

# Exhibit B

## Monterey County Portfolio Management Portfolio Details - Investments December 31, 2015

| CUSIP                                    | Investment # | Issuer                         | Average Balance       | Purchase Date | Par Value             | Market Value          | Book Value            | Stated Rate | Moody's | S&P | Days to Maturity | Maturity Date |
|--|--------------|--------------------------------|-----------------------|---------------|-----------------------|-----------------------|-----------------------|-------------|---------|-----|------------------|---------------|
| <b>Money Market Accts-GC 53601(k)(2)</b> |              |                                |                       |               |                       |                       |                       |             |         |     |                  |               |
| SYS11672                                 | 11672        | BlackRock                      |                       |               | 19,983,291.93         | 19,983,291.93         | 19,983,291.93         | 0.166       |         |     | 1                |               |
| SYS11801                                 | 11801        | CalTrust                       |                       |               | 140,000,000.00        | 140,000,000.00        | 140,000,000.00        | 0.550       | Aaa     | AAA | 1                |               |
| SYS11830                                 | 11830        | Federated                      |                       | 07/01/2015    | 0.00                  | 0.00                  | 0.00                  | 0.101       | Aaa     | AAA | 1                |               |
| SYS11578                                 | 11578        | Fidelity Investments           |                       |               | 95,832,312.88         | 95,832,312.88         | 95,832,312.88         | 0.259       | Aaa     | AAA | 1                |               |
| <b>Subtotal and Average</b>              |              |                                | <b>258,091,788.00</b> |               | <b>255,815,604.81</b> | <b>255,815,604.81</b> | <b>255,815,604.81</b> |             |         |     | <b>1</b>         |               |
| <b>State Pool-GC 53601(p)</b>            |              |                                |                       |               |                       |                       |                       |             |         |     |                  |               |
| SYS11361                                 | 11361        | LAIF                           |                       |               | 50,000,000.00         | 50,000,000.00         | 50,000,000.00         | 0.319       |         |     | 1                |               |
| <b>Subtotal and Average</b>              |              |                                | <b>50,000,000.00</b>  |               | <b>50,000,000.00</b>  | <b>50,000,000.00</b>  | <b>50,000,000.00</b>  |             |         |     | <b>1</b>         |               |
| <b>CAMP-GC 56301(p)</b>                  |              |                                |                       |               |                       |                       |                       |             |         |     |                  |               |
| SYS10379                                 | 10379        | Calif. Asset Mgmt              |                       |               | 26,500,000.00         | 26,500,000.00         | 26,500,000.00         | 0.209       |         | AAA | 1                |               |
| SYS11961                                 | 11961        | Calif. Asset Mgmt              |                       |               | 378,627.29            | 378,627.29            | 378,627.29            | 0.233       |         | AAA | 1                |               |
| <b>Subtotal and Average</b>              |              |                                | <b>60,916,670.77</b>  |               | <b>26,878,627.29</b>  | <b>26,878,627.29</b>  | <b>26,878,627.29</b>  |             |         |     | <b>1</b>         |               |
| <b>SWEEP ACCOUNT-MORG STNLY</b>          |              |                                |                       |               |                       |                       |                       |             |         |     |                  |               |
| SYS12041                                 | 12041        | Morgan Stanley                 |                       | 11/10/2015    | 629,872.52            | 629,872.52            | 629,872.52            | 0.092       |         |     | 1                |               |
| <b>Subtotal and Average</b>              |              |                                | <b>9,849,963.62</b>   |               | <b>629,872.52</b>     | <b>629,872.52</b>     | <b>629,872.52</b>     |             |         |     | <b>1</b>         |               |
| <b>Negotiable CDs - GC 53601 (i)</b>     |              |                                |                       |               |                       |                       |                       |             |         |     |                  |               |
| 40428AR58                                | 12047        | HSBC Securites                 |                       | 11/18/2015    | 14,000,000.00         | 14,000,000.00         | 14,000,000.00         | 1.540       | Aa2     | AA- | 686              | 11/17/2017    |
| 83050FBG5                                | 12046        | Skandinaviska Enskilada Banken |                       | 11/17/2015    | 14,000,000.00         | 14,000,000.00         | 14,000,000.00         | 1.480       | Aa3     | A+  | 685              | 11/16/2017    |
| 86958DH54                                | 12048        | Svenska Handelsbanken NY       |                       | 11/24/2015    | 14,000,000.00         | 13,995,380.00         | 14,000,000.00         | 0.828       | Aa2     | AA- | 601              | 08/24/2017    |
| <b>Subtotal and Average</b>              |              |                                | <b>19,326,086.96</b>  |               | <b>42,000,000.00</b>  | <b>41,995,380.00</b>  | <b>42,000,000.00</b>  |             |         |     | <b>657</b>       |               |
| <b>Medium Term Notes - GC 53601(k)</b>   |              |                                |                       |               |                       |                       |                       |             |         |     |                  |               |
| 084664BS9                                | 12031        | Berkshire Hathaway Finance     |                       | 04/24/2015    | 10,000,000.00         | 10,080,700.00         | 10,119,066.67         | 1.600       | Aa2     | AA  | 500              | 05/15/2017    |
| 084670BD9                                | 12036        | Berkshire Hathaway Finance     |                       | 09/16/2015    | 10,000,000.00         | 10,109,200.00         | 10,107,093.12         | 1.900       | Aa2     | AA  | 396              | 01/31/2017    |
| 166764AE0                                | 12049        | Chevron Corp. Global           |                       | 11/25/2015    | 8,175,000.00          | 8,210,806.50          | 8,214,448.20          | 1.718       | Aa1     | AA  | 905              | 06/24/2018    |
| 36962G5W0                                | 11855        | General Electric               |                       | 04/27/2012    | 5,000,000.00          | 5,080,000.00          | 4,998,267.89          | 2.300       | A       | AA  | 482              | 04/27/2017    |
| 36962G5W0                                | 11856        | General Electric               |                       | 04/27/2012    | 5,000,000.00          | 5,080,000.00          | 5,001,983.33          | 2.300       | A       | AA  | 482              | 04/27/2017    |
| 369604BC6                                | 12010        | General Electric               |                       | 01/23/2015    | 10,000,000.00         | 10,784,700.00         | 10,776,273.96         | 5.250       | Aa      | AA  | 705              | 12/06/2017    |
| 478160BF0                                | 12000        | Johnson & Johnson              |                       | 12/23/2014    | 2,000,000.00          | 2,000,700.00          | 2,000,000.00          | 0.700       | Aaa     | AAA | 332              | 11/28/2016    |
| 89233P5S1                                | 11839        | Toyota Motor Corporation       |                       | 02/29/2012    | 5,000,000.00          | 5,056,950.00          | 5,023,206.02          | 2.050       | Aa      | AA  | 377              | 01/12/2017    |

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| CUSIP                                      | Investment # | Issuer                   | Average Balance      | Purchase Date | Par Value            | Market Value         | Book Value           | Stated Rate | Moody's | S&P | Days to Maturity | Maturity Date |
|--|--------------|--------------------------|----------------------|---------------|----------------------|----------------------|----------------------|-------------|---------|-----|------------------|---------------|
| <b>Medium Term Notes - GC 53601(k)</b>     |              |                          |                      |               |                      |                      |                      |             |         |     |                  |               |
| 89236TCA1                                  | 12009        | Toyota Motor Corporation |                      | 01/16/2015    | 10,000,000.00        | 9,999,000.00         | 10,033,696.65        | 1.450       | Aa      | AA  | 742              | 01/12/2018    |
| 89233P6S0                                  | 12018        | Toyota Motor Corporation |                      | 03/30/2015    | 10,000,000.00        | 9,996,000.00         | 10,024,799.56        | 1.250       | Aaa     | AA  | 643              | 10/05/2017    |
| 94974BFG0                                  | 12021        | Wells Fargo & Company    |                      | 04/07/2015    | 10,000,000.00        | 10,018,900.00        | 10,067,246.25        | 1.500       | Aaa     | AA  | 746              | 01/16/2018    |
| 94974BFL9                                  | 12025        | Wells Fargo & Company    |                      | 04/13/2015    | 10,000,000.00        | 10,031,400.00        | 10,030,002.41        | 1.250       | A2      | A+  | 201              | 07/20/2016    |
| <b>Subtotal and Average</b>                |              |                          | <b>96,485,908.92</b> |               | <b>95,175,000.00</b> | <b>96,448,356.50</b> | <b>96,396,084.06</b> |             |         |     | <b>569</b>       |               |
| <b>Commercial Paper Disc.- GC 53601(h)</b> |              |                          |                      |               |                      |                      |                      |             |         |     |                  |               |
| 06538BDN0                                  | 12058        | Bank of Tokyo-MITS       |                      | 12/22/2015    | 20,000,000.00        | 19,960,800.00        | 19,960,800.00        | 0.630       | P-1     | A-1 | 112              | 04/22/2016    |
| 09659BEP1                                  | 12057        | BNP Paribas NY           |                      | 12/22/2015    | 20,000,000.00        | 19,942,800.00        | 19,942,800.00        | 0.720       | P-1     | A-1 | 143              | 05/23/2016    |
| 21687AFP3                                  | 12059        | Rabobank Nederland       |                      | 12/22/2015    | 20,000,000.00        | 19,922,666.66        | 19,922,666.66        | 0.800       | P-1     | A-1 | 174              | 06/23/2016    |
| <b>Subtotal and Average</b>                |              |                          | <b>6,502,270.83</b>  |               | <b>60,000,000.00</b> | <b>59,826,266.66</b> | <b>59,826,266.66</b> |             |         |     | <b>143</b>       |               |
| <b>Fed Agcy Coupon Sec - GC 53601(f)</b>   |              |                          |                      |               |                      |                      |                      |             |         |     |                  |               |
| 3133EDSU7                                  | 11985        | Federal Farm Credit Bank |                      | 08/15/2014    | 10,000,000.00        | 10,004,100.00        | 10,000,000.00        | 1.000       | Aaa     | AA  | 592              | 08/15/2017    |
| 3133EEBU3                                  | 11996        | Federal Farm Credit Bank |                      | 11/26/2014    | 10,000,000.00        | 9,994,300.00         | 10,002,564.12        | 0.600       | Aaa     | AA  | 318              | 11/14/2016    |
| 3133EEFE5                                  | 12008        | Federal Farm Credit Bank |                      | 01/12/2015    | 10,000,000.00        | 10,018,200.00        | 10,028,922.73        | 1.125       | Aaa     | AA  | 717              | 12/18/2017    |
| 3133EEMA5                                  | 12011        | Federal Farm Credit Bank |                      | 01/30/2015    | 10,000,000.00        | 9,940,700.00         | 10,007,642.15        | 1.500       | Aaa     | AA  | 1,459            | 12/30/2019    |
| 3133EELZ1                                  | 12012        | Federal Farm Credit Bank |                      | 02/02/2015    | 10,000,000.00        | 9,966,500.00         | 10,024,303.96        | 1.000       | Aaa     | AA  | 818              | 03/29/2018    |
| 3133EESZ4                                  | 12016        | Federal Farm Credit Bank |                      | 03/25/2015    | 10,000,000.00        | 9,998,600.00         | 10,003,680.94        | 0.460       | Aaa     | AA  | 193              | 07/12/2016    |
| 3133EDMB5                                  | 12017        | Federal Farm Credit Bank |                      | 03/26/2015    | 10,000,000.00        | 9,997,200.00         | 10,000,956.37        | 0.500       | Aaa     | AA  | 235              | 08/23/2016    |
| 3133EETE0                                  | 12020        | Federal Farm Credit Bank |                      | 04/01/2015    | 10,000,000.00        | 10,003,600.00        | 10,041,674.74        | 1.125       | Aaa     | AA  | 801              | 03/12/2018    |
| 3133EE7M6                                  | 12038        | Federal Farm Credit Bank |                      | 09/30/2015    | 10,000,000.00        | 9,965,100.00         | 10,005,800.32        | 0.650       | Aaa     | AA+ | 535              | 06/19/2017    |
| 313380EC7                                  | 11878        | Federal Home Loan Bank   |                      | 09/17/2012    | 10,000,000.00        | 9,962,000.00         | 9,983,511.70         | 0.750       | Aaa     | AA  | 616              | 09/08/2017    |
| 313370TW8                                  | 11888        | Federal Home Loan Bank   |                      | 12/05/2012    | 10,000,000.00        | 10,104,800.00        | 10,100,738.55        | 2.000       | Aaa     | AA  | 252              | 09/09/2016    |
| 313373SZ6                                  | 11913        | Federal Home Loan Bank   |                      | 04/02/2013    | 10,000,000.00        | 10,084,500.00        | 10,072,851.92        | 2.125       | Aaa     | AA  | 161              | 06/10/2016    |
| 313378A43                                  | 11925        | Federal Home Loan Bank   |                      | 05/02/2013    | 10,000,000.00        | 10,058,800.00        | 10,132,340.70        | 1.375       | Aaa     | AA  | 798              | 03/09/2018    |
| 313383A68                                  | 11928        | Federal Home Loan Bank   |                      | 06/13/2013    | 10,000,000.00        | 9,925,600.00         | 10,000,000.00        | 1.080       | Aaa     | AA  | 894              | 06/13/2018    |
| 313378QK0                                  | 11966        | Federal Home Loan Bank   |                      | 04/04/2014    | 10,000,000.00        | 10,154,700.00        | 10,017,262.22        | 1.875       | Aaa     | AA  | 1,162            | 03/08/2019    |
| 3130A3J70                                  | 11997        | Federal Home Loan Bank   |                      | 12/12/2014    | 10,000,000.00        | 9,988,400.00         | 10,001,327.50        | 0.625       | Aaa     | AA  | 327              | 11/23/2016    |
| 313371PV2                                  | 11998        | Federal Home Loan Bank   |                      | 12/12/2014    | 10,000,000.00        | 10,090,600.00        | 10,086,079.22        | 1.625       | Aaa     | AA  | 343              | 12/09/2016    |
| 313371PV2                                  | 11999        | Federal Home Loan Bank   |                      | 12/12/2014    | 10,000,000.00        | 10,090,600.00        | 10,086,079.22        | 1.625       | Aaa     | AA  | 343              | 12/09/2016    |
| 3130A3UU6                                  | 12005        | Federal Home Loan Bank   |                      | 01/27/2015    | 10,000,000.00        | 10,003,100.00        | 10,000,000.00        | 0.875       | Aaa     | AA  | 392              | 01/27/2017    |
| 3130A4U42                                  | 12019        | Federal Home Loan Bank   |                      | 03/31/2015    | 10,000,000.00        | 9,988,900.00         | 10,008,118.27        | 0.800       | Aaa     | AA  | 546              | 06/30/2017    |
| 3130A4Q70                                  | 12032        | Federal Home Loan Bank   |                      | 04/23/2015    | 10,000,000.00        | 10,008,500.00        | 10,035,043.72        | 1.000       | Aaa     | AA+ | 686              | 11/17/2017    |
| 3133834R9                                  | 12034        | Federal Home Loan Bank   |                      | 04/23/2015    | 10,000,000.00        | 9,994,100.00         | 10,000,715.01        | 0.375       | Aaa     | AA+ | 175              | 06/24/2016    |

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|--|--------------|----------------------------|-----------------------|---------------|-----------------------|-----------------------|-----------------------|-------------|---------|-----|------------------|---------------|
| <b>Fed Agcy Coupon Sec - GC 53601(f)</b> |              |                            |                       |               |                       |                       |                       |             |         |     |                  |               |
| 3130A6JW8                                | 12037        | Federal Home Loan Bank     |                       | 09/30/2015    | 10,000,000.00         | 9,994,300.00          | 10,000,816.78         | 0.318       |         |     | 166              | 06/15/2016    |
| 3134G3S50                                | 11887        | Federal Home Loan Mtg Corp |                       | 11/30/2012    | 10,000,000.00         | 9,990,100.00          | 10,005,347.87         | 0.625       | Aaa     | AA  | 305              | 11/01/2016    |
| 3134G42M9                                | 11916        | Federal Home Loan Mtg Corp |                       | 04/25/2013    | 10,000,000.00         | 10,001,600.00         | 10,000,000.00         | 0.700       | Aaa     | AA  | 480              | 04/25/2017    |
| 3134G42G2                                | 11917        | Federal Home Loan Mtg Corp |                       | 04/30/2013    | 10,000,000.00         | 9,959,600.00          | 10,000,000.00         | 1.050       | Aaa     | AA  | 850              | 04/30/2018    |
| 3134G43F3                                | 11920        | Federal Home Loan Mtg Corp |                       | 04/30/2013    | 10,000,000.00         | 10,006,700.00         | 10,000,000.00         | 1.020       | Aaa     | AA  | 850              | 04/30/2018    |
| 3134G43V8                                | 11923        | Federal Home Loan Mtg Corp |                       | 05/15/2013    | 10,000,000.00         | 9,967,300.00          | 9,999,525.56          | 1.050       | Aaa     | AA  | 865              | 05/15/2018    |
| 3137EADJ5                                | 11970        | Federal Home Loan Mtg Corp |                       | 04/09/2014    | 10,000,000.00         | 10,017,600.00         | 9,995,374.35          | 1.000       | Aaa     | AA  | 574              | 07/28/2017    |
| 3137EADL0                                | 11987        | Federal Home Loan Mtg Corp |                       | 08/25/2014    | 10,000,000.00         | 10,007,000.00         | 9,982,715.91          | 1.000       | Aaa     | AA  | 637              | 09/29/2017    |
| 3134G5RF4                                | 12024        | Federal Home Loan Mtg Corp |                       | 04/06/2015    | 10,000,000.00         | 9,998,300.00          | 10,001,829.44         | 0.400       |         | AA  | 147              | 05/27/2016    |
| 3136G0B26                                | 11874        | Federal National Mtg Assn  |                       | 09/27/2012    | 10,000,000.00         | 10,003,400.00         | 10,000,000.00         | 1.000       | Aaa     | AA  | 635              | 09/27/2017    |
| 3135G0NH2                                | 11876        | Federal National Mtg Assn  |                       | 09/13/2012    | 10,000,000.00         | 9,947,900.00          | 9,998,004.49          | 0.950       | Aaa     | AA  | 600              | 08/23/2017    |
| 3136G14N6                                | 11890        | Federal National Mtg Assn  |                       | 01/02/2013    | 10,000,000.00         | 9,957,700.00          | 9,997,507.74          | 0.750       | Aaa     | AA  | 544              | 06/28/2017    |
| 3135G0PP2                                | 11903        | Federal National Mtg Assn  |                       | 01/18/2013    | 10,000,000.00         | 10,008,300.00         | 10,012,144.47         | 1.000       | Aaa     | AA  | 628              | 09/20/2017    |
| 3135G0UH4                                | 11906        | Federal National Mtg Assn  |                       | 02/22/2013    | 10,000,000.00         | 9,919,000.00          | 10,000,000.00         | 1.200       | Aaa     | AA  | 783              | 02/22/2018    |
| 3135G0XA6                                | 11924        | Federal National Mtg Assn  |                       | 05/21/2013    | 10,000,000.00         | 9,940,800.00          | 10,000,000.00         | 1.030       | Aaa     | AA  | 871              | 05/21/2018    |
| 3135G0XK4                                | 11927        | Federal National Mtg Assn  |                       | 05/30/2013    | 10,000,000.00         | 9,951,300.00          | 10,000,000.00         | 1.050       | Aaa     | AA  | 875              | 05/25/2018    |
| 3135G0WJ8                                | 11929        | Federal National Mtg Assn  |                       | 05/28/2013    | 10,000,000.00         | 9,921,400.00          | 9,960,525.38          | 0.875       | Aaa     | AA  | 871              | 05/21/2018    |
| 3135G0PQ0                                | 11948        | Federal National Mtg Assn  |                       | 12/04/2013    | 10,000,000.00         | 9,979,000.00          | 9,967,105.17          | 0.875       | Aaa     | AA  | 664              | 10/26/2017    |
| 3135G0PQ0                                | 12007        | Federal National Mtg Assn  |                       | 01/12/2015    | 10,000,000.00         | 9,979,000.00          | 9,995,498.51          | 0.875       | Aaa     | AA  | 664              | 10/26/2017    |
| 3136FTS67                                | 12013        | Federal National Mtg Assn  |                       | 02/03/2015    | 10,000,000.00         | 10,065,100.00         | 10,166,830.60         | 1.700       | Aaa     | AA  | 1,153            | 02/27/2019    |
| 3135G0YM9                                | 12033        | Federal National Mtg Assn  |                       | 04/23/2015    | 10,000,000.00         | 10,166,900.00         | 10,216,638.78         | 1.875       | Aaa     | AA+ | 991              | 09/18/2018    |
| 3135G0RT2                                | 12039        | Federal National Mtg Assn  |                       | 10/22/2015    | 10,000,000.00         | 9,966,800.00          | 10,030,164.40         | 0.875       | Aaa     | AA+ | 719              | 12/20/2017    |
| 3135G0TG8                                | 12040        | Federal National Mtg Assn  |                       | 10/22/2015    | 10,000,000.00         | 9,954,900.00          | 10,025,935.96         | 0.875       | Aaa     | AA+ | 769              | 02/08/2018    |
| <b>Subtotal and Average</b>              |              |                            | <b>486,795,105.42</b> |               | <b>450,000,000.00</b> | <b>450,046,900.00</b> | <b>450,995,578.77</b> |             |         |     | <b>623</b>       |               |
| <b>Federal Agency Disc.-GC 53601(f)</b>  |              |                            |                       |               |                       |                       |                       |             |         |     |                  |               |
| <b>Subtotal and Average</b>              |              |                            | <b>108,695.65</b>     |               |                       |                       |                       |             |         |     |                  |               |
| <b>US Treasury Note-GC 53601(b)</b>      |              |                            |                       |               |                       |                       |                       |             |         |     |                  |               |
| 912828VR8                                | 11940        | U.S. Treasury              |                       | 08/29/2013    | 10,000,000.00         | 10,001,900.00         | 9,990,493.59          | 0.625       | Aaa     | AA  | 227              | 08/15/2016    |
| 912828UJ7                                | 11988        | U.S. Treasury              |                       | 08/25/2014    | 10,000,000.00         | 9,969,500.00          | 9,933,914.66          | 0.875       | Aaa     | AA  | 761              | 01/31/2018    |
| 912828A34                                | 12042        | U.S. Treasury              |                       | 11/10/2015    | 9,940,000.00          | 9,944,671.80          | 9,940,000.00          | 1.250       | Aaa     | AA  | 1,064            | 11/30/2018    |
| 912828PT1                                | 12043        | U.S. Treasury              |                       | 11/16/2015    | 17,075,000.00         | 17,660,672.50         | 17,659,315.73         | 2.625       | Aaa     | AA  | 761              | 01/31/2018    |
| 912828A34                                | 12044        | U.S. Treasury              |                       | 11/16/2015    | 17,000,000.00         | 17,007,990.00         | 17,020,369.37         | 1.250       | Aaa     | AA  | 1,064            | 11/30/2018    |
| 912828VE7                                | 12045        | U.S. Treasury              |                       | 11/16/2015    | 17,000,000.00         | 16,950,870.00         | 16,973,493.38         | 1.000       | Aaa     | AA+ | 881              | 05/31/2018    |

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|---|--------------|---------------|-------------------------|---------------|-------------------------|-------------------------|-------------------------|-------------|---------|-----|------------------|---------------|
| <b>US Treasury Note-GC 53601(b)</b>       |              |               |                         |               |                         |                         |                         |             |         |     |                  |               |
| 912828SJ0                                 | 12050        | U.S. Treasury |                         | 11/25/2015    | 23,200,000.00           | 23,225,288.00           | 23,236,674.62           | 0.875       | Aaa     | AA+ | 424              | 02/28/2017    |
| 912828K82                                 | 12051        | U.S. Treasury |                         | 11/25/2015    | 35,000,000.00           | 34,834,450.00           | 34,843,360.75           | 1.000       | Aaa     | AA+ | 957              | 08/15/2018    |
| 912828A34                                 | 12052        | U.S. Treasury |                         | 11/25/2015    | 10,000,000.00           | 10,004,700.00           | 10,002,264.99           | 1.250       | Aaa     | AA  | 1,064            | 11/30/2018    |
| 912828VE7                                 | 12053        | U.S. Treasury |                         | 11/25/2015    | 15,000,000.00           | 14,956,650.00           | 14,958,950.54           | 1.000       | Aaa     | AA+ | 881              | 05/31/2018    |
| 912828A75                                 | 12054        | U.S. Treasury |                         | 12/04/2015    | 39,450,000.00           | 39,743,005.67           | 39,743,005.67           | 1.500       | Aaa     | AA+ | 1,095            | 12/31/2018    |
| 912828B33                                 | 12055        | U.S. Treasury |                         | 12/18/2015    | 31,750,000.00           | 31,887,200.38           | 31,887,200.38           | 1.500       | Aaa     | AA+ | 1,126            | 01/31/2019    |
| 912828WD8                                 | 12056        | U.S. Treasury |                         | 12/22/2015    | 40,000,000.00           | 40,015,475.34           | 40,015,475.34           | 1.250       | Aaa     | AA+ | 1,034            | 10/31/2018    |
| 912828WD8                                 | 12060        | U.S. Treasury |                         | 12/22/2015    | 10,000,000.00           | 9,998,065.59            | 9,998,065.59            | 1.250       | Aaa     | AA+ | 1,034            | 10/31/2018    |
| 912828B33                                 | 12061        | U.S. Treasury |                         | 12/22/2015    | 20,000,000.00           | 20,090,601.62           | 20,090,601.62           | 1.500       | Aaa     | AA+ | 1,126            | 01/31/2019    |
| 912828VE7                                 | 12062        | U.S. Treasury |                         | 12/22/2015    | 20,000,000.00           | 19,921,206.86           | 19,921,206.86           | 1.000       | Aaa     | AA+ | 881              | 05/31/2018    |
| <b>Subtotal and Average</b>               |              |               | <b>111,502,744.27</b>   |               | <b>325,415,000.00</b>   | <b>326,212,247.76</b>   | <b>326,214,393.09</b>   |             |         |     | <b>936</b>       |               |
| <b>Federal Agency Step Up-GC 53601(f)</b> |              |               |                         |               |                         |                         |                         |             |         |     |                  |               |
| <b>Subtotal and Average</b>               |              |               | <b>2,282,608.70</b>     |               |                         |                         |                         |             |         |     |                  |               |
| <b>Total and Average</b>                  |              |               | <b>1,101,861,843.14</b> |               | <b>1,305,914,104.62</b> | <b>1,307,853,255.54</b> | <b>1,308,756,427.20</b> |             |         |     | <b>518</b>       |               |