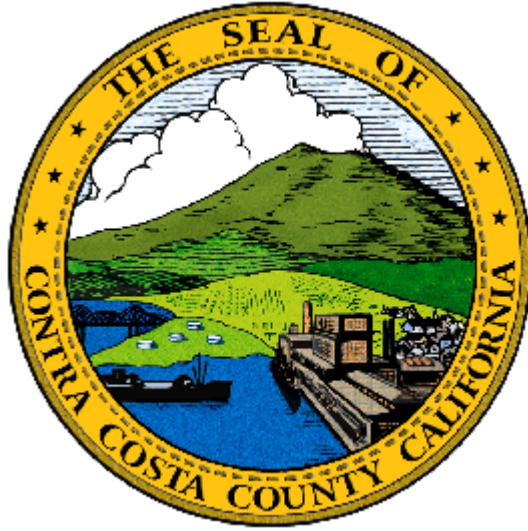




CONTRA COSTA COUNTY
TREASURER'S QUARTERLY INVESTMENT REPORT
AS OF MARCH 31, 2015

TABLE OF CONTENTS

	<u>Page</u>
I. Executive Summary	1
II. Contra Costa County Investment Pool Summary	2
III. Appendix	
A. Investment Portfolio Detail—Managed by Treasurer’s Office	
1. Portfolio Summary	5
2. Portfolio Detail	10
3. Market Valuation Sources	35
B. Investment Portfolio Detail – Managed by Outside Contracted Parties	
1. State of California Local Agency Investment Fund	
a. Summary	36
2. Asset Management Funds	
a. Wells Capital Management	37
b. CalTrust	74
3. East Bay Regional Communications System Authority (EBRCS)	
a. Summary	79
4. Miscellaneous	
a. Statements	80

EXECUTIVE SUMMARY

- The Treasurer's investment portfolio is in compliance with Government Code 53600 et. seq..
- The Treasurer's investment portfolio is in compliance with the Treasurer's current investment policy.
- The Treasurer's investment portfolio has no securities lending, reverse repurchase agreements or derivatives.
- As of 3/31/15, the fair value of the Treasurer's investment portfolio was 100.03% of the cost. More than 78 percent of the portfolio or over \$2.07 billion will mature in less than a year. Historical activities combined with future cash flow projections indicate that the County is able to meet its cash flow needs for the next six months.
- Treasurer's Investment Portfolio Characteristics

Par	\$2,656,414,057.68
Cost	\$2,658,938,851.95
Market Value	\$2,659,759,610.33
Weighted Yield to Maturity	0.42%
Weighted Average Days to Maturity	226 days
Weighted Duration	0.62 year

CONTRA COSTA COUNTY INVESTMENT POOL
As of March 31, 2015

<u>TYPE</u>	<u>PAR VALUE</u>	<u>COST</u>	<u>FAIR VALUE</u>	<u>PERCENT OF TOTAL COST</u>
A. Investments Managed by Treasurer's Office				
1. U.S. Treasuries (STRIPS, Bills, Notes)	\$25,010,000.00	\$25,045,210.69	\$25,120,011.25	0.94%
2. U.S. Agencies				
Federal Home Loan Banks	180,459,857.14	181,217,748.18	181,375,917.61	6.82%
Federal National Mortgage Association	109,945,000.00	111,539,637.11	110,578,737.13	4.19%
Federal Farm Credit Banks	109,290,000.00	109,298,648.44	109,450,141.31	4.11%
Federal Home Loan Mortgage Corporation	122,343,000.00	122,457,577.68	122,687,221.66	4.61%
Municipal Bonds	7,225,000.00	7,456,851.62 ¹	7,456,851.62 ¹	0.28%
Subtotal	529,262,857.14	531,970,463.03	531,548,869.33	20.01%
3. Money Market Instruments				
Commercial Paper	801,140,000.00	800,331,398.84	800,800,716.30	30.10%
Negotiable Certificates of Deposit	700,984,000.00	700,985,328.50	701,167,735.99	26.36%
Medium Term Certificates of Deposit	2,025,000.00	2,025,000.00	2,025,000.00	0.08%
Money Market Accounts	565,318.32	565,318.32	565,318.32	0.02%
Time Deposit	3,335.77	3,335.77	3,335.77	0.00%
Subtotal	1,504,717,654.09	1,503,910,381.43	1,504,562,106.38	56.56%
4. Asset Backed Securities/Mortgage Backed Securities	2,090,000.00	2,094,024.49	2,093,548.49	0.08%
5. Corporate Notes	130,122,000.00	130,342,209.68	130,809,803.29	4.90%
TOTAL (Section A.)	2,191,202,511.23	2,193,362,289.32	2,194,134,338.74	82.49%
B. Investments Managed by Outside Contractors				
1. Local Agency Investment Fund	187,725,423.40	187,725,423.40	187,797,458.90 ²	7.06%
2. Other				
a. EBRCS Bond	2,375,175.55	2,375,175.55	2,375,175.55	0.09%
b. Miscellaneous (BNY, CCFCU)	110,538.73	110,538.73	110,538.73	0.00%
c. Wells Capital Management	43,980,618.07	44,345,634.25	44,322,307.71	1.67%
d. CalTRUST (Short-Term Fund)	88,597,636.89	88,597,636.89	88,597,636.89	3.33%
Subtotal	135,063,969.24	135,428,985.42	135,405,658.88	5.09%
TOTAL (Section B.)	322,789,392.64	323,154,408.82	323,203,117.78	12.15%
C. Cash	142,422,153.81	142,422,153.81	142,422,153.81	5.36%
³GRAND TOTAL (FOR A , B, & C)	\$2,656,414,057.68	\$2,658,938,851.95	\$2,659,759,610.33	100.00%

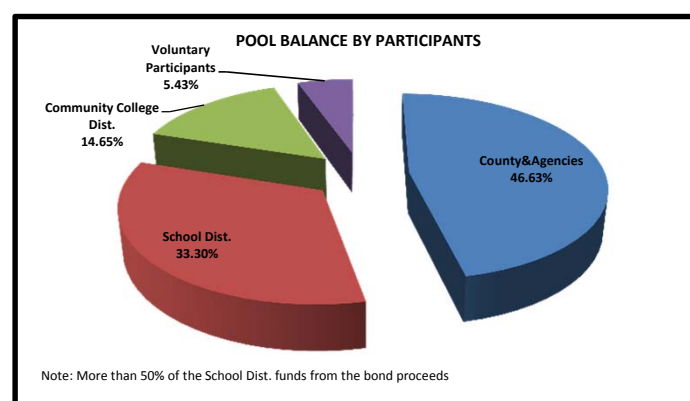
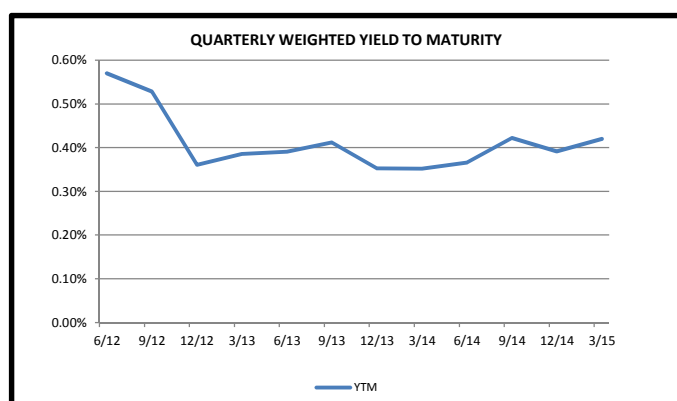
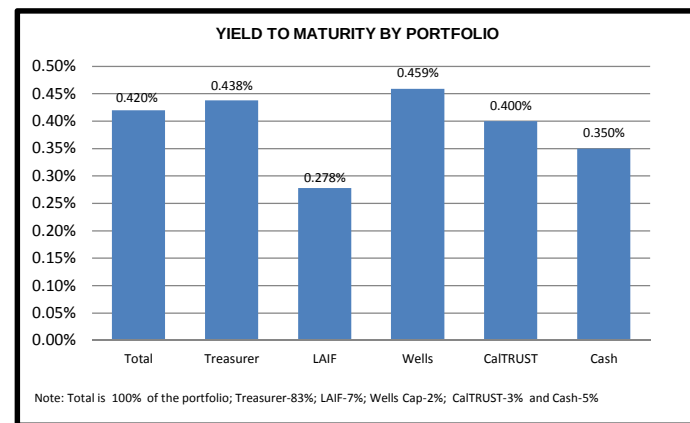
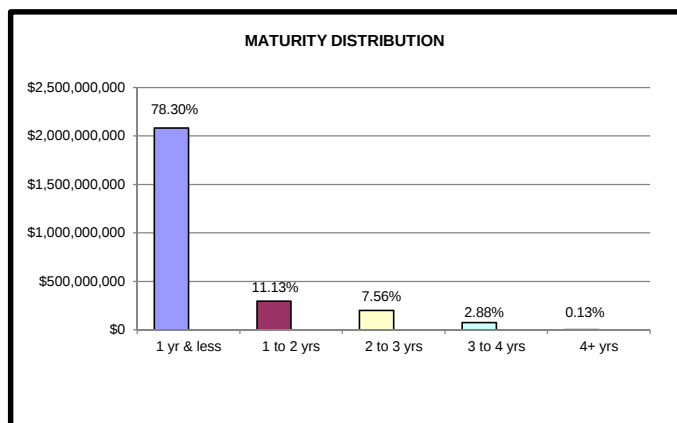
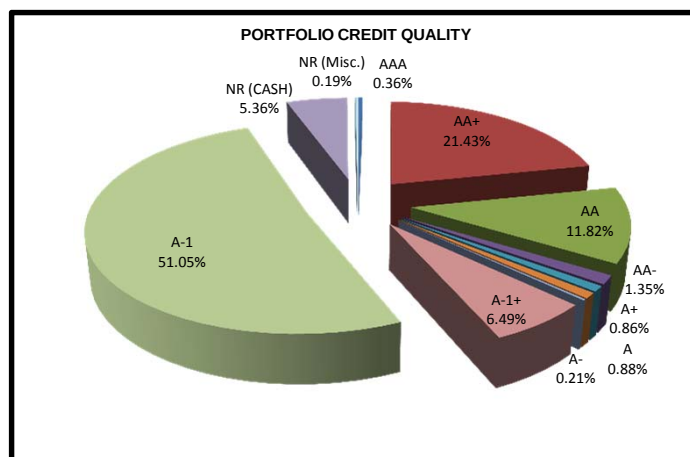
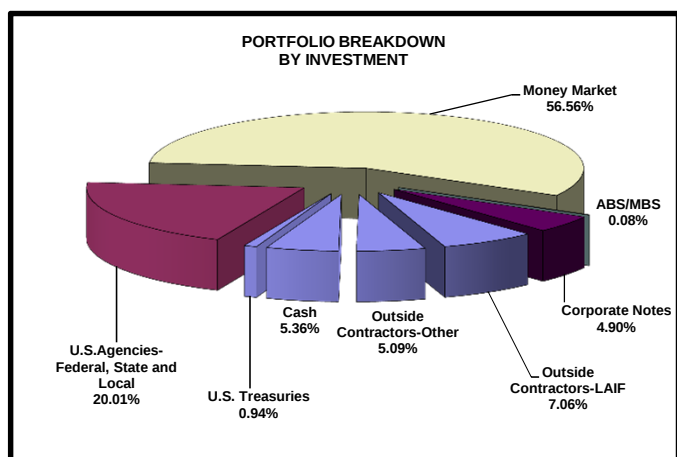
Notes:

1. Fair Value equals Cost less purchase interest

2. Estimated Fair Value

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

**CONTRA COSTA COUNTY
INVESTMENT POOL
AT A GLANCE**
AS OF MARCH 31, 2015

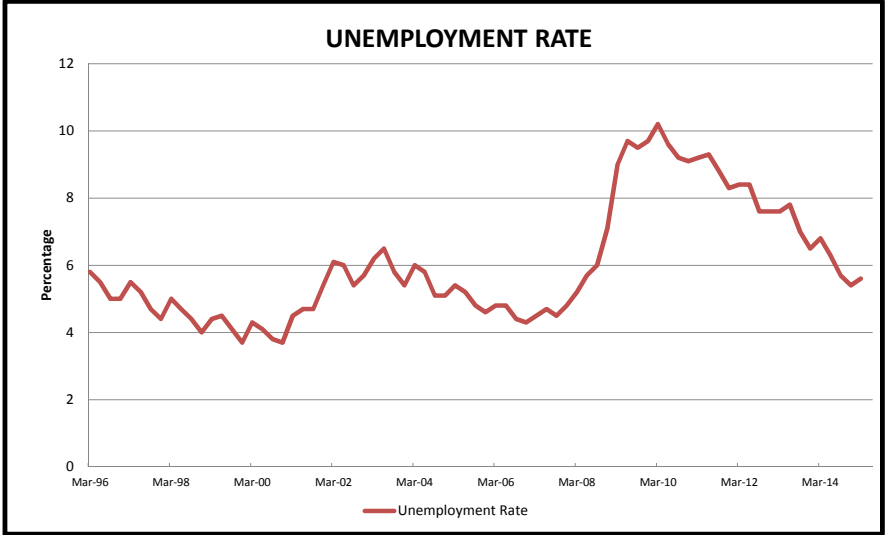
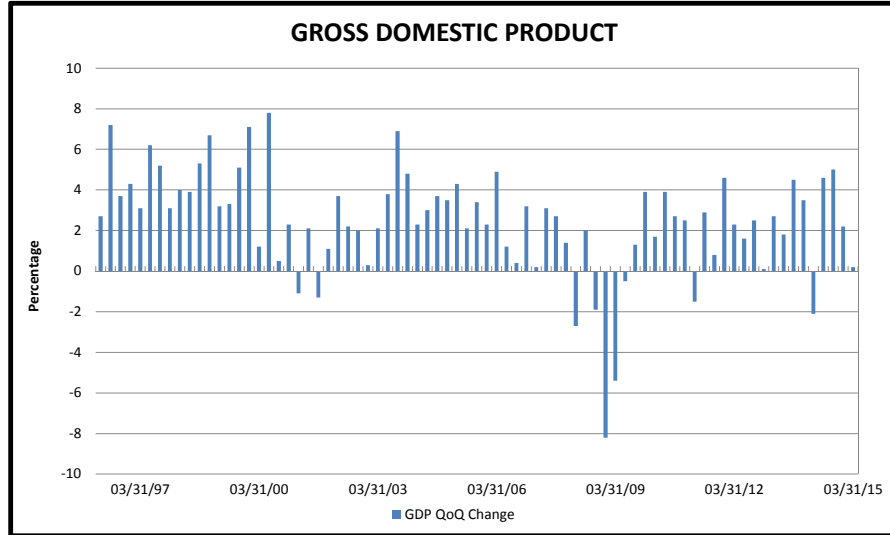
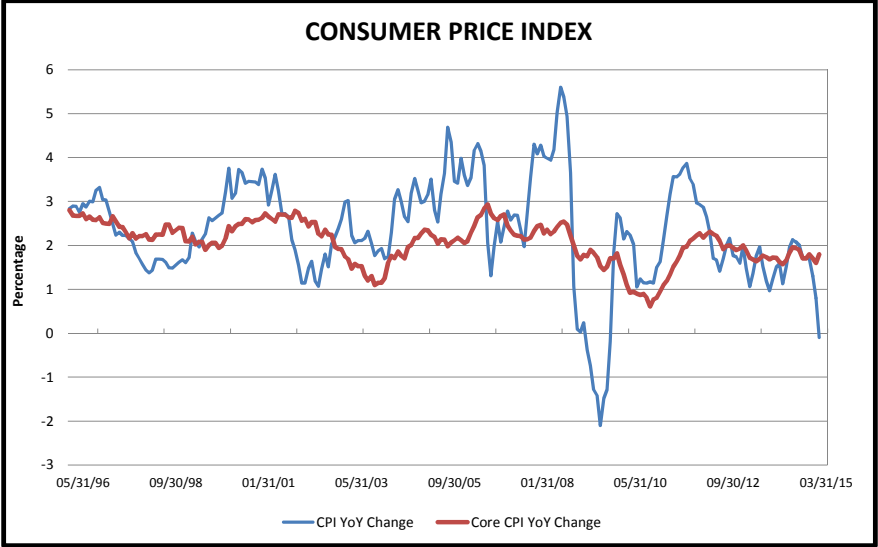
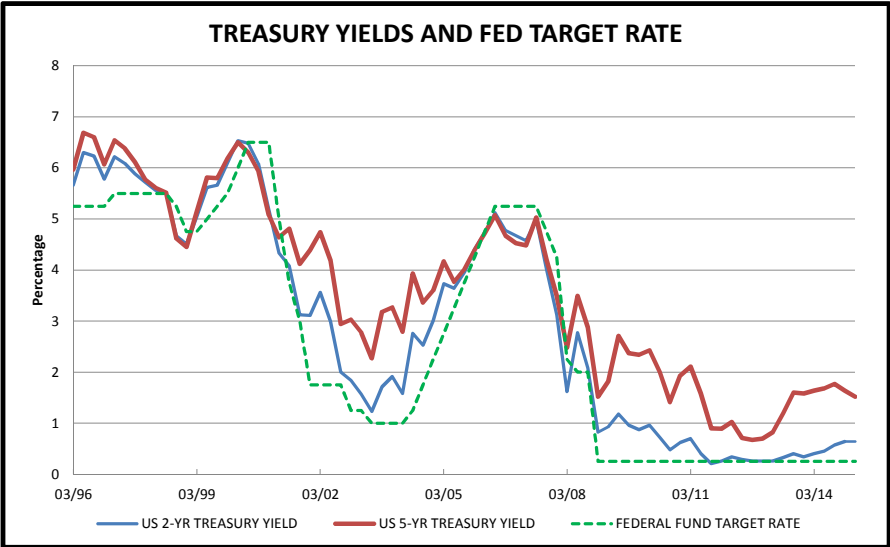


NOTES TO INVESTMENT PORTFOLIO SUMMARY AND AT A GLANCE AS OF MARCH 31, 2015

1. All report information is unaudited but due diligence was utilized in its preparation.
2. There may be slight differences between the portfolio summary page and the attached exhibits and statements for investments managed by outside contractors or trustees. The variance is due to the timing difference in recording transactions associated with outside contracted parties during interim periods and later transmitted to the appropriate county agency and/or the Treasurer's Office. In general, the Treasurer's records reflect booked costs at the beginning of a period.
3. All securities and amounts included in the portfolio are denominated in United States Dollars.
4. The Contra Costa County investment portfolio maintains Standard & Poor's highest credit quality rating of AA+ and lowest volatility of S1+. The portfolio consists of a large portion of short-term investments with credit rating of A-1/P-1 or better. The majority of the long-term investments in the portfolio are rated AA or better.
5. In accordance with Contra Costa County's Investment Policy, the Treasurer's Office has constructed a portfolio that safeguards the principal, meets the liquidity needs and achieves a return. As a result, more than 78% of the portfolio will mature in less than a year with a weighted average maturity of 226 days.

MAJOR MARKET AND ECONOMIC DATA

AS OF MARCH 31, 2015



Note:
All data provided by Bloomberg

SECTION III

APPENDIX

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



Inventory by Market Value

Page 5

As Of Date: 03/31/2015

Date Basis: Settlement

Run: 05/07/2015 12:12:27 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
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Inv Type: 12 TREASURY NOTES

Subtotal	.920261	25,010,000.00	25,120,011.25	34,087.38	94,591.37
	.824645	25,045,210.69	100.439869		-19,550.05

Inv Type: 22 FEDERAL HOME LOAN BANKS

Subtotal	.945012	177,542,857.14	178,461,182.31	389,323.89	461,127.86
	.756988	178,304,795.20	100.517241		-234,763.04

Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSO

Subtotal	1.321380	109,945,000.00	110,578,737.13	338,298.30	303,348.40
	.928446	111,539,637.11	100.576413		-1,256,710.53

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

Subtotal	1.626000	440,000.00	444,396.70	596.20	0.00
	.920628	444,396.70	100.999250		0.00

Inv Type: 27 FEDERAL FARM CREDIT BANKS

Subtotal	.724467	109,290,000.00	109,450,141.31	196,211.28	191,585.04
	.729845	109,298,648.44	100.146529		-34,703.28

Inv Type: 28 FHLMC DISCOUNT NOTES

Subtotal	.220000	23,180,000.00	23,146,904.11	9,632.58	3,309.58
	.220438	23,133,961.95	99.857222		0.00

Inv Type: 29 FHLMC NOTES

Subtotal	.938428	99,163,000.00	99,540,317.55	119,380.83	247,659.71
	.845620	99,323,615.73	100.380502		-24,602.34



Inventory by Market Value

Page 6

As Of Date: 03/31/2015

Date Basis: Settlement

Run: 05/07/2015 12:12:27 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
<u>Inv Type: 31 MUNICIPAL BONDS</u>								
	Subtotal			2.133314	7,225,000.00	7,456,851.62	40,935.11	0.00
				1.186443	7,456,851.62	103.209019		0.00
<u>Inv Type: 43 FHLB DISCOUNT NOTES</u>								
	Subtotal			.161532	2,917,000.00	2,914,735.30	1,190.52	591.80
				.161865	2,912,952.98	99.922362		0.00
<u>Inv Type: 50 AUTO ABS FXD-M 30/360</u>								
	Subtotal			.706000	1,050,000.00	1,049,972.10	466.15	0.00
				.708199	1,049,972.10	99.997343		0.00
<u>Inv Type: 53 CREDIT ABS FXD-SA 30/360</u>								
	Subtotal			1.020000	600,000.00	599,179.69	663.00	0.00
				1.083588	599,655.69	99.863282		0.00
<u>Inv Type: 70 COMM PAPER INTEREST BEARING</u>								
	Subtotal			.276087	3,450,000.00	3,447,228.75	1,965.00	0.00
				.276087	3,450,000.00	99.919674		-2,771.25
<u>Inv Type: 71 COMMERCIAL PAPER DISCOUNT</u>								
	Subtotal			.252326	797,690,000.00	797,353,487.55	384,666.31	87,429.85
				.252592	796,881,398.84	99.957814		-7.45
<u>Inv Type: 72 NEGOTIABLE CERT OF DEPOSIT</u>								
	Subtotal			.251580	692,584,000.00	692,772,435.79	366,861.16	182,408.57
				.249486	692,590,028.30	100.027208		-1.08



Inventory by Market Value

Page 7

As Of Date: 03/31/2015

Date Basis: Settlement

Run: 05/07/2015 12:12:27 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
<u>Inv Type: 73 CORP NOTE FLTG RT ACT- 360</u>								
	Subtotal			.541821	13,200,000.00	13,231,748.00	16,186.77	79,298.00
				.903724	13,152,450.00	100.240515		0.00
<u>Inv Type: 74 CERT OF DEPOSIT MEDIUM TERM</u>								
	Subtotal			.900000	2,025,000.00	2,025,000.00	9,315.00	0.00
				.900000	2,025,000.00	100.000000		0.00
<u>Inv Type: 75 CORPORATE NOTES</u>								
	Subtotal			1.293565	116,922,000.00	117,578,055.29	353,552.36	551,020.86
				1.088470	117,189,759.68	100.561105		-148,482.10
<u>Inv Type: 79 YCD/NCD 30/360</u>								
	Subtotal			1.045360	4,000,000.00	3,996,780.00	7,297.57	0.00
				1.072846	3,996,780.00	99.919500		0.00
<u>Inv Type: 80 YCD / NCD QTR FLTR</u>								
	Subtotal			.418930	4,400,000.00	4,398,520.20	1,058.13	0.00
				.441435	4,398,520.20	99.966368		0.00
<u>Inv Type: 99 MONEY MARKET ACCOUNTS</u>								
	Subtotal			.000000	565,318.32	565,318.32	0.00	0.00
				.000000	565,318.32	100.000000		0.00
<u>Inv Type: 1000 TD WITH CALC CODE OF CSC-00</u>								
	Subtotal			.600000	3,335.77	3,335.77	17.35	0.00
				.600000	3,335.77	100.000000		0.00
Grand Total	Count 361			.491347	2,191,202,511.23	2,194,134,338.74	2,271,704.89	2,202,371.04
				.438458	2,193,362,289.32	100.133800		-1,721,591.12



Inventory by Market Value

As Of Date: 03/31/2015

Date Basis: Settlement

Page 8

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Reporting Currency: Local

Contra Costa County

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
U.S. TREASURIES	25,010.00	25,045.21	25,120.01	100.30 %	75.04	0.82 %
U.S. AGENCIES	522,037.86	524,513.61	524,092.02	99.92 %	-343.16	0.78 %
MUNICIPALS	7,225.00	7,456.85	7,456.85	100.00 %	0.00	1.19 %
COMMERCIAL PAPER	801,140.00	800,331.40	800,800.72	100.06 %	84.65	0.25 %
NCD/YCD	703,009.00	703,010.33	703,192.74	100.03 %	182.41	0.26 %
CORPORATE NOTES	130,122.00	130,342.21	130,809.80	100.36 %	481.84	1.07 %
MBS/ABS	2,090.00	2,094.02	2,093.55	99.98 %	0.00	0.86 %
TIME DEPOSIT	3.34	3.34	3.34	100.00 %	0.00	0.60 %
Money Market Accounts	565.32	565.32	565.32	100.00 %	0.00	0.00 %
Totals(000's)	2,191,202.51	2,193,362.29	2,194,134.34	100.04 %	480.78	0.44 %

Asset Allocation

Note: Grand Total does not include Retirement investments, if any.



Inventory by Market Value

As Of Date: 03/31/2015

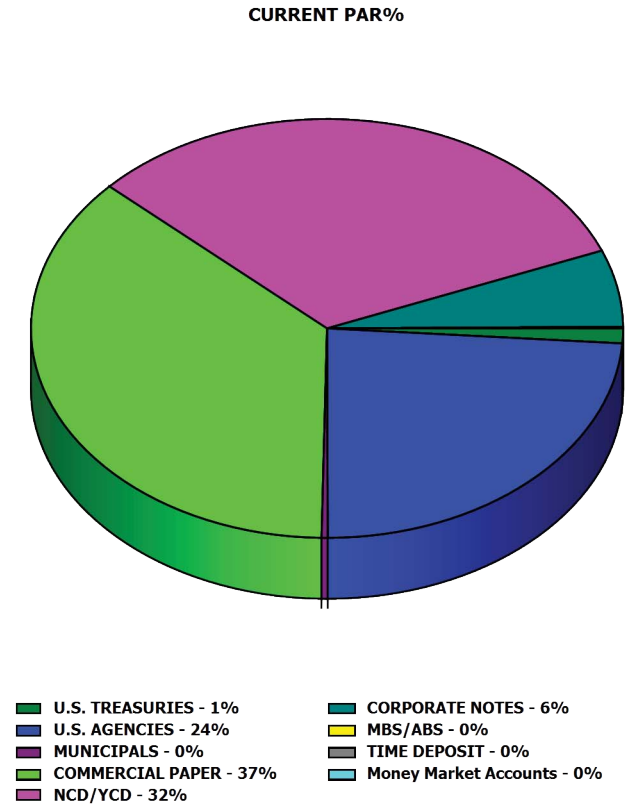
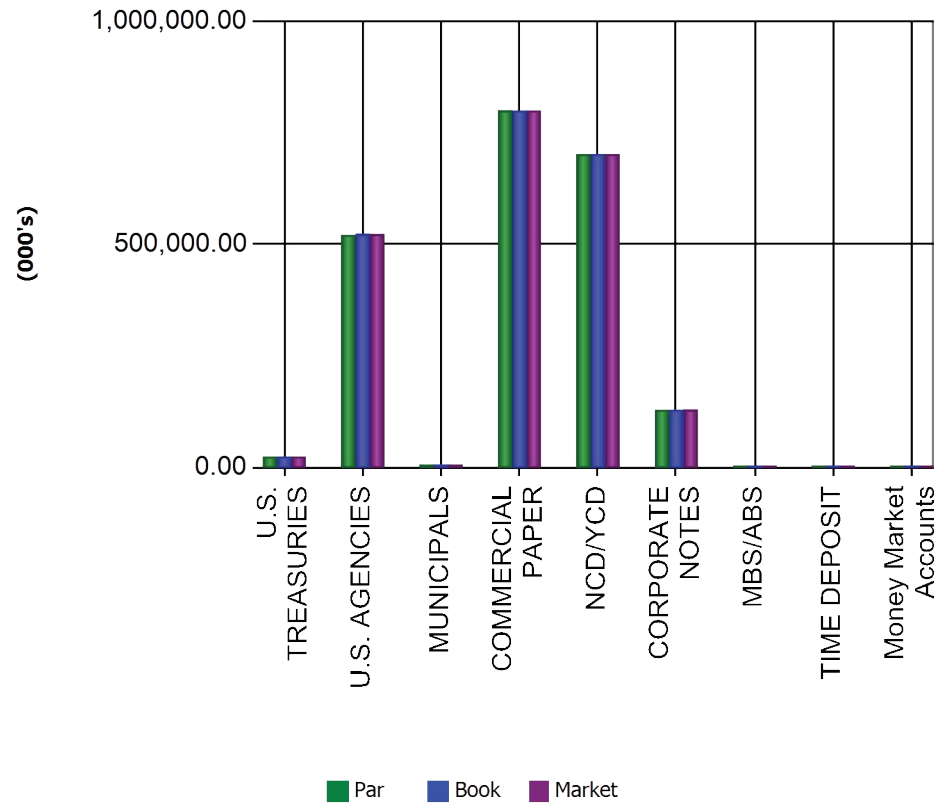
Date Basis: Settlement

Page 9

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Reporting Currency: Local

Contra Costa County





Inventory by Market Value

Page 10

As Of Date: 03/31/2015

Date Basis: Settlement

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Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
Inv Type: 12 TREASURY NOTES								
81838	CCCCD GOV US TREASU	912828QX1	02/07/2014	1.500000	110,000.00	111,607.10	273.48	0.00
			07/31/2016	.477085	112,217.19	101.461000	SUNGARD	-610.09
81994	CCCCD GOV US TREASU	912828PK0	05/09/2014	2.250000	205,000.00	212,927.35	1,545.95	1,987.66
			11/30/2017	1.165963	210,939.69	103.867000	SUNGARD	0.00
82002	CCCSIG GOV US TREAS	912828QX1	06/05/2014	1.500000	1,825,000.00	1,851,663.25	4,537.29	0.00
			07/31/2016	.442255	1,866,347.66	101.461000	SUNGARD	-14,684.41
82003	CCCSIG GOV US TREAS	912828SY7	06/05/2014	.625000	2,360,000.00	2,360,188.80	4,943.68	13,648.17
			05/31/2017	.818703	2,346,540.63	100.008000	SUNGARD	0.00
82004	CCCSIG GOV US TREAS	912828RM4	06/05/2014	1.000000	1,820,000.00	1,835,925.00	7,641.99	0.00
			10/31/2016	.545942	1,839,692.97	100.875000	SUNGARD	-3,767.97
82056	CCCCD GOV US TREAS	912828VQ0	07/31/2014	1.375000	385,000.00	389,481.40	877.42	5,549.17
			07/31/2018	1.446611	383,932.23	101.164000	SUNGARD	0.00
82112	CCCSIG GOV US TREAS	912828TM2	09/04/2014	.625000	2,555,000.00	2,550,401.00	1,388.58	22,462.32
			08/31/2017	1.013383	2,527,938.68	99.820000	SUNGARD	0.00
82135	CCCSIG GOV US TREAS	912828SM3	10/06/2014	1.000000	1,255,000.00	1,265,491.80	34.29	4,363.87
			03/31/2017	.801023	1,261,127.93	100.836000	SUNGARD	0.00
82136	CCCCD GOV US TREAS	912828C65	10/06/2014	1.625000	195,000.00	198,291.60	8.65	2,994.53
			03/31/2019	1.589638	195,297.07	101.688000	SUNGARD	0.00
82181	CCCCD GOV US TREASU	912828KQ2	11/03/2014	3.125000	95,000.00	102,199.10	1,123.53	474.88
			05/15/2019	1.503637	101,724.22	107.578000	SUNGARD	0.00
82182	CCCSIG GOV US TREAS	912828TB6	11/03/2014	.750000	3,845,000.00	3,852,805.35	7,249.21	11,710.43
			06/30/2017	.788660	3,841,094.92	100.203000	SUNGARD	0.00
82238	CCCSIG GOV US TREAS	912828UA6	12/03/2014	.625000	1,280,000.00	1,274,598.40	2,681.32	3,198.58
			11/30/2017	.874222	1,271,465.76	99.578000	SUNGARD	0.00
82247	CCCSIG GOV US TREAS	912828SC5	12/10/2014	.875000	275,000.00	276,804.00	398.82	1,026.17
			01/31/2017	.734933	275,777.83	100.656000	SUNGARD	0.00
82269	CCCCSD GOV US TREAS	912828TB6	12/10/2014	.750000	130,000.00	130,263.90	245.10	847.88
			06/30/2017	.928142	129,416.02	100.203000	SUNGARD	0.00
82285	CCCCD GOV US TREAS	912828WL0	01/07/2015	1.500000	100,000.00	101,078.00	502.74	710.81
			05/31/2019	1.413445	100,523.78	101.078000	SUNGARD	0.00
82377	CCCCD GOV US TREASU	912828VQ0	02/04/2015	1.375000	120,000.00	121,396.80	273.48	0.00
			07/31/2018	.916641	121,902.61	101.164000	SUNGARD	-487.58
82391	CCCCD GOV US TREASU	912828RH5	02/20/2015	1.375000	130,000.00	131,381.90	4.88	853.77
			09/30/2018	1.259340	130,528.13	101.063000	SUNGARD	0.00
82402	CCCCD GOV US TREASU	912828SH4	02/27/2015	1.375000	125,000.00	125,937.50	149.46	751.95



Inventory by Market Value

Page 11

As Of Date: 03/31/2015

Date Basis: Settlement

Run: 05/07/2015 01:04:55 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
			02/28/2019	1.336788	125,185.55	100.750000	SUNGARD	0.00
82403	CCCSIG GOV US TREAS	912828UU2	02/27/2015	.750000	3,500,000.00	3,484,425.00	71.72	19,014.84
			03/31/2018	1.076208	3,465,410.16	99.555000	SUNGARD	0.00
82460	CCCSIG GOV US TREAS	912828F39	03/27/2015	1.750000	360,000.00	366,861.60	17.21	1,433.47
			09/30/2019	1.403864	365,428.13	101.906000	SUNGARD	0.00
82461	CCCSIG GOV US TREAS	912828SM3	03/27/2015	1.000000	4,340,000.00	4,376,282.40	118.58	3,562.87
			03/31/2017	.622165	4,372,719.53	100.836000	SUNGARD	0.00
			Subtotal	.920261	25,010,000.00	25,120,011.25	34,087.38	94,591.37
				.824645	25,045,210.69	100.439869		-19,550.05

Inv Type: 22 FEDERAL HOME LOAN BANKS

80648	RM GOV FHLB NOTES	313373SZ6	06/11/2012	2.125000	1,895,000.00	1,933,373.75	12,416.20	0.00
			06/10/2016	.760030	1,996,647.80	102.025000	SUNGARD	-63,274.05
80662	RM GOV FHLB NOTES	313373SZ6	06/20/2012	2.125000	2,840,000.00	2,897,510.00	18,607.92	0.00
			06/10/2016	.745089	2,993,104.40	102.025000	SUNGARD	-95,594.40
80907	WT GOV FHLB NOTES	313380EC7	10/10/2012	.750000	170,000.00	169,615.80	81.47	0.00
			09/08/2017	.790076	169,671.90	99.774000	SUNGARD	-56.10
81500	GOV FHLB CALLABLE N	313383EX5	06/18/2013	.810000	5,000,000.00	5,000,250.00	12,150.00	37,750.00
			06/13/2017	1.002401	4,962,500.00	100.005000	SUNGARD	0.00
81856	GOV FHLB CALLABLE N	3130A0Z45	02/28/2014	.750000	7,142,857.14	7,149,785.71	18,303.56	6,928.57
			11/28/2016	.750000	7,142,857.14	100.097000	SUNGARD	0.00
81990	PW GOV FEDERAL HOME	3130A1QG6	05/07/2014	.125000	1,605,000.00	1,605,032.10	891.67	33.70
			04/21/2015	.125103	1,604,998.40	100.002000	SUNGARD	0.00
82000	RM GOV FHLB NOTES	313379VE6	06/02/2014	1.010000	2,875,000.00	2,893,543.75	8,227.29	4,743.75
			06/19/2017	.850065	2,888,800.00	100.645000	SUNGARD	0.00
82008	RM GOV FEDERAL HOME	3130A2DC7	06/13/2014	.125000	2,500,000.00	2,499,875.00	980.91	367.52
			06/08/2015	.145000	2,499,507.48	99.995000	SUNGARD	0.00
82012	RM GOV FEDERAL HOME	3130A2C61	06/13/2014	.375000	2,500,000.00	2,498,475.00	2,890.62	3,425.17
			06/10/2016	.475000	2,495,049.83	99.939000	SUNGARD	0.00
82038	RM GOV FHLB NOTES	313379DT3	07/15/2014	1.250000	6,205,000.00	6,237,141.90	24,346.01	65,028.40
			06/08/2018	1.390090	6,172,113.50	100.518000	SUNGARD	0.00
82039	CLT GOV FHLB NOTES	3130A2LC8	07/17/2014	.125000	250,000.00	249,975.00	70.31	87.50
			07/10/2015	.170949	249,887.50	99.990000	SUNGARD	0.00
82053	RM GOV FHLB NOTES	313379DT3	07/28/2014	1.250000	3,000,000.00	3,015,540.00	11,770.83	33,540.00
			06/08/2018	1.410094	2,982,000.00	100.518000	SUNGARD	0.00
82072	CCCSIG GOV FHLB	3130A2T97	08/07/2014	.500000	50,000.00	50,002.00	2.09	81.60



Inventory by Market Value

Page 12

As Of Date: 03/31/2015

Date Basis: Settlement

Run: 05/07/2015 01:04:55 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
			09/28/2016	.605937	49,920.40	100.004000	SUNGARD	0.00
82093	DCD GOV FHL B NOTES	3130A2WK8	08/29/2014	.125000	1,400,000.00	1,399,664.00	160.42	501.20
			08/28/2015	.185049	1,399,162.80	99.976000	SUNGARD	0.00
82122	GOV FHLB NOTES	3130A33J1	09/19/2014	1.200000	5,000,000.00	5,040,450.00	2,000.00	40,450.00
			09/19/2017	1.200000	5,000,000.00	100.809000	SUNGARD	0.00
82166	CCCSIG GOV FHLB NOT	3130A2T97	10/29/2014	.500000	1,440,000.00	1,440,057.60	60.00	0.00
			09/28/2016	.482109	1,440,489.60	100.004000	SUNGARD	-432.00
82187	GOV FHLB NOTES	3130A3CE2	11/05/2014	.625000	10,000,000.00	10,013,700.00	28,993.05	3,500.00
			10/14/2016	.572077	10,013,845.83	100.137000	SUNGARD	0.00
82189	RM GOV FHLB NOTES	3130A3EW0	11/07/2014	.500000	2,500,000.00	2,500,000.00	3,645.82	6,275.00
			12/16/2016	.620043	2,493,725.00	100.000000	SUNGARD	0.00
82196	RM GOV FHLB NOTES	3130A3E75	11/18/2014	.160000	370,000.00	369,633.70	197.33	0.00
			12/01/2015	.215107	369,789.10	99.901000	SUNGARD	-155.40
82255	GOV FHLB NOTES	3130A3PC2	12/12/2014	.650000	5,000,000.00	5,011,250.00	9,840.28	18,200.00
			12/12/2016	.720127	4,993,050.00	100.225000	SUNGARD	0.00
82256	RM GOV FHLB NOTES	3130A3Q64	12/12/2014	.700000	3,500,000.00	3,505,285.00	7,418.06	3,220.00
			12/12/2016	.670252	3,502,065.00	100.151000	SUNGARD	0.00
82271	GOV FHLB NOTES	3130A3Q64	12/23/2014	.700000	5,000,000.00	5,007,550.00	10,597.22	14,400.00
			12/12/2016	.770206	4,994,219.44	100.151000	SUNGARD	0.00
82275	GOV FHLB NOTES	3130A3TA2	12/30/2014	1.000000	10,000,000.00	10,035,000.00	12,777.78	35,000.00
			08/15/2017	1.000000	10,000,000.00	100.350000	SUNGARD	0.00
82280	RM GOV FHLB NOTES	3130A3HF4	12/29/2014	1.125000	4,500,000.00	4,526,505.00	19,828.13	33,705.00
			12/08/2017	1.180284	4,499,690.63	100.589000	SUNGARD	0.00
82281	GOV FHLB NOTES	3130A3UR3	01/06/2015	.750000	10,000,000.00	10,037,800.00	17,708.33	37,800.00
			01/06/2017	.750000	10,000,000.00	100.378000	SUNGARD	0.00
82315	CCCCD GOV FHLB NOTE	313371PV2	01/21/2015	1.625000	6,165,000.00	6,270,791.40	31,167.50	0.00
			12/09/2016	.571735	6,298,138.31	101.716000	SUNGARD	-15,659.10
82316	CCCCD GOV FHLB NOTE	3130A2T97	01/21/2015	.500000	765,000.00	765,030.60	31.88	0.00
			09/28/2016	.470201	765,382.50	100.004000	SUNGARD	-351.90
82321	CCCCD GOV FHLB NOTE	3130A2T97	01/21/2015	.500000	11,470,000.00	11,470,458.80	477.92	0.00
			09/28/2016	.470153	11,475,735.00	100.004000	SUNGARD	-5,276.20
82322	CCCCD GOV FHLB NOTE	313371PV2	01/21/2015	1.625000	19,275,000.00	19,605,759.00	97,445.84	0.00
			12/09/2016	.571735	19,691,259.69	101.716000	SUNGARD	-48,958.50
82324	CCCSIG GOV FHLB NOT	3130A3J70	01/22/2015	.625000	2,090,000.00	2,091,985.50	4,862.16	0.00
			11/23/2016	.556000	2,094,986.85	100.095000	SUNGARD	-642.84
82342	CCCSIG GOV FHLB NOT	3133XFJF4	01/29/2015	5.375000	430,000.00	454,153.10	8,538.79	0.00
			05/18/2016	.370828	462,495.40	105.617000	SUNGARD	-3,784.00



Inventory by Market Value

Page 13

As Of Date: 03/31/2015

Date Basis: Settlement

Run: 05/07/2015 01:04:55 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
82390	CCCSIG GOV FHLB NOT	3130A2T97	02/19/2015	.500000	1,970,000.00	1,970,078.80	82.08	3,703.60
			09/28/2016	.615106	1,966,375.20	100.004000	SUNGARD	0.00
82400	RM GOV FHLB NOTES	3133782M2	02/25/2015	1.500000	5,000,000.00	5,030,600.00	4,791.67	14,000.00
			03/08/2019	1.415035	5,016,600.00	100.612000	SUNGARD	0.00
82405	CCCSIG GOV FHLB NOT	3130A2T97	03/03/2015	.500000	3,875,000.00	3,875,155.00	161.46	1,976.25
			09/28/2016	.530086	3,873,178.75	100.004000	SUNGARD	0.00
82408	GOV FHLB NOTES	3130A4GJ5	03/04/2015	1.125000	10,000,000.00	10,050,000.00	10,625.00	59,300.00
			04/25/2018	1.155323	9,992,887.50	100.500000	SUNGARD	0.00
82419	GOV FHLB NOTES	3130A4K27	03/09/2015	.720000	10,000,000.00	10,010,500.00	5,000.00	26,800.00
			03/06/2017	.802655	9,984,300.00	100.105000	SUNGARD	0.00
82437	RM GOV FHLB NOTES	3133782N0	03/16/2015	.875000	3,000,000.00	3,015,030.00	1,531.25	7,020.00
			03/10/2017	.739127	3,008,447.50	100.501000	SUNGARD	0.00
82438	RM GOV FHLB NOTES	313382K85	03/16/2015	.450000	1,995,000.00	1,996,815.45	324.20	0.00
			03/18/2016	.330364	1,997,394.00	100.091000	SUNGARD	-578.55
82450	CCCSIG GOV FHLB	3130A4QV7	03/24/2015	.840000	1,600,000.00	1,602,864.00	261.33	2,864.00
			03/24/2017	.840000	1,600,000.00	100.179000	SUNGARD	0.00
82451	CCCCD GOV FHLB	3130A4QV7	03/24/2015	.840000	165,000.00	165,295.35	26.95	295.35
			03/24/2017	.840000	165,000.00	100.179000	SUNGARD	0.00
82459	MTC GOV FHLB DISC N	313384GE3	03/27/2015	.055000	5,000,000.00	4,999,650.00	30.56	131.25
			05/29/2015	.110898	4,999,518.75	99.993000	SUNGARD	0.00
Subtotal				.945012	177,542,857.14	178,461,182.31	389,323.89	461,127.86
				.756988	178,304,795.20	100.517241		-234,763.04

Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSO

79569	RM GOV FNMA NOTES	31359MA45	05/16/2011	5.000000	4,406,000.00	4,414,371.40	101,582.78	0.00
			04/15/2015	1.555194	4,980,101.80	100.190000	SUNGARD	-565,730.40
79869	RM GOV FNMA NOTES	3136FPBB2	09/09/2011	2.250000	898,000.00	905,399.52	2,020.50	0.00
			08/25/2015	.850175	946,860.18	100.824000	SUNGARD	-41,460.66
79870	RM GOV FNMA NOTES	3136FPBB2	09/09/2011	2.250000	2,692,000.00	2,714,182.08	6,057.00	0.00
			08/25/2015	.850175	2,838,471.72	100.824000	SUNGARD	-124,289.64
79947	RM GOV FNMA NOTES	31398A3T7	10/13/2011	2.000000	3,605,000.00	3,635,534.35	2,002.78	0.00
			09/21/2015	1.140004	3,724,073.15	100.847000	SUNGARD	-88,538.80
80020	WT GOV FNMA NOTES	3135G0CM3	11/09/2011	1.250000	173,000.00	174,930.68	18.02	1,193.70
			09/28/2016	1.160000	173,736.98	101.116000	SUNGARD	0.00
80118	RM GOV FNMA NOTES	31398A4M1	12/09/2011	1.625000	6,000,000.00	6,047,940.00	41,979.17	0.00
			10/26/2015	.893123	6,167,100.00	100.799000	SUNGARD	-119,160.00



Inventory by Market Value

Page 14

As Of Date: 03/31/2015

Date Basis: Settlement

Run: 05/07/2015 01:04:55 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
80281	RM GOV FNMA NOTES	3135G0AL7	01/23/2012	2.250000	4,035,000.00	4,106,823.00	4,035.00	0.00
			03/15/2016	1.000170	4,239,211.35	101.780000	SUNGARD	-132,388.35
80833	RM GOV FNMA NOTES	3135G0CM3	09/14/2012	1.250000	4,703,000.00	4,755,485.48	489.90	0.00
			09/28/2016	.615791	4,821,797.78	101.116000	SUNGARD	-66,312.30
81230	WT GOV FNMA NOTES	3135G0TG8	02/21/2013	.875000	165,000.00	164,892.75	212.55	650.73
			02/08/2018	.970000	164,242.02	99.935000	SUNGARD	0.00
81361	RM GOV FEDERAL NATL	3135G0JA2	04/15/2013	1.125000	3,900,000.00	3,935,295.00	18,768.76	0.00
			04/27/2017	.600233	3,981,432.00	100.905000	SUNGARD	-46,137.00
81449	GOV FNMA CALLABLE M	3136G1M63	05/22/2013	.750000	10,000,000.00	9,948,300.00	26,875.00	0.00
			05/22/2018	.750000	10,000,000.00	99.483000	SUNGARD	-51,700.00
81478	AUHSO GOV FNMA NOTE	3135G0WJ8	06/07/2013	.875000	200,000.00	199,524.00	631.94	2,548.00
			05/21/2018	1.190082	196,976.00	99.762000	SUNGARD	0.00
81484	GOV FNMA CALLABLE M	3136G1MU0	06/12/2013	.850000	5,000,000.00	5,004,900.00	12,868.06	6,950.00
			06/12/2018	.860449	4,997,950.00	100.098000	SUNGARD	0.00
81485	RM GOV FNMA NOTES	3135G0KM4	06/14/2013	.500000	2,888,000.00	2,889,761.68	4,973.78	0.00
			05/27/2015	.306208	2,898,887.76	100.061000	SUNGARD	-9,126.08
81503	GOV FNMA CALLABLE N	3136G1NU9	06/19/2013	1.000000	5,000,000.00	5,004,900.00	14,166.67	7,400.00
			06/19/2017	1.012787	4,997,500.00	100.098000	SUNGARD	0.00
81538	WT GOV FNMA NOTES	3135G0WJ8	07/17/2013	.875000	164,000.00	163,609.68	518.19	4,080.32
			05/21/2018	1.459815	159,529.36	99.762000	SUNGARD	0.00
81628	CCCSIG GOV FNMA NOT	3135G0CM3	10/03/2013	1.250000	235,000.00	237,622.60	24.48	0.00
			09/28/2016	.748553	238,393.71	101.116000	SUNGARD	-771.11
81629	CCCSIG GOV FNMA NOT	3135G0CM3	10/03/2013	1.250000	975,000.00	985,881.00	101.56	0.00
			09/28/2016	.740949	989,630.95	101.116000	SUNGARD	-3,749.95
81630	CCCCD GOV FNMA NOTE	3135G0CM3	10/03/2013	1.250000	110,000.00	111,227.60	11.46	0.00
			09/28/2016	.740950	111,612.84	101.116000	SUNGARD	-385.24
81728	GOV FEDERAL NATL MO	3136G1Y78	12/09/2013	.700000	5,000,000.00	4,998,100.00	10,888.89	0.00
			12/09/2016	.700000	5,000,000.00	99.962000	SUNGARD	-1,900.00
81889	AUHSO GOV FNMA NOTE	3135G0ZA4	04/01/2014	1.875000	377,000.00	385,697.39	824.69	7,298.72
			02/19/2019	1.795148	378,398.67	102.307000	SUNGARD	0.00
81890	AUHSO GOV FNMA NOTE	3135G0ZA4	04/01/2014	1.875000	6,959,000.00	7,119,544.13	15,222.82	134,726.24
			02/19/2019	1.795148	6,984,817.89	102.307000	SUNGARD	0.00
81941	GOV FNMA NOTE	3135G0MZ3	04/17/2014	.875000	10,000,000.00	10,012,500.00	8,020.83	71,700.00
			08/28/2017	1.054521	9,940,800.00	100.125000	SUNGARD	0.00
81999	MDUSD GOV FNMA NOTE	3135G0ZB2	05/21/2014	.750000	49,000.00	49,105.35	164.35	91.63
			04/20/2017	.740235	49,013.72	100.215000	SUNGARD	0.00
82005	CCCCD GOV FNMA	3135G0YT4	06/05/2014	1.625000	115,000.00	116,826.20	643.68	1,153.45



Inventory by Market Value

Page 15

As Of Date: 03/31/2015

Date Basis: Settlement

Run: 05/07/2015 01:04:55 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
			11/27/2018	1.489435	115,672.75	101.588000	SUNGARD	0.00
82086	CCCSIG GOV FNMA NOT	3135G0ZL0	08/25/2014	1.000000	765,000.00	767,891.70	85.00	5,216.36
			09/27/2017	1.117972	762,675.34	100.378000	SUNGARD	0.00
82087	CCCCD GOV FNMA NOTE	3135G0ZL0	08/25/2014	1.000000	130,000.00	130,491.40	14.44	955.50
			09/27/2017	1.117972	129,535.90	100.378000	SUNGARD	0.00
82114	CCCSIG GOV FNMA NOT	3135G0JA2	09/08/2014	1.125000	555,000.00	560,022.75	2,670.93	1,714.95
			04/27/2017	.895628	558,307.80	100.905000	SUNGARD	0.00
82115	CCCCD GOV FNMA NOTE	3135G0JA2	09/08/2014	1.125000	200,000.00	201,810.00	962.50	865.82
			04/27/2017	.895628	200,944.18	100.905000	SUNGARD	0.00
82119	WT GOV FNMA NOTES	3135G0ZG1	09/12/2014	1.750000	166,000.00	168,662.64	153.32	3,764.88
			09/12/2019	1.889799	164,897.76	101.604000	SUNGARD	0.00
82156	CCCCD GOV FNMA	3135G0YT4	10/23/2014	1.625000	125,000.00	126,985.00	699.65	797.50
			11/27/2018	1.385424	126,187.50	101.588000	SUNGARD	0.00
82236	CCCCD GOV FNMA BENC	3135G0ZY2	12/03/2014	1.750000	100,000.00	101,472.00	607.64	819.00
			11/26/2019	1.612998	100,687.03	101.472000	SUNGARD	0.00
82257	RM GOV FNMA NOTES	3135G0YT4	12/12/2014	1.625000	6,010,000.00	6,105,438.80	33,639.30	38,944.80
			11/27/2018	1.380107	6,070,563.27	101.588000	SUNGARD	0.00
82314	CCCCD GOV FNMA	3135G0XP3	01/21/2015	.375000	5,635,000.00	5,631,562.65	5,048.02	0.00
			07/05/2016	.397750	5,634,079.62	99.939000	SUNGARD	-1,577.80
82320	CCCCD GOV FNMA	3135G0XP3	01/21/2015	.375000	12,440,000.00	12,432,411.60	11,144.16	0.00
			07/05/2016	.397750	12,437,968.13	99.939000	SUNGARD	-3,483.20
82381	RM GOV FNMA NOTES	3136FTS67	02/09/2015	1.700000	6,000,000.00	6,098,460.00	9,633.33	11,280.00
			02/27/2019	1.329281	6,087,180.00	101.641000	SUNGARD	0.00
82436	WT GOV FNMA NOTES	3135G0A78	03/16/2015	1.625000	170,000.00	171,174.70	537.15	1,196.80
			01/21/2020	1.627650	170,399.95	100.691000	SUNGARD	0.00
			Subtotal	1.321380	109,945,000.00	110,578,737.13	338,298.30	303,348.40
				.928446	111,539,637.11	100.576413		-1,256,710.53

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

82344	CCCSIG GOV FNMA ACE	3136AMKW8	01/30/2015	1.626000	440,000.00	444,396.70	596.20	0.00
			02/25/2018	.920628	444,396.70	100.999250	BOOK	0.00
			Subtotal	1.626000	440,000.00	444,396.70	596.20	0.00
				.920628	444,396.70	100.999250		0.00



Inventory by Market Value

Page 16

As Of Date: 03/31/2015

Date Basis: Settlement

Run: 05/07/2015 01:04:55 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
Inv Type: 27 FEDERAL FARM CREDIT BANKS								
80522	RM GOV FFCB NOTES	3133EAJU3	04/13/2012	1.050000	4,040,000.00	4,067,795.20	353.50	0.00
			03/28/2016	.810254	4,077,652.80	100.688000	SUNGARD	-9,857.60
80543	RM GOV FFCB NOTES	3133EAJU3	04/20/2012	1.050000	3,957,000.00	3,984,224.16	346.25	0.00
			03/28/2016	.790000	3,996,818.30	100.688000	SUNGARD	-12,594.14
80718	RM GOV FFCB NOTES	3133EAXG8	07/23/2012	.650000	2,494,000.00	2,499,012.94	3,557.41	149.64
			07/12/2016	.600206	2,498,863.30	100.201000	SUNGARD	0.00
81102	GOV FFCB CALLABLE N	3133EC5B6	12/28/2012	.640000	10,000,000.00	9,988,900.00	21,688.89	0.00
			11/29/2016	.640000	10,000,000.00	99.889000	SUNGARD	-11,100.00
81479	AUHSD GOV FFCB NOTE	3133ECPT5	06/07/2013	.650000	200,000.00	200,004.00	483.89	1,090.00
			05/17/2017	.790074	198,914.00	100.002000	SUNGARD	0.00
81480	AUHSD GOV FFCB NOTE	3133ECQF4	06/07/2013	.250000	100,000.00	100,023.00	85.42	83.00
			05/28/2015	.280483	99,940.00	100.023000	SUNGARD	0.00
81579	RM GOV FFCB NOTES	3133ECWV2	08/20/2013	.875000	2,505,000.00	2,518,501.95	6,940.93	21,367.65
			12/07/2016	.972048	2,497,134.30	100.539000	SUNGARD	0.00
81732	GOV FEDERAL FARM CR	3133EDBM3	12/10/2013	.290000	5,545,000.00	5,542,726.55	4,958.15	3,271.55
			12/10/2015	.340213	5,539,455.00	99.959000	SUNGARD	0.00
81841	GOV FFCB CALLABLE	3133EDF31	02/11/2014	.570000	10,000,000.00	10,000,400.00	7,916.67	2,900.00
			08/11/2016	.580087	9,997,500.00	100.004000	SUNGARD	0.00
81930	RM GOV FEDERAL FARM	3133EDJC7	04/14/2014	.150000	249,000.00	248,997.51	177.41	0.00
			04/10/2015	.130060	249,049.05	99.999000	SUNGARD	-51.54
81958	GOV FEDERAL FARM CR	3133EDKJ0	05/01/2014	.700000	5,000,000.00	5,008,250.00	14,583.33	8,250.00
			11/01/2016	.700000	5,000,000.00	100.165000	SUNGARD	0.00
82137	GOV FFCB NOTES	3133EDXA5	10/10/2014	1.150000	10,000,000.00	10,070,600.00	54,625.00	72,600.00
			10/10/2017	1.156802	9,998,000.00	100.706000	SUNGARD	0.00
82185	RM GOV FFCB NOTES	3133EDYB2	11/04/2014	1.500000	2,000,000.00	2,015,240.00	6,250.00	24,940.00
			01/16/2019	1.620035	1,990,300.00	100.762000	SUNGARD	0.00
82195	GOV FFCB NOTES	3133EEBU3	11/18/2014	.600000	10,000,000.00	9,998,900.00	22,833.34	0.00
			11/14/2016	.600000	10,000,666.67	99.989000	SUNGARD	-1,100.00
82218	GOV FFCB NOTES	3133EEDQ0	12/01/2014	.580000	5,000,000.00	5,001,350.00	9,666.67	2,350.00
			12/01/2016	.590074	4,999,000.00	100.027000	SUNGARD	0.00
82259	GOV FFCB NOTES	3133EEFA3	12/15/2014	.720000	10,000,000.00	10,007,600.00	21,200.00	7,600.00
			12/15/2016	.720000	10,000,000.00	100.076000	SUNGARD	0.00
82318	CCCCD GOV FFCB AGEN	3133EEKM1	01/21/2015	.300000	3,040,000.00	3,041,155.20	253.33	1,447.04
			03/21/2016	.308272	3,039,708.16	100.038000	SUNGARD	0.00
82323	CCCCD GOV FFCB AGEN	3133EEKM1	01/21/2015	.300000	10,160,000.00	10,163,860.80	846.67	4,836.16



Inventory by Market Value

Page 17

As Of Date: 03/31/2015

Date Basis: Settlement

Run: 05/07/2015 01:04:55 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
			03/21/2016	.308272	10,159,024.64	100.038000	SUNGARD	0.00
82380	GOV FFCB NOTES	3133EEKB5	02/09/2015	1.000000	10,000,000.00	10,006,900.00	19,166.66	35,000.00
			01/22/2018	1.096935	9,976,622.22	100.069000	SUNGARD	0.00
82382	RM GOV FFCB NOTES	3133EELZ1	02/09/2015	1.000000	5,000,000.00	4,985,700.00	277.76	5,700.00
			03/29/2018	1.130145	4,980,000.00	99.714000	SUNGARD	0.00
			Subtotal	.724467	109,290,000.00	109,450,141.31	196,211.28	191,585.04
				.729845	109,298,648.44	100.146529		-34,703.28

Inv Type: 28 FHLMC DISCOUNT NOTES

82345	CCCCD GOV FHLMC DIS	313396QM8	01/23/2015	.220000	11,640,000.00	11,623,380.67	4,837.07	1,661.93
			12/14/2015	.220438	11,616,881.67	99.857222	SUNGARD	0.00
82363	CCCCD GOV FHLMC DIS	313396QM8	01/23/2015	.220000	11,540,000.00	11,523,523.44	4,795.51	1,647.65
			12/14/2015	.220438	11,517,080.28	99.857222	SUNGARD	0.00
			Subtotal	.220000	23,180,000.00	23,146,904.11	9,632.58	3,309.58
				.220438	23,133,961.95	99.857222		0.00

Inv Type: 29 FHLMC NOTES

78867	WT GOV FHLMC NOTES	3137EACM9	09/14/2010	1.750000	170,000.00	171,154.30	173.54	506.60
			09/10/2015	1.670070	170,647.70	100.679000	SUNGARD	0.00
79343	WT GOV FHLMC NOTES	3134A4ZT4	02/25/2011	4.750000	155,000.00	160,438.95	1,472.50	0.00
			01/19/2016	2.330564	172,267.00	103.509000	SUNGARD	-11,828.05
80411	WT GOV FHLMC NOT	3137EADC0	03/12/2012	1.000000	170,000.00	171,207.00	108.61	2,194.70
			03/08/2017	1.120062	169,012.30	100.710000	SUNGARD	0.00
80900	CCCCD GOV FHLMC	3137EADL0	10/05/2012	1.000000	45,000.00	45,139.50	2.50	0.00
			09/29/2017	.764157	45,263.53	100.310000	SUNGARD	-124.03
81293	GOV FHLMC NOTES	3134G36F2	03/22/2013	.420000	10,000,000.00	10,010,000.00	1,516.67	10,000.00
			09/18/2015	.420000	10,000,000.00	100.100000	SUNGARD	0.00
81634	CCCCD GOV FHLMC NOT	3137EADS5	10/03/2013	.875000	265,000.00	266,484.00	1,075.64	678.40
			10/14/2016	.773322	265,805.60	100.560000	SUNGARD	0.00
81847	RM GOV FHLMC NOTE3S	3137EADC0	02/25/2014	1.000000	3,870,000.00	3,897,477.00	2,472.50	2,012.40
			03/08/2017	.780254	3,895,464.60	100.710000	SUNGARD	0.00
81869	RM GOV FEDERAL HOME	3137EADP1	03/14/2014	.875000	7,061,000.00	7,049,631.79	4,118.93	91,157.51
			03/07/2018	1.250049	6,958,474.28	99.839000	SUNGARD	0.00
81870	WT GOV FEDERAL HOME	3137EADP1	03/12/2014	.875000	157,000.00	156,747.23	91.58	2,208.99
			03/07/2018	1.279731	154,538.24	99.839000	SUNGARD	0.00



Inventory by Market Value

Page 18

As Of Date: 03/31/2015

Date Basis: Settlement

Run: 05/07/2015 01:04:55 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
81940	GOV FEDERAL HOME LN	3134G4Z76	04/16/2014	1.000000	10,000,000.00	10,001,200.00	48,333.33	200.00
			04/07/2017	.996560	10,001,000.00	100.012000	SUNGARD	0.00
82009	RM GOV FHLMC	3137EADH9	06/13/2014	1.000000	2,484,000.00	2,497,835.88	6,348.00	9,747.71
			06/29/2017	.945000	2,488,088.17	100.557000	SUNGARD	0.00
82026	GOV FHLMC NOTES	3137EADL0	07/03/2014	1.000000	10,000,000.00	10,031,000.00	555.56	53,300.00
			09/29/2017	1.070130	9,977,700.00	100.310000	SUNGARD	0.00
82054	GOV FHLMC CALLABLE	3134G5CE3	07/28/2014	1.000000	10,000,000.00	10,023,900.00	17,500.00	23,900.00
			07/28/2017	1.000000	10,000,000.00	100.239000	SUNGARD	0.00
82076	CCCCD GOV FHLMC	3137EADJ5	08/14/2014	1.000000	75,000.00	75,559.50	131.25	563.70
			07/28/2017	1.001893	74,995.80	100.746000	SUNGARD	0.00
82077	CCCCD GOV FHLMC	3137EADJ5	08/14/2014	1.000000	40,000.00	40,298.40	70.00	300.63
			07/28/2017	1.002272	39,997.77	100.746000	SUNGARD	0.00
82078	GOV FHLMC NOTES	3137EADL0	08/11/2014	1.000000	5,000,000.00	5,015,500.00	277.78	20,600.00
			09/29/2017	1.033085	4,994,900.00	100.310000	SUNGARD	0.00
82080	CCCSIG GOV FHLMC	3137EADJ5	08/14/2014	1.000000	810,000.00	816,042.60	1,417.50	6,087.96
			07/28/2017	1.001893	809,954.64	100.746000	SUNGARD	0.00
82081	CCCSIG GOV FHLMC	3137EADJ5	08/14/2014	1.000000	465,000.00	468,468.90	813.75	3,494.86
			07/28/2017	1.002272	464,974.04	100.746000	SUNGARD	0.00
82305	CCCSIG GOV FHLMC RE	3137EADU0	01/16/2015	.500000	1,375,000.00	1,372,635.00	1,432.29	0.00
			01/27/2017	.586812	1,372,798.06	99.828000	SUNGARD	-163.06
82312	AUHSO GOV FHLMC NOT	3134G3ZW3	01/21/2015	1.200000	2,486,000.00	2,488,486.00	4,391.93	2,486.00
			08/08/2018	1.200000	2,486,000.00	100.100000	SUNGARD	0.00
82313	AUHSO GOV FHLMC NOT	3134G3ZW3	01/21/2015	1.200000	110,000.00	110,110.00	194.33	110.00
			08/08/2018	1.200000	110,000.00	100.100000	SUNGARD	0.00
82317	CCCCD GOV FREDDIE M	3137EADC0	01/21/2015	1.000000	19,555,000.00	19,693,840.50	12,493.47	0.00
			03/08/2017	.643501	19,702,249.15	100.710000	SUNGARD	-8,408.65
82319	CCCCD GOV FHLMC	3137EADC0	01/21/2015	1.000000	9,485,000.00	9,552,343.50	6,059.86	0.00
			03/08/2017	.643501	9,556,422.05	100.710000	SUNGARD	-4,078.55
82343	CCCSIG GOV FHLMC	3137EADC0	01/29/2015	1.000000	985,000.00	991,993.50	629.31	246.25
			03/08/2017	.672177	991,747.25	100.710000	SUNGARD	0.00
82446	CCCCD GOV FHLMC	3137EADJ5	03/20/2015	1.000000	95,000.00	95,708.70	166.25	385.70
			07/28/2017	.853802	95,460.22	100.746000	SUNGARD	0.00
82447	CCCSIG GOV FHLMC	3137EADJ5	03/20/2015	1.000000	4,305,000.00	4,337,115.30	7,533.75	17,478.30
			07/28/2017	.853802	4,325,855.33	100.746000	SUNGARD	0.00
Subtotal				.938428	99,163,000.00	99,540,317.55	119,380.83	247,659.71
				.845620	99,323,615.73	100.380502		-24,602.34



Inventory by Market Value

Page 19

As Of Date: 03/31/2015

Date Basis: Settlement

Run: 05/07/2015 01:04:55 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
Inv Type: 31 MUNICIPAL BONDS								
80198	AUHSD MUNI COMPTON	204712FD0	01/03/2012	.000000	10,000.00	7,453.00	0.00	0.00
			08/01/2016	6.525847	7,453.00	74,530,000	BOOK	0.00
80760	CCCCD MUNI PALO ALT	697379UA1	08/14/2012	1.402000	440,000.00	440,000.00	1,028.13	0.00
			08/01/2017	1.402000	440,000.00	100,000,000	BOOK	0.00
81277	CCCSIG MUNI UNIV OF	91412GPX7	03/14/2013	.659000	1,240,000.00	1,240,000.00	3,087.05	0.00
			05/15/2016	.659000	1,240,000.00	100,000,000	BOOK	0.00
81278	CCCCD MUNI UNIV OF	91412GPY5	03/14/2013	.966000	175,000.00	175,000.00	638.63	0.00
			05/15/2017	.966000	175,000.00	100,000,000	BOOK	0.00
81314	CCCCD MUNI CA ST TX	13063BN73	03/27/2013	1.050000	120,000.00	120,405.60	406.00	0.00
			02/01/2016	.929226	120,405.60	100,338,000	BOOK	0.00
81319	CCCSIG MUNI CA ST T	13063BN73	03/27/2013	1.050000	550,000.00	551,859.00	1,860.83	0.00
			02/01/2016	.929226	551,859.00	100,338,000	BOOK	0.00
81508	AUHSD MUNI CHICAGO	167486JB6	06/27/2013	5.000000	170,000.00	189,542.34	2,125.00	0.00
			01/01/2017	1.618751	189,542.34	111,495,494	BOOK	0.00
81509	AUHSD MUNI CHICAGO	167486JC4	06/27/2013	5.000000	390,000.00	421,318.77	4,875.00	0.00
			01/01/2017	2.592295	421,318.77	108,030,454	BOOK	0.00
81510	AUHSD MUNI WASHINGT	93974B3K6	06/27/2013	5.000000	600,000.00	696,925.06	7,500.00	0.00
			01/01/2018	1.301222	696,925.06	116,154,177	BOOK	0.00
81512	AUHSD MUNI SOUTH BE	836496NW5	06/27/2013	5.000000	505,000.00	547,506.38	5,330.56	0.00
			01/15/2016	1.616968	547,506.38	108,417,105	BOOK	0.00
81514	AUHSD MUNI WICOMICO	967545R89	06/27/2013	3.500000	390,000.00	427,550.12	4,550.00	0.00
			12/01/2018	1.638640	427,550.12	109,628,236	BOOK	0.00
81632	CCCSIG MUNI UNIV OF	91412GSX4	10/02/2013	.907000	415,000.00	415,000.00	1,421.97	0.00
			05/15/2016	.907000	415,000.00	100,000,000	BOOK	0.00
81633	CCCCD MUNI UNIV OF	91412GSZ9	10/02/2013	2.054000	195,000.00	195,000.00	1,513.11	0.00
			05/15/2018	2.054000	195,000.00	100,000,000	BOOK	0.00
81693	CCCCD MUNI CA ST TA	13063CFD7	11/05/2013	1.250000	125,000.00	125,586.25	651.04	0.00
			11/01/2016	1.090101	125,586.25	100,469,000	BOOK	0.00
81694	CCCSIG MUNI CA ST T	13063CFD7	11/05/2013	1.250000	790,000.00	793,705.10	4,114.58	0.00
			11/01/2016	1.090101	793,705.10	100,469,000	BOOK	0.00
82302	CCCSIG MUNI ORANGE	68428LDJ0	01/13/2015	.780000	1,000,000.00	1,000,000.00	1,690.00	0.00
			05/02/2016	.780000	1,000,000.00	100,000,000	BOOK	0.00
82387	CCCSIG MUNI MS ST T	605581FX0	02/18/2015	1.090000	110,000.00	110,000.00	143.21	0.00
			10/01/2017	1.090000	110,000.00	100,000,000	BOOK	0.00
Subtotal				2.133314	7,225,000.00	7,456,851.62	40,935.11	0.00



Inventory by Market Value

Page 20

As Of Date: 03/31/2015

Date Basis: Settlement

Run: 05/07/2015 01:04:55 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
				1.186443	7,456,851.62	103.209019		0.00

Inv Type: 43 FHLB DISCOUNT NOTES

82131	RM GOV FHLB DISC	313384LP2	09/30/2014	.150000	295,000.00	294,866.43	224.94	66.78
			09/11/2015	.150216	294,574.71	99.954722	SUNGARD	0.00
82186	PW GOV FHLB DISC NO	313384FF1	11/05/2014	.085000	1,625,000.00	1,624,952.60	564.01	86.89
			05/06/2015	.085037	1,624,301.70	99.997083	SUNGARD	0.00
82383	RM GOV FHLB DISCOUN	313384SW0	02/10/2015	.290000	997,000.00	994,916.27	401.57	438.13
			02/09/2016	.290853	994,076.57	99.791000	SUNGARD	0.00
			Subtotal	.161532	2,917,000.00	2,914,735.30	1,190.52	591.80
				.161865	2,912,952.98	99.922362		0.00

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

82341	CCCSIG CORP HONDA A	43814KAB7	01/28/2015	.700000	420,000.00	419,978.08	130.67	0.00
			06/15/2017	.704310	419,978.08	99.994781	BOOK	0.00
82409	CCCSIG AB TOYOTA AU	89236WAB4	03/04/2015	.710000	630,000.00	629,994.02	335.48	0.00
			07/17/2017	.710792	629,994.02	99.999051	BOOK	0.00
			Subtotal	.706000	1,050,000.00	1,049,972.10	466.15	0.00
				.708199	1,049,972.10	99.997343		0.00

Inv Type: 53 CREDIT ABS FXD-SA 30/360

82448	CCCSIG AB CITIBANK	17305EFN0	03/20/2015	1.020000	600,000.00	599,179.69	663.00	0.00
			02/22/2019	1.083588	599,655.69	99.863282	BOOK	0.00
			Subtotal	1.020000	600,000.00	599,179.69	663.00	0.00
				1.083588	599,655.69	99.863282		0.00

Inv Type: 70 COMM PAPER INTEREST BEARING

82273	CCCSD CP TOYOTA MOT	89236B4C5	12/26/2014	.290000	2,250,000.00	2,248,503.75	1,740.00	0.00
			07/24/2015	.290000	2,250,000.00	99.933500	SUNGARD	-1,496.25
82413	PW CP TOYOTA MOTOR	89236B4N1	03/05/2015	.250000	1,200,000.00	1,198,725.00	225.00	0.00
			09/01/2015	.250000	1,200,000.00	99.893750	SUNGARD	-1,275.00
			Subtotal	.276087	3,450,000.00	3,447,228.75	1,965.00	0.00
				.276087	3,450,000.00	99.919674		-2,771.25



Inventory by Market Value

Page 21

As Of Date: 03/31/2015

Date Basis: Settlement

Run: 05/07/2015 01:04:55 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
Inv Type: 71 COMMERCIAL PAPER DISCOUNT								
82075	PW CP TOYOTA MOTOR	89233HSB1	08/14/2014	.250000	500,000.00	499,916.67	798.61	55.56
			05/11/2015	.250470	499,062.50	99.983333	SUNGARD	0.00
82085	PW CP TOYOTA MOTOR	89233HSK1	08/22/2014	.260000	2,000,000.00	1,999,600.00	3,206.67	293.33
			05/19/2015	.260508	1,996,100.00	99.980000	SUNGARD	0.00
82092	RM CP TOYOTA MOTOR	89233HSS4	08/29/2014	.260000	1,007,000.00	1,006,769.23	1,563.65	169.23
			05/26/2015	.260508	1,005,036.35	99.977083	SUNGARD	0.00
82198	CP UBS FINANCE DE	90262DRA5	11/20/2014	.200000	25,000,000.00	24,999,062.50	18,333.33	312.50
			04/10/2015	.200157	24,980,416.67	99.996250	SUNGARD	0.00
82199	CP UBS FINANCE DE	90262DRD9	11/20/2014	.190000	20,000,000.00	19,999,000.00	13,933.33	266.67
			04/13/2015	.190145	19,984,800.00	99.995000	SUNGARD	0.00
82209	CP CREDIT SUISSE NY	2254EBRV5	11/25/2014	.270000	30,000,000.00	29,996,500.00	28,575.00	2,800.00
			04/29/2015	.270314	29,965,125.00	99.988333	SUNGARD	0.00
82210	CP UNION BANK OF CA	62478YS82	11/25/2014	.200000	25,000,000.00	24,996,145.83	17,638.89	1,284.72
			05/08/2015	.200182	24,977,222.22	99.984583	SUNGARD	0.00
82211	CP CREDIT SUISSE NY	2254EBRQ6	11/25/2014	.280000	25,000,000.00	24,997,604.17	24,694.45	2,076.39
			04/24/2015	.280327	24,970,833.33	99.990417	SUNGARD	0.00
82215	CP SOCIETE GENERALE	83369CSB1	11/26/2014	.230000	20,000,000.00	19,996,666.67	16,100.00	1,777.78
			05/11/2015	.230244	19,978,788.89	99.983333	SUNGARD	0.00
82240	CP GE CAPITAL CORP	36959JRF2	12/04/2014	.160000	25,000,000.00	24,998,541.67	13,111.11	97.23
			04/15/2015	.160094	24,985,333.33	99.994167	SUNGARD	0.00
82242	CP GE ELECTRIC CAPI	36959JRF2	12/05/2014	.160000	25,000,000.00	24,998,541.67	13,000.00	97.23
			04/15/2015	.160093	24,985,444.44	99.994167	SUNGARD	0.00
82243	CP CREDIT SUISSE NY	2254EBRE3	12/09/2014	.250000	25,000,000.00	24,998,645.83	19,618.06	902.77
			04/14/2015	.250219	24,978,125.00	99.994583	SUNGARD	0.00
82244	CP BNP PARIBAS	0556N1RE5	12/09/2014	.250000	25,000,000.00	24,998,645.83	19,618.06	902.77
			04/14/2015	.250219	24,978,125.00	99.994583	SUNGARD	0.00
82245	CP BNP PARIBAS	0556N1RE5	12/10/2014	.260000	25,000,000.00	24,998,645.83	20,222.22	993.05
			04/14/2015	.260235	24,977,430.56	99.994583	SUNGARD	0.00
82248	CP CREDIT AGRICOLE	22533URE5	12/11/2014	.250000	25,000,000.00	24,998,645.83	19,270.84	902.77
			04/14/2015	.250215	24,978,472.22	99.994583	SUNGARD	0.00
82249	CP SOCIETE GENERALE	83369CTB0	12/11/2014	.290000	20,000,000.00	19,992,505.56	17,883.33	3,944.45
			06/11/2015	.290426	19,970,677.78	99.962528	SUNGARD	0.00
82252	CP TOYOTA MOTOR CRE	89233HST2	12/12/2014	.220000	25,000,000.00	24,994,166.67	16,805.55	2,722.23
			05/27/2015	.220223	24,974,638.89	99.976667	SUNGARD	0.00
82253	CP UBS FINANCE DE	90262DTR6	12/12/2014	.290000	25,000,000.00	24,988,784.72	22,152.78	5,902.77



Inventory by Market Value

Page 22

As Of Date: 03/31/2015

Date Basis: Settlement

Run: 05/07/2015 01:04:55 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
			06/25/2015	.290456	24,960,729.17	99.955139	SUNGARD	0.00
82277	CP BNP PARIBAS	0556N1TQ6	12/31/2014	.330000	25,000,000.00	24,988,916.67	20,854.17	8,166.67
			06/24/2015	.330530	24,959,895.83	99.955667	SUNGARD	0.00
82278	CP UNION BANK OF CA	62478YTQ1	12/31/2014	.240000	10,000,000.00	9,995,566.67	6,066.67	1,166.67
			06/24/2015	.240280	9,988,333.33	99.955667	SUNGARD	0.00
82279	CP UNION BANK OF CA	62478YTS7	12/31/2014	.240000	25,000,000.00	24,988,652.78	15,166.67	2,986.11
			06/26/2015	.240284	24,970,500.00	99.954611	SUNGARD	0.00
82286	PW CP UNION BANK OF	62478YR83	01/08/2015	.180000	400,000.00	399,988.33	166.00	2.33
			04/08/2015	.180081	399,820.00	99.997083	SUNGARD	0.00
82354	CCCCD CP BANK OF TO	06538CTN1	01/23/2015	.290000	3,950,000.00	3,948,290.53	2,163.72	899.73
			06/22/2015	.290351	3,945,227.08	99.956722	SUNGARD	0.00
82355	CCCCD CP JP MORGAN	46640QWM9	01/23/2015	.350000	3,950,000.00	3,945,254.51	2,611.39	1,898.19
			09/21/2015	.350822	3,940,744.93	99.879861	SUNGARD	0.00
82356	CCCCD CP TOYOTA MOT	89233HWM2	01/23/2015	.310000	3,950,000.00	3,945,254.51	2,312.95	1,138.91
			09/21/2015	.310645	3,941,802.65	99.879861	SUNGARD	0.00
82357	CCCCD CP GECC	36959JWM1	01/23/2015	.300000	3,950,000.00	3,945,254.51	2,238.33	949.10
			09/21/2015	.300604	3,942,067.08	99.879861	SUNGARD	0.00
82358	CCCCD CP BNP PARIBA	0556N1TN3	01/23/2015	.260000	3,950,000.00	3,948,290.53	1,939.89	629.81
			06/22/2015	.260282	3,945,720.83	99.956722	SUNGARD	0.00
82359	CCCCD CP BANK OF TO	06538CTN1	01/23/2015	.290000	3,120,000.00	3,118,649.73	1,709.07	710.66
			06/22/2015	.290351	3,116,230.00	99.956722	SUNGARD	0.00
82360	CCCCD CP GECC	36959JWM1	01/23/2015	.300000	1,995,000.00	1,992,603.23	1,130.50	479.35
			09/21/2015	.300603	1,990,993.38	99.879861	SUNGARD	0.00
82361	CCCCD CP TOYOTA MOT	89233HWM2	01/23/2015	.310000	1,995,000.00	1,992,603.23	1,168.18	575.23
			09/21/2015	.310645	1,990,859.82	99.879861	SUNGARD	0.00
82362	CCCCD CP JP MORGAN	46640QWM9	01/23/2015	.350000	1,995,000.00	1,992,603.23	1,318.92	958.71
			09/21/2015	.350822	1,990,325.60	99.879861	SUNGARD	0.00
82392	CP UNION BANK OF CA	62478YUD8	02/20/2015	.220000	20,000,000.00	19,987,983.33	4,888.89	572.22
			07/13/2015	.220192	19,982,522.22	99.939917	SUNGARD	0.00
82399	PW CP GE CAPITAL CO	36959JVQ3	02/24/2015	.260000	500,000.00	499,496.53	130.00	20.14
			08/24/2015	.260340	499,346.39	99.899306	SUNGARD	0.00
82407	CP BNP PARIBAS	0556NIUU8	03/03/2015	.270000	30,000,000.00	29,979,350.00	6,525.00	5,900.00
			07/28/2015	.270298	29,966,925.00	99.931167	SUNGARD	0.00
82414	PW CP UNION BANK OF	62478YR83	03/05/2015	.120000	500,000.00	499,985.42	45.00	0.00
			04/08/2015	.120021	499,943.33	99.997083	SUNGARD	-2.91
82415	PW CP UNION BANK OF	62478YR83	03/05/2015	.120000	778,000.00	777,977.31	70.02	0.00
			04/08/2015	.120009	777,911.83	99.997083	SUNGARD	-4.54



Inventory by Market Value

Page 23

As Of Date: 03/31/2015

Date Basis: Settlement

Run: 05/07/2015 01:04:55 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
82421	PW CP ABBEY NATL N	0027A1TB5	03/13/2015	.230000	5,200,000.00	5,198,051.44	631.22	410.22
			06/11/2015	.230132	5,197,010.00	99.962528	SUNGARD	0.00
82422	PW CP ABBEY NATL N	0027A1TB5	03/13/2015	.230000	1,100,000.00	1,099,587.81	133.53	86.78
			06/11/2015	.230132	1,099,367.50	99.962528	SUNGARD	0.00
82423	PW CP ABBEY NATL N	0027A1TB5	03/13/2015	.230000	2,100,000.00	2,099,213.08	254.92	165.66
			06/11/2015	.230132	2,098,792.50	99.962528	SUNGARD	0.00
82424	PW CP ABBEY NATL N	0027A1TB5	03/13/2015	.230000	3,600,000.00	3,598,651.00	437.00	284.00
			06/11/2015	.230132	3,597,930.00	99.962528	SUNGARD	0.00
82425	PW CP ABBEY NATL N	0027A1TB5	03/13/2015	.230000	2,050,000.00	2,049,231.82	248.85	161.72
			06/11/2015	.230132	2,048,821.25	99.962528	SUNGARD	0.00
82426	PW CP ABBEY NATL N	0027A1TB5	03/13/2015	.230000	2,900,000.00	2,898,913.31	352.03	228.78
			06/11/2015	.230132	2,898,332.50	99.962528	SUNGARD	0.00
82427	PW CP ABBEY NATL N	0027A1TB5	03/13/2015	.230000	4,000,000.00	3,998,501.11	485.56	315.55
			06/11/2015	.230132	3,997,700.00	99.962528	SUNGARD	0.00
82428	PW CP ABBEY NATL N	0027A1TB5	03/13/2015	.230000	800,000.00	799,700.22	97.11	63.11
			06/11/2015	.230132	799,540.00	99.962528	SUNGARD	0.00
82429	PW CP ABBEY NATL N	0027A1TB5	03/13/2015	.230000	20,500,000.00	20,492,318.19	2,488.47	1,617.22
			06/11/2015	.230132	20,488,212.50	99.962528	SUNGARD	0.00
82430	PW CP ABBEY NATL N	0027A1TB5	03/13/2015	.230000	5,600,000.00	5,597,901.56	679.78	441.78
			06/11/2015	.230132	5,596,780.00	99.962528	SUNGARD	0.00
82431	PW CP ABBEY NATL N	0027A1TB5	03/13/2015	.230000	400,000.00	399,850.11	48.56	31.55
			06/11/2015	.230132	399,770.00	99.962528	SUNGARD	0.00
82432	PW CP ABBEY NATL N	0027A1TB5	03/13/2015	.230000	1,300,000.00	1,299,512.86	157.81	102.55
			06/11/2015	.230132	1,299,252.50	99.962528	SUNGARD	0.00
82433	PW CP ABBEY NATL N	0027A1TB5	03/13/2015	.230000	3,400,000.00	3,398,725.94	412.72	268.22
			06/11/2015	.230132	3,398,045.00	99.962528	SUNGARD	0.00
82434	PW CP ABBEY NATL N	0027A1TB5	03/13/2015	.230000	5,700,000.00	5,697,864.08	691.92	449.66
			06/11/2015	.230132	5,696,722.50	99.962528	SUNGARD	0.00
82435	PW CP ABBEY NATL N	0027A1TB5	03/13/2015	.230000	4,000,000.00	3,998,501.11	485.56	315.55
			06/11/2015	.230132	3,997,700.00	99.962528	SUNGARD	0.00
82439	PW CP TOYOTA MOTOR	89233HWA8	03/16/2015	.260000	500,000.00	499,437.50	57.78	22.50
			09/10/2015	.260336	499,357.22	99.887500	SUNGARD	0.00
82440	CP ABBEY NATIONAL N	0027A1UV9	03/17/2015	.310000	25,000,000.00	24,982,645.83	3,229.17	8,263.88
			07/29/2015	.310358	24,971,152.78	99.930583	SUNGARD	0.00
82441	CP ABBEY NATIONAL N	0027A1UW7	03/17/2015	.310000	25,000,000.00	24,979,166.67	3,229.17	5,000.00
			07/30/2015	.310361	24,970,937.50	99.916667	SUNGARD	0.00
82442	CP SOCIETE GENERALE	83369CUX0	03/17/2015	.290000	25,000,000.00	24,978,993.06	3,020.83	3,361.12



Inventory by Market Value

Page 24

As Of Date: 03/31/2015

Date Basis: Settlement

Run: 05/07/2015 01:04:55 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
			07/31/2015	.290318	24,972,611.11	99.915972	SUNGARD	0.00
82443	CP ABBEY NATIONAL N	0027A1UW7	03/18/2015	.320000	25,000,000.00	24,979,166.67	3,111.11	5,833.34
			07/30/2015	.320382	24,970,222.22	99.916667	SUNGARD	0.00
82444	CP SANDARD CHARTER	85324UUV3	03/18/2015	.250000	25,000,000.00	24,982,645.83	2,430.56	3,305.55
			07/29/2015	.250231	24,976,909.72	99.930583	SUNGARD	0.00
82445	CP SOCIETE GENERALE	83369CUX0	03/19/2015	.260000	25,000,000.00	24,978,993.06	2,347.22	840.28
			07/31/2015	.260252	24,975,805.56	99.915972	SUNGARD	0.00
82462	CP STANDARD CHARTER	85324UUV3	03/27/2015	.250000	25,000,000.00	24,982,645.83	868.06	3,305.55
			07/29/2015	.250215	24,978,472.22	99.930583	SUNGARD	0.00
82463	CP STANDARD CHARTER	85324UWU1	03/27/2015	.250000	25,000,000.00	24,979,166.67	868.06	0.00
			07/30/2015	.250217	24,978,298.61	99.916667	SUNGARD	0.00
82464	CP STANDARD CHARTER	85324UUX9	03/27/2015	.250000	25,000,000.00	24,978,993.06	868.06	0.00
			07/31/2015	.250219	24,978,125.00	99.915972	SUNGARD	0.00
			Subtotal	.252326	797,690,000.00	797,353,487.55	384,666.31	87,429.85
				.252592	796,881,398.84	99.957814		-7.45

Inv Type: 72 NEGOTIABLE CERT OF DEPOSIT

82031	RM YCD BNP PARIBAS	05572NVB9	07/10/2014	.500000	1,020,000.00	1,020,960.02	3,754.17	960.02
			07/06/2015	.500000	1,020,000.00	100.094119	SUNGARD	0.00
82212	YCD STANDARD CHARTE	85325B3P7	11/26/2014	.250000	25,000,000.00	25,003,304.00	21,875.00	3,304.00
			04/28/2015	.250000	25,000,000.00	100.013216	SUNGARD	0.00
82213	YCD BNP PARIBAS	05572NWJ1	11/26/2014	.280000	30,000,000.00	30,007,329.76	29,400.00	7,329.76
			05/14/2015	.280000	30,000,000.00	100.024433	SUNGARD	0.00
82214	NCD UNION BANK OF C	62478TCJ6	11/26/2014	.240000	25,000,000.00	25,006,218.86	21,000.00	6,218.86
			05/26/2015	.240000	25,000,000.00	100.024875	SUNGARD	0.00
82217	YCD UBS AG STAMFORD	90267RD22	12/01/2014	.235000	30,000,000.00	30,007,616.75	23,695.83	7,616.75
			05/29/2015	.235000	30,000,000.00	100.025389	SUNGARD	0.00
82239	YCD UBS AG STAMFORD	90267RD30	12/04/2014	.210000	25,000,000.00	25,001,353.55	17,208.33	1,353.55
			04/15/2015	.210000	25,000,000.00	100.005414	SUNGARD	0.00
82241	YCD STANDARD CHARTE	85325B3U6	12/05/2014	.200000	25,000,000.00	25,001,249.42	16,250.00	340.42
			04/15/2015	.190001	25,000,909.00	100.004998	SUNGARD	0.00
82246	YCD UBS AG STAMFORD	90267RD55	12/10/2014	.290000	25,000,000.00	25,010,349.01	22,555.56	10,349.01
			06/10/2015	.290000	25,000,000.00	100.041396	SUNGARD	0.00
82250	YCD STANDARD CHARTE	85325B4D3	12/11/2014	.270000	25,000,000.00	25,006,330.46	20,812.50	6,330.46
			05/18/2015	.270000	25,000,000.00	100.025322	SUNGARD	0.00
82251	YCD STANDARD CHARTE	85325B4E1	12/11/2014	.270000	25,000,000.00	25,006,330.46	20,812.50	5,234.49



Inventory by Market Value

Page 25

As Of Date: 03/31/2015

Date Basis: Settlement

Run: 05/07/2015 01:04:55 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
			05/18/2015	.260000	25,001,095.97	100.025322	SUNGARD	0.00
82254	YCD RABOBANK NEDERL	21684BWK6	12/12/2014	.250000	30,000,000.00	30,012,742.91	22,916.67	11,086.77
			06/29/2015	.240000	30,001,656.14	100.042476	SUNGARD	0.00
82262	YCD ABBEY NATL TREA	00279H4F0	12/17/2014	.310000	30,000,000.00	30,011,111.77	27,125.00	10,437.70
			05/28/2015	.305000	30,000,674.07	100.037039	SUNGARD	0.00
82263	YCD BNP PARIBAS	05572NWT9	12/17/2014	.280000	30,000,000.00	30,009,828.86	24,500.00	9,828.86
			05/29/2015	.280000	30,000,000.00	100.032763	SUNGARD	0.00
82270	PW NCD UNION BANK O	62478TCZ0	12/22/2014	.400000	500,000.00	500,515.18	555.56	515.18
			12/22/2015	.400000	500,000.00	100.103035	SUNGARD	0.00
82272	CCCSNCD NCD UNION BAN	62478TDB2	12/26/2014	.280000	2,250,000.00	2,250,933.13	1,680.00	933.13
			07/24/2015	.280000	2,250,000.00	100.041473	SUNGARD	0.00
82287	PW YCD UBS AG STAMF	90267RE62	01/09/2015	.290000	4,300,000.00	4,301,653.66	2,840.39	1,653.66
			07/08/2015	.290000	4,300,000.00	100.038457	SUNGARD	0.00
82288	PW YCD UBS AG STAMF	90267RE62	01/09/2015	.290000	1,100,000.00	1,100,423.03	726.61	423.03
			07/08/2015	.290000	1,100,000.00	100.038457	SUNGARD	0.00
82289	PW YCD UBS AG STAMF	90267RE62	01/09/2015	.290000	2,000,000.00	2,000,769.14	1,321.11	769.14
			07/08/2015	.290000	2,000,000.00	100.038457	SUNGARD	0.00
82291	PW NCD BANK OF AMER	06052TLM0	01/12/2015	.200000	1,300,000.00	1,300,056.32	570.56	56.32
			04/13/2015	.200000	1,300,000.00	100.004332	SUNGARD	0.00
82292	PW NCD BANK OF AMER	06052TLM0	01/12/2015	.200000	8,500,000.00	8,500,368.22	3,730.56	368.22
			04/13/2015	.200000	8,500,000.00	100.004332	SUNGARD	0.00
82293	PW NCD BANK OF AMER	06052TLM0	01/12/2015	.200000	525,000.00	525,022.74	230.42	22.74
			04/13/2015	.200000	525,000.00	100.004332	SUNGARD	0.00
82294	PW NCD BANK OF AMER	06052TLM0	01/12/2015	.200000	325,000.00	325,014.08	142.64	14.08
			04/13/2015	.200000	325,000.00	100.004332	SUNGARD	0.00
82295	PW NCD BANK OF AMER	06052TLM0	01/12/2015	.200000	1,650,000.00	1,650,071.48	724.17	71.48
			04/13/2015	.200000	1,650,000.00	100.004332	SUNGARD	0.00
82296	PW NCD BANK OF AMER	06052TLM0	01/12/2015	.200000	1,400,000.00	1,400,060.65	614.44	60.65
			04/13/2015	.200000	1,400,000.00	100.004332	SUNGARD	0.00
82297	PW NCD BANK OF AMER	06052TLM0	01/12/2015	.200000	900,000.00	900,038.99	395.00	38.99
			04/13/2015	.200000	900,000.00	100.004332	SUNGARD	0.00
82298	PW NCD BANK OF AMER	06052TLM0	01/12/2015	.200000	3,900,000.00	3,900,168.95	1,711.67	168.95
			04/13/2015	.200000	3,900,000.00	100.004332	SUNGARD	0.00
82299	PW NCD BANK OF AMER	06052TLM0	01/12/2015	.200000	1,000,000.00	1,000,043.32	438.89	43.32
			04/13/2015	.200000	1,000,000.00	100.004332	SUNGARD	0.00
82300	PW NCD BANK OF AMER	06052TLM0	01/12/2015	.200000	300,000.00	300,013.00	131.67	13.00
			04/13/2015	.200000	300,000.00	100.004332	SUNGARD	0.00



Inventory by Market Value

Page 26

As Of Date: 03/31/2015

Date Basis: Settlement

Run: 05/07/2015 01:04:55 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
82301	PW NCD BANK OF AMER	06052TLM0	01/12/2015	.200000	1,200,000.00	1,200,051.98	526.67	51.98
			04/13/2015	.200000	1,200,000.00	100.004332	SUNGARD	0.00
82325	YCD BNP PARIBAS	05572NXA9	01/30/2015	.270000	25,000,000.00	25,008,408.39	11,437.50	8,408.39
			07/10/2015	.270000	25,000,000.00	100.033634	SUNGARD	0.00
82328	PW NCD UNION BANK O	62478TEC9	02/02/2015	.400000	500,000.00	499,998.92	322.22	0.00
			02/02/2016	.400000	500,000.00	99.999784	SUNGARD	-1.08
82329	PW YCD BNP PARIBAS	05572NWX8	01/28/2015	.220000	700,000.00	700,076.20	269.50	76.20
			04/28/2015	.220000	700,000.00	100.010886	SUNGARD	0.00
82330	PW YCD BNP PARIBAS	05572NWX8	01/28/2015	.220000	8,700,000.00	8,700,947.07	3,349.50	947.07
			04/28/2015	.220000	8,700,000.00	100.010886	SUNGARD	0.00
82331	PW YCD BNP PARIBAS	05572NWX8	01/28/2015	.220000	1,550,000.00	1,550,168.73	596.75	168.73
			04/28/2015	.220000	1,550,000.00	100.010886	SUNGARD	0.00
82332	PW YCD BNP PARIBAS	05572NWX8	01/28/2015	.220000	1,200,000.00	1,200,130.63	462.00	130.63
			04/28/2015	.220000	1,200,000.00	100.010886	SUNGARD	0.00
82333	PW YCD BNP PARIBAS	05572NWX8	01/28/2015	.220000	3,600,000.00	3,600,391.89	1,386.00	391.89
			04/28/2015	.220000	3,600,000.00	100.010886	SUNGARD	0.00
82334	PW YCD BNP PARIBAS	05572NWX8	01/28/2015	.220000	700,000.00	700,076.20	269.50	76.20
			04/28/2015	.220000	700,000.00	100.010886	SUNGARD	0.00
82335	PW YCD BNP PARIBAS	05572NWX8	01/28/2015	.220000	450,000.00	450,048.99	173.25	48.99
			04/28/2015	.220000	450,000.00	100.010886	SUNGARD	0.00
82336	PW YCD BNP PARIBAS	05572NWX8	01/28/2015	.220000	500,000.00	500,054.43	192.50	54.43
			04/28/2015	.220000	500,000.00	100.010886	SUNGARD	0.00
82337	PW YCD BNP PARIBAS	05572NWX8	01/28/2015	.220000	1,000,000.00	1,000,108.86	385.00	108.86
			04/28/2015	.220000	1,000,000.00	100.010886	SUNGARD	0.00
82338	PW YCD BNP PARIBAS	05572NWX8	01/28/2015	.220000	750,000.00	750,081.64	288.75	81.64
			04/28/2015	.220000	750,000.00	100.010886	SUNGARD	0.00
82339	PW YCD BNP PARIBAS	05572NWX8	01/28/2015	.220000	800,000.00	800,087.09	308.00	87.09
			04/28/2015	.220000	800,000.00	100.010886	SUNGARD	0.00
82340	PW YCD BNP PARIBAS	05572NWX8	01/28/2015	.220000	750,000.00	750,081.64	288.75	81.64
			04/28/2015	.220000	750,000.00	100.010886	SUNGARD	0.00
82372	YCD ABBEY NATL TREA	00279H4N3	02/03/2015	.340000	25,000,000.00	25,015,160.01	13,458.33	15,160.01
			07/24/2015	.340000	25,000,000.00	100.060640	SUNGARD	0.00
82373	NCD BANK OF AMERICA	06052TLS7	02/04/2015	.230000	30,000,000.00	30,006,060.37	10,733.33	6,060.37
			06/30/2015	.230000	30,000,000.00	100.020201	SUNGARD	0.00
82374	YCD SOCIETE GENERAL	83368N4K4	02/04/2015	.240000	30,000,000.00	30,006,818.24	11,200.00	6,818.24
			06/30/2015	.240000	30,000,000.00	100.022727	SUNGARD	0.00
82379	YCD CREDIT AGRICOLE	22533MYB1	02/05/2015	.270000	30,000,000.00	30,009,191.82	12,375.00	9,191.82



Inventory by Market Value

Page 27

As Of Date: 03/31/2015

Date Basis: Settlement

Run: 05/07/2015 01:04:55 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
			07/01/2015	.270000	30,000,000.00	100.030639	SUNGARD	0.00
82406	YCD CREDIT SUISSE	22549VW66	03/03/2015	.290000	25,000,000.00	25,011,463.81	5,840.28	11,463.81
			07/27/2015	.290000	25,000,000.00	100.045855	SUNGARD	0.00
82410	HR NCD UNION BANK O	62478TEQ8	03/05/2015	.160000	3,190,000.00	3,190,219.72	382.80	219.72
			05/01/2015	.160000	3,190,000.00	100.006888	SUNGARD	0.00
82411	HR NCD UNION BANK O	62478TEQ8	03/05/2015	.160000	2,644,000.00	2,644,182.11	317.28	182.11
			05/01/2015	.160000	2,644,000.00	100.006888	SUNGARD	0.00
82412	HR NCD UNION BANK O	62478TEQ8	03/05/2015	.160000	4,680,000.00	4,680,322.34	561.60	322.34
			05/01/2015	.160000	4,680,000.00	100.006888	SUNGARD	0.00
82449	NCD BANK OF AMERICA	06052TMH0	03/24/2015	.240000	25,000,000.00	25,007,558.10	1,333.33	7,558.10
			07/30/2015	.240000	25,000,000.00	100.030232	SUNGARD	0.00
82452	SO YCD BNP PARIBAS	05572NXL5	03/25/2015	.140000	2,100,000.00	2,100,083.99	57.17	83.99
			04/24/2015	.140000	2,100,000.00	100.004000	SUNGARD	0.00
82453	SO YCD BNP PARIBAS	05572NXL5	03/25/2015	.140000	1,300,000.00	1,300,052.00	35.39	52.00
			04/24/2015	.140000	1,300,000.00	100.004000	SUNGARD	0.00
82454	SO YCD BNP PARIBAS	05572NXL5	03/25/2015	.140000	1,300,000.00	1,300,052.00	35.39	52.00
			04/24/2015	.140000	1,300,000.00	100.004000	SUNGARD	0.00
82455	SO YCD BNP PARIBAS	05572NXL5	03/25/2015	.140000	4,000,000.00	4,000,159.99	108.89	159.99
			04/24/2015	.140000	4,000,000.00	100.004000	SUNGARD	0.00
82456	SO YCD BNP PARIBAS	05572NXL5	03/25/2015	.140000	7,000,000.00	7,000,279.98	190.56	279.98
			04/24/2015	.140000	7,000,000.00	100.004000	SUNGARD	0.00
82457	SO YCD BNP PARIBAS	05572NXL5	03/25/2015	.140000	3,000,000.00	3,000,119.99	81.67	119.99
			04/24/2015	.140000	3,000,000.00	100.004000	SUNGARD	0.00
82458	YCD SOCIETE GENERAL	83369TRU3	03/25/2015	.260000	25,000,000.00	25,009,237.85	1,263.89	9,237.85
			07/30/2015	.260000	25,000,000.00	100.036951	SUNGARD	0.00
82465	YCD NORDEA BANK FIN	65558LCS9	03/30/2015	.195000	20,000,000.00	20,003,323.10	216.67	3,323.10
			08/11/2015	.195000	20,000,000.00	100.016615	SUNGARD	0.00
82466	YCD SOCIETE GENERAL	83369TSA6	03/30/2015	.250000	25,000,000.00	25,009,161.53	347.22	9,161.53
			08/10/2015	.250000	25,000,000.00	100.036646	SUNGARD	0.00
82467	YCD SOCIETE GENERAL	83369TRZ2	03/30/2015	.250000	25,000,000.00	25,008,398.46	347.22	6,705.34
			07/30/2015	.230000	25,001,693.12	100.033594	SUNGARD	0.00
		Subtotal		.251580	692,584,000.00	692,772,435.79	366,861.16	182,408.57
				.249486	692,590,028.30	100.027208		-1.08

Inv Type: 73 CORP NOTE FLTG RT ACT- 360

81269	CORP GENERAL ELEC C	36962GU51	03/08/2013	.451100	10,000,000.00	10,013,600.00	10,400.58	61,150.00
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Inventory by Market Value

Page 28

As Of Date: 03/31/2015

Date Basis: Settlement

Run: 05/07/2015 01:04:55 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
			01/08/2016	.929365	9,952,450.00	100.136000	SUNGARD	0.00
81655	CCCSIG CORP GECC FL	36962G7A6	07/12/2013	.902100	2,700,000.00	2,718,063.00	5,345.00	18,063.00
			07/12/2016	.902100	2,700,000.00	100.669000	SUNGARD	0.00
81794	CCCSIG CORP BERKSHI	084664CA7	01/10/2014	.402100	500,000.00	500,085.00	441.19	85.00
			01/10/2017	.402100	500,000.00	100.017000	SUNGARD	0.00
			Subtotal	.541821	13,200,000.00	13,231,748.00	16,186.77	79,298.00
				.903724	13,152,450.00	100.240515		0.00

Inv Type: 74 CERT OF DEPOSIT MEDIUM TERM

82130	CCCSIG YCD TORONTO	89112UXV8	09/29/2014	.900000	2,025,000.00	2,025,000.00	9,315.00	0.00
			09/29/2016	.900000	2,025,000.00	100.000000	BOOK	0.00
			Subtotal	.900000	2,025,000.00	2,025,000.00	9,315.00	0.00
				.900000	2,025,000.00	100.000000		0.00

Inv Type: 75 CORPORATE NOTES

80448	CORP WALMART STORES	931142CX9	03/23/2012	1.500000	5,000,000.00	5,031,100.00	32,500.00	0.00
			10/25/2015	.937036	5,099,100.00	100.622000	SUNGARD	-68,000.00
80653	CCCCD CORP WALT DIS	25468PCS3	06/14/2012	1.125000	135,000.00	135,988.20	194.06	1,239.30
			02/15/2017	1.165961	134,748.90	100.732000	SUNGARD	0.00
80654	CCCCD CORP WALT DIS	25468PCS3	06/14/2012	1.125000	240,000.00	241,756.80	345.00	2,616.00
			02/15/2017	1.203989	239,140.80	100.732000	SUNGARD	0.00
81054	CCCCD CORP CHEVRON	166764AA8	12/05/2012	1.104000	105,000.00	105,093.45	373.52	93.45
			12/05/2017	1.104000	105,000.00	100.089000	SUNGARD	0.00
81198	CORP GENERAL ELECTR	36962G6R0	02/04/2013	1.000000	5,000,000.00	5,020,200.00	11,527.78	20,200.00
			01/08/2016	1.000000	5,000,000.00	100.404000	SUNGARD	0.00
81217	CCCCD CORP BERKSHIR	084670BH0	02/11/2013	1.550000	245,000.00	247,979.20	548.53	3,319.75
			02/09/2018	1.579059	244,659.45	101.216000	SUNGARD	0.00
81242	CCCSIG CORP PEPSICO	713448CE6	02/28/2013	.700000	515,000.00	515,957.90	350.54	1,138.15
			02/26/2016	.711836	514,819.75	100.186000	SUNGARD	0.00
81243	CCCCD CORP CATERPLL	14912L5N7	02/28/2013	.700000	100,000.00	100,198.00	68.07	322.00
			02/26/2016	.741951	99,876.00	100.198000	SUNGARD	0.00
81244	CCCCD CORP PEPSICO	713448CE6	02/28/2013	.700000	100,000.00	100,186.00	68.07	221.00
			02/26/2016	.711836	99,965.00	100.186000	SUNGARD	0.00
81413	CCCCD CORP APPLE IN	037833AJ9	05/03/2013	1.000000	175,000.00	173,979.75	719.44	0.00
			05/03/2018	1.076001	174,354.25	99.417000	SUNGARD	-374.50



Inventory by Market Value

Page 29

As Of Date: 03/31/2015

Date Basis: Settlement

Run: 05/07/2015 01:04:55 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
81432	CORP JP MORGAN CHAS	46623EJW0	05/07/2013	.800000	10,000,000.00	10,001,000.00	35,111.11	0.00
			04/23/2015	.759826	10,007,800.00	100.010000	SUNGARD	-6,800.00
81444	CCCCD CORP TOYOTA M	89236TAL9	05/17/2013	.800000	190,000.00	190,615.60	565.78	693.50
			05/17/2016	.813862	189,922.10	100.324000	SUNGARD	0.00
81445	CCCSIG CORP TOYOTA	89236TAL9	05/17/2013	.800000	590,000.00	591,911.60	1,756.89	2,020.69
			05/17/2016	.813862	589,890.91	100.324000	SUNGARD	0.00
81472	CCCSIG CORP PFIZER	717081DD2	06/03/2013	.900000	1,800,000.00	1,804,176.00	3,420.00	7,056.00
			01/15/2017	.945019	1,797,120.00	100.232000	SUNGARD	0.00
81501	CORP GENERAL ELECTR	36962G6R0	06/18/2013	1.000000	5,000,000.00	5,020,200.00	11,527.78	23,850.00
			01/08/2016	1.028965	4,996,350.00	100.404000	SUNGARD	0.00
81542	CCCSIG CORP WELLS F	94974BFL9	07/29/2013	1.250000	1,170,000.00	1,176,446.70	2,884.38	7,569.90
			07/20/2016	1.283025	1,168,876.80	100.551000	SUNGARD	0.00
81577	CCCSIG CORP BERKSHI	084664BX8	08/15/2013	.950000	985,000.00	989,402.95	1,195.68	4,925.00
			08/15/2016	.967967	984,477.95	100.447000	SUNGARD	0.00
81650	CCCSIG CORP BERKSHI	084664BX8	10/15/2013	.950000	355,000.00	356,586.85	430.93	2,261.35
			08/15/2016	1.018105	354,325.50	100.447000	SUNGARD	0.00
81703	CORP TOYOTA MTR CRD	89233P6S0	11/15/2013	1.250000	5,000,000.00	5,014,850.00	30,555.56	70,350.00
			10/05/2017	1.545080	4,944,500.00	100.297000	SUNGARD	0.00
81789	CORP MICROSOFT CORP	594918AV6	01/10/2014	1.625000	6,406,000.00	6,495,043.40	33,253.37	126,582.56
			12/06/2018	1.750063	6,368,460.84	101.390000	SUNGARD	0.00
81813	CORP INTEL STRUCTUR	458140AL4	01/27/2014	1.350000	5,211,000.00	5,237,263.44	20,713.74	57,633.66
			12/15/2017	1.510075	5,179,629.78	100.504000	SUNGARD	0.00
81899	CORP WELLS FARGO &	94974BFG0	04/07/2014	1.500000	5,000,000.00	5,023,950.00	15,625.00	64,050.00
			01/16/2018	1.720116	4,959,900.00	100.479000	SUNGARD	0.00
81948	CCCSIG CORP WAL-MAR	931142DN0	04/22/2014	1.000000	370,000.00	371,653.90	1,644.44	1,709.40
			04/21/2017	1.005095	369,944.50	100.447000	SUNGARD	0.00
81956	CCCSIG CORP TOYOTA	89233P6D3	04/28/2014	1.750000	975,000.00	990,200.25	6,114.06	0.00
			05/22/2017	1.200940	991,068.00	101.559000	SUNGARD	-867.75
81991	CCCSIG CORP APPLE I	037833AM2	05/06/2014	1.050000	1,500,000.00	1,507,440.00	6,387.50	8,235.00
			05/05/2017	1.068012	1,499,205.00	100.496000	SUNGARD	0.00
82116	CCCSIG CORP WELLS F	94974BGB0	09/09/2014	1.400000	810,000.00	813,580.20	724.50	4,382.10
			09/08/2017	1.433868	809,198.10	100.442000	SUNGARD	0.00
82197	CCCSIG CORP CHEVRON	166764AL4	11/18/2014	1.345000	350,000.00	352,852.50	1,739.16	2,852.50
			11/15/2017	1.345000	350,000.00	100.815000	SUNGARD	0.00
82203	CCCSIG CORP JOHNSON	478160BL7	11/21/2014	1.125000	1,130,000.00	1,136,147.20	4,590.63	7,039.90
			11/21/2017	1.151867	1,129,107.30	100.544000	SUNGARD	0.00
82258	CORP CHEVRON CORP	166764AA8	12/15/2014	1.104000	10,000,000.00	10,008,900.00	35,573.34	51,390.00



Inventory by Market Value

Page 30

As Of Date: 03/31/2015

Date Basis: Settlement

Run: 05/07/2015 01:04:55 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
			12/05/2017	1.250044	9,960,576.67	100.089000	SUNGARD	0.00
82290	CCCSIG CORP TOYOTA	89236TCA1	01/12/2015	1.450000	220,000.00	221,408.00	700.03	1,709.40
			01/12/2018	1.496870	219,698.60	100.640000	SUNGARD	0.00
82346	CCCCD CORP MERCK &	58933YAD7	01/23/2015	.700000	1,590,000.00	1,592,226.00	4,111.91	0.00
			05/18/2016	.435141	1,597,542.78	100.140000	SUNGARD	-3,307.20
82347	CCCCD CORP GECC	36962G6R0	01/23/2015	1.000000	1,590,000.00	1,596,423.60	3,665.83	0.00
			01/08/2016	.475357	1,598,628.40	100.404000	SUNGARD	-1,542.30
82348	CCCCD CORP JOHN DEE	24422ERF8	01/23/2015	1.850000	1,560,000.00	1,585,708.80	1,282.67	0.00
			09/15/2016	.616979	1,591,418.40	101.648000	SUNGARD	-5,709.60
82349	CCCCD CORP IBM CORP	459200GX3	01/23/2015	1.950000	1,565,000.00	1,593,436.05	5,849.19	0.00
			07/22/2016	.490189	1,599,123.52	101.817000	SUNGARD	-5,602.70
82350	CCCCD CORP EI DU PO	263534CD9	01/23/2015	1.950000	1,580,000.00	1,598,407.00	6,504.34	0.00
			01/15/2016	.489343	1,603,168.07	101.165000	SUNGARD	-4,076.40
82351	CCCCD CORP AMERICAN	0258M0DC0	01/23/2015	2.800000	1,525,000.00	1,567,867.75	1,423.33	0.00
			09/19/2016	.840060	1,574,028.75	102.811000	SUNGARD	-6,161.00
82352	CCCCD CORP WELLS FA	94974BFL9	01/23/2015	1.250000	1,590,000.00	1,598,760.90	3,919.80	0.00
			07/20/2016	.787164	1,601,057.13	100.551000	SUNGARD	-2,130.60
82353	CCCCD CORP US BANK	90331HMC4	01/23/2015	1.100000	1,585,000.00	1,589,945.20	2,954.26	0.00
			01/30/2017	.828281	1,593,606.55	100.312000	SUNGARD	-3,661.35
82364	CCCCD CORP GE CAPIT	36962G6R0	01/23/2015	1.000000	1,990,000.00	1,998,039.60	4,588.06	0.00
			01/08/2016	.475357	2,000,799.07	100.404000	SUNGARD	-1,930.30
82365	CCCCD CORP EI DU PO	263534CD9	01/23/2015	1.950000	1,975,000.00	1,998,008.75	8,130.41	0.00
			01/15/2016	.489343	2,003,960.08	101.165000	SUNGARD	-5,095.50
82366	CCCCD CORP WELLS FA	94974BFL9	01/23/2015	1.250000	1,985,000.00	1,995,937.35	4,893.58	0.00
			07/20/2016	.787164	1,998,804.02	100.551000	SUNGARD	-2,659.90
82367	CCCCD CORP IBM CORP	459200GX3	01/23/2015	1.950000	1,960,000.00	1,995,613.20	7,325.50	0.00
			07/22/2016	.490189	2,002,736.17	101.817000	SUNGARD	-7,016.80
82368	CCCCD CORP JOHN DEE	24422ERF8	01/23/2015	1.850000	1,950,000.00	1,982,136.00	1,603.33	0.00
			09/15/2016	.616979	1,989,273.00	101.648000	SUNGARD	-7,137.00
82369	CCCCD CORP MERCK &	58933YAD7	01/23/2015	.700000	1,990,000.00	1,992,786.00	5,146.36	0.00
			05/18/2016	.435141	1,999,440.34	100.140000	SUNGARD	-4,139.20
82370	CCCCD CORP AMERICAN	0258M0DC0	01/23/2015	2.800000	1,905,000.00	1,958,549.55	1,777.99	0.00
			09/19/2016	.840060	1,966,245.75	102.811000	SUNGARD	-7,696.20
82371	CCCCD CORP US BANK	90331HMC4	01/23/2015	1.100000	1,980,000.00	1,986,177.60	3,690.50	0.00
			01/30/2017	.828281	1,990,751.40	100.312000	SUNGARD	-4,573.80
82375	CCCSIG CORP IBM COR	459200HZ7	02/06/2015	1.125000	1,880,000.00	1,875,356.40	3,231.25	1,090.40
			02/06/2018	1.228864	1,874,266.00	99.753000	SUNGARD	0.00



Inventory by Market Value

Page 31

As Of Date: 03/31/2015

Date Basis: Settlement

Run: 05/07/2015 01:04:55 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
82376	CCCCD CORP IBM CORP	459200HZ7	02/06/2015	1.125000	160,000.00	159,604.80	275.00	92.80
			02/06/2018	1.228864	159,512.00	99.753000	SUNGARD	0.00
82386	CORP IBM CORP	459200HZ7	02/11/2015	1.125000	5,000,000.00	4,987,650.00	8,593.75	9,550.00
			02/06/2018	1.274939	4,978,881.25	99.753000	SUNGARD	0.00
82404	CCCSIG CORP CHEVRON	166764AV2	03/03/2015	1.365000	1,065,000.00	1,070,186.55	1,130.68	5,186.55
			03/02/2018	1.365000	1,065,000.00	100.487000	SUNGARD	0.00
82416	CCCSIG CORP EXXON M	30231GAL6	03/06/2015	1.305000	1,565,000.00	1,574,014.40	1,418.28	9,014.40
			03/06/2018	1.305000	1,565,000.00	100.576000	SUNGARD	0.00
82417	CCCCD CORP EXXON MO	30231GAL6	03/06/2015	1.305000	125,000.00	125,720.00	113.28	720.00
			03/06/2018	1.305000	125,000.00	100.576000	SUNGARD	0.00
82418	CORP CHEVRON CORP	166764AV2	03/09/2015	1.365000	10,000,000.00	10,048,700.00	10,616.67	51,000.00
			03/02/2018	1.372881	9,999,975.00	100.487000	SUNGARD	0.00
82420	CCCCD CORP AMERICAN	02665WAT8	03/13/2015	1.500000	130,000.00	130,731.90	97.50	906.10
			03/13/2018	1.545883	129,825.80	100.563000	SUNGARD	0.00
			Subtotal	1.293565	116,922,000.00	117,578,055.29	353,552.36	551,020.86
				1.088470	117,189,759.68	100.561105		-148,482.10

Inv Type: 79 YCD/NCD 30/360

81996	CCCSIG YCD RABOBANK	21684BPV0	05/13/2014	.716250	2,000,000.00	2,000,000.00	5,769.79	0.00
			05/06/2016	.716250	2,000,000.00	100.000000	BOOK	0.00
82118	CCCSIG NCD US BANK	90333VPF1	09/11/2014	1.375000	2,000,000.00	1,996,780.00	1,527.78	0.00
			09/11/2017	1.430018	1,996,780.00	99.839000	BOOK	0.00
			Subtotal	1.045360	4,000,000.00	3,996,780.00	7,297.57	0.00
				1.072846	3,996,780.00	99.919500		0.00

Inv Type: 80 YCD / NCD QTR FLTR

82010	CCCSIG YCD NORDEA B	65558ET57	06/13/2014	.420600	1,950,000.00	1,950,000.00	432.89	0.00
			06/13/2016	.420600	1,950,000.00	100.000000	BOOK	0.00
82011	CCCSIG YCD BK NOVA	06417HMU7	06/13/2014	.417600	2,450,000.00	2,448,520.20	625.24	0.00
			06/10/2016	.458028	2,448,520.20	99.939600	BOOK	0.00
			Subtotal	.418930	4,400,000.00	4,398,520.20	1,058.13	0.00
				.441435	4,398,520.20	99.966368		0.00



Inventory by Market Value

Page 32

As Of Date: 03/31/2015

Date Basis: Settlement

Run: 05/07/2015 01:04:55 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
Inv Type: 99 MONEY MARKET ACCOUNTS								
81524	AUHSB MM DREYFUS TA	26202K205	06/27/2013	.000000	537,226.12	537,226.12	0.00	0.00
			04/01/2015	.000000	537,226.12	100.000000	BOOK	0.00
81525	AUHSB MM DREYFUS TA	26202K205	06/27/2013	.000000	28,092.20	28,092.20	0.00	0.00
			04/01/2015	.000000	28,092.20	100.000000	BOOK	0.00
			Subtotal	.000000	565,318.32	565,318.32	0.00	0.00
				.000000	565,318.32	100.000000		0.00

Inv Type: 1000 TD WITH CALC CODE OF CSC-00

82001	CD CCCCD BERTA KAMM	121101042	05/24/2014	.600000	3,335.77	3,335.77	17.35	0.00
			05/24/2017	.600000	3,335.77	100.000000	BOOK	0.00
			Subtotal	.600000	3,335.77	3,335.77	17.35	0.00
				.600000	3,335.77	100.000000		0.00
Grand Total			Count 361	.491347	2,191,202,511.23	2,194,134,338.74	2,271,704.89	2,202,371.04
				.438458	2,193,362,289.32	100.133800		-1,721,591.12

Note: Grand Total does not include Retirement investments, if any.



Inventory by Market Value

Page 33

As Of Date: 03/31/2015

Date Basis: Settlement

Run: 05/07/2015 01:04:55 PM

Reporting Currency: Local

Contra Costa County

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
U.S. TREASURIES	25,010.00	25,045.21	25,120.01	100.30 %	75.04	0.82 %
U.S. AGENCIES	522,037.86	524,513.61	524,092.02	99.92 %	-343.16	0.78 %
MUNICIPALS	7,225.00	7,456.85	7,456.85	100.00 %	0.00	1.19 %
COMMERCIAL PAPER	801,140.00	800,331.40	800,800.72	100.06 %	84.65	0.25 %
NCD/YCD	703,009.00	703,010.33	703,192.74	100.03 %	182.41	0.26 %
CORPORATE NOTES	130,122.00	130,342.21	130,809.80	100.36 %	481.84	1.07 %
MBS/ABS	2,090.00	2,094.02	2,093.55	99.98 %	0.00	0.86 %
TIME DEPOSIT	3.34	3.34	3.34	100.00 %	0.00	0.60 %
Money Market Accounts	565.32	565.32	565.32	100.00 %	0.00	0.00 %
Totals(000's)	2,191,202.51	2,193,362.29	2,194,134.34	100.04 %	480.78	0.44 %

Asset Allocation



Inventory by Market Value

As Of Date: 03/31/2015

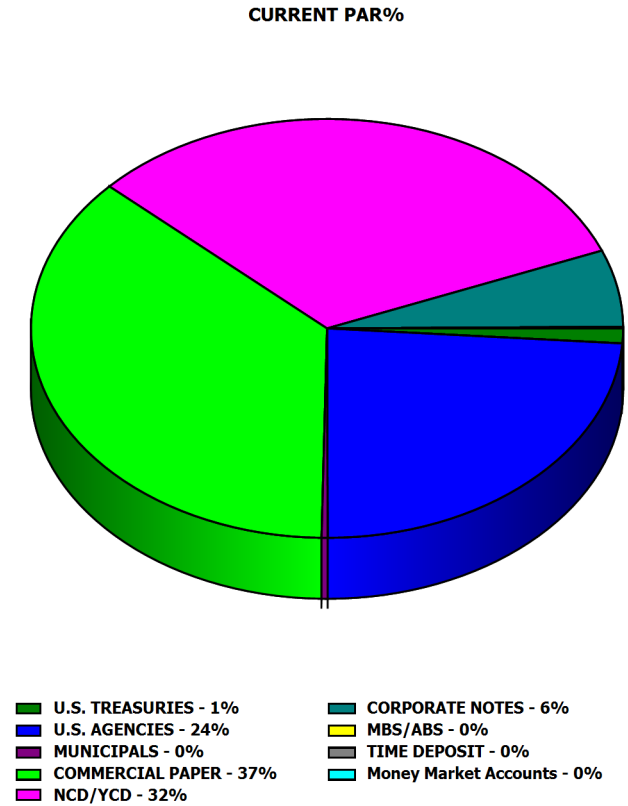
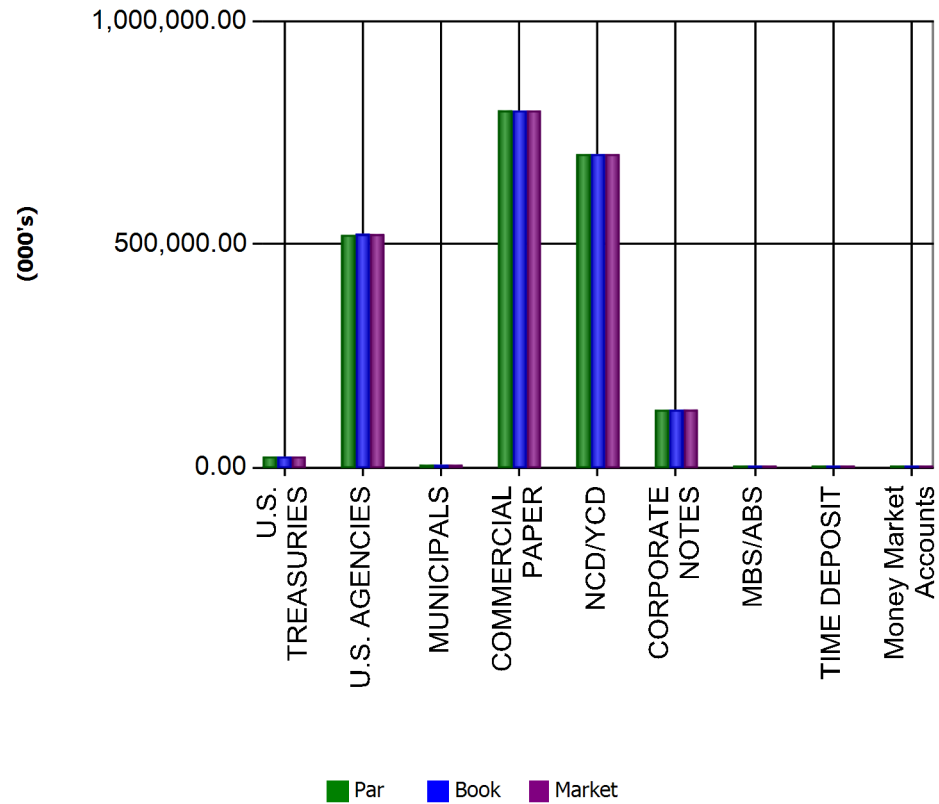
Date Basis: Settlement

Page 34

Run: 05/07/2015 01:04:55 PM

Reporting Currency: Local

Contra Costa County





AvantGard • www.sungard.com/avantgard • (818) 223-2300 main • (818) 223-2301 fax

January 22, 2015

Belinda Zhu
Assistant County Treasurer
Contra Costa County
625 Court Street, Room 100
Martinez, CA 94533

Dear Belinda,

Per your request, I am confirming for you the source of the SunGard market pricing data.

Monthly you will receive three pricing files from us: RAPID, PRICES and MARKET. The data within these files is obtained from Interactive Data Corp. The content of the PRICES file consist of prices for overnight repos, TDs, CDs, CPs, B/As and government discount issues other than Treasury Bills. The content of the RAPID file consists of prices for U.S. government issues, and Treasuries. The MARKET file consists of Corporate Bonds, Notes and Equity prices.

If you need further assistance, please do not hesitate to contact me.

Sincerely,

A handwritten signature in blue ink, appearing to read "Karen M. Tanaka".

Karen M. Tanaka
Senior Account Relationship Manager

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

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

**CONTRA COSTA COUNTY
AS OF MARCH 31, 2015**

Page 36

CALIFORNIA STATE LOCAL AGENCY INVESTMENT ACCOUNTS	STATE CONTROLLER ACCOUNT NUMBER	ACCOUNT BALANCE	ESTIMATED FAIR VALUE
ACALANES UNION HIGH SCHOOL	75-07-010	946,331.16	946,694.29
ANTIOCH UNIFIED SCHOOL DISTRICT	75-07-005	11,811,694.04	11,816,226.52
BRENTWOOD UNION SCHOOL DISTRICT	75-07-013	8,118,627.04	8,121,742.38
BYRON UNION SCHOOL DISTRICT	75-07-017	165,115.60	165,178.96
CANYON ELEMENTARY SCHOOL DISTRICT	75-07-018	191,960.39	192,034.05
CENTRAL CONTRA COSTA SANITARY DISTRICT	70-07-001	31,000,000.00	31,011,895.57
CONTRA COSTA COMMUNITY COLLEGE	75-07-001	614,251.58	614,487.29
CONTRA COSTA COUNTY	99-07-000	50,000,000.00	50,019,186.40
CONTRA COSTA COUNTY OFFICE OF EDUCATION	75-07-007	1,278,892.07	1,279,382.82
CONTRA COSTA COUNTY SCHOOL INSURANCE GROUP	35-07-001	2,226,353.87	2,227,208.18
CROCKETT COMMUNITY SERVICES DISTRICT	16-07-004	2,041,480.17	2,042,263.54
DELTA DIABLO SANITATION DISTRICT	70-07-003	72,414.08	72,441.87
EAST CONTRA COSTA REG FEE & FINANCING AUTH	40-07-006	1,006,877.16	1,007,263.53
JOHN SWETT UNIFIED SCHOOL DISTRICT	75-07-020	2,390.22	2,391.14
KENSINGTON FIRE PROTECTION DISTRICT	17-07-011	3,970,287.37	3,971,810.88
KENSINGTON POLICE PROTECTION & COMMUNITY SERVICES DISTRICT	16-07-003	995,802.88	996,185.00
KNIGHTSEN SCHOOL DISTRICT	75-07-019	0.00	0.00
LAFAYETTE SCHOOL DISTRICT	75-07-012	5,821,222.59	5,823,456.36
MARTINEZ UNIFIED SCHOOL DISTRICT	75-07-011	7,307,055.92	7,309,859.84
MORAGA ORINDA FIRE DISTRICT	17-07-003	23,977.70	23,986.90
MT DIABLO UNIFIED SCHOOL DISTRICT	75-07-008	14,605,038.15	14,610,642.51
MT VIEW SANITARY DISTRICT	70-07-008	8,830,623.77	8,834,012.33
OAKLEY UNION SCHOOL DISTRICT	75-07-009	246,621.03	246,715.67
ORINDA UNION SCHOOL DISTRICT	75-07-015	7,389,223.56	7,392,059.01
PITTSBURG UNIFIED SCHOOL DISTRICT	75-07-002	13,809,631.11	13,814,930.25
RECLAMATION DISTRICT 800	60-07-003	4,927,761.62	4,929,652.54
REDEVELOPMENT AGENCY	65-07-015	6,967.63	6,970.30
RODEO -HERCULES FIRE PROTECTION DISTRICT	17-07-001	105,585.53	105,626.05
SAN RAMON VALLEY UNIFIED SCHOOL DISTRICT	75-07-004	238,964.97	239,056.67
WALNUT CREEK SCHOOL DISTRICT	75-07-003	0.00	0.00
WEST CONTRA COSTA UNIFIED SCHOOL DISTRICT	75-07-014	9,970,272.19	9,974,098.06
	TOTAL	<u>187,725,423.40</u>	<u>187,797,458.90</u>

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

B.2. ASSET MANAGEMENT FUNDS

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

WELLS CAPITAL MANAGEMENT



Wells Capital Management GAAP

WC-Contra Costa County (19529)

Quarter End (Q1 Y2015)

01/01/2015 - 03/31/2015

Dated: 04/03/2015

Locked Down

Table of Contents

Dated: 04/03/2015

<u>Risk Summary (WC-Contra Costa County (19529))</u>	1
<u>Performance Summary Gross of Fees (WC-Contra Costa County (19529))</u>	4
<u>Performance Summary Net of Fees (WC-Contra Costa County (19529))</u>	5
<u>GAAP Financials (WC-Contra Costa County (19529))</u>	6
<u>Income Detail (WC-Contra Costa County (19529))</u>	7
<u>Balance Sheet Classification (WC-Contra Costa County (19529))</u>	10
<u>Trading Activity (WC-Contra Costa County (19529))</u>	14
<u>Transaction Detail (WC-Contra Costa County (19529))</u>	19
<u>MMF Transaction Detail (WC-Contra Costa County (19529))</u>	24
<u>Roll Forward (WC-Contra Costa County (19529))</u>	29
<u>Shock Analysis (WC-Contra Costa County (19529))</u>	33

Risk Summary

01/01/2015 - 03/31/2015

[Return to Table of Contents](#)

WC-Contra Costa County (19529)

Dated: 04/03/2015

Balance Sheet

Book Value + Accrued	44,314,631.84
Net Unrealized Gain/Loss	7,675.87
Market Value + Accrued	44,322,307.71

Cash and Fixed Income Summary

Risk Metric	Value
Cash	-1,769,909.94
MMFund	2,121,663.53
Fixed Income	43,970,554.12
Duration	0.712
Convexity	0.00
WAL	0.895
Years to Final Maturity	1.15
Years to Effective Maturity	0.797
Yield	0.459
Book Yield	0.501
Avg Credit Rating	AA+/Aa1/AA+

Issuer Concentration

Issuer Concentration	% of Base Market Value + Accrued
Government of the United States	13.684%
Federal Home Loan Mortgage Corp	11.301%
Federal Farm Credit Banks Funding Corporation	9.488%
Federal Home Loan Banks Office of Finance	7.953%
Wells Fargo Funds Trust	4.787%
Federal National Mortgage Association, Inc.	2.293%
The Boeing Company	1.798%
Caterpillar Inc.	1.786%
Orange, County of	1.784%
Ohio, State of	1.779%
Other	43.348%

--- 100.00%

Asset Class

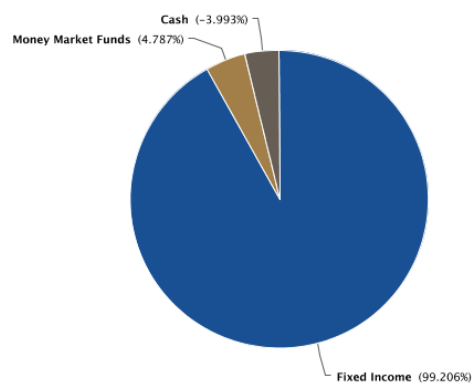


Chart calculated by: Base Market Value + Accrued

Security Type

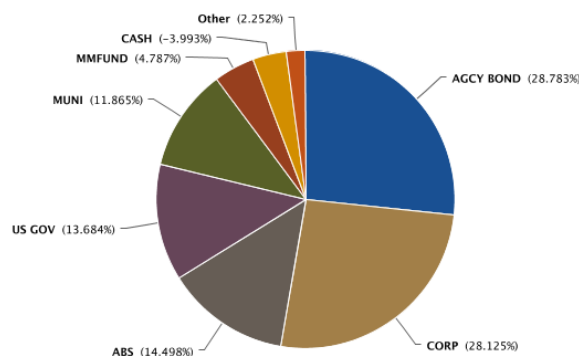


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Market Sector

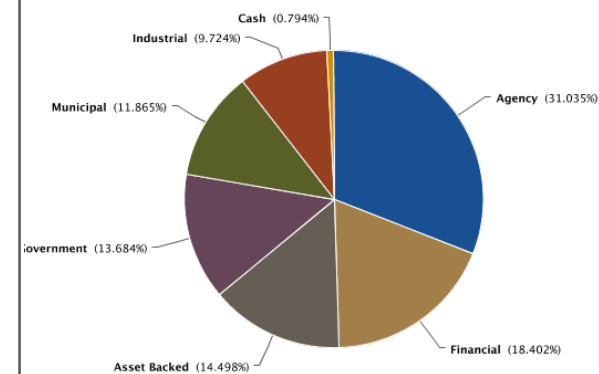


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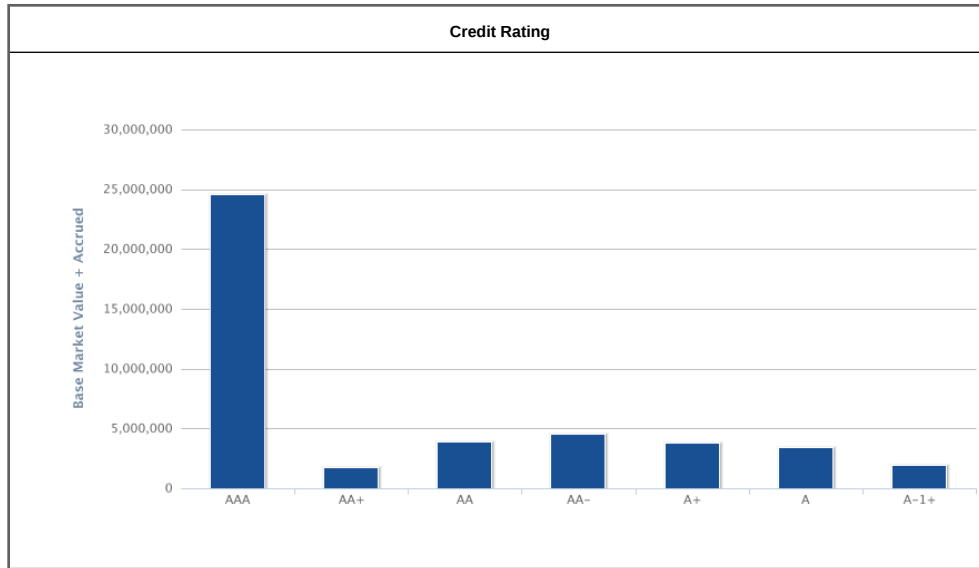
Risk Summary

01/01/2015 - 03/31/2015

[Return to Table of Contents](#)

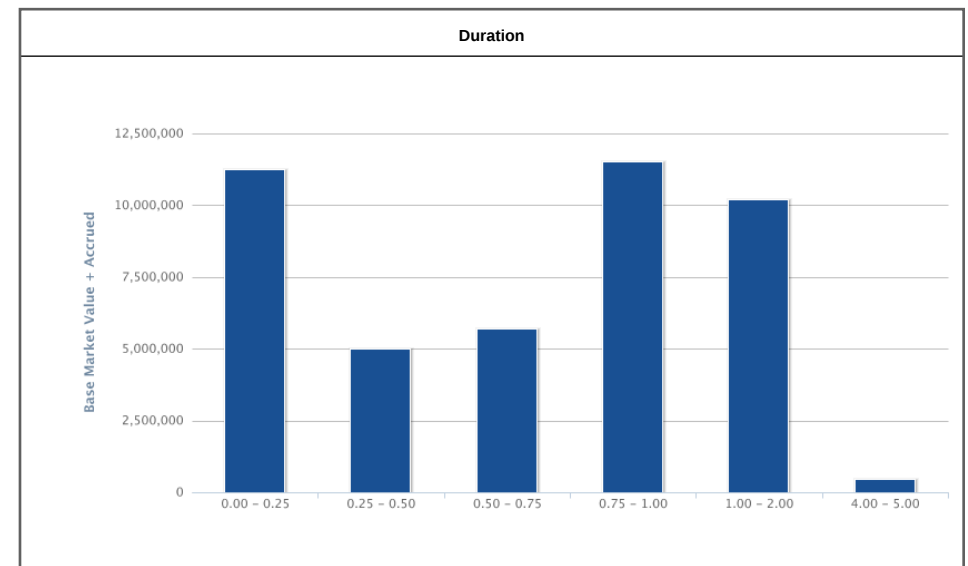
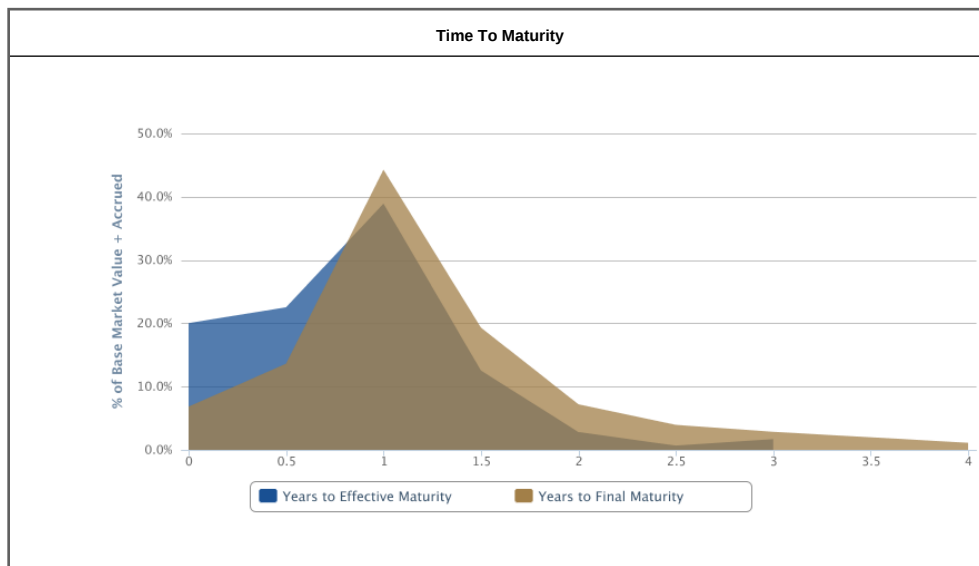
WC-Contra Costa County (19529)

Dated: 04/03/2015



Credit Duration Heat Map

Rating	0 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5 - 7	7 - 10	10 - 15	15 - 30
AAA	46.563%	12.318%	0.00%	0.00%	1.129%	0.00%	0.00%	0.00%	0.00%
AA	16.529%	6.931%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
A	12.665%	3.864%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BBB	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BB	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
B	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CCC	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CC	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
C	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
NA	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%



Risk Summary

01/01/2015 - 03/31/2015

[Return to Table of Contents](#)

WC-Contra Costa County (19529)

Dated: 04/03/2015

Industry Sector

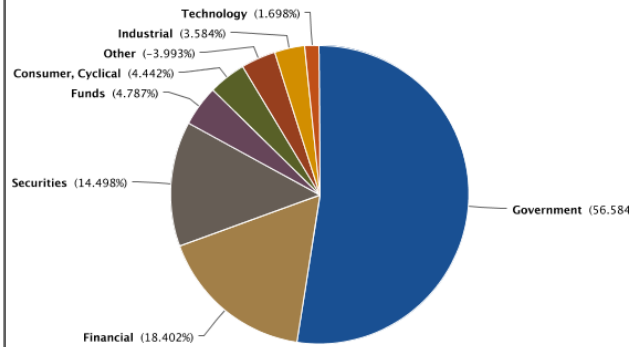


Chart calculated by: Base Market Value + Accrued

Industry Group

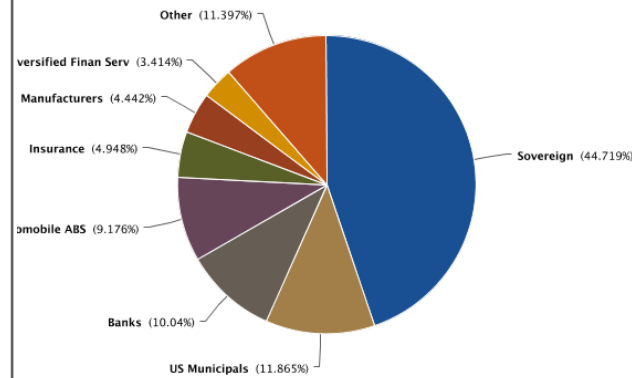


Chart calculated by: Base Market Value + Accrued

Industry Subgroup

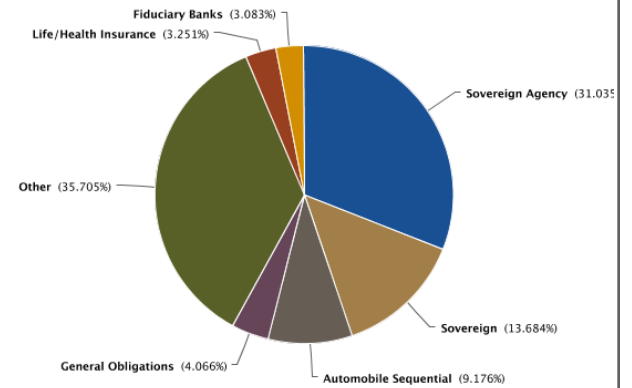
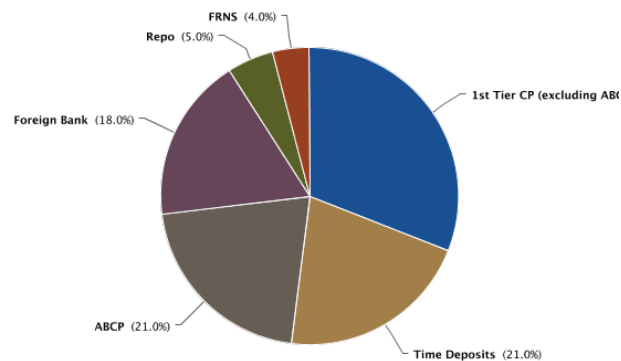


Chart calculated by: Base Market Value + Accrued

MMF Asset Allocation



Currency

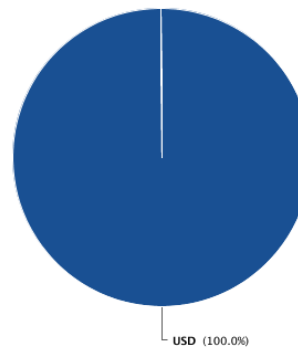


Chart calculated by: Base Market Value + Accrued

Country

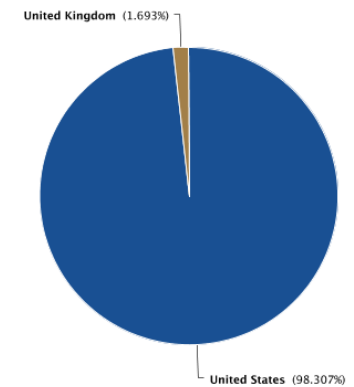


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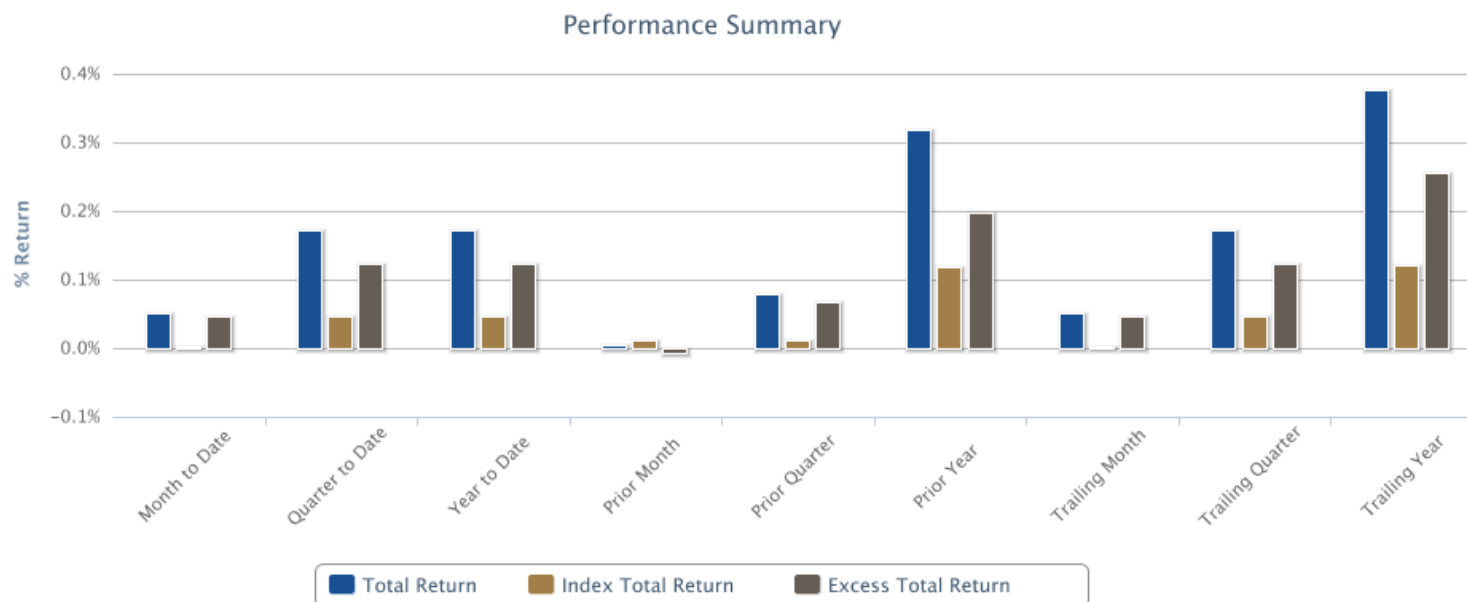
Performance Summary Gross of Fees

WC-Contra Costa County (19529)

Base Currency: USD As of 03/31/2015

[Return to Table of Contents](#)

Dated: 04/03/2015



Period	Period Begin	Period End	Total Return	Index Total Return	Excess Total Return
Month to Date	03/01/2015	03/31/2015	0.052%	0.003%	0.048%
Quarter to Date	01/01/2015	03/31/2015	0.173%	0.047%	0.126%
Year to Date	01/01/2015	03/31/2015	0.173%	0.047%	0.126%
Prior Month	02/01/2015	02/28/2015	0.006%	0.012%	-0.006%
Prior Quarter	10/01/2014	12/31/2014	0.081%	0.013%	0.068%
Prior Year	01/01/2014	12/31/2014	0.319%	0.12%	0.199%
Trailing Month	03/01/2015	03/31/2015	0.052%	0.003%	0.048%
Trailing Quarter	01/01/2015	03/31/2015	0.173%	0.047%	0.126%
Trailing Year	04/01/2014	03/31/2015	0.379%	0.123%	0.256%

Account	Index	Index Start Date	Index End Date
WC-Contra Costa County	ML 6 Month T-Bill	---	11/30/2004
WC-Contra Costa County	BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)	12/01/2004	---

Gross of Fees (includes trading). Returns are actual and have not been annualized. Note that data will not exist prior to the performance inception date of: 04/01/2001. No Tax Adjustment.

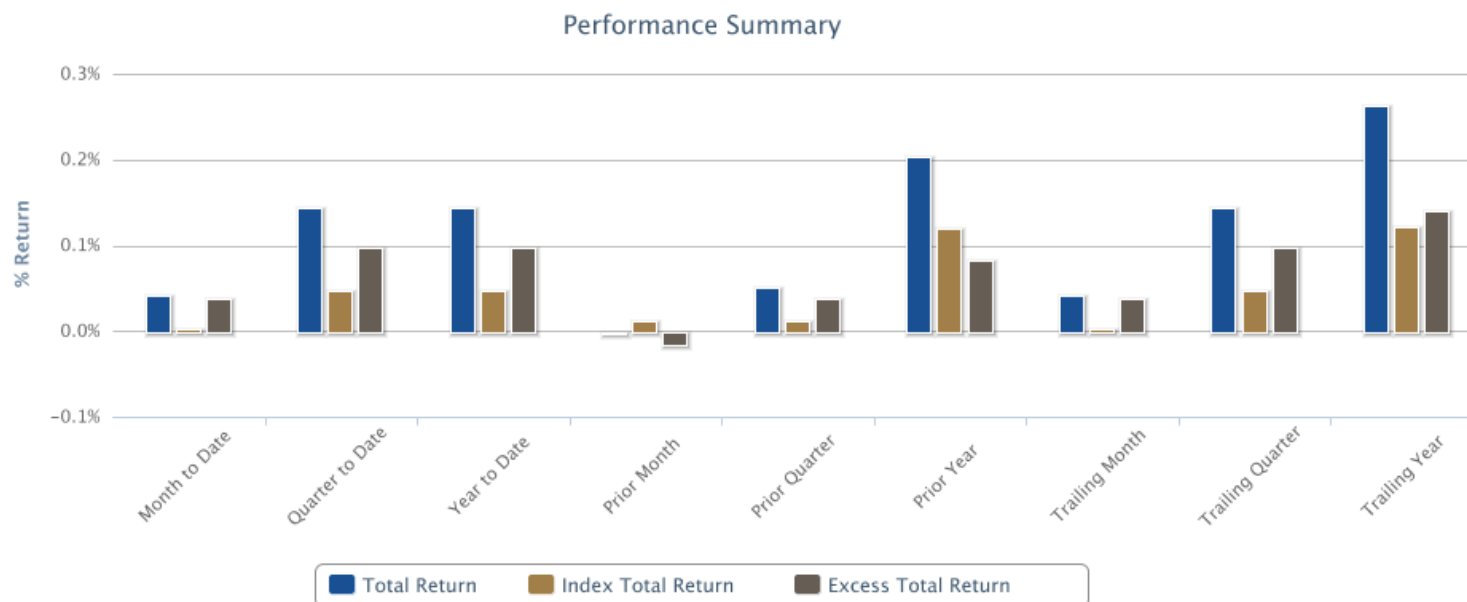
Performance Summary Net of Fees

WC-Contra Costa County (19529)

Base Currency: USD As of 03/31/2015

[Return to Table of Contents](#)

Dated: 04/03/2015



Period	Period Begin	Period End	Total Return	Index Total Return	Excess Total Return
Month to Date	03/01/2015	03/31/2015	0.042%	0.003%	0.039%
Quarter to Date	01/01/2015	03/31/2015	0.144%	0.047%	0.097%
Year to Date	01/01/2015	03/31/2015	0.144%	0.047%	0.097%
Prior Month	02/01/2015	02/28/2015	-0.003%	0.012%	-0.015%
Prior Quarter	10/01/2014	12/31/2014	0.052%	0.013%	0.039%
Prior Year	01/01/2014	12/31/2014	0.203%	0.12%	0.083%
Trailing Month	03/01/2015	03/31/2015	0.042%	0.003%	0.039%
Trailing Quarter	01/01/2015	03/31/2015	0.144%	0.047%	0.097%
Trailing Year	04/01/2014	03/31/2015	0.263%	0.123%	0.14%

Account	Index	Index Start Date	Index End Date
WC-Contra Costa County	ML 6 Month T-Bill	---	11/30/2004
WC-Contra Costa County	BofA Merrill Lynch 6 Month Treasury Bill Index (G0O2)	12/01/2004	---

Net of Fees (includes management and trading). Returns are actual and have not been annualized. Note that data will not exist prior to the performance inception date of: 04/01/2001. No Tax Adjustment.

GAAP Financials

01/01/2015 - 03/31/2015

[Return to Table of Contents](#)

WC-Contra Costa County (19529)

Dated: 04/03/2015

Balance Sheet

		WC-Contra Costa County	
As of:	12/31/2014	03/31/2015	
Book Value	44,208,529.68	44,201,511.45	
Accrued Balance	135,271.84	113,120.39	
Book Value + Accrued	44,343,801.53	44,314,631.84	
Net Unrealized Gain/Loss	-17,563.64	7,675.87	
Market Value + Accrued	44,326,237.89	44,322,307.71	

Income Statement

		WC-Contra Costa County	
Begin Date	01/01/2015		
End Date	03/31/2015		
Net Amortization/Accretion Income		-67,877.83	
Interest Income	119,108.94		
Dividend Income	0.00		
Misc Income	0.00		
Income Subtotal		119,108.94	
Net Realized Gain/Loss	0.02		
Impairment Loss	0.00		
Net Gain/Loss		0.02	
Expense	-12,534.06		
Net Income		38,697.07	
Transfers In/Out		-67,866.74	
Change in Unrealized Gain/Loss		25,239.50	

Statement of Cash Flows

		WC-Contra Costa County	
Begin Date	01/01/2015		
End Date	03/31/2015		
Net Income		38,697.07	
Amortization/Accretion on MS	67,877.83		
Change in Accrued on MS	46,117.45		
Net Gain/Loss on MS	-0.02		
Change in Unrealized G/L on CE	0.00		
Subtotal		113,995.26	
Purchases of MS	-13,048,589.67		
Purchased Accrued of MS	-25,653.50		
Sales of MS	2,229,501.29		
Sold Accrued of MS	1,687.50		
Maturities of MS	10,570,000.00		
Net Purchases/Sales		-273,054.38	
Transfers of Cash & CE		-67,866.74	
Total Change in Cash & CE		-188,228.79	
Beginning Cash & CE		539,982.39	
Ending Cash & CE		351,753.59	

Income Detail

WC-Contra Costa County (19529)

Base Currency: USD 01/01/2015 - 03/31/2015

[Return to Table of Contents](#)

Dated: 04/03/2015

Identifier	Base Current Units	Description	Coupon	Final Maturity	Effective Maturity	Transfers In/Out	Net Realized Gain/Loss	Net Amortization/ Accretion Income	Interest/Dividend Income	Base Expense	Base Net Income	Settle Date
010775AK0	100,000.00	ALAMEDA CA CMNTY IMPT	0.553	09/01/2015	09/01/2015	0.00	0.00	0.00	138.25	0.00	138.25	12/23/2014
0258MODA4	750,000.00	AMER EXPRESS CREDIT CO	2.75	09/15/2015	09/15/2015	0.00	0.00	-4,150.79	5,156.25	0.00	1,005.46	06/30/2014
02666QK69	0.00	AMERICAN HONDA FINANCE	1.45	02/27/2015	02/27/2015	0.00	0.00	-928.26	1,578.89	0.00	650.63	06/06/2013
03255LGX1	750,000.00	ANAHEIM FING AUTH-B	1.00	05/01/2016	05/01/2016	0.00	0.00	0.00	1,875.00	0.00	1,875.00	11/14/2014
06050TLU4	500,000.00	BANK OF AMERICA NA	0.727	02/14/2017	02/14/2017	0.00	0.00	0.00	893.27	0.00	893.27	02/14/2014
06406HBN8	0.00	BANK OF NEW YORK MELLON	3.10	01/15/2015	01/15/2015	0.00	0.00	-724.46	904.17	0.00	179.71	07/26/2013
06406HBX6	750,000.00	BANK OF NEW YORK MELLON	2.30	07/28/2016	07/28/2016	0.00	0.00	-2,369.13	3,354.17	0.00	985.04	01/21/2015
05531FAG8	750,000.00	BB&T CORPORATION	3.20	03/15/2016	02/16/2016	0.00	0.00	0.00	0.00	0.00	0.00	04/06/2015
084664CD1	750,000.00	BERKSHIRE HATHAWAY FIN	0.553	01/12/2018	01/12/2018	0.00	0.00	0.00	876.06	0.00	876.06	01/15/2015
05578XAB4	0.00	BMWOT 2013-A A2	0.41	02/25/2016	03/25/2015	0.00	0.00	0.35	34.37	0.00	34.71	11/06/2013
05578XAB4	0.00	BMWOT 2013-A A2	0.41	02/25/2016	03/25/2015	0.00	0.01	0.08	4.36	0.00	4.45	11/06/2013
097023BC8	750,000.00	BOEING CO	3.75	11/20/2016	11/20/2016	0.00	0.00	-3,830.99	5,078.12	0.00	1,247.14	01/26/2015
13063BN65	0.00	CALIFORNIA ST-TXBL	0.85	02/01/2015	02/01/2015	0.00	0.00	0.00	531.25	0.00	531.25	09/11/2013
CCYUSD	0.46	Cash	0.00	03/31/2015	03/31/2015	-67,866.74	0.00	0.00	0.00	-12,534.06	-12,534.06	---
14912L4X6	775,000.00	CATERPILLAR FINANCIAL SE	2.05	08/01/2016	08/01/2016	0.00	0.00	-2,668.27	3,971.88	0.00	1,303.61	11/04/2014
161571FY5	750,000.00	CHAIT 2013-A4 A4	0.274	05/15/2017	04/18/2015	0.00	0.00	0.00	503.78	0.00	503.78	05/23/2013
22546QAE7	0.00	CREDIT SUISSE NEW YORK	3.50	03/23/2015	03/23/2015	0.00	0.00	-1,480.00	1,993.06	0.00	513.06	08/20/2013
3136FPET0	1,000,000.00	FANNIE MAE	2.00	03/10/2016	03/10/2016	0.00	0.00	-273.60	277.78	0.00	4.18	03/26/2015
3135G0TR4	0.00	FANNIE MAE	0.65	01/15/2016	01/15/2016	0.00	0.00	0.00	0.00	0.00	0.00	04/11/2014
3135G0TR4	0.00	FANNIE MAE	0.65	01/15/2016	01/15/2016	0.00	0.00	-157.06	252.78	0.00	95.72	04/11/2014
313384SS9	1,000,000.00	FED HOME LN DISCOUNT NT	0.00	02/05/2016	02/05/2016	0.00	0.00	375.00	0.00	0.00	375.00	02/06/2015
3133EDGC0	1,000,000.00	FEDERAL FARM CREDIT BANK	0.25	11/04/2015	11/04/2015	0.00	0.00	323.39	625.00	0.00	948.39	03/24/2014
3133EDXG2	1,000,000.00	FEDERAL FARM CREDIT BANK	0.67	10/14/2016	10/14/2015	0.00	0.00	-253.52	1,675.00	0.00	1,421.48	10/24/2014
3133EDQW5	1,000,000.00	FEDERAL FARM CREDIT BANK	0.29	01/21/2016	01/21/2016	0.00	0.00	171.75	563.89	0.00	735.64	08/01/2014
3133EDQW5	0.00	FEDERAL FARM CREDIT BANK	0.29	01/21/2016	01/21/2016	0.00	0.00	49.07	161.11	0.00	210.18	08/01/2014
3133ECHB3	0.00	FEDERAL FARM CREDIT BANK	0.45	03/07/2016	03/07/2016	0.00	0.00	0.00	262.50	0.00	262.50	05/07/2014
3133EDGM8	200,000.00	FEDERAL FARM CREDIT BANK	0.35	03/10/2016	04/08/2015	0.00	0.00	19.45	38.89	0.00	58.34	03/24/2014
3133EDGM8	0.00	FEDERAL FARM CREDIT BANK	0.35	03/10/2016	04/08/2015	0.00	0.00	63.90	136.11	0.00	200.01	03/24/2014
3133EDGM8	1,000,000.00	FEDERAL FARM CREDIT BANK	0.35	03/10/2016	04/08/2015	0.00	0.00	51.99	194.44	0.00	246.44	03/14/2014
3133EDGM8	0.00	FEDERAL FARM CREDIT BANK	0.35	03/10/2016	04/08/2015	0.00	0.00	170.84	680.56	0.00	851.39	03/14/2014
313373SZ6	1,000,000.00	FEDERAL HOME LOAN BANK	2.125	06/10/2016	06/10/2016	0.00	0.00	-3,973.99	5,312.50	0.00	1,338.51	07/16/2014
3130A3XU3	1,000,000.00	FEDERAL HOME LOAN BANK	0.25	01/22/2016	01/22/2016	0.00	0.00	23.11	444.44	0.00	467.55	01/27/2015
3130A4KE1	500,000.00	FEDERAL HOME LOAN BANK	0.33	04/01/2016	04/01/2016	0.00	0.00	0.00	0.00	0.00	0.00	04/01/2015
31679KAB6	613,429.63	FITAT 2014-2 A2A	0.45	04/17/2017	09/08/2015	0.00	0.01	21.14	784.93	0.00	806.07	06/11/2014
3134G36G0	0.00	FREDDIE MAC	0.35	03/18/2015	03/18/2015	0.00	0.00	-223.82	748.61	0.00	524.79	12/18/2013
3137EADD8	1,000,000.00	FREDDIE MAC	0.50	04/17/2015	04/17/2015	0.00	0.00	-562.99	1,250.00	0.00	687.01	01/10/2014
3128X33E1	0.00	FREDDIE MAC	5.05	01/26/2015	01/26/2015	0.00	0.00	-1,640.68	1,753.47	0.00	112.80	03/21/2014
3134G54C6	1,000,000.00	FREDDIE MAC	0.50	05/20/2016	05/20/2015	0.00	0.00	-308.22	1,250.00	0.00	941.78	05/20/2014
3134G53J2	1,000,000.00	FREDDIE MAC	0.55	05/20/2016	05/20/2015	0.00	0.00	0.00	1,375.00	0.00	1,375.00	08/07/2014
3134G4TH1	1,000,000.00	FREDDIE MAC	0.30	07/08/2015	07/08/2015	0.00	0.00	-18.30	750.00	0.00	731.70	01/13/2014
3134G4XC7	1,000,000.00	FREDDIE MAC	0.67	09/19/2016	06/19/2015	0.00	0.00	2.72	260.55	0.00	263.27	03/17/2015
3134G4DE5	0.00	FREDDIE MAC	0.31	01/09/2015	01/09/2015	0.00	0.00	0.00	103.33	0.00	103.33	07/09/2013
36164EAB1	400,000.00	GEET 2015-1 A2	0.89	11/24/2017	05/01/2016	0.00	0.00	1.91	267.00	0.00	268.91	03/04/2015
36962G6Q2	750,000.00	GENERAL ELEC CAP CORP	0.851	01/08/2016	01/08/2016	0.00	0.00	-380.79	1,471.70	0.00	1,090.91	09/23/2013
36962G6Q2	0.00	GENERAL ELEC CAP CORP	0.851	01/08/2016	01/08/2016	0.00	0.00	-32.11	121.42	0.00	89.31	09/23/2013
43814EAB1	0.00	HAROT 2013-2 A2	0.37	10/16/2015	01/16/2015	0.00	-0.00	0.00	0.37	0.00	0.38	04/24/2013
43814GAB6	162,120.30	HAROT 2014-2 A2	0.39	09/19/2016	07/15/2015	0.00	0.00	3.74	183.62	0.00	187.35	05/21/2014
43814KAB7	335,000.00	HAROT 2015-1 A2	0.70	06/15/2017	02/17/2016	0.00	0.00	1.95	410.38	0.00	412.33	01/28/2015
4197915E4	750,000.00	HAWAII-TXBL-REF-ES	0.731	08/01/2016	08/01/2016	0.00	0.00	0.00	1,370.62	0.00	1,370.62	11/25/2014
41284AAB4	213,488.67	HDMOT 2014-1 A2A	0.49	04/15/2018	10/09/2015	0.00	-0.00	3.87	294.20	0.00	298.07	04/16/2014
41284BAB2	500,000.00	HDMOT 2015-1 A2A	0.80	01/15/2019	04/15/2017	0.00	0.00	0.32	700.00	0.00	700.31	01/28/2015

Income Detail

WC-Contra Costa County (19529)

Base Currency: USD 01/01/2015 - 03/31/2015

[Return to Table of Contents](#)

Dated: 04/03/2015

Identifier	Base Current Units	Description	Coupon	Final Maturity	Effective Maturity	Transfers In/Out	Net Realized Gain/Loss	Net Amortization/ Accretion Income	Interest/Dividend Income	Base Expense	Base Net Income	Settle Date
40428HPG1	0.00	HSBC USA INC	2.375	02/13/2015	02/13/2015	0.00	0.00	-1,351.17	1,939.58	0.00	588.42	08/20/2013
459200HD6	750,000.00	IBM CORP	0.75	05/11/2015	05/11/2015	0.00	0.00	-455.82	1,406.25	0.00	950.43	06/14/2013
47787VAB7	457,801.92	JDOT 2014-A A2	0.45	09/15/2016	07/18/2015	0.00	-0.01	7.70	634.01	0.00	641.70	04/09/2014
24422ESA8	0.00	JOHN DEERE CAPITAL CORP	0.30	01/12/2015	01/12/2015	0.00	0.00	0.00	60.50	0.00	60.50	03/11/2013
46625HHW3	750,000.00	JPMORGAN CHASE & CO	2.60	01/15/2016	01/15/2016	0.00	0.00	-2,486.07	3,791.67	0.00	1,305.59	01/21/2015
54438CQZ8	750,000.00	LOS ANGELES CCD-H-TXL	0.297	08/01/2015	08/01/2015	0.00	0.00	0.00	513.56	0.00	513.56	01/08/2015
5446462Q4	400,000.00	LOS ANGELES SD-L-TXBL	0.486	01/01/2016	01/01/2016	0.00	0.00	0.00	486.00	0.00	486.00	08/19/2014
5446462Q4	0.00	LOS ANGELES SD-L-TXBL	0.486	01/01/2016	01/01/2016	0.00	0.00	0.00	0.00	0.00	0.00	08/19/2014
58768EAC3	488,246.82	MBALT 2014-A A2A	0.48	06/15/2016	06/22/2015	0.00	-0.00	5.00	709.23	0.00	714.22	04/09/2014
59217GAM1	0.00	MET LIFE GLOB FUNDING I	2.00	01/09/2015	01/09/2015	0.00	0.00	-181.33	271.11	0.00	89.78	05/21/2013
605581FW2	300,000.00	MISSISSIPPI ST-B-TXBL	0.64	10/01/2016	10/01/2016	0.00	0.00	0.00	229.33	0.00	229.33	02/18/2015
55292LAB0	0.00	MTBAT 2013-1A A2	0.66	02/16/2016	02/15/2015	0.00	0.01	0.10	21.57	0.00	21.67	09/19/2013
65477WAB2	750,000.00	NAROT 2014-B A2	0.60	06/15/2017	12/19/2015	0.00	0.00	5.80	1,125.00	0.00	1,130.80	12/10/2014
64952WBE2	0.00	NEW YORK LIFE GLOBAL FDG	1.30	01/12/2015	01/12/2015	0.00	0.00	-81.50	198.61	0.00	117.11	07/11/2013
677520FR4	750,000.00	OH ST-TXB-DEV ASST-A	5.39	10/01/2015	10/01/2015	0.00	0.00	-9,271.81	10,106.25	0.00	834.44	07/11/2014
68428LDH4	0.00	ORANGE CNTY -TXBL-A	0.68	02/01/2016	02/01/2016	0.00	0.00	0.00	166.60	0.00	166.60	01/13/2015
68428LDH4	490,000.00	ORANGE CNTY -TXBL-A	0.68	02/01/2016	02/01/2016	0.00	0.00	0.00	555.33	0.00	555.33	01/13/2015
68428LDH4	300,000.00	ORANGE CNTY -TXBL-A	0.68	02/01/2016	02/01/2016	0.00	0.00	0.00	192.67	0.00	192.67	02/27/2015
69371RK96	500,000.00	PACCAR FINANCIAL CORP	0.70	11/16/2015	11/16/2015	0.00	0.00	0.00	0.00	0.00	0.00	04/02/2015
69371RK96	205,000.00	PACCAR FINANCIAL CORP	0.70	11/16/2015	11/16/2015	0.00	0.00	-122.06	358.75	0.00	236.69	12/23/2014
CCYUSD	-1,769,976.24	Payable	0.00	03/31/2015	03/31/2015	0.00	0.00	0.00	0.00	0.00	0.00	---
70659PAE1	750,000.00	PENAR 2013-1A A1	0.567	11/18/2017	11/17/2015	0.00	0.00	0.00	1,049.42	0.00	1,049.42	11/21/2013
69349LAL2	750,000.00	PNC BANK NA	0.573	04/29/2016	04/29/2016	0.00	0.00	-230.81	1,061.96	0.00	831.15	11/25/2014
74005PAR5	0.00	PRAXAIR INC	4.625	03/30/2015	03/30/2015	0.00	0.00	-6,424.00	7,432.12	0.00	1,008.12	08/22/2013
74153WCA5	300,000.00	PRICOA GLOBAL FUNDING 1	0.527	08/19/2015	08/19/2015	0.00	0.00	-130.23	384.88	0.00	254.65	01/30/2014
74153WCA5	375,000.00	PRICOA GLOBAL FUNDING 1	0.527	08/19/2015	08/19/2015	0.00	0.00	0.00	481.10	0.00	481.10	08/23/2013
74256LAC3	250,000.00	PRINCIPAL LFE GLB FND II	1.00	12/11/2015	12/11/2015	0.00	0.00	-347.07	625.00	0.00	277.93	06/30/2014
74254PYF3	500,000.00	PRINCIPAL LIFE INC FDG	5.55	04/27/2015	04/27/2015	0.00	0.00	-6,183.40	6,937.50	0.00	754.10	11/22/2013
CCYUSD	65.84	Receivable	0.00	03/31/2015	03/31/2015	0.00	0.00	0.00	0.00	0.00	0.00	---
762494QV7	250,000.00	RIALTO USD-TXBL	1.258	02/01/2017	02/01/2017	0.00	0.00	0.00	43.68	0.00	43.68	03/26/2015
76912TJC8	125,000.00	RIVERSIDE PUB FIN-REF	1.00	09/01/2016	09/01/2016	0.00	0.00	6.07	17.36	0.00	23.43	03/26/2015
857477AH6	300,000.00	STATE STREET CORP	2.875	03/07/2016	03/07/2016	0.00	0.00	-457.88	551.04	0.00	93.16	03/03/2015
857477AH6	285,000.00	STATE STREET CORP	2.875	03/07/2016	03/07/2016	0.00	0.00	-157.93	182.08	0.00	24.15	03/23/2015
857477AH6	0.00	STATE STREET CORP	2.875	03/07/2016	03/07/2016	0.00	0.00	-95.39	119.79	0.00	24.40	03/03/2015
89236VAB6	19,671.51	TAOT 2013-B A2	0.48	02/15/2016	04/15/2015	0.00	0.01	0.62	30.42	0.00	31.05	09/18/2013
89236VAB6	0.00	TAOT 2013-B A2	0.48	02/15/2016	04/15/2015	0.00	-0.00	1.02	76.74	0.00	77.75	09/18/2013
89236WAB4	600,000.00	TAOT 2015-A A2	0.71	07/17/2017	03/02/2016	0.00	0.00	0.30	319.50	0.00	319.80	03/04/2015
89233P4B9	750,000.00	TOYOTA MOTOR CREDIT CORP	3.20	06/17/2015	06/17/2015	0.00	0.00	-5,269.74	6,000.00	0.00	730.26	07/10/2014
91412GUT0	250,000.00	UNIV OF CALIFORNIA-AN	0.634	05/15/2016	05/15/2016	0.00	0.00	0.00	396.25	0.00	396.25	04/10/2014
90331HMR1	300,000.00	US BANK NA CINCINNATI	0.556	01/26/2018	12/26/2017	0.00	0.00	0.00	296.59	0.00	296.59	01/27/2015
912828WQ9	1,000,000.00	US TREASURY N/B	0.50	06/30/2016	06/30/2016	0.00	0.00	-101.13	1,243.09	0.00	1,141.96	07/01/2014
912828PS3	1,000,000.00	US TREASURY N/B	2.00	01/31/2016	01/31/2016	0.00	0.00	-2,728.46	3,314.92	0.00	586.46	12/31/2014
912828PS3	1,000,000.00	US TREASURY N/B	2.00	01/31/2016	01/31/2016	0.00	0.00	-2,753.59	3,314.92	0.00	561.33	07/31/2014
912828PS3	0.00	US TREASURY N/B	2.00	01/31/2016	01/31/2016	0.00	0.00	-1,376.79	1,630.43	0.00	253.64	07/31/2014
912828PS3	0.00	US TREASURY N/B	2.00	01/31/2016	01/31/2016	0.00	0.00	-1,364.23	1,630.43	0.00	266.21	12/31/2014
912828RF9	1,000,000.00	US TREASURY N/B	1.00	08/31/2016	08/31/2016	0.00	0.00	-1,390.51	2,471.78	0.00	1,081.27	10/31/2014
912828UP3	0.00	US TREASURY N/B	0.25	02/28/2015	02/28/2015	0.00	0.00	24.40	400.55	0.00	424.96	08/20/2013
912828B82	0.00	US TREASURY N/B	0.25	02/29/2016	02/29/2016	0.00	0.00	304.70	407.35	0.00	712.04	03/20/2014
912828B82	1,000,000.00	US TREASURY N/B	0.25	02/29/2016	02/29/2016	0.00	0.00	160.10	210.60	0.00	370.69	03/20/2014
912828QX1	1,000,000.00	US TREASURY N/B	1.50	07/31/2016	07/31/2016	0.00	0.00	-2,615.89	3,709.01	0.00	1,093.12	11/06/2014
90290KAB1	287,101.72	USAOT 2014-1 A2	0.38	10/17/2016	06/06/2015	0.00	0.00	4.52	362.55	0.00	367.07	02/28/2014

Income Detail

WC-Contra Costa County (19529)

Base Currency: USD 01/01/2015 - 03/31/2015

[Return to Table of Contents](#)

Dated: 04/03/2015

Identifier	Base Current Units	Description	Coupon	Final Maturity	Effective Maturity	Transfers In/Out	Net Realized Gain/Loss	Net Amortization/ Accretion Income	Interest/Dividend Income	Base Expense	Base Net Income	Settle Date
92867GAC7	97,003.91	VALET 2012-1 A3	0.85	08/22/2016	06/04/2015	0.00	0.01	-128.95	295.71	0.00	166.77	10/08/2013
928668AD4	500,000.00	VOLKSWAGEN GROUP AMERICA	0.482	05/23/2016	05/23/2016	0.00	0.00	0.00	578.41	0.00	578.41	05/23/2014
949917397	2,121,663.53	WFA HERITAGE MONEY MARK-I	0.03	03/31/2015	03/31/2015	0.00	0.00	0.00	154.65	0.00	154.65	---
---	43,980,618.07	---	---	05/24/2016	01/16/2016	-67,866.74	0.02	-67,877.83	119,108.94	-12,534.06	38,697.07	---

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

Balance Sheet Classification

WC-Contra Costa County (19529)

Base Currency: USD As of 03/31/2015

[Return to Table of Contents](#)

Dated: 04/03/2015

CE

Identifier	Description	Base Current Units	Market Sector	Rating	Coupon	Final Maturity, Effective Maturity	Book Yield, Yield	Base Original Cost, Base Book Value	Base Net Total Unrealized Gain/ Loss	Market Price	Base Accrued Balance	Base Market Value	Base Market Value + Accrued
949917397	WFA HERITAGE MONEY MARK-I	2,121,663.53	Cash	AAA	0.03	03/31/2015 03/31/2015	0.00 0.00	2,121,663.53 2,121,663.53	0.00	1.00	0.00	2,121,663.53	2,121,663.53
CCYUSD	Payable	-1,769,976.24	Cash	AAA	0.00	03/31/2015 03/31/2015	0.00 0.00	-1,769,976.24 -1,769,976.24	0.00	1.00	0.00	-1,769,976.24	-1,769,976.24
CCYUSD	Receivable	65.84	Cash	AAA	0.00	03/31/2015 03/31/2015	0.00 0.00	65.84 65.84	0.00	1.00	0.00	65.84	65.84
CCYUSD	Cash	0.46	Cash	AAA	0.00	03/31/2015 03/31/2015	0.00 0.00	0.46 0.46	0.00	1.00	0.00	0.46	0.46
---	---	351,753.59	Cash	AAA	---	03/31/2015 03/31/2015	0.00 0.00	351,753.59 351,753.59	0.00	1.00	0.00	351,753.59	351,753.59

ST

Identifier	Description	Base Current Units	Market Sector	Rating	Coupon	Final Maturity, Effective Maturity	Book Yield, Yield	Base Original Cost, Base Book Value	Base Net Total Unrealized Gain/ Loss	Market Price	Base Accrued Balance	Base Market Value	Base Market Value + Accrued
857477AH6	STATE STREET CORP	285,000.00	Financial	AA-	2.875	03/07/2016 03/07/2016	0.61 0.542	291,141.75 290,983.82	148.53	102.152	546.25	291,132.34	291,678.60
857477AH6	STATE STREET CORP	300,000.00	Financial	AA-	2.875	03/07/2016 03/07/2016	0.538 0.542	307,059.00 306,505.73	-50.63	102.152	575.00	306,455.10	307,030.10
677520FR4	OH ST-TXB-DEV ASST-A	750,000.00	Municipal	AA	5.39	10/01/2015 10/01/2015	0.351 0.531	796,050.00 768,852.68	-477.68	102.45	20,212.50	768,375.00	788,587.50
3133EDGC0	FEDERAL FARM CREDIT BANK	1,000,000.00	Agency	AAA	0.25	11/04/2015 11/04/2015	0.382 0.265	997,880.00 999,220.27	671.73	99.989	1,020.83	999,892.00	1,000,912.83
36962G6Q2	GENERAL ELEC CAP CORP	750,000.00	Financial	AA+	0.851	01/08/2016 01/08/2016	0.642 0.276	753,840.00 751,293.76	1,989.74	100.438	1,471.69	753,283.50	754,755.19
74153WCA5	PRICOA GLOBAL FUNDING 1	300,000.00	Financial	AA-	0.527	08/19/2015 08/19/2015	0.357 0.406	300,819.00 300,202.58	-64.28	100.046	179.96	300,138.30	300,318.26
74153WCA5	PRICOA GLOBAL FUNDING 1	375,000.00	Financial	AA-	0.527	08/19/2015 08/19/2015	0.532 0.406	375,000.00 375,000.00	172.88	100.046	224.94	375,172.88	375,397.82
3137EADD8	FREDDIE MAC	1,000,000.00	Agency	AAA	0.50	04/17/2015 04/17/2015	0.272 0.098	1,002,890.00 1,000,100.09	87.91	100.019	2,277.78	1,000,188.00	1,002,465.78
912828PS3	US TREASURY N/B	1,000,000.00	Government	AAA	2.00	01/31/2016 01/31/2016	0.335 0.257	1,018,007.81 1,013,869.65	739.35	101.461	3,314.92	1,014,609.00	1,017,923.92
912828PS3	US TREASURY N/B	1,000,000.00	Government	AAA	2.00	01/31/2016 01/31/2016	0.315 0.257	1,025,195.31 1,013,997.39	611.61	101.461	3,314.92	1,014,609.00	1,017,923.92
3133EDQW5	FEDERAL FARM CREDIT BANK	1,000,000.00	Agency	AAA	0.29	01/21/2016 01/21/2016	0.38 0.299	998,680.00 999,276.21	636.79	99.991	563.89	999,913.00	1,000,476.89
912828B82	US TREASURY N/B	1,000,000.00	Government	AAA	0.25	02/29/2016 02/29/2016	0.44 0.267	996,328.13 998,275.10	1,646.90	99.992	217.39	999,922.00	1,000,139.39
3130A3XU3	FEDERAL HOME LOAN BANK	1,000,000.00	Agency	A-1+	0.25	01/22/2016 01/22/2016	0.263 0.261	999,870.00 999,893.11	-0.11	99.989	472.22	999,893.00	1,000,365.22
69371RK96	PACCAR FINANCIAL CORP	500,000.00	Industrial	A+	0.70	11/16/2015 11/16/2015	0.407 0.495	500,910.00 500,910.00	-257.00	100.131	1,322.22	500,653.00	501,975.22
69371RK96	PACCAR FINANCIAL CORP	205,000.00	Industrial	A+	0.70	11/16/2015 11/16/2015	0.457 0.495	205,444.85 205,310.58	-42.85	100.131	538.12	205,267.73	205,805.86
89236VAB6	TAOT 2013-B A2	19,671.51	Asset Backed	AAA	0.48	02/15/2016 04/15/2015	0.484 0.456	19,670.43 19,671.49	-0.09	99.999	4.20	19,671.40	19,675.59
3136FPET0	FANNIE MAE	1,000,000.00	Agency	AAA	2.00	03/10/2016 03/10/2016	0.326 0.383	1,015,960.00 1,015,686.40	-469.40	101.522	1,166.67	1,015,217.00	1,016,383.67
3133EDGM8	FEDERAL FARM CREDIT BANK	200,000.00	Agency	AAA	0.35	03/10/2016 04/08/2015	0.52 0.35	199,336.00 199,681.43	322.97	100.002	40.83	200,004.40	200,045.23
3133EDGM8	FEDERAL FARM CREDIT BANK	1,000,000.00	Agency	AAA	0.35	03/10/2016 04/08/2015	0.441 0.35	998,200.00 999,148.28	873.72	100.002	204.17	1,000,022.00	1,000,226.17
46625HHW3	JPMORGAN CHASE & CO	750,000.00	Financial	A+	2.60	01/15/2016 01/15/2016	0.86 0.86	762,750.00 760,263.93	92.07	101.381	4,116.67	760,356.00	764,472.67

Balance Sheet Classification

WC-Contra Costa County (19529)

Base Currency: USD As of 03/31/2015

[Return to Table of Contents](#)

Dated: 04/03/2015

Identifier	Description	Base Current Units	Market Sector	Rating	Coupon	Final Maturity, Effective Maturity	Book Yield, Yield	Base Original Cost, Base Book Value	Base Net Total Unrealized Gain/ Loss	Market Price	Base Accrued Balance	Base Market Value	Base Market Value + Accrued
89233P4B9	TOYOTA MOTOR CREDIT CORP	750,000.00	Industrial	AA-	3.20	06/17/2015 06/17/2015	0.341 0.375	770,025.00 754,508.55	54.45	100.608	6,933.33	754,563.00	761,496.33
74254PYF3	PRINCIPAL LIFE INC FDG	500,000.00	Financial	A+	5.55	04/27/2015 04/27/2015	0.52 0.12	535,795.00 501,786.31	-73.81	100.342	11,870.83	501,712.50	513,583.33
68428LDH4	ORANGE CNTY -TXBL-A	490,000.00	Municipal	AA	0.68	02/01/2016 02/01/2016	0.68 0.753	490,000.00 490,000.00	-362.60	99.926	721.93	489,637.40	490,359.33
68428LDH4	ORANGE CNTY -TXBL-A	300,000.00	Municipal	AA	0.68	02/01/2016 02/01/2016	0.68 0.753	300,000.00 300,000.00	-222.00	99.926	442.00	299,778.00	300,220.00
459200HD6	IBM CORP	750,000.00	Industrial	AA-	0.75	05/11/2015 05/11/2015	0.502 0.363	753,525.00 750,202.59	97.41	100.04	2,187.50	750,300.00	752,487.50
010775AK0	ALAMEDA CA CMNTY IMPT	100,000.00	Municipal	A+	0.553	09/01/2015 09/01/2015	0.553 0.616	100,000.00 100,000.00	-26.00	99.974	46.08	99,974.00	100,020.08
0258M0DA4	AMER EXPRESS CREDIT CO	750,000.00	Financial	A+	2.75	09/15/2015 09/15/2015	0.491 0.588	770,385.00 757,702.02	-422.52	100.971	916.67	757,279.50	758,196.17
54438CQZ8	LOS ANGELES CCD-H-TXL	750,000.00	Municipal	AA+	0.297	08/01/2015 08/01/2015	0.297 0.267	750,000.00 750,000.00	75.00	100.01	513.56	750,075.00	750,588.56
74256LAC3	PRINCIPAL LFE GLB FND II	250,000.00	Financial	A+	1.00	12/11/2015 12/11/2015	0.434 0.531	252,040.00 250,979.51	-130.26	100.34	763.89	250,849.25	251,613.14
05531FAG8	BB&T CORPORATION	750,000.00	Financial	A+	3.20	03/15/2016 02/16/2016	0.662 0.00	766,320.00 766,320.00	-529.50	102.105	1,400.00	765,790.50	767,190.50
3134G4TH1	FREDDIE MAC	1,000,000.00	Agency	AAA	0.30	07/08/2015 07/08/2015	0.293 0.204	1,000,110.00 1,000,019.93	241.07	100.026	691.67	1,000,261.00	1,000,952.67
313384SS9	FED HOME LN DISCOUNT NT	1,000,000.00	Agency	A-1+	0.00	02/05/2016 02/05/2016	0.254 0.243	997,472.22 997,847.22	85.78	99.793	0.00	997,933.00	997,933.00
5446462Q4	LOS ANGELES SD-L-TXBL	400,000.00	Municipal	AA	0.486	01/01/2016 01/01/2016	0.486 0.539	400,000.00 400,000.00	-216.00	99.946	486.00	399,784.00	400,270.00
---	---	21,224,671.51	---	AA+	---	11/21/2015 11/01/2015	0.425 0.35	21,450,704.50 21,337,508.63	5,203.16	---	68,758.64	21,342,711.80	21,411,470.43

LT

Identifier	Description	Base Current Units	Market Sector	Rating	Coupon	Final Maturity, Effective Maturity	Book Yield, Yield	Base Original Cost, Base Book Value	Base Net Total Unrealized Gain/ Loss	Market Price	Base Accrued Balance	Base Market Value	Base Market Value + Accrued
084664CD1	BERKSHIRE HATHAWAY FIN	750,000.00	Financial	AA	0.553	01/12/2018 01/12/2018	0.562 0.494	750,000.00 750,000.00	1,230.75	100.164	876.06	751,230.75	752,106.81
912828WQ9	US TREASURY N/B	1,000,000.00	Government	AAA	0.50	06/30/2016 06/30/2016	0.459 0.369	1,000,820.31 1,000,512.41	1,128.59	100.164	1,256.91	1,001,641.00	1,002,897.91
097023BC8	BOEING CO	750,000.00	Industrial	A	3.75	11/20/2016 11/20/2016	0.849 0.773	789,135.00 785,304.01	1,232.24	104.872	10,234.38	786,536.25	796,770.62
3134G4XC7	FREDDIE MAC	1,000,000.00	Agency	AAA	0.67	09/19/2016 06/19/2015	0.677 0.524	999,900.00 999,902.72	857.28	100.076	223.33	1,000,760.00	1,000,983.33
928668AD4	VOLKSWAGEN GROUP AMERICA	500,000.00	Industrial	A	0.482	05/23/2016 05/23/2016	0.488 0.586	500,000.00 500,000.00	-598.50	99.88	247.44	499,401.50	499,648.94
313373SZ6	FEDERAL HOME LOAN BANK	1,000,000.00	Agency	AAA	2.125	06/10/2016 06/10/2016	0.50 0.393	1,030,688.00 1,019,251.75	1,000.25	102.025	6,552.08	1,020,252.00	1,026,804.08
14912L4X6	CATERPILLAR FINANCIAL SE	775,000.00	Industrial	A	2.05	08/01/2016 08/01/2016	0.643 0.725	793,855.75 789,467.93	-555.13	101.795	2,647.92	788,912.80	791,560.72
06050TLU4	BANK OF AMERICA NA	500,000.00	Financial	A	0.727	02/14/2017 02/14/2017	0.74 0.736	500,000.00 500,000.00	-294.00	99.941	434.24	499,706.00	500,140.24
161571FY5	CHAIT 2013-A4 A4	750,000.00	Asset Backed	AAA	0.274	05/15/2017 04/18/2015	0.272 0.259	750,000.00 750,000.00	0.00	100.00	91.50	750,000.00	750,091.50
90331HMR1	US BANK NA CINCINNATI	300,000.00	Financial	AA-	0.556	01/26/2018 12/26/2017	0.565 0.515	300,000.00 300,000.00	580.50	100.194	296.59	300,580.50	300,877.09
41284BAB2	HDMOT 2015-1 A2A	500,000.00	Asset Backed	AAA	0.80	01/15/2019 04/15/2017	0.802 0.772	499,995.95 499,996.27	65.73	100.012	177.78	500,062.00	500,239.78
43814GAB6	HAROT 2014-2 A2	162,120.30	Asset Backed	AAA	0.39	09/19/2016 07/15/2015	0.40 0.538	162,107.64 162,114.21	-62.81	99.958	22.83	162,051.40	162,074.23

Balance Sheet Classification

WC-Contra Costa County (19529)

Base Currency: USD As of 03/31/2015

[Return to Table of Contents](#)

Dated: 04/03/2015

Identifier	Description	Base Current Units	Market Sector	Rating	Coupon	Final Maturity, Effective Maturity	Book Yield, Yield	Base Original Cost, Base Book Value	Base Net Total Unrealized Gain/Loss	Market Price	Base Accrued Balance	Base Market Value	Base Market Value + Accrued
89236WAB4	TAOT 2015-A A2	600,000.00	Asset Backed	AAA	0.71	07/17/2017 03/02/2016	0.712 0.672	599,994.30 599,994.60	263.40	100.043	319.50	600,258.00	600,577.50
47787VAB7	JDOT 2014-A A2	457,801.92	Asset Backed	AAA	0.45	09/15/2016 07/18/2015	0.455 0.561	457,784.02 457,794.95	-144.10	99.967	91.56	457,650.85	457,742.41
762494QV7	RIALTO USD-TXBL	250,000.00	Municipal	AA	1.258	02/01/2017 02/01/2017	1.258 1.203	250,000.00 250,000.00	295.00	100.118	43.68	250,295.00	250,338.68
605581FW2	MISSISSIPPI ST-B-TXBL	300,000.00	Municipal	AA+	0.64	10/01/2016 10/01/2016	0.64 0.786	300,000.00 300,000.00	-690.00	99.77	229.33	299,310.00	299,539.33
3130A4KE1	FEDERAL HOME LOAN BANK	500,000.00	Agency	AAA	0.33	04/01/2016 04/01/2016	0.345 0.00	499,923.19 499,923.19	-27.19	99.979	100.83	499,896.00	499,996.83
41284AAB4	HDMOT 2014-1 A2A	213,488.67	Asset Backed	AAA	0.49	04/15/2018 10/09/2015	0.498 0.696	213,474.22 213,481.15	-217.71	99.894	46.49	213,263.44	213,309.93
90290KAB1	USAOT 2014-1 A2	287,101.72	Asset Backed	AAA	0.38	10/17/2016 06/06/2015	0.386 0.472	287,090.46 287,098.85	-45.65	99.983	48.49	287,053.20	287,101.69
912828RF9	US TREASURY N/B	1,000,000.00	Government	AAA	1.00	08/31/2016 08/31/2016	0.432 0.436	1,010,351.56 1,008,003.15	277.85	100.828	869.57	1,008,281.00	1,009,150.57
03255LX1	ANAHEIM FING AUTH-B	750,000.00	Municipal	AA-	1.00	05/01/2016 05/01/2016	1.00 1.108	750,000.00 750,000.00	-1,020.00	99.864	2,854.17	748,980.00	751,834.17
43814KAB7	HAROT 2015-1 A2	335,000.00	Asset Backed	AAA	0.70	06/15/2017 02/17/2016	0.706 0.711	334,982.51 334,984.46	6.49	99.997	104.22	334,990.96	335,095.18
70659PAE1	PENAR 2013-1A A1	750,000.00	Asset Backed	AAA	0.567	11/18/2017 11/17/2015	0.564 0.48	750,000.00 750,000.00	408.75	100.054	165.38	750,408.75	750,574.12
76912TJC8	RIVERSIDE PUB FIN-REF	125,000.00	Municipal	A	1.00	09/01/2016 09/01/2016	1.301 1.308	124,468.75 124,474.82	-46.07	99.543	17.36	124,428.75	124,446.11
3134G54C6	FREDDIE MAC	1,000,000.00	Agency	AAA	0.50	05/20/2016 05/20/2015	0.375 0.509	1,001,250.00 1,000,167.81	-154.81	100.001	1,819.44	1,000,013.00	1,001,832.44
912828QX1	US TREASURY N/B	1,000,000.00	Government	AAA	1.50	07/31/2016 07/31/2016	0.434 0.422	1,018,398.44 1,014,154.88	454.12	101.461	2,486.19	1,014,609.00	1,017,095.19
91412GUT0	UNIV OF CALIFORNIA-AN	250,000.00	Municipal	AA	0.634	05/15/2016 05/15/2016	0.634 0.63	250,000.00 250,000.00	-45.00	99.982	598.78	249,955.00	250,553.78
4197915E4	HAWAII-TXBL-REF-ES	750,000.00	Municipal	AA	0.731	08/01/2016 08/01/2016	0.731 0.71	750,000.00 750,000.00	7.50	100.001	1,918.88	750,007.50	751,926.38
92867GAC7	VALET 2012-1 A3	97,003.91	Asset Backed	AAA	0.85	08/22/2016 06/04/2015	0.53 0.411	97,295.68 97,053.29	22.89	100.074	25.19	97,076.18	97,101.37
69349LAL2	PNC BANK NA	750,000.00	Financial	A	0.573	04/29/2016 04/29/2016	0.449 0.586	750,397.50 750,071.81	-148.31	99.99	739.61	749,923.50	750,663.11
65477WAB2	NAROT 2014-B A2	750,000.00	Asset Backed	AAA	0.60	06/15/2017 12/19/2015	0.607 0.64	749,959.73 749,967.89	-145.64	99.976	200.00	749,822.25	750,022.25
06406HBX6	BANK OF NEW YORK MELLON	750,000.00	Financial	AA-	2.30	07/28/2016 07/28/2016	0.644 0.815	768,750.00 766,380.87	-1,447.62	101.991	3,018.75	764,933.25	767,952.00
36164EAB1	GEET 2015-1 A2	400,000.00	Asset Backed	AAA	0.89	11/24/2017 05/01/2016	0.901 0.862	399,957.00 399,958.91	203.89	100.041	267.00	400,162.80	400,429.80
58768EAC3	MBALT 2014-A A2A	488,246.82	Asset Backed	AAA	0.48	06/15/2016 06/22/2015	0.484 0.52	488,233.93 488,242.71	-39.83	99.991	104.16	488,202.88	488,307.04
3133EDXG2	FEDERAL FARM CREDIT BANK	1,000,000.00	Agency	AAA	0.67	10/14/2016 10/14/2015	0.567 0.684	1,001,000.00 1,000,552.11	-225.11	100.033	3,108.06	1,000,327.00	1,003,435.06
31679KAB6	FITAT 2014-2 A2A	613,429.63	Asset Backed	AAA	0.45	04/17/2017 09/08/2015	0.464 0.548	613,362.21 613,394.49	-220.05	99.958	122.69	613,174.44	613,297.12
3134G53J2	FREDDIE MAC	1,000,000.00	Agency	AAA	0.55	05/20/2016 05/20/2015	0.55 0.154	1,000,000.00 1,000,000.00	565.00	100.056	2,001.39	1,000,565.00	1,002,566.39
---	---	22,404,192.97	---	AA+	---	11/23/2016 04/02/2016	0.582 0.57	22,543,176.16 22,512,249.23	2,472.71	---	44,361.75	22,514,721.93	22,559,083.69

Summary

Balance Sheet Classification

WC-Contra Costa County (19529)

Base Currency: USD As of 03/31/2015

[Return to Table of Contents](#)

Dated: 04/03/2015

Identifier	Description	Base Current Units	Market Sector	Rating	Coupon	Final Maturity, Effective Maturity	Book Yield, Yield	Base Original Cost, Base Book Value	Base Net Total Unrealized Gain/Loss	Market Price	Base Accrued Balance	Base Market Value	Base Market Value + Accrued
---	---	43,980,618.07	---	AA+	---	05/24/2016 01/16/2016	0.501 0.459	44,345,634.25 44,201,511.45	7,675.87	---	113,120.39	44,209,187.32	44,322,307.71

* Grouped By: BS Class 2. * Groups Sorted By: BS Class 2. * Weighted By: Base Market Value + Accrued.

Trading Activity

WC-Contra Costa County (19529)

Base Currency: USD 01/01/2015 - 03/31/2015

[Return to Table of Contents](#)

Dated: 04/03/2015

* Does not Lock Down.

Principal Paydown

Trade Date, Settle Date	Transaction Type	Identifier, Description	Coupon Rate	Final Maturity	Broker/Dealer	Base Original Units, Base Current Units	Price	Purchased Cost, Base Principal	Base Accrued Interest	Base Net Total Realized Gain	Base Commission	Base Amount
03/25/2015 03/25/2015	Principal Paydown	05578XAB4 BMWOT 2013-A A2	0.41	02/25/2016	Direct	0.00 -12,760.56	---	0.00 -12,760.56	0.00	-0.00	0.00	12,760.56
02/25/2015 02/25/2015	Principal Paydown	05578XAB4 BMWOT 2013-A A2	0.41	02/25/2016	Direct	0.00 -29,612.70	---	0.00 -29,612.71	0.00	0.01	0.00	29,612.71
01/25/2015 01/25/2015	Principal Paydown	05578XAB4 BMWOT 2013-A A2	0.41	02/25/2016	Direct	0.00 -30,387.91	---	0.00 -30,387.91	0.00	0.00	0.00	30,387.91
01/15/2015 01/15/2015	Principal Paydown	31679KAB6 FITAT 2014-2 A2A	0.45	04/17/2017	Direct	0.00 -9,695.22	---	0.00 -9,695.22	0.00	0.00	0.00	9,695.22
02/15/2015 02/15/2015	Principal Paydown	31679KAB6 FITAT 2014-2 A2A	0.45	04/17/2017	Direct	0.00 -64,613.36	---	0.00 -64,613.36	0.00	0.00	0.00	64,613.36
03/15/2015 03/15/2015	Principal Paydown	31679KAB6 FITAT 2014-2 A2A	0.45	04/17/2017	Direct	0.00 -62,261.80	---	0.00 -62,261.80	0.00	0.00	0.00	62,261.80
03/15/2015 03/15/2015	Principal Paydown	41284AAB4 HDMOT 2014-1 A2A	0.49	04/15/2018	Direct	0.00 -18,578.83	---	0.00 -18,578.83	0.00	-0.00	0.00	18,578.83
01/15/2015 01/15/2015	Principal Paydown	41284AAB4 HDMOT 2014-1 A2A	0.49	04/15/2018	Direct	0.00 -18,343.19	---	0.00 -18,343.19	0.00	-0.00	0.00	18,343.19
02/15/2015 02/15/2015	Principal Paydown	41284AAB4 HDMOT 2014-1 A2A	0.49	04/15/2018	Direct	0.00 -17,478.64	---	0.00 -17,478.64	0.00	0.00	0.00	17,478.64
01/16/2015 01/16/2015	Principal Paydown	43814EAB1 HAROT 2013-2 A2	0.37	10/16/2015	Direct	0.00 -2,442.73	---	0.00 -2,442.73	0.00	-0.00	0.00	2,442.73
02/18/2015 02/18/2015	Principal Paydown	43814GAB6 HAROT 2014-2 A2	0.39	09/19/2016	Direct	0.00 -18,612.10	---	0.00 -18,612.10	0.00	-0.00	0.00	18,612.10
03/18/2015 03/18/2015	Principal Paydown	43814GAB6 HAROT 2014-2 A2	0.39	09/19/2016	Direct	0.00 -19,267.60	---	0.00 -19,267.60	0.00	0.00	0.00	19,267.60
02/15/2015 02/15/2015	Principal Paydown	47787VAB7 JDOT 2014-A A2	0.45	09/15/2016	Direct	0.00 -91,133.29	---	0.00 -91,133.29	0.00	-0.00	0.00	91,133.29
01/15/2015 01/15/2015	Principal Paydown	47787VAB7 JDOT 2014-A A2	0.45	09/15/2016	Direct	0.00 -82,693.48	---	0.00 -82,693.48	0.00	-0.00	0.00	82,693.48
03/15/2015 03/15/2015	Principal Paydown	47787VAB7 JDOT 2014-A A2	0.45	09/15/2016	Direct	0.00 -58,790.19	---	0.00 -58,790.19	0.00	-0.00	0.00	58,790.19
02/15/2015 02/15/2015	Principal Paydown	55292LAB0 MTBAT 2013-1A A2	0.66	02/16/2016	Direct	0.00 -13,713.60	---	0.00 -13,713.60	0.00	-0.00	0.00	13,713.60
01/15/2015 01/15/2015	Principal Paydown	55292LAB0 MTBAT 2013-1A A2	0.66	02/16/2016	Direct	0.00 -40,942.19	---	0.00 -40,942.20	0.00	0.01	0.00	40,942.20
03/15/2015 03/15/2015	Principal Paydown	58768EAC3 MBALT 2014-A A2A	0.48	06/15/2016	Direct	0.00 -68,338.43	---	0.00 -68,338.43	0.00	-0.00	0.00	68,338.43
01/15/2015 01/15/2015	Principal Paydown	58768EAC3 MBALT 2014-A A2A	0.48	06/15/2016	Direct	0.00 -75,234.14	---	0.00 -75,234.14	0.00	-0.00	0.00	75,234.14
02/15/2015 02/15/2015	Principal Paydown	58768EAC3 MBALT 2014-A A2A	0.48	06/15/2016	Direct	0.00 -71,354.71	---	0.00 -71,354.71	0.00	0.00	0.00	71,354.71
02/15/2015 02/15/2015	Principal Paydown	89236VAB6 TAOT 2013-B A2	0.48	02/15/2016	Direct	0.00 -48,389.49	---	0.00 -48,389.50	0.00	0.01	0.00	48,389.50
03/15/2015 03/15/2015	Principal Paydown	89236VAB6 TAOT 2013-B A2	0.48	02/15/2016	Direct	0.00 -45,898.27	---	0.00 -45,898.27	0.00	0.00	0.00	45,898.27
01/15/2015 01/15/2015	Principal Paydown	89236VAB6 TAOT 2013-B A2	0.48	02/15/2016	Direct	0.00 -52,933.45	---	0.00 -52,933.45	0.00	-0.00	0.00	52,933.45
02/15/2015 02/15/2015	Principal Paydown	90290KAB1 USAOT 2014-1 A2	0.38	10/17/2016	Direct	0.00 -65,316.71	---	0.00 -65,316.71	0.00	0.00	0.00	65,316.71
01/15/2015 01/15/2015	Principal Paydown	90290KAB1 USAOT 2014-1 A2	0.38	10/17/2016	Direct	0.00 -70,042.30	---	0.00 -70,042.30	0.00	0.00	0.00	70,042.30
03/15/2015 03/15/2015	Principal Paydown	90290KAB1 USAOT 2014-1 A2	0.38	10/17/2016	Direct	0.00 -62,891.59	---	0.00 -62,891.59	0.00	-0.00	0.00	62,891.59
03/20/2015 03/20/2015	Principal Paydown	92867GAC7 VALET 2012-1 A3	0.85	08/22/2016	Direct	0.00 -23,651.19	---	0.00 -23,651.20	0.00	0.01	0.00	23,651.20
01/20/2015 01/20/2015	Principal Paydown	92867GAC7 VALET 2012-1 A3	0.85	08/22/2016	Direct	0.00 -24,208.35	---	0.00 -24,208.35	0.00	0.00	0.00	24,208.35
02/20/2015 02/20/2015	Principal Paydown	92867GAC7 VALET 2012-1 A3	0.85	08/22/2016	Direct	0.00 -29,915.23	---	0.00 -29,915.23	0.00	-0.00	0.00	29,915.23

Trading Activity

WC-Contr Costa County (19529)

Base Currency: USD 01/01/2015 - 03/31/2015

[Return to Table of Contents](#)

Dated: 04/03/2015

Trade Date, Settle Date	Transaction Type	Identifier, Description	Coupon Rate	Final Maturity	Broker/Dealer	Base Original Units, Base Current Units	Price	Purchased Cost, Base Principal	Base Accrued Interest	Base Net Total Realized Gain	Base Commission	Base Amount
---	Principal Paydown	---	---	---	Direct	0.00	---	0.00	0.00	0.02	0.00	1,229,501.29
---						-1,229,501.27		-1,229,501.29				

Buy

Trade Date, Settle Date	Transaction Type	Identifier, Description	Coupon Rate	Final Maturity	Broker/Dealer	Base Original Units, Base Current Units	Price	Purchased Cost, Base Principal	Base Accrued Interest	Base Net Total Realized Gain	Base Commission	Base Amount
03/31/2015 04/06/2015	Buy	05531FAG8 BB&T CORPORATION	3.20	03/15/2016	APX Asset	750,000.00 750,000.00	102.176	0.00 766,320.00	1,400.00	0.00	0.00	-767,720.00
01/15/2015 01/21/2015	Buy	06406HBX6 BANK OF NEW YORK MELLON	2.30	07/28/2016	APX Asset	750,000.00 750,000.00	102.50	0.00 768,750.00	8,289.58	0.00	0.00	-777,039.58
01/13/2015 01/15/2015	Buy	084664CD1 BERKSHIRE HATHAWAY FIN	0.553	01/12/2018	Goldman Sachs & Co. (AU)	750,000.00 750,000.00	100.00	0.00 750,000.00	0.00	0.00	0.00	-750,000.00
01/21/2015 01/26/2015	Buy	097023BC8 BOEING CO	3.75	11/20/2016	Citigroup Global Markets (AU)	750,000.00 750,000.00	105.218	0.00 789,135.00	5,156.25	0.00	0.00	-794,291.25
01/26/2015 01/27/2015	Buy	3130A3XU3 FEDERAL HOME LOAN BANK	0.25	01/22/2016	APX Asset	1,000,000.00 1,000,000.00	99.987	0.00 999,870.00	27.78	0.00	0.00	-999,897.78
03/31/2015 04/01/2015	Buy	3130A4KE1 FEDERAL HOME LOAN BANK	0.33	04/01/2016	APX Asset	500,000.00 500,000.00	99.985	0.00 499,923.19	100.83	0.00	0.00	-500,024.02
02/05/2015 02/06/2015	Buy	313384SS9 FED HOME LN DISCOUNT NT	0.00	02/05/2016	APX Asset	1,000,000.00 1,000,000.00	99.747	0.00 997,472.22	0.00	0.00	0.00	-997,472.22
03/13/2015 03/17/2015	Buy	3134G4XC7 FREDDIE MAC	0.67	09/19/2016	APX Asset	1,000,000.00 1,000,000.00	99.99	0.00 999,900.00	3,312.78	0.00	0.00	-1,003,212.78
03/25/2015 03/26/2015	Buy	3136FPET0 FANNIE MAE	2.00	03/10/2016	FIRST TENNESSEE BANK N A BOND	1,000,000.00 1,000,000.00	101.596	0.00 1,015,960.00	888.89	0.00	0.00	-1,016,848.89
02/24/2015 03/04/2015	Buy	36164EAB1 GEET 2015-1 A2	0.89	11/24/2017	Bank of America	400,000.00 400,000.00	99.989	0.00 399,957.00	0.00	0.00	0.00	-399,957.00
01/22/2015 01/28/2015	Buy	41284BAB2 HDMOT 2015-1 A2A	0.80	01/15/2019	McDowell-LOOP	500,000.00 500,000.00	99.999	0.00 499,995.95	0.00	0.00	0.00	-499,995.95
01/21/2015 01/28/2015	Buy	43814KAB7 HAROT 2015-1 A2	0.70	06/15/2017	Bank of America	335,000.00 335,000.00	99.995	0.00 334,982.51	0.00	0.00	0.00	-334,982.51
01/15/2015 01/21/2015	Buy	46625HHW3 JPMORGAN CHASE & CO	2.60	01/15/2016	Brownstone Investment Group LLC	750,000.00 750,000.00	101.70	0.00 762,750.00	325.00	0.00	0.00	-763,075.00
02/04/2015 02/18/2015	Buy	605581FW2 MISSISSIPPI ST-B-TXBL	0.64	10/01/2016	Merrill Lynch & Co. (AE)	300,000.00 300,000.00	100.00	0.00 300,000.00	0.00	0.00	0.00	-300,000.00
02/27/2015 02/27/2015	Buy	68428LDH4 ORANGE CNTY -TXBL-A	0.68	02/01/2016	RAYMOND JAMES & ASSOCIATES	300,000.00 300,000.00	100.00	0.00 300,000.00	249.33	0.00	0.00	-300,249.33
01/09/2015 01/13/2015	Buy	68428LDH4 ORANGE CNTY -TXBL-A	0.68	02/01/2016	J.P. Morgan Securities Inc. (AU)	490,000.00 490,000.00	100.00	0.00 490,000.00	0.00	0.00	0.00	-490,000.00
03/31/2015 04/02/2015	Buy	69371RK96 PACCAR FINANCIAL CORP	0.70	11/16/2015	BB & T CAPITAL MARKETS	500,000.00 500,000.00	100.182	0.00 500,910.00	1,322.22	0.00	0.00	-502,232.22
03/11/2015 03/26/2015	Buy	762494QV7 RIALTO USD-TXBL	1.258	02/01/2017	Piper Jaffray Inc	250,000.00 250,000.00	100.00	0.00 250,000.00	0.00	0.00	0.00	-250,000.00
03/16/2015 03/26/2015	Buy	76912TJC8 RIVERSIDE PUB FIN-REF	1.00	09/01/2016	Citigroup Global Markets (AU)	125,000.00 125,000.00	99.575	0.00 124,468.75	0.00	0.00	0.00	-124,468.75
03/18/2015 03/23/2015	Buy	857477AH6 STATE STREET CORP	2.875	03/07/2016	BB & T CAPITAL MARKETS	285,000.00 285,000.00	102.155	0.00 291,141.75	364.17	0.00	0.00	-291,505.92
02/27/2015 03/03/2015	Buy	857477AH6 STATE STREET CORP	2.875	03/07/2016	BB & T CAPITAL MARKETS	300,000.00 300,000.00	102.353	0.00 307,059.00	4,216.67	0.00	0.00	-311,275.67
02/24/2015 03/04/2015	Buy	89236WAB4 TAOT 2015-A A2	0.71	07/17/2017	J.P. Morgan Securities Inc. (AU)	600,000.00 600,000.00	99.999	0.00 599,994.30	0.00	0.00	0.00	-599,994.30
01/22/2015 01/27/2015	Buy	90331HMR1 US BANK NA CINCINNATI	0.556	01/26/2018	Piper Jaffray Inc	300,000.00 300,000.00	100.00	0.00 300,000.00	0.00	0.00	0.00	-300,000.00
03/16/2015 03/16/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.03	03/31/2015	Direct	241,071.83 241,071.83	1.00	241,071.83 241,071.83	0.00	0.00	0.00	-241,071.83
03/16/2015 03/16/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.03	03/31/2015	Direct	18,673.59 18,673.59	1.00	18,673.59 18,673.59	0.00	0.00	0.00	-18,673.59
03/16/2015 03/16/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.03	03/31/2015	Direct	68,756.48 68,756.48	1.00	68,756.48 68,756.48	0.00	0.00	0.00	-68,756.48
03/18/2015 03/18/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.03	03/31/2015	Direct	328.42 328.42	1.00	328.42 328.42	0.00	0.00	0.00	-328.42

Trading Activity

Base Currency: USD 01/01/2015 - 03/31/2015

[Return to Table of Contents](#)

WC-Contra Costa County (19529)

Dated: 04/03/2015

Trade Date, Settle Date	Transaction Type	Identifier, Description	Coupon Rate	Final Maturity	Broker/Dealer	Base Original Units, Base Current Units	Price	Purchased Cost, Base Principal	Base Accrued Interest	Base Net Total Realized Gain	Base Commission	Base Amount
03/18/2015 03/18/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.03	03/31/2015	Direct	1,021,076.55 1,021,076.55	1.00	1,021,076.55 1,021,076.55	0.00	0.00	0.00	-1,021,076.55
03/10/2015 03/10/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.03	03/31/2015	Direct	2,100.00 2,100.00	1.00	2,100.00 2,100.00	0.00	0.00	0.00	-2,100.00
03/09/2015 03/09/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.03	03/31/2015	Direct	4,312.50 4,312.50	1.00	4,312.50 4,312.50	0.00	0.00	0.00	-4,312.50
02/27/2015 02/27/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.02	03/31/2015	Direct	705,075.00 705,075.00	1.00	705,075.00 705,075.00	0.00	0.00	0.00	-705,075.00
03/02/2015 03/02/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.03	03/31/2015	Direct	1,007,647.16 1,007,647.16	1.00	1,007,647.16 1,007,647.16	0.00	0.00	0.00	-1,007,647.16
02/23/2015 02/23/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.02	03/31/2015	Direct	570.00 570.00	1.00	570.00 570.00	0.00	0.00	0.00	-570.00
02/23/2015 02/23/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.02	03/31/2015	Direct	18,619.64 18,619.64	1.00	18,619.64 18,619.64	0.00	0.00	0.00	-18,619.64
02/26/2015 02/26/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.02	03/31/2015	Direct	29,627.19 29,627.19	1.00	29,627.19 29,627.19	0.00	0.00	0.00	-29,627.19
02/19/2015 02/19/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.02	03/31/2015	Direct	865.69 865.69	1.00	865.69 865.69	0.00	0.00	0.00	-865.69
02/20/2015 02/20/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.02	03/31/2015	Direct	30,021.89 30,021.89	1.00	30,021.89 30,021.89	0.00	0.00	0.00	-30,021.89
02/20/2015 02/20/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.02	03/31/2015	Direct	310.54 310.54	1.00	310.54 310.54	0.00	0.00	0.00	-310.54
02/17/2015 02/17/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.02	03/31/2015	Direct	288,891.51 288,891.51	1.00	288,891.51 288,891.51	0.00	0.00	0.00	-288,891.51
02/17/2015 02/17/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.02	03/31/2015	Direct	13,909.03 13,909.03	1.00	13,909.03 13,909.03	0.00	0.00	0.00	-13,909.03
02/18/2015 02/18/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.02	03/31/2015	Direct	337.13 337.13	1.00	337.13 337.13	0.00	0.00	0.00	-337.13
03/30/2015 03/30/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.03	03/31/2015	Direct	665,031.25 665,031.25	1.00	665,031.25 665,031.25	0.00	0.00	0.00	-665,031.25
03/25/2015 03/25/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.03	03/31/2015	Direct	12,760.56 12,760.56	1.00	12,760.56 12,760.56	0.00	0.00	0.00	-12,760.56
03/23/2015 03/23/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.03	03/31/2015	Direct	4,375.00 4,375.00	1.00	4,375.00 4,375.00	0.00	0.00	0.00	-4,375.00
03/19/2015 03/19/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.03	03/31/2015	Direct	3,350.00 3,350.00	1.00	3,350.00 3,350.00	0.00	0.00	0.00	-3,350.00
03/20/2015 03/20/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.03	03/31/2015	Direct	23,736.65 23,736.65	1.00	23,736.65 23,736.65	0.00	0.00	0.00	-23,736.65
02/13/2015 02/13/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.02	03/31/2015	Direct	708,312.50 708,312.50	1.00	708,312.50 708,312.50	0.00	0.00	0.00	-708,312.50
02/02/2015 02/02/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.02	03/31/2015	Direct	788,677.35 788,677.35	1.00	788,677.35 788,677.35	0.00	0.00	0.00	-788,677.35
01/29/2015 01/29/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.01	03/31/2015	Direct	1,059.15 1,059.15	1.00	1,059.15 1,059.15	0.00	0.00	0.00	-1,059.15
01/22/2015 01/22/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.01	03/31/2015	Direct	1,687.50 1,687.50	1.00	1,687.50 1,687.50	0.00	0.00	0.00	-1,687.50
01/22/2015 01/22/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.01	03/31/2015	Direct	1,000,000.00 1,000,000.00	1.00	1,000,000.00 1,000,000.00	0.00	0.00	0.00	-1,000,000.00
01/20/2015 01/20/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.01	03/31/2015	Direct	0.75 0.75	1.00	0.75 0.75	0.00	0.00	0.00	-0.75
01/20/2015 01/20/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.01	03/31/2015	Direct	24,711.65 24,711.65	1.00	24,711.65 24,711.65	0.00	0.00	0.00	-24,711.65
01/15/2015 01/15/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.01	03/31/2015	Direct	53,000.21 53,000.21	1.00	53,000.21 53,000.21	0.00	0.00	0.00	-53,000.21
01/15/2015 01/15/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.01	03/31/2015	Direct	75,515.41 75,515.41	1.00	75,515.41 75,515.41	0.00	0.00	0.00	-75,515.41
01/15/2015 01/15/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.01	03/31/2015	Direct	1,219,140.55 1,219,140.55	1.00	1,219,140.55 1,219,140.55	0.00	0.00	0.00	-1,219,140.55
01/16/2015 01/16/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.01	03/31/2015	Direct	21,332.80 21,332.80	1.00	21,332.80 21,332.80	0.00	0.00	0.00	-21,332.80
01/12/2015 01/12/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.01	03/31/2015	Direct	1,163,250.00 1,163,250.00	1.00	1,163,250.00 1,163,250.00	0.00	0.00	0.00	-1,163,250.00

Trading Activity

WC-Contra Costa County (19529)

Base Currency: USD 01/01/2015 - 03/31/2015

[Return to Table of Contents](#)

Dated: 04/03/2015

Trade Date, Settle Date	Transaction Type	Identifier, Description	Coupon Rate	Final Maturity	Broker/Dealer	Base Original Units, Base Current Units	Price	Purchased Cost, Base Principal	Base Accrued Interest	Base Net Total Realized Gain	Base Commission	Base Amount
01/09/2015 01/09/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.01	03/31/2015	Direct	2,118,425.00 2,118,425.00	1.00	2,118,425.00 2,118,425.00	0.00	0.00	0.00	-2,118,425.00
01/02/2015 01/02/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.01	03/31/2015	Direct	736.45 736.45	1.00	736.45 736.45	0.00	0.00	0.00	-736.45
---	Buy	---	---	---	---	24,272,296.93 24,272,296.93	---	11,337,296.93 24,385,886.60	25,653.50	0.00	0.00	-24,411,540.10

Sell

Trade Date, Settle Date	Transaction Type	Identifier, Description	Coupon Rate	Final Maturity	Broker/Dealer	Base Original Units, Base Current Units	Price	Purchased Cost, Base Principal	Base Accrued Interest	Base Net Total Realized Gain	Base Commission	Base Amount
01/15/2015 01/15/2015	Sell	3135G0TR4 FANNIE MAE	0.65	01/15/2016	Not Provided	-1,000,000.00 -1,000,000.00	100.00	0.00 -1,000,000.00	0.00	0.00	0.00	1,000,000.00
03/17/2015 03/17/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.03	03/31/2015	Direct	-1,002,684.78 -1,002,684.78	1.00	-1,002,684.78 -1,002,684.78	0.00	0.00	0.00	1,002,684.78
03/04/2015 03/04/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.03	03/31/2015	Direct	-999,951.30 -999,951.30	1.00	-999,951.30 -999,951.30	0.00	0.00	0.00	999,951.30
03/03/2015 03/03/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.03	03/31/2015	Direct	-311,275.67 -311,275.67	1.00	-311,275.67 -311,275.67	0.00	0.00	0.00	311,275.67
02/27/2015 02/27/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.02	03/31/2015	Direct	-300,249.33 -300,249.33	1.00	-300,249.33 -300,249.33	0.00	0.00	0.00	300,249.33
02/19/2015 02/19/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.02	03/31/2015	Direct	-84.68 -84.68	1.00	-84.68 -84.68	0.00	0.00	0.00	84.68
02/20/2015 02/20/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.02	03/31/2015	Direct	-4,132.16 -4,132.16	1.00	-4,132.16 -4,132.16	0.00	0.00	0.00	4,132.16
02/18/2015 02/18/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.02	03/31/2015	Direct	-228,140.22 -228,140.22	1.00	-228,140.22 -228,140.22	0.00	0.00	0.00	228,140.22
03/26/2015 03/26/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.03	03/31/2015	Direct	-1,391,313.28 -1,391,313.28	1.00	-1,391,313.28 -1,391,313.28	0.00	0.00	0.00	1,391,313.28
03/23/2015 03/23/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.03	03/31/2015	Direct	-41,505.92 -41,505.92	1.00	-41,505.92 -41,505.92	0.00	0.00	0.00	41,505.92
03/20/2015 03/20/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.03	03/31/2015	Direct	-4,201.23 -4,201.23	1.00	-4,201.23 -4,201.23	0.00	0.00	0.00	4,201.23
02/06/2015 02/06/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.02	03/31/2015	Direct	-997,472.22 -997,472.22	1.00	-997,472.22 -997,472.22	0.00	0.00	0.00	997,472.22
01/27/2015 01/27/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.01	03/31/2015	Direct	-1,269,485.01 -1,269,485.01	1.00	-1,269,485.01 -1,269,485.01	0.00	0.00	0.00	1,269,485.01
01/26/2015 01/26/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.01	03/31/2015	Direct	-281,666.25 -281,666.25	1.00	-281,666.25 -281,666.25	0.00	0.00	0.00	281,666.25
01/28/2015 01/28/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.01	03/31/2015	Direct	-826,353.46 -826,353.46	1.00	-826,353.46 -826,353.46	0.00	0.00	0.00	826,353.46
01/21/2015 01/21/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.01	03/31/2015	Direct	-1,538,664.58 -1,538,664.58	1.00	-1,538,664.58 -1,538,664.58	0.00	0.00	0.00	1,538,664.58
01/20/2015 01/20/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.01	03/31/2015	Direct	-4,135.67 -4,135.67	1.00	-4,135.67 -4,135.67	0.00	0.00	0.00	4,135.67
01/16/2015 01/16/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.01	03/31/2015	Direct	-67,866.74 -67,866.74	1.00	-67,866.74 -67,866.74	0.00	0.00	0.00	67,866.74
01/13/2015 01/13/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.01	03/31/2015	Direct	-489,505.00 -489,505.00	1.00	-489,505.00 -489,505.00	0.00	0.00	0.00	489,505.00
01/08/2015 01/08/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.01	03/31/2015	Direct	-746,904.18 -746,904.18	1.00	-746,904.18 -746,904.18	0.00	0.00	0.00	746,904.18
---	Sell	---	---	---	---	-11,505,591.68 -11,505,591.68	---	-10,505,591.68 -11,505,591.68	0.00	0.00	0.00	11,505,591.68

Maturity

Trade Date, Settle Date	Transaction Type	Identifier, Description	Coupon Rate	Final Maturity	Broker/Dealer	Base Original Units, Base Current Units	Price	Purchased Cost, Base Principal	Base Accrued Interest	Base Net Total Realized Gain	Base Commission	Base Amount
02/27/2015 02/27/2015	Maturity	02666QK69 AMERICAN HONDA FINANCE	1.45	02/27/2015	Maturity	-700,000.00 -700,000.00	100.00	0.00 -700,000.00	0.00	0.00	0.00	700,000.00

Trading Activity

WC-Contra Costa County (19529)

Base Currency: USD 01/01/2015 - 03/31/2015

[Return to Table of Contents](#)

Dated: 04/03/2015

Trade Date, Settle Date	Transaction Type	Identifier, Description	Coupon Rate	Final Maturity	Broker/Dealer	Base Original Units, Base Current Units	Price	Purchased Cost, Base Principal	Base Accrued Interest	Base Net Total Realized Gain	Base Commission	Base Amount
01/15/2015 01/15/2015	Maturity	06406HBN8 BANK OF NEW YORK MELLON	3.10	01/15/2015	Maturity	-750,000.00 -750,000.00	100.00	0.00 -750,000.00	0.00	0.00	0.00	750,000.00
02/01/2015 02/01/2015	Maturity	13063BN65 CALIFORNIA ST-TXBL	0.85	02/01/2015	Maturity	-750,000.00 -750,000.00	100.00	0.00 -750,000.00	0.00	0.00	0.00	750,000.00
03/23/2015 03/23/2015	Maturity	22546QAE7 CREDIT SUISSE NEW YORK	3.50	03/23/2015	Maturity	-250,000.00 -250,000.00	100.00	0.00 -250,000.00	0.00	0.00	0.00	250,000.00
01/12/2015 01/12/2015	Maturity	24422ESA8 JOHN DEERE CAPITAL CORP	0.30	01/12/2015	Maturity	-660,000.00 -660,000.00	100.00	0.00 -660,000.00	0.00	0.00	0.00	660,000.00
01/26/2015 01/26/2015	Maturity	3128X33E1 FREDDIE MAC	5.05	01/26/2015	Maturity	-500,000.00 -500,000.00	100.00	0.00 -500,000.00	0.00	0.00	0.00	500,000.00
03/18/2015 03/18/2015	Maturity	3134G36G0 FREDDIE MAC	0.35	03/18/2015	Maturity	-1,000,000.00 -1,000,000.00	100.00	0.00 -1,000,000.00	0.00	0.00	0.00	1,000,000.00
01/09/2015 01/09/2015	Maturity	3134G4DE5 FREDDIE MAC	0.31	01/09/2015	Maturity	-1,500,000.00 -1,500,000.00	100.00	0.00 -1,500,000.00	0.00	0.00	0.00	1,500,000.00
02/13/2015 02/13/2015	Maturity	40428HPG1 HSBC USA INC	2.375	02/13/2015	Maturity	-700,000.00 -700,000.00	100.00	0.00 -700,000.00	0.00	0.00	0.00	700,000.00
01/09/2015 01/09/2015	Maturity	59217GAM1 MET LIFE GLOB FUNDING I	2.00	01/09/2015	Maturity	-610,000.00 -610,000.00	100.00	0.00 -610,000.00	0.00	0.00	0.00	610,000.00
01/12/2015 01/12/2015	Maturity	64952WBE2 NEW YORK LIFE GLOBAL FDG	1.30	01/12/2015	Maturity	-500,000.00 -500,000.00	100.00	0.00 -500,000.00	0.00	0.00	0.00	500,000.00
03/30/2015 03/30/2015	Maturity	74005PAR5 PRAXAIR INC	4.625	03/30/2015	Maturity	-650,000.00 -650,000.00	100.00	0.00 -650,000.00	0.00	0.00	0.00	650,000.00
02/28/2015 02/28/2015	Maturity	912828UP3 US TREASURY N/B	0.25	02/28/2015	Maturity	-1,000,000.00 -1,000,000.00	100.00	0.00 -1,000,000.00	0.00	0.00	0.00	1,000,000.00
---	Maturity	---	---	---	Maturity	-9,570,000.00	100.00	0.00	0.00	0.00	0.00	9,570,000.00
---		---				-9,570,000.00		-9,570,000.00				

Call Redemption

Trade Date, Settle Date	Transaction Type	Identifier, Description	Coupon Rate	Final Maturity	Broker/Dealer	Base Original Units, Base Current Units	Price	Purchased Cost, Base Principal	Base Accrued Interest	Base Net Total Realized Gain	Base Commission	Base Amount
01/22/2015 01/22/2015	Call Redemption	3133ECHB3 FEDERAL FARM CREDIT BANK	0.45	03/07/2016	Redemption	-1,000,000.00 -1,000,000.00	100.00	0.00 -1,000,000.00	-1,687.50	0.00	0.00	1,001,687.50
01/22/2015 01/22/2015	Call Redemption	3133ECHB3 FEDERAL FARM CREDIT BANK	0.45	03/07/2016	Redemption	-1,000,000.00 -1,000,000.00	100.00	0.00 -1,000,000.00	-1,687.50	0.00	0.00	1,001,687.50

Summary

Trade Date, Settle Date	Transaction Type	Identifier, Description	Coupon Rate	Final Maturity	Broker/Dealer	Base Original Units, Base Current Units	Price	Purchased Cost, Base Principal	Base Accrued Interest	Base Net Total Realized Gain	Base Commission	Base Amount
---	---	---	---	---	---	2,196,705.25 967,203.98	---	831,705.25 1,080,793.63	23,966.00	0.02	0.00	-1,104,759.63

* Grouped By: Transaction Type. * Groups Sorted By: Transaction Type. * Showing transactions with Trade Date within selected date range.

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

Transaction Detail

WC-Contra Costa County (19529)

Base Currency: USD 01/01/2015 - 03/31/2015

[Return to Table of Contents](#)

Dated: 04/03/2015

* Does not Lock Down.

Payable

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Description	Coupon Rate	Final Maturity	Price	Base Amount
03/31/2015	04/06/2015	Buy	750,000.00	05531FAG8	BB&T CORPORATION	3.20	03/15/2016	102.176	-767,720.00
03/31/2015	04/01/2015	Buy	500,000.00	3130A4KE1	FEDERAL HOME LOAN BANK	0.33	04/01/2016	99.985	-500,024.02
03/31/2015	04/02/2015	Buy	500,000.00	69371RK96	PACCAR FINANCIAL CORP	0.70	11/16/2015	100.182	-502,232.22
03/31/2015	---	Buy	1,750,000.00	---	---	---	---	---	-1,769,976.24

Receivable

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Description	Coupon Rate	Final Maturity	Price	Base Amount
03/31/2015	03/31/2015	Money Market Funds	0.00	949917397	WFA HERITAGE MONEY MARK-I	0.03	03/31/2015	---	65.84
03/31/2015	03/31/2015	Money Market Funds	0.00	949917397	WFA HERITAGE MONEY MARK-I	0.03	03/31/2015	---	65.84

Settled

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Description	Coupon Rate	Final Maturity	Price	Base Amount
03/01/2015	03/01/2015	Coupon	0.00	010775AK0	ALAMEDA CA CMNTY IMPT	0.553	09/01/2015	---	104.46
03/15/2015	03/15/2015	Coupon	0.00	0258MODA4	AMER EXPRESS CREDIT CO	2.75	09/15/2015	---	10,312.50
02/27/2015	02/27/2015	Coupon	0.00	02666QK69	AMERICAN HONDA FINANCE	1.45	02/27/2015	---	5,075.00
02/27/2015	02/27/2015	Maturity	-700,000.00	02666QK69	AMERICAN HONDA FINANCE	1.45	02/27/2015	100.00	700,000.00
03/25/2015	03/25/2015	Principal Paydown	-12,760.56	05578XAB4	BMWOT 2013-A A2	0.41	02/25/2016	---	12,760.56
03/25/2015	03/25/2015	Coupon	0.00	05578XAB4	BMWOT 2013-A A2	0.41	02/25/2016	---	4.36
02/25/2015	02/25/2015	Principal Paydown	-29,612.70	05578XAB4	BMWOT 2013-A A2	0.41	02/25/2016	---	29,612.71
02/25/2015	02/25/2015	Coupon	0.00	05578XAB4	BMWOT 2013-A A2	0.41	02/25/2016	---	14.48
01/25/2015	01/25/2015	Principal Paydown	-30,387.91	05578XAB4	BMWOT 2013-A A2	0.41	02/25/2016	---	30,387.91
01/25/2015	01/25/2015	Coupon	0.00	05578XAB4	BMWOT 2013-A A2	0.41	02/25/2016	---	24.86
02/17/2015	02/17/2015	Coupon	0.00	06050TLU4	BANK OF AMERICA NA	0.727	02/14/2017	---	927.83
01/15/2015	01/15/2015	Coupon	0.00	06406HBN8	BANK OF NEW YORK MELLON	3.10	01/15/2015	---	11,625.00
01/15/2015	01/15/2015	Maturity	-750,000.00	06406HBN8	BANK OF NEW YORK MELLON	3.10	01/15/2015	100.00	750,000.00
01/15/2015	01/21/2015	Buy	750,000.00	06406HBX6	BANK OF NEW YORK MELLON	2.30	07/28/2016	102.50	-777,039.58
01/28/2015	01/28/2015	Coupon	0.00	06406HBX6	BANK OF NEW YORK MELLON	2.30	07/28/2016	---	8,625.00
01/13/2015	01/15/2015	Buy	750,000.00	084664CD1	BERKSHIRE HATHAWAY FIN	0.553	01/12/2018	100.00	-750,000.00
01/21/2015	01/26/2015	Buy	750,000.00	097023BC8	BOEING CO	3.75	11/20/2016	105.218	-794,291.25
02/01/2015	02/01/2015	Maturity	-750,000.00	13063BN65	CALIFORNIA ST-TXBL	0.85	02/01/2015	100.00	750,000.00
02/01/2015	02/01/2015	Coupon	0.00	13063BN65	CALIFORNIA ST-TXBL	0.85	02/01/2015	---	3,187.50
02/01/2015	02/01/2015	Coupon	0.00	14912L4X6	CATERPILLAR FINANCIAL SE	2.05	08/01/2016	---	7,943.75
01/15/2015	01/15/2015	Coupon	0.00	161571FY5	CHAIT 2013-A4 A4	0.266	05/15/2017	---	168.43
02/17/2015	02/17/2015	Coupon	0.00	161571FY5	CHAIT 2013-A4 A4	0.273	05/15/2017	---	183.22
03/16/2015	03/16/2015	Coupon	0.00	161571FY5	CHAIT 2013-A4 A4	0.274	05/15/2017	---	153.00
03/23/2015	03/23/2015	Maturity	-250,000.00	22546QAE7	CREDIT SUISSE NEW YORK	3.50	03/23/2015	100.00	250,000.00
03/23/2015	03/23/2015	Coupon	0.00	22546QAE7	CREDIT SUISSE NEW YORK	3.50	03/23/2015	---	4,375.00
01/12/2015	01/12/2015	Coupon	0.00	24422ESA8	JOHN DEERE CAPITAL CORP	0.30	01/12/2015	---	495.00
01/12/2015	01/12/2015	Maturity	-660,000.00	24422ESA8	JOHN DEERE CAPITAL CORP	0.30	01/12/2015	100.00	660,000.00
01/26/2015	01/26/2015	Maturity	-500,000.00	3128X33E1	FREDDIE MAC	5.05	01/26/2015	100.00	500,000.00
01/26/2015	01/26/2015	Coupon	0.00	3128X33E1	FREDDIE MAC	5.05	01/26/2015	---	12,625.00
01/26/2015	01/27/2015	Buy	1,000,000.00	3130A3XU3	FEDERAL HOME LOAN BANK	0.25	01/22/2016	99.987	-999,897.78
02/05/2015	02/06/2015	Buy	1,000,000.00	313384SS9	FED HOME LN DISCOUNT NT	0.00	02/05/2016	99.747	-997,472.22
01/22/2015	01/22/2015	Call Redemption	-1,000,000.00	3133ECHB3	FEDERAL FARM CREDIT BANK	0.45	03/07/2016	100.00	1,001,687.50
03/10/2015	03/10/2015	Coupon	0.00	3133EDGM8	FEDERAL FARM CREDIT BANK	0.35	03/10/2016	---	2,100.00

Transaction Detail

WC-Contra Costa County (19529)

Base Currency: USD 01/01/2015 - 03/31/2015

[Return to Table of Contents](#)

Dated: 04/03/2015

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Description	Coupon Rate	Final Maturity	Price	Base Amount
01/21/2015	01/21/2015	Coupon	0.00	3133EDQW5	FEDERAL FARM CREDIT BANK	0.29	01/21/2016	---	1,450.00
03/18/2015	03/18/2015	Coupon	0.00	3134G36G0	FREDDIE MAC	0.35	03/18/2015	---	1,750.00
03/18/2015	03/18/2015	Maturity	-1,000,000.00	3134G36G0	FREDDIE MAC	0.35	03/18/2015	100.00	1,000,000.00
01/09/2015	01/09/2015	Coupon	0.00	3134G4DE5	FREDDIE MAC	0.31	01/09/2015	---	2,325.00
01/09/2015	01/09/2015	Maturity	-1,500,000.00	3134G4DE5	FREDDIE MAC	0.31	01/09/2015	100.00	1,500,000.00
01/08/2015	01/08/2015	Coupon	0.00	3134G4TH1	FREDDIE MAC	0.30	07/08/2015	---	1,500.00
03/19/2015	03/19/2015	Coupon	0.00	3134G4XC7	FREDDIE MAC	0.67	09/19/2016	---	3,350.00
03/13/2015	03/17/2015	Buy	1,000,000.00	3134G4XC7	FREDDIE MAC	0.67	09/19/2016	99.99	-1,003,212.78
01/15/2015	01/15/2015	Sell	-1,000,000.00	3135G0TR4	FANNIE MAE	0.65	01/15/2016	100.00	1,000,000.00
01/15/2015	01/15/2015	Coupon	0.00	3135G0TR4	FANNIE MAE	0.65	01/15/2016	---	3,250.00
03/25/2015	03/26/2015	Buy	1,000,000.00	3136FPET0	FANNIE MAE	2.00	03/10/2016	101.596	-1,016,848.89
01/15/2015	01/15/2015	Coupon	0.00	31679KAB6	FITAT 2014-2 A2A	0.45	04/17/2017	---	281.25
01/15/2015	01/15/2015	Principal Paydown	-9,695.22	31679KAB6	FITAT 2014-2 A2A	0.45	04/17/2017	---	9,695.22
02/15/2015	02/15/2015	Coupon	0.00	31679KAB6	FITAT 2014-2 A2A	0.45	04/17/2017	---	277.61
02/15/2015	02/15/2015	Principal Paydown	-64,613.36	31679KAB6	FITAT 2014-2 A2A	0.45	04/17/2017	---	64,613.36
03/15/2015	03/15/2015	Coupon	0.00	31679KAB6	FITAT 2014-2 A2A	0.45	04/17/2017	---	253.38
03/15/2015	03/15/2015	Principal Paydown	-62,261.80	31679KAB6	FITAT 2014-2 A2A	0.45	04/17/2017	---	62,261.80
02/24/2015	03/04/2015	Buy	400,000.00	3616EAB1	GEET 2015-1 A2	0.89	11/24/2017	99.989	-399,957.00
01/08/2015	01/08/2015	Coupon	0.00	36962G6Q2	GENERAL ELEC CAP CORP	0.851	01/08/2016	---	1,595.82
02/13/2015	02/13/2015	Coupon	0.00	40428HPG1	HSBC USA INC	2.375	02/13/2015	---	8,312.50
02/13/2015	02/13/2015	Maturity	-700,000.00	40428HPG1	HSBC USA INC	2.375	02/13/2015	100.00	700,000.00
03/15/2015	03/15/2015	Principal Paydown	-18,578.83	41284AAB4	HDMOT 2014-1 A2A	0.49	04/15/2018	---	18,578.83
03/15/2015	03/15/2015	Coupon	0.00	41284AAB4	HDMOT 2014-1 A2A	0.49	04/15/2018	---	94.76
01/15/2015	01/15/2015	Principal Paydown	-18,343.19	41284AAB4	HDMOT 2014-1 A2A	0.49	04/15/2018	---	18,343.19
01/15/2015	01/15/2015	Coupon	0.00	41284AAB4	HDMOT 2014-1 A2A	0.49	04/15/2018	---	109.39
02/15/2015	02/15/2015	Principal Paydown	-17,478.64	41284AAB4	HDMOT 2014-1 A2A	0.49	04/15/2018	---	17,478.64
02/15/2015	02/15/2015	Coupon	0.00	41284AAB4	HDMOT 2014-1 A2A	0.49	04/15/2018	---	101.90
01/22/2015	01/28/2015	Buy	500,000.00	41284BAB2	HDMOT 2015-1 A2A	0.80	01/15/2019	99.999	-499,995.95
02/15/2015	02/15/2015	Coupon	0.00	41284BAB2	HDMOT 2015-1 A2A	0.80	01/15/2019	---	188.89
03/15/2015	03/15/2015	Coupon	0.00	41284BAB2	HDMOT 2015-1 A2A	0.80	01/15/2019	---	333.33
01/16/2015	01/16/2015	Principal Paydown	-2,442.73	43814EAB1	HAROT 2013-2 A2	0.37	10/16/2015	---	2,442.73
01/16/2015	01/16/2015	Coupon	0.00	43814EAB1	HAROT 2013-2 A2	0.37	10/16/2015	---	0.75
02/18/2015	02/18/2015	Coupon	0.00	43814GAB6	HAROT 2014-2 A2	0.39	09/19/2016	---	65.00
02/18/2015	02/18/2015	Principal Paydown	-18,612.10	43814GAB6	HAROT 2014-2 A2	0.39	09/19/2016	---	18,612.10
01/18/2015	01/18/2015	Coupon	0.00	43814GAB6	HAROT 2014-2 A2	0.39	09/19/2016	---	65.00
03/18/2015	03/18/2015	Coupon	0.00	43814GAB6	HAROT 2014-2 A2	0.39	09/19/2016	---	58.95
03/18/2015	03/18/2015	Principal Paydown	-19,267.60	43814GAB6	HAROT 2014-2 A2	0.39	09/19/2016	---	19,267.60
03/15/2015	03/15/2015	Coupon	0.00	43814KAB7	HAROT 2015-1 A2	0.70	06/15/2017	---	195.42
02/15/2015	02/15/2015	Coupon	0.00	43814KAB7	HAROT 2015-1 A2	0.70	06/15/2017	---	110.74
01/21/2015	01/28/2015	Buy	335,000.00	43814KAB7	HAROT 2015-1 A2	0.70	06/15/2017	99.995	-334,982.51
01/15/2015	01/21/2015	Buy	750,000.00	46625HHW3	JPMORGAN CHASE & CO	2.60	01/15/2016	101.70	-763,075.00
02/15/2015	02/15/2015	Coupon	0.00	47787VAB7	JDOT 2014-A A2	0.45	09/15/2016	---	227.90
02/15/2015	02/15/2015	Principal Paydown	-91,133.29	47787VAB7	JDOT 2014-A A2	0.45	09/15/2016	---	91,133.29
01/15/2015	01/15/2015	Principal Paydown	-82,693.48	47787VAB7	JDOT 2014-A A2	0.45	09/15/2016	---	82,693.48
01/15/2015	01/15/2015	Coupon	0.00	47787VAB7	JDOT 2014-A A2	0.45	09/15/2016	---	258.91
03/15/2015	03/15/2015	Coupon	0.00	47787VAB7	JDOT 2014-A A2	0.45	09/15/2016	---	193.72
03/15/2015	03/15/2015	Principal Paydown	-58,790.19	47787VAB7	JDOT 2014-A A2	0.45	09/15/2016	---	58,790.19
01/01/2015	01/01/2015	Coupon	0.00	5446462Q4	LOS ANGELES SD-L-TXBL	0.486	01/01/2016	---	712.80
02/15/2015	02/15/2015	Coupon	0.00	55292LAB0	MTBAT 2013-1A A2	0.66	02/16/2016	---	7.54
02/15/2015	02/15/2015	Principal Paydown	-13,713.60	55292LAB0	MTBAT 2013-1A A2	0.66	02/16/2016	---	13,713.60
01/15/2015	01/15/2015	Principal Paydown	-40,942.19	55292LAB0	MTBAT 2013-1A A2	0.66	02/16/2016	---	40,942.20

Transaction Detail

WC-Contra Costa County (19529)

Base Currency: USD 01/01/2015 - 03/31/2015

[Return to Table of Contents](#)

Dated: 04/03/2015

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Description	Coupon Rate	Final Maturity	Price	Base Amount
01/15/2015	01/15/2015	Coupon	0.00	55292LAB0	MTBAT 2013-1A A2	0.66	02/16/2016	---	30.06
03/15/2015	03/15/2015	Principal Paydown	-68,338.43	58768EAC3	MBALT 2014-A A2A	0.48	06/15/2016	---	68,338.43
03/15/2015	03/15/2015	Coupon	0.00	58768EAC3	MBALT 2014-A A2A	0.48	06/15/2016	---	222.63
01/15/2015	01/15/2015	Principal Paydown	-75,234.14	58768EAC3	MBALT 2014-A A2A	0.48	06/15/2016	---	75,234.14
01/15/2015	01/15/2015	Coupon	0.00	58768EAC3	MBALT 2014-A A2A	0.48	06/15/2016	---	281.27
02/15/2015	02/15/2015	Coupon	0.00	58768EAC3	MBALT 2014-A A2A	0.48	06/15/2016	---	251.18
02/15/2015	02/15/2015	Principal Paydown	-71,354.71	58768EAC3	MBALT 2014-A A2A	0.48	06/15/2016	---	71,354.71
01/09/2015	01/09/2015	Coupon	0.00	59217GAM1	MET LIFE GLOB FUNDING I	2.00	01/09/2015	---	6,100.00
01/09/2015	01/09/2015	Maturity	-610,000.00	59217GAM1	MET LIFE GLOB FUNDING I	2.00	01/09/2015	100.00	610,000.00
02/04/2015	02/18/2015	Buy	300,000.00	605581FW2	MISSISSIPPI ST-B-TXBL	0.64	10/01/2016	100.00	-300,000.00
01/12/2015	01/12/2015	Maturity	-500,000.00	64952WBE2	NEW YORK LIFE GLOBAL FDG	1.30	01/12/2015	100.00	500,000.00
01/12/2015	01/12/2015	Coupon	0.00	64952WBE2	NEW YORK LIFE GLOBAL FDG	1.30	01/12/2015	---	3,250.00
03/15/2015	03/15/2015	Coupon	0.00	65477WAB2	NAROT 2014-B A2	0.60	06/15/2017	---	375.00
01/15/2015	01/15/2015	Coupon	0.00	65477WAB2	NAROT 2014-B A2	0.60	06/15/2017	---	437.50
02/15/2015	02/15/2015	Coupon	0.00	65477WAB2	NAROT 2014-B A2	0.60	06/15/2017	---	375.00
02/27/2015	02/27/2015	Buy	300,000.00	68428LDH4	ORANGE CNTY -TXBL-A	0.68	02/01/2016	100.00	-300,249.33
01/09/2015	01/13/2015	Buy	490,000.00	68428LDH4	ORANGE CNTY -TXBL-A	0.68	02/01/2016	100.00	-490,000.00
01/29/2015	01/29/2015	Coupon	0.00	69349LAL2	PNC BANK NA	0.573	04/29/2016	---	1,059.15
03/18/2015	03/18/2015	Coupon	0.00	70659PAE1	PENAR 2013-1A A1	0.567	11/18/2017	---	328.42
02/18/2015	02/18/2015	Coupon	0.00	70659PAE1	PENAR 2013-1A A1	0.563	11/18/2017	---	337.13
01/19/2015	01/19/2015	Coupon	0.00	70659PAE1	PENAR 2013-1A A1	0.552	11/18/2017	---	379.50
03/30/2015	03/30/2015	Coupon	0.00	74005PAR5	PRAXAIR INC	4.625	03/30/2015	---	15,031.25
03/30/2015	03/30/2015	Maturity	-650,000.00	74005PAR5	PRAXAIR INC	4.625	03/30/2015	100.00	650,000.00
02/19/2015	02/19/2015	Coupon	0.00	74153WCA5	PRICOA GLOBAL FUNDING 1	0.527	08/19/2015	---	865.69
03/11/2015	03/26/2015	Buy	250,000.00	762494QV7	RIALTO USD-TXBL	1.258	02/01/2017	100.00	-250,000.00
03/16/2015	03/26/2015	Buy	125,000.00	76912TJC8	RIVERSIDE PUB FIN-REF	1.00	09/01/2016	99.575	-124,468.75
03/18/2015	03/23/2015	Buy	285,000.00	857477AH6	STATE STREET CORP	2.875	03/07/2016	102.155	-291,505.92
03/07/2015	03/07/2015	Coupon	0.00	857477AH6	STATE STREET CORP	2.875	03/07/2016	---	4,312.50
02/27/2015	03/03/2015	Buy	300,000.00	857477AH6	STATE STREET CORP	2.875	03/07/2016	102.353	-311,275.67
02/15/2015	02/15/2015	Coupon	0.00	89236VAB6	TAOT 2013-B A2	0.48	02/15/2016	---	45.58
02/15/2015	02/15/2015	Principal Paydown	-48,389.49	89236VAB6	TAOT 2013-B A2	0.48	02/15/2016	---	48,389.50
03/15/2015	03/15/2015	Principal Paydown	-45,898.27	89236VAB6	TAOT 2013-B A2	0.48	02/15/2016	---	45,898.27
03/15/2015	03/15/2015	Coupon	0.00	89236VAB6	TAOT 2013-B A2	0.48	02/15/2016	---	26.23
01/15/2015	01/15/2015	Principal Paydown	-52,933.45	89236VAB6	TAOT 2013-B A2	0.48	02/15/2016	---	52,933.45
01/15/2015	01/15/2015	Coupon	0.00	89236VAB6	TAOT 2013-B A2	0.48	02/15/2016	---	66.76
02/24/2015	03/04/2015	Buy	600,000.00	89236WAB4	TAOT 2015-A A2	0.71	07/17/2017	99.999	-599,994.30
02/15/2015	02/15/2015	Principal Paydown	-65,316.71	90290KAB1	USAOT 2014-1 A2	0.38	10/17/2016	---	65,316.71
02/15/2015	02/15/2015	Coupon	0.00	90290KAB1	USAOT 2014-1 A2	0.38	10/17/2016	---	131.51
01/15/2015	01/15/2015	Principal Paydown	-70,042.30	90290KAB1	USAOT 2014-1 A2	0.38	10/17/2016	---	70,042.30
01/15/2015	01/15/2015	Coupon	0.00	90290KAB1	USAOT 2014-1 A2	0.38	10/17/2016	---	153.69
03/15/2015	03/15/2015	Principal Paydown	-62,891.59	90290KAB1	USAOT 2014-1 A2	0.38	10/17/2016	---	62,891.59
03/15/2015	03/15/2015	Coupon	0.00	90290KAB1	USAOT 2014-1 A2	0.38	10/17/2016	---	110.83
01/22/2015	01/27/2015	Buy	300,000.00	90331HMR1	US BANK NA CINCINNATI	0.556	01/26/2018	100.00	-300,000.00
02/28/2015	02/28/2015	Coupon	0.00	912828B82	US TREASURY N/B	0.25	02/29/2016	---	1,250.00
01/31/2015	01/31/2015	Coupon	0.00	912828PS3	US TREASURY N/B	2.00	01/31/2016	---	20,000.00
01/31/2015	01/31/2015	Coupon	0.00	912828QX1	US TREASURY N/B	1.50	07/31/2016	---	7,500.00
02/28/2015	02/28/2015	Coupon	0.00	912828RF9	US TREASURY N/B	1.00	08/31/2016	---	5,000.00
02/28/2015	02/28/2015	Maturity	-1,000,000.00	912828UP3	US TREASURY N/B	0.25	02/28/2015	100.00	1,000,000.00
02/28/2015	02/28/2015	Coupon	0.00	912828UP3	US TREASURY N/B	0.25	02/28/2015	---	1,250.00
02/23/2015	02/23/2015	Coupon	0.00	928668AD4	VOLKSWAGEN GROUP AMERICA	0.482	05/23/2016	---	570.00
03/20/2015	03/20/2015	Coupon	0.00	92867GAC7	VALET 2012-1 A3	0.85	08/22/2016	---	85.46

Transaction Detail

WC-Contra Costa County (19529)

Base Currency: USD 01/01/2015 - 03/31/2015

[Return to Table of Contents](#)

Dated: 04/03/2015

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Description	Coupon Rate	Final Maturity	Price	Base Amount
03/20/2015	03/20/2015	Principal Paydown	-23,651.19	92867GAC7	VALET 2012-1 A3	0.85	08/22/2016	---	23,651.20
01/20/2015	01/20/2015	Coupon	0.00	92867GAC7	VALET 2012-1 A3	0.85	08/22/2016	---	123.80
01/20/2015	01/20/2015	Principal Paydown	-24,208.35	92867GAC7	VALET 2012-1 A3	0.85	08/22/2016	---	24,208.35
02/20/2015	02/20/2015	Coupon	0.00	92867GAC7	VALET 2012-1 A3	0.85	08/22/2016	---	106.65
02/20/2015	02/20/2015	Principal Paydown	-29,915.23	92867GAC7	VALET 2012-1 A3	0.85	08/22/2016	---	29,915.23
03/16/2015	03/16/2015	Buy	241,071.83	949917397	WFA HERITAGE MONEY MARK-I	0.03	03/31/2015	1.00	-241,071.83
03/16/2015	03/16/2015	Buy	68,756.48	949917397	WFA HERITAGE MONEY MARK-I	0.03	03/31/2015	1.00	-68,756.48
03/16/2015	03/16/2015	Buy	18,673.59	949917397	WFA HERITAGE MONEY MARK-I	0.03	03/31/2015	1.00	-18,673.59
03/18/2015	03/18/2015	Buy	328.42	949917397	WFA HERITAGE MONEY MARK-I	0.03	03/31/2015	1.00	-328.42
03/18/2015	03/18/2015	Buy	1,021,076.55	949917397	WFA HERITAGE MONEY MARK-I	0.03	03/31/2015	1.00	-1,021,076.55
03/17/2015	03/17/2015	Sell	-1,002,684.78	949917397	WFA HERITAGE MONEY MARK-I	0.03	03/31/2015	1.00	1,002,684.78
03/10/2015	03/10/2015	Buy	2,100.00	949917397	WFA HERITAGE MONEY MARK-I	0.03	03/31/2015	1.00	-2,100.00
03/09/2015	03/09/2015	Buy	4,312.50	949917397	WFA HERITAGE MONEY MARK-I	0.03	03/31/2015	1.00	-4,312.50
03/04/2015	03/04/2015	Sell	-999,951.30	949917397	WFA HERITAGE MONEY MARK-I	0.03	03/31/2015	1.00	999,951.30
03/03/2015	03/03/2015	Sell	-311,275.67	949917397	WFA HERITAGE MONEY MARK-I	0.03	03/31/2015	1.00	311,275.67
02/27/2015	02/27/2015	Sell	-300,249.33	949917397	WFA HERITAGE MONEY MARK-I	0.02	03/31/2015	1.00	300,249.33
02/27/2015	02/27/2015	Buy	705,075.00	949917397	WFA HERITAGE MONEY MARK-I	0.02	03/31/2015	1.00	-705,075.00
02/28/2015	02/28/2015	Money Market Funds	0.00	949917397	WFA HERITAGE MONEY MARK-I	0.02	03/31/2015	---	42.70
03/02/2015	03/02/2015	Buy	1,007,647.16	949917397	WFA HERITAGE MONEY MARK-I	0.03	03/31/2015	1.00	-1,007,647.16
02/23/2015	02/23/2015	Buy	18,619.64	949917397	WFA HERITAGE MONEY MARK-I	0.02	03/31/2015	1.00	-18,619.64
02/23/2015	02/23/2015	Buy	570.00	949917397	WFA HERITAGE MONEY MARK-I	0.02	03/31/2015	1.00	-570.00
02/26/2015	02/26/2015	Buy	29,627.19	949917397	WFA HERITAGE MONEY MARK-I	0.02	03/31/2015	1.00	-29,627.19
02/19/2015	02/19/2015	Buy	865.69	949917397	WFA HERITAGE MONEY MARK-I	0.02	03/31/2015	1.00	-865.69
02/19/2015	02/19/2015	Sell	-84.68	949917397	WFA HERITAGE MONEY MARK-I	0.02	03/31/2015	1.00	84.68
02/20/2015	02/20/2015	Buy	30,021.89	949917397	WFA HERITAGE MONEY MARK-I	0.02	03/31/2015	1.00	-30,021.89
02/20/2015	02/20/2015	Sell	-4,132.16	949917397	WFA HERITAGE MONEY MARK-I	0.02	03/31/2015	1.00	4,132.16
02/20/2015	02/20/2015	Buy	310.54	949917397	WFA HERITAGE MONEY MARK-I	0.02	03/31/2015	1.00	-310.54
02/17/2015	02/17/2015	Buy	13,909.03	949917397	WFA HERITAGE MONEY MARK-I	0.02	03/31/2015	1.00	-13,909.03
02/17/2015	02/17/2015	Buy	288,891.51	949917397	WFA HERITAGE MONEY MARK-I	0.02	03/31/2015	1.00	-288,891.51
02/18/2015	02/18/2015	Sell	-228,140.22	949917397	WFA HERITAGE MONEY MARK-I	0.02	03/31/2015	1.00	228,140.22
02/18/2015	02/18/2015	Buy	337.13	949917397	WFA HERITAGE MONEY MARK-I	0.02	03/31/2015	1.00	-337.13
03/30/2015	03/30/2015	Buy	665,031.25	949917397	WFA HERITAGE MONEY MARK-I	0.03	03/31/2015	1.00	-665,031.25
03/25/2015	03/25/2015	Buy	12,760.56	949917397	WFA HERITAGE MONEY MARK-I	0.03	03/31/2015	1.00	-12,760.56
03/26/2015	03/26/2015	Sell	-1,391,313.28	949917397	WFA HERITAGE MONEY MARK-I	0.03	03/31/2015	1.00	1,391,313.28
03/23/2015	03/23/2015	Buy	4,375.00	949917397	WFA HERITAGE MONEY MARK-I	0.03	03/31/2015	1.00	-4,375.00
03/23/2015	03/23/2015	Sell	-41,505.92	949917397	WFA HERITAGE MONEY MARK-I	0.03	03/31/2015	1.00	41,505.92
03/19/2015	03/19/2015	Buy	3,350.00	949917397	WFA HERITAGE MONEY MARK-I	0.03	03/31/2015	1.00	-3,350.00
03/20/2015	03/20/2015	Sell	-4,201.23	949917397	WFA HERITAGE MONEY MARK-I	0.03	03/31/2015	1.00	4,201.23
03/20/2015	03/20/2015	Buy	23,736.65	949917397	WFA HERITAGE MONEY MARK-I	0.03	03/31/2015	1.00	-23,736.65
02/13/2015	02/13/2015	Buy	708,312.50	949917397	WFA HERITAGE MONEY MARK-I	0.02	03/31/2015	1.00	-708,312.50
02/06/2015	02/06/2015	Sell	-997,472.22	949917397	WFA HERITAGE MONEY MARK-I	0.02	03/31/2015	1.00	997,472.22
01/31/2015	01/31/2015	Money Market Funds	0.00	949917397	WFA HERITAGE MONEY MARK-I	0.01	03/31/2015	---	46.10
02/02/2015	02/02/2015	Buy	788,677.35	949917397	WFA HERITAGE MONEY MARK-I	0.02	03/31/2015	1.00	-788,677.35
01/27/2015	01/27/2015	Sell	-1,269,485.01	949917397	WFA HERITAGE MONEY MARK-I	0.01	03/31/2015	1.00	1,269,485.01
01/26/2015	01/26/2015	Sell	-281,666.25	949917397	WFA HERITAGE MONEY MARK-I	0.01	03/31/2015	1.00	281,666.25
01/29/2015	01/29/2015	Buy	1,059.15	949917397	WFA HERITAGE MONEY MARK-I	0.01	03/31/2015	1.00	-1,059.15
01/28/2015	01/28/2015	Sell	-826,353.46	949917397	WFA HERITAGE MONEY MARK-I	0.01	03/31/2015	1.00	826,353.46
01/22/2015	01/22/2015	Buy	1,000,000.00	949917397	WFA HERITAGE MONEY MARK-I	0.01	03/31/2015	1.00	-1,000,000.00
01/22/2015	01/22/2015	Buy	1,687.50	949917397	WFA HERITAGE MONEY MARK-I	0.01	03/31/2015	1.00	-1,687.50
01/21/2015	01/21/2015	Sell	-1,538,664.58	949917397	WFA HERITAGE MONEY MARK-I	0.01	03/31/2015	1.00	1,538,664.58
01/20/2015	01/20/2015	Buy	24,711.65	949917397	WFA HERITAGE MONEY MARK-I	0.01	03/31/2015	1.00	-24,711.65

Transaction Detail

WC-Contra Costa County (19529)

Base Currency: USD 01/01/2015 - 03/31/2015

[Return to Table of Contents](#)

Dated: 04/03/2015

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Description	Coupon Rate	Final Maturity	Price	Base Amount
01/20/2015	01/20/2015	Buy	0.75	949917397	WFA HERITAGE MONEY MARK-I	0.01	03/31/2015	1.00	-0.75
01/20/2015	01/20/2015	Sell	-4,135.67	949917397	WFA HERITAGE MONEY MARK-I	0.01	03/31/2015	1.00	4,135.67
01/15/2015	01/15/2015	Buy	53,000.21	949917397	WFA HERITAGE MONEY MARK-I	0.01	03/31/2015	1.00	-53,000.21
01/15/2015	01/15/2015	Buy	75,515.41	949917397	WFA HERITAGE MONEY MARK-I	0.01	03/31/2015	1.00	-75,515.41
01/15/2015	01/15/2015	Buy	1,219,140.55	949917397	WFA HERITAGE MONEY MARK-I	0.01	03/31/2015	1.00	-1,219,140.55
01/16/2015	01/16/2015	Sell	-67,866.74	949917397	WFA HERITAGE MONEY MARK-I	0.01	03/31/2015	1.00	67,866.74
01/16/2015	01/16/2015	Buy	21,332.80	949917397	WFA HERITAGE MONEY MARK-I	0.01	03/31/2015	1.00	-21,332.80
01/12/2015	01/12/2015	Buy	1,163,250.00	949917397	WFA HERITAGE MONEY MARK-I	0.01	03/31/2015	1.00	-1,163,250.00
01/13/2015	01/13/2015	Sell	-489,505.00	949917397	WFA HERITAGE MONEY MARK-I	0.01	03/31/2015	1.00	489,505.00
01/08/2015	01/08/2015	Sell	-746,904.18	949917397	WFA HERITAGE MONEY MARK-I	0.01	03/31/2015	1.00	746,904.18
01/09/2015	01/09/2015	Buy	2,118,425.00	949917397	WFA HERITAGE MONEY MARK-I	0.01	03/31/2015	1.00	-2,118,425.00
01/02/2015	01/02/2015	Buy	736.45	949917397	WFA HERITAGE MONEY MARK-I	0.01	03/31/2015	1.00	-736.45
03/20/2015	03/20/2015	Management Fee	0.00	CCYUSD	US Dollar	0.00	03/31/2015	---	-4,201.23
01/16/2015	01/16/2015	Cash Transfer	0.00	CCYUSD	US Dollar	0.00	03/31/2015	---	-67,866.74
01/20/2015	01/20/2015	Management Fee	0.00	CCYUSD	US Dollar	0.00	03/31/2015	---	-4,200.67
02/20/2015	02/20/2015	Management Fee	0.00	CCYUSD	US Dollar	0.00	03/31/2015	---	-4,132.16
---	---	---	-782,796.02	---	---	---	---	---	749,976.35

Summary

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Description	Coupon Rate	Final Maturity	Price	Base Amount
---	---	---	967,203.98	---	---	---	---	---	-1,019,934.05

* Grouped By: Status. * Groups Sorted By: Status. * Showing transactions with Entry Date within selected date range.

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

MMF Transaction Detail

WC-Contra Costa County (19529)

Base Currency: USD 01/01/2015 - 03/31/2015

[Return to Table of Contents](#)

Dated: 04/03/2015

* Does not Lock Down.

Payable

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
03/31/2015	04/06/2015	Buy	750,000.00	05531FAG8	BBT	BB&T CORPORATION	-767,720.00
03/31/2015	04/01/2015	Buy	500,000.00	3130A4KE1	FHLB	FEDERAL HOME LOAN BANK	-500,024.02
03/31/2015	04/02/2015	Buy	500,000.00	69371RK96	PCAR	PACCAR FINANCIAL CORP	-502,232.22
03/31/2015	---	Buy	1,750,000.00	---	---	---	-1,769,976.24

Receivable

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
03/31/2015	03/31/2015	Money Market Funds	0.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	65.84
03/31/2015	03/31/2015	Money Market Funds	0.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	65.84

Settled

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
03/01/2015	03/01/2015	Coupon	0.00	010775AK0	ALAGEN	ALAMEDA CA CMNTY IMPT	104.46
03/15/2015	03/15/2015	Coupon	0.00	0258M0DA4	AXP	AMER EXPRESS CREDIT CO	10,312.50
02/27/2015	02/27/2015	Coupon	0.00	02666QK69	HNDA	AMERICAN HONDA FINANCE	5,075.00
02/27/2015	02/27/2015	Maturity	-700,000.00	02666QK69	HNDA	AMERICAN HONDA FINANCE	700,000.00
03/25/2015	03/25/2015	Principal Paydown	-12,760.56	05578XAB4	BMWOT	BMWOT 2013-A A2	12,760.56
03/25/2015	03/25/2015	Coupon	0.00	05578XAB4	BMWOT	BMWOT 2013-A A2	4.36
02/25/2015	02/25/2015	Principal Paydown	-29,612.70	05578XAB4	BMWOT	BMWOT 2013-A A2	29,612.71
02/25/2015	02/25/2015	Coupon	0.00	05578XAB4	BMWOT	BMWOT 2013-A A2	14.48
01/25/2015	01/25/2015	Principal Paydown	-30,387.91	05578XAB4	BMWOT	BMWOT 2013-A A2	30,387.91
01/25/2015	01/25/2015	Coupon	0.00	05578XAB4	BMWOT	BMWOT 2013-A A2	24.86
02/17/2015	02/17/2015	Coupon	0.00	06050TLU4	BAC	BANK OF AMERICA NA	927.83
01/15/2015	01/15/2015	Coupon	0.00	06406HBN8	BK	BANK OF NEW YORK MELLON	11,625.00
01/15/2015	01/15/2015	Maturity	-750,000.00	06406HBN8	BK	BANK OF NEW YORK MELLON	750,000.00
01/15/2015	01/21/2015	Buy	750,000.00	06406HBX6	BK	BANK OF NEW YORK MELLON	-777,039.58
01/28/2015	01/28/2015	Coupon	0.00	06406HBX6	BK	BANK OF NEW YORK MELLON	8,625.00
01/13/2015	01/15/2015	Buy	750,000.00	084664CD1	BRK	BERKSHIRE HATHAWAY FIN	-750,000.00
01/21/2015	01/26/2015	Buy	750,000.00	097023BC8	BA	BOEING CO	-794,291.25
02/01/2015	02/01/2015	Maturity	-750,000.00	13063BN65	CAS	CALIFORNIA ST-TXBL	750,000.00
02/01/2015	02/01/2015	Coupon	0.00	13063BN65	CAS	CALIFORNIA ST-TXBL	3,187.50
02/01/2015	02/01/2015	Coupon	0.00	14912LX6	CAT	CATERPILLAR FINANCIAL SE	7,943.75
01/15/2015	01/15/2015	Coupon	0.00	161571FY5	CHAIT	CHAIT 2013-A4 A4	168.43
02/17/2015	02/17/2015	Coupon	0.00	161571FY5	CHAIT	CHAIT 2013-A4 A4	183.22
03/16/2015	03/16/2015	Coupon	0.00	161571FY5	CHAIT	CHAIT 2013-A4 A4	153.00
03/23/2015	03/23/2015	Maturity	-250,000.00	22546QAE7	CS	CREDIT SUISSE NEW YORK	250,000.00
03/23/2015	03/23/2015	Coupon	0.00	22546QAE7	CS	CREDIT SUISSE NEW YORK	4,375.00
01/12/2015	01/12/2015	Coupon	0.00	24422ESA8	DE	JOHN DEERE CAPITAL CORP	495.00
01/12/2015	01/12/2015	Maturity	-660,000.00	24422ESA8	DE	JOHN DEERE CAPITAL CORP	660,000.00
01/26/2015	01/26/2015	Maturity	-500,000.00	3128X33E1	FHLMC	FREDDIE MAC	500,000.00
01/26/2015	01/26/2015	Coupon	0.00	3128X33E1	FHLMC	FREDDIE MAC	12,625.00
01/26/2015	01/27/2015	Buy	1,000,000.00	3130A3XU3	FHLB	FEDERAL HOME LOAN BANK	-999,897.78
02/05/2015	02/06/2015	Buy	1,000,000.00	313384SS9	FHLBDN	FED HOME LN DISCOUNT NT	-997,472.22
01/22/2015	01/22/2015	Call Redemption	-1,000,000.00	3133ECHB3	FFCB	FEDERAL FARM CREDIT BANK	1,001,687.50
03/10/2015	03/10/2015	Coupon	0.00	3133EDGM8	FFCB	FEDERAL FARM CREDIT BANK	2,100.00
01/21/2015	01/21/2015	Coupon	0.00	3133EDQW5	FFCB	FEDERAL FARM CREDIT BANK	1,450.00
03/18/2015	03/18/2015	Coupon	0.00	3134G36G0	FHLMC	FREDDIE MAC	1,750.00

MMF Transaction Detail

WC-Contra Costa County (19529)

Base Currency: USD 01/01/2015 - 03/31/2015

[Return to Table of Contents](#)

Dated: 04/03/2015

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
03/18/2015	03/18/2015	Maturity	-1,000,000.00	3134G36G0	FHLMC	FREDDIE MAC	1,000,000.00
01/09/2015	01/09/2015	Coupon	0.00	3134G4DE5	FHLMC	FREDDIE MAC	2,325.00
01/09/2015	01/09/2015	Maturity	-1,500,000.00	3134G4DE5	FHLMC	FREDDIE MAC	1,500,000.00
01/08/2015	01/08/2015	Coupon	0.00	3134G4TH1	FHLMC	FREDDIE MAC	1,500.00
03/19/2015	03/19/2015	Coupon	0.00	3134G4XC7	FHLMC	FREDDIE MAC	3,350.00
03/13/2015	03/17/2015	Buy	1,000,000.00	3134G4XC7	FHLMC	FREDDIE MAC	-1,003,212.78
01/15/2015	01/15/2015	Sell	-1,000,000.00	3135G0TR4	FNMA	FANNIE MAE	1,000,000.00
01/15/2015	01/15/2015	Coupon	0.00	3135G0TR4	FNMA	FANNIE MAE	3,250.00
03/25/2015	03/26/2015	Buy	1,000,000.00	3136FPET0	FNMA	FANNIE MAE	-1,016,848.89
01/15/2015	01/15/2015	Coupon	0.00	31679KAB6	FITAT	FITAT 2014-2 A2A	281.25
01/15/2015	01/15/2015	Principal Paydown	-9,695.22	31679KAB6	FITAT	FITAT 2014-2 A2A	9,695.22
02/15/2015	02/15/2015	Coupon	0.00	31679KAB6	FITAT	FITAT 2014-2 A2A	277.61
02/15/2015	02/15/2015	Principal Paydown	-64,613.36	31679KAB6	FITAT	FITAT 2014-2 A2A	64,613.36
03/15/2015	03/15/2015	Coupon	0.00	31679KAB6	FITAT	FITAT 2014-2 A2A	253.38
03/15/2015	03/15/2015	Principal Paydown	-62,261.80	31679KAB6	FITAT	FITAT 2014-2 A2A	62,261.80
02/24/2015	03/04/2015	Buy	400,000.00	36164EAB1	GEET	GEET 2015-1 A2	-399,957.00
01/08/2015	01/08/2015	Coupon	0.00	36962G6Q2	GE	GENERAL ELEC CAP CORP	1,595.82
02/13/2015	02/13/2015	Coupon	0.00	40428HPG1	HSBC	HSBC USA INC	8,312.50
02/13/2015	02/13/2015	Maturity	-700,000.00	40428HPG1	HSBC	HSBC USA INC	700,000.00
03/15/2015	03/15/2015	Principal Paydown	-18,578.83	41284AAB4	HDMOT	HDMOT 2014-1 A2A	18,578.83
03/15/2015	03/15/2015	Coupon	0.00	41284AAB4	HDMOT	HDMOT 2014-1 A2A	94.76
01/15/2015	01/15/2015	Principal Paydown	-18,343.19	41284AAB4	HDMOT	HDMOT 2014-1 A2A	18,343.19
01/15/2015	01/15/2015	Coupon	0.00	41284AAB4	HDMOT	HDMOT 2014-1 A2A	109.39
02/15/2015	02/15/2015	Principal Paydown	-17,478.64	41284AAB4	HDMOT	HDMOT 2014-1 A2A	17,478.64
02/15/2015	02/15/2015	Coupon	0.00	41284AAB4	HDMOT	HDMOT 2014-1 A2A	101.90
01/22/2015	01/28/2015	Buy	500,000.00	41284BAB2	HDMOT	HDMOT 2015-1 A2A	-499,995.95
02/15/2015	02/15/2015	Coupon	0.00	41284BAB2	HDMOT	HDMOT 2015-1 A2A	188.89
03/15/2015	03/15/2015	Coupon	0.00	41284BAB2	HDMOT	HDMOT 2015-1 A2A	333.33
01/16/2015	01/16/2015	Principal Paydown	-2,442.73	43814EAB1	HAROT	HAROT 2013-2 A2	2,442.73
01/16/2015	01/16/2015	Coupon	0.00	43814EAB1	HAROT	HAROT 2013-2 A2	0.75
02/18/2015	02/18/2015	Coupon	0.00	43814GAB6	HAROT	HAROT 2014-2 A2	65.00
02/18/2015	02/18/2015	Principal Paydown	-18,612.10	43814GAB6	HAROT	HAROT 2014-2 A2	18,612.10
01/18/2015	01/18/2015	Coupon	0.00	43814GAB6	HAROT	HAROT 2014-2 A2	65.00
03/18/2015	03/18/2015	Coupon	0.00	43814GAB6	HAROT	HAROT 2014-2 A2	58.95
03/18/2015	03/18/2015	Principal Paydown	-19,267.60	43814GAB6	HAROT	HAROT 2014-2 A2	19,267.60
03/15/2015	03/15/2015	Coupon	0.00	43814KAB7	HAROT	HAROT 2015-1 A2	195.42
02/15/2015	02/15/2015	Coupon	0.00	43814KAB7	---	HAROT 2015-1 A2	110.74
01/21/2015	01/28/2015	Buy	335,000.00	43814KAB7	---	HAROT 2015-1 A2	-334,982.51
01/15/2015	01/21/2015	Buy	750,000.00	46625HHW3	JPM	JPMORGAN CHASE & CO	-763,075.00
02/15/2015	02/15/2015	Coupon	0.00	47787VAB7	JDOT	JDOT 2014-A A2	227.90
02/15/2015	02/15/2015	Principal Paydown	-91,133.29	47787VAB7	JDOT	JDOT 2014-A A2	91,133.29
01/15/2015	01/15/2015	Principal Paydown	-82,693.48	47787VAB7	JDOT	JDOT 2014-A A2	82,693.48
01/15/2015	01/15/2015	Coupon	0.00	47787VAB7	JDOT	JDOT 2014-A A2	258.91
03/15/2015	03/15/2015	Coupon	0.00	47787VAB7	JDOT	JDOT 2014-A A2	193.72
03/15/2015	03/15/2015	Principal Paydown	-58,790.19	47787VAB7	JDOT	JDOT 2014-A A2	58,790.19
01/01/2015	01/01/2015	Coupon	0.00	5446462Q4	LOSSCD	LOS ANGELES SD-L-TXBL	712.80
02/15/2015	02/15/2015	Coupon	0.00	55292LAB0	MTBAT	MTBAT 2013-1A A2	7.54
02/15/2015	02/15/2015	Principal Paydown	-13,713.60	55292LAB0	MTBAT	MTBAT 2013-1A A2	13,713.60
01/15/2015	01/15/2015	Principal Paydown	-40,942.19	55292LAB0	MTBAT	MTBAT 2013-1A A2	40,942.20
01/15/2015	01/15/2015	Coupon	0.00	55292LAB0	MTBAT	MTBAT 2013-1A A2	30.06
03/15/2015	03/15/2015	Principal Paydown	-68,338.43	58768EAC3	MBALT	MBALT 2014-A A2A	68,338.43
03/15/2015	03/15/2015	Coupon	0.00	58768EAC3	MBALT	MBALT 2014-A A2A	222.63

MMF Transaction Detail

WC-Contra Costa County (19529)

Base Currency: USD 01/01/2015 - 03/31/2015

[Return to Table of Contents](#)

Dated: 04/03/2015

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
01/15/2015	01/15/2015	Principal Paydown	-75,234.14	58768EAC3	MBALT	MBALT 2014-A A2A	75,234.14
01/15/2015	01/15/2015	Coupon	0.00	58768EAC3	MBALT	MBALT 2014-A A2A	281.27
02/15/2015	02/15/2015	Coupon	0.00	58768EAC3	MBALT	MBALT 2014-A A2A	251.18
02/15/2015	02/15/2015	Principal Paydown	-71,354.71	58768EAC3	MBALT	MBALT 2014-A A2A	71,354.71
01/09/2015	01/09/2015	Coupon	0.00	59217GAM1	MET	MET LIFE GLOB FUNDING I	6,100.00
01/09/2015	01/09/2015	Maturity	-610,000.00	59217GAM1	MET	MET LIFE GLOB FUNDING I	610,000.00
02/04/2015	02/18/2015	Buy	300,000.00	605581FW2	MSS	MISSISSIPPI ST-B-TXBL	-300,000.00
01/12/2015	01/12/2015	Maturity	-500,000.00	64952WBE2	NYLIFE	NEW YORK LIFE GLOBAL FDG	500,000.00
01/12/2015	01/12/2015	Coupon	0.00	64952WBE2	NYLIFE	NEW YORK LIFE GLOBAL FDG	3,250.00
03/15/2015	03/15/2015	Coupon	0.00	65477WAB2	NAROT	NAROT 2014-B A2	375.00
01/15/2015	01/15/2015	Coupon	0.00	65477WAB2	NAROT	NAROT 2014-B A2	437.50
02/15/2015	02/15/2015	Coupon	0.00	65477WAB2	NAROT	NAROT 2014-B A2	375.00
02/27/2015	02/27/2015	Buy	300,000.00	68428LDH4	ORAGEN	ORANGE CNTY -TXBL-A	-300,249.33
01/09/2015	01/13/2015	Buy	490,000.00	68428LDH4	ORAGEN	ORANGE CNTY -TXBL-A	-490,000.00
01/29/2015	01/29/2015	Coupon	0.00	69349LAL2	PNC	PNC BANK NA	1,059.15
03/18/2015	03/18/2015	Coupon	0.00	70659PAE1	PENAR	PENAR 2013-1A A1	328.42
02/18/2015	02/18/2015	Coupon	0.00	70659PAE1	PENAR	PENAR 2013-1A A1	337.13
01/19/2015	01/19/2015	Coupon	0.00	70659PAE1	PENAR	PENAR 2013-1A A1	379.50
03/30/2015	03/30/2015	Coupon	0.00	74005PAR5	PX	PRAXAIR INC	15,031.25
03/30/2015	03/30/2015	Maturity	-650,000.00	74005PAR5	PX	PRAXAIR INC	650,000.00
02/19/2015	02/19/2015	Coupon	0.00	74153WCA5	PRU	PRICOA GLOBAL FUNDING 1	865.69
03/11/2015	03/26/2015	Buy	250,000.00	762494QV7	RIASCD	RIALTO USD-TXBL	-250,000.00
03/16/2015	03/26/2015	Buy	125,000.00	76912TJC8	RIVGEN	RIVERSIDE PUB FIN-REF	-124,468.75
03/18/2015	03/23/2015	Buy	285,000.00	857477AH6	STT	STATE STREET CORP	-291,505.92
03/07/2015	03/07/2015	Coupon	0.00	857477AH6	STT	STATE STREET CORP	4,312.50
02/27/2015	03/03/2015	Buy	300,000.00	857477AH6	STT	STATE STREET CORP	-311,275.67
02/15/2015	02/15/2015	Coupon	0.00	89236VAB6	TAOT	TAOT 2013-B A2	45.58
02/15/2015	02/15/2015	Principal Paydown	-48,389.49	89236VAB6	TAOT	TAOT 2013-B A2	48,389.50
03/15/2015	03/15/2015	Principal Paydown	-45,898.27	89236VAB6	TAOT	TAOT 2013-B A2	45,898.27
03/15/2015	03/15/2015	Coupon	0.00	89236VAB6	TAOT	TAOT 2013-B A2	26.23
01/15/2015	01/15/2015	Principal Paydown	-52,933.45	89236VAB6	TAOT	TAOT 2013-B A2	52,933.45
01/15/2015	01/15/2015	Coupon	0.00	89236VAB6	TAOT	TAOT 2013-B A2	66.76
02/24/2015	03/04/2015	Buy	600,000.00	89236WAB4	TAOT	TAOT 2015-A A2	-599,994.30
02/15/2015	02/15/2015	Principal Paydown	-65,316.71	90290KAB1	USAOT	USAOT 2014-1 A2	65,316.71
02/15/2015	02/15/2015	Coupon	0.00	90290KAB1	USAOT	USAOT 2014-1 A2	131.51
01/15/2015	01/15/2015	Principal Paydown	-70,042.30	90290KAB1	USAOT	USAOT 2014-1 A2	70,042.30
01/15/2015	01/15/2015	Coupon	0.00	90290KAB1	USAOT	USAOT 2014-1 A2	153.69
03/15/2015	03/15/2015	Principal Paydown	-62,891.59	90290KAB1	USAOT	USAOT 2014-1 A2	62,891.59
03/15/2015	03/15/2015	Coupon	0.00	90290KAB1	USAOT	USAOT 2014-1 A2	110.83
01/22/2015	01/27/2015	Buy	300,000.00	90331HMR1	USB	US BANK NA CINCINNATI	-300,000.00
02/28/2015	02/28/2015	Coupon	0.00	912828B82	T	US TREASURY N/B	1,250.00
01/31/2015	01/31/2015	Coupon	0.00	912828PS3	T	US TREASURY N/B	20,000.00
01/31/2015	01/31/2015	Coupon	0.00	912828QX1	T	US TREASURY N/B	7,500.00
02/28/2015	02/28/2015	Coupon	0.00	912828RF9	T	US TREASURY N/B	5,000.00
02/28/2015	02/28/2015	Maturity	-1,000,000.00	912828UP3	T	US TREASURY N/B	1,000,000.00
02/28/2015	02/28/2015	Coupon	0.00	912828UP3	T	US TREASURY N/B	1,250.00
02/23/2015	02/23/2015	Coupon	0.00	928668AD4	VW	VOLKSWAGEN GROUP AMERICA	570.00
03/20/2015	03/20/2015	Coupon	0.00	92867GAC7	VALET	VALET 2012-1 A3	85.46
03/20/2015	03/20/2015	Principal Paydown	-23,651.19	92867GAC7	VALET	VALET 2012-1 A3	23,651.20
01/20/2015	01/20/2015	Coupon	0.00	92867GAC7	VALET	VALET 2012-1 A3	123.80
01/20/2015	01/20/2015	Principal Paydown	-24,208.35	92867GAC7	VALET	VALET 2012-1 A3	24,208.35
02/20/2015	02/20/2015	Coupon	0.00	92867GAC7	VALET	VALET 2012-1 A3	106.65

MMF Transaction Detail

WC-Contra Costa County (19529)

Base Currency: USD 01/01/2015 - 03/31/2015

[Return to Table of Contents](#)

Dated: 04/03/2015

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
02/20/2015	02/20/2015	Principal Paydown	-29,915.23	92867GAC7	VALET	VALET 2012-1 A3	29,915.23
03/16/2015	03/16/2015	Buy	241,071.83	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-241,071.83
03/16/2015	03/16/2015	Buy	68,756.48	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-68,756.48
03/16/2015	03/16/2015	Buy	18,673.59	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-18,673.59
03/18/2015	03/18/2015	Buy	328.42	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-328.42
03/18/2015	03/18/2015	Buy	1,021,076.55	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-1,021,076.55
03/17/2015	03/17/2015	Sell	-1,002,684.78	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	1,002,684.78
03/10/2015	03/10/2015	Buy	2,100.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-2,100.00
03/09/2015	03/09/2015	Buy	4,312.50	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-4,312.50
03/04/2015	03/04/2015	Sell	-999,951.30	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	999,951.30
03/03/2015	03/03/2015	Sell	-311,275.67	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	311,275.67
02/27/2015	02/27/2015	Sell	-300,249.33	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	300,249.33
02/27/2015	02/27/2015	Buy	705,075.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-705,075.00
02/28/2015	02/28/2015	Money Market Funds	0.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	42.70
03/02/2015	03/02/2015	Buy	1,007,647.16	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-1,007,647.16
02/23/2015	02/23/2015	Buy	18,619.64	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-18,619.64
02/23/2015	02/23/2015	Buy	570.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-570.00
02/26/2015	02/26/2015	Buy	29,627.19	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-29,627.19
02/19/2015	02/19/2015	Buy	865.69	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-865.69
02/19/2015	02/19/2015	Sell	-84.68	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	84.68
02/20/2015	02/20/2015	Buy	30,021.89	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-30,021.89
02/20/2015	02/20/2015	Sell	-4,132.16	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	4,132.16
02/20/2015	02/20/2015	Buy	310.54	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-310.54
02/17/2015	02/17/2015	Buy	13,909.03	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-13,909.03
02/17/2015	02/17/2015	Buy	288,891.51	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-288,891.51
02/18/2015	02/18/2015	Sell	-228,140.22	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	228,140.22
02/18/2015	02/18/2015	Buy	337.13	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-337.13
03/30/2015	03/30/2015	Buy	665,031.25	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-665,031.25
03/25/2015	03/25/2015	Buy	12,760.56	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-12,760.56
03/26/2015	03/26/2015	Sell	-1,391,313.28	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	1,391,313.28
03/23/2015	03/23/2015	Buy	4,375.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-4,375.00
03/23/2015	03/23/2015	Sell	-41,505.92	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	41,505.92
03/19/2015	03/19/2015	Buy	3,350.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-3,350.00
03/20/2015	03/20/2015	Sell	-4,201.23	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	4,201.23
03/20/2015	03/20/2015	Buy	23,736.65	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-23,736.65
02/13/2015	02/13/2015	Buy	708,312.50	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-708,312.50
02/06/2015	02/06/2015	Sell	-997,472.22	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	997,472.22
01/31/2015	01/31/2015	Money Market Funds	0.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	46.10
02/02/2015	02/02/2015	Buy	788,677.35	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-788,677.35
01/27/2015	01/27/2015	Sell	-1,269,485.01	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	1,269,485.01
01/26/2015	01/26/2015	Sell	-281,666.25	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	281,666.25
01/29/2015	01/29/2015	Buy	1,059.15	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-1,059.15
01/28/2015	01/28/2015	Sell	-826,353.46	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	826,353.46
01/22/2015	01/22/2015	Buy	1,000,000.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-1,000,000.00
01/22/2015	01/22/2015	Buy	1,687.50	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-1,687.50
01/21/2015	01/21/2015	Sell	-1,538,664.58	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	1,538,664.58
01/20/2015	01/20/2015	Buy	24,711.65	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-24,711.65
01/20/2015	01/20/2015	Buy	0.75	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-0.75
01/20/2015	01/20/2015	Sell	-4,135.67	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	4,135.67
01/15/2015	01/15/2015	Buy	53,000.21	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-53,000.21
01/15/2015	01/15/2015	Buy	75,515.41	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-75,515.41
01/15/2015	01/15/2015	Buy	1,219,140.55	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-1,219,140.55

MMF Transaction Detail

WC-Contra Costa County (19529)

Base Currency: USD 01/01/2015 - 03/31/2015

[Return to Table of Contents](#)

Dated: 04/03/2015

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
01/16/2015	01/16/2015	Sell	-67,866.74	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	67,866.74
01/16/2015	01/16/2015	Buy	21,332.80	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-21,332.80
01/12/2015	01/12/2015	Buy	1,163,250.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-1,163,250.00
01/13/2015	01/13/2015	Sell	-489,505.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	489,505.00
01/08/2015	01/08/2015	Sell	-746,904.18	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	746,904.18
01/09/2015	01/09/2015	Buy	2,118,425.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-2,118,425.00
01/02/2015	01/02/2015	Buy	736.45	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-736.45
03/20/2015	03/20/2015	Management Fee	0.00	CCYUSD	---	US Dollar	-4,201.23
01/16/2015	01/16/2015	Cash Transfer	0.00	CCYUSD	USD	US Dollar	-67,866.74
01/20/2015	01/20/2015	Management Fee	0.00	CCYUSD	USD	US Dollar	-4,200.67
02/20/2015	02/20/2015	Management Fee	0.00	CCYUSD	---	US Dollar	-4,132.16
---	---	---	-782,796.02	---	---	---	749,976.35

Summary

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
---	---	---	967,203.98	---	---	---	-1,019,934.05

* Grouped By: Status. * Groups Sorted By: Status. * Showing transactions with Entry Date within selected date range.

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

Roll Forward

WC-Contra Costa County (19529)

Base Currency: USD 01/01/2015 - 03/31/2015

[Return to Table of Contents](#)

Dated: 04/03/2015

Identifier, Description	Beginning Market Value + Accrued, Base Purchases	Base Sales, Base Maturities and Redemptions	Base Paydowns	Base Net Transferred Value	Base Amortization/ Accretion	Change In Accrued Balance	Net Realized Gain/Loss	Base Change In Net Unrealized Gain/Loss	Base Change In Cash, Payables/Receivables	Ending Market Value + Accrued
47787VAB7 JDOT 2014-A A2	690,639.13 0.00	0.00 0.00	-232,616.96	0.00	7.70	-46.52	-0.01	-240.93	0.00	457,742.41
58768EAC3 MBALT 2014-A A2A	703,506.24 0.00	0.00 0.00	-214,927.28	0.00	5.00	-45.85	-0.00	-231.06	0.00	488,307.04
43814EAB1 HAROT 2013-2 A2	2,442.97 0.00	0.00 0.00	-2,442.73	0.00	0.00	-0.38	-0.00	0.13	0.00	0.00
41284AAB4 HDMOT 2014-1 A2A	267,704.69 0.00	0.00 0.00	-54,400.66	0.00	3.87	-11.85	-0.00	13.88	0.00	213,309.93
949917397 WFA HERITAGE MONEY MARK-I	1,289,958.28 11,337,296.93	-10,505,591.68 0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,121,663.53
3134G36G0 FREDDIE MAC	1,001,347.39 0.00	0.00 -1,000,000.00	0.00	0.00	-223.82	-1,001.39	0.00	-122.18	0.00	0.00
912828WQ9 US TREASURY N/B	1,000,325.81 0.00	0.00 0.00	0.00	0.00	-101.13	1,243.09	0.00	1,430.13	0.00	1,002,897.91
313373SZ6 FEDERAL HOME LOAN BANK	1,023,639.58 0.00	0.00 0.00	0.00	0.00	-3,973.99	5,312.50	0.00	1,825.99	0.00	1,026,804.08
14912L4X6 CATERPILLAR FINANCIAL SE	796,492.04 0.00	0.00 0.00	0.00	0.00	-2,668.27	-3,971.88	0.00	1,708.82	0.00	791,560.72
3133EDGC0 FEDERAL FARM CREDIT BANK	1,000,276.83 0.00	0.00 0.00	0.00	0.00	323.39	625.00	0.00	-312.39	0.00	1,000,912.83
161571FY5 CHAIT 2013-A4 A4	749,754.87 0.00	0.00 0.00	0.00	0.00	0.00	-0.87	0.00	337.50	0.00	750,091.50
13063BN65 CALIFORNIA ST-TXBL	753,031.25 0.00	0.00 -750,000.00	0.00	0.00	0.00	-2,656.25	0.00	-375.00	0.00	0.00
02666QK69 AMERICAN HONDA FINANCE	704,574.11 0.00	0.00 -700,000.00	0.00	0.00	-928.26	-3,496.11	0.00	-149.74	0.00	0.00
90331HMR1 US BANK NA CINCINNATI	0.00 300,000.00	0.00 0.00	0.00	0.00	0.00	296.59	0.00	580.50	0.00	300,877.09
3137EADD8 FREDDIE MAC	1,001,977.78 0.00	0.00 0.00	0.00	0.00	-562.99	1,250.00	0.00	-199.01	0.00	1,002,465.78
3128X33E1 FREDDIE MAC	512,502.53 0.00	0.00 -500,000.00	0.00	0.00	-1,640.68	-10,871.53	0.00	9.68	0.00	0.00
41284BAB2 HDMOT 2015-1 A2A	0.00 499,995.95	0.00 0.00	0.00	0.00	0.32	177.78	0.00	65.73	0.00	500,239.78
912828PS3 US TREASURY N/B	1,026,181.57 0.00	0.00 0.00	0.00	0.00	-4,092.68	-5,054.65	0.00	889.68	0.00	1,017,923.92
912828PS3 US TREASURY N/B	1,026,181.57 0.00	0.00 0.00	0.00	0.00	-4,130.38	-5,054.65	0.00	927.38	0.00	1,017,923.92
89236WAB4 TAOT 2015-A A2	0.00 599,994.30	0.00 0.00	0.00	0.00	0.30	319.50	0.00	263.40	0.00	600,577.50
69371RK96 PACCAR FINANCIAL CORP	0.00 500,910.00	0.00 0.00	0.00	0.00	0.00	1,322.22	0.00	-257.00	0.00	501,975.22
69371RK96 PACCAR FINANCIAL CORP	205,726.93 0.00	0.00 0.00	0.00	0.00	-122.06	358.75	0.00	-157.76	0.00	205,805.86
06406HBN8 BANK OF NEW YORK MELLON	761,241.33 0.00	0.00 -750,000.00	0.00	0.00	-724.46	-10,720.83	0.00	203.96	0.00	0.00
762494QV7 RIALTO USD-TXBL	0.00 250,000.00	0.00 0.00	0.00	0.00	0.00	43.68	0.00	295.00	0.00	250,338.68
3136FPET0 FANNIE MAE	0.00 1,015,960.00	0.00 0.00	0.00	0.00	-273.60	1,166.67	0.00	-469.40	0.00	1,016,383.67
912828RF9 US TREASURY N/B	1,010,897.79 0.00	0.00 0.00	0.00	0.00	-1,390.51	-2,528.22	0.00	2,171.51	0.00	1,009,150.57
43814KAB7 HAROT 2015-1 A2	0.00 334,982.51	0.00 0.00	0.00	0.00	1.95	104.22	0.00	6.49	0.00	335,095.18
70659PAE1 PENAR 2013-1A A1	750,645.50 0.00	0.00 0.00	0.00	0.00	0.00	4.38	0.00	-75.75	0.00	750,574.12
76912TJC8 RIVERSIDE PUB FIN-REF	0.00 124,468.75	0.00 0.00	0.00	0.00	6.07	17.36	0.00	-46.07	0.00	124,446.11
3134G54C6 FREDDIE MAC	998,611.44 0.00	0.00 0.00	0.00	0.00	-308.22	1,250.00	0.00	2,279.22	0.00	1,001,832.44

Roll Forward

WC-Contra Costa County (19529)

Base Currency: USD 01/01/2015 - 03/31/2015

[Return to Table of Contents](#)

Dated: 04/03/2015

Identifier, Description	Beginning Market Value + Accrued, Base Purchases	Base Sales, Base Maturities and Redemptions	Base Paydowns	Base Net Transferred Value	Base Amortization/ Accretion	Change In Accrued Balance	Net Realized Gain/Loss	Base Change In Net Unrealized Gain/Loss	Base Change In Cash, Payables/Receivables	Ending Market Value + Accrued
912828UP3 US TREASURY N/B	1,001,122.45 0.00	0.00 -1,000,000.00	0.00	0.00	24.40	-849.45	0.00	-297.40	0.00	0.00
46625HHW3 JPMORGAN CHASE & CO	0.00 762,750.00	0.00 0.00	0.00	0.00	-2,486.07	4,116.67	0.00	92.07	0.00	764,472.67
91412GUT0 UNIV OF CALIFORNIA-AN	249,575.03 0.00	0.00 0.00	0.00	0.00	0.00	396.25	0.00	582.50	0.00	250,553.78
68428LDH4 ORANGE CNTY -TXBL-A	0.00 490,000.00	0.00 0.00	0.00	0.00	0.00	721.93	0.00	-362.60	0.00	490,359.33
68428LDH4 ORANGE CNTY -TXBL-A	0.00 300,000.00	0.00 0.00	0.00	0.00	0.00	442.00	0.00	-222.00	0.00	300,220.00
459200HD6 IBM CORP	752,094.50 0.00	0.00 0.00	0.00	0.00	-455.82	1,406.25	0.00	-557.43	0.00	752,487.50
4197915E4 HAWAII-TXBL-REF-ES	748,568.25 0.00	0.00 0.00	0.00	0.00	0.00	1,370.62	0.00	1,987.50	0.00	751,926.38
010775AK0 ALAMEDA CA CMNTY IMPT	99,950.29 0.00	0.00 0.00	0.00	0.00	0.00	33.79	0.00	36.00	0.00	100,020.08
0258M0DA4 AMER EXPRESS CREDIT CO	767,643.92 0.00	0.00 0.00	0.00	0.00	-4,150.79	-5,156.25	0.00	-140.71	0.00	758,196.17
65477WAB2 NAROT 2014-B A2	749,876.25 0.00	0.00 0.00	0.00	0.00	5.80	-62.50	0.00	202.70	0.00	750,022.25
06406HBX6 BANK OF NEW YORK MELLON	0.00 768,750.00	0.00 0.00	0.00	0.00	-2,369.13	3,018.75	0.00	-1,447.62	0.00	767,952.00
3133EDXG2 FEDERAL FARM CREDIT BANK	1,001,856.06 0.00	0.00 0.00	0.00	0.00	-253.52	1,675.00	0.00	157.52	0.00	1,003,435.06
3134G53J2 FREDDIE MAC	999,083.39 0.00	0.00 0.00	0.00	0.00	0.00	1,375.00	0.00	2,108.00	0.00	1,002,566.39
3134G4TH1 FREDDIE MAC	1,001,690.67 0.00	0.00 0.00	0.00	0.00	-18.30	-750.00	0.00	30.30	0.00	1,000,952.67
313384SS9 FED HOME LN DISCOUNT NT	0.00 997,472.22	0.00 0.00	0.00	0.00	375.00	0.00	0.00	85.78	0.00	997,933.00
3135G0TR4 FANNIE MAE	1,003,131.22 0.00	-1,000,000.00 0.00	0.00	0.00	-157.06	-2,997.22	0.00	23.06	0.00	0.00
5446462Q4 LOS ANGELES SD-L-TXBL	0.00 0.00	0.00 0.00	0.00	400,000.00	0.00	486.00	0.00	-216.00	0.00	400,270.00
5446462Q4 LOS ANGELES SD-L-TXBL	400,500.80 0.00	0.00 0.00	0.00	-400,000.00	0.00	-712.80	0.00	212.00	0.00	0.00
59217GAM1 MET LIFE GLOB FUNDING I	615,928.93 0.00	0.00 -610,000.00	0.00	0.00	-181.33	-5,828.89	0.00	81.29	0.00	0.00
857477AH6 STATE STREET CORP	0.00 307,059.00	0.00 0.00	0.00	0.00	-553.27	575.00	0.00	-50.63	0.00	307,030.10
857477AH6 STATE STREET CORP	0.00 291,141.75	0.00 0.00	0.00	0.00	-157.93	546.25	0.00	148.53	0.00	291,678.60
084664CD1 BERKSHIRE HATHAWAY FIN	0.00 750,000.00	0.00 0.00	0.00	0.00	0.00	876.06	0.00	1,230.75	0.00	752,106.81
677520FR4 OH ST-TXB-DEV ASST-A	787,271.25 0.00	0.00 0.00	0.00	0.00	-9,271.81	10,106.25	0.00	481.81	0.00	788,587.50
097023BC8 BOEING CO	0.00 789,135.00	0.00 0.00	0.00	0.00	-3,830.99	10,234.38	0.00	1,232.24	0.00	796,770.62
3134G4XC7 FREDDIE MAC	0.00 999,900.00	0.00 0.00	0.00	0.00	2.72	223.33	0.00	857.28	0.00	1,000,983.33
928668AD4 VOLKSWAGEN GROUP AMERICA	499,733.53 0.00	0.00 0.00	0.00	0.00	0.00	8.41	0.00	-93.00	0.00	499,648.94
06050TLU4 BANK OF AMERICA NA	498,999.80 0.00	0.00 0.00	0.00	0.00	0.00	-34.56	0.00	1,175.00	0.00	500,140.24
36962G6Q2 GENERAL ELEC CAP CORP	754,267.40 0.00	0.00 0.00	0.00	0.00	-412.90	-2.70	0.00	903.40	0.00	754,755.19
74153WCA5 PRICOA GLOBAL FUNDING 1	300,424.03 0.00	0.00 0.00	0.00	0.00	-130.23	0.13	0.00	24.33	0.00	300,318.26
74153WCA5 PRICOA GLOBAL FUNDING 1	375,530.04 0.00	0.00 0.00	0.00	0.00	0.00	0.16	0.00	-132.38	0.00	375,397.82

Roll Forward

WC-Contra Costa County (19529)

Base Currency: USD 01/01/2015 - 03/31/2015

[Return to Table of Contents](#)

Dated: 04/03/2015

Identifier, Description	Beginning Market Value + Accrued, Base Purchases	Base Sales, Base Maturities and Redemptions	Base Paydowns	Base Net Transferred Value	Base Amortization/ Accretion	Change In Accrued Balance	Net Realized Gain/Loss	Base Change In Net Unrealized Gain/Loss	Base Change In Cash, Payables/Receivables	Ending Market Value + Accrued
3133EDQW5 FEDERAL FARM CREDIT BANK	1,000,702.89 0.00	0.00 0.00	0.00	0.00	220.82	-725.00	0.00	278.18	0.00	1,000,476.89
912828B82 US TREASURY N/B	999,599.45 0.00	0.00 0.00	0.00	0.00	464.79	-632.06	0.00	707.21	0.00	1,000,139.39
3130A3XU3 FEDERAL HOME LOAN BANK	0.00 999,870.00	0.00 0.00	0.00	0.00	23.11	472.22	0.00	-0.11	0.00	1,000,365.22
40428HPG1 HSBC USA INC	707,779.22 0.00	0.00 -700,000.00	0.00	0.00	-1,351.17	-6,372.92	0.00	-55.13	0.00	0.00
605581FW2 MISSISSIPPI ST-B-TXBL	0.00 300,000.00	0.00 0.00	0.00	0.00	0.00	229.33	0.00	-690.00	0.00	299,539.33
64952WBE2 NEW YORK LIFE GLOBAL FDG	503,095.89 0.00	0.00 -500,000.00	0.00	0.00	-81.50	-3,051.39	0.00	37.00	0.00	0.00
3130A4KE1 FEDERAL HOME LOAN BANK	0.00 499,923.19	0.00 0.00	0.00	0.00	0.00	100.83	0.00	-27.19	0.00	499,996.83
03255LGX1 ANAHEIM FING AUTH-B	749,899.17 0.00	0.00 0.00	0.00	0.00	0.00	1,875.00	0.00	60.00	0.00	751,834.17
3133ECHB3 FEDERAL FARM CREDIT BANK	1,001,340.00 0.00	0.00 -1,000,000.00	0.00	0.00	0.00	-1,425.00	0.00	85.00	0.00	0.00
74005PAR5 PRAXAIR INC	664,166.73 0.00	0.00 -650,000.00	0.00	0.00	-6,424.00	-7,599.13	0.00	-143.60	0.00	0.00
912828QX1 US TREASURY N/B	1,021,589.17 0.00	0.00 0.00	0.00	0.00	-2,615.89	-3,790.99	0.00	1,912.89	0.00	1,017,095.19
22546QAE7 CREDIT SUISSE NEW YORK	254,070.69 0.00	0.00 -250,000.00	0.00	0.00	-1,480.00	-2,381.94	0.00	-208.75	0.00	0.00
3133EDGM8 FEDERAL FARM CREDIT BANK	199,899.43 0.00	0.00 0.00	0.00	0.00	83.35	-175.00	0.00	237.45	0.00	200,045.23
3133EDGM8 FEDERAL FARM CREDIT BANK	999,497.17 0.00	0.00 0.00	0.00	0.00	222.83	-875.00	0.00	1,381.17	0.00	1,000,226.17
89233P4B9 TOYOTA MOTOR CREDIT CORP	760,284.33 0.00	0.00 0.00	0.00	0.00	-5,269.74	6,000.00	0.00	481.74	0.00	761,496.33
74254PYF3 PRINCIPAL LIFE INC FDG	512,965.83 0.00	0.00 0.00	0.00	0.00	-6,183.40	6,937.50	0.00	-136.60	0.00	513,583.33
69349LAL2 PNC BANK NA	749,570.55 0.00	0.00 0.00	0.00	0.00	-230.81	2.81	0.00	1,320.56	0.00	750,663.11
36164EAB1 GEET 2015-1 A2	0.00 399,957.00	0.00 0.00	0.00	0.00	1.91	267.00	0.00	203.89	0.00	400,429.80
3134G4DE5 FREDDIE MAC	1,502,286.17 0.00	0.00 -1,500,000.00	0.00	0.00	0.00	-2,221.67	0.00	-64.50	0.00	0.00
54438CQZ8 LOS ANGELES CCD-H-TXL	748,987.50 0.00	0.00 0.00	0.00	0.00	0.00	513.56	0.00	1,087.50	0.00	750,588.56
24422ESA8 JOHN DEERE CAPITAL CORP	660,447.70 0.00	0.00 -660,000.00	0.00	0.00	0.00	-434.50	0.00	-13.20	0.00	0.00
74256LAC3 PRINCIPAL LFE GLB FND II	250,777.89 0.00	0.00 0.00	0.00	0.00	-347.07	625.00	0.00	557.32	0.00	251,613.14
05531FAG8 BB&T CORPORATION	0.00 766,320.00	0.00 0.00	0.00	0.00	0.00	1,400.00	0.00	-529.50	0.00	767,190.50
CCYUSD Payable	-750,000.00 0.00	0.00 0.00	0.00	0.00	0.00	0.00	0.00	0.00	-1,019,976.24	-1,769,976.24
CCYUSD Receivable	23.65 0.00	0.00 0.00	0.00	0.00	0.00	0.00	0.00	0.00	42.19	65.84
CCYUSD Cash	0.46 0.00	0.00 0.00	0.00	0.00	0.00	0.00	0.00	0.00	-0.00	0.46
43814GAB6 HAROT 2014-2 A2	199,912.57 0.00	0.00 0.00	-37,879.70	0.00	3.74	-5.33	0.00	42.96	0.00	162,074.23
90290KAB1 USAOT 2014-1 A2	485,319.26 0.00	0.00 0.00	-198,250.60	0.00	4.52	-33.48	0.00	61.99	0.00	287,101.69
89236VAB6 TAOT 2013-B A2	166,949.20 0.00	0.00 0.00	-147,221.22	0.00	1.63	-31.41	0.00	-22.61	0.00	19,675.59
31679KAB6 FITAT 2014-2 A2A	749,688.00 0.00	0.00 0.00	-136,570.38	0.00	21.14	-27.31	0.01	185.68	0.00	613,297.12

Roll Forward

WC-Contra Costa County (19529)

Base Currency: USD 01/01/2015 - 03/31/2015

[Return to Table of Contents](#)

Dated: 04/03/2015

Identifier, Description	Beginning Market Value + Accrued, Base Purchases	Base Sales, Base Maturities and Redemptions	Base Paydowns	Base Net Transferred Value	Base Amortization/ Accretion	Change In Accrued Balance	Net Realized Gain/Loss	Base Change In Net Unrealized Gain/Loss	Base Change In Cash, Payables/Receivables	Ending Market Value + Accrued
55292LAB0 MTBAT 2013-1A A2	54,672.37 0.00	0.00 0.00	-54,655.80	0.00	0.10	-16.03	0.01	-0.65	0.00	0.00
92867GAC7 VALET 2012-1 A3	175,038.53 0.00	0.00 0.00	-77,774.78	0.00	-128.95	-20.20	0.01	-13.24	0.00	97,101.37
05578XAB4 BMWOT 2013-A A2	72,766.65 0.00	0.00 0.00	-72,761.18	0.00	0.43	-4.97	0.01	-0.94	0.00	0.00
---	44,326,237.89	-11,505,591.68	-1,229,501.29	0.00	-67,877.83	-22,151.45	0.02	25,239.50	-1,019,934.05	44,322,307.71
---	24,385,886.60	-10,570,000.00								

* Weighted By: Ending Base Market Value + Accrued.

Shock Analysis

Base Currency: USD As of 03/31/2015

[Return to Table of Contents](#)

WC-Contra Costa County (19529)

Dated: 04/03/2015

Identifier	Description	Security Type	Base Market Value	Book Yield	Yield	Duration	-200 Basis Point Shock	-100 Basis Point Shock	-50 Basis Point Shock	50 Basis Point Shock	100 Basis Point Shock	200 Basis Point Shock
010775AK0	ALAMEDA CA CMNTY IMPT	MUNI	99,974.00	0.553	0.616	0.431	100,239.43	100,239.43	100,189.44	99,758.56	99,543.11	99,112.22
0258MODA4	AMER EXPRESS CREDIT CO	CORP	757,279.50	0.491	0.588	0.457	759,314.43	759,314.43	759,009.88	755,549.12	753,818.73	750,357.97
03255LGX1	ANAHEIM FING AUTH-B	MUNI	748,980.00	1.00	1.108	1.086	757,992.39	757,113.92	753,046.96	744,913.04	740,846.08	732,712.15
05531FAG8	BB&T CORPORATION	CORP	765,790.50	0.662	0.00	0.00	765,790.50	765,790.50	765,790.50	765,790.50	765,790.50	765,790.50
06050TLU4	BANK OF AMERICA NA	CORP	499,706.00	0.74	0.736	0.126	500,169.41	500,169.41	500,020.81	499,391.19	499,076.37	498,446.74
06406HBX6	BANK OF NEW YORK MELLON	CORP	764,933.25	0.644	0.815	1.306	773,075.12	773,075.12	769,928.26	759,938.24	754,943.22	744,953.19
084664CD1	BERKSHIRE HATHAWAY FIN	CORP	751,230.75	0.562	0.494	0.04	751,379.19	751,379.19	751,379.19	751,080.50	750,930.26	750,629.77
097023BC8	BOEING CO	CORP	786,536.25	0.849	0.773	1.58	796,142.53	796,142.53	792,749.89	780,322.61	774,108.98	761,681.70
14912L4X6	CATERPILLAR FINANCIAL SE	CORP	788,912.80	0.643	0.725	1.316	796,439.82	796,439.82	794,103.85	783,721.75	778,530.71	768,148.62
161571FY5	CHAIT 2013-A4 A4	ABS	750,000.00	0.272	0.259	0.05	750,097.12	750,097.12	750,097.12	749,812.50	749,625.00	749,250.00
3130A3XU3	FEDERAL HOME LOAN BANK	AGCY BOND	999,893.00	0.263	0.261	0.809	1,002,004.26	1,002,004.26	1,002,004.26	995,848.43	991,803.87	983,714.73
3130A4KE1	FEDERAL HOME LOAN BANK	AGCY BOND	499,896.00	0.345	0.00	0.00	499,896.00	499,896.00	499,896.00	499,896.00	499,896.00	499,896.00
313373SZ6	FEDERAL HOME LOAN BANK	AGCY BOND	1,020,252.00	0.50	0.393	1.177	1,024,971.29	1,024,971.29	1,024,971.29	1,014,247.82	1,008,243.63	996,235.27
313384SS9	FED HOME LN DISCOUNT NT	AGCY DISC	997,933.00	0.254	0.243	0.852	999,999.08	999,999.08	999,999.08	993,681.81	989,430.61	980,928.22
3133EDGC0	FEDERAL FARM CREDIT BANK	AGCY BOND	999,892.00	0.382	0.265	0.593	1,001,463.28	1,001,463.28	1,001,463.28	996,927.32	993,962.64	988,033.28
3133EDGM8	FEDERAL FARM CREDIT BANK	AGCY BOND	1,200,026.40	0.454	0.35	0.468	1,201,992.04	1,201,992.04	1,201,992.04	1,197,218.34	1,194,101.28	1,188,794.15
3133EDQW5	FEDERAL FARM CREDIT BANK	AGCY BOND	999,913.00	0.38	0.299	0.806	1,002,322.73	1,002,322.73	1,002,322.73	995,883.35	991,853.70	983,794.40
3133EDXG2	FEDERAL FARM CREDIT BANK	AGCY BOND	1,000,327.00	0.567	0.684	1.111	1,007,928.72	1,007,928.72	1,005,883.82	994,770.18	989,213.37	978,099.74
3134G4TH1	FREDDIE MAC	AGCY BOND	1,000,261.00	0.293	0.204	0.272	1,000,816.02	1,000,816.02	1,000,816.02	998,900.64	997,540.29	994,819.58
3134G4XC7	FREDDIE MAC	AGCY BOND	1,000,760.00	0.677	0.524	0.845	1,005,191.17	1,005,191.17	1,004,988.21	996,531.79	992,303.58	983,847.16
3134G53J2	FREDDIE MAC	AGCY BOND	1,000,565.00	0.55	0.154	0.601	1,001,491.06	1,001,491.06	1,001,491.06	997,558.30	994,551.60	988,538.21
3134G54C6	FREDDIE MAC	AGCY BOND	1,000,013.00	0.375	0.509	0.65	1,003,321.54	1,003,321.54	1,003,263.04	996,762.96	993,512.92	987,012.83
3136FPET0	FANNIE MAE	AGCY BOND	1,015,217.00	0.326	0.383	0.938	1,018,864.21	1,018,864.21	1,018,864.21	1,010,455.63	1,005,694.26	996,171.53
3137EADD8	FREDDIE MAC	AGCY BOND	1,000,188.00	0.272	0.098	0.047	1,000,234.07	1,000,234.07	1,000,234.07	999,952.96	999,717.91	999,247.82
31679KAB6	FITAT 2014-2 A2A	ABS	613,174.44	0.464	0.548	0.44	614,652.92	614,652.92	614,523.42	611,825.45	610,476.47	607,778.50
36164EAB1	GEET 2015-1 A2	ABS	400,162.80	0.901	0.862	1.075	403,870.91	403,870.91	402,313.68	398,011.92	395,861.05	391,559.30
36962G6Q2	GENERAL ELEC CAP CORP	CORP	753,283.50	0.642	0.276	0.028	753,341.71	753,341.71	753,341.71	753,178.04	753,072.58	752,861.66
41284AAB4	HDMOT 2014-1 A2A	ABS	213,263.44	0.498	0.696	0.524	214,041.22	214,041.22	213,822.19	212,704.69	212,145.94	211,028.44
41284BAB2	HDMOT 2015-1 A2A	ABS	500,062.00	0.802	0.772	4.055	515,716.24	515,716.24	510,200.76	489,923.24	479,784.49	459,506.97
4197915E4	HAWAII-TXBL-REF-ES	MUNI	750,007.50	0.731	0.71	1.337	757,127.10	757,127.10	755,021.30	744,993.70	739,979.90	729,952.30
43814GAB6	HAROT 2014-2 A2	ABS	162,051.40	0.40	0.538	0.292	162,305.98	162,305.98	162,287.99	161,814.80	161,578.21	161,105.02
43814KAB7	HAROT 2014-B A2	ABS	334,990.96	0.706	0.711	0.878	337,082.16	337,082.16	336,461.57	333,520.34	332,049.73	329,108.51
459200HD6	IBM CORP	CORP	750,300.00	0.502	0.363	0.114	750,610.49	750,610.49	750,610.49	749,872.33	749,444.66	748,589.32
46625HHW3	JPMORGAN CHASE & CO	CORP	760,356.00	0.86	0.86	0.782	765,469.55	765,469.55	763,328.99	757,383.01	754,410.02	748,464.03
47787VAB7	JDOT 2014-A A2	ABS	457,650.85	0.455	0.561	0.299	458,418.51	458,418.51	458,335.04	456,966.66	456,282.47	454,914.10
54438CQZ8	LOS ANGELES CCD-H-TXL	MUNI	750,075.00	0.297	0.267	0.336	750,747.91	750,747.91	750,747.91	748,814.87	747,554.75	745,034.50
5446462Q4	LOS ANGELES SD-L-TXBL	MUNI	399,784.00	0.486	0.539	0.763	401,428.14	401,428.14	401,309.18	398,258.82	396,733.65	393,683.30
58768EAC3	MBALT 2014-A A2A	ABS	488,202.88	0.484	0.52	0.227	488,779.15	488,779.15	488,756.99	487,648.77	487,094.66	485,986.44
605581FW2	MISSISSIPPI ST-B-TXBL	MUNI	299,310.00	0.64	0.786	1.491	302,817.69	302,817.69	301,541.36	297,078.64	294,847.29	290,384.58
65477WAB2	NAROT 2014-B A2	ABS	749,822.25	0.607	0.64	0.718	753,267.83	753,267.83	752,514.11	747,130.39	744,438.53	739,054.80
677520FR4	OH ST-TXB-DEV ASST-A	MUNI	768,375.00	0.351	0.531	0.501	770,419.12	770,419.12	770,299.78	766,450.22	764,525.44	760,675.88
68428LDH4	ORANGE CNTY -TXBL-A	MUNI	789,415.40	0.68	0.753	0.846	794,444.28	794,444.28	792,754.63	786,076.17	782,736.95	776,058.49
69349LAL2	PNC BANK NA	CORP	749,923.50	0.449	0.586	0.079	750,270.67	750,270.67	750,219.72	749,627.28	749,331.06	748,738.62
69371RK96	PACCAR FINANCIAL CORP	CORP	705,920.73	0.421	0.495	0.624	708,101.18	708,101.18	708,101.18	703,718.26	701,515.78	697,110.84
70659PAE1	PENAR 2013-1A A1	ABS	750,408.75	0.564	0.48	0.05	750,588.85	750,588.85	750,588.85	750,221.15	750,033.55	749,658.34
74153WCA5	PRICOA GLOBAL FUNDING 1	CORP	675,311.18	0.454	0.406	0.142	675,700.51	675,700.51	675,700.51	674,831.70	674,352.23	673,393.29
74254PYF3	PRINCIPAL LIFE INC FDG	CORP	501,712.50	0.52	0.12	0.075	501,757.65	501,757.65	501,757.65	501,524.36	501,336.22	500,959.93
74256LAC3	PRINCIPAL LFE GLB FND II	CORP	250,849.25	0.434	0.531	0.693	251,772.33	251,772.33	251,718.44	249,980.06	249,110.86	247,372.48
762494QV7	RIALTO USD-TXBL	MUNI	250,295.00	1.258	1.203	1.827	255,796.19	254,867.89	252,581.44	248,008.56	245,722.11	241,149.22
76912TJC8	RIVERSIDE PUB FIN-REF	MUNI	124,428.75	1.301	1.308	1.419	126,738.21	126,194.39	125,311.57	123,545.93	122,663.11	120,897.46
857477AH6	STATE STREET CORP	CORP	597,587.44	0.573	0.542	0.927	600,589.93	600,589.93	600,357.26	594,817.63	592,047.81	586,508.17

Shock Analysis

WC-Contra Costa County (19529)

Base Currency: USD As of 03/31/2015

[Return to Table of Contents](#)

Dated: 04/03/2015

Identifier	Description	Security Type	Base Market Value	Book Yield	Yield	Duration	-200 Basis Point Shock	-100 Basis Point Shock	-50 Basis Point Shock	50 Basis Point Shock	100 Basis Point Shock	200 Basis Point Shock
89233P4B9	TOYOTA MOTOR CREDIT CORP	CORP	754,563.00	0.341	0.375	0.213	755,165.71	755,165.71	755,165.71	753,759.39	752,955.78	751,348.56
89236VAB6	TAOT 2013-B A2	ABS	19,671.40	0.484	0.456	0.042	19,675.16	19,675.16	19,675.16	19,667.26	19,663.13	19,654.87
89236WAB4	TAOT 2015-A A2	ABS	600,258.00	0.712	0.672	0.918	603,960.97	603,960.97	603,013.18	597,502.82	594,747.63	589,237.26
90290KAB1	USAOT 2014-1 A2	ABS	287,053.20	0.386	0.472	0.184	287,302.50	287,302.50	287,302.50	286,789.11	286,525.02	285,996.84
90331HMR1	US BANK NA CINCINNATI	CORP	300,580.50	0.565	0.515	0.075	300,696.60	300,696.60	300,693.22	300,467.78	300,355.06	300,129.63
912828B82	US TREASURY N/B	US GOV	999,922.00	0.44	0.267	0.917	1,002,370.20	1,002,370.20	1,002,370.20	995,337.36	990,752.72	981,583.43
912828PS3	US TREASURY N/B	US GOV	2,029,218.00	0.325	0.257	0.834	2,033,567.39	2,033,567.39	2,033,567.39	2,020,756.16	2,012,294.32	1,995,370.64
912828QX1	US TREASURY N/B	US GOV	1,014,609.00	0.434	0.422	1.326	1,020,286.47	1,020,286.47	1,020,286.47	1,007,882.14	1,001,155.28	987,701.57
912828RF9	US TREASURY N/B	US GOV	1,008,281.00	0.432	0.436	1.408	1,014,470.72	1,014,470.72	1,014,470.72	1,001,182.70	994,084.40	979,887.81
912828WQ9	US TREASURY N/B	US GOV	1,001,641.00	0.459	0.369	1.248	1,006,253.68	1,006,253.68	1,006,253.68	995,390.76	989,140.52	976,640.04
91412GUT0	UNIV OF CALIFORNIA-AN	MUNI	249,955.00	0.634	0.63	1.128	251,731.28	251,731.28	251,364.75	248,545.25	247,135.51	244,316.02
928668AD4	VOLKSWAGEN GROUP AMERICA	CORP	499,401.50	0.488	0.586	0.151	499,843.40	499,843.40	499,778.55	499,024.45	498,647.40	497,893.31
92867GAC7	VALET 2012-1 A3	ABS	97,076.18	0.53	0.411	0.179	97,147.60	97,147.60	97,147.60	96,989.30	96,902.41	96,728.65
949917397	WFA HERITAGE MONEY MARK-I	MMFUND	2,121,663.53	0.00	0.00	0.00	2,121,663.53	2,121,663.53	2,121,663.53	2,121,663.53	2,121,663.53	2,121,663.53
CCYUSD	Payable	CASH	-1,769,976.24	0.00	0.00	0.00	-1,769,976.24	-1,769,976.24	-1,769,976.24	-1,769,976.24	-1,769,976.24	-1,769,976.24
CCYUSD	Receivable	CASH	65.84	0.00	0.00	0.00	65.84	65.84	65.84	65.84	65.84	65.84
CCYUSD	Cash	CASH	0.46	0.00	0.00	0.00	0.46	0.46	0.46	0.46	0.46	0.46
---	---	---	44,209,187.32	0.501	0.459	0.712	44,381,217.08	44,378,866.51	44,341,855.44	44,051,888.61	43,894,589.90	43,579,992.49

* Weighted By: Base Market Value + Accrued.

*The shock analysis includes a yield floor of 0.

Disclaimer

As of 03/31/2015

[Return to Table of Contents](#)

Dated: 04/03/2015

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



CONTRA COSTA COUNTY
STATEMENT FOR PERIOD
March 01, 2015 - March 31, 2015

Page 74

CalTrust Short Term Fund

201-000004-10

Date	Transaction	Shares	Price Per Share	Amount	Average Cost NAV	Average Cost Amount	Realized Gain/Loss*
02/28/2015	BALANCE FORWARD	8,829,936.899	10.02	88,475,967.73	10.02190855	88,492,820.09	
03/02/2015	INCOME DISTRIBUTION - FEBRUARY	3,326.998	10.02	33,336.52	10.02190783	33,336.52	0.00
03/31/2015	UNREALIZED GAIN (LOSS)	0.000		88,332.64		0.00	
03/31/2015	ENDING BALANCE	<u>8,833,263.897</u>	10.03	<u>88,597,636.89</u>		<u>88,526,156.61</u>	
	INCOME DISTRIBUTION PAID - FEBRUARY			0.00			
	INCOME ACCRUAL - MARCH			31,517.15			
	CUMULATIVE UNREALIZED GAIN (LOSS)			71,480.28			

* Please note that this information should not be construed as tax advice and it is recommended that you consult with a tax professional regarding your account.

For Inquiries About Your Account, Contact:

Nottingham Investment Administration
116 South Franklin Street
Rocky Mount, NC 27804
Attention: CalTRUST Shareholder Services
Phone: 800.773.3863
Fax: 252-972-1908
Email: caltrustsupport@ncfunds.com

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



	CalTrust Short Term	LAIF		CalTrust Short Term Total Return	CalTrust Short Term Yield Return	LAIF Yield Return
Market Value	\$848,161,650.20	N/A	One Month	0.06%	0.04%	0.02%
NAV per Share	\$10.03	N/A	Three Month	0.19%	0.11%	0.07%
Yield	0.40%	0.27%	Six Month	0.20%	0.21%	0.13%
Period Total Return	0.06%	N/A	One Year*	0.37%	0.40%	0.25%
Period Yield Return	0.04%	0.02%	Two Year*	0.41%	0.38%	0.25%
Effective Duration	0.62 yrs.	N/A	Three Year*	0.41%	0.38%	0.28%
Average Maturity	1.32 yrs.	0.54 yrs.	Five Year*	0.48%	0.45%	0.35%
			Ten Year*	1.95%	1.91%	1.86%
			Since Inception*	1.96%	1.92%	1.87%
			*Annualized			

Portfolio Sector Breakdown		Portfolio Quality Breakdown	

Disclosure to Performance Information

- This performance information is based on an inception date of February 13, 2005, when the CalTrust Short-Term portfolio commenced investment operations according to its investment objective , and does not include any investment returns from temporary investments held before the commencement of those operations.
- First-month index returns, February 13-28, 2005, are intra-period and were calculated by calculating the average daily return during the month and multiplying the average daily return by number of days in the shortened period.
- Performance was calculated net of investment advisory and program administration fees.
- The Local Agency Investment Fund (LAIF) is a diversified portfolio managed by the State of California for local governments and special districts.
- Performance for the CalTRUST Short Term Account is on a trade date basis . LAIF's monthly performance was calculated by taking the average monthly effective yield and dividing it by 365 then multiplying the result by the number of days in the month.
- Yield represents the 7-day net distribution on investments for the period.
- Rating source - Standard & Poor's.
- Past performance is no guarantee of future results.



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888-422-8778

<<Back		CalTrust Short Term Fund	View			Export	Print	Home
Search		Complete Listing	Additional Ratings	Effective Date:		3/31/2015	Go	
Ticker	CUSIP	Description	S&P Rating 3/31/2015*	Mat. Date	Years	Shares	Price	Value
AL090115	010775AK0	ALAMEDA CA CMNTY IMP T 9/1/2015 0.553%	A+	9/1/2015	0.5	1,355,000.00	99.9740	\$1,354,647.70
AX091515	0258M0DA4	AMER EXPRESS CREDIT CO 9/15/2015 2.75%	A-	9/15/2015	0.5	6,300,000.00	100.9706	\$6,361,147.80
AM111315	025815AA9	AMERICAN EXPR CENTURION 11/13/15	A-	11/13/2015	0.7	2,800,000.00	100.1943	\$2,805,440.40
AX072916	0258M0DG1	AMERICAN EXPRESS CRE DIT 7/29/2016 1.3%	A-	7/29/2016	1.3	959,000.00	100.5745	\$964,509.46
AH121117	02665WAR2	AMERICAN HONDA FINAN CE 12/11/2017 0.545	A+	12/11/2017	2.8	8,000,000.00	100.1517	\$8,012,136.00
Cr031518	02582JGD6	AMXCA 2012-2 A 3/15/2018 0.68%	AAA	3/15/2018	3.0	10,000,000.00	100.0790	\$10,007,900.00
AN050116	03255LXG1	ANAHEIM FING AUTH-B 5/1/2016 1%	AA-	5/1/2016	1.2	2,850,000.00	99.8640	\$2,846,124.00
AN040615	0347M3R63	ANGLESEA FDG PLC 04/06/15	A-1	4/6/2015	0.1	15,000,000.00	99.9980	\$14,999,695.05
BA080115	060505BS2	BANK OF AMERICA CORP 8/1/2015 4.75%	A-	8/1/2015	0.4	5,250,000.00	101.2333	\$5,314,748.25
BA100915	06051GER6	BANK OF AMERICA CORP 1.5% 10/09/15	A-	10/9/2015	0.6	988,000.00	100.4245	\$992,194.06
BA021417	06050TLU4	BANK OF AMERICA NA 2/14/2017 0.7061%	A	2/14/2017	1.9	500,000.00	99.9412	\$499,706.00
BA111416	06050TLS9	BANK OF AMERICA NA 11/14/2016 0.7089%	A	11/14/2016	1.7	2,200,000.00	100.0602	\$2,201,324.40
BN011516	06406HBS7	BANK OF NEW YORK MELLON 2.5% 1/15/16	A+	1/15/2016	0.8	2,000,000.00	101.5354	\$2,030,708.00
BN072816	06406HBX6	BANK OF NEW YORK MELLON 2.3% 7/28/16	A+	7/28/2016	1.3	2,500,000.00	101.9911	\$2,549,777.50
BB031516	05531FAG8	BB&T CORPORATION 3/15/2016 3.2%	A-	3/15/2016	1.0	2,350,000.00	102.1054	\$2,399,476.90
BR011218	084664CD1	BERKSHIRE HATHAWAY F IN 1/12/2018 0.5533	AA	1/12/2018	2.8	6,250,000.00	100.1641	\$6,260,256.25
Au042517	09658UAB5	BMWOT 2014-A A2 4/25/2017 0.53%	AAA	4/25/2017	2.1	10,690,000.00	100.0117	\$10,691,250.73
BA112016	097023BC8	BOEING CO 11/20/2016 3.75%	A	11/20/2016	1.7	2,750,000.00	104.8715	\$2,883,966.25
BB120116	07330NAF2	BRANCH BANKING & TRU ST 12/1/2016 0.6743	A	12/1/2016	1.8	5,000,000.00	100.1253	\$5,006,265.00
BT120116	07330NAG0	BRANCH BANKING & TRU ST 12/1/2016 1.05%	A	12/1/2016	1.8	7,000,000.00	100.0645	\$7,004,515.00
UN070141	91412GFA8	CA UNI-FLTGT-TXB-Y-2 7/1/2041 0.656%	AA	7/1/2017	2.3	3,250,000.00	100.0000	\$3,250,000.00
CO020518	14042E4K3	CAPITAL ONE NA 2/5/2018 0.9351%	BBB+	2/5/2018	2.9	2,000,000.00	100.1935	\$2,003,870.00
CA022616	14912L5M9	CATERPILLAR FINANCIA L SE 2/26/2016 0.47	A	2/26/2016	0.9	4,310,000.00	100.1798	\$4,317,749.38
CA040116	14912L4S7	CATERPILLAR FINANCIA L SE 4/1/2016 2.65%	A	4/1/2016	1.1	1,550,000.00	102.0389	\$1,581,602.95
Cr070717	17305EBU8	CCCIT 2003-A7 A7 7/7/2017 4.15%	AAA	7/7/2017	2.3	5,000,000.00	100.9789	\$5,048,945.00
Cr101017	17305EEW1	CCCIT 2012-A1 A1 10/10/2017 0.55%	AAA	10/10/2017	2.6	8,000,000.00	100.0025	\$8,000,200.00
Cr081517	161571FL3	CHAIT 2012-A5 A5 8/15/2017 0.59%	AAA	8/15/2017	2.4	3,000,000.00	100.0493	\$3,001,479.00
Cr041618	161571GM0	CHAIT 2014-A4 A4 4/16/2018 0.35755%	AAA	4/16/2018	3.1	5,000,000.00	99.9487	\$4,997,435.00
CS120415	808513AH8	CHARLES SCHWAB CORP 0.85% 12/04/15	A	12/4/2015	0.8	4,500,000.00	100.2276	\$4,510,242.00
CO030218	166764AW0	CHEVRON CORP 3/2/2018 0.432967%	AA	3/2/2018	3.0	8,000,000.00	99.9978	\$7,999,824.00
CI030317	17275RAS1	CISCO SYSTEMS INC 3/3/2017 0.54185%	AA-	3/3/2017	2.0	1,250,000.00	100.3161	\$1,253,951.25
CO401116	172967GP0	CITIGROUP INC 4/1/2016 1.3%	A-	4/1/2016	1.1	100,000.00	100.3496	\$100,349.60
C121515	172967FH9	CITIGROUP INC 12/15/2015 4.587%	A-	12/15/2015	0.8	5,000,000.00	102.5652	\$5,128,260.00
I072516	172967GV7	CITIGROUP INC 7/25/2016 1.2161%	A-	7/25/2016	1.3	3,000,000.00	100.5299	\$3,015,897.00
CO051515	19648CAD3	CO HSG & FIN-B-TXBL 5/15/2015 1.162%	AA	5/15/2015	0.2	3,870,000.00	100.1020	\$3,873,947.40
CM061516	20030NAG6	COMCAST CORP 6/15/2016 4.95%	A-	6/15/2016	1.2	1,402,000.00	105.0533	\$1,472,847.27
CM111515	20030NAJ0	COMCAST CORP 11/15/2015 5.85%	A-	11/15/2015	0.7	757,000.00	103.2516	\$781,614.61
CS120715	22549TNZ7	CREDIT SUISSE NEW YO RK 12/7/2015 0.6513	A	12/7/2015	0.8	10,000,000.00	100.0345	\$10,003,450.00
DU050116	26362VFQ6	DUBLIN USD-TXB-BANS 5/1/2016 4.761%	SP-1+	5/1/2016	1.2	4,000,000.00	103.8020	\$4,152,080.00
FN031016	3136FPET0	FANNIE MAE 3/10/2016 2%	AA+	3/10/2016	1.0	8,975,000.00	101.5217	\$9,111,572.58
FM070215	3135G0LN1	FANNIE MAE 0.50% 7/2/2015	AA+	7/2/2015	0.3	10,000,000.00	100.0876	\$10,008,760.00
FF021216	3133EDEZ1	FEDERAL FARM CREDIT BANK 2/12/2016 0.37	AA+	2/12/2016	0.9	4,575,000.00	100.0019	\$4,575,086.93
FF100616	3133EDWQ1	FEDERAL FARM CREDIT BANK 10/6/2016 0.67	AA+	10/6/2016	1.6	10,000,000.00	100.1362	\$10,013,620.00
FF101416	3133EDXG2	FEDERAL FARM CREDIT BANK 10/14/2016 0.6	AA+	10/14/2016	1.6	5,000,000.00	100.0327	\$5,001,635.00
FF112316	3133EEUS7	FEDERAL FARM CREDIT BANK 11/23/2016 0.6	AA+	11/23/2016	1.7	15,000,000.00	100.0347	\$15,005,205.00
FH012216	3130A3XU3	FEDERAL HOME LOAN BA NK 1/22/2016 0.25%	A-1+	1/22/2016	0.8	8,700,000.00	99.9893	\$8,699,069.10
FH031816	313382K85	FEDERAL HOME LOAN BA NK 3/18/2016 0.45%	AA+	3/18/2016	1.0	10,650,000.00	100.0907	\$10,659,659.55
FH061016	313373SZ6	FEDERAL HOME LOAN BA NK 6/10/2016 2.125%	AA+	6/10/2016	1.2	5,000,000.00	102.0252	\$5,101,260.00
FH091115	313370JB5	FEDERAL HOME LOAN BA NK 9/11/2015 1.75%	AA+	9/11/2015	0.5	10,000,000.00	100.6720	\$10,067,200.00
FH092816	3130A1CD8	FEDERAL HOME LOAN BA NK 9/28/2016 1.125%	AA+	9/28/2016	1.5	2,500,000.00	100.3419	\$2,508,547.50
FL112316	3130A3J70	FEDERAL HOME LOAN BA NK 11/23/2016 0.625	AA+	11/23/2016	1.7	10,000,000.00	100.0955	\$10,009,550.00
FB111816	31677QAZ2	FIFTH THIRD BANK 11/18/2016 0.7481%	A-	11/18/2016	1.7	7,110,000.00	100.3439	\$7,134,451.29
FI022616	31677QAX7	FIFTH THIRD BANK 2/26/2016 0.9%	A-	2/26/2016	0.9	2,000,000.00	99.9893	\$1,999,786.00
Au081516	31679JAB9	FITAT 2014-1 A2 8/15/2016 0.46%	AAA	8/15/2016	1.4	4,477,632.77	99.9914	\$4,477,247.70
FH031516	3134G4VH8	FREDDIE MAC 3/15/2016 0.4%	AA+	3/15/2016	1.0	10,000,000.00	100.0202	\$10,002,020.00
FH052016	3134G54C6	FREDDIE MAC 5/20/2016 0.5%	AA+	5/20/2016	1.2	12,500,000.00	100.0013	\$12,500,162.50
FH052716	3134G4WC8	FREDDIE MAC 5/27/2016 0.5%	AA+	5/27/2016	1.2	2,150,000.00	99.9564	\$2,149,062.60
FH060616	3134G46A1	FREDDIE MAC 6/6/2016 0.5%	AA+	6/6/2016	1.2	5,000,000.00	99.9988	\$4,999,940.00
FH062016	3134G46W3	FREDDIE MAC 6/20/2016 0.57%	AA+	6/20/2016	1.2	5,000,000.00	100.0704	\$5,003,520.00
FH072216	3134G5C29	FREDDIE MAC 7/22/2016 0.6%	AA+	7/22/2016	1.3	5,775,000.00	100.0222	\$5,776,282.05
FH072916	3134G5EH4	FREDDIE MAC 7/29/2016 0.6%	AA+	7/29/2016	1.3	5,000,000.00	100.0353	\$5,001,765.00
FH091815	3134G36F2	FREDDIE MAC 9/18/2015 0.42%	AA+	9/18/2015	0.5	2,150,000.00	100.1001	\$2,152,152.15
FM062716	3134G4YE2	FREDDIE MAC 6/27/2016 0.6%	AA+	6/27/2016	1.2	5,000,000.00	100.0897	\$5,004,485.00
FM082516	3137EACV7	FREDDIE MAC 2.0 08/25/2016	AA+	8/25/2016	1.4	15,000,000.00	102.1286	\$15,319,290.00
FM092515	3134G3L24	FREDDIE MAC 0.5% 09/25/15	AA+	9/25/2015	0.5	12,910,000.00	100.1204	\$12,925,543.64
FM092616	3134G4XW3	FREDDIE MAC 9/26/2016 0.6%	AA+	9/26/2016	1.5	2,500,000.00	99.8296	\$2,495,740.00
FM041715	3137EADD8	FREDDIE MAC 0.50% 4/17/2015	AA+	4/17/2015	0.1	5,000,000.00	100.0188	\$5,000,940.00
GE042018	36159LCF1	GE DEALER FLOORPLAN MASTER NT 04/20/18	Aaa	4/20/2018	3.1	5,000,000.00	100.0321	\$5,001,605.00
OT112417	36164EAB1	GEET 2015-1 A2 11/24/2017 0.89%	Aaa	11/24/2017	2.7	6,500,000.00	100.0407	\$6,502,645.50
GE050916	36962G5C4	GENERAL ELEC CAP CORP 2.95% 5/9/16	AA+	5/9/2016	1.2	8,842,000.00	102.5221	\$9,065,004.08

GE051116	36962G2V5	GENERAL ELEC CAP CORP 05/11/2016	AA+	5/11/2016	1.2	4,635,000.00	100.1105	\$4,640,121.68
GS080115	38141EA74	GOLDMAN SACHS GROUP INC 8/1/2015 3.7%	A-	8/1/2015	0.4	5,050,000.00	100.9810	\$5,099,540.50
AH082216	43813JAB1	HAROT 2014-1 A2 8/22/2016 0.41%	Aaa	9/21/2016	1.5	3,148,856.15	99.9490	\$3,147,250.23
Au091916	43814GAB6	HAROT 2014-2 A2 9/19/2016 0.39%	AAA	9/19/2016	1.5	3,242,406.00	99.9575	\$3,241,027.98
Au071717	43814KAB7	HAROT 2015-1 A2 7/17/2017 0.7%	AAA	6/15/2017	2.2	2,250,000.00	99.9973	\$2,249,939.25
HI080116	4197915E4	HAWAII-TXBL-REF-ES 8/1/2016 0.731%	AA	8/1/2016	1.4	13,250,000.00	100.0010	\$13,250,132.50
Au071618	41283YAC1	HDMOT 2013-1 A3 7/16/2018 0.65%	Aaa	7/16/2018	3.3	1,436,881.26	99.9772	\$1,436,553.65
Au011519	41284BAB2	HDMOT 2015-1 A2A 1/15/2019 0.95%	Aaa	1/15/2019	3.8	12,900,000.00	100.0124	\$12,901,599.60
HS063015	40429CCS9	HSBC FINANCE CORP 6/30/2015 5%	A	6/30/2015	0.2	2,000,000.00	101.0691	\$2,021,382.00
HS011916	40429CFN7	HSBC FINANCE CORP SR NT 01/19/2016 5.5%	A	1/19/2016	0.8	4,685,000.00	103.5452	\$4,851,092.62
HB111317	40428HPM8	HSBC USA INC 11/13/2017 0.57185%	A	11/13/2017	2.7	7,955,000.00	99.9697	\$7,952,589.64
IB072216	459200GX3	IBM CORP 7/22/2016 1.95%	AA-	7/22/2016	1.3	12,450,000.00	101.8172	\$12,676,241.40
IN070116	45884AZN6	INTERMOUNTAIN PWR-B 7/1/2016 0.785%	A+	7/1/2016	1.3	6,000,000.00	99.6410	\$5,978,460.00
OI021518	47787UAB9	JDOT 2015-A A2A 2/15/2018 0.87%	Aaa	2/15/2018	2.9	7,155,000.00	100.0996	\$7,162,126.38
DC011618	24422ESU4	JOHN DEERE CAPITAL C ORP 1/16/2018 0.543	A	1/16/2018	2.8	4,690,000.00	100.2475	\$4,701,607.75
JP061316	48121CJM9	JP MORGAN CHASE BANK NA 6/13/2016 0.6101	A	6/13/2016	1.2	6,650,000.00	99.7299	\$6,632,038.35
JP033016	46625HHX1	JPMORGAN CHASE & CO 3/1/2016 3.45%	A	3/1/2016	1.0	4,000,000.00	102.2690	\$4,090,760.00
JP070516	46625HJA9	JPMORGAN CHASE & CO 7/5/2016 3.15%	A	7/5/2016	1.3	1,500,000.00	102.5955	\$1,538,932.50
JP101515	46623EJR1	JPMORGAN CHASE & CO 10/15/2015 1.1%	A	10/15/2015	0.6	2,000,000.00	100.2525	\$2,005,050.00
LO080115	54438CQZ8	LOS ANGELES CCD-H-TX L 8/1/2015 0.297%	AA+	8/1/2015	0.4	11,250,000.00	100.0100	\$11,251,125.00
LD120115	54465AEX6	LOS ANGELES REDEV-D 12/1/2015 0.48%	A+	12/1/2015	0.8	3,515,000.00	99.8270	\$3,508,919.05
LA070116	5446462D3	LOS ANGELES SD-L-TXB L 7/1/2016 0.68%	AA-	7/1/2016	1.3	1,000,000.00	99.8920	\$998,920.00
LO101116	5446462Q4	LOS ANGELES SD-L-TXB L 1/1/2016 0.486%	AA-	1/1/2016	0.8	1,980,000.00	99.9460	\$1,978,930.80
PP111515	546676AS6	LOUISVILLE GAS & ELE C 11/15/2015 1.625%	A-	11/15/2015	0.7	6,000,000.00	100.6077	\$6,036,462.00
MA072517	55279HAH3	MANUF & TRADERS TRUS T CO 7/25/2017 0.53	A	7/25/2017	2.3	5,000,000.00	99.6554	\$4,982,770.00
MB021516	58768VAC5	MBALT 2013-A A3 2/15/2016 0.59%	AAA	2/15/2016	0.9	331,231.25	99.9975	\$331,222.97
Au071516	58768DAC5	MBALT 2013-B A3 7/15/2016 0.62%	AAA	7/15/2016	1.3	6,660,394.61	100.0481	\$6,663,598.26
AB021517	58768LAB9	MBALT 2015-A A2A 2/15/2017 0.78%	AAA	2/15/2017	1.9	4,000,000.00	100.0368	\$4,001,472.00
Au021517	587729AB0	MBART 2014-1 A2 2/15/2017 0.43%	AAA	2/15/2017	1.9	1,864,970.12	99.9729	\$1,864,464.71
MI100116	605581FW2	MISSISSIPPI ST-B-TXB L 10/1/2016 0.64%	AA	10/1/2016	1.6	2,780,000.00	99.7700	\$2,773,606.00
MS100115	605581EN3	MISSISSIPPI ST-D-REF 10/1/2015 0.31%	AA	10/1/2015	0.6	2,510,000.00	99.9620	\$2,509,046.20
MS100116	605581EP8	MISSISSIPPI ST-D-REF 10/1/2016 0.64%	AA	10/1/2016	1.6	2,520,000.00	99.7700	\$2,514,204.00
MO010518	61761JVN6	MORGAN STANLEY 1/5/2018 1.007098%	A-	1/5/2018	2.8	6,050,000.00	100.2367	\$6,064,320.35
MS042815	61747YCE3	MORGAN STANLEY 4/28/2015 6%	A-	4/28/2015	0.1	1,000,000.00	100.3296	\$1,003,296.00
UN060616	90520EAC5	MUFG UNION BANK NA 6/6/2016 3%	A+	6/6/2016	1.2	680,000.00	102.3967	\$696,297.56
Au041717	65490BAB1	NALT 2014-B A2A 4/17/2017 0.73%	AAA	4/17/2017	2.1	8,300,000.00	100.0574	\$8,304,764.20
Au061517	65477WAB2	NAROT 2014-B A2 6/15/2017 0.6%	A-	6/15/2017	2.2	3,875,000.00	99.9763	\$3,874,081.63
CM040116	63946BAC4	NBCUNIVERSAL MEDIA L C 4/1/2016 2.875%	Aaa	4/1/2016	1.1	2,000,000.00	102.1102	\$2,042,204.00
NE010116	63968AXN0	NE PUB PWR DIST-B 1/1/2016 0.48%	A	1/1/2016	0.8	12,000,000.00	99.9820	\$11,997,840.00
NE031516	650035K56	NEW YORK ST URBAN DE V 3/15/2016 0.63%	AAA	3/15/2016	1.0	10,000,000.00	99.8880	\$9,988,800.00
NJ061515	645771WY8	NJ BLDG AUTH-B-REF 6/15/2015 0.748%	A-	6/15/2015	0.2	2,330,000.00	100.0620	\$2,331,444.60
NY031516	64990ERF6	NY DORM AUTH-D-TXBL 3/15/2016 0.66%	AAA	3/15/2016	1.0	2,500,000.00	100.1590	\$2,503,975.00
OH100120	677520FR4	OH ST-TXB-DEV ASST-A 10/1/2020** 5.39%	AA	10/1/2015	0.6	3,850,000.00	102.4500	\$3,944,325.00
OR020116	68428LDH4	ORANGE CNTY -TXBL-A 2/1/2016 0.68%	AA-	2/1/2016	0.9	10,930,000.00	99.9260	\$10,921,911.80
PC020816	69371RL20	PACCAR FINANCIAL CORP 2/8/2016 0.8%	A+	2/8/2016	0.9	1,925,000.00	100.3802	\$1,932,318.85
PB042916	69349LAL2	PNC BANK NA 04/29/16	A	4/29/2016	1.1	4,325,000.00	99.9898	\$4,324,558.85
PC012816	69349LAH1	PNC BANK NA 1/28/2016 0.8%	A	1/28/2016	0.8	5,000,000.00	100.2002	\$5,010,010.00
PN012816	69349LAJ7	PNC BANK NA 01/28/2016	A	1/28/2016	0.8	4,010,000.00	100.1149	\$4,014,607.49
PR100115	743755AK6	PRVDNC HLTH & SVC OB L GR 10/1/2015 0.80	AA	10/1/2015	0.6	5,600,000.00	100.1213	\$5,606,792.80
RI020117	762494QV7	RIALTO USD-TXBL 2/1/2017 1.258%	AA	2/1/2017	1.9	800,000.00	100.1180	\$800,944.00
RI090116	76912TJC8	RIVERSIDE PUB FIN-RE F 9/1/2016 1%	A	9/1/2016	1.5	2,090,000.00	99.5430	\$2,080,448.70
SF080115	79770GBN5	SAN FRANCISCO CITY & 8/1/2015 0.569%	A+	8/1/2015	0.4	5,005,000.00	100.0510	\$5,007,552.55
Au081417	78448MAB3	SMAT 2015-1US A2A 8/14/2017 0.99%	Aaa	8/14/2017	2.4	4,000,000.00	100.2126	\$4,008,504.00
SO091515	842587CG0	SOUTHERN CO 9/15/2015 2.375%	A-	9/15/2015	0.5	1,000,000.00	100.7934	\$1,007,934.00
SS120815	85744NAB7	STATE STREET BANK & TRST 12/08/15	A+	12/8/2015	0.8	4,280,000.00	99.9309	\$4,277,042.52
Au011717	89236RAC3	TAOT 2013-A A3 1/17/2017 0.55%	AAA	1/17/2017	1.8	2,253,949.44	100.0098	\$2,254,170.32
Au021516	89236VAB6	TAOT 2013-B A2 2/15/2016 0.48%	AAA	2/15/2016	0.9	362,283.75	99.9994	\$362,281.58
AT121517	89231MAC9	TAOT 2014-A A3 12/15/2017 0.67%	AAA	12/15/2017	2.8	1,250,000.00	99.9418	\$1,249,272.50
TO121516	89231RAB0	TAOT 2014-B A2 12/15/2016 0.4%	AAA	12/15/2016	1.8	832,506.51	99.9685	\$832,244.27
AT071717	89236WAB4	TAOT 2015-A A2 7/17/2017 0.71%	AAA	7/17/2017	2.3	6,700,000.00	100.0430	\$6,702,881.00
TV061515	880591DY5	TENN VALLEY AUTHORIT Y 6/15/2015 4.375%	AA+	6/15/2015	0.2	1,000,000.00	100.8401	\$1,008,401.00
TO011218	89236TCB9	TOYOTA MOTOR CREDIT CORP 1/12/2018 0.57	AA-	1/12/2018	2.8	13,000,000.00	100.1093	\$13,014,209.00
UB092616	90521APH5	UNION BANK NA 9/26/2016 1.5%	A+	9/26/2016	1.5	2,750,000.00	100.4634	\$2,762,743.50
UN092616	90521APG7	UNION BANK NA 9/26/2016 0.9996%	A+	9/26/2016	1.5	2,515,000.00	100.5216	\$2,528,118.24
UC051515	91412GSW6	UNIV CA-AJ-TXBL 5/15/2015 0.528%	AA	5/15/2015	0.2	2,855,000.00	100.0360	\$2,856,027.80
UN051516	91412GUT0	UNIV OF CALIFORNIA-A N 5/15/2016 0.634%	A	5/15/2016	1.2	1,830,000.00	99.9820	\$1,829,670.60
UC070141	91412GEZ4	UNIVERSITY CALIF REVS 07/01/2041***	AA	7/1/2017	2.3	7,980,000.00	99.9990	\$7,979,920.20
US012618	90331HMR1	US BANK NA CINCINNAT I 1/26/2018 0.55572	AA-	1/26/2018	2.8	4,500,000.00	100.1935	\$4,508,707.50
US013017	90331HMD2	US BANK NA CINCINNAT I 1/30/2017 0.4661%	AA-	1/30/2017	1.8	10,000,000.00	100.0316	\$10,003,160.00
N053116	912828WM8	US TREASURY N/B 5/31/2016 0.375%	AA+	5/31/2016	1.2	20,000,000.00	100.0312	\$20,006,240.00
N123115	912828PM6	US TREASURY N/B 12/31/2015 2.125%	AA+	12/31/2015	0.8	28,000,000.00	101.4062	\$28,393,736.00
T013116	912828B41	US TREASURY N/B 1/31/2016 0.375%	AA+	1/31/2016	0.8	1,575,000.00	100.1250	\$1,576,968.75
T022916	912828B82	US TREASURY N/B 2/29/2016 0.25%	AA+	2/29/2016	0.9	5,000,000.00	99.9922	\$4,999,610.00
T043016	912828C81	US TREASURY N/B 4/30/2016 0.375%	AA+	4/30/2016	1.1	20,000,000.00	100.0547	\$20,010,940.00
T083115	912828VU1	US TREASURY N/B 8/31/2015 0.375%	AA+	8/31/2015	0.4	2,000,000.00	100.1094	\$2,002,188.00
T103115	912828PE4	US TREASURY N/B 10/31/2015 1.25%	AA+	10/31/2015	0.6	5,015,000.00	100.6172	\$5,045,952.58
T113015	912828A26	US TREASURY N/B 11/30/2015 0.25%	AA+	11/30/2015	0.7	3,000,000.00	100.0234	\$3,000,702.00
T123115	912828A67	US TREASURY N/B 12/31/2015 0.25%	AA+	12/31/2015	0.8	10,000,000.00	100.0156	\$10,001,560.00
TN51516	912828VC1	US TREASURY N/B 5/15/2016 0.25%	AA+	5/15/2016	1.2	7,500,000.00	99.9141	\$7,493,557.50
TR033116	912828C40	US TREASURY N/B 0.375% 03/31/16	AA+	3/31/2016	1.0	15,000,000.00	100.0938	\$15,014,070.00
Au121517	90290KAC9	USAOT 2014-1 A3 12/15/2017 0.58%	AAA	12/15/2017	2.8	2,420,000.00	99.9099	\$2,417,819.58
Au082216	92867GAC7	VALET 2012-1 A3 8/22/2016 0.85%	AAA	8/22/2016	1.4	388,015.65	100.0745	\$388,304.72
VA072016	92867PAB9	VALET 2013-2 A2 7/20/2016 0.67%	AAA	7/20/2016	1.3	1,370,333.59	100.0020	\$1,370,361.00
Au042018	92867PAC7	VALET 2013-2 A3 4/20/2018 0.7%	AAA	4/20/2018	3.1	6,000,000.00	99.8904	\$5,993,424.00

VZ060917	92343VCD4	VERIZON COMMUNICATIO NS 6/9/2017 0.6306%	BBB+	6/9/2017	2.2	1,000,000.00	99.8412	\$998,412.00
VZ091516	92343VBL7	VERIZON COMMUNICATIO NS 9/15/2016 1.7823	BBB+	9/15/2016	1.5	1,925,000.00	101.6116	\$1,956,023.30
Au122115	92867NAB4	VWALT 2013-A A2A 12/21/2015 0.63%	AAA	12/21/2015	0.8	8,079.12	100.0021	\$8,079.29
Au062017	92867VAB6	VWALT 2015-A A2A 6/20/2017 0.87%	AAA	6/20/2017	2.2	2,000,000.00	100.0663	\$2,001,326.00
VPWF3801	VP7000236	WELLS FARGO ADVANT- AGE HERITAGE	AAA	4/1/2015	0.1	33,368,946.97	100.0000	\$33,368,946.97

Grand Total \$873,627,531.46

* Security ratings are updated monthly at month-end.

**Mandatory put on 10/1/15

***Mandatory put on 7/1/17

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

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

EBRCS TRANSACTIONS*

For the Quarter Ending

March 31, 2015**FY 2014-2015**

FUND	BALANCE @	JV/Date	JV/Date	JV/Date	JV/Date	JV/Date	JV/Date	BALANCE @
NUMBER	12/31/14							03/31/15
100300	2,375,175.55							2,375,175.55
TOTALS	2,375,175.55	0.00	0.00	0.00	0.00	0.00	0.00	2,375,175.55

* East Bay Regional Communications System Authority

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

B. 4. MISCELLANEOUS



BNY MELLON

The Bank of New York Mellon Trust Company, N.A.

Statement Period 03/01/2015 Through 03/31/2015

Account 036111

CCC91-1 PLEASNT HLL BART98 RESER FD

Statement of Assets Held

Shares / Par Value	Asset Description	Market Price Average Cost	Market Value Cost	Accrued Income Est Annual Income	Market Yield
FIXED INCOME					
14,154.060	COUNTY OF CONTRA COSTA CFD NO. 1992-1 (PLEASANT HILL BART STATION AREA) SPECIAL TAX CUSIP: S86617840	0.00000 1.00000	14,154.06 14,154.06	0.00 0.00	0.00%
Total FIXED INCOME			14,154.06 14,154.06	0.00 0.00	0.00%
OTHER					
414,528.540	CALIFORNIA ARBITRAGE MGMT PROGRAM CAMP PRINCIPAL SALLY WEST, TEL (415) 263-2412 CUSIP: S86217350	1.00000 1.00000	414,528.54 414,528.54	0.00 0.00	0.00%
Total OTHER			414,528.54 414,528.54	0.00 0.00	0.00%
CASH AND SHORT TERM					
163,309.150	WELLS FARGO TRSRY PLUS MMKT A 453 CUSIP: X9USDEWFA	1.00000 1.00000	163,309.15 163,309.15	0.00 0.00	0.00%
Total CASH AND SHORT TERM			163,309.15 163,309.15	0.00 0.00	0.00%
ACCOUNT TOTALS			591,991.75 591,991.75	0.00 0.00	0.00%

Total Market Value Plus Total Accrued Income 591,991.75

Statement of Transactions

Transaction Date	Transaction Description	Income	Principal	Cost	Realized Gains/Losses
03/01/15	OPENING BALANCE	0.00	0.00	591,950.14	
03/03/15	Purchase WELLS FARGO TRSRY PLUS MMKT A 453 TRADE DATE 03/03/15 SET/DATE 03/03/15 CUSIP X9USDEWFA 1.17 SHARES	0.00	1.17 -	1.17	0.00
03/03/15	Dividend WELLS FARGO TRSRY PLUS MMKT A 453 TRADE DATE 03/03/15 SET/DATE 03/03/15 CUSIP X9USDEWFA 1.17 SHARES	1.17	0.00	0.00	0.00
03/03/15	DAILY ENDING BALANCE	0.00	0.00	591,951.31	0.00
03/16/15	Receive CALIFORNIA ARBITRAGE MGMT PROGRAM CAMP PRINCIPAL SALLY WEST, TEL (415) 263-2412 TRADE DATE 03/16/15 SET/DATE 03/16/15 CUSIP S86217350 20.22 SHARES	0.00	0.00	20.22	0.00
03/16/15	Receive CALIFORNIA ARBITRAGE MGMT PROGRAM CAMP PRINCIPAL SALLY WEST, TEL (415) 263-2412 TRADE DATE 03/16/15 SET/DATE 03/16/15 CUSIP S86217350 20.22 SHARES	0.00	0.00	20.22	0.00
03/16/15	DAILY ENDING BALANCE	0.00	0.00	591,991.75	0.00
03/31/15	CLOSING BALANCE	0.00	0.00	591,991.75	0.00

Cumulative realized capital gain and loss position from 12/31/2014 for securities held in principal of account:

Short Term: 0.00 * Long Term: 0.00 *

* The above gain and loss position does not include transactions where tax cost information is incomplete or unavailable.

KDH.CCC.SOC.SERV.RPT

Account #	Holder	Trustee	Name	Balance	Last Tran Date
0000041723	CONTRA COSTA COU	SOCIAL SER	TRUST FOR OTHA SHAMBURGER	13,885.89	06/05/14
0000054152	CONTRA COSTA COU	SOCIAL SER	TRUST FOR RUSHAWN THOMAS	0.00	10/03/12
0000060554	CONTRA COSTA COU	SOCIAL SER	TRUST FOR BRANDON EATON	6,674.34	04/04/14
0000064570	CONTRA COSTA COU	SOCIAL SER	TRUST FOR NICARE RANDLE	3,371.77	11/12/13
Subtotal for Account Type:				90	
Count:				4	
Total Share Balance				23,932.00	
0000058426	CONTRA COSTA COU	SOCIAL SER	TRUST FOR PASCHERIA CARROLL	6,744.70	04/04/14
0000060974	CONTRA COSTA COU	SOCIAL SER	TRUST FOR HECTOR URBINA	0.00	02/25/11
0000063174	CONTRA COSTA COU	SOCIAL SER	TRUST FOR DYLAN ROBERTS	0.00	10/31/12
Subtotal for Account Type:				91	
Count:				3	
Total Share Balance				6,744.70	
0000052505	CONTRA COSTA COU	SOCIAL SER	TRUST FOR JUSTIN GARNER	10,847.63	11/04/05
0000057022	CONTRA COSTA COU	SOCIAL SER	TRUST FOR FREDONIA WRIGHT	19,555.68	10/17/12
0000058545	CONTRA COSTA COU	SOCIAL SER	TRUST FOR CHIDI UBOCHI	8,590.12	04/07/14
0000061977	CONTRA COSTA COU	SOCIAL SER	TRUST FOR SPENCER BROWN	0.00	01/10/13
0000063927	CONTRA COSTA COU	SOCIAL SER	TRUST FOR KATHRYN HUBLER	10,149.60	04/21/14
0000064538	CONTRA COSTA COU	SOCIAL SER	TRUST FOR HUNTER PETRIE	0.00	12/16/13
Subtotal for Account Type:				92	
Count:				6	
Total Share Balance				49,143.03	
0000058428	CONTRA COSTA COU	SOCIAL SER	TRUST FOR MICAH FINCH	0.00	05/06/14
0000058714	CONTRA COSTA COU	SOCIAL SER	TRUST FOR CARLOS PORTILLO	0.00	04/09/12
0000060592	CONTRA COSTA COU	SOCIAL SER	TRUST FOR ALISA TORRES DINOTTIA	6,547.93	04/07/14
0000061976	CONTRA COSTA COU	SOCIAL SER	TRUST FOR LAKISHA NIOUS	3,274.49	12/28/11
0000063642	CONTRA COSTA COU	SOCIAL SER	TRUST FOR MORGAN JEPSEN	0.00	02/26/13
0000063799	CONTRA COSTA COU	SOCIAL SER	TRUST FOR LUJLA MUJIC	0.00	04/01/13
0000064744	CONTRA COSTA COU	SOCIAL SER	TRUST FOR CAMRON VALLARE	3,403.34	03/27/14
Subtotal for Account Type:				93	
Count:				7	
Total Share Balance				13,225.76	
0000058543	CONTRA COSTA COU	SOCIAL SER	TRUST FOR ALEXANDER LOPEZ	0.00	02/24/09
0000060553	CONTRA COSTA COU	SOCIAL SER	TRUST FOR CHRISTIAN WILLIAMS	0.00	10/05/10
0000061268	CONTRA COSTA COU	SOCIAL SER	TRUST FOR TATIANA CANNON	0.00	06/03/11
0000061973	CONTRA COSTA COU	SOCIAL SER	TRUST FOR ORPHIUS BLACKSHEAR	0.00	01/10/13
0000063524	CONTRA COSTA COU	SOCIAL SER	TRUST FOR CHARLES FINNEY	3,339.18	03/05/13
0000063641	CONTRA COSTA COU	SOCIAL SER	TRUST FOR NICHOLAS HINSON	0.00	08/06/13
0000065224	CONTRA COSTA COU	SOCIAL SER	TRUST FOR PAUL MCGEE	0.00	08/15/14
0000066350	CONTRA COSTA COU	SOCIAL SER	TRUST FOR DUSTY BISCHOFF	0.00	02/13/15
Subtotal for Account Type:				94	
Count:				8	
Total Share Balance				3,339.18	

KDH.CCC.SOC.SERV.RPT

Account #	Holder	Trustee	Name	Balance	Last Tran Date
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Totals for Entire Report

Selected Record Count: 28

Total Share Balance 96,384.67

EXHIBITS

CONTRA COSTA COUNTY Portfolio Summary Report AS OF MARCH 31, 2015

Exhibit I

Portfolio Characteristics

Par	\$2,656,414,057.68
Cost	\$2,658,938,851.95
Market Value	\$2,659,759,610.33
Weighted Yield to Maturity	0.42%
Weighted Average Days to Maturity	226
Weighted Duration	0.62 yr

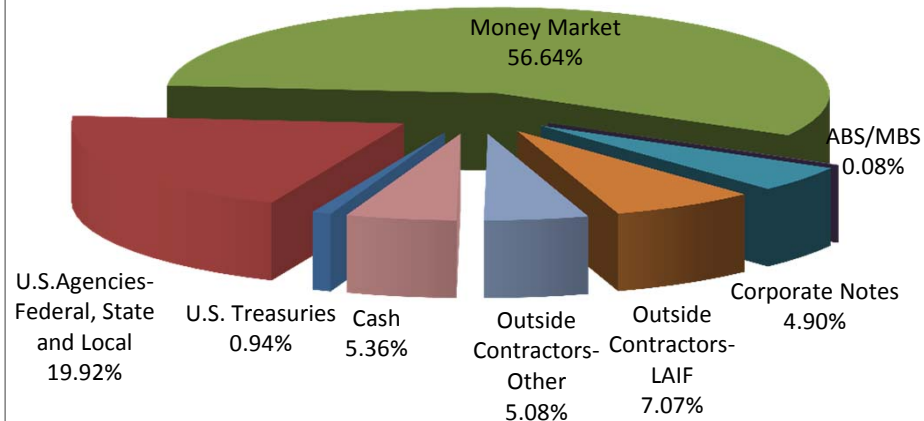
Portfolio Breakdown by Investment

Investments	Par Value	Percent of Total
U.S. Treasuries	\$25,010,000.00	0.94%
U.S.Agencies-Federal, State and Local	529,262,857.14	19.92%
Money Market	1,504,717,654.09	56.64%
ABS/MBS	2,090,000.00	0.08%
Corporate Notes	130,122,000.00	4.90%
Outside Contractors-LAIF	187,725,423.40	7.07%
Outside Contractors-Other	135,063,969.24	5.08%
Cash	142,422,153.81	5.36%
TOTAL*	\$2,656,414,057.68	100.00%

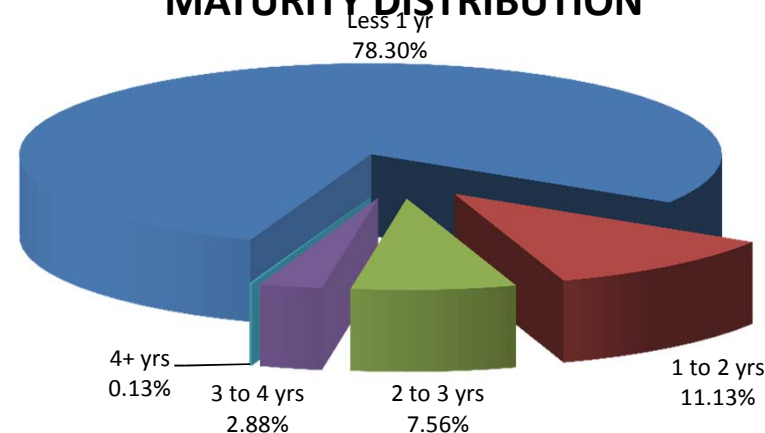
Maturity Distribution

Time	Par Value	Percent of Total
Less 1 yr	\$2,079,903,496.25	78.30%
1 to 2 yrs	295,535,131.81	11.13%
2 to 3 yrs	200,923,765.40	7.56%
3 to 4 yrs	76,490,488.67	2.88%
4+ yrs	3,561,175.55	0.13%
TOTAL*	\$2,656,414,057.68	100.00%

PORTFOLIO BREAKDOWN BY INVESTMENT



MATURITY DISTRIBUTION



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

** May or may not total to 100% due to rounding

**CONTRA COSTA COUNTY INVESTMENT POOL
PERFORMANCE SUMMARY
AS OF MARCH 31, 2015**

	<u>PAR</u> (<u>\$</u>)	³ <u>PERCENT OF</u> <u>PORTFOLIO</u> (<u>%</u>)	<u>YTM</u> (<u>%</u>)	WEIGHTED AVERAGE DAYS TO MATURITY AT <u>END-OF-QUARTER</u> (day)	<u>DURATION</u> (year)	
A. Investments Managed by Treasurer's Office	\$2,191,202,511.23	82.56%	0.4379%	265	0.72	¹
B. Investments Managed by Outside Contractors						
1. Local Agency Investment Fund	\$187,725,423.40	7.07%	0.2600%	1	N/A	
2. Other						
a. Wells Capital Management	\$43,980,618.07	1.66%	0.4590%	420	0.71	²
b. CalTRUST (Short-Term Fund)	\$88,597,636.89	3.34%	0.4000%	1	N/A	
C. Cash	\$142,422,153.81	5.37%	0.3500%	⁴ 1	N/A	

³Yield to Maturity on Portfolio at End-of-Quarter = 0.42%

³Weighted Average Days to Maturity on Portfolio at End-of-Quarter = 226

³ Weighted Duration at End-of-Quarter = 0.62

1. Data is provided by Sungard.

2. Data is provided by Wells Cap Management.

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

4. Earnings Credit Rate on Investable Balance

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

CONTRA COSTA COUNTY INVESTMENT POOL

	<u>As of March 31, 2015</u>	<u>As of December 31, 2014</u>	<u>CHANGE IN VALUE</u>	
<u>TYPE</u>	<u>PAR VALUE</u>	<u>PAR VALUE</u>	<u>FROM PREV. QTR.</u>	<u>% CHANGE</u>
A. Investments Managed by Treasurer's Office				
1. U.S. Treasuries (STRIPS, Bills, Notes)	\$24,650,000.00	\$33,860,000.00	(\$9,210,000.00)	-27.20%
2. U.S. Agencies				
Federal Agriculture Mortgage Corporation	0.00	0.00	0.00	0.00%
Federal Home Loan Banks	180,819,857.14	103,787,857.14	77,032,000.00	74.22%
Federal National Mortgage Association	109,945,000.00	88,575,000.00	21,370,000.00	24.13%
Federal Farm Credit Banks	109,290,000.00	88,085,000.00	21,205,000.00	24.07%
Federal Home Loan Mortgage Corporation	122,343,000.00	76,708,000.00	45,635,000.00	59.49%
Municipal Bonds	7,225,000.00	6,620,000.00	605,000.00	9.14%
Subtotal	529,622,857.14	363,775,857.14	165,847,000.00	45.59%
3. Money Market Instruments				
Bankers Acceptances	0.00	0.00	0.00	0.00%
Repurchase Agreement	0.00	0.00	0.00	0.00%
Commercial Paper	801,140,000.00	776,274,000.00	24,866,000.00	3.20%
Negotiable Certificates of Deposit	700,984,000.00	598,570,000.00	102,414,000.00	17.11%
Medium Term Certificates of Deposit	2,025,000.00	4,025,000.00	(2,000,000.00)	-49.69%
Money Market Accounts	565,318.32	565,318.32	0.00	0.00%
Time Deposit	3,335.77	3,335.77	0.00	0.00%
Subtotal	1,504,717,654.09	1,379,437,654.09	125,280,000.00	9.08%
4. Asset Backed Securities/Mortgage Backed Securities	2,090,000.00	0.00	2,093,548.49	100.00%
5. Corporate Notes	130,122,000.00	108,412,000.00	21,710,000.00	20.03%
TOTAL	2,191,202,511.23	1,885,485,511.23	305,717,000.00	16.21%
B. Investments Managed by Outside Contractors				
1. Local Agency Investment Fund	187,725,423.40	206,093,386.67	(18,367,963.27)	-8.91%
2. Other				
a. EBRCS Bond	2,375,175.55	2,375,175.55	0.00	0.00%
b. Miscellaneous (BNY, Mechanics, CCFCU)	110,538.73	110,502.25	36.48	0.03%
c. Wells Capital Management	43,980,618.07	44,033,348.14	(52,730.07)	-0.12%
d. CalTRUST (Short-Term Fund)	88,597,636.89	148,319,571.89	(59,721,935.00)	-40.27%
Subtotal	135,063,969.24	194,838,597.83	(59,774,628.59)	-30.68%
TOTAL	322,789,392.64	400,931,984.50	(78,142,591.86)	-19.49%
C. Cash	142,422,153.81	318,317,841.45	(175,895,687.64)	-55.26%
* GRAND TOTAL (FOR A , B, & C)	\$2,656,414,057.68	\$2,604,735,337.18	\$51,678,720.50	1.98%

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

CONTRA COSTA INVESTMENT POOL

Exhibit IV

INVESTMENTS MANAGED BY TREASURER'S OFFICE

QUARTERLY COUPON RATES, YIELD TO MATURITY

Fiscal Year		Quarter Ending			
		September	December	March	June
2014/15	Coupon Rate	0.5437%	0.4624%	0.4912%	
	Yield to Maturity	0.4605%	0.4122%	0.4379%	
2013/14	Coupon Rate	0.6331%	0.4843%	0.4686%	0.4802%
	Yield to Maturity	0.4645%	0.3709%	0.3680%	0.3877%
2012/13	Coupon Rate	0.8304%	0.5568%	0.5829%	0.5838%
	Yield to Maturity	0.6012%	0.3947%	0.4243%	0.4229%
2011/12	Coupon Rate	0.8769%	0.8385%	0.8122%	0.7426%
	Yield to Maturity	0.6842%	0.6658%	0.6739%	0.6130%
2010/11	Coupon Rate	0.9802%	0.7132%	0.7326%	0.6982%
	Yield to Maturity	0.7494%	0.5866%	0.6133%	0.5612%
2009/10	Coupon Rate	1.2464%	0.8931%	0.8610%	0.8212%
	Yield to Maturity	1.1095%	0.7840%	0.7373%	0.6993%
2008/09	Coupon Rate	4.4019%	1.7623%	1.2918%	1.2418%
	Yield to Maturity	4.2819%	1.6574%	1.1808%	1.1231%
2007/08	Coupon Rate	5.1675%	4.6491%	3.3805%	2.9712%
	Yield to Maturity	5.2022%	4.6583%	3.3454%	2.9048%
2006/07	Coupon Rate	5.1683%	5.1819%	5.2384%	5.2407%
	Yield to Maturity	5.2286%	5.2229%	5.2766%	5.2705%
2005/06	Coupon Rate	3.6925%	4.1660%	4.6328%	5.0427%
	Yield to Maturity	3.6818%	4.1594%	4.6358%	5.0821%

Source: All data is calculated by Sungard.

CONTRA COSTA INVESTMENT POOL

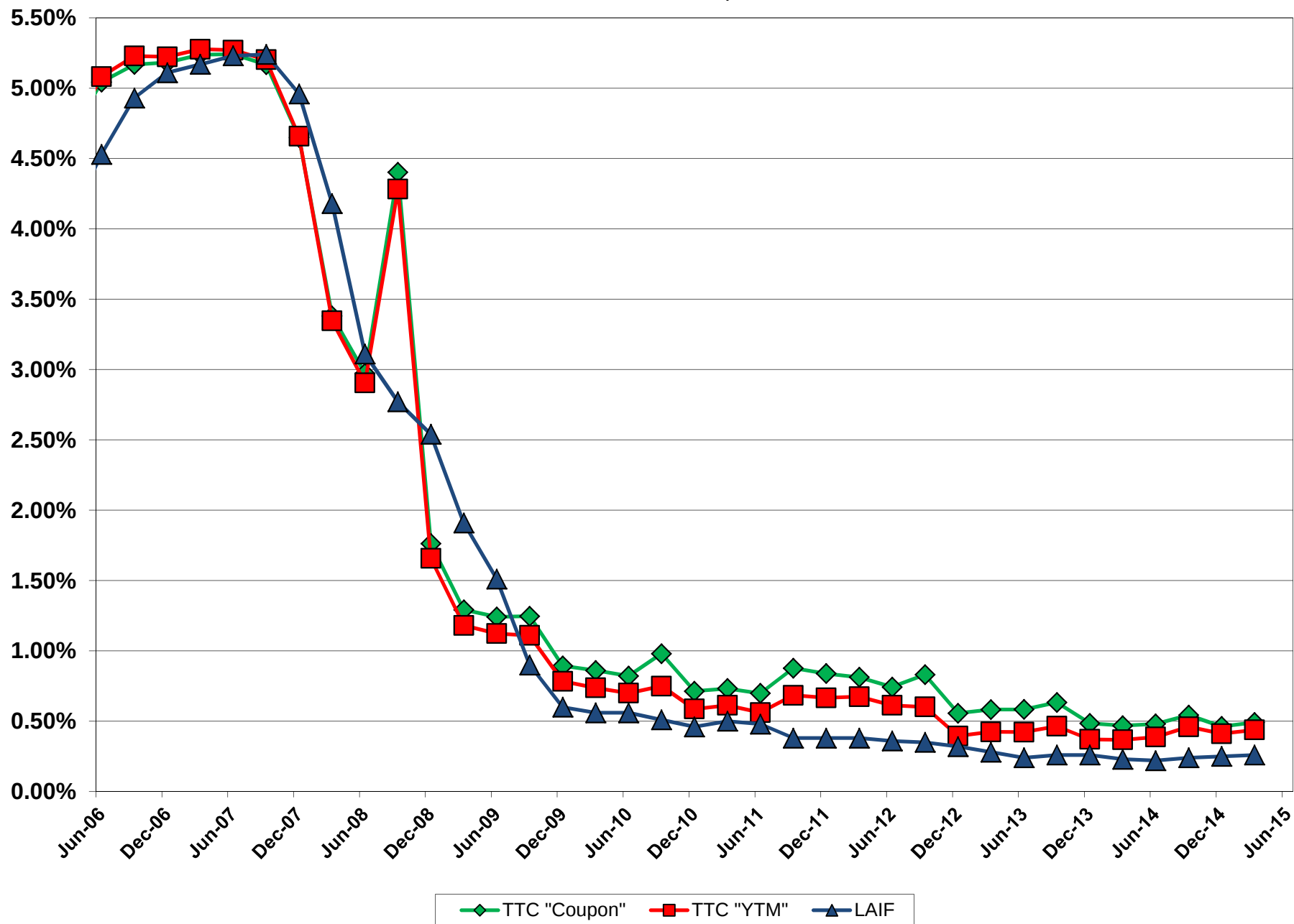
Exhibit IV (a)

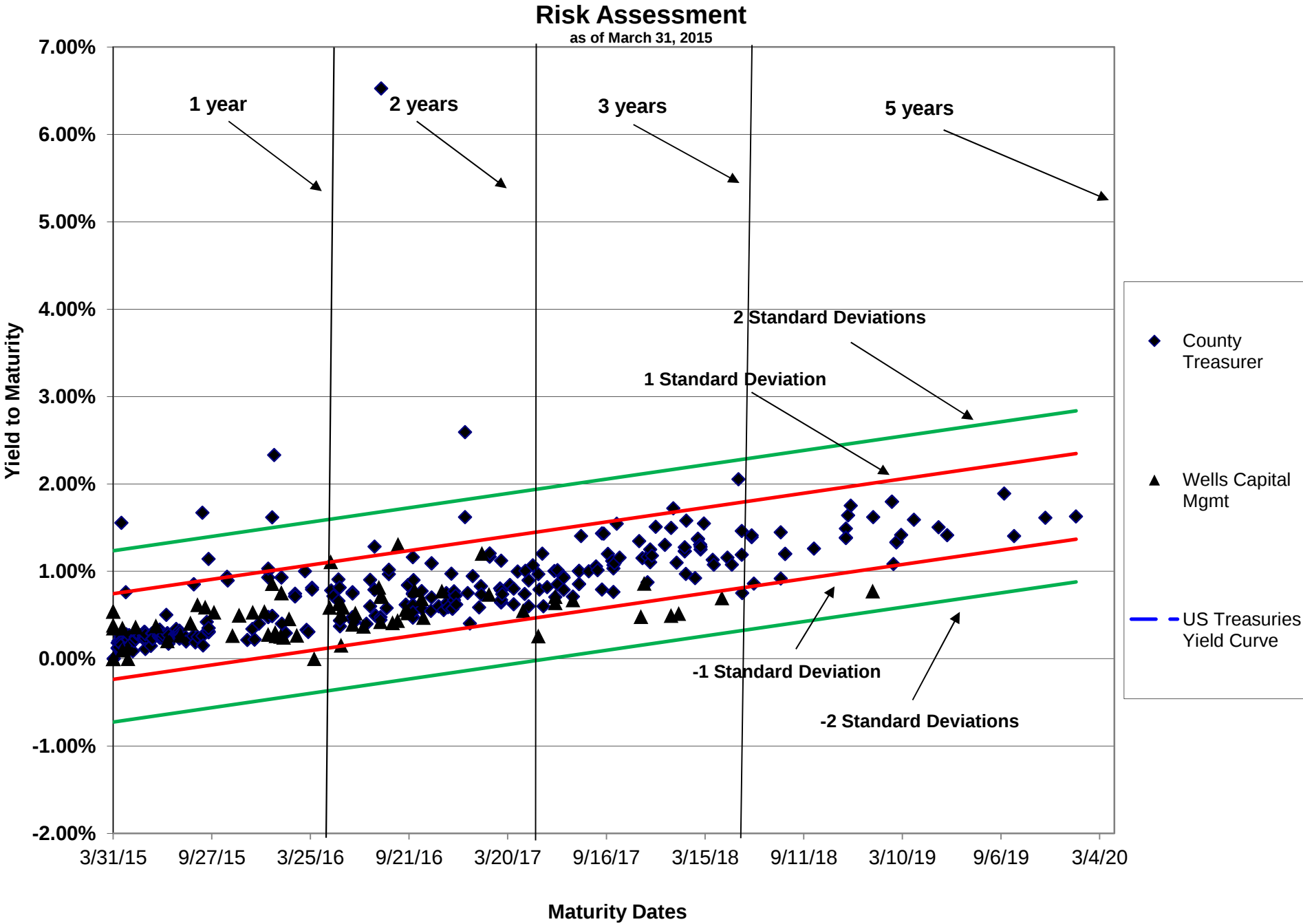
INVESTMENTS MANAGED BY OUTSIDE CONTRACTOR**LAIF QUARTERLY APPORTIONMENT RATES**

		Quarter Ending			
		September	December	March	June
<u>Fiscal Year</u>					
2014/15	Apportionment Rate	0.24%	0.25%	0.26%	
2013/14	Apportionment Rate	0.26%	0.26%	0.23%	0.22%
2012/13	Apportionment Rate	0.35%	0.32%	0.28%	0.24%
2011/12	Apportionment Rate	0.38%	0.38%	0.38%	0.36%
2010/11	Apportionment Rate	0.51%	0.46%	0.50%	0.48%
2009/10	Apportionment Rate	0.90%	0.60%	0.56%	0.56%
2008/09	Apportionment Rate	2.77%	2.54%	1.91%	1.51%
2007/08	Apportionment Rate	5.24%	4.96%	4.18%	3.11%
2006/07	Apportionment Rate	4.93%	5.11%	5.17%	5.23%
2005/06	Apportionment Rate	3.18%	3.63%	4.03%	4.53%

Contra Costa County Investment Pool

as of March 31, 2015





Risk Assessment

Exhibit IV (d)

(Securities Greater Than Two Standard Deviations)

As of March 31, 2015

<u>CUSIP</u>	<u>DESCRIPTION</u>	<u>PURCHASE DATE</u>	<u>PAR</u>	<u>COST</u>	<u>MARKET</u>	<u>COUPON (%)</u>	<u>MATURITY DATE</u>	<u>YTM (%)</u>
204712FD0	AUHSD MUNI COMPTONCA CNTY REDEV	1/3/12 ¹	10,000.00	7,453.00	7,453.00	0.00	8/1/16	6.53
167486JC4	AUHSD MUNI CHICAGO UNREF CALL	6/27/13 ²	390,000.00	421,318.77	421,318.77	5.00	1/1/17	2.59
3134A4ZT4	WT GOV FHLMC NOTES	2/25/11	155,000.00	172,267.00	160,438.95	4.75	1/19/16	2.33
3137EACM9	WT GOV FHLMC NOTES	9/14/10	170,000.00	170,647.70	171,154.30	1.75	9/10/15	1.67
836496NW5	AUHSD MUNI SOUTH BEND IN REV BOND	6/27/13 ²	505,000.00	547,506.38	547,506.38	5.00	1/15/16	1.62
31359MA45	RM GOV FNMA NOTES	5/16/11	4,406,000.00	4,980,101.80	4,414,371.40	5.00	4/15/15	1.56

1. Date when the security was transferred from AUHSD to Contra Costa County Investment Pool Managed by Treasurer's Office.
2. Date when the security was transferred from AUHSD's Fund 5055 to Fund 5057 per District's request.

CONTRA COSTA COUNTY INVESTMENT POOL

AVERAGE INFORMATION
January 1, 2015 through March 31, 2015

	<u>AVERAGE DAILY BALANCE (PAR)</u>	<u>PERCENT OF PORTFOLIO</u>	<u>AVERAGE RETURN</u>	<u>AVERAGE DAYS TO MATURITY AS A PERCENT OF PORTFOLIO</u>	<u>AVERAGE DAYS TO MATURITY FOR THE QUARTER</u>
A. Investments Managed by Treasurer's Office	\$1,950,384,870.22	79.06%	0.4427%	223.99	283
B. Investments Managed by Outside Contractors					
1. Local Agency Investment Fund	\$199,188,450.51	8.07%	0.2687%	0.08	1
2. Other					
a. Wells Capital Management	\$43,985,734.72	1.78%	0.4587%	7.38	414
b. CalTRUST Short Term Fund	\$107,835,687.97	4.37%	0.4400%	0.04	1
c. Cash	\$165,688,541.97	6.72%	0.1998%	0.07	1
Total	<u>\$2,467,083,285.40</u>	100.00%			
* Weighted Average Return of Portfolio =			<u>0.41%</u>	<u>232</u>	

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

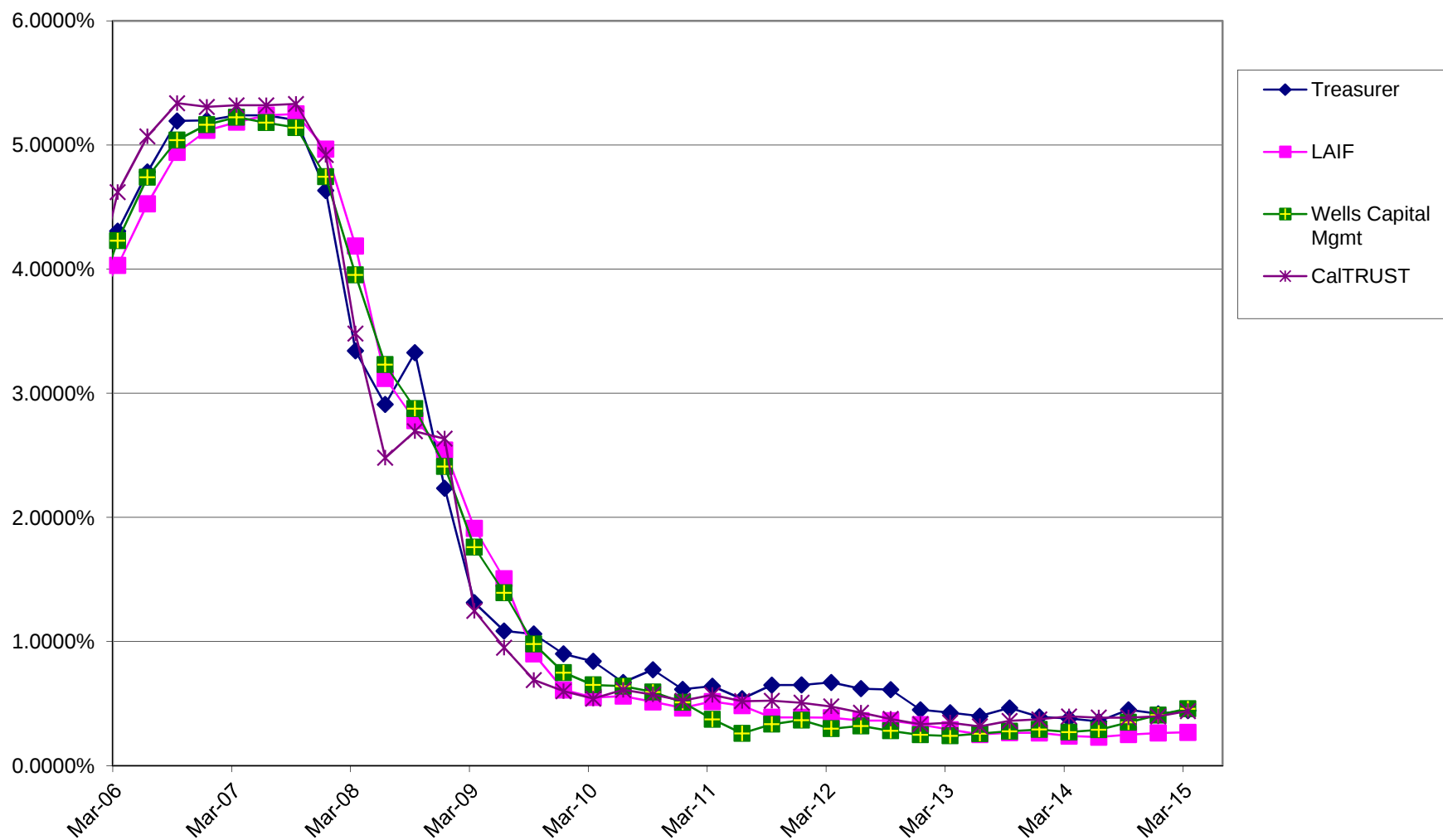
LAIF and CalTRUST Short Term Fund are subject to a one day call of principal provision

**CONTRA COSTA COUNTY INVESTMENT POOL
SUMMARY OF POOL RATES AND BENCHMARKS
AS OF MARCH 31, 2015**

<u>Pool Rates:</u>	<u>YTM as of 3/31/15</u>	<u>Quarterly Ave.</u>	<u>Average Days to Maturity</u>	
Total County Portfolio	0.42%	0.41%	270	
Investments Managed by Treasurer's Office	0.44%	0.44%	283	
Wells Capital Management	0.46%	0.46%	414	
CalTRUST Short Term Fund	0.40%	0.44%	518	*
	<u>Quarterly Apportionment Rate</u>	<u>PMIA Ave. Effective Yield</u>		
Local Agency Investment Fund (LAIF)	0.26%	0.28%	191	*
		<u>1/1/15 - 3/31/15</u>		
<u>Benchmarks:</u>	<u>3/31/15</u>	<u>High</u>	<u>Ave.</u>	<u>Low</u>
Federal Fund Rate	0.0500%	0.2800%	0.0977%	0.0300%
Six Month Treasury Bill	0.0225%	0.0825%	0.0389%	0.0175%
Six Month LIBOR	0.4007%	0.4091%	0.3783%	0.3539%
Vanguard Prime Money Mkt Fund	0.0000%			

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

Contra Costa County Investment Pool
Average Quarterly Returns
as of March 31, 2015



**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
March 31, 2015**

Exhibit VI

<u>Description</u>	<u>CUSIP</u>	<u>Purchase Date</u>	<u>Coupon Rate</u>	<u>Par</u>	<u>Market</u>	<u>Cost</u>	<u>Provisions</u>	<u>Fund #</u> *
GECC Float Rate Note 1/8/16	36962GU51	3/8/13	0.4326%	\$10,000,000.00	\$10,013,600.00	\$9,952,450.00	Float quarterly: LIBOR +20 bps	8177
Bank of Nova Scotia Float Rate 6/10/16	06417HMU7	6/13/14	0.4176%	\$2,450,000.00	\$2,448,520.20	\$2,448,520.20	Float quarterly: LIBOR +18 bps	6911
Nordea Bank Float Rate 6/13/16	65558ET57	6/13/14	0.4206%	\$1,950,000.00	\$1,950,000.00	\$1,950,000.00	Float quarterly: LIBOR +18 bps	6911
GECC Float Rate Note 7/12/16	36962G7A6	7/12/13	0.8800%	\$2,700,000.00	\$2,718,063.00	\$2,700,000.00	Float quarterly: LIBOR +65 bps	6911
FFCB Callable Note 8/11/16	3133EDF31	2/11/14	0.5700%	\$10,000,000.00	\$10,000,400.00	\$9,997,500.00	Any time on or after 8/11/14	8177
FHLB Callable Note 11/28/16	3130A0Z45	2/28/14	0.7500%	\$7,142,857.14	\$7,149,785.71	\$7,412,857.14	Quarterly; First 5/28/14; Last 8/28/16	8177
FFCB Callable Note 11/29/16	3133EC5B6	12/28/12	0.6400%	\$10,000,000.00	\$9,988,900.00	\$10,000,000.00	Anytime on or after 11/29/13	8177
Chicago Unrefunded MUNI 1/1/17	167486JC4	6/27/2013 ²	5.0000%	\$390,000.00	\$421,318.77	\$421,318.77	One time: 1/1/16	5057
Chicago Prerefunded MUNI 1/1/17	167486JB6	6/27/2013 ²	5.0000%	\$170,000.00	\$189,542.34	\$189,542.34	One time: 1/1/16	5057
Berkshire Hath Float Rate 1/10/17	084664CA7	1/10/14	0.3791%	\$500,000.00	\$500,085.00	\$500,000.00	Float quarterly: LIBOR +15 bps	6911
FHLB Callable Note 6/13/17	313383EX5	6/18/13	0.8100%	\$5,000,000.00	\$5,000,250.00	\$4,962,500.00	Quarterly; First: 12/13/13; Last: 3/13/17	8177
FNMA Callable Note 6/19/17	3136G1NU9	6/18/13	1.0000%	\$5,000,000.00	\$5,004,900.00	\$4,997,500.00	Quarterly; First: 12/19/13; Last: 3/19/17	8177
FHLMC Callable Note 7/28/17	3134G5CE3	7/28/14	1.0000%	\$10,000,000.00	\$10,023,900.00	\$10,000,000.00	One time: 7/28/15	8177
Intel Structured Callable 12/15/17	458140AL4	1/27/14	1.3500%	\$5,211,000.00	\$5,237,263.44	\$5,179,629.78	Make-whole call +12.5 bps until 12/15/17	8177
FNMA Callable Multi-Step Up 5/22/18	3136G1M63	5/22/13	0.7500%	\$10,000,000.00	\$9,948,300.00	\$10,000,000.00	Quarterly; First: 11/22/13; Last: 2/22/18; 0.75% to 5/22/16; 1% to 5/22/17; 2% to 11/22/17; 3% thereafter	8177
FNMA Callable Multi-Step Up 6/12/18	3136G1MU0	6/12/13	0.8500%	\$5,000,000.00	\$5,004,900.00	\$4,997,950.00	Quarterly; First: 12/12/13; Last: 3/12/18; 0.8% to 6/12/14; 0.85% to 6/12/15; 1% to 6/12/16; 1.25% to 6/12/17; 1.5% to 12/12/17; 3% to 6/12/18	8177
Total				<u>\$85,513,857.14</u>				

* Fund #

5007 Acalanes Unified High School District
5057 Acalanes Unified High School District
6911 Contra Costa County Schools Insurance Group
7903 Contra Costa Community College District Retiree Health Benefits
8177 County (Pool)

1. Date when the security was transferred from AUHSD to Contra Costa County Investment Pool managed by Treasurer's Office
2. Date when the security was transferred from AUHSD's Fund 5055 to Fund 5057 per District's request

**CONTRA COSTA COUNTY
CALTRUST SHORT TERM FUND
STRUCTURED SECURITIES
March 31, 2015**

Exhibit VI (a)

<u>DESCRIPTION</u>	<u>CUSIP</u>	<u>MATURITY DATE</u>	<u>PAR</u> (\$)	<u>MARKET</u> (\$)	<u>COST</u> (\$)	<u>PROVISIONS</u>
AMERICAN HONDA FINANCE 12/11/2017 0.545	02665WAR2	12/11/2014	8,000,000	8,012,136.00	8,000,000.00	Float quarterly: LIBOR +31 bps
AMXCA 2012-2 A 3/15/2018 0.68%	02582JGD6	3/15/2018	10,000,000	10,007,900.00	10,012,500.00	5% clean up call
ANAHEIM FING AUTH-B 5/1/2016 1%	03255LGX1	5/1/2016	2,850,000	2,846,124.00	2,850,000.00	Make-whole call
BANK OF AMERICA NA 11/14/2016 0.7089%	06050TSL9	11/14/2016	2,200,000.00	2,201,324.40	2,200,000.00	Float quarterly: LIBOR +47 bps
BANK OF AMERICA NA 2/14/2017 0.7061%	06050TLU4	2/14/2017	500,000.00	499,706.00	500,000.00	Float quarterly: LIBOR +47 bps
BB&T CORPORATION3/15/2016 3.2%	05531FAG8	3/15/2016	2,350,000.00	2,399,476.90	2,401,026.00	Call anytime after 2/16/16
BERKSHIRE HATHAWAY FIN 1/12/2018 0.5533	084664CD1	1/12/2018	6,250,000.00	6,260,256.25	6,250,000.00	Float quarterly: LIBOR +30 bps
BMWOT 2014-A A2 4/25/2017 0.53%	09658UAB5	4/25/2017	10,690,000.00	10,691,250.73	10,689,638.68	5% clean up call
BRANCH BANKING & TRUST 12/1/2016 0.6743	07330NAF2	12/1/2016	5,000,000.00	5,006,265.00	5,001,780.00	Float quarterly: LIBOR +43 bps; Call after 11/1/16
BRANCH BANKING & TRUST 12/1/2016 1.05%	07330NAGO	12/1/2016	7,000,000.00	7,004,515.00	7,007,280.00	Call anytime after 11/1/16
CA UNI-FLTG-TXB-Y-2 7/1/2041 0.656%	91412GFA8	7/1/2017	3,250,000.00	3,250,000.00	3,250,000.00	Float monthly: US0001M +50 bps
CAPITAL ONE NA2/5/2018 0.9351%	14042E4K3	2/5/2018	2,000,000.00	2,003,870.00	2,000,000.00	Float quarterly: LIBOR +68 bps; Call after 1/5/18
CATERPILLAR FINANCIAL SE 2/26/2016 0.47	14912L5M9	2/26/2016	4,310,000.00	4,317,749.38	4,318,620.00	Float quarterly: LIBOR +24 bps
CCCIT 2003-A7 A7 7/7/2017 4.15%	17305EBU8	7/7/2017	5,000,000.00	5,006,265.00	5,336,718.75	5% clean up call
CCCIT 2012-A1 A1 10/10/2017 0.55%	17305EEW1	10/10/2017	8,000,000.00	8,000,200.00	8,006,875.04	5% clean up call
CHAIT 2012-A5 A58/15/2017 0.59%	161571FL3	8/15/2017	3,000,000.00	3,001,479.00	3,005,976.56	10% clean up call
CHAIT 2014-A4 A44/16/2018 0.35755%	161571GMO	4/16/2018	5,000,000.00	4,997,435.00	5,000,000.00	10% clean up call
CHARLES SCHWABCORP 0.85% 12/04/15	808513AH8	12/4/2015	4,500,000.00	4,510,242.00	4,516,965.00	Make-whole call +10 bps until 12/4/15
CHEVRON CORP3/2/2018 0.432967%	166764AW0	3/2/2018	8,000,000.00	7,999,824.00	8,000,000.00	Float quarterly: LIBOR +17 bps
CISCO SYSTEMS INC3/3/2017 0.54185%	17275RAS1	3/3/2017	1,250,000.00	1,253,951.25	1,254,737.50	Float quarterly: LIBOR +28 bps
CITIGROUP INC7/25/2016 1.2161%	172967GV7	7/25/2016	3,000,000.00	3,015,897.00	3,018,570.00	Float quarterly: LIBOR +96 bps
COMCAST CORP 6/15/2016 4.95%	20030NAG6	6/15/2016	1,402,000.00	1,472,847.27	1,501,163.46	Make-whole call +20 bps until 5/15/15
CREDIT SUISSE NEW YORK 12/7/2015 0.6513	22549TNZ7	12/7/2015	10,000,000.00	10,003,450.00	10,000,000.00	Float quarterly: LIBOR +41 bps
FEDERAL FARM CREDITBANK 2/12/2016 0.37	3133EDEZ1	2/12/2016	4,575,000.00	4,575,086.93	4,572,712.50	Call anytime after 5/12/14
FEDERAL FARM CREDITBANK 10/6/2016 0.67	3133EDWQ1	10/6/2016	10,000,000.00	10,013,620.00	9,997,500.00	Call anytime after 10/6/15
FEDERAL FARM CREDITBANK 10/14/2016 0.6	3133EDXG2	10/14/2016	5,000,000	5,002,115.00	5,005,000.00	Call anytime after 10/14/15
FEDERAL HOME LOAN BANK 9/28/2016 1.125%	3130A1CD8	9/28/2016	2,500,000.00	2,508,547.50	2,522,075.00	Call anytime after 9/28/15
FIFTH THIRD BANK 2/26/2016 0.9%	31677QAX7	2/26/2016	2,000,000.00	2,000,126.00	2,008,040.00	Call anytime after 1/26/16
FIFTH THIRD BANK 11/18/2016 0.7481%	31677QAZ2	11/18/2016	7,110,000.00	7,134,451.29	7,118,134.00	Float quarterly: LIBOR +51 bps; Call after 10/18/16
FITAT 2014-1 A2 8/15/2016 0.46%	31679JAB9	8/15/2016	4,477,632.77	4,477,247.70	4,477,512.78	10% clean up call
FREDDIE MAC 5/20/2016 0.5%	3134G54C6	5/20/2016	12,500,000.00	12,500,162.50	12,515,575.00	One time call: 5/20/15
FREDDIE MAC5/27/2016 0.5%	3134G4WC8	5/27/2016	2,150,000.00	2,149,062.60	2,150,000.00	Quarterly; First: 5/27/14; Last: 2/27/16
FREDDIE MAC 6/20/2016 0.57%	3134G46W3	6/20/2016	5,000,000.00	5,003,520.00	4,999,000.00	Quarterly; First: 12/20/13; Last: 3/20/16
FREDDIE MAC6/27/2016 0.6%	3134G4YE2	6/27/2016	5,000,000.00	5,004,485.00	5,000,750.00	Quarterly; First: 6/27/14; Last: 3/27/16
FREDDIE MAC 7/22/2016 0.6%	3134G5C29	7/22/2016	5,775,000.00	5,776,282.05	5,776,848.00	Quarterly; First: 10/22/14; Last: 4/22/16
FREDDIE MAC 7/29/2016 0.6%	3134G5EH4	7/29/2016	5,000,000.00	5,001,765.00	5,001,250.00	Quarterly; First: 10/29/14; Last: 4/29/16
GE DEALER FLOORPLANMASTER NT 04/20/18	36159LCF1	4/20/2018	5,000,000.00	5,001,605.00	5,000,000.00	Float monthly: LIBOR +40 bps; 10% clean up call
GEET 2015-1 A211/24/2017 0.89%	36164EAB1	11/24/2017	6,500,000.00	6,502,645.50	6,499,301.25	10% clean up call
GENERAL ELEC CAPCORP 05/11/2016	36962G2V5	5/11/2016	4,635,000.00	4,640,121.68	4,583,207.70	Float quarterly: LIBOR +20 bps
HAROT 2014-1 A2 8/22/2016 0.41%	43813JAB1	8/22/2016	3,148,856.15	3,147,250.23	3,148,618.10	10% clean up call
HAROT 2014-2 A29/19/2016 0.39%	43814GAB6	9/19/2016	3,242,406.00	3,241,027.98	3,242,152.77	10% clean up call
HAROT 2015-1 A27/17/2017 0.7%	43814KAB7	6/15/2017	2,250,000.00	2,249,939.25	2,249,882.55	10% clean up call
HAWAII-TXBL-REF-ES 8/1/2016 0.731%	4197915E4	8/1/2016	13,250,000.00	13,250,132.50	13,250,000.00	Make-whole call +10 bps
HDMOT 2013-1 A3 7/16/2018 0.65%	41283YAC1	7/16/2018	1,436,881.26	1,436,553.65	1,434,972.89	10% clean up call
HDMOT 2015-1 A2A1/15/2019 0.95%	41284BAB2	1/15/2019	12,900,000.00	12,901,599.60	12,899,895.51	10% clean up call
HSBC USA INC 11/13/2017 0.57185%	40428HPM8	11/13/2017	7,955,000.00	7,952,589.64	7,953,996.43	Float quarterly: LIBOR +34 bps
IBM CORP 7/22/2016 1.95%	459200GX3	7/22/2016	12,450,000.00	12,676,241.40	12,714,064.50	Make-whole call +15 bps until 7/22/16
JDOT 2015-A A2A2/15/2018 0.87%	47787UAB9	2/15/2018	7,155,000.00	7,162,126.38	7,154,539.22	10% clean up call
JOHN DEERE CAPITAL CORP 1/16/2018 0.543	24422ESU4	1/16/2018	4,690,000.00	4,701,607.75	4,690,000.00	Float quarterly: LIBOR +29 bps

**CONTRA COSTA COUNTY
CALTRUST SHORT TERM FUND
STRUCTURED SECURITIES
March 31, 2015**

Exhibit VI (a)

DESCRIPTION	CUSIP	MATURITY DATE	PAR (\$)	MARKET (\$)	COST (\$)	PROVISIONS
JP MORGAN CHASE BANKNA 6/13/2016 0.6101	48121CJM9	6/13/2016	6,650,000.00	6,632,038.35	6,576,340.50	Float quarterly: LIBOR +33 bps
LOUISVILLE GAS & ELEC 11/15/2015 1.625%	546676AS6	11/15/2015	6,000,000.00	6,036,462.00	6,046,140.00	Make-whole call +10 bps until 11/15/15
MANUF & TRADERS TRUST CO 7/25/2017 0.53	55279HAH3	7/25/2017	5,000,000.00	4,982,770.00	5,000,000.00	Float quarterly: LIBOR +30 bps
MBALT 2013-A A3 2/15/2016 0.59%	58768VAC5	2/15/2016	331,231.25	331,222.97	331,658.23	10% clean up call
MBALT 2013-B A3 7/15/2016 0.62%	58768DAC5	7/15/2016	6,660,394.61	6,663,598.26	6,661,158.14	10% clean up call
MBALT 2015-A A2A2/15/2017 0.78%	58768LAB9	2/15/2017	4,000,000.00	4,001,472.00	3,999,774.00	10% clean up call
MBART 2014-1 A2 2/15/2017 0.43%	587729AB0	2/15/2017	1,864,970.12	1,864,464.71	1,864,860.65	10% clean up call
MISSISSIPPI ST-B-TXBL 10/1/2016 0.64%	605581FW2	10/1/2016	2,780,000.00	2,773,606.00	2,780,000.00	Make-whole call +20 bps
MISSISSIPPI ST-D-REF10/1/2015 0.31%	605581EN3	10/1/2015	2,510,000.00	2,509,046.20	2,510,000.00	Make-whole call +25 bps
MISSISSIPPI ST-D-REF10/1/2016 0.64%	605581EP8	10/1/2016	2,520,000.00	2,514,204.00	2,520,000.00	Make-whole call +25 bps
MORGAN STANLEY 1/5/2018 1.007098%	61761JVN6	1/5/2018	6,050,000.00	6,051,536.70	6,050,000.00	Float quarterly: LIBOR +74 bps
NALT 2014-B A2A 4/17/2017 0.73%	65490BAB1	4/17/2017	8,300,000.00	8,304,764.20	8,299,350.11	10% clean up call
NAROT 2014-B A2 6/15/2017 0.6%	65477WAB2	6/15/2017	3,875,000.00	3,874,081.63	3,874,791.91	5% clean up call
NEW YORK ST URBAN DEV 3/15/2016 0.63%	650035K56	3/15/2016	10,000,000.00	9,988,800.00	10,000,000.00	Make-whole call +25 bps
NJ BLDG AUTH-B-REF 6/15/2015 0.748%	645771WY8	6/15/2015	2,330,000.00	2,331,444.60	2,330,000.00	Make-whole call +15 bps
NY DORM AUTH-D-TXBL 3/15/2016 0.66%	64990ERF6	3/15/2016	2,500,000.00	2,503,975.00	2,505,325.00	Make-whole call +15 bps
OH ST-TXB-DEV ASST-A 10/1/2020 5.39%	677520FR4	10/1/2015	3,850,000.00	3,944,325.00	4,086,390.00	Call anytime after 10/1/15
PNC BANK NA 1/28/2016	69349LAJ7	1/28/2016	4,010,000.00	4,014,607.49	4,010,848.88	Float quarterly: LIBOR +31 bps
PNC BANK NA 1/28/2016 0.8%	69349LAH1	1/28/2016	5,000,000.00	5,010,010.00	5,011,650.00	Call anytime after 12/28/15
PNC BANK NA 04/29/16	69349LAL2	4/29/2016	4,325,000.00	4,324,558.85	4,327,210.00	Float quarterly: LIBOR +32 bps
PRVDNC HLTH & SVC OBL GR 10/1/2015 0.80	743755AK6	10/1/2015	5,600,000.00	5,606,792.80	5,600,000.00	Float monthly: LIBOR +35 bps
STATE STREET BANK & TRST 12/08/15	85744NAB7	12/8/2015	4,280,000.00	4,277,042.52	4,272,056.00	Float quarterly: LIBOR +20 bps
TAOT 2013-B A2 2/15/2016 0.48%	89236VAB6	2/15/2016	362,283.75	362,281.58	362,345.41	5% clean up call
TAOT 2014-B A2 12/15/2016 0.4%	89231RAB0	12/15/2016	832,506.51	832,244.27	832,434.34	5% clean up call
TAOT 2013-A A3 1/17/2017 0.55%	89236RAC3	1/17/2017	2,253,949.44	2,254,170.32	2,255,358.17	5% clean up call
TAOT 2014-A A31 2/15/2017 0.67%	89231MAC9	12/15/2017	1,250,000.00	1,249,272.50	1,247,412.11	5% clean up call
TAOT 2015-A A2 7/17/2017 0.71%	89236WAB4	7/17/2017	6,700,000.00	6,702,881.00	6,699,936.35	5% clean up call
UNIV OF CALIFORNIA-AN 5/15/2016 0.634%	91412GUT0	5/15/2016	1,830,000.00	1,829,670.60	1,830,000.00	Make-whole call +5 bps
UNION BANK NA 9/26/2016 0.9996%	90521APG7	9/26/2016	2,515,000.00	2,528,118.24	2,517,311.05	Float quarterly: LIBOR +75 bps
TOYOTA MOTOR CREDITCORP 1/12/2018 0.57	89236TCB9	1/12/2018	13,000,000.00	13,014,209.00	13,000,000.00	Float quarterly: LIBOR +32 bps
UNIV CA-AJ-TXBL 5/15/2015 0.528%	91412GSW6	5/15/2015	2,855,000.00	2,856,027.80	2,855,000.00	Make-whole call +10 bps
UNIVERSITY CALIF REVS 07/01/2041 ¹	91412GEZ4	7/1/2041	7,980,000.00	7,979,920.20	7,980,000.00	Float monthly: LIBOR +58 bps
UNION BANK NA9/26/2016 1.5%	90521APH5	9/26/2016	2,750,000.00	2,762,743.50	2,766,857.50	Call anytime after 8/26/16
US BANK NA CINCINNATI 1/26/2018 0.55572	90331HMR1	1/26/2018	4,500,000.00	4,508,707.50	4,503,960.00	Float quarterly: LIBOR +30 bps
US BANK NA CINCINNATI 1/30/2017 0.4661%	90331HMD2	1/30/2017	10,000,000.00	10,003,160.00	10,009,450.00	Float quarterly: LIBOR +23 bps
USAOT 2014-1 A31 2/15/2017 0.58%	90290KAC9	12/15/2017	2,420,000.00	2,417,819.58	2,419,054.70	10% clean up call
VALET 2012-1 A3 8/22/2016 0.85%	92867GAC7	8/22/2016	388,015.65	388,304.72	389,182.69	10% clean up call
VALET 2013-2 A2 7/20/2016 0.67%	92867PAB9	7/20/2016	1,370,333.59	1,370,361.00	1,370,282.34	10% clean up call
VALET 2013-2 A3 4/20/2018 0.7%	92867PAC7	4/20/2018	6,000,000.00	5,993,424.00	5,981,484.36	10% clean up call
VERIZON COMMUNICATIONS 9/15/2016 1.7823	92343VBL7	9/15/2016	1,925,000.00	1,956,023.30	1,925,000.00	Float quarterly: LIBOR +153 bps
VERIZON COMMUNICATIONS 6/9/2017 0.6306%	92343VCD4	6/9/2017	1,000,000.00	998,412.00	1,000,000.00	Float quarterly: LIBOR +40 bps
VWALT 2013-A A2A 12/21/2015 0.63%	92867NAB4	12/21/2015	8,079.12	8,079.29	8,079.11	10% clean up call
VWALT 2015-A A2A6/20/2017 0.87%	92867VAB6	6/20/2017	2,000,000.00	2,001,326.00	1,999,990.20	10% clean up call
Total			439,629,540.23	440,330,055.97	440,697,570.94	

Notes:

1. The security has a mandatory put date of 7/1/2017.

Contra Costa County invests approximately \$88.6 million in the CalTRUST Short Term Fund which had assets of \$873.6 million as of 3/31/15. The above data represents the information at the Short Term Fund level, not at the Contra Costa County account level.

**CONTRA COSTA COUNTY
WELLS CAP MANAGEMENT
STRUCTURED SECURITIES
March 31, 2015**

<u>DESCRIPTION</u>	<u>CUSIP</u>	<u>MATURITY DATE</u>	<u>PAR</u>	<u>MARKET</u>	<u>COST</u>	<u>PROVISIONS</u>
ANAHEIM FING AUTH-B	03255LGX1	05/01/2016	\$750,000.00	\$751,834.17	\$750,000.00	Make-whole call
BANK OF AMERICA NA	06050TLU4	02/14/2017	\$500,000.00	\$500,140.24	\$500,000.00	Float quarterly: LIBOR +47 bps
BB&T CORPORATION	05531FAG8	02/16/2016	\$750,000.00	\$767,190.50	\$766,320.00	Call anytime on or after 2/16/16
BERKSHIRE HATHAWAY FIN	084664CD1	01/12/2018	\$750,000.00	\$752,106.81	\$750,000.00	Float quarterly: LIBOR +30 bps
CHAIT 2013-A4 A4	161571FY5	05/15/2017	\$750,000.00	\$750,091.50	\$750,000.00	Float monthly: LIBOR +10 bps; 10% clean up call
FEDERAL FARM CREDIT BANK	3133EDGM8	03/10/2016	\$200,000.00	\$200,045.23	\$199,336.00	Call anytime on or after 6/10/14
FEDERAL FARM CREDIT BANK	3133EDGM8	03/10/2016	\$1,000,000.00	\$1,000,226.17	\$998,200.00	Call anytime on or after 6/10/14
FEDERAL FARM CREDIT BANK	3133EDXG2	10/14/2016	\$1,000,000.00	\$1,003,435.06	\$1,001,000.00	Call anytime on or after 10/14/15
FITAT 2014-2 A2A	31679KAB6	04/17/2017	\$613,429.63	\$613,297.12	\$613,362.21	10% clean up call
FREDDIE MAC	3134G54C6	05/20/2016	\$1,000,000.00	\$1,001,832.44	\$1,001,250.00	One time call on 5/20/15
FREDDIE MAC	3134G53J2	05/20/2016	\$1,000,000.00	\$1,002,566.39	\$1,000,000.00	Quarterly: First 8/20/14; Last 2/20/16
FREDDIE MAC	3134G4XC7	09/19/2016	\$1,000,000.00	\$1,000,983.33	\$999,900.00	Quarterly: First 6/19/14; Last 6/19/16
GEET 2015-1 A2	36164EAB1	11/24/2017	\$400,000.00	\$400,429.80	\$399,957.00	10% clean up call
HAROT 2014-2 A2	43814GAB6	09/19/2016	\$162,120.30	\$162,074.23	\$162,107.64	10% clean up call
HAROT 2015-1 A2	43814KAB7	06/15/2017	\$335,000.00	\$335,095.18	\$334,982.51	10% clean up call
HAWAII-TXBL-REF-ES	4197915E4	08/01/2016	\$750,000.00	\$751,926.38	\$750,000.00	Make-whole call +10 bps
HDMOT 2015-1 A2A	41284BAB2	01/15/2019	\$500,000.00	\$500,239.78	\$499,995.95	10% clean up call
HTMOT 2014 - A A2	41284AAB4	04/15/2018	\$213,488.67	\$213,309.93	\$213,474.22	10% clean up call
IBM CORP	459200HD6	05/11/2015	\$750,000.00	\$752,487.50	\$753,525.00	Make-whole call +10 bps
JDOT 2014-A A2	47787VAB7	09/15/2016	\$457,801.92	\$457,742.41	\$457,784.02	10% clean up call
MBALT 2014-A A2A	58768EAC3	09/15/2015	\$488,246.82	\$488,307.04	\$488,233.93	10% clean up call
MISSISSIPPI ST-B-TXBL	605581FW2	10/01/2016	\$300,000.00	\$299,539.33	\$300,000.00	Make-whole call +20 bps
PNC BANK NA	69349LAL2	04/29/2016	\$750,000.00	\$750,663.11	\$750,397.50	Float quarterly: LIBOR +32 bps; one time call on 4/29/15
PENAR 2013-1A A1	70659PAE1	11/18/2017	\$750,000.00	\$750,574.13	\$750,000.00	Float monthly: LIBOR +39 bps
NAROT 2014-B A2	65477WAB2	06/15/2017	\$750,000.00	\$750,022.25	\$749,959.73	5% clean up call
PRICOA GLOBAL FUNDING 1	74153WCA5	08/19/2015	\$300,000.00	\$300,318.26	\$300,819.00	Float quarterly: LIBOR +27 bps
PRICOA GLOBAL FUNDING 1	74153WCA5	08/19/2015	\$375,000.00	\$375,397.82	\$375,000.00	Float quarterly: LIBOR +27 bps
STATE OF OHIO REVENUE BOND	677520FR4	10/01/2015	\$750,000.00	\$788,587.50	\$750,000.00	Call anytime on or after 10/1/15
TAOT 2013-B A2	89236VAB6	02/15/2016	\$19,671.51	\$19,675.59	\$19,670.43	5% clean up call
TAOT 2015-A A2	89236WAB4	07/17/2017	\$600,000.00	\$600,577.50	\$599,994.30	5% clean up call
UNIV OF CALIFORNIA REVENUES	91412GUT0	05/15/2016	\$250,000.00	\$250,553.78	\$250,000.00	Make-whole call +5 bps
US BANK NA CINCINNATI	90331HMR1	01/26/2018	\$300,000.00	\$300,877.09	\$300,000.00	Float quarterly: LIBOR +30 bps
USAOT 2014-1 A2	90290KAB1	10/17/2016	\$287,101.72	\$287,101.69	\$287,090.46	10% clean up call
VALET 2012-1 A3	92867GAC7	08/22/2016	\$97,003.91	\$97,078.48	\$97,295.68	10% clean up call
VOLKSWAGEN GROUP AMERICA	928668AD4	05/23/2016	\$500,000.00	\$499,648.94	\$500,000.00	Float quarterly: LIBOR +22 bps
Total			\$19,398,864.48	\$19,475,976.68	\$19,419,655.58	



Exhibit VII
State of California

Pooled Money Investment Account

Portfolio as of 03-31-15

PAR VALUES MATURING BY DATE AND TYPE

Maturities in Millions of Dollars

ITEM	1 day to 30 days	31 days to 60 days	61 days to 90 days	91 days to 120 days	121 days to 150 days	151 days to 180 days	181 days to 210 days	211 days to 270 days	271 days to 1 year	1 year to 2 years	2 years to 3 years	3 years to 4 years	4 years to 5 year/out
TREASURY	\$ 1,000	\$ 1,700	\$ 2,650	\$ 2,850	\$ 500	\$ 900	\$ 900	\$ 2,700	\$ 4,500	\$ 8,900	\$ 1,150		
REPO													
TDs	\$ 1,485	\$ 830	\$ 1,100	\$ 618	\$ 696	\$ 443							
AGENCY	\$ 585	\$ 100	\$ 575	\$ 1,190	\$ 100	\$ 100	\$ 200	\$ 400	\$ 1,480	\$ 1,513	\$ 150		
CP	\$ 2,400	\$ 1,025	\$ 600	\$ 800	\$ 200	\$ 325							
CDs + BNs	\$ 3,700	\$ 1,150	\$ 3,550	\$ 2,600	\$ 100	\$ 100	\$ 300	\$ 400	\$ 300				
CORP BND													
TOTAL													
\$ 56,864	\$ 9,170	\$ 4,805	\$ 8,475	\$ 8,058	\$ 1,596	\$ 1,868	\$ 1,400	\$ 3,500	\$ 6,280	\$ 10,413	\$ 1,300	\$ -	\$ -
PERCENT	16.1%	8.5%	14.9%	14.2%	2.8%	3.3%	2.5%	6.2%	11.0%	18.3%	2.3%	0.0%	0.0%

Notes:

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



State of California
Pooled Money Investment Account
Market Valuation
3/31/2015

Carrying Cost Plus				
Description	Accrued Interest Purch.	Amortized Cost	Fair Value	Accrued Interest
United States Treasury:				
Bills	\$ 9,935,849,217.25	\$ 9,941,554,440.76	\$ 9,942,404,000.00	NA
Notes	\$ 17,813,380,152.91	\$ 17,810,620,708.18	\$ 17,835,471,000.00	\$ 24,369,871.50
Federal Agency:				
SBA	\$ 585,278,270.34	\$ 585,278,270.34	\$ 580,189,188.77	\$ 519,916.09
MBS-REMICs	\$ 96,154,707.08	\$ 96,154,707.08	\$ 103,062,066.26	\$ 457,548.05
Debentures	\$ 1,759,446,063.01	\$ 1,759,433,910.23	\$ 1,759,796,850.00	\$ 1,355,341.71
Debentures FR	\$ -	\$ -	\$ -	\$ -
Discount Notes	\$ 2,496,782,118.01	\$ 2,497,274,472.16	\$ 2,497,375,000.00	NA
GNMA	\$ -	\$ -	\$ -	\$ -
Supranational Debentures	\$ 450,235,913.36	\$ 450,189,038.36	\$ 450,574,500.00	\$ 493,156.50
CDs and YCDs FR	\$ -	\$ -	\$ -	\$ -
Bank Notes	\$ 600,000,000.00	\$ 600,000,000.00	\$ 599,891,264.27	\$ 359,638.90
CDs and YCDs	\$ 11,600,035,984.54	\$ 11,600,003,540.10	\$ 11,596,598,687.25	\$ 6,647,722.21
Commercial Paper	\$ 5,347,393,111.11	\$ 5,348,545,722.19	\$ 5,347,673,166.68	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -	\$ -
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 5,170,540,000.00	\$ 5,170,540,000.00	\$ 5,170,540,000.00	NA
AB 55 & GF Loans	\$ 6,634,903,755.13	\$ 6,634,903,755.13	\$ 6,634,903,755.13	NA
TOTAL	\$ 62,489,999,292.74	\$ 62,494,498,564.53	\$ 62,518,479,478.36	\$ 34,203,194.96

Fair Value Including Accrued Interest

\$ 62,552,682,673.32

Repurchase Agreements, Time Deposits, AB 55 & General Fund loans, and Reverse Repurchase agreements are carried at portfolio book value (carrying cost).

The value of each participating dollar equals the fair value divided by the amortized cost (**1.000383728**).
As an example: if an agency has an account balance of \$20,000,000.00, then the agency would report its participation in the LAIF valued at \$20,007,674.57 or \$20,000,000.00 x **1.000383728**.

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



DISCLOSURE STATEMENT

Portfolio Holdings: Structured Notes and Asset-Backed Securities

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

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

Following are the State of California Treasurer's holdings in each category as of March 31, 2015:

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

1. Structured Notes

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

Securities Accountability

Structured Notes

a. Callable Agency	\$	0.000 million
b. LIBOR Agency Floater	\$	0.000 million
c. 3 month LIBOR Corporate Floater	\$	0.000 million
d. 3 month LIBOR Bank Floater	\$	0.000 million
e. 2 year CMT Corporate Floater	\$	0.000 million
f. 3 month T-Bill Agency Floater	\$	0.000 million
g. 3 month T-Bill Corporate Floater	\$	0.000 million

U.S. \$0.000 million As of: 03/31/15

2. Asset-Backed Securities

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

Asset-Backed Securities

a. Small Business Administration Pools	\$	585.278 million
b. Agency MBS-REMIC'S	\$	<u>96.155 million</u>
(Medium term sub-total)	\$	681.433 million
c. Commercial Paper (Short term sub-total)	\$	324.551 million

U.S. \$1,005.984 million As of: 03/31/15

Exhibit VII (b)
State of California

Total Portfolio As of: 03/31/15

\$63,539,999,292.74

Structured notes and Medium-term Asset-backed securities as a percent of portfolio: 1.07%

Short-term Asset-Backed Commercial Paper (ABCP) as a percent of portfolio: 0.51% *

Total Medium-term and Short-term Structured notes and Asset-backed securities
as a percent of portfolio: 1.58%

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

Portfolio Stress Test¹

as of 3/31/15

Par Value	2,191,202,511.23	Book Price	100.099
Book Value	2,193,362,289.32	Average Days to Maturity	265
Market Value	2,194,134,338.74	Coupon	0.4912%
Market Price	100.134	YTM	0.4379%

Yield Change	Market Value	Market Price	Gain/Loss ²
(bps)	(\$)	(\$)	(bps)
-50	2,202,077,305.77	100.496	36.15
-25	2,198,094,264.41	100.315	18.08
-10	2,195,715,547.59	100.206	7.19
0	2,194,134,338.74	100.134	0.00
10	2,192,556,797.24	100.062	-7.19
25	2,190,197,334.41	99.954	-17.98
50	2,186,283,059.19	99.775	-35.85

Note: Stress Testing is a form of testing that is used to determine the stability of a given system or entity. It reveals how well a portfolio is positioned in the event the forecasts prove true. The stress test conducted on the portfolio managed by the Treasurer's Office identifies the sensitivity of our portfolio to the change in interest rate. The test result shows if the yield were to go down by 50 bps, the market value of the portfolio would increase by 36.15 bps. If the yield were to go up by 50 bps, the market value of the portfolio would decrease by 35.85 bps.

1. The stress test is conducted on the portfolio managed by the Treasurer's Office. Portfolios managed by outside contractors are excluded. All data is provided by Sungard.

2. Gain/Loss is calculated based on the market value/price.

**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
MUNICIPAL SECURITIES
March 31, 2015**

Security Description	CUSIP	Coupon Rate	YTM	Purchase Date	Maturity Date	Par Value	Market Value²	Fund⁴
Compton CA Community Redev Agy	204712FD0	0.0000%	6.5258%	1/3/2012 ¹	8/1/16	10,000.00	7,453.00	5033
Palo Alto USD Refunding Bond	697379UA1	1.4020%	1.4020%	8/14/12	8/1/17	440,000.00	440,000.00	7903
University of Cal Tax Revenue Bond	91412GPX7	0.6590%	0.6590%	3/14/13	5/15/16	1,240,000.00	1,240,000.00	6911
University of Cal Tax Revenue Bond	91412GPY5	0.9660%	0.9660%	3/14/13	5/15/17	175,000.00	175,000.00	7903
Cal State Taxable GO Bond	13063BN73	1.0500%	0.9292%	3/27/13	2/1/16	120,000.00	120,405.60	7903
Cal State Taxable GO Bond	13063BN73	1.0500%	0.9292%	3/27/13	2/1/16	550,000.00	551,859.00	6911
Chicago Prerefunded Proj & Refunding Bond	167486JB6	5.0000%	1.6188%	6/27/13 ³	1/1/17	170,000.00	189,542.34	5057
Chicago Unrefunded Bal-Proj & Refunding Bd	167486JC4	5.0000%	2.5923%	6/27/13 ³	1/1/17	390,000.00	421,318.77	5057
Washington State GO Bond	93974B3K6	5.0000%	1.3012%	6/27/13 ³	1/1/18	600,000.00	696,925.06	5057
South Bend IN Refunding Revenue Bond	836496NW5	5.0000%	1.6170%	6/27/13 ³	1/15/16	505,000.00	547,506.38	5057
Wicomico County MD GO Bond	967545R89	3.5000%	1.6386%	6/27/13 ³	12/1/18	390,000.00	427,550.12	5057
Univ of Cal Taxable Rev Bond	91412GSX4	0.9070%	0.9070%	10/2/13	5/15/16	415,000.00	415,000.00	6911
Univ of Cal Taxable Rev Bond	91412GSZ9	2.0540%	2.0540%	10/2/13	5/15/18	195,000.00	195,000.00	7903
Cal State Taxable GO Bond	13063CFD7	1.2500%	1.0901%	11/5/13	11/1/16	125,000.00	125,586.25	7903
Cal State Taxable GO Bond	13063CFD7	1.2500%	1.0901%	11/5/13	11/1/16	790,000.00	793,705.10	6911
County of Orange CA Rev Bond	68428LDJ0	0.7800%	0.7800%	1/13/15	5/2/16	1,000,000.00	1,000,000.00	6911
State of Mississippi GO Bond	605581FX0	1.0900%	1.0900%	2/18/15	10/1/17	110,000.00	110,000.00	6911
Total						<u>\$7,225,000.00</u>	<u>\$7,456,851.62</u>	

¹ Date when the security was transferred from AUHSD to Contra Costa County Investment Pool managed by Treasurer's Office

² Market Value equals Cost less purchase interest

³ Date when the security was transferred from Fund 5055 to Fund 5057 per AUHSD's request

⁴ Fund #

5033 - Acalanes Unified High School District

5055 - Acalanes Unified High School District

6911 - Contra Costa County Schools Insurance Group

7903 - Contra Costa Community College District Retiree Health Benefits

8177 - County (Pool)