NOTES (CALLABLE) DTD 02/04/2014 2.200% 03/04/2019	06406HCR8	128,000.00	JEFFERIE	02/02/19	101.87	130,392.70	584.06	964.23	2.30	2.27	1.41
AMERICAN EXPRESS CREDIT CORP NOTES DTD 03/18/2014 2.125% 03/18/2019	0258M0DK2	135,000.00	WELLSFAR		101.63	137,198.75	1,013.45	1,328.16	2.40	2.40	1.45
WELLS FARGO & COMPANY NOTES DTD 12/07/2015 2.550% 12/07/2020	94974BGR5	117,000.00	JEFFERIE		101.96	119,296.01	2,427.05	2,406.88	3.93	3.93	2.06
Security Type Sub-Total		380,000.00				386,887.46	4,024.56	4,699.27	2.84	2.83	1.63
Managed Account Sub-Total		1,730,000.00				1,733,231.66	5,554.56	6,163.45	4.29	4.29	1.38
Securities Sub-Total		\$1,730,000.00				\$1,733,231.66	\$5,554.56	\$6,163.45	4.29	4.29	1.38%
Accrued Interest						\$3,228.32					
Total Investments						\$1,736,459.98					



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 2016**

YOLO COUNTY CACHE CREEK - 97420140

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
BUY										
09/13/16	09/14/16	FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	380,000.00	(376,967.60)	(329.86)	(377,297.46)			
Transaction Type Sub-Total				380,000.00	(376,967.60)	(329.86)	(377,297.46)			
INTEREST										
09/04/16	09/04/16	BONY INC CORP NOTES (CALLABLE) DTD 02/04/2014 2.200% 03/04/2019	06406HCR8	128,000.00	0.00	1,408.00	1,408.00			
09/18/16	09/18/16	AMERICAN EXPRESS CREDIT CORP NOTES DTD 03/18/2014 2.125% 03/18/2019	0258M0DK2	135,000.00	0.00	1,434.38	1,434.38			
Transaction Type Sub-Total				263,000.00	0.00	2,842.38	2,842.38			
Managed Account Sub-Total					(376,967.60)	2,512.52	(374,455.08)			
Total Security Transactions					(376,967.60)	\$2,512.52	(\$374,455.08)			



Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

ACCOUNT STATEMENT

For the Month Ending

September 30, 2016

YOLO COUNTY - CERES

Client Management Team

Nancy Jones

Managing Director
50 California Street, Suite 2300
San Francisco, CA 94111
415-982-5544
jonesn@pfm.com

Contents

Cover/Disclosures
Summary Statement
Individual Accounts

Accounts included in Statement

97425100	YOLO COUNTY - CERES ENDOWMENT ACCOUNT
97425400	YOLO COUNTY - DEMETER ENDOWMENT FUND

YOLO COUNTY - CERES
HOWARD NEWENS
P. O. BOX 1268
WOODLAND, CA 95776

Online Access www.pfm.com

Customer Service 1-717-232-2723



Account Statement

For the Month Ending **September 30, 2016**

Important Disclosures

Important Disclosures

This statement is for general information purposes only and is not intended to provide specific advice or recommendations. PFM Asset Management LLC ("PFM") is an investment advisor registered with the Securities and Exchange Commission, and is required to maintain a written disclosure statement of our background and business experience. If you would like to receive a copy of our current disclosure statement, please contact Service Operations at the address below.

Proxy Voting PFM does not normally receive proxies to vote on behalf of its clients. However, it does on occasion receive consent requests. In the event a consent request is received the portfolio manager contacts the client and then proceeds according to their instructions. PFM's Proxy Voting Policy is available upon request by contacting Service Operations at the address below.

Questions About an Account PFM's monthly statement is intended to detail our investment advisory activity as well as the activity of any accounts held by clients in pools that are managed by PFM. The custodian bank maintains the control of assets and executes (i.e., settles) all investment transactions. The custodian statement is the official record of security and cash holdings and transactions. PFM recognizes that clients may use these reports to facilitate record keeping and that the custodian bank statement and the PFM statement should be reconciled and differences resolved. Many custodians use a settlement date basis which may result in the need to reconcile due to a timing difference.

Account Control PFM does not have the authority to withdraw funds from or deposit funds to the custodian. Our clients retain responsibility for their internal accounting policies; implementing and enforcing internal controls and generating ledger entries or otherwise recording transactions.

Market Value Generally, PFM's market prices are derived from closing bid prices as of the last business day of the month as supplied by Interactive Data, Bloomberg or Telerate. Where prices are not available from generally recognized sources the securities are priced using a yield-based matrix system to arrive at an estimated market value. Prices that fall between data points are interpolated. Non-negotiable FDIC-insured bank certificates of deposit are priced at par. Although PFM believes the prices to be reliable, the values of the securities do not always represent the prices at which the securities could have been bought or sold. Explanation of the valuation methods for money market and TERM funds is contained in the appropriate fund information statement.

Amortized Cost The original cost of the principal of the security is adjusted for the amount of the periodic reduction of any discount or premium from the purchase date until the date of the report. Discount or premium with respect to short term securities (those with less than one year to maturity at time of issuance) is amortized on a straightline basis. Such discount or premium with respect to longer term securities is amortized using the constant yield basis.

Tax Reporting Cost data and realized gains / losses are provided for informational purposes only. Please review for accuracy and consult your tax advisor to determine the tax consequences of your security transactions. PFM does not report such information to the IRS or other taxing authorities and is not responsible for the accuracy of such information that may be required to be reported to federal, state or other taxing authorities.

Financial Situation In order to better serve you, PFM should be promptly notified of any material change in your investment objective or financial situation.

Callable Securities Securities subject to redemption prior to maturity may be redeemed in whole or in part before maturity, which could affect the yield represented.

Portfolio The securities in this portfolio, including shares of mutual funds, are not guaranteed or otherwise protected by PFM, the FDIC (except for certain non-negotiable certificates of deposit) or any government agency. Investment in securities involves risks, including the possible loss of the amount invested.

Rating Information provided for ratings is based upon a good faith inquiry of selected sources, but its accuracy and completeness cannot be guaranteed. Shares of some money market and TERM funds are marketed through representatives of PFM's wholly owned subsidiary, PFM Fund Distributors, Inc. PFM Fund Distributors, Inc. is registered with the SEC as a broker/dealer and is a member of the Financial Industry Regulatory Authority ("FINRA") and the Municipal Securities Rulemaking Board ("MSRB"). You may reach the FINRA by calling the FINRA Regulator Public Disclosure Hotline at 1-888-289-9999 or at the FINRA Regulation Internet website address www.nasd.com. A brochure describing the FINRA Regulation Public Disclosure Program is also available from the FINRA upon request.

Key Terms and Definitions

Dividends on money market funds consist of interest earned, plus any discount ratably amortized to the date of maturity, plus all realized gains and losses on the sale of securities prior to maturity, less ratable amortization of any premium and all accrued expenses to the fund. Dividends are accrued daily and may be paid either monthly or quarterly. The monthly earnings on this statement represent the estimated dividend accrued for the month for any program that distributes earnings on a quarterly basis. There is no guarantee that the estimated amount will be paid on the actual distribution date.

Current Yield is the net change, exclusive of capital changes and income other than investment income, in the value of a hypothetical fund account with a balance of one share over the seven-day base period including the statement date, expressed as a percentage of the value of one share (normally \$1.00 per share) at the beginning of the seven-day period. This resulting net change in account value is then annualized by multiplying it by 365 and dividing the result by 7. The yields quoted should not be considered a representation of the yield of the fund in the future, since the yield is not fixed.

Average maturity represents the average maturity of all securities and investments of a portfolio, determined by multiplying the par or principal value of each security or investment by its maturity (days or years), summing the products, and dividing the sum by the total principal value of the portfolio. The stated maturity date of mortgage backed or callable securities are used in this statement. However the actual maturity of these securities could vary depending on the level or prepayments on the underlying mortgages or whether a callable security has or is still able to be called.

Monthly distribution yield represents the net change in the value of one share (normally \$1.00 per share) resulting from all dividends declared during the month by a fund expressed as a percentage of the value of one share at the beginning of the month. This resulting net change is then annualized by multiplying it by 365 and dividing it by the number of calendar days in the month.

YTM at Cost The yield to maturity at cost is the expected rate of return, based on the original cost, the annual interest receipts, maturity value and the time period from purchase date to maturity, stated as a percentage, on an annualized basis.

YTM at Market The yield to maturity at market is the rate of return, based on the current market value, the annual interest receipts, maturity value and the time period remaining until maturity, stated as a percentage, on an annualized basis.

Managed Account A portfolio of investments managed discretely by PFM according to the client's specific investment policy and requirements. The investments are directly owned by the client and held by the client's custodian.

Unsettled Trade A trade which has been executed however the final consummation of the security transaction and payment has not yet taken place.

Please review the detail pages of this statement carefully. If you think your statement is wrong, missing account information, or if you need more information about a transaction, please contact PFM within 60 days of receipt. If you have other concerns or questions regarding your account you should contact a member of your client management team or PFM Service Operations at the address below.

PFM Asset Management LLC
Attn: Service Operations
One Keystone Plaza, Suite 300
N. Front & Market Sts
Harrisburg, PA 17101



Consolidated Summary Statement

Account Statement

For the Month Ending **September 30, 2016**

YOLO COUNTY - CERES

Portfolio Summary

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	7,278.45	12,593,658.66
Total	\$7,278.45	\$12,593,658.66

Investment Allocation

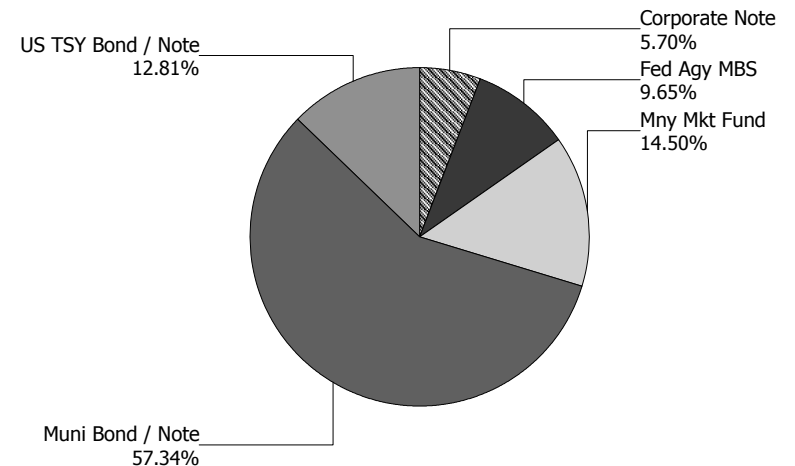
Investment Type	Closing Market Value	Percent
Corporate Note	717,503.10	5.70
Federal Agency Mortgage-Backed Security	1,215,756.49	9.65
Money Market Fund	1,826,579.34	14.50
Municipal Bond / Note	7,220,947.80	57.34
U.S. Treasury Bond / Note	1,612,871.93	12.81
Total	\$12,593,658.66	100.00%

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	1,826,579.34	14.51
31 to 60 days	0.00	0.00
61 to 90 days	0.00	0.00
91 to 180 days	507,645.00	4.04
181 days to 1 year	1,799,612.50	14.29
1 to 2 years	249,804.75	1.98
2 to 3 years	1,014,390.10	8.05
3 to 4 years	2,185,331.98	17.35
4 to 5 years	1,755,758.40	13.94
Over 5 years	3,254,536.59	25.84
Total	\$12,593,658.66	100.00%

Weighted Average Days to Maturity **1,878**

Sector Allocation





Consolidated Summary Statement

Account Statement

For the Month Ending **September 30, 2016**

YOLO COUNTY - CERES

Account Number	Account Name	Opening Market Value	Purchases / Deposits	Redemptions / Sales/ Maturities	Unsettled Trades	Change in Value	Closing Market Value	Cash Dividends and Income
97425100	YOLO COUNTY - CERES ENDOWMENT ACCOUNT	9,080,639.00	118.44	0.00	0.00	(33,230.30)	9,047,527.14	118.44
97425400	YOLO COUNTY - DEMETER ENDOWMENT FUND	3,592,095.10	0.00	(44,599.84)	0.00	(1,363.74)	3,546,131.52	7,160.01
Total		\$12,672,734.10	\$118.44	(\$44,599.84)	\$0.00	(\$34,594.04)	\$12,593,658.66	\$7,278.45



Managed Account Summary Statement

For the Month Ending **September 30, 2016**

YOLO COUNTY - CERES ENDOWMENT ACCOUNT - 97425100

Transaction Summary - Managed Account

Opening Market Value	\$9,080,639.00
Maturities/Calls	0.00
Principal Dispositions	0.00
Principal Acquisitions	118.44
Unsettled Trades	0.00
Change in Current Value	(33,230.30)
Closing Market Value	\$9,047,527.14

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	0.00
Coupon/Interest/Dividend Income	118.44
Principal Payments	0.00
Security Purchases	(118.44)
Net Cash Contribution	(0.01)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	118.44
Less Purchased Interest Related to Interest/Coupons	0.00
Plus Net Realized Gains/Losses	0.00
Total Cash Basis Earnings	\$118.44

Cash Balance

Closing Cash Balance	\$0.00
-----------------------------	---------------

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	8,746,391.39
Ending Accrued Interest	72,048.60
Plus Proceeds from Sales	0.00
Plus Proceeds of Maturities/Calls/Principal Payments	0.00
Plus Coupons/Dividends Received	118.44
Less Cost of New Purchases	(118.44)
Less Beginning Amortized Value of Securities	(8,756,082.84)
Less Beginning Accrued Interest	(51,486.11)
Total Accrual Basis Earnings	\$10,871.04



Portfolio Summary and Statistics

For the Month Ending **September 30, 2016**

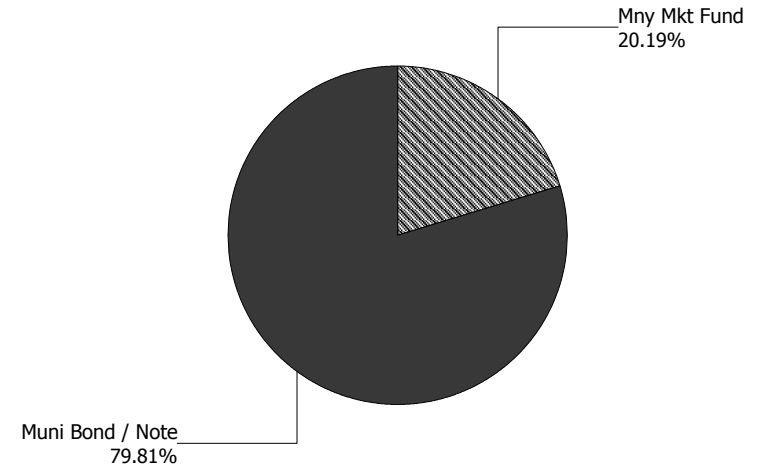
YOLO COUNTY - CERES ENDOWMENT ACCOUNT - 97425100

Account Summary

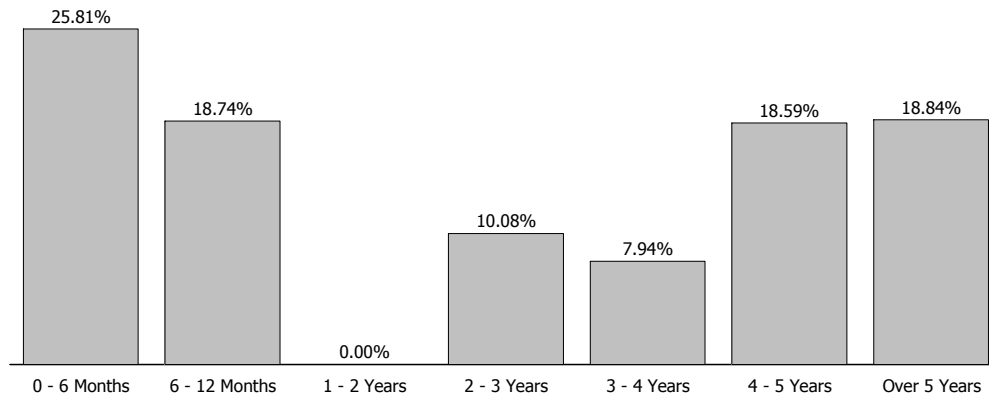
Description	Par Value	Market Value	Percent
Municipal Bond / Note	6,940,000.00	7,220,947.80	79.81
Money Market Fund	1,826,579.34	1,826,579.34	20.19
Managed Account Sub-Total	8,766,579.34	9,047,527.14	100.00%
Accrued Interest		72,048.60	
Total Portfolio	8,766,579.34	9,119,575.74	

Unsettled Trades **0.00** **0.00**

Sector Allocation



Maturity Distribution



Characteristics

Yield to Maturity at Cost	1.96%
Yield to Maturity at Market	1.21%
Duration to Worst	3.30
Weighted Average Days to Maturity	1280



Managed Account Issuer Summary

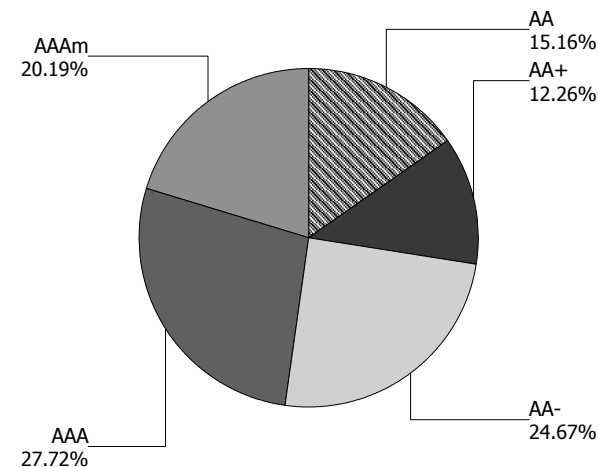
For the Month Ending **September 30, 2016**

YOLO COUNTY - CERES ENDOWMENT ACCOUNT - 97425100

Issuer Summary

Issuer	Market Value of Holdings	Percent
BLACKROCK FUNDS	1,826,579.34	20.19
CITY OF NEW YORK CITY, NY	452,720.00	5.00
COLUMBUS OHIO	507,645.00	5.61
MINNEAPOLIS MN	438,166.50	4.84
MISSISSIPPI STATE	449,592.00	4.97
NASSAU CNTY NY	280,555.00	3.10
PLACER COUNTY, CA	445,987.20	4.93
SHASTA COUNTY, CA	756,880.50	8.37
STATE OF CONNECTICUT	514,365.00	5.69
STATE OF GEORGIA	333,919.60	3.69
STATE OF OREGON	460,240.00	5.09
STATE OF PENNSYLVANIA	514,980.00	5.69
STATE OF WASHINGTON	855,692.00	9.46
STATE OF WISCONSIN	468,860.00	5.18
TENNESSEE ST	487,740.00	5.39
UNIV OF WA TXBL REV BONDS	253,605.00	2.80
Total	\$9,047,527.14	100.00%

Credit Quality (S&P Ratings)





Managed Account Detail of Securities Held

For the Month Ending **September 30, 2016**

YOLO COUNTY - CERES ENDOWMENT ACCOUNT - 97425100

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Municipal Bond / Note											
COLUMBUS, OH T/E GO BONDS DTD 07/24/2012 5.000% 02/15/2017	1994916P1	500,000.00	AAA	Aaa	05/20/14	05/21/14	560,710.00	0.52	3,194.44	508,316.00	507,645.00
UNIV OF WA T/E REV BONDS DTD 03/04/2015 3.000% 06/01/2017	91523NNB8	250,000.00	AA+	Aaa	01/23/15	03/04/15	263,567.50	0.56	2,500.00	254,051.42	253,605.00
CT ST T/E GO BONDS DTD 06/04/2014 5.000% 06/15/2017	20772JTD4	500,000.00	AA-	Aa3	05/21/14	06/04/14	563,230.00	0.77	7,361.11	514,847.47	514,365.00
WA ST T/E GO BONDS DTD 09/28/2010 5.000% 07/01/2017	93974CUF5	400,000.00	AA+	Aa1	04/23/14	04/28/14	454,584.00	0.65	5,000.00	412,992.91	412,348.00
PA ST T/E GO BONDS DTD 10/27/2011 5.000% 07/01/2017	70914PRN4	500,000.00	AA-	Aa3	05/01/14	05/06/14	566,085.00	0.75	6,250.00	515,858.58	514,980.00
WI ST T/E GO BONDS DTD 11/07/2013 5.000% 05/01/2019	97705L3P0	425,000.00	AA	Aa2	10/11/13	11/07/13	497,398.75	1.73	8,854.17	459,956.86	468,860.00
WA ST T/E GO BONDS DTD 02/05/2013 5.000% 07/01/2019	93974C7X2	400,000.00	AA+	Aa1	01/24/13	02/05/13	495,668.00	1.12	5,000.00	441,904.62	443,344.00
NASSAU CNTY INT FIN AUTH, NY T/E REV BND DTD 10/11/2012 5.000% 11/15/2019	631663NV9	250,000.00	AAA	NR	10/04/12	10/11/12	315,000.00	1.17	4,722.22	279,266.38	280,555.00
MINNEAPOLIS, MN T/E GO BONDS DTD 10/30/2012 2.000% 12/01/2019	60374Y3D7	425,000.00	AAA	Aa1	09/26/12	10/30/12	446,547.50	1.25	2,833.33	434,862.82	438,166.50
MS ST T/E GO BONDS DTD 10/30/2012 4.000% 12/01/2020	605581CP0	400,000.00	AA	Aa2	10/17/12	10/30/12	476,212.00	1.49	5,333.33	440,406.57	449,592.00
NYC, NY T/E GO BONDS DTD 10/23/2012 4.000% 08/01/2021	64966J2V7	400,000.00	AA	Aa2	10/04/12	10/23/12	465,812.00	1.95	2,666.67	437,633.12	452,720.00
ROCKLIN SCH DIST, CA T/E GO BONDS DTD 08/07/2003 0.000% 08/01/2021	773754FO4	480,000.00	AA-	Aa2	07/23/03	08/07/03	184,761.60	5.38	0.00	371,366.18	445,987.20
GA ST T/E GO BONDS DTD 01/08/2013 5.000% 10/01/2021	373384ZW9	280,000.00	AAA	Aaa	06/28/13	07/03/13	338,573.20	2.21	7,000.00	316,786.49	333,919.60
OR DEPT ADMIN LOTTERY T/E REV BONDS DTD 04/16/2013 4.000% 04/01/2022	68607VC37	400,000.00	AAA	Aa2	04/04/13	04/16/13	469,608.00	1.88	8,000.00	444,107.68	460,240.00



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2016**

YOLO COUNTY - CERES ENDOWMENT ACCOUNT - 97425100

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Municipal Bond / Note											
TN ST T/E GO BONDS DTD 03/15/2012 5.000% 08/01/2022	880541SP3	400,000.00	AAA	Aaa	06/27/13	07/02/13	484,392.00	2.40	3,333.33	456,289.26	487,740.00
SHASTA SCH DIST, CA T/E GO BONDS DTD 05/21/2003 0.000% 08/01/2024	820174EJ5	930,000.00	AA-	A3	05/21/03	05/27/03	326,113.80	5.01	0.00	631,165.69	756,880.50
Security Type Sub-Total		6,940,000.00					6,908,263.35	1.96	72,048.60	6,919,812.05	7,220,947.80
Money Market Fund											
BLACKROCK PROVIDENT MONEY FUND	IA0005669	1,826,579.34	AAAm	NR	09/01/16	09/01/16	1,826,579.34	0.00	0.00	1,826,579.34	1,826,579.34
Security Type Sub-Total		1,826,579.34					1,826,579.34		0.00	1,826,579.34	1,826,579.34
Managed Account Sub-Total		8,766,579.34					8,734,842.69	1.57	72,048.60	8,746,391.39	9,047,527.14
Securities Sub-Total		\$8,766,579.34					\$8,734,842.69	1.96%	\$72,048.60	\$8,746,391.39	\$9,047,527.14
Accrued Interest											\$72,048.60
Total Investments											\$9,119,575.74



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 2016**

YOLO COUNTY - CERES ENDOWMENT ACCOUNT - 97425100

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Municipal Bond / Note											
COLUMBUS, OH T/E GO BONDS DTD 07/24/2012 5.000% 02/15/2017	1994916P1	500,000.00	BARCLAYS		101.53	507,645.00	(53,065.00)	(671.00)	0.37	0.37	0.90
UNIV OF WA T/E REV BONDS DTD 03/04/2015 3.000% 06/01/2017	91523NNB8	250,000.00	CITIGRP		101.44	253,605.00	(9,962.50)	(446.42)	0.66	0.66	0.83
CT ST T/E GO BONDS DTD 06/04/2014 5.000% 06/15/2017	20772JTD4	500,000.00	MORGANST		102.87	514,365.00	(48,865.00)	(482.47)	0.69	0.69	0.92
WA ST T/E GO BONDS DTD 09/28/2010 5.000% 07/01/2017	93974CUF5	400,000.00	CITIGRP		103.09	412,348.00	(42,236.00)	(644.91)	0.74	0.74	0.87
PA ST T/E GO BONDS DTD 10/27/2011 5.000% 07/01/2017	70914PRN4	500,000.00	MORGANST		103.00	514,980.00	(51,105.00)	(878.58)	0.74	0.74	0.99
WI ST T/E GO BONDS DTD 11/07/2013 5.000% 05/01/2019	97705L3P0	425,000.00	CITIGRP		110.32	468,860.00	(28,538.75)	8,903.14	2.41	2.41	0.95
WA ST T/E GO BONDS DTD 02/05/2013 5.000% 07/01/2019	93974C7X2	400,000.00	JPMCHASE		110.84	443,344.00	(52,324.00)	1,439.38	2.57	2.57	1.00
NASSAU CNTY INT FIN AUTH, NY T/E REV BND DTD 10/11/2012 5.000% 11/15/2019	631663NV9	250,000.00	GOLDMAN		112.22	280,555.00	(34,445.00)	1,288.62	2.88	2.88	1.02
MINNEAPOLIS, MN T/E GO BONDS DTD 10/30/2012 2.000% 12/01/2019	60374Y3D7	425,000.00	CITIGRP		103.10	438,166.50	(8,381.00)	3,303.68	3.05	3.05	1.00
MS ST T/E GO BONDS DTD 10/30/2012 4.000% 12/01/2020	605581CP0	400,000.00	MERRILL		112.40	449,592.00	(26,620.00)	9,185.43	3.84	3.84	0.96
NYC, NY T/E GO BONDS DTD 10/23/2012 4.000% 08/01/2021	64966J2V7	400,000.00	JPMCHASE		113.18	452,720.00	(13,092.00)	15,086.88	4.42	4.42	1.19
ROCKLIN SCH DIST, CA T/E GO BONDS DTD 08/07/2003 0.000% 08/01/2021	773754FO4	480,000.00	STONE AN		92.91	445,987.20	261,225.60	74,621.02	4.80	4.80	1.53
GA ST T/E GO BONDS DTD 01/08/2013 5.000% 10/01/2021	373384ZW9	280,000.00	BARCLAYS		119.26	333,919.60	(4,653.60)	17,133.11	4.42	4.42	1.04
OR DEPT ADMIN LOTTERY T/E REV BONDS DTD 04/16/2013 4.000% 04/01/2022	68607VC37	400,000.00	CITIGRP		115.06	460,240.00	(9,368.00)	16,132.32	4.92	4.92	1.17
TN ST T/E GO BONDS DTD 03/15/2012 5.000% 08/01/2022	880541SP3	400,000.00	CITIGRP		121.94	487,740.00	3,348.00	31,450.74	5.15	5.15	1.11
SHASTA SCH DIST, CA T/E GO BONDS DTD 05/21/2003 0.000% 08/01/2024	820174EJ5	930,000.00	OTHER		81.39	756,880.50	430,766.70	125,714.81	7.74	7.74	2.65



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 2016**

YOLO COUNTY - CERES ENDOWMENT ACCOUNT - 97425100

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Security Type Sub-Total		6,940,000.00				7,220,947.80	312,684.45	301,135.75	3.30	3.30	1.21
Money Market Fund											
BLACKROCK PROVIDENT MONEY FUND	IA0005669	1,826,579.34			1.00	1,826,579.34	0.00	0.00	0.00	0.00	0.00
Security Type Sub-Total		1,826,579.34				1,826,579.34	0.00	0.00	0.00	0.00	
Managed Account Sub-Total		8,766,579.34				9,047,527.14	312,684.45	301,135.75	2.63	2.63	0.96
Securities Sub-Total		\$8,766,579.34				\$9,047,527.14	\$312,684.45	\$301,135.75	3.30	3.30	1.21%
Accrued Interest						\$72,048.60					
Total Investments						\$9,119,575.74					



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 2016**

YOLO COUNTY - CERES ENDOWMENT ACCOUNT - 97425100

Transaction Type					Principal	Accrued	Realized G/L	Realized G/L	Sale	
Trade	Settle	Security Description	CUSIP	Par	Proceeds	Interest	Total	Cost	Amort Cost	Method
BUY										
09/01/16	09/01/16	BLACKROCK PROVIDENT MONEY FUND	IA0005669	118.44	(118.44)	0.00	(118.44)			
Transaction Type Sub-Total				118.44	(118.44)	0.00	(118.44)			
INTEREST										
09/01/16	09/01/16	MONEY MARKET FUND	MONEY0002	0.00	0.00	118.44	118.44			
Transaction Type Sub-Total				0.00	0.00	118.44	118.44			
Managed Account Sub-Total					(118.44)	118.44	0.00			
Total Security Transactions					(\$118.44)	\$118.44	\$0.00			



Managed Account Summary Statement

For the Month Ending **September 30, 2016**

YOLO COUNTY - DEMETER ENDOWMENT FUND - 97425400

Transaction Summary - Managed Account

Opening Market Value	\$3,592,095.10
Maturities/Calls	(44,599.84)
Principal Dispositions	0.00
Principal Acquisitions	0.00
Unsettled Trades	0.00
Change in Current Value	(1,363.74)
Closing Market Value	\$3,546,131.52

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	0.00
Coupon/Interest/Dividend Income	9,722.84
Principal Payments	44,599.84
Security Purchases	0.00
Net Cash Contribution	0.00
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	9,722.84
Less Purchased Interest Related to Interest/Coupons	0.00
Plus Net Realized Gains/Losses	(2,562.83)
Total Cash Basis Earnings	\$7,160.01

Cash Balance

Closing Cash Balance	\$54,322.68
-----------------------------	--------------------

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	3,518,711.69
Ending Accrued Interest	14,036.51
Plus Proceeds from Sales	0.00
Plus Proceeds of Maturities/Calls/Principal Payments	44,599.84
Plus Coupons/Dividends Received	9,722.84
Less Cost of New Purchases	0.00
Less Beginning Amortized Value of Securities	(3,566,333.99)
Less Beginning Accrued Interest	(16,568.97)
Total Accrual Basis Earnings	\$4,167.92



Portfolio Summary and Statistics

For the Month Ending **September 30, 2016**

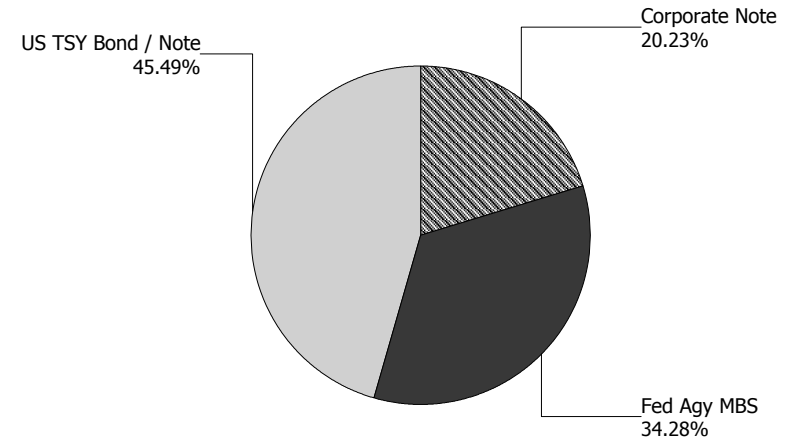
YOLO COUNTY - DEMETER ENDOWMENT FUND - 97425400

Account Summary

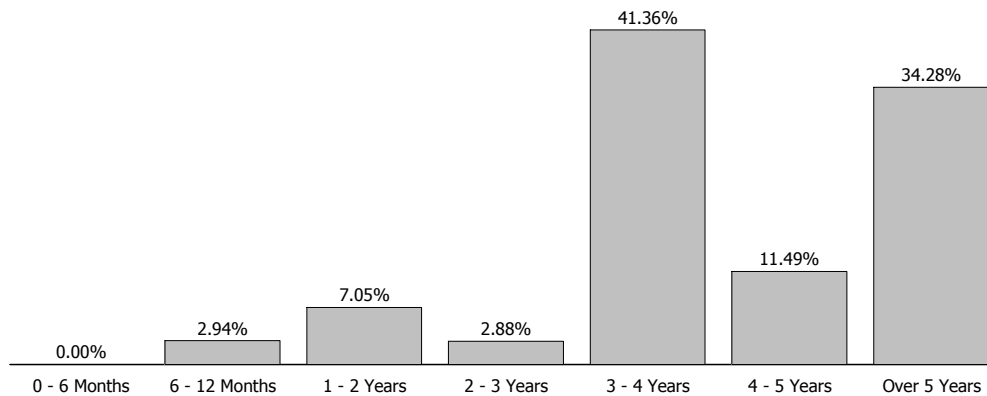
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	1,600,000.00	1,612,871.93	45.49
Federal Agency Mortgage-Backed Security	1,126,112.77	1,215,756.49	34.28
Corporate Note	700,000.00	717,503.10	20.23
Managed Account Sub-Total	3,426,112.77	3,546,131.52	100.00%
Accrued Interest		14,036.51	
Total Portfolio	3,426,112.77	3,560,168.03	

Unsettled Trades **0.00** **0.00**

Sector Allocation



Maturity Distribution



Characteristics

Yield to Maturity at Cost	2.00%
Yield to Maturity at Market	1.60%
Duration to Worst	3.59
Weighted Average Days to Maturity	4063



Managed Account Issuer Summary

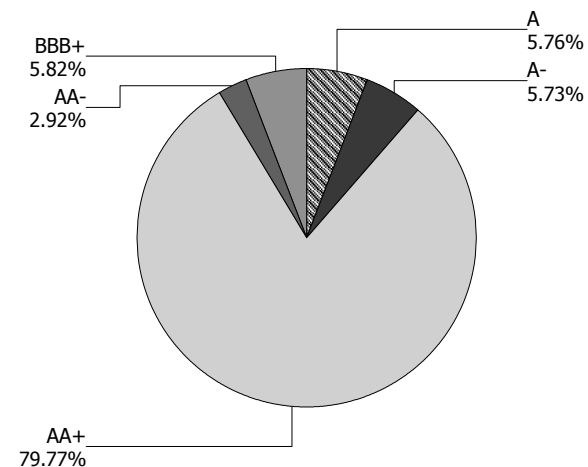
For the Month Ending **September 30, 2016**

YOLO COUNTY - DEMETER ENDOWMENT FUND - 97425400

Issuer Summary

Issuer	Market Value of Holdings	Percent
AMERICAN EXPRESS CO	101,534.00	2.86
BANK OF AMERICA CO	102,186.10	2.88
BANK OF NEW YORK CO INC	102,632.10	2.89
CISCO SYSTEMS INC	103,543.30	2.92
FANNIE MAE	714,735.88	20.16
FREDDIE MAC	501,020.61	14.13
GOLDMAN SACHS GROUP INC	104,314.50	2.94
JP MORGAN CHASE & CO	101,835.00	2.87
UNITED STATES TREASURY	1,612,871.93	45.49
WELLS FARGO & COMPANY	101,458.10	2.86
Total	\$3,546,131.52	100.00%

Credit Quality (S&P Ratings)





Managed Account Detail of Securities Held

For the Month Ending **September 30, 2016**

YOLO COUNTY - DEMETER ENDOWMENT FUND - 97425400

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 11/30/2012 0.625% 11/30/2017	912828UA6	250,000.00	AA+	Aaa	08/01/16	08/04/16	249,980.47	0.63	525.10	249,982.91	249,804.75
US TREASURY NOTES DTD 12/31/2012 1.125% 12/31/2019	912828UF5	875,000.00	AA+	Aaa	08/01/16	08/04/16	882,929.69	0.85	2,487.69	882,567.87	879,921.88
US TREASURY NOTES DTD 06/01/2015 1.500% 05/31/2020	912828XE5	475,000.00	AA+	Aaa	08/23/16	08/26/16	483,683.59	1.00	2,394.47	483,461.30	483,145.30
Security Type Sub-Total		1,600,000.00					1,616,593.75	0.86	5,407.26	1,616,012.08	1,612,871.93
Federal Agency Mortgage-Backed Security											
FNMA POOL #AC1637 DTD 08/01/2009 5.000% 09/01/2039	31417KZB6	182,312.91	AA+	Aaa	12/15/14	12/18/14	202,823.10	3.92	759.64	202,823.11	202,640.28
FHLMC POOL #G08551 DTD 10/01/2013 4.000% 10/01/2043	3128MJTH3	467,123.32	AA+	Aaa	11/21/13	11/26/13	487,486.99	3.64	1,557.08	484,446.86	501,020.61
FNMA POOL #AU6744 DTD 10/01/2013 4.000% 10/01/2043	3138X6P66	476,676.54	AA+	Aaa	11/21/13	11/26/13	499,020.73	3.60	1,588.92	495,428.15	512,095.60
Security Type Sub-Total		1,126,112.77					1,189,330.82	3.67	3,905.64	1,182,698.12	1,215,756.49
Corporate Note											
GOLDMAN SACHS GROUP INC GLOBAL NOTES DTD 08/30/2007 6.250% 09/01/2017	38144LAB6	100,000.00	BBB+	A3	07/21/16	07/26/16	105,327.00	1.34	520.83	104,456.01	104,314.50
BANK OF AMERICA CORP NOTE DTD 04/01/2014 2.650% 04/01/2019	06051GFD6	100,000.00	BBB+	Baa1	07/21/16	07/26/16	102,438.00	1.72	1,325.00	102,278.48	102,186.10
CISCO SYSTEMS INC CORP NOTES DTD 06/17/2015 2.450% 06/15/2020	17275RAX0	100,000.00	AA-	A1	07/21/16	07/26/16	104,258.00	1.32	721.39	104,065.00	103,543.30
BONY MELLON CORP NOTE (CALLABLE) DTD 11/27/2015 2.450% 11/27/2020	06406HDF3	100,000.00	A	A1	08/16/16	08/19/16	102,974.00	1.72	843.89	102,894.44	102,632.10



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2016**

YOLO COUNTY - DEMETER ENDOWMENT FUND - 97425400

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 03/01/2016 2.550% 03/01/2021	46625HQJ2	100,000.00	A-	A3	08/16/16	08/19/16	102,151.00	2.05	212.50	102,097.31	101,835.00
WELLS FARGO CORP NOTES DTD 03/04/2016 2.500% 03/04/2021	949746RS2	100,000.00	A	A2	08/16/16	08/19/16	102,572.00	1.91	187.50	102,508.94	101,458.10
AMERICAN EXPRESS CREDIT CORP NOTES DTD 05/05/2016 2.250% 05/05/2021	0258M0EB1	100,000.00	A-	A2	08/16/16	08/19/16	101,742.00	1.86	912.50	101,701.31	101,534.00
Security Type Sub-Total		700,000.00					721,462.00	1.70	4,723.61	720,001.49	717,503.10
Managed Account Sub-Total		3,426,112.77					3,527,386.57	2.00	14,036.51	3,518,711.69	3,546,131.52
Securities Sub-Total		\$3,426,112.77					\$3,527,386.57	2.00%	\$14,036.51	\$3,518,711.69	\$3,546,131.52
Accrued Interest											\$14,036.51
Total Investments											\$3,560,168.03



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 2016**

YOLO COUNTY - DEMETER ENDOWMENT FUND - 97425400

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 11/30/2012 0.625% 11/30/2017	912828UA6	250,000.00	CITIGRP		99.92	249,804.75	(175.72)	(178.16)	1.16	1.16	0.69
US TREASURY NOTES DTD 12/31/2012 1.125% 12/31/2019	912828UF5	875,000.00	MORGANST		100.56	879,921.88	(3,007.81)	(2,645.99)	3.18	3.18	0.95
US TREASURY NOTES DTD 06/01/2015 1.500% 05/31/2020	912828XE5	475,000.00	MERRILL		101.71	483,145.30	(538.29)	(316.00)	3.55	3.55	1.02
Security Type Sub-Total		1,600,000.00				1,612,871.93	(3,721.82)	(3,140.15)	2.98	2.98	0.93
Federal Agency Mortgage-Backed Security											
FNMA POOL #AC1637 DTD 08/01/2009 5.000% 09/01/2039	31417KZB6	182,312.91	CITIGRP		111.15	202,640.28	(182.82)	(182.83)	2.60	4.21	2.28
FHLMC POOL #G08551 DTD 10/01/2013 4.000% 10/01/2043	3128MJTH3	467,123.32	UBS AG		107.26	501,020.61	13,533.62	16,573.75	2.60	4.61	2.40
FNMA POOL #AU6744 DTD 10/01/2013 4.000% 10/01/2043	3138X6P66	476,676.54	UBS AG		107.43	512,095.60	13,074.87	16,667.45	2.60	4.71	2.37
Security Type Sub-Total		1,126,112.77				1,215,756.49	26,425.67	33,058.37	2.60	4.59	2.37
Corporate Note											
GOLDMAN SACHS GROUP INC GLOBAL NOTES DTD 08/30/2007 6.250% 09/01/2017	38144LAB6	100,000.00	MORGANST		104.31	104,314.50	(1,012.50)	(141.51)	0.90	0.90	1.51
BANK OF AMERICA CORP NOTE DTD 04/01/2014 2.650% 04/01/2019	06051GFD6	100,000.00	MKTX		102.19	102,186.10	(251.90)	(92.38)	2.39	2.39	1.75
CISCO SYSTEMS INC CORP NOTES DTD 06/17/2015 2.450% 06/15/2020	17275RAX0	100,000.00	MKTX		103.54	103,543.30	(714.70)	(521.70)	3.52	3.52	1.46
BONY MELLON CORP NOTE (CALLABLE) DTD 11/27/2015 2.450% 11/27/2020	06406HDF3	100,000.00	BARCLAYS	10/27/20	102.63	102,632.10	(341.90)	(262.34)	3.89	3.84	1.79
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 03/01/2016 2.550% 03/01/2021	46625HQJ2	100,000.00	BARCLAYS	02/01/21	101.84	101,835.00	(316.00)	(262.31)	4.14	4.08	2.11
WELLS FARGO CORP NOTES DTD 03/04/2016 2.500% 03/04/2021	949746RS2	100,000.00	WELLSFAR		101.46	101,458.10	(1,113.90)	(1,050.84)	4.17	4.17	2.15



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 2016**

YOLO COUNTY - DEMETER ENDOWMENT FUND - 97425400

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst	YTM at Mkt
Corporate Note											
AMERICAN EXPRESS CREDIT CORP NOTES DTD 05/05/2016 2.250% 05/05/2021	0258M0EB1	100,000.00	MERRILL		101.53	101,534.00	(208.00)	(167.31)	4.32	4.32	1.90
Security Type Sub-Total		700,000.00				717,503.10	(3,958.90)	(2,498.39)	3.32	3.31	1.81
Managed Account Sub-Total		3,426,112.77				3,546,131.52	18,744.95	27,419.83	2.92	3.59	1.60
Securities Sub-Total		\$3,426,112.77				\$3,546,131.52	\$18,744.95	\$27,419.83	2.92	3.59	1.60%
Accrued Interest						\$14,036.51					
Total Investments						\$3,560,168.03					



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 2016**

YOLO COUNTY - DEMETER ENDOWMENT FUND - 97425400

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L	Realized G/L	Sale Method
Trade	Settle							Cost	Amort Cost	
INTEREST										
09/01/16	09/01/16	GOLDMAN SACHS GROUP INC GLOBAL NOTES DTD 08/30/2007 6.250% 09/01/2017	38144LAB6	100,000.00	0.00	3,125.00	3,125.00			
09/01/16	09/01/16	JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 03/01/2016 2.550% 03/01/2021	46625HOJ2	100,000.00	0.00	1,275.00	1,275.00			
09/01/16	09/15/16	FHLMC POOL #G08551 DTD 10/01/2013 4.000% 10/01/2043	3128MJTH3	483,927.39	0.00	1,613.09	1,613.09			
09/01/16	09/25/16	FNMA POOL #AC1637 DTD 08/01/2009 5.000% 09/01/2039	31417KZB6	190,348.77	0.00	793.12	793.12			
09/01/16	09/25/16	FNMA POOL #AU6744 DTD 10/01/2013 4.000% 10/01/2043	3138X6P66	496,436.45	0.00	1,654.79	1,654.79			
09/02/16	09/02/16	MONEY MARKET FUND	MONEY0002	0.00	0.00	11.84	11.84			
09/04/16	09/04/16	WELLS FARGO CORP NOTES DTD 03/04/2016 2.500% 03/04/2021	949746RS2	100,000.00	0.00	1,250.00	1,250.00			
Transaction Type Sub-Total				1,470,712.61	0.00	9,722.84	9,722.84			
PAYDOWNS										
09/01/16	09/15/16	FHLMC POOL #G08551 DTD 10/01/2013 4.000% 10/01/2043	3128MJTH3	16,804.07	16,804.07	0.00	16,804.07	(732.55)	0.00	
09/01/16	09/25/16	FNMA POOL #AU6744 DTD 10/01/2013 4.000% 10/01/2043	3138X6P66	19,759.91	19,759.91	0.00	19,759.91	(926.25)	0.00	
09/01/16	09/25/16	FNMA POOL #AC1637 DTD 08/01/2009 5.000% 09/01/2039	31417KZB6	8,035.86	8,035.86	0.00	8,035.86	(904.03)	0.00	
Transaction Type Sub-Total				44,599.84	44,599.84	0.00	44,599.84	(2,562.83)	0.00	
Managed Account Sub-Total					44,599.84	9,722.84	54,322.68	(2,562.83)	0.00	
Total Security Transactions					\$44,599.84	\$9,722.84	\$54,322.68	(\$2,562.83)	\$0.00	