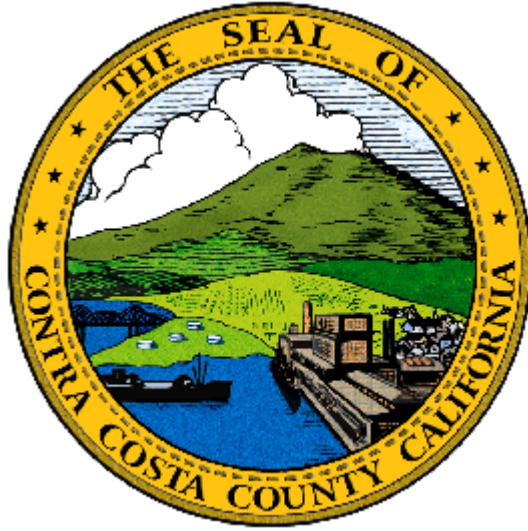




CONTRA COSTA COUNTY
TREASURER'S QUARTERLY INVESTMENT REPORT
AS OF JUNE 30, 2015

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EXECUTIVE SUMMARY

- The Treasurer's investment portfolio is in compliance with Government Code 53600 et. seq..
- The Treasurer's investment portfolio is in compliance with the Treasurer's current investment policy.
- The Treasurer's investment portfolio has no securities lending, reverse repurchase agreements or derivatives.
- As of 6/30/15, the fair value of the Treasurer's investment portfolio was 100.04% of the cost. More than 78 percent of the portfolio or over \$2.26 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	\$2,897,607,281.21
Cost	\$2,899,040,519.53
Market Value	\$2,900,071,234.56
Weighted Yield to Maturity	0.46%
Weighted Average Days to Maturity	215 days
Weighted Duration	0.59 year

CONTRA COSTA COUNTY INVESTMENT POOL

As of June 30, 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)	\$23,915,000.00	\$23,953,135.49	\$23,971,205.15	0.83%
2. U.S. Agencies				
Federal Home Loan Banks	250,197,000.00	250,840,651.47	250,977,640.87	8.65%
Federal National Mortgage Association	110,156,000.00	111,173,222.20	110,697,069.04	3.83%
Federal Farm Credit Banks	118,941,000.00	118,948,992.72	119,139,728.19	4.10%
Federal Home Loan Mortgage Corporation	125,592,000.00	125,739,825.06	125,885,475.41	4.34%
Municipal Bonds	7,225,000.00	7,456,851.62 ¹	7,456,851.62 ¹	0.26%
Subtotal	612,111,000.00	614,159,543.07	614,156,765.13	21.18%
3. Money Market Instruments				
Commercial Paper	864,581,000.00	863,467,792.02	864,185,962.37	29.78%
Negotiable Certificates of Deposit	555,471,000.00	555,467,993.32	555,689,236.70	19.16%
Medium Term Certificates of Deposit	2,025,000.00	2,025,000.00	2,025,000.00	0.07%
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	1,422,645,654.09	1,421,529,439.43	1,422,468,853.16	49.03%
4. Asset Backed Securities/Mortgage Backed Securities	3,320,000.00	3,327,695.48	3,327,219.48	0.11%
5. Corporate Notes	135,272,000.00	135,421,872.22	135,432,662.26	4.67%
TOTAL (Section A.)	2,197,263,654.09	2,198,391,685.69	2,199,356,705.18	75.83%
B. Investments Managed by Outside Contractors				
1. Local Agency Investment Fund	211,941,083.45	211,941,083.45	212,020,768.85 ²	7.31%
2. Other				
a. EBRCS Bond	2,375,175.55	2,375,175.55	2,375,175.55	0.08%
b. Miscellaneous (BNY)	14,154.06	14,154.06	14,154.06	0.00%
c. Wells Capital Management	44,067,461.99	44,372,668.71	44,358,678.85	1.53%
d. CalTRUST (Short-Term Fund)	148,585,809.69	148,585,809.69	148,585,809.69	5.13%
Subtotal	195,042,601.29	195,347,808.01	195,333,818.15	6.74%
TOTAL (Section B.)	406,983,684.74	407,288,891.46	407,354,587.00	14.05%
C. Cash	293,359,942.38	293,359,942.38	293,359,942.38	10.12%
³GRAND TOTAL (FOR A , B, & C)	\$2,897,607,281.21	\$2,899,040,519.53	\$2,900,071,234.56	100.00%

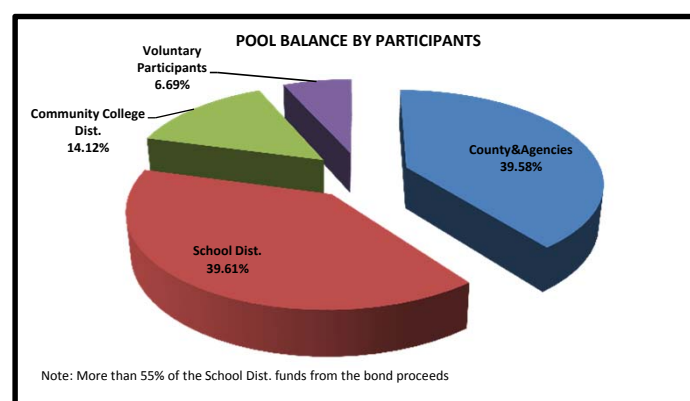
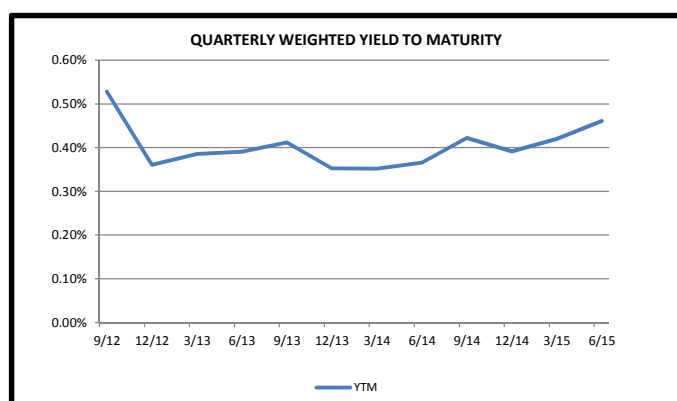
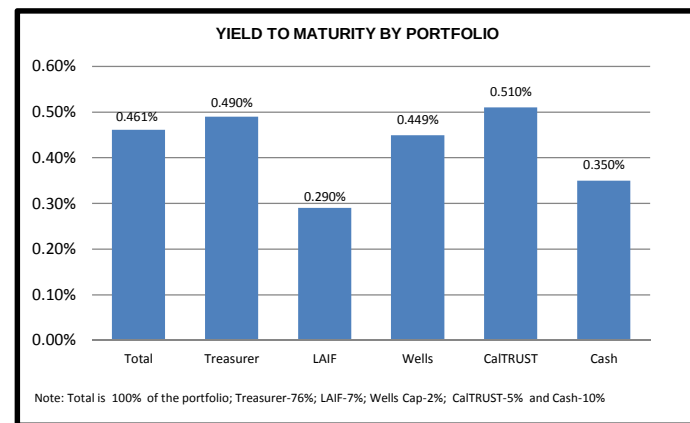
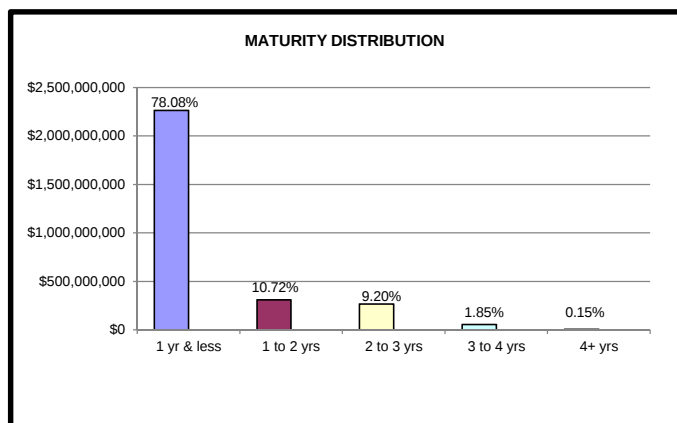
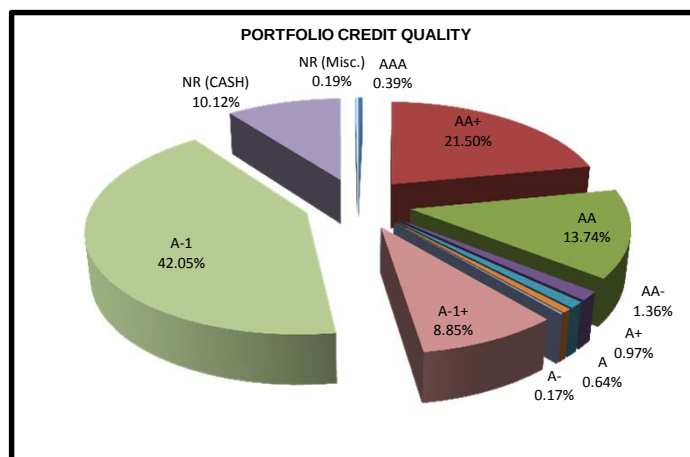
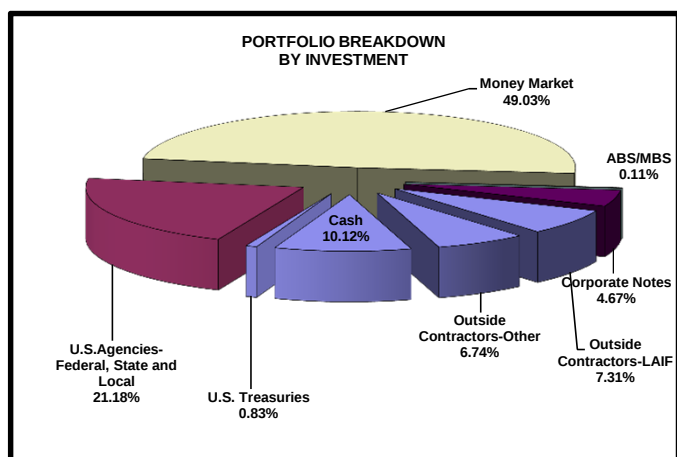
Notes:

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 JUNE 30, 2015

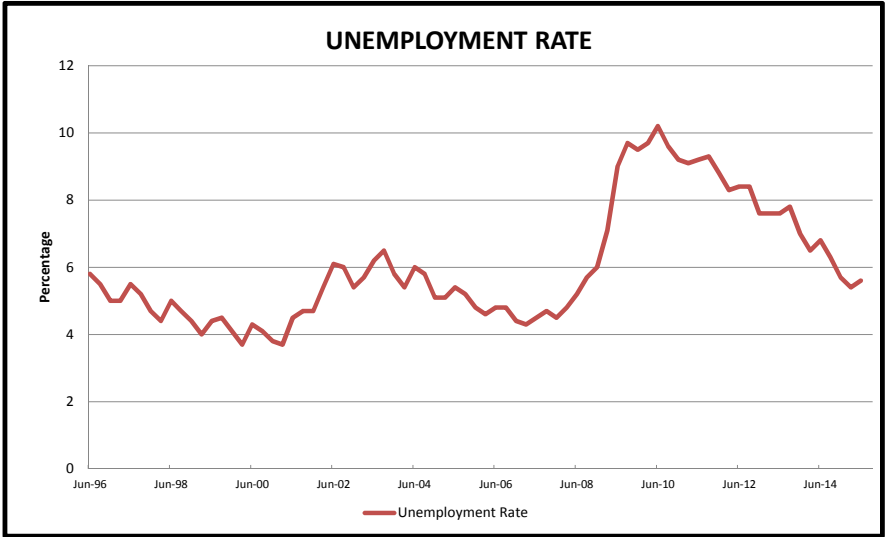
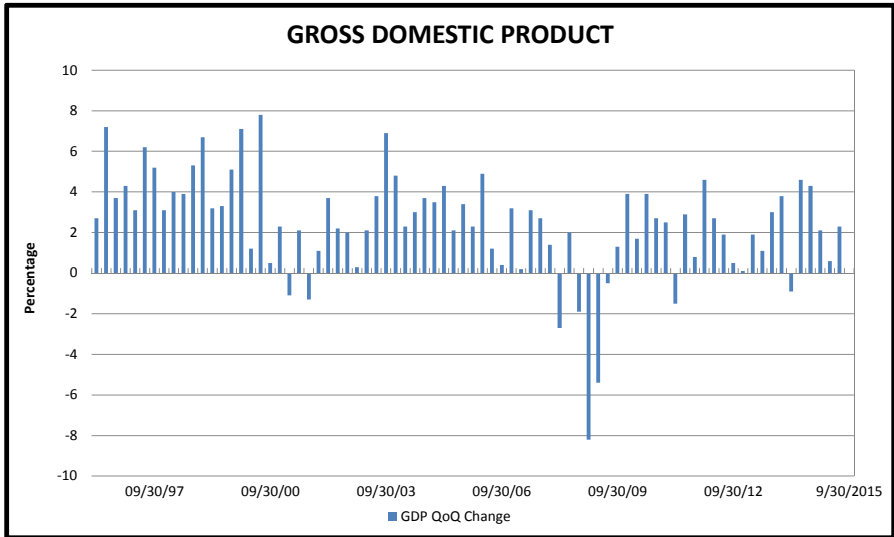
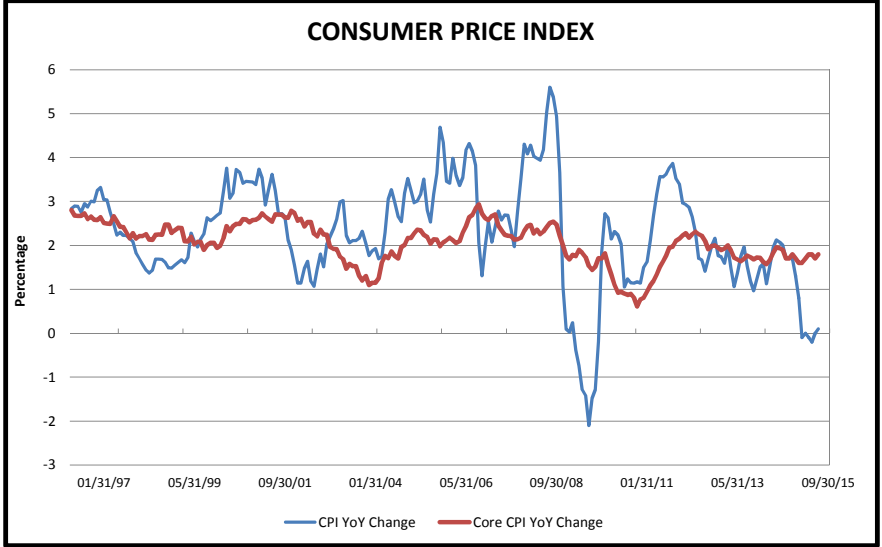
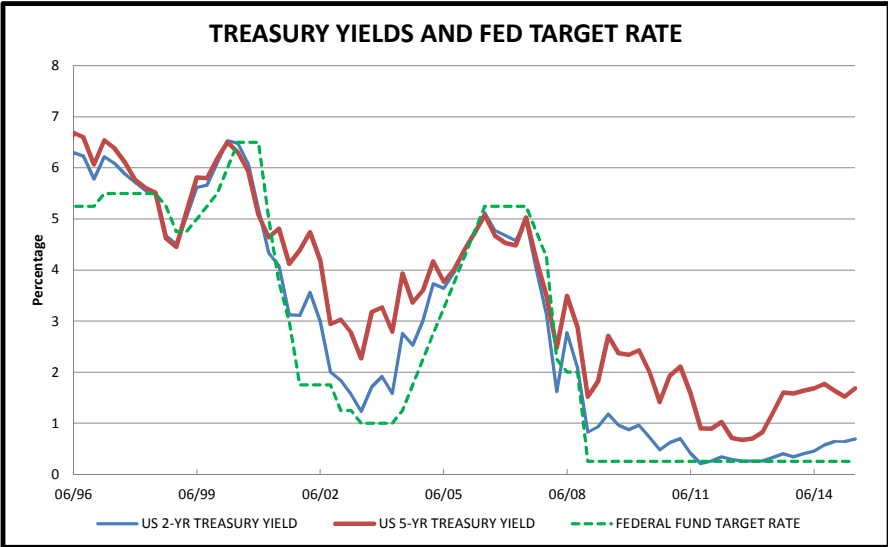


NOTES TO INVESTMENT PORTFOLIO SUMMARY AND AT A GLANCE AS OF JUNE 30, 2015

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 215 days.

MAJOR MARKET AND ECONOMIC DATA

AS OF JUNE 30, 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: 06/30/2015

Date Basis: Settlement

Run: 07/21/2015 04:45:26 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	.992079	23,915,000.00	23,971,205.15	46,441.42	62,326.22
	.932274	23,953,135.49	100.235020		-43,607.48

Inv Type: 22 FEDERAL HOME LOAN BANKS

Subtotal	.976669	211,405,000.00	212,187,426.90	295,623.95	428,392.27
	.830464	212,060,255.40	100.370108		-300,172.09

Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSO

Subtotal	1.193742	109,156,000.00	109,697,119.04	313,463.00	261,012.96
	.952864	110,173,439.98	100.495730		-732,066.02

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

Subtotal	1.590533	825,000.00	833,245.31	1,093.50	0.00
	1.051646	833,245.31	100.999432		0.00

Inv Type: 27 FEDERAL FARM CREDIT BANKS

Subtotal	.749234	118,941,000.00	119,139,728.19	211,290.72	232,285.65
	.754191	118,948,992.72	100.167081		-36,827.96

Inv Type: 28 FHLMC DISCOUNT NOTES

Subtotal	.220212	23,429,000.00	23,421,099.69	22,659.35	16,071.01
	.220652	23,382,369.33	99.966280		0.00

Inv Type: 29 FHLMC NOTES

Subtotal	.930338	102,163,000.00	102,464,375.72	275,178.54	178,747.27
	.833550	102,357,455.73	100.294995		-65,471.73



Inventory by Market Value

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As Of Date: 06/30/2015

Date Basis: Settlement

Run: 07/21/2015 04:45:26 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: 31 MUNICIPAL BONDS

Subtotal	2.133314	7,225,000.00	7,456,851.62	56,475.38	0.00
	1.186443	7,456,851.62	103.209019		0.00

Inv Type: 41 FNMA DISCOUNT NOTES

Subtotal	.070000	1,000,000.00	999,950.00	136.11	31.67
	.070016	999,782.22	99.995000		0.00

Inv Type: 43 FHLB DISCOUNT NOTES

Subtotal	.083012	38,792,000.00	38,790,213.97	6,354.63	3,463.27
	.083054	38,780,396.07	99.995396		0.00

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

Subtotal	.859378	1,895,000.00	1,894,794.48	723.81	0.00
	.864791	1,894,794.48	99.989155		0.00

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

Subtotal	1.020000	600,000.00	599,179.69	2,193.00	0.00
	1.083588	599,655.69	99.863282		0.00

Inv Type: 70 COMM PAPER INTEREST BEARING

Subtotal	.202218	5,721,000.00	5,720,256.50	4,497.62	0.00
	.202218	5,721,000.00	99.987004		-743.50

Inv Type: 71 COMMERCIAL PAPER DISCOUNT

Subtotal	.284757	858,860,000.00	858,465,705.87	577,150.18	144,076.49
	.285166	857,746,792.02	99.954091		-2,312.82



Inventory by Market Value

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As Of Date: 06/30/2015

Date Basis: Settlement

Run: 07/21/2015 04:45:26 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: 72 NEGOTIABLE CERT OF DEPOSIT</u>								
	Subtotal			.306483	551,021,000.00	551,252,552.74	378,106.77	229,859.62
				.305575	551,022,693.12	100.042022		0.00
<u>Inv Type: 73 CORP NOTE FLTG RT ACT- 360</u>								
	Subtotal			.471236	10,500,000.00	10,507,575.00	11,534.09	55,125.00
				1.076025	10,452,450.00	100.072143		0.00
<u>Inv Type: 74 CERT OF DEPOSIT MEDIUM TERM</u>								
	Subtotal			.900000	2,025,000.00	2,025,000.00	13,921.88	0.00
				.900000	2,025,000.00	100.000000		0.00
<u>Inv Type: 75 CORPORATE NOTES</u>								
	Subtotal			1.341267	124,772,000.00	124,925,087.26	451,543.33	292,804.64
				1.169984	124,969,422.22	100.122694		-323,017.70
<u>Inv Type: 79 YCD/NCD 30/360</u>								
	Subtotal			1.375000	2,000,000.00	1,996,780.00	8,402.78	0.00
				1.430018	1,996,780.00	99.839000		0.00
<u>Inv Type: 80 YCD / NCD QTR FLTR</u>								
	Subtotal			.444600	2,450,000.00	2,439,903.96	635.41	0.00
				.492884	2,448,520.20	99.587917		-8,616.24
<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



Inventory by Market Value

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As Of Date: 06/30/2015

Date Basis: Settlement

Run: 07/21/2015 04:45:26 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: 1000 TD WITH CALC CODE OF CSC-00								
Subtotal				.600000	3,335.77	3,335.77	22.41	0.00
				.600000	3,335.77	100.000000		0.00
Grand Total				Count 355	.530907	2,197,263,654.09	2,199,356,705.18	1,904,196.07
					.489628	2,198,391,685.69	100.095257	-1,512,835.54

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



Inventory by Market Value

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As Of Date: 06/30/2015

Date Basis: Settlement

Run: 07/21/2015 04:45:26 PM

Reporting Currency: Local

Contra Costa County

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
U.S. TREASURIES	23,915.00	23,953.14	23,971.21	100.08 %	18.72	0.93 %
U.S. AGENCIES	604,886.00	606,702.69	606,699.91	100.00 %	-14.53	0.77 %
MUNICIPALS	7,225.00	7,456.85	7,456.85	100.00 %	0.00	1.19 %
COMMERCIAL PAPER	864,581.00	863,467.79	864,185.96	100.08 %	141.02	0.28 %
NCD/YCD	557,496.00	557,492.99	557,714.24	100.04 %	221.24	0.31 %
CORPORATE NOTES	135,272.00	135,421.87	135,432.66	100.01 %	24.91	1.16 %
MBS/ABS	3,320.00	3,327.70	3,327.22	99.99 %	0.00	0.95 %
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)	2,197,263.65	2,198,391.69	2,199,356.71	100.04 %	391.36	0.49 %

Asset Allocation



Inventory by Market Value

As Of Date: 06/30/2015

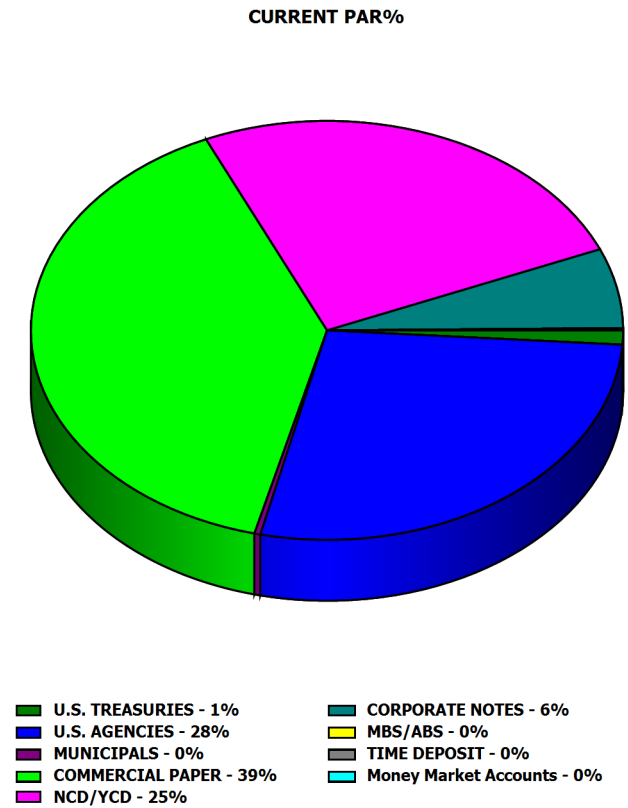
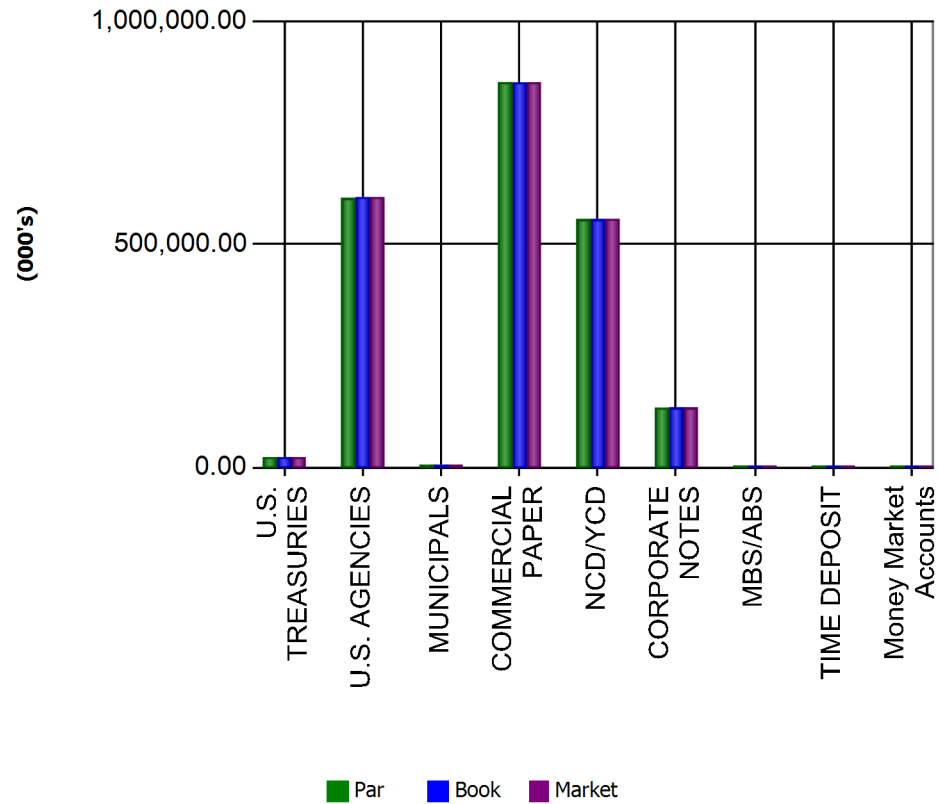
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Reporting Currency: Local

Contra Costa County





Inventory by Market Value

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As Of Date: 06/30/2015

Date Basis: Settlement

Run: 07/21/2015 04:37:18 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: 12 TREASURY NOTES								
81994	CCCCD GOV US TREASU	912828PK0	05/09/2014	2.250000	205,000.00	212,142.20	390.68	1,202.51
			11/30/2017	1.165963	210,939.69	103.484000	SUNGARD	0.00
82002	CCCSIG GOV US TREAS	912828QX1	06/05/2014	1.500000	225,000.00	227,742.75	1,407.80	0.00
			07/31/2016	.442255	227,778.77	101.219000	SUNGARD	-36.02
82003	CCCSIG GOV US TREAS	912828SY7	06/05/2014	.625000	365,000.00	364,941.60	193.22	1,366.88
			05/31/2017	.818703	363,574.72	99.984000	SUNGARD	0.00
82004	CCCSIG GOV US TREAS	912828RM4	06/05/2014	1.000000	1,820,000.00	1,833,795.60	3,066.30	0.00
			10/31/2016	.545942	1,839,692.97	100.758000	SUNGARD	-5,897.37
82056	CCCCD GOV US TREAS	912828VQ0	07/31/2014	1.375000	385,000.00	388,850.00	2,208.17	4,917.77
			07/31/2018	1.446611	383,932.23	101.000000	SUNGARD	0.00
82112	CCCSIG GOV US TREAS	912828TM2	09/04/2014	.625000	2,555,000.00	2,550,605.40	5,337.37	22,666.72
			08/31/2017	1.013383	2,527,938.68	99.828000	SUNGARD	0.00
82136	CCCCD GOV US TREAS	912828C65	10/06/2014	1.625000	70,000.00	70,836.50	285.92	742.30
			03/31/2019	1.589638	70,094.20	101.195000	SUNGARD	0.00
82181	CCCCD GOV US TREASU	912828KQ2	11/03/2014	3.125000	95,000.00	101,375.45	379.16	0.00
			05/15/2019	1.503637	101,724.22	106.711000	SUNGARD	-348.77
82182	CCCSIG GOV US TREAS	912828TB6	11/03/2014	.750000	2,860,000.00	2,865,577.00	58.29	7,996.57
			06/30/2017	.788660	2,857,580.43	100.195000	SUNGARD	0.00
82238	CCCSIG GOV US TREAS	912828UA6	12/03/2014	.625000	1,280,000.00	1,274,496.00	677.60	3,096.18
			11/30/2017	.874222	1,271,399.82	99.570000	SUNGARD	0.00
82247	CCCSIG GOV US TREAS	912828SC5	12/10/2014	.875000	275,000.00	276,526.25	1,003.70	748.42
			01/31/2017	.734933	275,777.83	100.555000	SUNGARD	0.00
82269	CCCCSD GOV US TREAS	912828TB6	12/10/2014	.750000	130,000.00	130,253.50	2.65	837.48
			06/30/2017	.928142	129,416.02	100.195000	SUNGARD	0.00
82285	CCCCD GOV US TREAS	912828WL0	01/07/2015	1.500000	100,000.00	100,555.00	127.05	187.81
			05/31/2019	1.413445	100,367.19	100.555000	SUNGARD	0.00
82377	CCCCD GOV US TREASU	912828VQ0	02/04/2015	1.375000	85,000.00	85,850.00	487.52	0.00
			07/31/2018	.916641	86,208.22	101.000000	SUNGARD	-345.31
82391	CCCCD GOV US TREASU	912828RH5	02/20/2015	1.375000	130,000.00	131,076.40	449.32	548.27
			09/30/2018	1.259340	130,528.13	100.828000	SUNGARD	0.00
82402	CCCCD GOV US TREASU	912828SH4	02/27/2015	1.375000	125,000.00	125,440.00	574.47	254.45
			02/28/2019	1.336788	125,185.55	100.352000	SUNGARD	0.00
82403	CCCSIG GOV US TREAS	912828UU2	02/27/2015	.750000	3,500,000.00	3,482,220.00	6,598.36	16,809.84
			03/31/2018	1.076208	3,465,410.16	99.492000	SUNGARD	0.00
82460	CCCSIG GOV US TREAS	912828F39	03/27/2015	1.750000	360,000.00	364,330.80	1,583.61	0.00



Inventory by Market Value

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As Of Date: 06/30/2015

Date Basis: Settlement

Run: 07/21/2015 04:37:18 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
			09/30/2019	1.403864	365,428.13	101.203000	SUNGARD	-1,097.33
82461	CCCSIG GOV US TREAS	912828SM3	03/27/2015	1.000000	3,595,000.00	3,622,537.70	9,036.61	951.02
			03/31/2017	.622165	3,621,586.68	100.766000	SUNGARD	0.00
82512	RM GOV US TREASURY	912828ST8	04/15/2015	1.250000	5,000,000.00	4,988,650.00	10,529.89	0.00
			04/30/2019	1.138894	5,021,875.00	99.773000	SUNGARD	-33,225.00
82544	CCCSIG GOV US TREAS	912828UU2	04/30/2015	.750000	515,000.00	512,383.80	970.90	0.00
			03/31/2018	.874966	513,549.15	99.492000	SUNGARD	-848.75
82577	CCCCD GOV US TREAS	912828ND8	05/29/2015	3.500000	240,000.00	261,019.20	1,072.83	0.00
			05/15/2020	1.503393	263,147.70	108.758000	SUNGARD	-1,808.93
			Subtotal	.992079	23,915,000.00	23,971,205.15	46,441.42	62,326.22
				.932274	23,953,135.49	100.235020		-43,607.48

Inv Type: 22 FEDERAL HOME LOAN BANKS

80648	RM GOV FHLB NOTES	313373SZ6	06/11/2012	2.125000	1,895,000.00	1,925,755.85	2,349.01	0.00
			06/10/2016	.760030	1,996,647.80	101.623000	SUNGARD	-70,891.95
80662	RM GOV FHLB NOTES	313373SZ6	06/20/2012	2.125000	2,840,000.00	2,886,093.20	3,520.42	0.00
			06/10/2016	.745089	2,993,104.40	101.623000	SUNGARD	-107,011.20
80907	WT GOV FHLB NOTES	313380EC7	10/10/2012	.750000	170,000.00	169,602.20	400.22	0.00
			09/08/2017	.790076	169,671.90	99.766000	SUNGARD	-69.70
81500	GOV FHLB CALLABLE N	313383EX5	06/18/2013	.810000	5,000,000.00	5,003,800.00	2,025.00	41,300.00
			06/13/2017	1.002401	4,962,500.00	100.076000	SUNGARD	0.00
82000	RM GOV FHLB NOTES	313379VE6	06/02/2014	1.010000	2,875,000.00	2,893,630.00	967.92	4,830.00
			06/19/2017	.850065	2,888,800.00	100.648000	SUNGARD	0.00
82012	RM GOV FEDERAL HOME	3130A2C61	06/13/2014	.375000	2,500,000.00	2,500,200.00	546.87	5,150.17
			06/10/2016	.475000	2,495,049.83	100.008000	SUNGARD	0.00
82038	RM GOV FHLB NOTES	313379DT3	07/15/2014	1.250000	6,205,000.00	6,229,137.45	4,955.38	57,023.95
			06/08/2018	1.390090	6,172,113.50	100.389000	SUNGARD	0.00
82039	CLT GOV FHLB NOTES	3130A2LC8	07/17/2014	.125000	250,000.00	250,000.00	148.44	112.50
			07/10/2015	.170949	249,887.50	100.000000	SUNGARD	0.00
82053	RM GOV FHLB NOTES	313379DT3	07/28/2014	1.250000	3,000,000.00	3,011,670.00	2,395.83	29,670.00
			06/08/2018	1.410094	2,982,000.00	100.389000	SUNGARD	0.00
82072	CCCSIG GOV FHLB	3130A2T97	08/07/2014	.500000	50,000.00	50,012.00	64.59	91.60
			09/28/2016	.605937	49,920.40	100.024000	SUNGARD	0.00
82093	DCD GOV FHL B NOTES	3130A2WK8	08/29/2014	.125000	1,400,000.00	1,400,000.00	597.92	837.20
			08/28/2015	.185049	1,399,162.80	100.000000	SUNGARD	0.00
82122	GOV FHLB NOTES	3130A33J1	09/19/2014	1.200000	5,000,000.00	5,040,950.00	17,000.00	40,950.00



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			09/19/2017	1.200000	5,000,000.00	100.819000	SUNGARD	0.00
82166	CCCSIG GOV FHLB NOT	3130A2T97	10/29/2014	.500000	1,440,000.00	1,440,345.60	1,860.00	0.00
			09/28/2016	.482109	1,440,489.60	100.024000	SUNGARD	-144.00
82187	GOV FHLB NOTES	3130A3CE2	11/05/2014	.625000	10,000,000.00	10,013,400.00	13,368.06	3,200.00
			10/14/2016	.572077	10,010,200.00	100.134000	SUNGARD	0.00
82189	RM GOV FHLB NOTES	3130A3EW0	11/07/2014	.500000	2,500,000.00	2,500,500.00	520.82	6,775.00
			12/16/2016	.620043	2,493,725.00	100.020000	SUNGARD	0.00
82196	RM GOV FHLB NOTES	3130A3E75	11/18/2014	.160000	370,000.00	369,933.40	49.33	144.30
			12/01/2015	.215107	369,789.10	99.982000	SUNGARD	0.00
82255	GOV FHLB NOTES	3130A3PC2	12/12/2014	.650000	5,000,000.00	5,005,600.00	1,715.28	12,550.00
			12/12/2016	.720127	4,993,050.00	100.112000	SUNGARD	0.00
82256	RM GOV FHLB NOTES	3130A3Q64	12/12/2014	.700000	3,500,000.00	3,505,145.00	1,293.06	3,080.00
			12/12/2016	.670252	3,502,065.00	100.147000	SUNGARD	0.00
82271	GOV FHLB NOTES	3130A3Q64	12/23/2014	.700000	5,000,000.00	5,007,350.00	1,847.22	14,200.00
			12/12/2016	.770206	4,993,150.00	100.147000	SUNGARD	0.00
82275	GOV FHLB NOTES	3130A3TA2	12/30/2014	1.000000	10,000,000.00	10,040,100.00	37,777.78	40,100.00
			08/15/2017	1.000000	10,000,000.00	100.401000	SUNGARD	0.00
82280	RM GOV FHLB NOTES	3130A3HF4	12/29/2014	1.125000	4,500,000.00	4,518,900.00	3,234.39	26,100.00
			12/08/2017	1.180284	4,492,800.00	100.420000	SUNGARD	0.00
82281	GOV FHLB NOTES	3130A3UR3	01/06/2015	.750000	10,000,000.00	10,022,900.00	36,458.33	22,900.00
			01/06/2017	.750000	10,000,000.00	100.229000	SUNGARD	0.00
82315	CCCCD GOV FHLB NOTE	313371PV2	01/21/2015	1.625000	6,165,000.00	6,259,262.85	6,122.18	0.00
			12/09/2016	.571735	6,286,450.50	101.529000	SUNGARD	-27,187.65
82316	CCCCD GOV FHLB NOTE	3130A2T97	01/21/2015	.500000	765,000.00	765,183.60	988.13	0.00
			09/28/2016	.470201	765,382.50	100.024000	SUNGARD	-198.90
82321	CCCCD GOV FHLB NOTE	3130A2T97	01/21/2015	.500000	11,470,000.00	11,472,752.80	14,815.42	0.00
			09/28/2016	.470153	11,475,735.00	100.024000	SUNGARD	-2,982.20
82322	CCCCD GOV FHLB NOTE	313371PV2	01/21/2015	1.625000	19,275,000.00	19,569,714.75	19,141.16	0.00
			12/09/2016	.571735	19,654,717.50	101.529000	SUNGARD	-85,002.75
82324	CCCSIG GOV FHLB NOT	3130A3J70	01/22/2015	.625000	2,090,000.00	2,091,274.90	1,378.81	0.00
			11/23/2016	.556000	2,092,628.34	100.061000	SUNGARD	-1,353.44
82390	CCCSIG GOV FHLB NOT	3130A2T97	02/19/2015	.500000	1,970,000.00	1,970,472.80	2,544.58	4,097.60
			09/28/2016	.615106	1,966,375.20	100.024000	SUNGARD	0.00
82400	RM GOV FHLB NOTES	3133782M2	02/25/2015	1.500000	5,000,000.00	5,027,200.00	23,541.67	10,600.00
			03/08/2019	1.415035	5,016,600.00	100.544000	SUNGARD	0.00
82405	CCCSIG GOV FHLB NOT	3130A2T97	03/03/2015	.500000	3,875,000.00	3,875,930.00	5,005.21	2,751.25
			09/28/2016	.530086	3,873,178.75	100.024000	SUNGARD	0.00



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82408	GOV FHLB NOTES	3130A4GJ5	03/04/2015	1.125000	10,000,000.00	10,022,900.00	20,625.00	32,200.00
			04/25/2018	1.155323	9,990,700.00	100.229000	SUNGARD	0.00
82419	GOV FHLB NOTES	3130A4K27	03/09/2015	.720000	10,000,000.00	10,008,600.00	23,000.00	24,900.00
			03/06/2017	.802655	9,984,300.00	100.086000	SUNGARD	0.00
82437	RM GOV FHLB NOTES	3133782N0	03/16/2015	.875000	3,000,000.00	3,010,170.00	8,093.75	2,160.00
			03/10/2017	.739127	3,008,447.50	100.339000	SUNGARD	0.00
82438	RM GOV FHLB NOTES	313382K85	03/16/2015	.450000	1,995,000.00	1,997,513.70	2,568.57	119.70
			03/18/2016	.330364	1,997,394.00	100.126000	SUNGARD	0.00
82450	CCCSIG GOV FHLB	3130A4QV7	03/24/2015	.840000	1,600,000.00	1,602,976.00	3,621.33	2,976.00
			03/24/2017	.840000	1,600,000.00	100.186000	SUNGARD	0.00
82451	CCCCD GOV FHLB	3130A4QV7	03/24/2015	.840000	165,000.00	165,306.90	373.45	306.90
			03/24/2017	.840000	165,000.00	100.186000	SUNGARD	0.00
82503	PW GOV FHLB NOTES	3130A4ZY1	04/21/2015	.240000	1,610,000.00	1,609,211.10	762.51	16.10
			04/20/2016	.290248	1,609,206.18	99.951000	SUNGARD	0.00
82550	GOV FHLB NOTES	3130A57K9	05/04/2015	1.000000	10,000,000.00	9,984,200.00	15,833.33	0.00
			05/04/2018	1.050244	9,985,200.00	99.842000	SUNGARD	-1,000.00
82552	GOV FHLB NOTES	3130A5DD8	05/07/2015	.720000	10,000,000.00	10,009,900.00	7,000.00	9,900.00
			05/26/2017	.720000	10,000,000.00	100.099000	SUNGARD	0.00
82561	CCCSIG GOV FHLB	3130A5EP0	05/15/2015	.625000	1,430,000.00	1,427,082.80	769.62	0.00
			05/30/2017	.666017	1,428,813.10	99.796000	SUNGARD	-1,730.30
82579	GOV FHLB NOTES	3130A5HF9	06/01/2015	.730000	10,000,000.00	9,997,400.00	202.74	0.00
			06/30/2017	.730000	10,000,000.00	99.974000	SUNGARD	-2,600.00
82582	RM GOV FHLB NOTES	313379EE5	06/08/2015	1.625000	2,500,000.00	2,512,450.00	1,918.40	6,450.00
			06/14/2019	1.563094	2,506,000.00	100.498000	SUNGARD	0.00
82583	GOV FHLB NOTES	3130A5NC9	06/11/2015	1.300000	5,000,000.00	5,015,100.00	3,611.11	15,100.00
			10/30/2018	1.300000	5,000,000.00	100.302000	SUNGARD	0.00
82590	GOV FHLB NOTES	3130A5JD2	06/29/2015	1.100000	10,000,000.00	10,007,800.00	611.11	7,800.00
			06/29/2018	1.100000	10,000,000.00	100.078000	SUNGARD	0.00
	Subtotal			.976669	211,405,000.00	212,187,426.90	295,623.95	428,392.27
				.830464	212,060,255.40	100.370108		-300,172.09

Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSO

79869	RM GOV FNMA NOTES	3136FPBB2	09/09/2011	2.250000	898,000.00	900,900.54	7,071.75	0.00
			08/25/2015	.850175	946,860.18	100.323000	SUNGARD	-45,959.64
79870	RM GOV FNMA NOTES	3136FPBB2	09/09/2011	2.250000	2,692,000.00	2,700,695.16	21,199.50	0.00
			08/25/2015	.850175	2,838,471.72	100.323000	SUNGARD	-137,776.56



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79947	RM GOV FNMA NOTES	31398A3T7	10/13/2011	2.000000	3,605,000.00	3,620,104.95	20,027.78	0.00
			09/21/2015	1.140004	3,724,073.15	100.419000	SUNGARD	-103,968.20
80020	WT GOV FNMA NOTES	3135G0CM3	11/09/2011	1.250000	173,000.00	174,667.72	558.65	930.74
			09/28/2016	1.160000	173,736.98	100.964000	SUNGARD	0.00
80118	RM GOV FNMA NOTES	31398A4M1	12/09/2011	1.625000	6,000,000.00	6,028,380.00	17,604.17	0.00
			10/26/2015	.893123	6,167,100.00	100.473000	SUNGARD	-138,720.00
80281	RM GOV FNMA NOTES	3135G0AL7	01/23/2012	2.250000	4,035,000.00	4,090,804.05	26,731.88	0.00
			03/15/2016	1.000170	4,239,211.35	101.383000	SUNGARD	-148,407.30
80833	RM GOV FNMA NOTES	3135G0CM3	09/14/2012	1.250000	4,703,000.00	4,748,336.92	15,186.77	0.00
			09/28/2016	.615791	4,821,797.78	100.964000	SUNGARD	-73,460.86
81230	WT GOV FNMA NOTES	3135G0TG8	02/21/2013	.875000	165,000.00	164,594.10	573.49	352.08
			02/08/2018	.970000	164,242.02	99.754000	SUNGARD	0.00
81361	RM GOV FEDERAL NATL	3135G0JA2	04/15/2013	1.125000	3,900,000.00	3,929,601.00	7,800.01	0.00
			04/27/2017	.600233	3,981,432.00	100.759000	SUNGARD	-51,831.00
81449	GOV FNMA CALLABLE M	3136G1M63	05/22/2013	.750000	10,000,000.00	10,003,500.00	8,125.00	3,500.00
			05/22/2018	.750000	10,000,000.00	100.035000	SUNGARD	0.00
81478	AUHSD GOV FNMA NOTE	3135G0WJ8	06/07/2013	.875000	200,000.00	198,802.00	194.44	1,826.00
			05/21/2018	1.190082	196,976.00	99.401000	SUNGARD	0.00
81484	GOV FNMA CALLABLE M	3136G1MU0	06/12/2013	.850000	5,000,000.00	5,006,150.00	2,243.06	8,200.00
			06/12/2018	.860449	4,997,950.00	100.123000	SUNGARD	0.00
81503	GOV FNMA CALLABLE N	3136G1NU9	06/19/2013	1.000000	5,000,000.00	5,003,800.00	1,666.67	6,300.00
			06/19/2017	1.012787	4,997,500.00	100.076000	SUNGARD	0.00
81538	WT GOV FNMA NOTES	3135G0WJ8	07/17/2013	.875000	164,000.00	163,017.64	159.44	3,488.28
			05/21/2018	1.459815	159,529.36	99.401000	SUNGARD	0.00
81628	CCCSIG GOV FNMA NOT	3135G0CM3	10/03/2013	1.250000	235,000.00	237,265.40	758.85	0.00
			09/28/2016	.748553	238,393.71	100.964000	SUNGARD	-1,128.31
81629	CCCSIG GOV FNMA NOT	3135G0CM3	10/03/2013	1.250000	975,000.00	984,399.00	3,148.44	0.00
			09/28/2016	.740949	989,630.95	100.964000	SUNGARD	-5,231.95
81889	AUHSD GOV FNMA NOTE	3135G0ZA4	04/01/2014	1.875000	377,000.00	384,106.45	2,591.88	5,707.78
			02/19/2019	1.795148	378,398.67	101.885000	SUNGARD	0.00
81890	AUHSD GOV FNMA NOTE	3135G0ZA4	04/01/2014	1.875000	6,959,000.00	7,090,177.15	47,843.14	105,359.26
			02/19/2019	1.795148	6,984,817.89	101.885000	SUNGARD	0.00
81941	GOV FNMA NOTE	3135G0MZ3	04/17/2014	.875000	10,000,000.00	10,023,700.00	29,895.83	82,900.00
			08/28/2017	1.054521	9,940,800.00	100.237000	SUNGARD	0.00
81999	MDUSD GOV FNMA NOTE	3135G0ZB2	05/21/2014	.750000	49,000.00	49,058.80	72.48	45.08
			04/20/2017	.740235	49,013.72	100.120000	SUNGARD	0.00
82005	CCCCD GOV FNMA	3135G0YT4	06/05/2014	1.625000	115,000.00	116,391.50	176.49	718.75



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			11/27/2018	1.489435	115,672.75	101.210000	SUNGARD	0.00
82086	CCCSIG GOV FNMA NOT	3135G0ZL0	08/25/2014	1.000000	380,000.00	381,447.80	992.22	2,517.22
			09/27/2017	1.117972	378,930.58	100.381000	SUNGARD	0.00
82087	CCCCD GOV FNMA NOTE	3135G0ZL0	08/25/2014	1.000000	130,000.00	130,495.30	339.44	959.40
			09/27/2017	1.117972	129,535.90	100.381000	SUNGARD	0.00
82114	CCCSIG GOV FNMA NOT	3135G0JA2	09/08/2014	1.125000	555,000.00	559,212.45	1,109.99	904.65
			04/27/2017	.895628	558,307.80	100.759000	SUNGARD	0.00
82115	CCCCD GOV FNMA NOTE	3135G0JA2	09/08/2014	1.125000	200,000.00	201,518.00	400.00	573.82
			04/27/2017	.895628	200,944.18	100.759000	SUNGARD	0.00
82119	WT GOV FNMA NOTES	3135G0ZG1	09/12/2014	1.750000	166,000.00	167,329.66	879.57	2,431.90
			09/12/2019	1.889799	164,897.76	100.801000	SUNGARD	0.00
82156	CCCCD GOV FNMA	3135G0YT4	10/23/2014	1.625000	125,000.00	126,512.50	191.85	325.00
			11/27/2018	1.385424	126,187.50	101.210000	SUNGARD	0.00
82236	CCCCD GOV FNMA BENC	3135G0ZY2	12/03/2014	1.750000	100,000.00	100,525.00	170.14	0.00
			11/26/2019	1.612998	100,653.00	100.525000	SUNGARD	-128.00
82257	RM GOV FNMA NOTES	3135G0YT4	12/12/2014	1.625000	6,010,000.00	6,082,721.00	9,223.68	16,227.00
			11/27/2018	1.380107	6,066,494.00	101.210000	SUNGARD	0.00
82314	CCCCD GOV FNMA	3135G0XP3	01/21/2015	.375000	5,635,000.00	5,633,591.25	10,330.84	450.80
			07/05/2016	.397750	5,634,079.62	99.975000	SUNGARD	0.00
82320	CCCCD GOV FNMA	3135G0XP3	01/21/2015	.375000	12,440,000.00	12,436,890.00	22,806.66	995.20
			07/05/2016	.397750	12,437,968.13	99.975000	SUNGARD	0.00
82381	RM GOV FNMA NOTES	3136FTS67	02/09/2015	1.700000	6,000,000.00	6,064,740.00	35,133.33	0.00
			02/27/2019	1.329281	6,087,180.00	101.079000	SUNGARD	-22,440.00
82436	WT GOV FNMA NOTES	3135G0A78	03/16/2015	1.625000	170,000.00	169,763.70	1,227.78	0.00
			01/21/2020	1.627650	170,399.95	99.861000	SUNGARD	-214.20
82543	CCCSIG GOV FNMA NOT	3135G0ZL0	04/30/2015	1.000000	2,000,000.00	2,007,620.00	5,222.22	0.00
			09/27/2017	.781143	2,012,253.33	100.381000	SUNGARD	-2,800.00
82570	GOV FNMA NOTES CALL	3136G2K71	05/27/2015	1.250000	10,000,000.00	10,016,300.00	11,805.56	16,300.00
			05/25/2018	1.250000	10,000,000.00	100.163000	SUNGARD	0.00
			Subtotal	1.193742	109,156,000.00	109,697,119.04	313,463.00	261,012.96
				.952864	110,173,439.98	100.495730		-732,066.02

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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
82545	CCCSIG GOV FNMA-ACE	3136ANJY4	04/30/2015	1.550000	385,000.00	388,848.61	497.30	0.00



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			04/01/2018	1.201381	388,848.61	100.999639	BOOK	0.00
			Subtotal	1.590533	825,000.00	833,245.31	1,093.50	0.00
				1.051646	833,245.31	100.999432		0.00

Inv Type: 27 FEDERAL FARM CREDIT BANKS

80522	RM GOV FFCB NOTES	3133EAJU3	04/13/2012	1.050000	4,040,000.00	4,062,704.80	10,958.50	0.00
			03/28/2016	.810254	4,077,652.80	100.562000	SUNGARD	-14,948.00
80543	RM GOV FFCB NOTES	3133EAJU3	04/20/2012	1.050000	3,957,000.00	3,979,238.34	10,733.37	0.00
			03/28/2016	.790000	3,996,818.30	100.562000	SUNGARD	-17,579.96
80718	RM GOV FFCB NOTES	3133EAXG8	07/23/2012	.650000	2,494,000.00	2,501,107.90	7,610.16	2,244.60
			07/12/2016	.600206	2,498,863.30	100.285000	SUNGARD	0.00
81102	GOV FFCB CALLABLE N	3133EC5B6	12/28/2012	.640000	10,000,000.00	9,995,700.00	5,688.89	0.00
			11/29/2016	.640000	10,000,000.00	99.957000	SUNGARD	-4,300.00
81479	AUHSO GOV FFCB NOTE	3133ECTP5	06/07/2013	.650000	200,000.00	199,684.00	158.89	770.00
			05/17/2017	.790074	198,914.00	99.842000	SUNGARD	0.00
81579	RM GOV FFCB NOTES	3133ECWV2	08/20/2013	.875000	2,505,000.00	2,518,877.70	1,461.24	21,743.40
			12/07/2016	.972048	2,497,134.30	100.554000	SUNGARD	0.00
81732	GOV FEDERAL FARM CR	3133EDBM3	12/10/2013	.290000	5,545,000.00	5,545,055.45	938.03	5,600.45
			12/10/2015	.340213	5,539,455.00	100.001000	SUNGARD	0.00
81841	GOV FFCB CALLABLE	3133EDF31	02/11/2014	.570000	10,000,000.00	10,000,400.00	22,166.67	2,900.00
			08/11/2016	.580087	9,997,500.00	100.004000	SUNGARD	0.00
81958	GOV FEDERAL FARM CR	3133EDKJ0	05/01/2014	.700000	5,000,000.00	5,018,500.00	5,833.33	18,500.00
			11/01/2016	.700000	5,000,000.00	100.370000	SUNGARD	0.00
82137	GOV FFCB NOTES	3133EDXA5	10/10/2014	1.150000	10,000,000.00	10,059,500.00	25,875.00	61,500.00
			10/10/2017	1.156802	9,998,000.00	100.595000	SUNGARD	0.00
82185	RM GOV FFCB NOTES	3133EDYB2	11/04/2014	1.500000	2,000,000.00	2,006,660.00	13,750.00	16,360.00
			01/16/2019	1.620035	1,990,300.00	100.333000	SUNGARD	0.00
82195	GOV FFCB NOTES	3133EEBU3	11/18/2014	.600000	10,000,000.00	10,007,100.00	7,833.33	7,100.00
			11/14/2016	.600000	10,000,000.00	100.071000	SUNGARD	0.00
82218	GOV FFCB NOTES	3133EEDQ0	12/01/2014	.580000	5,000,000.00	5,003,600.00	2,416.67	4,600.00
			12/01/2016	.590074	4,999,000.00	100.072000	SUNGARD	0.00
82259	GOV FFCB NOTES	3133EEFA3	12/15/2014	.720000	10,000,000.00	10,015,600.00	3,200.00	15,600.00
			12/15/2016	.720000	10,000,000.00	100.156000	SUNGARD	0.00
82318	CCCCD GOV FFCB AGEN	3133EEKM1	01/21/2015	.300000	3,040,000.00	3,041,520.00	2,533.33	1,811.84
			03/21/2016	.308272	3,039,708.16	100.050000	SUNGARD	0.00
82323	CCCCD GOV FFCB AGEN	3133EEKM1	01/21/2015	.300000	10,160,000.00	10,165,080.00	8,466.67	6,055.36



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			03/21/2016	.308272	10,159,024.64	100.050000	SUNGARD	0.00
82380	GOV FFCB NOTES	3133EEKB5	02/09/2015	1.000000	10,000,000.00	10,012,400.00	44,166.66	40,500.00
			01/22/2018	1.096935	9,976,622.22	100.124000	SUNGARD	0.00
82382	RM GOV FFCB NOTES	3133EELZ1	02/09/2015	1.000000	5,000,000.00	4,991,900.00	12,777.76	11,900.00
			03/29/2018	1.130145	4,980,000.00	99.838000	SUNGARD	0.00
82472	GOV FFCB NOTES	3133EEWH9	04/02/2015	1.000000	10,000,000.00	10,015,100.00	24,722.22	15,100.00
			04/02/2018	1.000000	10,000,000.00	100.151000	SUNGARD	0.00
		Subtotal		.749234	118,941,000.00	119,139,728.19	211,290.72	232,285.65
				.754191	118,948,992.72	100.167081		-36,827.96

Inv Type: 28 FHLMC DISCOUNT NOTES

82345	CCCCD GOV FHLMC DIS	313396QM8	01/23/2015	.220000	11,640,000.00	11,636,242.87	11,310.20	8,051.00
			12/14/2015	.220438	11,616,881.67	99.967722	SUNGARD	0.00
82363	CCCCD GOV FHLMC DIS	313396QM8	01/23/2015	.220000	11,540,000.00	11,536,275.14	11,213.03	7,981.83
			12/14/2015	.220438	11,517,080.28	99.967722	SUNGARD	0.00
82483	RM GOV FHLMC DISC N	313396VA8	04/10/2015	.240000	249,000.00	248,581.68	136.12	38.18
			04/01/2016	.240573	248,407.38	99.832000	SUNGARD	0.00
		Subtotal		.220212	23,429,000.00	23,421,099.69	22,659.35	16,071.01
				.220652	23,382,369.33	99.966280		0.00

Inv Type: 29 FHLMC NOTES

78867	WT GOV FHLMC NOTES	3137EACM9	09/14/2010	1.750000	170,000.00	170,520.20	917.29	0.00
			09/10/2015	1.670070	170,647.70	100.306000	SUNGARD	-127.50
79343	WT GOV FHLMC NOTES	3134A4ZT4	02/25/2011	4.750000	155,000.00	158,861.05	3,313.13	0.00
			01/19/2016	2.330564	172,267.00	102.491000	SUNGARD	-13,405.95
80411	WT GOV FHLMC NOT	3137EADC0	03/12/2012	1.000000	170,000.00	171,071.00	533.61	2,058.70
			03/08/2017	1.120062	169,012.30	100.630000	SUNGARD	0.00
80900	CCCCD GOV FHLMC	3137EADL0	10/05/2012	1.000000	45,000.00	45,106.20	115.00	0.00
			09/29/2017	.764157	45,263.53	100.236000	SUNGARD	-157.33
81293	GOV FHLMC NOTES	3134G36F2	03/22/2013	.420000	10,000,000.00	10,005,700.00	12,016.67	5,700.00
			09/18/2015	.420000	10,000,000.00	100.057000	SUNGARD	0.00
81634	CCCCD GOV FHLMC NOT	3137EADS5	10/03/2013	.875000	265,000.00	266,484.00	495.95	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	3,894,381.00	12,147.50	0.00
			03/08/2017	.780254	3,895,464.60	100.630000	SUNGARD	-1,083.60



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81869	RM GOV FEDERAL HOME	3137EADP1	03/14/2014	.875000	7,061,000.00	7,036,427.72	19,564.86	77,953.44
			03/07/2018	1.250049	6,958,474.28	99.652000	SUNGARD	0.00
81870	WT GOV FEDERAL HOME	3137EADP1	03/12/2014	.875000	157,000.00	156,453.64	435.02	1,915.40
			03/07/2018	1.279731	154,538.24	99.652000	SUNGARD	0.00
82009	RM GOV FHLMC	3137EADH9	06/13/2014	1.000000	2,484,000.00	2,497,637.16	138.00	9,548.99
			06/29/2017	.945000	2,488,088.17	100.549000	SUNGARD	0.00
82026	GOV FHLMC NOTES	3137EADL0	07/03/2014	1.000000	10,000,000.00	10,023,600.00	25,555.56	45,900.00
			09/29/2017	1.070130	9,977,700.00	100.236000	SUNGARD	0.00
82054	GOV FHLMC CALLABLE	3134G5CE3	07/28/2014	1.000000	10,000,000.00	10,005,400.00	42,500.00	5,400.00
			07/28/2017	1.000000	10,000,000.00	100.054000	SUNGARD	0.00
82076	CCCCD GOV FHLMC	3137EADJ5	08/14/2014	1.000000	75,000.00	75,349.50	318.75	353.70
			07/28/2017	1.001893	74,995.80	100.466000	SUNGARD	0.00
82077	CCCCD GOV FHLMC	3137EADJ5	08/14/2014	1.000000	40,000.00	40,186.40	170.00	188.63
			07/28/2017	1.002272	39,997.77	100.466000	SUNGARD	0.00
82078	GOV FHLMC NOTES	3137EADL0	08/11/2014	1.000000	5,000,000.00	5,011,800.00	12,777.78	16,900.00
			09/29/2017	1.033085	4,994,900.00	100.236000	SUNGARD	0.00
82080	CCCSIG GOV FHLMC	3137EADJ5	08/14/2014	1.000000	810,000.00	813,774.60	3,442.50	3,819.96
			07/28/2017	1.001893	809,954.64	100.466000	SUNGARD	0.00
82081	CCCSIG GOV FHLMC	3137EADJ5	08/14/2014	1.000000	465,000.00	467,166.90	1,976.25	2,192.86
			07/28/2017	1.002272	464,974.04	100.466000	SUNGARD	0.00
82305	CCCSIG GOV FHLMC RE	3137EADU0	01/16/2015	.500000	1,375,000.00	1,373,391.25	3,151.04	593.19
			01/27/2017	.586812	1,372,798.06	99.883000	SUNGARD	0.00
82312	AUHS D GOV FHLMC NOT	3134G3ZW3	01/21/2015	1.200000	2,486,000.00	2,483,762.60	11,849.93	0.00
			08/08/2018	1.200000	2,486,000.00	99.910000	SUNGARD	-2,237.40
82313	AUHS D GOV FHLMC NOT	3134G3ZW3	01/21/2015	1.200000	110,000.00	109,901.00	524.33	0.00
			08/08/2018	1.200000	110,000.00	99.910000	SUNGARD	-99.00
82317	CCCCD GOV FREDDIE M	3137EADC0	01/21/2015	1.000000	19,555,000.00	19,678,196.50	61,380.97	0.00
			03/08/2017	.643501	19,702,249.15	100.630000	SUNGARD	-24,052.65
82319	CCCCD GOV FHLMC	3137EADC0	01/21/2015	1.000000	9,485,000.00	9,544,755.50	29,772.36	0.00
			03/08/2017	.643501	9,556,422.05	100.630000	SUNGARD	-11,666.55
82343	CCCSIG GOV FHLMC	3137EADC0	01/29/2015	1.000000	985,000.00	991,205.50	3,091.81	0.00
			03/08/2017	.672177	991,747.25	100.630000	SUNGARD	-541.75
82446	CCCCD GOV FHLMC	3137EADJ5	03/20/2015	1.000000	95,000.00	95,442.70	403.75	119.70
			07/28/2017	.853802	95,460.22	100.466000	SUNGARD	0.00
82447	CCCSIG GOV FHLMC	3137EADJ5	03/20/2015	1.000000	4,305,000.00	4,325,061.30	18,296.25	5,424.30
			07/28/2017	.853802	4,325,855.33	100.466000	SUNGARD	0.00
82549	GOV FHLMC NOTES	3134G6YC1	05/01/2015	.670000	10,000,000.00	9,990,100.00	5,769.40	0.00



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82571	RM GOV FHLMC NOTES	3137EADG1	05/30/2017	.710296	9,991,700.00	99.901000	SUNGARD	-1,600.00
			05/27/2015	1.750000	3,000,000.00	3,032,640.00	4,520.83	0.00
			05/30/2019	1.379985	3,043,140.00	101.088000	SUNGARD	-10,500.00
			Subtotal	.930338	102,163,000.00	102,464,375.72	275,178.54	178,747.27
				.833550	102,357,455.73	100.294995		-65,471.73

Inv Type: 31 MUNICIPAL BONDS

80198	AUHSB 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	74.530000	BOOK	0.00
80760	CCCCD MUNI PALO ALT	697379UA1	08/14/2012	1.402000	440,000.00	440,000.00	2,570.33	0.00
			08/01/2017	1.402000	440,000.00	100.000000	BOOK	0.00
81277	CCCSIG MUNI UNIV OF	91412GPX7	03/14/2013	.659000	1,240,000.00	1,240,000.00	1,044.15	0.00
			05/15/2016	.659000	1,240,000.00	100.000000	BOOK	0.00
81278	CCCCD MUNI UNIV OF	91412GPY5	03/14/2013	.966000	175,000.00	175,000.00	216.01	0.00
			05/15/2017	.966000	175,000.00	100.000000	BOOK	0.00
81314	CCCCD MUNI CA ST TX	13063BN73	03/27/2013	1.050000	120,000.00	120,405.60	721.00	0.00
			02/01/2016	.929226	120,405.60	100.338000	BOOK	0.00
81319	CCCSIG MUNI CA ST T	13063BN73	03/27/2013	1.050000	550,000.00	551,859.00	3,304.58	0.00
			02/01/2016	.929226	551,859.00	100.338000	BOOK	0.00
81508	AUHSB MUNI CHICAGO	167486JB6	06/27/2013	5.000000	170,000.00	189,542.34	4,250.00	0.00
			01/01/2017	1.618751	189,542.34	111.495494	BOOK	0.00
81509	AUHSB MUNI CHICAGO	167486JC4	06/27/2013	5.000000	390,000.00	421,318.77	9,750.00	0.00
			01/01/2017	2.592295	421,318.77	108.030454	BOOK	0.00
81510	AUHSB MUNI WASHINGT	93974B3K6	06/27/2013	5.000000	600,000.00	696,925.06	15,000.00	0.00
			01/01/2018	1.301222	696,925.06	116.154177	BOOK	0.00
81512	AUHSB MUNI SOUTH BE	836496NW5	06/27/2013	5.000000	505,000.00	547,506.38	11,643.06	0.00
			01/15/2016	1.616968	547,506.38	108.417105	BOOK	0.00
81514	AUHSB MUNI WICOMICO	967545R89	06/27/2013	3.500000	390,000.00	427,550.12	1,137.50	0.00
			12/01/2018	1.638640	427,550.12	109.628236	BOOK	0.00
81632	CCCSIG MUNI UNIV OF	91412GSX4	10/02/2013	.907000	415,000.00	415,000.00	480.96	0.00
			05/15/2016	.907000	415,000.00	100.000000	BOOK	0.00
81633	CCCCD MUNI UNIV OF	91412GSZ9	10/02/2013	2.054000	195,000.00	195,000.00	511.79	0.00
			05/15/2018	2.054000	195,000.00	100.000000	BOOK	0.00
81693	CCCCD MUNI CA ST TA	13063CFD7	11/05/2013	1.250000	125,000.00	125,586.25	260.42	0.00
			11/01/2016	1.090101	125,586.25	100.469000	BOOK	0.00
81694	CCCSIG MUNI CA ST T	13063CFD7	11/05/2013	1.250000	790,000.00	793,705.10	1,645.83	0.00



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			11/01/2016	1.090101	793,705.10	100.469000	BOOK	0.00
82302	CCCSIG MUNI ORANGE	68428LDJ0	01/13/2015	.780000	1,000,000.00	1,000,000.00	3,640.00	0.00
			05/02/2016	.780000	1,000,000.00	100.000000	BOOK	0.00
82387	CCCSIG MUNI MS ST T	605581FX0	02/18/2015	1.090000	110,000.00	110,000.00	299.75	0.00
			10/01/2017	1.090000	110,000.00	100.000000	BOOK	0.00
			Subtotal	2.133314	7,225,000.00	7,456,851.62	56,475.38	0.00
				1.186443	7,456,851.62	103.209019		0.00

Inv Type: 41 FNMA DISCOUNT NOTES

82515	CCCSG GOV FNMA DISC	313588KH7	04/22/2015	.070000	1,000,000.00	999,950.00	136.11	31.67
			08/12/2015	.070016	999,782.22	99.995000	SUNGARD	0.00
			Subtotal	.070000	1,000,000.00	999,950.00	136.11	31.67
				.070016	999,782.22	99.995000		0.00

Inv Type: 43 FHLB DISCOUNT NOTES

82131	RM GOV FHLB DISC	313384LP2	09/30/2014	.150000	295,000.00	294,982.30	336.79	70.80
			09/11/2015	.150216	294,574.71	99.994000	SUNGARD	0.00
82383	RM GOV FHLB DISCOUN	313384SW0	02/10/2015	.290000	997,000.00	996,444.17	1,132.43	1,235.17
			02/09/2016	.290853	994,076.57	99.944250	SUNGARD	0.00
82516	CCCSG GOV FHLB DISC	313384JL4	04/22/2015	.075000	2,500,000.00	2,499,970.83	364.58	80.21
			07/22/2015	.075014	2,499,526.04	99.998833	SUNGARD	0.00
82529	GOV FHLB DISC NOTES	313384JN0	04/29/2015	.075000	25,000,000.00	24,999,680.56	3,281.25	878.48
			07/24/2015	.075013	24,995,520.83	99.998722	SUNGARD	0.00
82551	GOV FHLB DISC NOTES	313384NH8	04/30/2015	.120000	5,000,000.00	4,999,208.33	1,033.33	1,108.33
			10/23/2015	.120070	4,997,066.67	99.984167	SUNGARD	0.00
82578	MTC GOV FHLB DISC N	313384JR1	05/29/2015	.045000	5,000,000.00	4,999,927.78	206.25	90.28
			07/27/2015	.045003	4,999,631.25	99.998556	SUNGARD	0.00
			Subtotal	.083012	38,792,000.00	38,790,213.97	6,354.63	3,463.27
				.083054	38,780,396.07	99.995396		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	198.81	0.00



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82502	CCCSIG ABS NAROT 20	65477UAC4	07/17/2017	.710792	629,994.02	99.999051	BOOK	0.00
			04/14/2015	1.050000	845,000.00	844,822.38	394.33	0.00
			10/15/2019	1.059409	844,822.38	99.978980	BOOK	0.00
			Subtotal	.859378	1,895,000.00	1,894,794.48	723.81	0.00
				.864791	1,894,794.48	99.989155		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	2,193.00	0.00
			02/22/2019	1.083588	599,655.69	99.863282	BOOK	0.00
			Subtotal	1.020000	600,000.00	599,179.69	2,193.00	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	2,249,755.63	3,389.38	0.00
			07/24/2015	.290000	2,250,000.00	99.989139	SUNGARD	-244.37
82413	PW CP TOYOTA MOTOR	89236B4N1	03/05/2015	.250000	1,200,000.00	1,199,586.67	983.33	0.00
			09/01/2015	.250000	1,200,000.00	99.965556	SUNGARD	-413.33
82584	PW CP TOYOTA MOTOR	89236B5P5	06/09/2015	.090000	771,000.00	770,970.87	42.41	0.00
			07/09/2015	.090000	771,000.00	99.996222	SUNGARD	-29.13
82585	PW CP TOYOTA MOTOR	89236B5P5	06/09/2015	.090000	1,500,000.00	1,499,943.33	82.50	0.00
			07/09/2015	.090000	1,500,000.00	99.996222	SUNGARD	-56.67
			Subtotal	.202218	5,721,000.00	5,720,256.50	4,497.62	0.00
				.202218	5,721,000.00	99.987004		-743.50

Inv Type: 71 COMMERCIAL PAPER DISCOUNT

82355	CCCCD CP JP MORGAN	46640QWM9	01/23/2015	.350000	3,950,000.00	3,948,200.56	6,106.04	1,349.59
			09/21/2015	.350822	3,940,744.93	99.954444	SUNGARD	0.00
82356	CCCCD CP TOYOTA MOT	89233HWM2	01/23/2015	.310000	3,950,000.00	3,948,200.56	5,408.21	989.70
			09/21/2015	.310645	3,941,802.65	99.954444	SUNGARD	0.00
82357	CCCCD CP GECC	36959JWM1	01/23/2015	.300000	3,950,000.00	3,948,200.56	5,233.75	899.73
			09/21/2015	.300604	3,942,067.08	99.954444	SUNGARD	0.00
82360	CCCCD CP GECC	36959JWM1	01/23/2015	.300000	1,995,000.00	1,994,091.17	2,643.37	454.42
			09/21/2015	.300603	1,990,993.38	99.954444	SUNGARD	0.00
82361	CCCCD CP TOYOTA MOT	89233HWM2	01/23/2015	.310000	1,995,000.00	1,994,091.17	2,731.49	499.86



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			09/21/2015	.310645	1,990,859.82	99.954444	SUNGARD	0.00
82362	CCCCD CP JP MORGAN	46640QWM9	01/23/2015	.350000	1,995,000.00	1,994,091.17	3,083.94	681.63
			09/21/2015	.350822	1,990,325.60	99.954444	SUNGARD	0.00
82392	CP UNION BANK OF CA	62478YUD8	02/20/2015	.220000	20,000,000.00	19,998,866.67	16,011.11	333.34
			07/13/2015	.220192	19,982,522.22	99.994333	SUNGARD	0.00
82399	PW CP GE CAPITAL CO	36959JVQ3	02/24/2015	.260000	500,000.00	499,872.50	458.61	67.50
			08/24/2015	.260340	499,346.39	99.974500	SUNGARD	0.00
82407	CP BNP PARIBAS	0556N1UU5	03/03/2015	.270000	30,000,000.00	29,996,175.00	27,000.00	2,250.00
			07/28/2015	.270298	29,966,925.00	99.987250	SUNGARD	0.00
82439	PW CP TOYOTA MOTOR	89233HWA8	03/16/2015	.260000	500,000.00	499,802.78	386.39	59.17
			09/10/2015	.260336	499,357.22	99.960556	SUNGARD	0.00
82440	CP ABBEY NATIONAL N	0027A1UV9	03/17/2015	.310000	25,000,000.00	24,996,694.44	22,819.44	2,722.22
			07/29/2015	.310358	24,971,152.78	99.986778	SUNGARD	0.00
82441	CP ABBEY NATIONAL N	0027A1UW7	03/17/2015	.310000	25,000,000.00	24,996,576.39	22,819.44	2,819.45
			07/30/2015	.310361	24,970,937.50	99.986306	SUNGARD	0.00
82442	CP SOCIETE GENERALE	83369CUX0	03/17/2015	.290000	25,000,000.00	24,996,458.33	21,347.22	2,500.00
			07/31/2015	.290318	24,972,611.11	99.985833	SUNGARD	0.00
82443	CP ABBEY NATIONAL N	0027A1UW7	03/18/2015	.320000	25,000,000.00	24,996,576.39	23,333.34	3,020.83
			07/30/2015	.320382	24,970,222.22	99.986306	SUNGARD	0.00
82444	CP SANDARD CHARTER	85324UUV3	03/18/2015	.250000	25,000,000.00	24,996,694.44	18,229.17	1,555.55
			07/29/2015	.250231	24,976,909.72	99.986778	SUNGARD	0.00
82445	CP SOCIETE GENERALE	83369CUX0	03/19/2015	.260000	25,000,000.00	24,996,458.33	18,777.77	1,875.00
			07/31/2015	.260252	24,975,805.56	99.985833	SUNGARD	0.00
82462	CP STANDARD CHARTER	85324UUV3	03/27/2015	.250000	25,000,000.00	24,996,694.44	16,666.67	1,555.55
			07/29/2015	.250215	24,978,472.22	99.986778	SUNGARD	0.00
82463	CP STANDARD CHARTER	85324UW1	03/27/2015	.250000	25,000,000.00	24,996,576.39	16,666.67	1,611.11
			07/30/2015	.250217	24,978,298.61	99.986306	SUNGARD	0.00
82464	CP STANDARD CHARTER	85324UUX9	03/27/2015	.250000	25,000,000.00	24,996,458.33	16,666.67	1,666.66
			07/31/2015	.250219	24,978,125.00	99.985833	SUNGARD	0.00
82468	CP UBS FINANCE	90262DUX1	04/02/2015	.290000	25,000,000.00	24,996,458.33	18,125.00	2,500.00
			07/31/2015	.290281	24,975,833.33	99.985833	SUNGARD	0.00
82469	CP TOYOTA MOTOR CRE	89233HUX0	04/02/2015	.150000	25,000,000.00	24,996,458.33	9,375.00	0.00
			07/31/2015	.150075	24,987,500.00	99.985833	SUNGARD	-416.67
82470	CP SOCIETE GENERALE	83369CUX0	04/02/2015	.220000	25,000,000.00	24,996,458.33	13,750.00	1,041.66
			07/31/2015	.220161	24,981,666.67	99.985833	SUNGARD	0.00
82473	CP CREDIT AGRICOLE	22533UUT8	04/07/2015	.210000	25,000,000.00	24,996,930.56	12,395.83	722.23
			07/27/2015	.210136	24,983,812.50	99.987722	SUNGARD	0.00



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82474	CP TOYOTA MOTOR CRE	89233HUU6	04/07/2015	.140000	25,000,000.00	24,996,812.50	8,263.89	0.00
			07/28/2015	.140061	24,989,111.11	99.987250	SUNGARD	-562.50
82475	CP CREDIT SUISSE NY	2254EBVS7	04/08/2015	.260000	25,000,000.00	24,993,388.89	15,166.67	3,500.00
			08/26/2015	.260263	24,974,722.22	99.973556	SUNGARD	0.00
82476	CP CREDIT AGRICOLE	22533UVR1	04/08/2015	.270000	25,000,000.00	24,993,506.94	15,750.00	3,819.44
			08/25/2015	.270282	24,973,937.50	99.974028	SUNGARD	0.00
82480	CP UBS FINANCE DE	90262DWU5	04/10/2015	.355000	25,000,000.00	24,987,638.89	20,215.28	9,579.86
			09/28/2015	.355600	24,957,843.75	99.950556	SUNGARD	0.00
82481	CP NORDEA BANK	65558GWR0	04/10/2015	.240000	25,000,000.00	24,988,055.56	13,666.67	2,388.89
			09/25/2015	.240269	24,972,000.00	99.952222	SUNGARD	0.00
82482	CP RABOBANK NEDERLA	21687BX97	04/10/2015	.290000	25,000,000.00	24,983,333.33	16,513.89	3,472.22
			10/09/2015	.290426	24,963,347.22	99.933333	SUNGARD	0.00
82484	PW CP UNION BANK OF	62478YU97	04/10/2015	.180000	400,000.00	399,984.89	164.00	0.89
			07/09/2015	.180081	399,820.00	99.996222	SUNGARD	0.00
82488	CP UBS FINANCE DE	90262DXP5	04/13/2015	.380000	25,000,000.00	24,981,000.00	20,847.22	11,083.34
			10/23/2015	.380776	24,949,069.44	99.924000	SUNGARD	0.00
82501	CP BNP PARIBAS	0556N1XD0	04/14/2015	.330000	20,000,000.00	19,986,133.33	14,300.00	5,200.00
			10/13/2015	.330552	19,966,633.33	99.930667	SUNGARD	0.00
82504	CP BANK OF NOVA SCO	06417KYA1	04/16/2015	.270000	25,000,000.00	24,974,333.33	14,250.00	0.00
			11/10/2015	.270422	24,961,000.00	99.897333	SUNGARD	-916.67
82505	CP CREDIT AGRICOLE	22533UYR8	04/16/2015	.440000	25,000,000.00	24,971,416.67	23,222.22	16,333.34
			11/25/2015	.441203	24,931,861.11	99.885667	SUNGARD	0.00
82506	CP GENERAL ELECTRIC	36959JXT5	04/15/2015	.260000	25,000,000.00	24,980,333.33	13,902.78	1,638.88
			10/27/2015	.260367	24,964,791.67	99.921333	SUNGARD	0.00
82507	CP BNP PARIBAS NY	09659CXU7	04/15/2015	.390000	30,000,000.00	29,976,200.00	25,025.00	14,875.00
			10/28/2015	.390830	29,936,300.00	99.920667	SUNGARD	0.00
82508	CP CREDIT AGRICOLE	22533UWV1	04/15/2015	.280000	30,000,000.00	29,982,000.00	17,966.67	3,000.00
			09/29/2015	.280364	29,961,033.33	99.940000	SUNGARD	0.00
82514	CP CREDIT AGRICOLE	22533UYQ0	04/20/2015	.440000	30,000,000.00	29,965,933.33	26,400.00	19,466.66
			11/24/2015	.441175	29,920,066.67	99.886444	SUNGARD	0.00
82517	CCCSD CP GENERAL EL	36959JUQ4	04/22/2015	.130000	2,500,000.00	2,499,728.47	631.94	0.00
			07/24/2015	.130043	2,499,160.42	99.989139	SUNGARD	-63.89
82518	CCCSD CP TOYOTA MOT	89233HUQ5	04/23/2015	.120000	2,500,000.00	2,499,728.47	575.00	0.00
			07/24/2015	.120037	2,499,233.33	99.989139	SUNGARD	-79.86
82525	CCCSD CP TOYOTA MOT	89233HUQ5	04/27/2015	.110000	2,500,000.00	2,499,728.47	496.53	0.00
			07/24/2015	.110029	2,499,327.78	99.989139	SUNGARD	-95.84
82528	CP NORDEA BANK AB	65558GUW1	04/29/2015	.180000	25,000,000.00	24,996,576.39	7,875.00	201.39



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			07/30/2015	.180083	24,988,500.00	99.986306	SUNGARD	0.00
82553	CP TOYOTA MOTOR CRE	89233HZB3	05/08/2015	.290000	20,000,000.00	19,974,644.44	8,700.00	905.55
			12/11/2015	.290508	19,965,038.89	99.873222	SUNGARD	0.00
82555	CP RABOBANK NEDERLA	21687BZA2	05/11/2015	.310000	25,000,000.00	24,968,500.00	10,979.17	3,375.00
			12/10/2015	.310570	24,954,145.83	99.874000	SUNGARD	0.00
82556	PW CP TOYOTA MOTOR	89233HY99	05/12/2015	.250000	1,625,000.00	1,623,344.31	564.23	0.00
			11/09/2015	.250314	1,622,957.47	99.898111	SUNGARD	-177.39
82557	PW CP TOYOTA MOTOR	89233GB54	05/12/2015	.360000	500,000.00	498,965.83	250.00	60.83
			02/05/2016	.360971	498,655.00	99.793167	SUNGARD	0.00
82588	CP BNP PARIBAS	09659CZG6	06/26/2015	.400000	25,000,000.00	24,967,333.33	1,388.89	14,000.00
			12/16/2015	.400770	24,951,944.44	99.869333	SUNGARD	0.00
		Subtotal		.284757	858,860,000.00	858,465,705.87	577,150.18	144,076.49
				.285166	857,746,792.02	99.954091		-2,312.82

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82031	RM YCD BNP PARIBAS	05572NVB9	07/10/2014	.500000	1,020,000.00	1,020,071.33	5,043.33	71.33
			07/06/2015	.500000	1,020,000.00	100.006993	SUNGARD	0.00
82270	PW NCD UNION BANK O	62478TCZ0	12/22/2014	.400000	500,000.00	500,606.43	1,061.11	606.43
			12/22/2015	.400000	500,000.00	100.121285	SUNGARD	0.00
82272	CCCSD NCD UNION BAN	62478TDB2	12/26/2014	.280000	2,250,000.00	2,250,299.81	3,272.50	299.81
			07/24/2015	.280000	2,250,000.00	100.013325	SUNGARD	0.00
82287	PW YCD UBS AG STAMF	90267RE62	01/09/2015	.290000	4,300,000.00	4,300,200.56	5,992.53	200.56
			07/08/2015	.290000	4,300,000.00	100.004664	SUNGARD	0.00
82288	PW YCD UBS AG STAMF	90267RE62	01/09/2015	.290000	1,100,000.00	1,100,051.31	1,532.97	51.31
			07/08/2015	.290000	1,100,000.00	100.004664	SUNGARD	0.00
82289	PW YCD UBS AG STAMF	90267RE62	01/09/2015	.290000	2,000,000.00	2,000,093.28	2,787.22	93.28
			07/08/2015	.290000	2,000,000.00	100.004664	SUNGARD	0.00
82325	YCD BNP PARIBAS	05572NXA9	01/30/2015	.270000	25,000,000.00	25,001,318.79	28,500.00	1,318.79
			07/10/2015	.270000	25,000,000.00	100.005275	SUNGARD	0.00
82328	PW NCD UNION BANK O	62478TEC9	02/02/2015	.400000	500,000.00	500,329.51	827.78	329.51
			02/02/2016	.400000	500,000.00	100.065903	SUNGARD	0.00
82372	YCD ABBEY NATL TREA	00279H4N3	02/03/2015	.340000	25,000,000.00	25,004,331.25	34,944.44	4,331.25
			07/24/2015	.340000	25,000,000.00	100.017325	SUNGARD	0.00
82379	YCD CREDIT AGRICOLE	22533MYB1	02/05/2015	.270000	30,000,000.00	30,000,158.26	32,850.00	158.26
			07/01/2015	.270000	30,000,000.00	100.000528	SUNGARD	0.00
82406	YCD CREDIT SUISSE	22549VW66	03/03/2015	.290000	25,000,000.00	25,003,935.83	24,166.67	3,935.83



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			07/27/2015	.290000	25,000,000.00	100.015743	SUNGARD	0.00
82449	NCD BANK OF AMERICA	06052TMH0	03/24/2015	.240000	25,000,000.00	25,003,332.02	16,500.00	3,332.02
			07/30/2015	.240000	25,000,000.00	100.013328	SUNGARD	0.00
82458	YCD SOCIETE GENERAL	83369TRU3	03/25/2015	.260000	25,000,000.00	25,003,748.58	17,694.44	3,748.58
			07/30/2015	.260000	25,000,000.00	100.014994	SUNGARD	0.00
82465	YCD NORDEA BANK FIN	65558LCS9	03/30/2015	.195000	20,000,000.00	20,002,682.15	10,075.00	2,682.15
			08/11/2015	.195000	20,000,000.00	100.013411	SUNGARD	0.00
82466	YCD SOCIETE GENERAL	83369TSA6	03/30/2015	.250000	25,000,000.00	25,004,838.38	16,145.83	4,838.38
			08/10/2015	.250000	25,000,000.00	100.019354	SUNGARD	0.00
82467	YCD SOCIETE GENERAL	83369TRZ2	03/30/2015	.250000	25,000,000.00	25,003,540.37	16,145.83	1,847.25
			07/30/2015	.230000	25,001,693.12	100.014161	SUNGARD	0.00
82477	YCD ABBEY NATIONAL	00279H5E2	04/08/2015	.310000	30,000,000.00	30,011,112.47	21,700.00	11,112.47
			08/27/2015	.310000	30,000,000.00	100.037042	SUNGARD	0.00
82478	YCD CREDIT AGRICOLE	22533MD99	04/09/2015	.310000	25,000,000.00	25,011,495.34	17,868.06	11,495.34
			09/10/2015	.310000	25,000,000.00	100.045981	SUNGARD	0.00
82479	YCD ABBEY NATIONAL	00279H5F9	04/09/2015	.340000	20,000,000.00	20,010,540.22	15,677.78	10,540.22
			09/11/2015	.340000	20,000,000.00	100.052701	SUNGARD	0.00
82487	CCCSIG YCD CANADIAN	13606JYY9	04/10/2015	1.010000	2,150,000.00	2,150,000.00	4,946.19	0.00
			04/06/2017	1.010000	2,150,000.00	100.000000	BOOK	0.00
82489	PW NCD BANK OF AMER	06052TNA4	04/14/2015	.210000	800,000.00	800,037.54	364.00	37.54
			07/13/2015	.210000	800,000.00	100.004693	SUNGARD	0.00
82490	PW NCD BANK OF AMER	06052TNA4	04/14/2015	.210000	8,525,000.00	8,525,400.08	3,878.88	400.08
			07/13/2015	.210000	8,525,000.00	100.004693	SUNGARD	0.00
82491	PW NCD BANK OF AMER	06052TNA4	04/14/2015	.210000	500,000.00	500,023.47	227.50	23.47
			07/13/2015	.210000	500,000.00	100.004693	SUNGARD	0.00
82492	PW NCD BANK OF AMER	06052TNA4	04/14/2015	.210000	325,000.00	325,015.25	147.88	15.25
			07/13/2015	.210000	325,000.00	100.004693	SUNGARD	0.00
82493	PW NCD BANK OF AMER	06052TNA4	04/14/2015	.210000	1,500,000.00	1,500,070.40	682.50	70.40
			07/13/2015	.210000	1,500,000.00	100.004693	SUNGARD	0.00
82494	PW NCD BANK OF AMER	06052TNA4	04/14/2015	.210000	1,200,000.00	1,200,056.32	546.00	56.32
			07/13/2015	.210000	1,200,000.00	100.004693	SUNGARD	0.00
82495	PW NCD BANK OF AMER	06052TNA4	04/14/2015	.210000	750,000.00	750,035.20	341.25	35.20
			07/13/2015	.210000	750,000.00	100.004693	SUNGARD	0.00
82496	PW NCD BANK OF AMER	06052TNA4	04/14/2015	.210000	3,600,000.00	3,600,168.95	1,638.00	168.95
			07/13/2015	.210000	3,600,000.00	100.004693	SUNGARD	0.00
82497	PW NCD BANK OF AMER	06052TNA4	04/14/2015	.210000	900,000.00	900,042.24	409.50	42.24
			07/13/2015	.210000	900,000.00	100.004693	SUNGARD	0.00



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82498	PW NCD BANK OF AMER	06052TNA4	04/14/2015	.210000	300,000.00	300,014.08	136.50	14.08
			07/13/2015	.210000	300,000.00	100.004693	SUNGARD	0.00
82499	PW NCD BANK OF AMER	06052TNA4	04/14/2015	.210000	1,100,000.00	1,100,051.62	500.50	51.62
			07/13/2015	.210000	1,100,000.00	100.004693	SUNGARD	0.00
82500	NCD BANK OF AMERICA	06052TNA4	04/14/2015	.210000	5,500,000.00	5,500,258.12	2,502.50	258.12
			07/13/2015	.210000	5,500,000.00	100.004693	SUNGARD	0.00
82509	YCD UBS AG STAMFORD	90267RK81	04/16/2015	.390000	10,000,000.00	10,009,056.93	8,233.33	9,056.93
			11/13/2015	.390000	10,000,000.00	100.090569	SUNGARD	0.00
82510	YCD UBS AG STAMFORD	90267RK73	04/16/2015	.370000	15,000,000.00	15,011,171.78	11,716.67	11,171.78
			10/30/2015	.370000	15,000,000.00	100.074479	SUNGARD	0.00
82511	NCD BANK OF AMERICA	06052TND8	04/20/2015	.310000	25,000,000.00	25,016,313.98	15,500.00	16,313.98
			11/24/2015	.310000	25,000,000.00	100.065256	SUNGARD	0.00
82526	CCCSIG YCD RABOBANK	21684BXH2	04/27/2015	1.070000	2,000,000.00	2,000,000.00	3,863.89	0.00
			04/21/2017	1.070000	2,000,000.00	100.000000	BOOK	0.00
82527	YCD NORDEA BANK FIN	65558LDU3	04/28/2015	.185000	25,000,000.00	25,002,186.81	8,222.22	2,186.81
			07/30/2015	.185000	25,000,000.00	100.008747	SUNGARD	0.00
82530	YCD BNP PARIBAS	05572NYB6	04/29/2015	.240000	300,000.00	300,038.66	126.00	38.66
			07/29/2015	.240000	300,000.00	100.012885	SUNGARD	0.00
82531	YCD BNP PARIBAS	05572NYB6	04/29/2015	.240000	8,200,000.00	8,201,056.60	3,444.00	1,056.60
			07/29/2015	.240000	8,200,000.00	100.012885	SUNGARD	0.00
82532	YCD BNP PARIBAS	05572NYB6	04/29/2015	.240000	1,550,000.00	1,550,199.72	651.00	199.72
			07/29/2015	.240000	1,550,000.00	100.012885	SUNGARD	0.00
82533	YCD BNP PARIBAS	05572NYB6	04/29/2015	.240000	1,200,000.00	1,200,154.62	504.00	154.62
			07/29/2015	.240000	1,200,000.00	100.012885	SUNGARD	0.00
82534	YCD BNP PARIBAS	05572NYB6	04/29/2015	.240000	750,000.00	750,096.64	315.00	96.64
			07/29/2015	.240000	750,000.00	100.012885	SUNGARD	0.00
82535	YCD BNP PARIBAS	05572NYB6	04/29/2015	.240000	3,400,000.00	3,400,438.10	1,428.00	438.10
			07/29/2015	.240000	3,400,000.00	100.012885	SUNGARD	0.00
82536	YCD BNP PARIBAS	05572NYB6	04/29/2015	.240000	700,000.00	700,090.20	294.00	90.20
			07/29/2015	.240000	700,000.00	100.012885	SUNGARD	0.00
82537	YCD BNP PARIBAS	05572NYB6	04/29/2015	.240000	450,000.00	450,057.98	189.00	57.98
			07/29/2015	.240000	450,000.00	100.012885	SUNGARD	0.00
82538	YCD BNP PARIBAS	05572NYB6	04/29/2015	.240000	500,000.00	500,064.43	210.00	64.43
			07/29/2015	.240000	500,000.00	100.012885	SUNGARD	0.00
82539	YCD BNP PARIBAS	05572NYB6	04/29/2015	.240000	1,000,000.00	1,000,128.85	420.00	128.85
			07/29/2015	.240000	1,000,000.00	100.012885	SUNGARD	0.00
82540	YCD BNP PARIBAS	05572NYB6	04/29/2015	.240000	750,000.00	750,096.64	315.00	96.64



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			07/29/2015	.240000	750,000.00	100.012885	SUNGARD	0.00
82541	YCD BNP PARIBAS	05572NYB6	04/29/2015	.240000	800,000.00	800,103.08	336.00	103.08
			07/29/2015	.240000	800,000.00	100.012885	SUNGARD	0.00
82562	PW YCD BNP PARIBAS	05572NYH3	05/20/2015	.730000	2,000,000.00	2,005,389.29	1,703.33	5,389.29
			05/20/2016	.730000	2,000,000.00	100.269465	SUNGARD	0.00
82563	RM YCD BNP PARIBAS	05572NYL4	05/26/2015	.730000	1,007,000.00	1,009,763.89	735.11	2,763.89
			05/26/2016	.730000	1,007,000.00	100.274468	SUNGARD	0.00
82572	YCD ABBEY NATL TREA	00279H6D3	05/28/2015	.430000	25,000,000.00	25,032,636.92	10,152.78	32,636.92
			12/15/2015	.430000	25,000,000.00	100.130548	SUNGARD	0.00
82573	YCD UBS AG STAMFORD	90267RP52	05/28/2015	.420000	25,000,000.00	25,031,658.43	9,916.67	31,658.43
			12/16/2015	.420000	25,000,000.00	100.126634	SUNGARD	0.00
82576	CCCSIG YCD NORDEA B	65558LFA5	05/29/2015	1.150000	1,950,000.00	1,950,000.00	2,055.63	0.00
			05/26/2017	1.150000	1,950,000.00	100.000000	BOOK	0.00
82580	YCD BNP PARIBAS	05572NYT7	06/01/2015	.390000	25,000,000.00	25,027,974.92	8,125.00	27,974.92
			12/15/2015	.390000	25,000,000.00	100.111900	SUNGARD	0.00
82589	YCD BANK OF NOVA SC	06417H2Y1	06/29/2015	.370000	25,000,000.00	25,025,648.53	513.89	25,648.53
			12/15/2015	.370000	25,000,000.00	100.102594	SUNGARD	0.00
82591	HR NCD BANK OF AMER	06052TPE4	06/30/2015	.100000	3,000,000.00	3,000,103.32	8.33	103.32
			08/31/2015	.100000	3,000,000.00	100.003444	SUNGARD	0.00
82592	HR NCD BANK OF AMER	06052TPE4	06/30/2015	.100000	2,644,000.00	2,644,091.06	7.34	91.06
			08/31/2015	.100000	2,644,000.00	100.003444	SUNGARD	0.00
82593	HR NCD BANK OF AMER	06052TPE4	06/30/2015	.100000	5,000,000.00	5,000,172.20	13.89	172.20
			08/31/2015	.100000	5,000,000.00	100.003444	SUNGARD	0.00
			Subtotal	.306483	551,021,000.00	551,252,552.74	378,106.77	229,859.62
				.305575	551,022,693.12	100.042022		0.00

Inv Type: 73 CORP NOTE FLTGT ACT- 360

81269	CORP GENERAL ELEC C	36962GU51	03/08/2013	.473750	10,000,000.00	10,007,200.00	11,054.39	54,750.00
			01/08/2016	1.108923	9,952,450.00	100.072000	SUNGARD	0.00
81794	CCCSIG CORP BERKSHI	084664CA7	01/10/2014	.421200	500,000.00	500,375.00	479.70	375.00
			01/10/2017	.421200	500,000.00	100.075000	SUNGARD	0.00
			Subtotal	.471236	10,500,000.00	10,507,575.00	11,534.09	55,125.00
				1.076025	10,452,450.00	100.072143		0.00



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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	13,921.88	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	13,921.88	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	5,015,850.00	13,750.00	0.00
			10/25/2015	.937036	5,099,100.00	100.317000	SUNGARD	-83,250.00
80653	CCCCD CORP WALT DIS	25468PCS3	06/14/2012	1.125000	135,000.00	135,668.25	573.75	919.35
			02/15/2017	1.165961	134,748.90	100.495000	SUNGARD	0.00
80654	CCCCD CORP WALT DIS	25468PCS3	06/14/2012	1.125000	240,000.00	241,188.00	1,020.00	2,047.20
			02/15/2017	1.203989	239,140.80	100.495000	SUNGARD	0.00
81054	CCCCD CORP CHEVRON	166764AA8	12/05/2012	1.104000	105,000.00	104,550.60	83.72	0.00
			12/05/2017	1.104000	105,000.00	99.572000	SUNGARD	-449.40
81198	CORP GENERAL ELECTR	36962G6R0	02/04/2013	1.000000	5,000,000.00	5,014,100.00	24,027.78	14,100.00
			01/08/2016	1.000000	5,000,000.00	100.282000	SUNGARD	0.00
81217	CCCCD CORP BERKSHIR	084670BH0	02/11/2013	1.550000	245,000.00	246,176.00	1,497.90	1,516.55
			02/09/2018	1.579059	244,659.45	100.480000	SUNGARD	0.00
81244	CCCCD CORP PEPSICO	713448CE6	02/28/2013	.700000	100,000.00	100,061.00	243.07	96.00
			02/26/2016	.711836	99,965.00	100.061000	SUNGARD	0.00
81413	CCCCD CORP APPLE IN	037833AJ9	05/03/2013	1.000000	175,000.00	173,230.75	281.94	0.00
			05/03/2018	1.076001	174,354.25	98.989000	SUNGARD	-1,123.50
81472	CCCSIG CORP PFIZER	717081DD2	06/03/2013	.900000	1,800,000.00	1,801,908.00	7,470.00	4,788.00
			01/15/2017	.945019	1,797,120.00	100.106000	SUNGARD	0.00
81501	CORP GENERAL ELECTR	36962G6R0	06/18/2013	1.000000	5,000,000.00	5,014,100.00	24,027.78	17,750.00
			01/08/2016	1.028965	4,996,350.00	100.282000	SUNGARD	0.00
81542	CCCSIG CORP WELLS F	94974BFL9	07/29/2013	1.250000	1,170,000.00	1,174,960.80	6,540.63	6,084.00
			07/20/2016	1.283025	1,168,876.80	100.424000	SUNGARD	0.00
81577	CCCSIG CORP BERKSHI	084664BX8	08/15/2013	.950000	985,000.00	987,068.50	3,535.06	2,590.55
			08/15/2016	.967967	984,477.95	100.210000	SUNGARD	0.00
81650	CCCSIG CORP BERKSHI	084664BX8	10/15/2013	.950000	355,000.00	355,745.50	1,274.06	1,420.00
			08/15/2016	1.018105	354,325.50	100.210000	SUNGARD	0.00
81703	CORP TOYOTA MTR CRD	89233P6S0	11/15/2013	1.250000	5,000,000.00	5,012,750.00	14,930.56	68,250.00
			10/05/2017	1.545080	4,944,500.00	100.255000	SUNGARD	0.00



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81789	CORP MICROSOFT CORP	594918AV6	01/10/2014	1.625000	6,406,000.00	6,461,219.72	7,228.99	92,758.88
			12/06/2018	1.750063	6,368,460.84	100.862000	SUNGARD	0.00
81813	CORP INTEL STRUCTUR	458140AL4	01/27/2014	1.350000	5,211,000.00	5,209,124.04	3,126.61	29,494.26
			12/15/2017	1.510075	5,179,629.78	99.964000	SUNGARD	0.00
81899	CORP WELLS FARGO &	94974BFG0	04/07/2014	1.500000	5,000,000.00	4,990,600.00	34,375.00	30,700.00
			01/16/2018	1.720116	4,959,900.00	99.812000	SUNGARD	0.00
81948	CCCSIG CORP WAL-MAR	931142DN0	04/22/2014	1.000000	370,000.00	371,613.20	719.44	1,668.70
			04/21/2017	1.005095	369,944.50	100.436000	SUNGARD	0.00
81956	CCCSIG CORP TOYOTA	89233P6D3	04/28/2014	1.750000	975,000.00	988,484.25	1,848.44	0.00
			05/22/2017	1.200940	991,068.00	101.383000	SUNGARD	-2,583.75
81991	CCCSIG CORP APPLE I	037833AM2	05/06/2014	1.050000	1,500,000.00	1,504,485.00	2,406.25	5,280.00
			05/05/2017	1.067075	1,499,205.00	100.299000	SUNGARD	0.00
82116	CCCSIG CORP WELLS F	94974BGB0	09/09/2014	1.400000	810,000.00	812,073.60	3,559.50	2,875.50
			09/08/2017	1.433868	809,198.10	100.256000	SUNGARD	0.00
82197	CCCSIG CORP CHEVRON	166764AL4	11/18/2014	1.345000	350,000.00	351,424.50	601.51	1,424.50
			11/15/2017	1.345000	350,000.00	100.407000	SUNGARD	0.00
82203	CCCSIG CORP JOHNSON	478160BL7	11/21/2014	1.125000	1,130,000.00	1,130,000.00	1,412.50	892.70
			11/21/2017	1.151867	1,129,107.30	100.000000	SUNGARD	0.00
82258	CORP CHEVRON CORP	166764AA8	12/15/2014	1.104000	10,000,000.00	9,957,200.00	7,973.33	0.00
			12/05/2017	1.250044	9,957,510.00	99.572000	SUNGARD	-310.00
82290	CCCSIG CORP TOYOTA	89236TCA1	01/12/2015	1.450000	220,000.00	220,211.20	1,497.53	512.60
			01/12/2018	1.496870	219,698.60	100.096000	SUNGARD	0.00
82346	CCCCD CORP MERCK &	58933YAD7	01/23/2015	.700000	1,590,000.00	1,589,952.30	1,329.42	0.00
			05/18/2016	.435141	1,595,533.20	99.997000	SUNGARD	-5,580.90
82347	CCCCD CORP GECC	36962G6R0	01/23/2015	1.000000	1,590,000.00	1,594,483.80	7,640.83	0.00
			01/08/2016	.475357	1,598,628.40	100.282000	SUNGARD	-3,482.10
82348	CCCCD CORP JOHN DEE	24422ERF8	01/23/2015	1.850000	1,560,000.00	1,581,949.20	8,497.67	0.00
			09/15/2016	.616979	1,591,418.40	101.407000	SUNGARD	-9,469.20
82349	CCCCD CORP IBM CORP	459200GX3	01/23/2015	1.950000	1,565,000.00	1,587,489.05	13,478.56	0.00
			07/22/2016	.490189	1,599,123.52	101.437000	SUNGARD	-11,549.70
82350	CCCCD CORP EI DU PO	263534CD9	01/23/2015	1.950000	1,580,000.00	1,591,976.40	14,206.84	0.00
			01/15/2016	.489343	1,603,168.07	100.758000	SUNGARD	-10,507.00
82351	CCCCD CORP AMERICAN	0258M0DC0	01/23/2015	2.800000	1,525,000.00	1,556,903.00	12,098.33	0.00
			09/19/2016	.840060	1,574,028.75	102.092000	SUNGARD	-17,125.75
82352	CCCCD CORP WELLS FA	94974BFL9	01/23/2015	1.250000	1,590,000.00	1,596,741.60	8,888.55	0.00
			07/20/2016	.787164	1,601,057.13	100.424000	SUNGARD	-4,149.90
82353	CCCCD CORP US BANK	90331HMC4	01/23/2015	1.100000	1,585,000.00	1,588,613.80	7,313.01	0.00



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			01/30/2017	.828281	1,593,606.55	100.228000	SUNGARD	-4,992.75
82364	CCCCD CORP GE CAPIT	36962G6R0	01/23/2015	1.000000	1,990,000.00	1,995,611.80	9,563.06	0.00
			01/08/2016	.475357	2,000,799.07	100.282000	SUNGARD	-4,358.10
82365	CCCCD CORP EI DU PO	263534CD9	01/23/2015	1.950000	1,975,000.00	1,989,970.50	17,758.54	0.00
			01/15/2016	.489343	2,003,960.08	100.758000	SUNGARD	-13,133.75
82366	CCCCD CORP WELLS FA	94974BFL9	01/23/2015	1.250000	1,985,000.00	1,993,416.40	11,096.70	0.00
			07/20/2016	.787164	1,998,804.02	100.424000	SUNGARD	-5,180.85
82367	CCCCD CORP IBM CORP	459200GX3	01/23/2015	1.950000	1,960,000.00	1,988,165.20	16,880.50	0.00
			07/22/2016	.490189	2,002,736.17	101.437000	SUNGARD	-14,464.80
82368	CCCCD CORP JOHN DEE	24422ERF8	01/23/2015	1.850000	1,950,000.00	1,977,436.50	10,622.08	0.00
			09/15/2016	.616979	1,989,273.00	101.407000	SUNGARD	-11,836.50
82369	CCCCD CORP MERCK &	58933YAD7	01/23/2015	.700000	1,990,000.00	1,989,940.30	1,663.86	0.00
			05/18/2016	.435141	1,996,925.20	99.997000	SUNGARD	-6,984.90
82370	CCCCD CORP AMERICAN	0258M0DC0	01/23/2015	2.800000	1,905,000.00	1,944,852.60	15,112.99	0.00
			09/19/2016	.840060	1,966,245.75	102.092000	SUNGARD	-21,393.15
82371	CCCCD CORP US BANK	90331HMC4	01/23/2015	1.100000	1,980,000.00	1,984,514.40	9,135.50	0.00
			01/30/2017	.828281	1,990,751.40	100.228000	SUNGARD	-6,237.00
82375	CCCSIG CORP IBM COR	459200HZ7	02/06/2015	1.125000	1,880,000.00	1,868,062.00	8,518.75	0.00
			02/06/2018	1.228864	1,874,266.00	99.365000	SUNGARD	-6,204.00
82376	CCCCD CORP IBM CORP	459200HZ7	02/06/2015	1.125000	160,000.00	158,984.00	725.00	0.00
			02/06/2018	1.228864	159,512.00	99.365000	SUNGARD	-528.00
82386	CORP IBM CORP	459200HZ7	02/11/2015	1.125000	5,000,000.00	4,968,250.00	22,656.25	0.00
			02/06/2018	1.274939	4,978,881.25	99.365000	SUNGARD	-9,850.00
82404	CCCSIG CORP CHEVRON	166764AV2	03/03/2015	1.365000	1,065,000.00	1,064,552.70	4,764.99	0.00
			03/02/2018	1.365000	1,065,000.00	99.958000	SUNGARD	-447.30
82416	CCCSIG CORP EXXON M	30231GAL6	03/06/2015	1.305000	1,565,000.00	1,563,732.35	6,524.09	0.00
			03/06/2018	1.305000	1,565,000.00	99.919000	SUNGARD	-1,267.65
82417	CCCCD CORP EXXON MO	30231GAL6	03/06/2015	1.305000	125,000.00	124,898.75	521.09	0.00
			03/06/2018	1.305000	125,000.00	99.919000	SUNGARD	-101.25
82418	CORP CHEVRON CORP	166764AV2	03/09/2015	1.365000	10,000,000.00	9,995,800.00	44,741.67	0.00
			03/02/2018	1.372881	9,999,975.00	99.958000	SUNGARD	-1,900.00
82420	CCCCD CORP AMERICAN	02665WAT8	03/13/2015	1.500000	130,000.00	130,013.00	585.00	187.20
			03/13/2018	1.545883	129,825.80	100.010000	SUNGARD	0.00
82513	CCCCD CORP GENERAL	36962G4D3	04/15/2015	6.000000	100,000.00	114,309.00	2,400.00	0.00
			08/07/2019	1.743001	118,736.33	114.309000	SUNGARD	-3,294.00
82554	CORP APPLE INC	037833AJ9	05/12/2015	1.000000	10,000,000.00	9,898,900.00	16,111.11	0.00
			05/03/2018	1.257267	9,927,600.00	98.989000	SUNGARD	-26,200.00



Inventory by Market Value

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As Of Date: 06/30/2015

Date Basis: Settlement

Run: 07/21/2015 04:37:18 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
82560	CCCSIG CORP APPLE I	037833BB5	05/13/2015	.900000	565,000.00	565,158.20	678.00	548.05
			05/12/2017	.934955	564,610.15	100.028000	SUNGARD	0.00
82574	CCCSIG CORP BK OF N	06406HDB2	05/29/2015	1.600000	1,600,000.00	1,599,056.00	2,275.56	0.00
			05/22/2018	1.603145	1,599,856.00	99.941000	SUNGARD	-800.00
82575	CCCCD CORP BK OF NE	06406HDB2	05/29/2015	1.600000	125,000.00	124,926.25	177.78	0.00
			05/22/2018	1.603145	124,988.75	99.941000	SUNGARD	-62.50
82581	CORP JP MORGAN CHAS	46625HJL5	06/02/2015	1.625000	5,000,000.00	4,961,050.00	10,381.95	0.00
			05/15/2018	1.658000	4,999,086.81	99.221000	SUNGARD	-34,200.00
82586	CCCSIG CORP CISCO S	17275RAU6	06/17/2015	1.650000	1,725,000.00	1,731,123.75	1,106.88	6,417.00
			06/15/2018	1.655855	1,724,706.75	100.355000	SUNGARD	0.00
82587	CCCCD CORP CISCO SY	17275RAU6	06/17/2015	1.650000	130,000.00	130,461.50	83.42	483.60
			06/15/2018	1.655855	129,977.90	100.355000	SUNGARD	0.00
Subtotal				1.341267	124,772,000.00	124,925,087.26	451,543.33	292,804.64
				1.169984	124,969,422.22	100.122694		-323,017.70

Inv Type: 79 YCD/NCD 30/360

82118	CCCSIG NCD US BANK	90333VPF1	09/11/2014	1.375000	2,000,000.00	1,996,780.00	8,402.78	0.00
			09/11/2017	1.430018	1,996,780.00	99.839000	BOOK	0.00
Subtotal				1.375000	2,000,000.00	1,996,780.00	8,402.78	0.00
				1.430018	1,996,780.00	99.839000		0.00

Inv Type: 80 YCD / NCD QTR FLTR

82011	CCCSIG YCD BK NOVA	06417HMU7	06/13/2014	.444600	2,450,000.00	2,439,903.96	635.41	0.00
			06/10/2016	.492884	2,448,520.20	99.587917	SUNGARD	-8,616.24
Subtotal				.444600	2,450,000.00	2,439,903.96	635.41	0.00
				.492884	2,448,520.20	99.587917		-8,616.24

Inv Type: 99 MONEY MARKET ACCOUNTS

81524	AUHS D MM DREYFUS TA	26202K205	06/27/2013	.000000	537,226.12	537,226.12	0.00	0.00
			07/01/2015	.000000	537,226.12	100.000000	BOOK	0.00
81525	AUHS D MM DREYFUS TA	26202K205	06/27/2013	.000000	28,092.20	28,092.20	0.00	0.00
			07/01/2015	.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



Inventory by Market Value

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As Of Date: 06/30/2015

Date Basis: Settlement

Run: 07/21/2015 04:37:18 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: 1000 TD WITH CALC CODE OF CSC-00								
82001	CD CCCCD BERTA KAMM	121101042	05/24/2014	.600000	3,335.77	3,335.77	22.41	0.00
			05/24/2017	.600000	3,335.77	100.000000	BOOK	0.00
			Subtotal	.600000	3,335.77	3,335.77	22.41	0.00
				.600000	3,335.77	100.000000		0.00
Grand Total			Count 355	.530907	2,197,263,654.09	2,199,356,705.18	2,677,447.88	1,904,196.07
				.489628	2,198,391,685.69	100.095257		-1,512,835.54

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



Inventory by Market Value

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As Of Date: 06/30/2015

Date Basis: Settlement

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Contra Costa County

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
U.S. TREASURIES	23,915.00	23,953.14	23,971.21	100.08 %	18.72	0.93 %
U.S. AGENCIES	604,886.00	606,702.69	606,699.91	100.00 %	-14.53	0.77 %
MUNICIPALS	7,225.00	7,456.85	7,456.85	100.00 %	0.00	1.19 %
COMMERCIAL PAPER	864,581.00	863,467.79	864,185.96	100.08 %	141.02	0.28 %
NCD/YCD	557,496.00	557,492.99	557,714.24	100.04 %	221.24	0.31 %
CORPORATE NOTES	135,272.00	135,421.87	135,432.66	100.01 %	24.91	1.16 %
MBS/ABS	3,320.00	3,327.70	3,327.22	99.99 %	0.00	0.95 %
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)	2,197,263.65	2,198,391.69	2,199,356.71	100.04 %	391.36	0.49 %

Asset Allocation



Inventory by Market Value

As Of Date: 06/30/2015

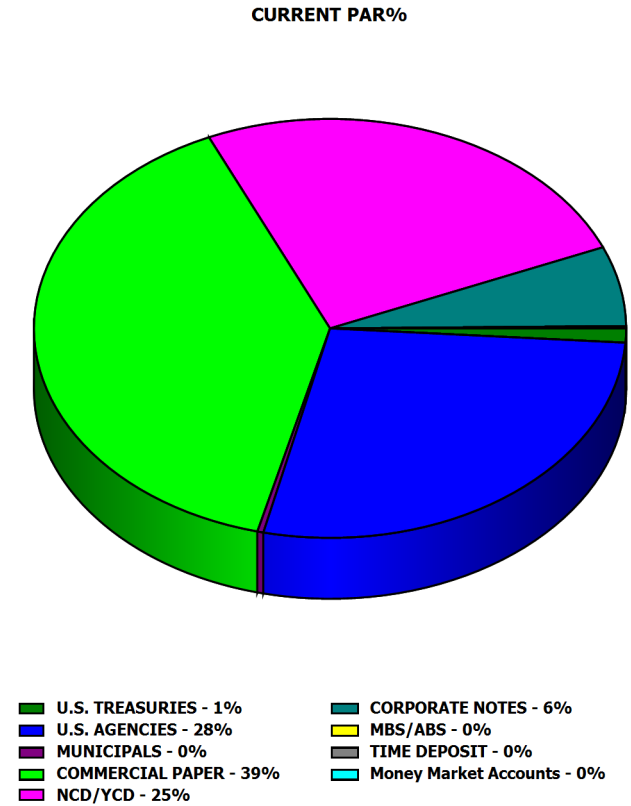
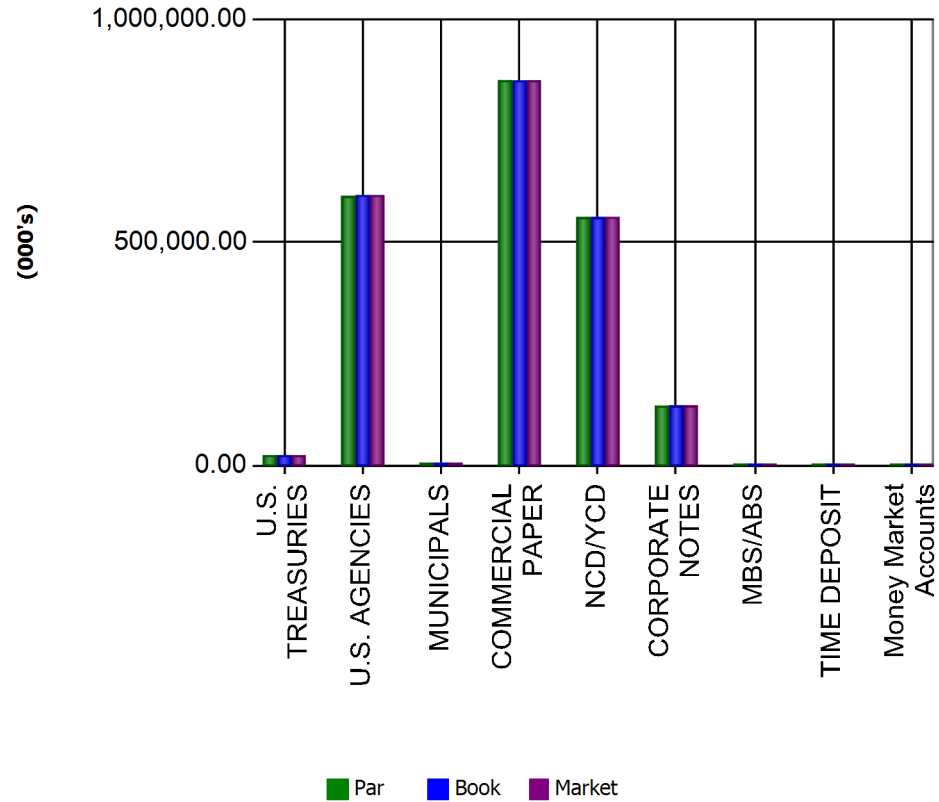
Date Basis: Settlement

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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 JUNE 30, 2015**

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CALIFORNIA STATE LOCAL AGENCY INVESTMENT ACCOUNTS	STATE CONTROLLER ACCOUNT NUMBER	ACCOUNT BALANCE	ESTIMATED FAIR VALUE
ACALANES UNION HIGH SCHOOL	75-07-010	946,938.05	947,294.08
ANTIOCH UNIFIED SCHOOL DISTRICT	75-07-005	819,269.00	819,577.03
BRENTWOOD UNION SCHOOL DISTRICT	75-07-013	8,123,833.60	8,126,887.99
BYRON UNION SCHOOL DISTRICT	75-07-017	165,221.49	165,283.61
CANYON ELEMENTARY SCHOOL DISTRICT	75-07-018	192,083.50	192,155.72
CENTRAL CONTRA COSTA SANITARY DISTRICT	70-07-001	43,000,000.00	43,016,167.10
CONTRA COSTA COMMUNITY COLLEGE	75-07-001	614,645.51	614,876.60
CONTRA COSTA COUNTY	99-07-000	50,000,000.00	50,018,798.95
CONTRA COSTA COUNTY OFFICE OF EDUCATION	75-07-007	1,279,712.24	1,280,193.38
CONTRA COSTA COUNTY SCHOOL INSURANCE GROUP	35-07-001	2,227,781.65	2,228,619.25
CROCKETT COMMUNITY SERVICES DISTRICT	16-07-004	2,617,832.17	2,618,816.42
DELTA DIABLO SANITATION DISTRICT	70-07-003	72,460.52	72,487.76
EAST CONTRA COSTA REG FEE & FINANCING AUTH	40-07-006	1,007,522.88	1,007,901.69
JOHN SWETT UNIFIED SCHOOL DISTRICT	75-07-020	2,391.75	2,392.65
KENSINGTON FIRE PROTECTION DISTRICT	17-07-011	4,472,664.53	4,474,346.16
KENSINGTON POLICE PROTECTION & COMMUNITY SERVICES DISTRICT	16-07-003	725,357.41	725,630.13
KNIGHTSEN SCHOOL DISTRICT	75-07-019	0.00	0.00
LAFAYETTE SCHOOL DISTRICT	75-07-012	5,725,108.98	5,727,261.50
MARTINEZ UNIFIED SCHOOL DISTRICT	75-07-011	3,811,742.01	3,813,175.14
MORAGA ORINDA FIRE DISTRICT	17-07-003	4,703,993.08	4,705,761.68
MT DIABLO UNIFIED SCHOOL DISTRICT	75-07-008	14,614,404.51	14,619,899.22
MT VIEW SANITARY DISTRICT	70-07-008	10,399,614.59	10,403,524.63
OAKLEY UNION SCHOOL DISTRICT	75-07-009	246,779.19	246,871.97
ORINDA UNION SCHOOL DISTRICT	75-07-015	7,393,962.34	7,396,742.31
PITTSBURG UNIFIED SCHOOL DISTRICT	75-07-002	33,818,487.37	33,831,202.41
RECLAMATION DISTRICT 800	60-07-003	4,630,868.42	4,632,609.53
REDEVELOPMENT AGENCY	65-07-015	6,972.10	6,974.72
RODEO -HERCULES FIRE PROTECTION DISTRICT	17-07-001	105,653.24	105,692.96
SAN RAMON VALLEY UNIFIED SCHOOL DISTRICT	75-07-004	239,118.22	239,208.12
WALNUT CREEK SCHOOL DISTRICT	75-07-003	0.00	0.00
WEST CONTRA COSTA UNIFIED SCHOOL DISTRICT	75-07-014	9,976,665.10	9,980,416.12
	TOTAL	<u>211,941,083.45</u>	<u>212,020,768.85</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 GAAP

WC-Contra Costa County (19529)

Quarter End (Q2 Y2015)

04/01/2015 - 06/30/2015

Dated: 07/09/2015

Locked Down

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Dated: 07/09/2015

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Risk Summary

04/01/2015 - 06/30/2015

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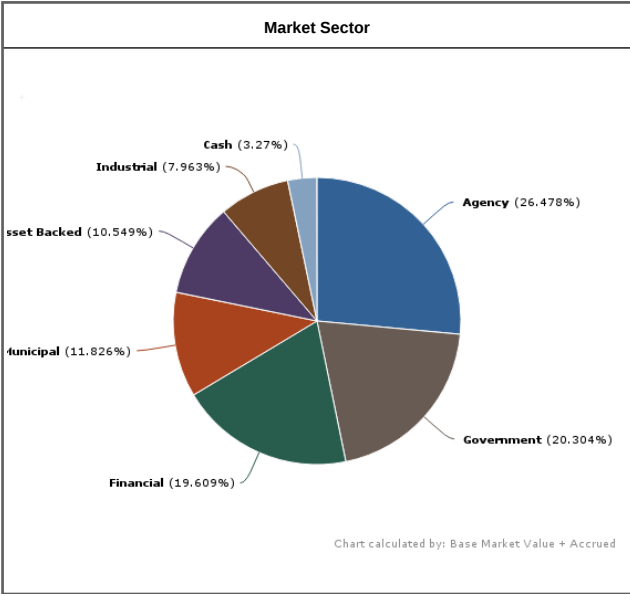
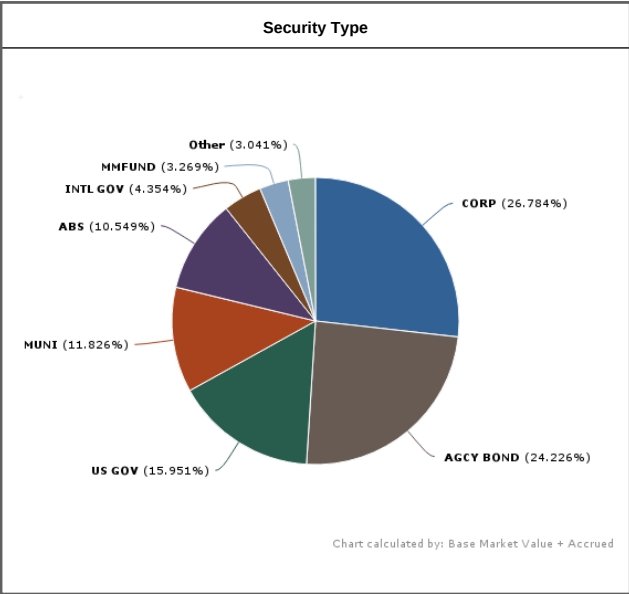
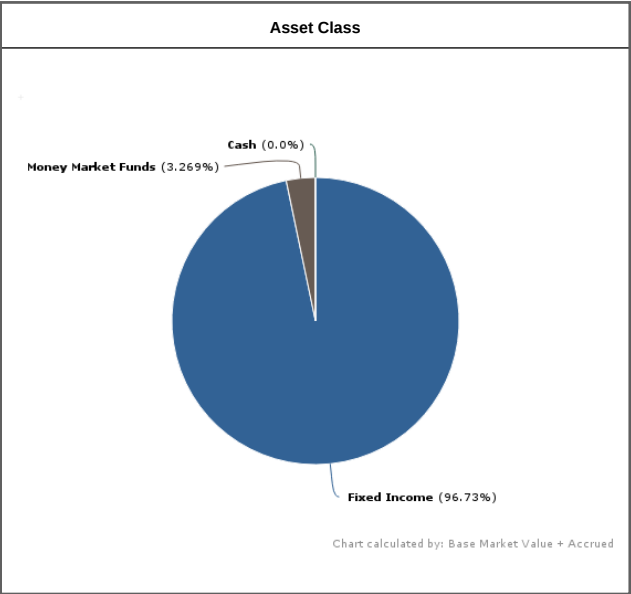
WC-Contra Costa County (19529)

Dated: 07/09/2015

Balance Sheet	
Book Value + Accrued	44,350,875.33
Net Unrealized Gain/Loss	7,803.52
Market Value + Accrued	44,358,678.85

Cash and Fixed Income Summary	
Risk Metric	Value
Cash	67.86
MMFund	1,450,260.25
Fixed Income	42,908,350.74
Duration	0.63
Convexity	0.00
WAL	0.83
Years to Final Maturity	1.004
Years to Effective Maturity	0.775
Yield	0.449
Book Yield	0.508
Avg Credit Rating	AA+/Aa1/AA+

Issuer Concentration	
Issuer Concentration	% of Base Market Value + Accrued
Government of the United States	15.951%
Federal Home Loan Banks Office of Finance	10.189%
Federal Farm Credit Banks Funding Corporation	9.479%
Federal National Mortgage Association, Inc.	4.553%
International Bank for Reconstruction & Development	4.354%
Wells Fargo Funds Trust	3.269%
Federal Home Loan Mortgage Corp	2.258%
Other	49.948%
---	100.00%



Risk Summary

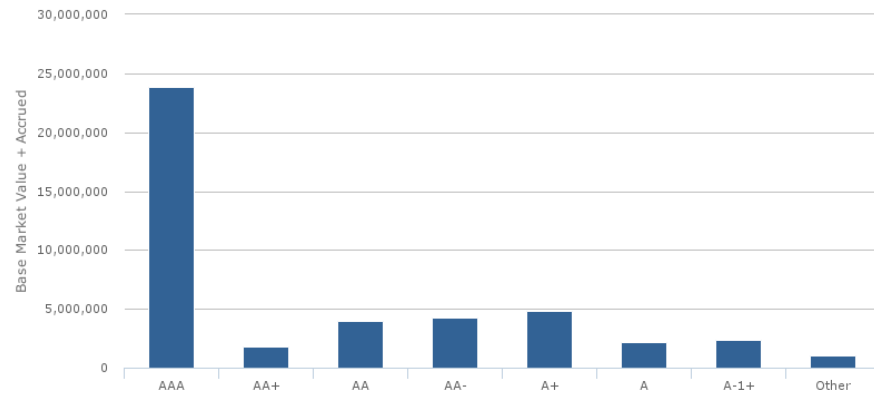
04/01/2015 - 06/30/2015

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WC-Contra Costa County (19529)

Dated: 07/09/2015

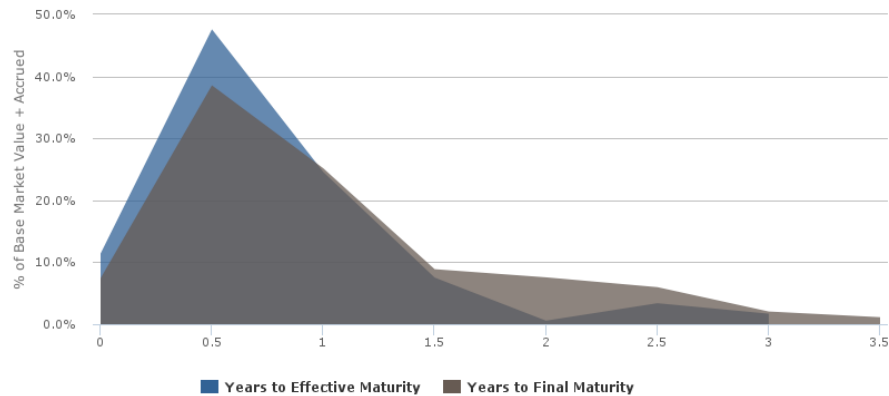
Credit Rating



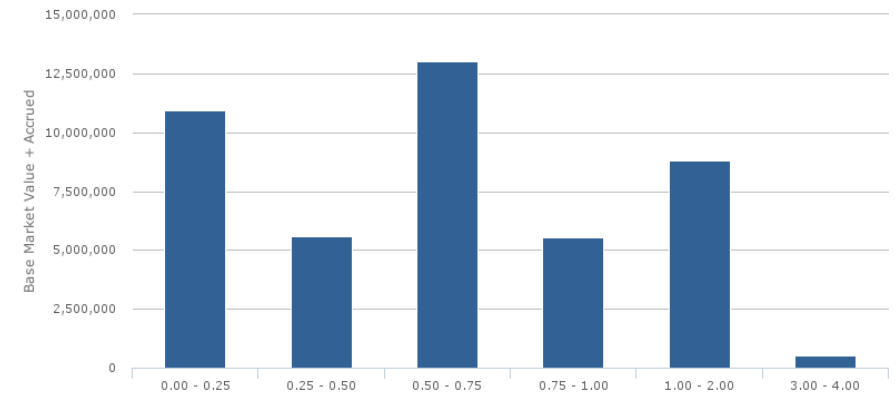
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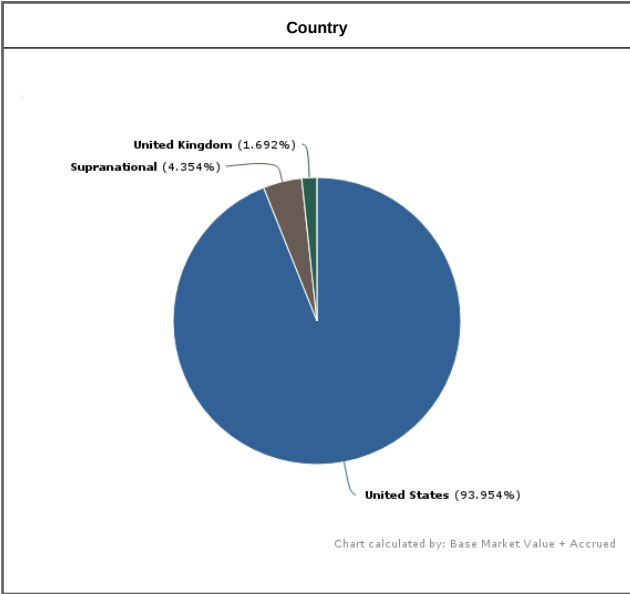
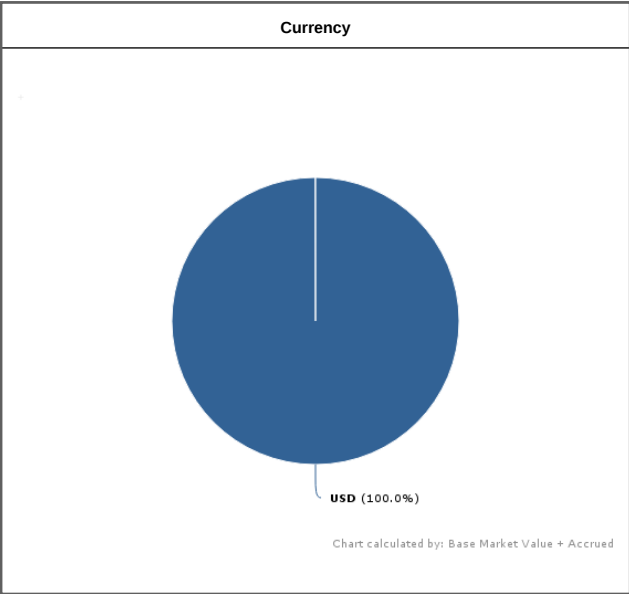
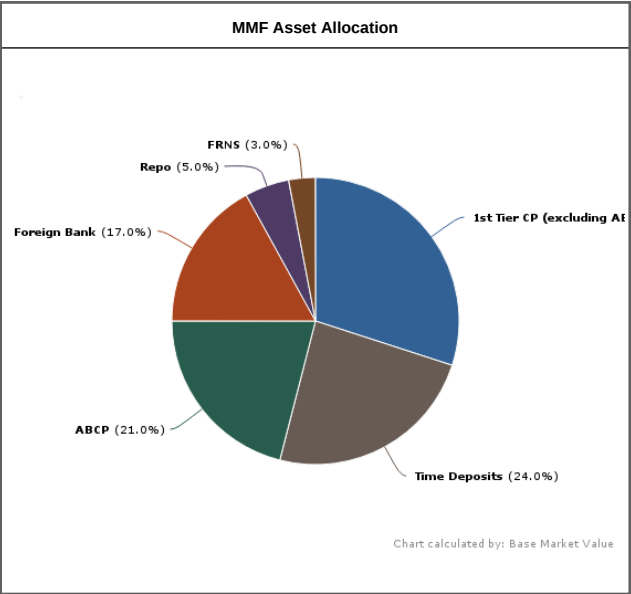
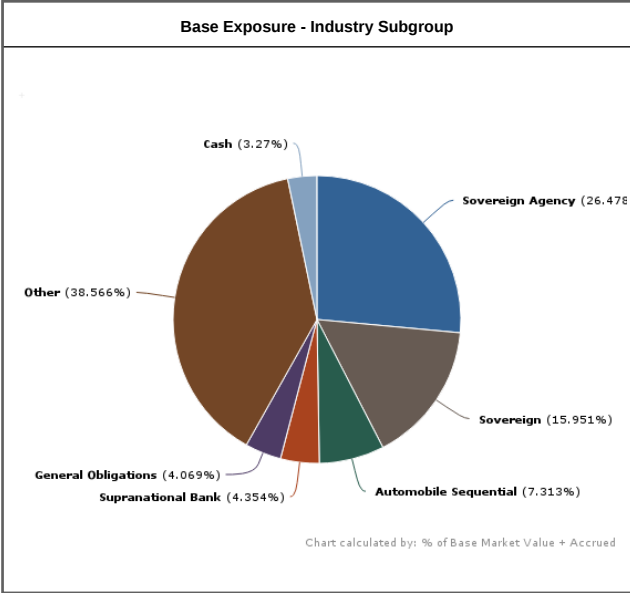
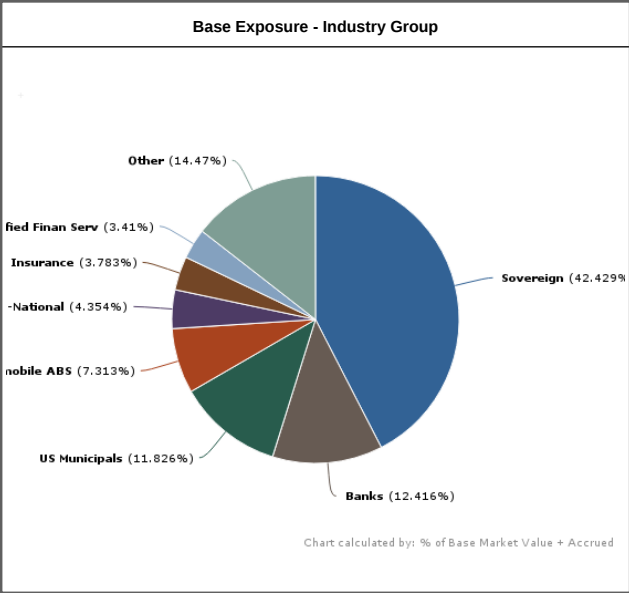
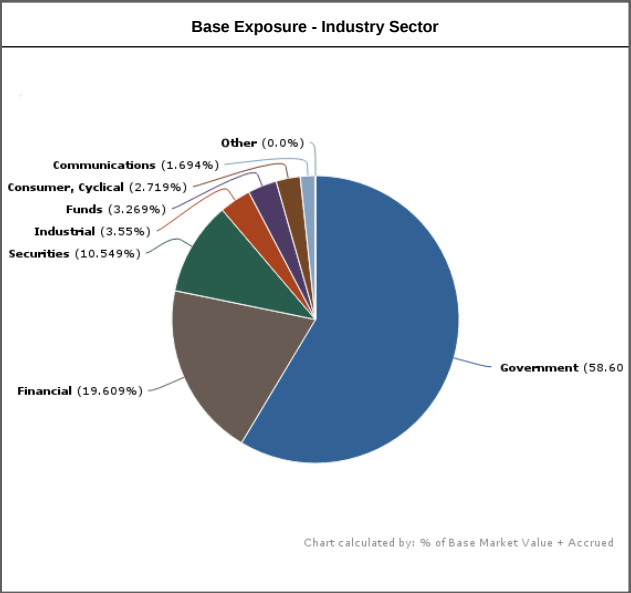
Rating	0 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5 - 7	7 - 10	10 - 15	15 - 30
AAA	48.909%	9.098%	0.00%	1.128%	0.00%	0.00%	0.00%	0.00%	0.00%
AA	18.031%	4.679%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
A	12.069%	3.832%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BBB	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
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%	2.254%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%

Time To Maturity



Duration





Performance Summary Gross of Fees

WC-Contra Costa County (19529)

Base Currency: USD As of 06/30/2015

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Dated: 07/09/2015

Performance Summary



Period	Period Begin	Period End	Total Return	Index Total Return	Excess Total Return
Month to Date	06/01/2015	06/30/2015	0.023%	0.015%	0.008%
Quarter to Date	04/01/2015	06/30/2015	0.125%	0.064%	0.061%
Year to Date	01/01/2015	06/30/2015	0.298%	0.112%	0.186%
Prior Month	05/01/2015	05/31/2015	0.037%	0.008%	0.03%
Prior Quarter	01/01/2015	03/31/2015	0.173%	0.047%	0.126%
Prior Year	01/01/2014	12/31/2014	0.319%	0.12%	0.199%
Trailing Month	06/01/2015	06/30/2015	0.023%	0.015%	0.008%
Trailing Quarter	04/01/2015	06/30/2015	0.125%	0.064%	0.061%
Trailing Year	07/01/2014	06/30/2015	0.413%	0.167%	0.246%

Account	Index	Index Start Date	Index End Date
WC-Contra Costa County	ML 6 Month T-Bill	01/31/1980	11/30/2004
WC-Contra Costa County	BofA Merrill Lynch 6 Month Treasury Bill Index (G002)	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.

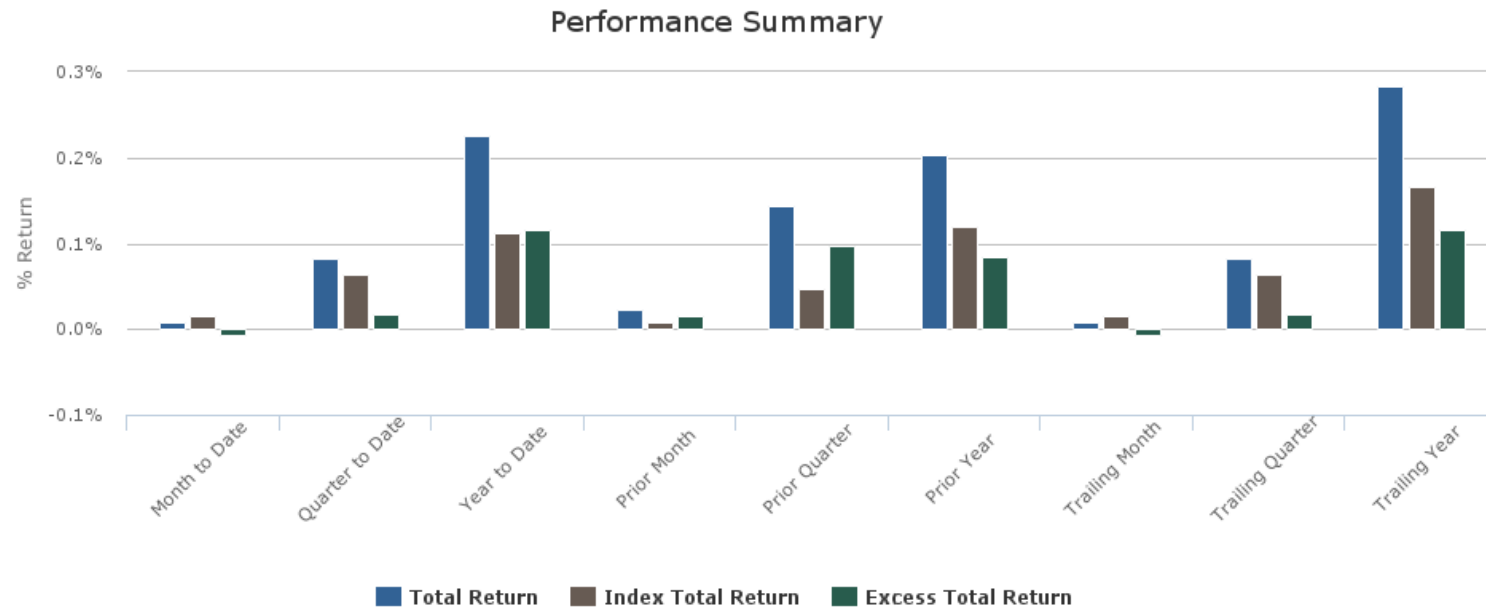
Performance Summary Net of Fees

WC-Contra Costa County (19529)

Base Currency: USD As of 06/30/2015

[Return to Table of Contents](#)

Dated: 07/09/2015



Period	Period Begin	Period End	Total Return	Index Total Return	Excess Total Return
Month to Date	06/01/2015	06/30/2015	0.008%	0.015%	-0.007%
Quarter to Date	04/01/2015	06/30/2015	0.082%	0.064%	0.018%
Year to Date	01/01/2015	06/30/2015	0.226%	0.112%	0.115%
Prior Month	05/01/2015	05/31/2015	0.023%	0.008%	0.015%
Prior Quarter	01/01/2015	03/31/2015	0.144%	0.047%	0.097%
Prior Year	01/01/2014	12/31/2014	0.203%	0.12%	0.083%
Trailing Month	06/01/2015	06/30/2015	0.008%	0.015%	-0.007%
Trailing Quarter	04/01/2015	06/30/2015	0.082%	0.064%	0.018%
Trailing Year	07/01/2014	06/30/2015	0.283%	0.167%	0.116%

Account	Index	Index Start Date	Index End Date
WC-Contra Costa County	ML 6 Month T-Bill	01/31/1980	11/30/2004
WC-Contra Costa County	BofA Merrill Lynch 6 Month Treasury Bill Index (G002)	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

04/01/2015 - 06/30/2015

WC-Contra Costa County (19529)

Dated: 07/09/2015

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Balance Sheet			
WC-Contra Costa County			
As of:	03/31/2015	06/30/2015	
Book Value	44,201,511.45	44,229,855.51	
Accrued Balance	113,120.39	121,019.83	
Book Value + Accrued	44,314,631.84	44,350,875.33	
Net Unrealized Gain/Loss	7,675.87	7,803.52	
Market Value + Accrued	44,322,307.71	44,358,678.85	

Income Statement			
WC-Contra Costa County			
	Begin Date	04/01/2015	
	End Date	06/30/2015	
Net Amortization/Accretion Income			-62,724.35
Interest Income	117,875.55		
Dividend Income	0.00		
Misc Income	0.00		
Income Subtotal			117,875.55
Net Realized Gain/Loss	82.96		
Impairment Loss	0.00		
Net Gain/Loss			82.96
Expense	-18,990.67		
Net Income			36,243.49
Transfers In/Out			0.00
Change in Unrealized Gain/Loss			127.65

Statement of Cash Flows			
WC-Contra Costa County			
	Begin Date	04/01/2015	
	End Date	06/30/2015	
Net Income			36,243.49
Amortization/Accretion on MS	62,724.35		
Change in Accrued on MS	2,359.76		
Net Gain/Loss on MS	-82.96		
Change in Unrealized G/L on CE	0.00		
Subtotal			65,001.15
Purchases of MS	-7,488,141.51		
Purchased Accrued of MS	-11,934.20		
Sales of MS	4,495,730.59		
Sold Accrued of MS	1,675.00		
Maturities of MS	4,000,000.00		
Net Purchases/Sales			997,329.88
Transfers of Cash & CE			0.00
Total Change in Cash & CE			1,098,574.52
Beginning Cash & CE			351,753.59
Ending Cash & CE			1,450,328.11

Income Detail

WC-Contra Costa County (19529)

Base Currency: USD 04/01/2015 - 06/30/2015

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Dated: 07/09/2015

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
0258M0DA4	750,000.00	AMER EXPRESS CREDIT CO	2.75	09/15/2015	09/15/2015	0.00	0.00	-4,196.91	5,156.25	0.00	959.34	06/30/2014
03255LGX1	750,000.00	ANAHEIM FING AUTH-B	1.00	05/01/2016	05/01/2016	0.00	0.00	0.00	1,229.17	0.00	1,229.17	11/14/2014
03255LGX1	0.00	ANAHEIM FING AUTH-B	1.00	05/01/2016	05/01/2016	0.00	0.00	0.00	645.84	0.00	645.84	11/14/2014
06050TLU4	500,000.00	BANK OF AMERICA NA	0.745	02/14/2017	02/14/2017	0.00	0.00	0.00	930.91	0.00	930.91	02/14/2014
06050TMB5	250,000.00	BANK OF AMERICA NA	0.729	06/05/2017	06/05/2017	0.00	0.00	0.00	131.66	0.00	131.66	06/05/2015
06406HBX6	750,000.00	BANK OF NEW YORK MELLON	2.30	07/28/2016	07/28/2016	0.00	0.00	-3,079.87	4,312.50	0.00	1,232.63	01/21/2015
05531FAG8	750,000.00	BB&T CORPORATION	3.20	03/15/2016	02/16/2016	0.00	0.00	-4,441.52	5,666.67	0.00	1,225.15	04/06/2015
084664CD1	750,000.00	BERKSHIRE HATHAWAY FIN	0.575	01/12/2018	01/12/2018	0.00	0.00	0.00	1,086.16	0.00	1,086.16	01/15/2015
097023BC8	750,000.00	BOEING CO	3.75	11/20/2016	11/20/2016	0.00	0.00	-5,363.38	7,031.25	0.00	1,667.87	01/26/2015
CCYUSD	0.88	Cash	0.00	06/30/2015	06/30/2015	0.00	0.00	0.00	0.00	-18,990.67	-18,990.67	---
14912L4X6	775,000.00	CATERPILLAR FINANCIAL SE	2.05	08/01/2016	08/01/2016	0.00	0.00	-2,697.91	3,971.88	0.00	1,273.96	11/04/2014
161571FY5	0.00	CHAIT 2013-A4 A4	0.286	05/15/2017	05/15/2015	0.00	0.00	0.00	256.00	0.00	256.00	05/23/2013
17275RAY8	750,000.00	CISCO SYSTEMS INC	0.596	06/15/2018	06/15/2018	0.00	0.00	0.00	173.85	0.00	173.85	06/17/2015
3136G1NQ8	1,000,000.00	FANNIE MAE	1.00	06/19/2017	09/19/2015	0.00	0.00	0.00	555.55	0.00	555.55	06/11/2015
3136FPET0	1,000,000.00	FANNIE MAE	2.00	03/10/2016	03/10/2016	0.00	0.00	-4,149.60	5,000.00	0.00	850.40	03/26/2015
313384SS9	1,000,000.00	FED HOME LN DISCOUNT NT	0.00	02/05/2016	02/05/2016	0.00	0.00	631.95	0.00	0.00	631.95	02/06/2015
3133EDGC0	1,000,000.00	FEDERAL FARM CREDIT BANK	0.25	11/04/2015	11/04/2015	0.00	0.00	326.98	625.00	0.00	951.98	03/24/2014
3133EDQW5	1,000,000.00	FEDERAL FARM CREDIT BANK	0.29	01/21/2016	01/21/2016	0.00	0.00	223.27	725.00	0.00	948.27	08/01/2014
3133EDXG2	1,000,000.00	FEDERAL FARM CREDIT BANK	0.67	10/14/2016	10/14/2015	0.00	0.00	-256.34	1,675.00	0.00	1,418.66	10/24/2014
3133EDGM8	1,000,000.00	FEDERAL FARM CREDIT BANK	0.35	03/10/2016	03/10/2016	0.00	0.00	225.31	875.00	0.00	1,100.31	03/14/2014
3133EDGM8	200,000.00	FEDERAL FARM CREDIT BANK	0.35	03/10/2016	03/10/2016	0.00	0.00	84.27	175.00	0.00	259.27	03/24/2014
3130A4KE1	500,000.00	FEDERAL HOME LOAN BANK	0.33	04/01/2016	04/01/2016	0.00	0.00	18.89	407.92	0.00	426.80	04/01/2015
3130A4KE1	0.00	FEDERAL HOME LOAN BANK	0.33	04/01/2016	04/01/2016	0.00	0.00	0.21	4.58	0.00	4.79	04/01/2015
3130A3J70	1,000,000.00	FEDERAL HOME LOAN BANK	0.625	11/23/2016	11/23/2016	0.00	0.00	-168.86	746.53	0.00	577.67	05/18/2015
3130A3XU3	1,000,000.00	FEDERAL HOME LOAN BANK	0.25	01/22/2016	01/22/2016	0.00	0.00	32.86	625.00	0.00	657.86	01/27/2015
313373SZ6	1,000,000.00	FEDERAL HOME LOAN BANK	2.125	06/10/2016	06/10/2016	0.00	0.00	-883.11	1,180.56	0.00	297.45	07/16/2014
313373SZ6	0.00	FEDERAL HOME LOAN BANK	2.125	06/10/2016	06/10/2016	0.00	0.00	-3,135.03	4,131.94	0.00	996.91	07/16/2014
31679KAB6	418,868.98	FITAT 2014-2 A2A	0.45	04/17/2017	10/29/2015	0.00	-0.00	17.97	574.43	0.00	592.39	06/11/2014
3134G53J2	0.00	FREDDIE MAC	0.55	05/20/2016	05/20/2016	0.00	0.00	0.00	748.61	0.00	748.61	08/07/2014
3134G4XC7	0.00	FREDDIE MAC	0.67	09/19/2016	09/19/2016	0.00	82.97	14.31	1,451.67	0.00	1,548.95	03/17/2015
3137EADD8	0.00	FREDDIE MAC	0.50	04/17/2015	04/17/2015	0.00	0.00	-100.09	222.22	0.00	122.14	01/10/2014
3134G54C6	0.00	FREDDIE MAC	0.50	05/20/2016	05/20/2016	0.00	0.00	-167.81	680.56	0.00	512.75	05/20/2014
3134G4TH1	1,000,000.00	FREDDIE MAC	0.30	07/08/2015	07/08/2015	0.00	0.00	-18.50	750.00	0.00	731.50	01/13/2014
36164EAB1	400,000.00	GEET 2015-1 A2	0.89	11/24/2017	05/19/2016	0.00	0.00	6.21	890.01	0.00	896.22	03/04/2015
36962G6Q2	750,000.00	GENERAL ELEC CAP CORP	0.874	01/08/2016	01/08/2016	0.00	0.00	-417.49	1,653.18	0.00	1,235.69	09/23/2013
43814GAB6	102,755.55	HAROT 2014-2 A2	0.39	09/19/2016	09/02/2015	0.00	-0.00	3.43	129.95	0.00	133.38	05/21/2014
43814KAB7	335,000.00	HAROT 2015-1 A2	0.70	06/15/2017	02/17/2016	0.00	0.00	2.82	586.26	0.00	589.07	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	1,370.63	0.00	1,370.63	11/25/2014
41284AAB4	157,808.82	HDMOT 2014-1 A2A	0.49	04/15/2018	11/23/2015	0.00	0.00	2.80	225.47	0.00	228.27	04/16/2014
41284BAB2	500,000.00	HDMOT 2015-1 A2A	0.80	01/15/2019	01/15/2017	0.00	0.00	0.55	999.99	0.00	1,000.54	01/28/2015
459200HD6	0.00	IBM CORP	0.75	05/11/2015	05/11/2015	0.00	0.00	-202.59	625.00	0.00	422.41	06/14/2013
459056HY6	771,000.00	INTL BK RECON & DEVELOP	0.00	02/15/2016	02/15/2016	0.00	0.00	584.79	0.00	0.00	584.79	04/30/2015
459056HY6	163,000.00	INTL BK RECON & DEVELOP	0.00	02/15/2016	02/15/2016	0.00	0.00	94.48	0.00	0.00	94.48	05/20/2015
45905U7F5	1,000,000.00	INTL BK RECON & DEVELOP	0.45	07/19/2016	07/19/2016	0.00	0.00	0.00	62.50	0.00	62.50	06/26/2015
47787VAB7	284,960.66	JDOT 2014-A A2	0.45	09/15/2016	09/06/2015	0.00	0.01	4.37	409.27	0.00	413.65	04/09/2014
46625HHW3	750,000.00	JPMORGAN CHASE & CO	2.60	01/15/2016	01/15/2016	0.00	0.00	-3,231.89	4,875.00	0.00	1,643.11	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	556.88	0.00	556.88	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
58768EAC3	0.00	MBALT 2014-A A2A	0.48	06/15/2016	08/05/2015	0.00	0.00	2.94	387.12	0.00	390.07	04/09/2014

Income Detail

WC-Contra Costa County (19529)

Base Currency: USD 04/01/2015 - 06/30/2015

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Dated: 07/09/2015

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
58768EAC3	254,047.06	MBALT 2014-A A2A	0.48	06/15/2016	08/05/2015	0.00	0.00	0.19	50.81	0.00	51.00	04/09/2014
605581FW2	300,000.00	MISSISSIPPI ST-B-TXBL	0.64	10/01/2016	10/01/2016	0.00	0.00	0.00	480.00	0.00	480.00	02/18/2015
65477WAB2	750,000.00	NAROT 2014-B A2	0.60	06/15/2017	12/20/2015	0.00	0.00	6.63	1,125.00	0.00	1,131.63	12/10/2014
677520FR4	750,000.00	OH ST-TXB-DEV ASST-A	5.39	10/01/2015	10/01/2015	0.00	0.00	-9,374.83	10,106.25	0.00	731.42	07/11/2014
68428LDH4	300,000.00	ORANGE CNTY -TXBL-A	0.68	02/01/2016	02/01/2016	0.00	0.00	0.00	510.00	0.00	510.00	02/27/2015
68428LDH4	490,000.00	ORANGE CNTY -TXBL-A	0.68	02/01/2016	02/01/2016	0.00	0.00	0.00	833.00	0.00	833.00	01/13/2015
69371RK96	205,000.00	PACCAR FINANCIAL CORP	0.70	11/16/2015	11/16/2015	0.00	0.00	-123.42	358.75	0.00	235.33	12/23/2014
69371RK96	500,000.00	PACCAR FINANCIAL CORP	0.70	11/16/2015	11/16/2015	0.00	0.00	-359.21	865.28	0.00	506.07	04/02/2015
CCYUSD	0.00	Payable	0.00	06/30/2015	06/30/2015	0.00	0.00	0.00	0.00	0.00	0.00	---
70659PAE1	750,000.00	PENAR 2013-1A A1	0.575	11/18/2017	11/17/2015	0.00	0.00	0.00	1,083.27	0.00	1,083.27	11/21/2013
69349LAL2	0.00	PNC BANK NA	0.572	04/29/2016	04/29/2016	0.00	0.00	-71.81	334.02	0.00	262.22	11/25/2014
69349LAH1	750,000.00	PNC BANK NA	0.80	01/28/2016	12/28/2015	0.00	0.00	-457.31	1,016.67	0.00	559.35	04/30/2015
74153WCA5	300,000.00	PRICOA GLOBAL FUNDING 1	0.546	08/19/2015	08/19/2015	0.00	0.00	-131.68	406.51	0.00	274.83	01/30/2014
74153WCA5	375,000.00	PRICOA GLOBAL FUNDING 1	0.546	08/19/2015	08/19/2015	0.00	0.00	0.00	508.14	0.00	508.14	08/23/2013
74256LAC3	250,000.00	PRINCIPAL LFE GLB FND II	1.00	12/11/2015	12/11/2015	0.00	0.00	-350.93	625.00	0.00	274.07	06/30/2014
74254PYF3	0.00	PRINCIPAL LIFE INC FDG	5.55	04/27/2015	04/27/2015	0.00	0.00	-1,786.31	2,004.17	0.00	217.85	11/22/2013
CCYUSD	66.98	Receivable	0.00	06/30/2015	06/30/2015	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	786.25	0.00	786.25	03/26/2015
76912TJC8	125,000.00	RIVERSIDE PUB FIN-REF	1.00	09/01/2016	09/01/2016	0.00	0.00	92.08	312.50	0.00	404.58	03/26/2015
857477AH6	285,000.00	STATE STREET CORP	2.875	03/07/2016	03/07/2016	0.00	0.00	-1,596.86	2,048.44	0.00	451.58	03/23/2015
857477AH6	300,000.00	STATE STREET CORP	2.875	03/07/2016	03/07/2016	0.00	0.00	-1,736.13	2,156.25	0.00	420.12	03/03/2015
89236VAB6	0.00	TAOT 2013-B A2	0.48	02/15/2016	04/15/2015	0.00	-0.00	0.03	3.67	0.00	3.70	09/18/2013
89236WAB4	600,000.00	TAOT 2015-A A2	0.71	07/17/2017	01/29/2016	0.00	0.00	0.91	1,065.00	0.00	1,065.91	03/04/2015
89116FYH7	350,000.00	Toronto Dominion Holdings (U.S.A.), Inc.	0.00	11/17/2015	11/17/2015	0.00	0.00	227.50	0.00	0.00	227.50	04/14/2015
89233P4B9	0.00	TOYOTA MOTOR CREDIT CORP	3.20	06/17/2015	06/17/2015	0.00	0.00	-4,508.55	5,066.67	0.00	558.11	07/10/2014
91412GUT0	0.00	UNIV OF CALIFORNIA-AN	0.634	05/15/2016	05/15/2016	0.00	0.00	0.00	198.13	0.00	198.13	04/10/2014
91412GUT0	250,000.00	UNIV OF CALIFORNIA-AN	0.634	05/15/2016	05/15/2016	0.00	0.00	0.00	198.13	0.00	198.13	04/10/2014
90331HMR1	450,000.00	US BANK NA CINCINNATI	0.577	01/26/2018	01/26/2018	0.00	0.00	-62.88	360.63	0.00	297.75	05/12/2015
90331HMR1	300,000.00	US BANK NA CINCINNATI	0.577	01/26/2018	01/26/2018	0.00	0.00	0.00	438.01	0.00	438.01	01/27/2015
912828B82	1,000,000.00	US TREASURY N/B	0.25	02/29/2016	02/29/2016	0.00	0.00	469.96	618.21	0.00	1,088.16	03/20/2014
912828QX1	1,000,000.00	US TREASURY N/B	1.50	07/31/2016	07/31/2016	0.00	0.00	-2,644.96	3,770.72	0.00	1,125.76	11/06/2014
912828VL1	1,000,000.00	US TREASURY N/B	0.625	07/15/2016	07/15/2016	0.00	0.00	-220.08	517.96	0.00	297.87	06/01/2015
912828RF9	1,000,000.00	US TREASURY N/B	1.00	08/31/2016	08/31/2016	0.00	0.00	-1,405.96	2,472.83	0.00	1,066.87	10/31/2014
912828WQ9	1,000,000.00	US TREASURY N/B	0.50	06/30/2016	06/30/2016	0.00	0.00	-102.26	1,256.68	0.00	1,154.42	07/01/2014
912828PS3	1,000,000.00	US TREASURY N/B	2.00	01/31/2016	01/31/2016	0.00	0.00	-4,176.27	5,027.62	0.00	851.35	07/31/2014
912828PS3	1,000,000.00	US TREASURY N/B	2.00	01/31/2016	01/31/2016	0.00	0.00	-4,138.16	5,027.62	0.00	889.47	12/31/2014
90290KAB1	100,693.68	USAOT 2014-1 A2	0.38	10/17/2016	07/27/2016	0.00	-0.01	2.54	179.49	0.00	182.02	02/28/2014
92867GAC7	23,999.13	VALET 2012-1 A3	0.85	08/22/2016	07/21/2015	0.00	-0.00	-44.08	137.74	0.00	93.66	10/08/2013
928668AD4	500,000.00	VOLKSWAGEN GROUP AMERICA	0.502	05/23/2016	05/23/2016	0.00	0.00	0.00	264.38	0.00	264.38	05/23/2014
928668AD4	0.00	VOLKSWAGEN GROUP AMERICA	0.502	05/23/2016	05/23/2016	0.00	0.00	0.00	354.44	0.00	354.44	05/23/2014
949917397	1,450,260.25	WFA HERITAGE MONEY MARK-I	0.04	06/30/2015	06/30/2015	0.00	0.00	0.00	165.14	0.00	165.14	---
---	44,067,461.99	---	---	07/01/2016	04/08/2016	0.00	82.96	-62,724.35	117,875.55	-18,990.67	36,243.49	---

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

Balance Sheet Classification

WC-Contra Costa County (19529)

Base Currency: USD As of 06/30/2015

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Dated: 07/09/2015

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	1,450,260.25	Cash	AAA	0.04	06/30/2015 06/30/2015	0.00 0.00	1,450,260.25 1,450,260.25	0.00	1.00	0.00	1,450,260.25	1,450,260.25
CCYUSD	Receivable	66.98	Cash	AAA	0.00	06/30/2015 06/30/2015	0.00 0.00	66.98 66.98	0.00	1.00	0.00	66.98	66.98
CCYUSD	Cash	0.88	Cash	AAA	0.00	06/30/2015 06/30/2015	0.00 0.00	0.88 0.88	0.00	1.00	0.00	0.88	0.88
---	---	1,450,328.11	Cash	AAA	---	06/30/2015 06/30/2015	0.00 0.00	1,450,328.11 1,450,328.11	0.00	1.00	0.00	1,450,328.11	1,450,328.11

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
912828B82	US TREASURY N/B	1,000,000.00	Government	AAA	0.25	02/29/2016 02/29/2016	0.44 0.156	996,328.13 998,745.06	1,801.94	100.054	835.60	1,000,547.00	1,001,382.60
3130A4KE1	FEDERAL HOME LOAN BANK	500,000.00	Agency	AAA	0.33	04/01/2016 04/01/2016	0.345 0.311	499,923.19 499,942.29	109.71	100.01	513.33	500,052.00	500,565.33
69371RK96	PACCAR FINANCIAL CORP	205,000.00	Industrial	A+	0.70	11/16/2015 11/16/2015	0.457 0.418	205,444.85 205,187.16	-8.81	100.087	179.38	205,178.35	205,357.73
69371RK96	PACCAR FINANCIAL CORP	500,000.00	Industrial	A+	0.70	11/16/2015 11/16/2015	0.407 0.418	500,910.00 500,550.79	-115.79	100.087	437.50	500,435.00	500,872.50
3136FPET0	FANNIE MAE	1,000,000.00	Agency	AAA	2.00	03/10/2016 03/10/2016	0.326 0.297	1,015,960.00 1,011,536.80	241.20	101.178	6,166.67	1,011,778.00	1,017,944.67
313384SS9	FED HOME LN DISCOUNT NT	1,000,000.00	Agency	A-1+	0.00	02/05/2016 02/05/2016	0.254 0.158	997,472.22 998,479.17	607.83	99.908	0.00	999,087.00	999,087.00
36962G6Q2	GENERAL ELEC CAP CORP	750,000.00	Financial	AA+	0.874	01/08/2016 01/08/2016	0.667 0.299	753,840.00 750,876.27	1,359.48	100.298	1,529.06	752,235.75	753,764.81
74256LAC3	PRINCIPAL LFE GLB FND II	250,000.00	Financial	A+	1.00	12/11/2015 12/11/2015	0.434 0.559	252,040.00 250,628.58	-196.58	100.172	138.89	250,432.00	250,570.89
459056HY6	INTL BK RECON & DEVELOP	163,000.00	Government	AAA	0.00	02/15/2016 02/15/2016	0.51 0.479	162,390.38 162,484.86	22.55	99.698	0.00	162,507.41	162,507.41
459056HY6	INTL BK RECON & DEVELOP	771,000.00	Government	AAA	0.00	02/15/2016 02/15/2016	0.451 0.479	768,255.24 768,840.03	-170.00	99.698	0.00	768,670.03	768,670.03
677520FR4	OH ST-TXB-DEV ASST-A	750,000.00	Municipal	AA	5.39	10/01/2015 10/01/2015	0.351 0.70	796,050.00 759,477.85	-725.35	101.167	10,106.25	758,752.50	768,858.75
3133EDQW5	FEDERAL FARM CREDIT BANK	1,000,000.00	Agency	AAA	0.29	01/21/2016 01/21/2016	0.38 0.24	998,680.00 999,499.48	731.52	100.023	1,288.89	1,000,231.00	1,001,519.89
69349LAH1	PNC BANK NA	750,000.00	Financial	A+	0.80	01/28/2016 12/28/2015	0.439 0.498	751,785.00 751,327.68	-271.68	100.14	2,550.00	751,056.00	753,606.00
857477AH6	STATE STREET CORP	285,000.00	Financial	AA-	2.875	03/07/2016 03/07/2016	0.61 0.494	291,141.75 289,386.96	174.18	101.60	2,594.69	289,561.14	292,155.83
857477AH6	STATE STREET CORP	300,000.00	Financial	AA-	2.875	03/07/2016 03/07/2016	0.538 0.494	307,059.00 304,769.59	31.61	101.60	2,731.25	304,801.20	307,532.45
3133EDGC0	FEDERAL FARM CREDIT BANK	1,000,000.00	Agency	AAA	0.25	11/04/2015 11/04/2015	0.382 0.152	997,880.00 999,547.25	734.75	100.028	395.83	1,000,282.00	1,000,677.83
05531FAG8	BB&T CORPORATION	750,000.00	Financial	A+	3.20	03/15/2016 02/16/2016	0.662 0.80	766,320.00 761,878.48	-668.98	101.495	7,066.67	761,209.50	768,276.17
010775AK0	ALAMEDA CA CMNTY IMPT	100,000.00	Municipal	A+	0.553	09/01/2015 09/01/2015	0.553 0.536	100,000.00 100,000.00	3.00	100.003	184.33	100,003.00	100,187.33
3130A3XU3	FEDERAL HOME LOAN BANK	1,000,000.00	Agency	A-1+	0.25	01/22/2016 01/22/2016	0.263 0.214	999,870.00 999,925.97	231.03	100.015	1,097.22	1,000,157.00	1,001,254.22
54438CQZ8	LOS ANGELES CCD-H-TXL	750,000.00	Municipal	AA+	0.297	08/01/2015 08/01/2015	0.297 0.195	750,000.00 750,000.00	67.50	100.009	1,070.44	750,067.50	751,137.94

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Dated: 07/09/2015

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
58768EAC3	MBALT 2014-A A2A	254,047.06	Asset Backed	AAA	0.48	06/15/2016 08/05/2015	0.484 0.451	254,040.35 254,046.09	4.78	100.001	54.20	254,050.87	254,105.07
68428LDH4	ORANGE CNTY -TXBL-A	300,000.00	Municipal	AA	0.68	02/01/2016 02/01/2016	0.68 0.463	300,000.00 300,000.00	441.00	100.147	952.00	300,441.00	301,393.00
68428LDH4	ORANGE CNTY -TXBL-A	490,000.00	Municipal	AA	0.68	02/01/2016 02/01/2016	0.68 0.463	490,000.00 490,000.00	720.30	100.147	1,554.93	490,720.30	492,275.23
3134G4TH1	FREDDIE MAC	1,000,000.00	Agency	AAA	0.30	07/08/2015 07/08/2015	0.293 0.06	1,000,110.00 1,000,001.42	45.58	100.004	1,441.67	1,000,047.00	1,001,488.67
03255LGX1	ANAHEIM FING AUTH-B	750,000.00	Municipal	AA-	1.00	05/01/2016 05/01/2016	1.00 1.07	750,000.00 750,000.00	-247.50	99.967	1,250.00	749,752.50	751,002.50
5446462Q4	LOS ANGELES SD-L-TXBL	400,000.00	Municipal	AA	0.486	01/01/2016 01/01/2016	0.486 0.502	400,000.00 400,000.00	28.00	100.007	972.00	400,028.00	401,000.00
313373SZ6	FEDERAL HOME LOAN BANK	1,000,000.00	Agency	AAA	2.125	06/10/2016 06/10/2016	0.50 0.395	1,030,688.00 1,015,233.61	1,000.39	101.623	1,239.58	1,016,234.00	1,017,473.58
91412GUT0	UNIV OF CALIFORNIA-AN	250,000.00	Municipal	AA	0.634	05/15/2016 05/15/2016	0.634 0.593	250,000.00 250,000.00	152.50	100.061	202.53	250,152.50	250,355.03
74153WCA5	PRICOA GLOBAL FUNDING 1	300,000.00	Financial	AA-	0.546	08/19/2015 08/19/2015	0.381 0.443	300,819.00 300,070.90	-30.10	100.013	195.83	300,040.80	300,236.63
74153WCA5	PRICOA GLOBAL FUNDING 1	375,000.00	Financial	AA-	0.546	08/19/2015 08/19/2015	0.558 0.443	375,000.00 375,000.00	51.00	100.013	244.79	375,051.00	375,295.79
0258M0DA4	AMER EXPRESS CREDIT CO	750,000.00	Financial	A+	2.75	09/15/2015 09/15/2015	0.491 0.79	770,385.00 753,505.11	-602.61	100.387	6,072.92	752,902.50	758,975.42
928668AD4	VOLKSWAGEN GROUP AMERICA	500,000.00	Industrial	A	0.502	05/23/2016 05/23/2016	0.51 0.591	500,000.00 500,000.00	-398.00	99.92	251.00	499,602.00	499,853.00
89116FYH7	Toronto Dominion Holdings (U.S.A.), Inc.	350,000.00	Financial	A-1+	0.00	11/17/2015 11/17/2015	0.30 0.258	349,367.08 349,594.58	67.86	99.904	0.00	349,662.44	349,662.44
912828PS3	US TREASURY N/B	1,000,000.00	Government	AAA	2.00	01/31/2016 01/31/2016	0.315 0.166	1,025,195.31 1,009,821.12	803.88	101.063	8,342.54	1,010,625.00	1,018,967.54
912828PS3	US TREASURY N/B	1,000,000.00	Government	AAA	2.00	01/31/2016 01/31/2016	0.335 0.166	1,018,007.81 1,009,731.49	893.51	101.063	8,342.54	1,010,625.00	1,018,967.54
3133EDGM8	FEDERAL FARM CREDIT BANK	1,000,000.00	Agency	AAA	0.35	03/10/2016 03/10/2016	0.441 0.397	998,200.00 999,373.59	265.41	99.963	1,079.17	999,639.00	1,000,718.17
3133EDGM8	FEDERAL FARM CREDIT BANK	200,000.00	Agency	AAA	0.35	03/10/2016 03/10/2016	0.52 0.397	199,336.00 199,765.70	162.10	99.963	215.83	199,927.80	200,143.63
46625HHW3	JPMORGAN CHASE & CO	750,000.00	Financial	A+	2.60	01/15/2016 01/15/2016	0.86 0.622	762,750.00 757,032.03	-1,081.53	100.793	8,991.67	755,950.50	764,942.17
---	---	23,493,047.06	---	AA+	---	01/15/2016 01/10/2016	0.456 0.388	23,685,248.31 23,576,259.96	6,235.65	---	80,289.18	23,582,495.61	23,662,784.79

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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
3136G1NQ8	FANNIE MAE	1,000,000.00	Agency	AAA	1.00	06/19/2017 09/19/2015	1.00 0.392	1,000,000.00 1,000,000.00	1,293.00	100.129	333.33	1,001,293.00	1,001,626.33
605581FW2	MISSISSIPPI ST-B-TXBL	300,000.00	Municipal	AA+	0.64	10/01/2016 10/01/2016	0.64 0.698	300,000.00 300,000.00	-252.00	99.916	480.00	299,748.00	300,228.00
45905U7F5	INTL BK RECON & DEVELOP	1,000,000.00	Government	NA	0.45	07/19/2016 07/19/2016	0.45 0.45	1,000,000.00 1,000,000.00	0.00	100.00	62.50	1,000,000.00	1,000,062.50
90331HMR1	US BANK NA CINCINNATI	450,000.00	Financial	AA-	0.577	01/26/2018 01/26/2018	0.483 0.628	451,206.00 451,143.12	-1,724.97	99.87	476.02	449,418.15	449,894.17
90331HMR1	US BANK NA CINCINNATI	300,000.00	Financial	AA-	0.577	01/26/2018 01/26/2018	0.587 0.628	300,000.00 300,000.00	-387.90	99.87	317.35	299,612.10	299,929.45
3133EDXG2	FEDERAL FARM CREDIT BANK	1,000,000.00	Agency	AAA	0.67	10/14/2016 10/14/2015	0.567 0.594	1,001,000.00 1,000,295.77	-168.77	100.012	1,433.06	1,000,127.00	1,001,560.06

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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 01/29/2016	0.712 0.739	599,994.30 599,995.51	-287.11	99.951	189.33	599,708.40	599,897.73
17275RAY8	CISCO SYSTEMS INC	750,000.00	Industrial	AA-	0.596	06/15/2018 06/15/2018	0.605 0.538	750,000.00 750,000.00	1,311.75	100.174	173.85	751,311.75	751,485.60
06050TLU4	BANK OF AMERICA NA	500,000.00	Financial	A+	0.745	02/14/2017 02/14/2017	0.759 0.729	500,000.00 500,000.00	135.50	100.027	496.67	500,135.50	500,632.17
084664CD1	BERKSHIRE HATHAWAY FIN	750,000.00	Financial	AA	0.575	01/12/2018 01/12/2018	0.585 0.527	750,000.00 750,000.00	931.50	100.124	947.84	750,931.50	751,879.34
06406HBX6	BANK OF NEW YORK MELLON	750,000.00	Financial	AA-	2.30	07/28/2016 07/28/2016	0.644 0.613	768,750.00 763,300.99	65.51	101.782	7,331.25	763,366.50	770,697.75
92867GAC7	VALET 2012-1 A3	23,999.13	Asset Backed	AAA	0.85	08/22/2016 07/21/2015	0.588 0.349	24,071.31 24,004.43	0.84	100.025	6.23	24,005.27	24,011.50
43814KAB7	HAROT 2015-1 A2	335,000.00	Asset Backed	AAA	0.70	06/15/2017 02/17/2016	0.707 0.704	334,982.51 334,987.28	-77.73	99.973	104.22	334,909.55	335,013.77
90290KAB1	USAOT 2014-1 A2	100,693.68	Asset Backed	AAA	0.38	10/17/2016 07/27/2015	0.385 0.473	100,689.73 100,693.34	-7.22	99.993	17.01	100,686.13	100,703.13
762494QV7	RIALTO USD-TXBL	250,000.00	Municipal	AA	1.258	02/01/2017 02/01/2017	1.258 1.314	250,000.00 250,000.00	15.00	100.006	829.93	250,015.00	250,844.93
70659PAE1	PENAR 2013-1A A1	750,000.00	Asset Backed	AAA	0.575	11/18/2017 11/17/2015	0.574 0.464	750,000.00 750,000.00	320.25	100.042	155.73	750,320.25	750,475.98
41284BAB2	HDMOT 2015-1 A2A	500,000.00	Asset Backed	AAA	0.80	01/15/2019 01/15/2017	0.802 0.74	499,995.95 499,996.82	411.68	100.081	177.78	500,408.50	500,586.28
31679KAB6	FITAT 2014-2 A2A	418,868.98	Asset Backed	AAA	0.45	04/17/2017 10/29/2015	0.464 0.405	418,822.95 418,851.82	53.19	100.009	83.77	418,905.01	418,988.78
06050TMB5	BANK OF AMERICA NA	250,000.00	Financial	A+	0.729	06/05/2017 06/05/2017	0.74 0.723	250,000.00 250,000.00	94.00	100.037	131.66	250,094.00	250,225.66
912828QX1	US TREASURY N/B	1,000,000.00	Government	AAA	1.50	07/31/2016 07/31/2016	0.434 0.341	1,018,398.44 1,011,509.92	678.08	101.219	6,256.91	1,012,188.00	1,018,444.91
4197915E4	HAWAII-TXBL-REF-ES	750,000.00	Municipal	AA	0.731	08/01/2016 08/01/2016	0.731 0.572	750,000.00 750,000.00	382.50	100.051	3,289.50	750,382.50	753,672.00
3130A3J70	FEDERAL HOME LOAN BANK	1,000,000.00	Agency	AAA	0.625	11/23/2016 11/23/2016	0.484 0.572	1,002,130.00 1,001,961.14	-1,355.14	100.06	659.72	1,000,606.00	1,001,265.72
43814GAB6	HAROT 2014-2 A2	102,755.55	Asset Backed	AAA	0.39	09/19/2016 09/02/2015	0.40 0.601	102,747.52 102,752.89	-37.62	99.961	14.47	102,715.27	102,729.74
097023BC8	BOEING CO	750,000.00	Industrial	A	3.75	11/20/2016 11/20/2016	0.849 0.84	789,135.00 779,940.63	-176.13	103.968	3,203.13	779,764.50	782,967.63
41284AAB4	HDMOT 2014-1 A2A	157,808.82	Asset Backed	AAA	0.49	04/15/2018 11/23/2015	0.497 0.441	157,798.14 157,804.09	9.30	100.002	34.37	157,813.40	157,847.76
65477WAB2	NAROT 2014-B A2	750,000.00	Asset Backed	AAA	0.60	06/15/2017 12/20/2015	0.607 0.643	749,959.73 749,974.51	-293.26	99.957	200.00	749,681.25	749,881.25
912828VL1	US TREASURY N/B	1,000,000.00	Government	AAA	0.625	07/15/2016 07/15/2016	0.356 0.324	1,003,007.81 1,002,787.73	-53.73	100.273	2,883.29	1,002,734.00	1,005,617.29
14912L4X6	CATERPILLAR FINANCIAL SE	775,000.00	Industrial	A	2.05	08/01/2016 08/01/2016	0.643 0.754	793,855.75 786,770.02	-1,515.22	101.323	6,619.79	785,254.80	791,874.59
76912TJC8	RIVERSIDE PUB FIN-REF	125,000.00	Municipal	A	1.00	09/01/2016 09/01/2016	1.301 1.269	124,468.75 124,566.90	88.10	99.724	329.86	124,655.00	124,984.86
912828RF9	US TREASURY N/B	1,000,000.00	Government	AAA	1.00	08/31/2016 08/31/2016	0.432 0.351	1,010,351.56 1,006,597.19	590.81	100.719	3,342.39	1,007,188.00	1,010,530.39
36164EAB1	GEET 2015-1 A2	400,000.00	Asset Backed	AAA	0.89	11/24/2017 05/19/2016	0.902 0.862	399,957.00 399,965.12	294.48	100.064	79.11	400,259.60	400,338.71
912828WQ9	US TREASURY N/B	1,000,000.00	Government	AAA	0.50	06/30/2016 06/30/2016	0.459 0.297	1,000,820.31 1,000,410.16	1,230.85	100.164	13.58	1,001,641.00	1,001,654.59
47787VAB7	JDOT 2014-A A2	284,960.66	Asset Backed	AAA	0.45	09/15/2016 09/06/2015	0.455 0.445	284,949.52 284,958.05	-1.67	99.999	56.99	284,956.39	285,013.38
---	---	19,124,086.82	---	AA+	---	02/20/2017 08/17/2016	0.611 0.557	19,237,092.29 19,203,267.44	1,567.87	---	40,730.64	19,204,835.30	19,245,565.95

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WC-Contra Costa County (19529)

Dated: 07/09/2015

Summary

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
---	---	44,067,461.99	---	AA+	---	07/01/2016 04/08/2016	0.508 0.449	44,372,668.71 44,229,855.51	7,803.52	---	121,019.83	44,237,659.02	44,358,678.85

* 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 04/01/2015 - 06/30/2015

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Dated: 07/09/2015

* 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
05/15/2015 05/15/2015	Principal Paydown	161571FY5 CHAIT 2013-A4 A4	0.286	05/15/2017	Direct	0.00 -750,000.00	---	0.00 -750,000.00	0.00	0.00	0.00	750,000.00
06/15/2015 06/15/2015	Principal Paydown	31679KAB6 FITAT 2014-2 A2A	0.45	04/17/2017	Direct	0.00 -59,983.73	---	0.00 -59,983.73	0.00	-0.00	0.00	59,983.73
05/15/2015 05/15/2015	Principal Paydown	31679KAB6 FITAT 2014-2 A2A	0.45	04/17/2017	Direct	0.00 -64,440.40	---	0.00 -64,440.40	0.00	0.00	0.00	64,440.40
04/15/2015 04/15/2015	Principal Paydown	31679KAB6 FITAT 2014-2 A2A	0.45	04/17/2017	Direct	0.00 -70,136.51	---	0.00 -70,136.51	0.00	-0.00	0.00	70,136.51
04/15/2015 04/15/2015	Principal Paydown	41284AAB4 HDMOT 2014-1 A2A	0.49	04/15/2018	Direct	0.00 -20,251.26	---	0.00 -20,251.26	0.00	0.00	0.00	20,251.26
06/15/2015 06/15/2015	Principal Paydown	41284AAB4 HDMOT 2014-1 A2A	0.49	04/15/2018	Direct	0.00 -17,339.25	---	0.00 -17,339.25	0.00	-0.00	0.00	17,339.25
05/15/2015 05/15/2015	Principal Paydown	41284AAB4 HDMOT 2014-1 A2A	0.49	04/15/2018	Direct	0.00 -18,089.34	---	0.00 -18,089.34	0.00	0.00	0.00	18,089.34
04/18/2015 04/18/2015	Principal Paydown	43814GAB6 HAROT 2014-2 A2	0.39	09/19/2016	Direct	0.00 -20,500.06	---	0.00 -20,500.06	0.00	-0.00	0.00	20,500.06
06/18/2015 06/18/2015	Principal Paydown	43814GAB6 HAROT 2014-2 A2	0.39	09/19/2016	Direct	0.00 -19,045.59	---	0.00 -19,045.59	0.00	-0.00	0.00	19,045.59
05/18/2015 05/18/2015	Principal Paydown	43814GAB6 HAROT 2014-2 A2	0.39	09/19/2016	Direct	0.00 -19,819.10	---	0.00 -19,819.10	0.00	-0.00	0.00	19,819.10
04/15/2015 04/15/2015	Principal Paydown	47787VAB7 JDOT 2014-A A2	0.45	09/15/2016	Direct	0.00 -59,993.66	---	0.00 -59,993.66	0.00	0.00	0.00	59,993.66
05/15/2015 05/15/2015	Principal Paydown	47787VAB7 JDOT 2014-A A2	0.45	09/15/2016	Direct	0.00 -69,868.04	---	0.00 -69,868.05	0.00	0.01	0.00	69,868.05
06/15/2015 06/15/2015	Principal Paydown	47787VAB7 JDOT 2014-A A2	0.45	09/15/2016	Direct	0.00 -42,979.56	---	0.00 -42,979.56	0.00	-0.00	0.00	42,979.56
06/15/2015 06/15/2015	Principal Paydown	58768EAC3 MBALT 2014-A A2A	0.48	06/15/2016	Direct	0.00 -72,646.19	---	0.00 -72,646.19	0.00	0.00	0.00	72,646.19
05/15/2015 05/15/2015	Principal Paydown	58768EAC3 MBALT 2014-A A2A	0.48	06/15/2016	Direct	0.00 -78,112.39	---	0.00 -78,112.39	0.00	-0.00	0.00	78,112.39
04/15/2015 04/15/2015	Principal Paydown	58768EAC3 MBALT 2014-A A2A	0.48	06/15/2016	Direct	0.00 -83,441.18	---	0.00 -83,441.18	0.00	0.00	0.00	83,441.18
04/15/2015 04/15/2015	Principal Paydown	89236VAB6 TAOT 2013-B A2	0.48	02/15/2016	Direct	0.00 -19,671.51	---	0.00 -19,671.51	0.00	-0.00	0.00	19,671.51
04/15/2015 04/15/2015	Principal Paydown	90290KAB1 USAOT 2014-1 A2	0.38	10/17/2016	Direct	0.00 -66,825.12	---	0.00 -66,825.12	0.00	-0.00	0.00	66,825.12
05/15/2015 05/15/2015	Principal Paydown	90290KAB1 USAOT 2014-1 A2	0.38	10/17/2016	Direct	0.00 -61,421.36	---	0.00 -61,421.36	0.00	-0.00	0.00	61,421.36
06/15/2015 06/15/2015	Principal Paydown	90290KAB1 USAOT 2014-1 A2	0.38	10/17/2016	Direct	0.00 -58,161.56	---	0.00 -58,161.55	0.00	-0.01	0.00	58,161.55
06/20/2015 06/20/2015	Principal Paydown	92867GAC7 VALET 2012-1 A3	0.85	08/22/2016	Direct	0.00 -26,840.54	---	0.00 -26,840.54	0.00	-0.00	0.00	26,840.54
05/20/2015 05/20/2015	Principal Paydown	92867GAC7 VALET 2012-1 A3	0.85	08/22/2016	Direct	0.00 -22,540.32	---	0.00 -22,540.32	0.00	-0.00	0.00	22,540.32
04/20/2015 04/20/2015	Principal Paydown	92867GAC7 VALET 2012-1 A3	0.85	08/22/2016	Direct	0.00 -23,623.92	---	0.00 -23,623.92	0.00	0.00	0.00	23,623.92
---	Principal Paydown	---	---	---	Direct	0.00 -1,745,730.60	---	0.00 -1,745,730.59	0.00	-0.01	0.00	1,745,730.59

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
05/29/2015 06/05/2015	Buy	06050TMB5 BANK OF AMERICA NA	0.729	06/05/2017	Bank of America	250,000.00 250,000.00	100.00	0.00 250,000.00	0.00	0.00	0.00	-250,000.00

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06/10/2015 06/17/2015	Buy	17275RAY8 CISCO SYSTEMS INC	0.596	06/15/2018	Citigroup Global Markets (AU)	750,000.00 750,000.00	100.00	0.00 750,000.00	0.00	0.00	0.00	-750,000.00
05/15/2015 05/18/2015	Buy	3130A3J70 FEDERAL HOME LOAN BANK	0.625	11/23/2016	APX Asset	1,000,000.00 1,000,000.00	100.213	0.00 1,002,130.00	3,142.36	0.00	0.00	-1,005,272.36
06/10/2015 06/11/2015	Buy	3136G1NQ8 FANNIE MAE	1.00	06/19/2017	APX Asset	1,000,000.00 1,000,000.00	100.00	0.00 1,000,000.00	4,777.78	0.00	0.00	-1,004,777.78
04/27/2015 04/30/2015	Buy	459056HY6 INTL BK RECON & DEVELOP	0.00	02/15/2016	CastleOak Securities LP	771,000.00 771,000.00	99.644	0.00 768,255.24	0.00	0.00	0.00	-768,255.24
05/19/2015 05/20/2015	Buy	459056HY6 INTL BK RECON & DEVELOP	0.00	02/15/2016	CastleOak Securities LP	163,000.00 163,000.00	99.626	0.00 162,390.38	0.00	0.00	0.00	-162,390.38
06/19/2015 06/26/2015	Buy	45905U7F5 INTL BK RECON & DEVELOP	0.45	07/19/2016	APX Asset	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
04/30/2015 04/30/2015	Buy	69349LAH1 PNC BANK NA	0.80	01/28/2016	TORONTO DOMINION BK	750,000.00 750,000.00	100.238	0.00 751,785.00	1,533.33	0.00	0.00	-753,318.33
04/14/2015 04/14/2015	Buy	89116FYH7 Toronto Dominion Holdings (U.S.A.), Inc.	0.00	11/17/2015	Bank of America	350,000.00 350,000.00	99.819	0.00 349,367.08	0.00	0.00	0.00	-349,367.08
05/11/2015 05/12/2015	Buy	90331HMR1 US BANK NA CINCINNATI	0.577	01/26/2018	Dain Rauscher	450,000.00 450,000.00	100.268	0.00 451,206.00	115.40	0.00	0.00	-451,321.40
05/29/2015 06/01/2015	Buy	912828VL1 US TREASURY N/B	0.625	07/15/2016	Goldman Sachs & Co. (AU)	1,000,000.00 1,000,000.00	100.301	0.00 1,003,007.81	2,365.33	0.00	0.00	-1,005,373.14
06/24/2015 06/24/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.04	06/30/2015	Direct	296.67 296.67	1.00	296.67 296.67	0.00	0.00	0.00	-296.67
06/30/2015 06/30/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.04	06/30/2015	Direct	2,500.00 2,500.00	1.00	2,500.00 2,500.00	0.00	0.00	0.00	-2,500.00
04/08/2015 04/08/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	Direct	1,595.81 1,595.81	1.00	1,595.81 1,595.81	0.00	0.00	0.00	-1,595.81
04/15/2015 04/15/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	Direct	20,164.55 20,164.55	1.00	20,164.55 20,164.55	0.00	0.00	0.00	-20,164.55
04/15/2015 04/15/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	Direct	83,808.04 83,808.04	1.00	83,808.04 83,808.04	0.00	0.00	0.00	-83,808.04
04/15/2015 04/15/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	Direct	218,690.11 218,690.11	1.00	218,690.11 218,690.11	0.00	0.00	0.00	-218,690.11
04/14/2015 04/14/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	Direct	3,350.00 3,350.00	1.00	3,350.00 3,350.00	0.00	0.00	0.00	-3,350.00
04/13/2015 04/13/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	Direct	1,014.38 1,014.38	1.00	1,014.38 1,014.38	0.00	0.00	0.00	-1,014.38
04/17/2015 04/17/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	Direct	1,002,500.00 1,002,500.00	1.00	1,002,500.00 1,002,500.00	0.00	0.00	0.00	-1,002,500.00
04/23/2015 04/23/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	Direct	484.56 484.56	1.00	484.56 484.56	0.00	0.00	0.00	-484.56
04/20/2015 04/20/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	Direct	14,299.03 14,299.03	1.00	14,299.03 14,299.03	0.00	0.00	0.00	-14,299.03
04/20/2015 04/20/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	Direct	23,692.63 23,692.63	1.00	23,692.63 23,692.63	0.00	0.00	0.00	-23,692.63
04/20/2015 04/20/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	Direct	389.81 389.81	1.00	389.81 389.81	0.00	0.00	0.00	-389.81
04/27/2015 04/27/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	Direct	417.07 417.07	1.00	417.07 417.07	0.00	0.00	0.00	-417.07
04/27/2015 04/27/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	Direct	513,875.00 513,875.00	1.00	513,875.00 513,875.00	0.00	0.00	0.00	-513,875.00
05/01/2015 05/01/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	Direct	3,510.34 3,510.34	1.00	3,510.34 3,510.34	0.00	0.00	0.00	-3,510.34
04/29/2015 04/29/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	Direct	751,073.63 751,073.63	1.00	751,073.63 751,073.63	0.00	0.00	0.00	-751,073.63
05/04/2015 05/04/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	Direct	1,250.00 1,250.00	1.00	1,250.00 1,250.00	0.00	0.00	0.00	-1,250.00
05/11/2015 05/11/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	Direct	752,812.50 752,812.50	1.00	752,812.50 752,812.50	0.00	0.00	0.00	-752,812.50

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05/15/2015 05/15/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	Direct	966,371.97 966,371.97	1.00	966,371.97 966,371.97	0.00	0.00	0.00	-966,371.97
05/15/2015 05/15/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	Direct	78,274.31 78,274.31	1.00	78,274.31 78,274.31	0.00	0.00	0.00	-78,274.31
05/14/2015 05/14/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	Direct	869.68 869.68	1.00	869.68 869.68	0.00	0.00	0.00	-869.68
05/21/2015 05/21/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	Direct	22,592.30 22,592.30	1.00	22,592.30 22,592.30	0.00	0.00	0.00	-22,592.30
05/20/2015 05/20/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	Direct	1,850,480.63 1,850,480.63	1.00	1,850,480.63 1,850,480.63	0.00	0.00	0.00	-1,850,480.63
05/19/2015 05/19/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	Direct	878.93 878.93	1.00	878.93 878.93	0.00	0.00	0.00	-878.93
05/18/2015 05/18/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	Direct	332.82 332.82	1.00	332.82 332.82	0.00	0.00	0.00	-332.82
05/26/2015 05/26/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	Direct	615.00 615.00	1.00	615.00 615.00	0.00	0.00	0.00	-615.00
05/26/2015 05/26/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	Direct	3,229.17 3,229.17	1.00	3,229.17 3,229.17	0.00	0.00	0.00	-3,229.17
05/26/2015 05/26/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	Direct	296.67 296.67	1.00	296.67 296.67	0.00	0.00	0.00	-296.67
06/10/2015 06/10/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.04	06/30/2015	Direct	10,625.00 10,625.00	1.00	10,625.00 10,625.00	0.00	0.00	0.00	-10,625.00
06/18/2015 06/18/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.04	06/30/2015	Direct	19,455.47 19,455.47	1.00	19,455.47 19,455.47	0.00	0.00	0.00	-19,455.47
06/17/2015 06/17/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.04	06/30/2015	Direct	12,000.00 12,000.00	1.00	12,000.00 12,000.00	0.00	0.00	0.00	-12,000.00
06/15/2015 06/15/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.04	06/30/2015	Direct	252,728.67 252,728.67	1.00	252,728.67 252,728.67	0.00	0.00	0.00	-252,728.67
06/15/2015 06/15/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.04	06/30/2015	Direct	195.42 195.42	1.00	195.42 195.42	0.00	0.00	0.00	-195.42
06/22/2015 06/22/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.04	06/30/2015	Direct	26,876.55 26,876.55	1.00	26,876.55 26,876.55	0.00	0.00	0.00	-26,876.55
06/19/2015 06/19/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.04	06/30/2015	Direct	1,005,000.00 1,005,000.00	1.00	1,005,000.00 1,005,000.00	0.00	0.00	0.00	-1,005,000.00
06/19/2015 06/19/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.04	06/30/2015	Direct	1,675.00 1,675.00	1.00	1,675.00 1,675.00	0.00	0.00	0.00	-1,675.00
---	Buy	---	---	---	---	15,132,221.72	---	7,648,221.72	11,934.20	0.00	0.00	-15,148,297.43
---		---				15,132,221.72		15,136,363.23				

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
06/19/2015 06/19/2015	Sell	3134G4XC7 FREDDIE MAC	0.67	09/19/2016	Not Provided	-1,000,000.00 -1,000,000.00	100.00	0.00 -1,000,000.00	-1,675.00	82.97	0.00	1,001,675.00
05/20/2015 05/20/2015	Sell	3134G53J2 FREDDIE MAC	0.55	05/20/2016	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
04/29/2015 04/29/2015	Sell	69349LAL2 PNC BANK NA	0.572	04/29/2016	Not Provided	-750,000.00 -750,000.00	100.00	0.00 -750,000.00	0.00	0.00	0.00	750,000.00
06/26/2015 06/26/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.04	06/30/2015	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
04/02/2015 04/02/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	Direct	-502,232.22 -502,232.22	1.00	-502,232.22 -502,232.22	0.00	0.00	0.00	502,232.22
04/01/2015 04/01/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	Direct	-479,516.35 -479,516.35	1.00	-479,516.35 -479,516.35	0.00	0.00	0.00	479,516.35
04/06/2015 04/06/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	Direct	-767,720.00 -767,720.00	1.00	-767,720.00 -767,720.00	0.00	0.00	0.00	767,720.00
04/14/2015 04/14/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	Direct	-349,367.08 -349,367.08	1.00	-349,367.08 -349,367.08	0.00	0.00	0.00	349,367.08

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04/30/2015 04/30/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	Direct	-768,255.24 -768,255.24	1.00	-768,255.24 -768,255.24	0.00	0.00	0.00	768,255.24
04/30/2015 04/30/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	Direct	-753,318.33 -753,318.33	1.00	-753,318.33 -753,318.33	0.00	0.00	0.00	753,318.33
05/12/2015 05/12/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	Direct	-451,321.40 -451,321.40	1.00	-451,321.40 -451,321.40	0.00	0.00	0.00	451,321.40
05/20/2015 05/20/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	Direct	-1.20 -1.20	1.00	-1.20 -1.20	0.00	0.00	0.00	1.20
05/18/2015 05/18/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	Direct	-982,763.79 -982,763.79	1.00	-982,763.79 -982,763.79	0.00	0.00	0.00	982,763.79
06/01/2015 06/01/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.04	06/30/2015	Direct	-1,005,306.15 -1,005,306.15	1.00	-1,005,306.15 -1,005,306.15	0.00	0.00	0.00	1,005,306.15
06/05/2015 06/05/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.04	06/30/2015	Direct	-250,000.00 -250,000.00	1.00	-250,000.00 -250,000.00	0.00	0.00	0.00	250,000.00
06/11/2015 06/11/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.04	06/30/2015	Direct	-1,003,527.78 -1,003,527.78	1.00	-1,003,527.78 -1,003,527.78	0.00	0.00	0.00	1,003,527.78
06/22/2015 06/22/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.04	06/30/2015	Direct	-6,295.46 -6,295.46	1.00	-6,295.46 -6,295.46	0.00	0.00	0.00	6,295.46
---	Sell	---	---	---	---	-11,069,625.00 -11,069,625.00	---	-8,319,625.00 -11,069,625.00	-1,675.00	82.97	0.00	11,071,300.00

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
04/17/2015 04/17/2015	Maturity	3137EADD8 FREDDIE MAC	0.50	04/17/2015	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
05/11/2015 05/11/2015	Maturity	459200HD6 IBM CORP	0.75	05/11/2015	Maturity	-750,000.00 -750,000.00	100.00	0.00 -750,000.00	0.00	0.00	0.00	750,000.00
04/27/2015 04/27/2015	Maturity	74254PYF3 PRINCIPAL LIFE INC FDG	5.55	04/27/2015	Maturity	-500,000.00 -500,000.00	100.00	0.00 -500,000.00	0.00	0.00	0.00	500,000.00
06/17/2015 06/17/2015	Maturity	89233P4B9 TOYOTA MOTOR CREDIT CORP	3.20	06/17/2015	Maturity	-750,000.00 -750,000.00	100.00	0.00 -750,000.00	0.00	0.00	0.00	750,000.00
---	Maturity	---	---	---	Maturity	-3,000,000.00 -3,000,000.00	100.00	0.00 -3,000,000.00	0.00	0.00	0.00	3,000,000.00

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
05/20/2015 05/20/2015	Call Redemption	3134G54C6 FREDDIE MAC	0.50	05/20/2016	Redemption	-1,000,000.00 -1,000,000.00	100.00	0.00 -1,000,000.00	0.00	0.00	0.00	1,000,000.00
05/20/2015 05/20/2015	Call Redemption	3134G54C6 FREDDIE MAC	0.50	05/20/2016	Redemption	-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

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
---	---	---	---	---	---	62,596.72 -1,683,133.88	---	-671,403.28 -1,678,992.36	10,259.20	82.96	0.00	1,668,733.16

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

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

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* Does not Lock Down.

Receivable

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Description	Coupon Rate	Final Maturity	Price	Base Amount
06/30/2015	06/30/2015	Money Market Funds	0.00	949917397	WFA HERITAGE MONEY MARK-I	0.04	06/30/2015	---	66.98
06/30/2015	06/30/2015	Money Market Funds	0.00	949917397	WFA HERITAGE MONEY MARK-I	0.04	06/30/2015	---	66.98

Settled

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Description	Coupon Rate	Final Maturity	Price	Base Amount
05/01/2015	05/01/2015	Coupon	0.00	03255LGX1	ANAHEIM FING AUTH-B	1.00	05/01/2016	---	3,479.17
05/14/2015	05/14/2015	Coupon	0.00	06050TLU4	BANK OF AMERICA NA	0.745	02/14/2017	---	868.48
05/29/2015	06/05/2015	Buy	250,000.00	06050TMB5	BANK OF AMERICA NA	0.729	06/05/2017	100.00	-250,000.00
04/13/2015	04/13/2015	Coupon	0.00	084664CD1	BERKSHIRE HATHAWAY FIN	0.575	01/12/2018	---	1,014.38
05/20/2015	05/20/2015	Coupon	0.00	097023BC8	BOEING CO	3.75	11/20/2016	---	14,062.50
05/15/2015	05/15/2015	Principal Paydown	-750,000.00	161571FY5	CHAIT 2013-A4 A4	0.286	05/15/2017	---	750,000.00
05/15/2015	05/15/2015	Coupon	0.00	161571FY5	CHAIT 2013-A4 A4	0.286	05/15/2017	---	175.94
04/15/2015	04/15/2015	Coupon	0.00	161571FY5	CHAIT 2013-A4 A4	0.281	05/15/2017	---	171.56
06/10/2015	06/17/2015	Buy	750,000.00	17275RAY8	CISCO SYSTEMS INC	0.596	06/15/2018	100.00	-750,000.00
05/23/2015	05/23/2015	Coupon	0.00	3130A3J70	FEDERAL HOME LOAN BANK	0.625	11/23/2016	---	3,229.17
05/15/2015	05/18/2015	Buy	1,000,000.00	3130A3J70	FEDERAL HOME LOAN BANK	0.625	11/23/2016	100.213	-1,005,272.36
06/10/2015	06/10/2015	Coupon	0.00	313373SZ6	FEDERAL HOME LOAN BANK	2.125	06/10/2016	---	10,625.00
05/04/2015	05/04/2015	Coupon	0.00	3133EDGC0	FEDERAL FARM CREDIT BANK	0.25	11/04/2015	---	1,250.00
04/14/2015	04/14/2015	Coupon	0.00	3133EDXG2	FEDERAL FARM CREDIT BANK	0.67	10/14/2016	---	3,350.00
06/19/2015	06/19/2015	Sell	-1,000,000.00	3134G4XC7	FREDDIE MAC	0.67	09/19/2016	100.00	1,001,675.00
05/20/2015	05/20/2015	Coupon	0.00	3134G53J2	FREDDIE MAC	0.55	05/20/2016	---	2,750.00
05/20/2015	05/20/2015	Sell	-1,000,000.00	3134G53J2	FREDDIE MAC	0.55	05/20/2016	100.00	1,000,000.00
05/20/2015	05/20/2015	Coupon	0.00	3134G54C6	FREDDIE MAC	0.50	05/20/2016	---	2,500.00
05/20/2015	05/20/2015	Call Redemption	-1,000,000.00	3134G54C6	FREDDIE MAC	0.50	05/20/2016	100.00	1,000,000.00
06/19/2015	06/19/2015	Coupon	0.00	3136G1NQ8	FANNIE MAE	1.00	06/19/2017	---	5,000.00
06/10/2015	06/11/2015	Buy	1,000,000.00	3136G1NQ8	FANNIE MAE	1.00	06/19/2017	100.00	-1,004,777.78
04/17/2015	04/17/2015	Maturity	-1,000,000.00	3137EADD8	FREDDIE MAC	0.50	04/17/2015	100.00	1,000,000.00
04/17/2015	04/17/2015	Coupon	0.00	3137EADD8	FREDDIE MAC	0.50	04/17/2015	---	2,500.00
06/15/2015	06/15/2015	Coupon	0.00	31679KAB6	FITAT 2014-2 A2A	0.45	04/17/2017	---	179.57
06/15/2015	06/15/2015	Principal Paydown	-59,983.73	31679KAB6	FITAT 2014-2 A2A	0.45	04/17/2017	---	59,983.73
05/15/2015	05/15/2015	Coupon	0.00	31679KAB6	FITAT 2014-2 A2A	0.45	04/17/2017	---	203.73
05/15/2015	05/15/2015	Principal Paydown	-64,440.40	31679KAB6	FITAT 2014-2 A2A	0.45	04/17/2017	---	64,440.40
04/15/2015	04/15/2015	Coupon	0.00	31679KAB6	FITAT 2014-2 A2A	0.45	04/17/2017	---	230.04
04/15/2015	04/15/2015	Principal Paydown	-70,136.51	31679KAB6	FITAT 2014-2 A2A	0.45	04/17/2017	---	70,136.51
05/23/2015	05/23/2015	Coupon	0.00	36164EAB1	GEET 2015-1 A2	0.89	11/24/2017	---	296.67
04/23/2015	04/23/2015	Coupon	0.00	36164EAB1	GEET 2015-1 A2	0.89	11/24/2017	---	484.56
06/23/2015	06/23/2015	Coupon	0.00	36164EAB1	GEET 2015-1 A2	0.89	11/24/2017	---	296.67
04/08/2015	04/08/2015	Coupon	0.00	36962G6Q2	GENERAL ELEC CAP CORP	0.874	01/08/2016	---	1,595.81
04/15/2015	04/15/2015	Coupon	0.00	41284AAB4	HDMOT 2014-1 A2A	0.49	04/15/2018	---	87.17
04/15/2015	04/15/2015	Principal Paydown	-20,251.26	41284AAB4	HDMOT 2014-1 A2A	0.49	04/15/2018	---	20,251.26
06/15/2015	06/15/2015	Coupon	0.00	41284AAB4	HDMOT 2014-1 A2A	0.49	04/15/2018	---	71.52
06/15/2015	06/15/2015	Principal Paydown	-17,339.25	41284AAB4	HDMOT 2014-1 A2A	0.49	04/15/2018	---	17,339.25
05/15/2015	05/15/2015	Coupon	0.00	41284AAB4	HDMOT 2014-1 A2A	0.49	04/15/2018	---	78.91
05/15/2015	05/15/2015	Principal Paydown	-18,089.34	41284AAB4	HDMOT 2014-1 A2A	0.49	04/15/2018	---	18,089.34
06/15/2015	06/15/2015	Coupon	0.00	41284BAB2	HDMOT 2015-1 A2A	0.80	01/15/2019	---	333.33

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05/15/2015	05/15/2015	Coupon	0.00	41284BAB2	HDMOT 2015-1 A2A	0.80	01/15/2019	---	333.33
04/15/2015	04/15/2015	Coupon	0.00	41284BAB2	HDMOT 2015-1 A2A	0.80	01/15/2019	---	333.33
04/18/2015	04/18/2015	Principal Paydown	-20,500.06	43814GAB6	HAROT 2014-2 A2	0.39	09/19/2016	---	20,500.06
04/18/2015	04/18/2015	Coupon	0.00	43814GAB6	HAROT 2014-2 A2	0.39	09/19/2016	---	52.69
06/18/2015	06/18/2015	Coupon	0.00	43814GAB6	HAROT 2014-2 A2	0.39	09/19/2016	---	39.59
06/18/2015	06/18/2015	Principal Paydown	-19,045.59	43814GAB6	HAROT 2014-2 A2	0.39	09/19/2016	---	19,045.59
05/18/2015	05/18/2015	Principal Paydown	-19,819.10	43814GAB6	HAROT 2014-2 A2	0.39	09/19/2016	---	19,819.10
05/18/2015	05/18/2015	Coupon	0.00	43814GAB6	HAROT 2014-2 A2	0.39	09/19/2016	---	46.03
06/15/2015	06/15/2015	Coupon	0.00	43814KAB7	HAROT 2015-1 A2	0.70	06/15/2017	---	195.42
05/15/2015	05/15/2015	Coupon	0.00	43814KAB7	HAROT 2015-1 A2	0.70	06/15/2017	---	195.42
04/15/2015	04/15/2015	Coupon	0.00	43814KAB7	HAROT 2015-1 A2	0.70	06/15/2017	---	195.42
04/27/2015	04/30/2015	Buy	771,000.00	459056HY6	INTL BK RECON & DEVELOP	0.00	02/15/2016	99.644	-768,255.24
05/19/2015	05/20/2015	Buy	163,000.00	459056HY6	INTL BK RECON & DEVELOP	0.00	02/15/2016	99.626	-162,390.38
06/19/2015	06/26/2015	Buy	1,000,000.00	45905U7F5	INTL BK RECON & DEVELOP	0.45	07/19/2016	100.00	-1,000,000.00
05/11/2015	05/11/2015	Coupon	0.00	459200HD6	IBM CORP	0.75	05/11/2015	---	2,812.50
05/11/2015	05/11/2015	Maturity	-750,000.00	459200HD6	IBM CORP	0.75	05/11/2015	100.00	750,000.00
04/15/2015	04/15/2015	Coupon	0.00	47787VAB7	JDOT 2014-A A2	0.45	09/15/2016	---	171.68
04/15/2015	04/15/2015	Principal Paydown	-59,993.66	47787VAB7	JDOT 2014-A A2	0.45	09/15/2016	---	59,993.66
05/15/2015	05/15/2015	Principal Paydown	-69,868.04	47787VAB7	JDOT 2014-A A2	0.45	09/15/2016	---	69,868.05
05/15/2015	05/15/2015	Coupon	0.00	47787VAB7	JDOT 2014-A A2	0.45	09/15/2016	---	149.18
06/15/2015	06/15/2015	Coupon	0.00	47787VAB7	JDOT 2014-A A2	0.45	09/15/2016	---	122.98
06/15/2015	06/15/2015	Principal Paydown	-42,979.56	47787VAB7	JDOT 2014-A A2	0.45	09/15/2016	---	42,979.56
06/15/2015	06/15/2015	Principal Paydown	-72,646.19	58768EAC3	MBALT 2014-A A2A	0.48	06/15/2016	---	72,646.19
06/15/2015	06/15/2015	Coupon	0.00	58768EAC3	MBALT 2014-A A2A	0.48	06/15/2016	---	130.68
05/15/2015	05/15/2015	Principal Paydown	-78,112.39	58768EAC3	MBALT 2014-A A2A	0.48	06/15/2016	---	78,112.39
05/15/2015	05/15/2015	Coupon	0.00	58768EAC3	MBALT 2014-A A2A	0.48	06/15/2016	---	161.92
04/15/2015	04/15/2015	Principal Paydown	-83,441.18	58768EAC3	MBALT 2014-A A2A	0.48	06/15/2016	---	83,441.18
04/15/2015	04/15/2015	Coupon	0.00	58768EAC3	MBALT 2014-A A2A	0.48	06/15/2016	---	195.30
04/01/2015	04/01/2015	Coupon	0.00	605581FW2	MISSISSIPPI ST-B-TXBL	0.64	10/01/2016	---	229.33
04/15/2015	04/15/2015	Coupon	0.00	65477WAB2	NAROT 2014-B A2	0.60	06/15/2017	---	375.00
05/15/2015	05/15/2015	Coupon	0.00	65477WAB2	NAROT 2014-B A2	0.60	06/15/2017	---	375.00
06/15/2015	06/15/2015	Coupon	0.00	65477WAB2	NAROT 2014-B A2	0.60	06/15/2017	---	375.00
04/01/2015	04/01/2015	Coupon	0.00	677520FR4	OH ST-TXB-DEV ASST-A	5.39	10/01/2015	---	20,212.50
04/30/2015	04/30/2015	Buy	750,000.00	69349LAH1	PNC BANK NA	0.80	01/28/2016	100.238	-753,318.33
04/29/2015	04/29/2015	Coupon	0.00	69349LAL2	PNC BANK NA	0.572	04/29/2016	---	1,073.63
04/29/2015	04/29/2015	Sell	-750,000.00	69349LAL2	PNC BANK NA	0.572	04/29/2016	100.00	750,000.00
05/16/2015	05/16/2015	Coupon	0.00	69371RK96	PACCAR FINANCIAL CORP	0.70	11/16/2015	---	2,467.50
05/18/2015	05/18/2015	Coupon	0.00	70659PAE1	PENAR 2013-1A A1	0.573	11/18/2017	---	332.82
04/20/2015	04/20/2015	Coupon	0.00	70659PAE1	PENAR 2013-1A A1	0.571	11/18/2017	---	389.81
06/18/2015	06/18/2015	Coupon	0.00	70659PAE1	PENAR 2013-1A A1	0.575	11/18/2017	---	370.29
05/19/2015	05/19/2015	Coupon	0.00	74153WCA5	PRICOA GLOBAL FUNDING 1	0.546	08/19/2015	---	878.93
04/27/2015	04/27/2015	Coupon	0.00	74254PYF3	PRINCIPAL LIFE INC FDG	5.55	04/27/2015	---	13,875.00
04/27/2015	04/27/2015	Maturity	-500,000.00	74254PYF3	PRINCIPAL LIFE INC FDG	5.55	04/27/2015	100.00	500,000.00
06/11/2015	06/11/2015	Coupon	0.00	74256LAC3	PRINCIPAL LFE GLB FND II	1.00	12/11/2015	---	1,250.00
04/14/2015	04/14/2015	Buy	350,000.00	89116FYH7	Toronto Dominion Holdings (U.S.A.), Inc.	0.00	11/17/2015	99.819	-349,367.08
06/17/2015	06/17/2015	Coupon	0.00	89233P4B9	TOYOTA MOTOR CREDIT CORP	3.20	06/17/2015	---	12,000.00
06/17/2015	06/17/2015	Maturity	-750,000.00	89233P4B9	TOYOTA MOTOR CREDIT CORP	3.20	06/17/2015	100.00	750,000.00
04/15/2015	04/15/2015	Principal Paydown	-19,671.51	89236VAB6	TAOT 2013-B A2	0.48	02/15/2016	---	19,671.51
04/15/2015	04/15/2015	Coupon	0.00	89236VAB6	TAOT 2013-B A2	0.48	02/15/2016	---	7.87
05/15/2015	05/15/2015	Coupon	0.00	89236WAB4	TAOT 2015-A A2	0.71	07/17/2017	---	355.00

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04/15/2015	04/15/2015	Coupon	0.00	89236WAB4	TAOT 2015-A A2	0.71	07/17/2017	---	485.17
06/15/2015	06/15/2015	Coupon	0.00	89236WAB4	TAOT 2015-A A2	0.71	07/17/2017	---	355.00
04/15/2015	04/15/2015	Coupon	0.00	90290KAB1	USAOT 2014-1 A2	0.38	10/17/2016	---	90.92
04/15/2015	04/15/2015	Principal Paydown	-66,825.12	90290KAB1	USAOT 2014-1 A2	0.38	10/17/2016	---	66,825.12
05/15/2015	05/15/2015	Principal Paydown	-61,421.36	90290KAB1	USAOT 2014-1 A2	0.38	10/17/2016	---	61,421.36
05/15/2015	05/15/2015	Coupon	0.00	90290KAB1	USAOT 2014-1 A2	0.38	10/17/2016	---	69.75
06/15/2015	06/15/2015	Principal Paydown	-58,161.56	90290KAB1	USAOT 2014-1 A2	0.38	10/17/2016	---	58,161.55
06/15/2015	06/15/2015	Coupon	0.00	90290KAB1	USAOT 2014-1 A2	0.38	10/17/2016	---	50.30
05/11/2015	05/12/2015	Buy	450,000.00	90331HMR1	US BANK NA CINCINNATI	0.577	01/26/2018	100.268	-451,321.40
04/26/2015	04/26/2015	Coupon	0.00	90331HMR1	US BANK NA CINCINNATI	0.577	01/26/2018	---	417.25
05/29/2015	06/01/2015	Buy	1,000,000.00	912828VL1	US TREASURY N/B	0.625	07/15/2016	100.301	-1,005,373.14
06/30/2015	06/30/2015	Coupon	0.00	912828WQ9	US TREASURY N/B	0.50	06/30/2016	---	2,500.00
05/15/2015	05/15/2015	Coupon	0.00	91412GUT0	UNIV OF CALIFORNIA-AN	0.634	05/15/2016	---	792.50
05/26/2015	05/26/2015	Coupon	0.00	928668AD4	VOLKSWAGEN GROUP AMERICA	0.502	05/23/2016	---	615.25
06/20/2015	06/20/2015	Principal Paydown	-26,840.54	92867GAC7	VALET 2012-1 A3	0.85	08/22/2016	---	26,840.54
06/20/2015	06/20/2015	Coupon	0.00	92867GAC7	VALET 2012-1 A3	0.85	08/22/2016	---	36.01
05/20/2015	05/20/2015	Coupon	0.00	92867GAC7	VALET 2012-1 A3	0.85	08/22/2016	---	51.98
05/20/2015	05/20/2015	Principal Paydown	-22,540.32	92867GAC7	VALET 2012-1 A3	0.85	08/22/2016	---	22,540.32
04/20/2015	04/20/2015	Coupon	0.00	92867GAC7	VALET 2012-1 A3	0.85	08/22/2016	---	68.71
04/20/2015	04/20/2015	Principal Paydown	-23,623.92	92867GAC7	VALET 2012-1 A3	0.85	08/22/2016	---	23,623.92
06/26/2015	06/26/2015	Sell	-1,000,000.00	949917397	WFA HERITAGE MONEY MARK-I	0.04	06/30/2015	1.00	1,000,000.00
06/24/2015	06/24/2015	Buy	296.67	949917397	WFA HERITAGE MONEY MARK-I	0.04	06/30/2015	1.00	-296.67
06/30/2015	06/30/2015	Buy	2,500.00	949917397	WFA HERITAGE MONEY MARK-I	0.04	06/30/2015	1.00	-2,500.00
04/02/2015	04/02/2015	Sell	-502,232.22	949917397	WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	1.00	502,232.22
04/01/2015	04/01/2015	Sell	-479,516.35	949917397	WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	1.00	479,516.35
04/06/2015	04/06/2015	Sell	-767,720.00	949917397	WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	1.00	767,720.00
04/08/2015	04/08/2015	Buy	1,595.81	949917397	WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	1.00	-1,595.81
04/15/2015	04/15/2015	Buy	20,164.55	949917397	WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	1.00	-20,164.55
04/15/2015	04/15/2015	Buy	218,690.11	949917397	WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	1.00	-218,690.11
04/15/2015	04/15/2015	Buy	83,808.04	949917397	WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	1.00	-83,808.04
04/14/2015	04/14/2015	Sell	-349,367.08	949917397	WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	1.00	349,367.08
04/14/2015	04/14/2015	Buy	3,350.00	949917397	WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	1.00	-3,350.00
04/13/2015	04/13/2015	Buy	1,014.38	949917397	WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	1.00	-1,014.38
04/17/2015	04/17/2015	Buy	1,002,500.00	949917397	WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	1.00	-1,002,500.00
04/23/2015	04/23/2015	Buy	484.56	949917397	WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	1.00	-484.56
04/20/2015	04/20/2015	Buy	389.81	949917397	WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	1.00	-389.81
04/20/2015	04/20/2015	Buy	23,692.63	949917397	WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	1.00	-23,692.63
04/20/2015	04/20/2015	Buy	14,299.03	949917397	WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	1.00	-14,299.03
04/27/2015	04/27/2015	Buy	417.07	949917397	WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	1.00	-417.07
04/27/2015	04/27/2015	Buy	513,875.00	949917397	WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	1.00	-513,875.00
05/01/2015	05/01/2015	Buy	3,510.34	949917397	WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	1.00	-3,510.34
04/30/2015	04/30/2015	Sell	-768,255.24	949917397	WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	1.00	768,255.24
04/30/2015	04/30/2015	Money Market Funds	0.00	949917397	WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	---	31.17
04/30/2015	04/30/2015	Sell	-753,318.33	949917397	WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	1.00	753,318.33
04/29/2015	04/29/2015	Buy	751,073.63	949917397	WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	1.00	-751,073.63
05/04/2015	05/04/2015	Buy	1,250.00	949917397	WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	1.00	-1,250.00
05/12/2015	05/12/2015	Sell	-451,321.40	949917397	WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	1.00	451,321.40
05/11/2015	05/11/2015	Buy	752,812.50	949917397	WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	1.00	-752,812.50
05/15/2015	05/15/2015	Buy	78,274.31	949917397	WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	1.00	-78,274.31
05/15/2015	05/15/2015	Buy	966,371.97	949917397	WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	1.00	-966,371.97

Transaction Detail

WC-Contra Costa County (19529)

Base Currency: USD 04/01/2015 - 06/30/2015

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Dated: 07/09/2015

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Description	Coupon Rate	Final Maturity	Price	Base Amount
05/14/2015	05/14/2015	Buy	869.68	949917397	WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	1.00	-869.68
05/21/2015	05/21/2015	Buy	22,592.30	949917397	WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	1.00	-22,592.30
05/20/2015	05/20/2015	Buy	1,850,480.63	949917397	WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	1.00	-1,850,480.63
05/20/2015	05/20/2015	Sell	-1.20	949917397	WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	1.00	1.20
05/19/2015	05/19/2015	Buy	878.93	949917397	WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	1.00	-878.93
05/18/2015	05/18/2015	Buy	332.82	949917397	WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	1.00	-332.82
05/18/2015	05/18/2015	Sell	-982,763.79	949917397	WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	1.00	982,763.79
05/26/2015	05/26/2015	Buy	296.67	949917397	WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	1.00	-296.67
05/26/2015	05/26/2015	Buy	615.00	949917397	WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	1.00	-615.00
05/26/2015	05/26/2015	Buy	3,229.17	949917397	WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	1.00	-3,229.17
06/01/2015	06/01/2015	Sell	-1,005,306.15	949917397	WFA HERITAGE MONEY MARK-I	0.04	06/30/2015	1.00	1,005,306.15
05/31/2015	05/31/2015	Money Market Funds	0.00	949917397	WFA HERITAGE MONEY MARK-I	0.03	06/30/2015	---	66.99
06/05/2015	06/05/2015	Sell	-250,000.00	949917397	WFA HERITAGE MONEY MARK-I	0.04	06/30/2015	1.00	250,000.00
06/10/2015	06/10/2015	Buy	10,625.00	949917397	WFA HERITAGE MONEY MARK-I	0.04	06/30/2015	1.00	-10,625.00
06/11/2015	06/11/2015	Sell	-1,003,527.78	949917397	WFA HERITAGE MONEY MARK-I	0.04	06/30/2015	1.00	1,003,527.78
06/18/2015	06/18/2015	Buy	19,455.47	949917397	WFA HERITAGE MONEY MARK-I	0.04	06/30/2015	1.00	-19,455.47
06/17/2015	06/17/2015	Buy	12,000.00	949917397	WFA HERITAGE MONEY MARK-I	0.04	06/30/2015	1.00	-12,000.00
06/15/2015	06/15/2015	Buy	252,728.67	949917397	WFA HERITAGE MONEY MARK-I	0.04	06/30/2015	1.00	-252,728.67
06/15/2015	06/15/2015	Buy	195.42	949917397	WFA HERITAGE MONEY MARK-I	0.04	06/30/2015	1.00	-195.42
06/22/2015	06/22/2015	Sell	-6,295.46	949917397	WFA HERITAGE MONEY MARK-I	0.04	06/30/2015	1.00	6,295.46
06/22/2015	06/22/2015	Buy	26,876.55	949917397	WFA HERITAGE MONEY MARK-I	0.04	06/30/2015	1.00	-26,876.55
06/19/2015	06/19/2015	Buy	1,005,000.00	949917397	WFA HERITAGE MONEY MARK-I	0.04	06/30/2015	1.00	-1,005,000.00
06/19/2015	06/19/2015	Buy	1,675.00	949917397	WFA HERITAGE MONEY MARK-I	0.04	06/30/2015	1.00	-1,675.00
04/20/2015	04/20/2015	Management Fee	0.00	CCYUSD	US Dollar	0.00	06/30/2015	---	-6,253.72
05/20/2015	05/20/2015	Management Fee	0.00	CCYUSD	US Dollar	0.00	06/30/2015	---	-6,441.49
06/22/2015	06/22/2015	Management Fee	0.00	CCYUSD	US Dollar	0.00	06/30/2015	---	-6,295.46
---	---	---	-1,683,133.88	---	---	---	---	---	1,769,910.82

Summary

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Description	Coupon Rate	Final Maturity	Price	Base Amount
---	---	---	-1,683,133.88	---	---	---	---	---	1,769,977.80

* Grouped By: Status.

* Groups Sorted By: Status.

* Showing transactions with Entry Date within selected date range.

* MMF transactions are expanded.

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

MMF Transaction Detail

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* Does not Lock Down.

Receivable

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
06/30/2015	06/30/2015	Money Market Funds	0.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	66.98
06/30/2015	06/30/2015	Money Market Funds	0.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	66.98

Settled

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
06/26/2015	06/26/2015	Sell	-1,000,000.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	1,000,000.00
06/24/2015	06/24/2015	Buy	296.67	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-296.67
06/30/2015	06/30/2015	Buy	2,500.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-2,500.00
04/02/2015	04/02/2015	Sell	-502,232.22	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	502,232.22
04/01/2015	04/01/2015	Sell	-479,516.35	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	479,516.35
04/06/2015	04/06/2015	Sell	-767,720.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	767,720.00
04/08/2015	04/08/2015	Buy	1,595.81	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-1,595.81
04/15/2015	04/15/2015	Buy	20,164.55	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-20,164.55
04/15/2015	04/15/2015	Buy	218,690.11	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-218,690.11
04/15/2015	04/15/2015	Buy	83,808.04	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-83,808.04
04/14/2015	04/14/2015	Sell	-349,367.08	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	349,367.08
04/14/2015	04/14/2015	Buy	3,350.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-3,350.00
04/13/2015	04/13/2015	Buy	1,014.38	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-1,014.38
04/17/2015	04/17/2015	Buy	1,002,500.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-1,002,500.00
04/23/2015	04/23/2015	Buy	484.56	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-484.56
04/20/2015	04/20/2015	Buy	389.81	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-389.81
04/20/2015	04/20/2015	Buy	23,692.63	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-23,692.63
04/20/2015	04/20/2015	Buy	14,299.03	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-14,299.03
04/27/2015	04/27/2015	Buy	417.07	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-417.07
04/27/2015	04/27/2015	Buy	513,875.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-513,875.00
05/01/2015	05/01/2015	Buy	3,510.34	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-3,510.34
04/30/2015	04/30/2015	Sell	-768,255.24	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	768,255.24
04/30/2015	04/30/2015	Money Market Funds	0.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	31.17
04/30/2015	04/30/2015	Sell	-753,318.33	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	753,318.33
04/29/2015	04/29/2015	Buy	751,073.63	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-751,073.63
05/04/2015	05/04/2015	Buy	1,250.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-1,250.00
05/12/2015	05/12/2015	Sell	-451,321.40	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	451,321.40
05/11/2015	05/11/2015	Buy	752,812.50	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-752,812.50
05/15/2015	05/15/2015	Buy	78,274.31	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-78,274.31
05/15/2015	05/15/2015	Buy	966,371.97	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-966,371.97
05/14/2015	05/14/2015	Buy	869.68	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-869.68
05/21/2015	05/21/2015	Buy	22,592.30	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-22,592.30
05/20/2015	05/20/2015	Buy	1,850,480.63	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-1,850,480.63
05/20/2015	05/20/2015	Sell	-1.20	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	1.20
05/19/2015	05/19/2015	Buy	878.93	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-878.93
05/18/2015	05/18/2015	Buy	332.82	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-332.82
05/18/2015	05/18/2015	Sell	-982,763.79	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	982,763.79
05/26/2015	05/26/2015	Buy	296.67	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-296.67
05/26/2015	05/26/2015	Buy	615.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-615.00
05/26/2015	05/26/2015	Buy	3,229.17	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-3,229.17
06/01/2015	06/01/2015	Sell	-1,005,306.15	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	1,005,306.15
05/31/2015	05/31/2015	Money Market Funds	0.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	66.99

MMF Transaction Detail

WC-Contra Costa County (19529)

Base Currency: USD 04/01/2015 - 06/30/2015

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Dated: 07/09/2015

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
06/05/2015	06/05/2015	Sell	-250,000.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	250,000.00
06/10/2015	06/10/2015	Buy	10,625.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-10,625.00
06/11/2015	06/11/2015	Sell	-1,003,527.78	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	1,003,527.78
06/18/2015	06/18/2015	Buy	19,455.47	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-19,455.47
06/17/2015	06/17/2015	Buy	12,000.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-12,000.00
06/15/2015	06/15/2015	Buy	252,728.67	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-252,728.67
06/15/2015	06/15/2015	Buy	195.42	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-195.42
06/22/2015	06/22/2015	Sell	-6,295.46	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	6,295.46
06/22/2015	06/22/2015	Buy	26,876.55	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-26,876.55
06/19/2015	06/19/2015	Buy	1,005,000.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-1,005,000.00
06/19/2015	06/19/2015	Buy	1,675.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-1,675.00
---	---	---	-671,403.28	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	671,501.44

Summary

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
---	---	---	-671,403.28	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	671,568.42

* Grouped By: Status.

* Groups Sorted By: Status.

* Filtered By: Security Type = "MMFUND".

* Showing transactions with Entry Date within selected date range.

* MMF transactions are expanded.

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Roll Forward

WC-Contra Costa County (19529)

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Dated: 07/09/2015

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
90290KAB1 USAOT 2014-1 A2	287,101.69 0.00	0.00 0.00	-186,408.03	0.00	2.54	-31.48	-0.01	38.43	0.00	100,703.13
43814GAB6 HAROT 2014-2 A2	162,074.23 0.00	0.00 0.00	-59,364.75	0.00	3.43	-8.36	-0.00	25.19	0.00	102,729.74
89236VAB6 TAOT 2013-B A2	19,675.59 0.00	0.00 0.00	-19,671.51	0.00	0.03	-4.20	-0.00	0.09	0.00	0.00
92867GAC7 VALET 2012-1 A3	97,101.37 0.00	0.00 0.00	-73,004.78	0.00	-44.08	-18.96	-0.00	-22.05	0.00	24,011.50
31679KAB6 FITAT 2014-2 A2A	613,297.12 0.00	0.00 0.00	-194,560.64	0.00	17.97	-38.91	-0.00	273.24	0.00	418,988.78
949917397 WFA HERITAGE MONEY MARK-I	2,121,663.53 7,648,221.72	-8,319,625.00 0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,450,260.25
912828B82 US TREASURY N/B	1,000,139.39 0.00	0.00 0.00	0.00	0.00	469.96	618.21	0.00	155.04	0.00	1,001,382.60
3136G1NQ8 FANNIE MAE	0.00 1,000,000.00	0.00 0.00	0.00	0.00	0.00	333.33	0.00	1,293.00	0.00	1,001,626.33
3130A4KE1 FEDERAL HOME LOAN BANK	499,996.83 0.00	0.00 0.00	0.00	0.00	19.10	412.50	0.00	136.90	0.00	500,565.33
36962G6Q2 GENERAL ELEC CAP CORP	754,755.19 0.00	0.00 0.00	0.00	0.00	-417.49	57.37	0.00	-630.26	0.00	753,764.81
74256LAC3 PRINCIPAL LFE GLB FND II	251,613.14 0.00	0.00 0.00	0.00	0.00	-350.93	-625.00	0.00	-66.32	0.00	250,570.89
605581FW2 MISSISSIPPI ST-B-TXBL	299,539.33 0.00	0.00 0.00	0.00	0.00	0.00	250.67	0.00	438.00	0.00	300,228.00
3134G53J2 FREDDIE MAC	1,002,566.39 0.00	-1,000,000.00 0.00	0.00	0.00	0.00	-2,001.39	0.00	-565.00	0.00	0.00
677520FR4 OH ST-TXB-DEV ASST-A	788,587.50 0.00	0.00 0.00	0.00	0.00	-9,374.83	-10,106.25	0.00	-247.67	0.00	768,858.75
90331HMR1 US BANK NA CINCINNATI	0.00 451,206.00	0.00 0.00	0.00	0.00	-62.88	476.02	0.00	-1,724.97	0.00	449,894.17
90331HMR1 US BANK NA CINCINNATI	300,877.09 0.00	0.00 0.00	0.00	0.00	0.00	20.76	0.00	-968.40	0.00	299,929.45
857477AH6 STATE STREET CORP	291,678.59 0.00	0.00 0.00	0.00	0.00	-1,596.86	2,048.44	0.00	25.65	0.00	292,155.83
857477AH6 STATE STREET CORP	307,030.10 0.00	0.00 0.00	0.00	0.00	-1,736.13	2,156.25	0.00	82.23	0.00	307,532.45
06050TLU4 BANK OF AMERICA NA	500,140.24 0.00	0.00 0.00	0.00	0.00	0.00	62.43	0.00	429.50	0.00	500,632.17
3133EDGC0 FEDERAL FARM CREDIT BANK	1,000,912.83 0.00	0.00 0.00	0.00	0.00	326.98	-625.00	0.00	63.02	0.00	1,000,677.83
084664CD1 BERKSHIRE HATHAWAY FIN	752,106.81 0.00	0.00 0.00	0.00	0.00	0.00	71.78	0.00	-299.25	0.00	751,879.34
05531FAG8 BB&T CORPORATION	767,190.50 0.00	0.00 0.00	0.00	0.00	-4,441.52	5,666.67	0.00	-139.48	0.00	768,276.17
43814KAB7 HAROT 2015-1 A2	335,095.18 0.00	0.00 0.00	0.00	0.00	2.82	0.00	0.00	-84.22	0.00	335,013.77
54438CQZ8 LOS ANGELES CCD-H-TXL	750,588.56 0.00	0.00 0.00	0.00	0.00	0.00	556.88	0.00	-7.50	0.00	751,137.94
70659PAE1 PENAR 2013-1A A1	750,574.13 0.00	0.00 0.00	0.00	0.00	0.00	-9.65	0.00	-88.50	0.00	750,475.98
41284BAB2 HDMOT 2015-1 A2A	500,239.78 0.00	0.00 0.00	0.00	0.00	0.55	0.00	0.00	345.95	0.00	500,586.28
03255LGX1 ANAHEIM FING AUTH-B	751,834.17 0.00	0.00 0.00	0.00	0.00	0.00	-1,604.17	0.00	772.50	0.00	751,002.50
912828QX1 US TREASURY N/B	1,017,095.19 0.00	0.00 0.00	0.00	0.00	-2,644.96	3,770.72	0.00	223.96	0.00	1,018,444.91
4197915E4 HAWAII-TXBL-REF-ES	751,926.38 0.00	0.00 0.00	0.00	0.00	0.00	1,370.63	0.00	375.00	0.00	753,672.00

Roll Forward

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Base Currency: USD 04/01/2015 - 06/30/2015

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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
459200HD6 IBM CORP	752,487.50 0.00	0.00 -750,000.00	0.00	0.00	-202.59	-2,187.50	0.00	-97.41	0.00	0.00
3130A3J70 FEDERAL HOME LOAN BANK	0.00 1,002,130.00	0.00 0.00	0.00	0.00	-168.86	659.72	0.00	-1,355.14	0.00	1,001,265.72
097023BC8 BOEING CO	796,770.63 0.00	0.00 0.00	0.00	0.00	-5,363.38	-7,031.25	0.00	-1,408.37	0.00	782,967.63
74153WCA5 PRICOA GLOBAL FUNDING 1	300,318.26 0.00	0.00 0.00	0.00	0.00	-131.68	15.87	0.00	34.18	0.00	300,236.63
74153WCA5 PRICOA GLOBAL FUNDING 1	375,397.82 0.00	0.00 0.00	0.00	0.00	0.00	19.84	0.00	-121.88	0.00	375,295.79
69349LAL2 PNC BANK NA	750,663.11 0.00	-750,000.00 0.00	0.00	0.00	-71.81	-739.61	0.00	148.31	0.00	0.00
65477WAB2 NAROT 2014-B A2	750,022.25 0.00	0.00 0.00	0.00	0.00	6.63	0.00	0.00	-147.63	0.00	749,881.25
928668AD4 VOLKSWAGEN GROUP AMERICA	499,648.94 0.00	0.00 0.00	0.00	0.00	0.00	3.56	0.00	200.50	0.00	499,853.00
912828VL1 US TREASURY N/B	0.00 1,003,007.81	0.00 0.00	0.00	0.00	-220.08	2,883.29	0.00	-53.73	0.00	1,005,617.29
89116FYH7 Toronto Dominion Holdings (U.S.A.), Inc.	0.00 349,367.08	0.00 0.00	0.00	0.00	227.50	0.00	0.00	67.86	0.00	349,662.44
CCYUSD Receivable	65.84 0.00	0.00 0.00	0.00	0.00	0.00	0.00	0.00	0.00	1.14	66.98
CCYUSD Cash	0.46 0.00	0.00 0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.42	0.88
CCYUSD Payable	-1,769,976.24 0.00	0.00 0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,769,976.24	0.00
76912TJC8 RIVERSIDE PUB FIN-REF	124,446.11 0.00	0.00 0.00	0.00	0.00	92.08	312.50	0.00	134.17	0.00	124,984.86
36164EAB1 GEET 2015-1 A2	400,429.80 0.00	0.00 0.00	0.00	0.00	6.21	-187.89	0.00	90.59	0.00	400,338.71
912828RF9 US TREASURY N/B	1,009,150.57 0.00	0.00 0.00	0.00	0.00	-1,405.96	2,472.83	0.00	312.96	0.00	1,010,530.39
912828WQ9 US TREASURY N/B	1,002,897.91 0.00	0.00 0.00	0.00	0.00	-102.26	-1,243.32	0.00	102.26	0.00	1,001,654.59
74254PYF3 PRINCIPAL LIFE INC FDG	513,583.33 0.00	0.00 -500,000.00	0.00	0.00	-1,786.31	-11,870.83	0.00	73.81	0.00	0.00
46625HHW3 JPMORGAN CHASE & CO	764,472.67 0.00	0.00 0.00	0.00	0.00	-3,231.89	4,875.00	0.00	-1,173.61	0.00	764,942.17
3137EADD8 FREDDIE MAC	1,002,465.78 0.00	0.00 -1,000,000.00	0.00	0.00	-100.09	-2,277.78	0.00	-87.91	0.00	0.00
69371RK96 PACCAR FINANCIAL CORP	205,805.86 0.00	0.00 0.00	0.00	0.00	-123.42	-358.75	0.00	34.04	0.00	205,357.73
69371RK96 PACCAR FINANCIAL CORP	501,975.22 0.00	0.00 0.00	0.00	0.00	-359.21	-884.72	0.00	141.21	0.00	500,872.50
3136FPET0 FANNIE MAE	1,016,383.67 0.00	0.00 0.00	0.00	0.00	-4,149.60	5,000.00	0.00	710.60	0.00	1,017,944.67
313384SS9 FED HOME LN DISCOUNT NT	997,933.00 0.00	0.00 0.00	0.00	0.00	631.95	0.00	0.00	522.05	0.00	999,087.00
459056HY6 INTL BK RECON & DEVELOP	0.00 768,255.24	0.00 0.00	0.00	0.00	584.79	0.00	0.00	-170.00	0.00	768,670.03
459056HY6 INTL BK RECON & DEVELOP	0.00 162,390.38	0.00 0.00	0.00	0.00	94.48	0.00	0.00	22.55	0.00	162,507.41
45905U7F5 INTL BK RECON & DEVELOP	0.00 1,000,000.00	0.00 0.00	0.00	0.00	0.00	62.50	0.00	0.00	0.00	1,000,062.50
3133EDQW5 FEDERAL FARM CREDIT BANK	1,000,476.89 0.00	0.00 0.00	0.00	0.00	223.27	725.00	0.00	94.73	0.00	1,001,519.89
69349LAH1 PNC BANK NA	0.00 751,785.00	0.00 0.00	0.00	0.00	-457.31	2,550.00	0.00	-271.68	0.00	753,606.00

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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
3133EDXG2 FEDERAL FARM CREDIT BANK	1,003,435.06 0.00	0.00 0.00	0.00	0.00	-256.34	-1,675.00	0.00	56.34	0.00	1,001,560.06
89236WAB4 TAOT 2015-A A2	600,577.50 0.00	0.00 0.00	0.00	0.00	0.91	-130.17	0.00	-550.51	0.00	599,897.73
17275RAY8 CISCO SYSTEMS INC	0.00 750,000.00	0.00 0.00	0.00	0.00	0.00	173.85	0.00	1,311.75	0.00	751,485.60
06406HBX6 BANK OF NEW YORK MELLON	767,952.00 0.00	0.00 0.00	0.00	0.00	-3,079.87	4,312.50	0.00	1,513.12	0.00	770,697.75
010775AK0 ALAMEDA CA CMNTY IMPT	100,020.08 0.00	0.00 0.00	0.00	0.00	0.00	138.25	0.00	29.00	0.00	100,187.33
3130A3XU3 FEDERAL HOME LOAN BANK	1,000,365.22 0.00	0.00 0.00	0.00	0.00	32.86	625.00	0.00	231.14	0.00	1,001,254.22
3134G54C6 FREDDIE MAC	1,001,832.44 0.00	0.00 -1,000,000.00	0.00	0.00	-167.81	-1,819.44	0.00	154.81	0.00	0.00
762494QV7 RIALTO USD-TXBL	250,338.68 0.00	0.00 0.00	0.00	0.00	0.00	786.25	0.00	-280.00	0.00	250,844.93
68428LDH4 ORANGE CNTY -TXBL-A	300,220.00 0.00	0.00 0.00	0.00	0.00	0.00	510.00	0.00	663.00	0.00	301,393.00
68428LDH4 ORANGE CNTY -TXBL-A	490,359.33 0.00	0.00 0.00	0.00	0.00	0.00	833.00	0.00	1,082.90	0.00	492,275.23
161571FY5 CHAIT 2013-A4 A4	750,091.50 0.00	0.00 0.00	-750,000.00	0.00	0.00	-91.50	0.00	0.00	0.00	0.00
3134G4TH1 FREDDIE MAC	1,000,952.67 0.00	0.00 0.00	0.00	0.00	-18.50	750.00	0.00	-195.50	0.00	1,001,488.67
06050TMB5 BANK OF AMERICA NA	0.00 250,000.00	0.00 0.00	0.00	0.00	0.00	131.66	0.00	94.00	0.00	250,225.66
5446462Q4 LOS ANGELES SD-L-TXBL	400,270.00 0.00	0.00 0.00	0.00	0.00	0.00	486.00	0.00	244.00	0.00	401,000.00
313373SZ6 FEDERAL HOME LOAN BANK	1,026,804.08 0.00	0.00 0.00	0.00	0.00	-4,018.14	-5,312.50	0.00	0.14	0.00	1,017,473.58
91412GUT0 UNIV OF CALIFORNIA-AN	250,553.78 0.00	0.00 0.00	0.00	0.00	0.00	-396.25	0.00	197.50	0.00	250,355.03
0258M0DA4 AMER EXPRESS CREDIT CO	758,196.17 0.00	0.00 0.00	0.00	0.00	-4,196.91	5,156.25	0.00	-180.09	0.00	758,975.42
89233P4B9 TOYOTA MOTOR CREDIT CORP	761,496.33 0.00	0.00 -750,000.00	0.00	0.00	-4,508.55	-6,933.33	0.00	-54.45	0.00	0.00
912828PS3 US TREASURY N/B	1,017,923.92 0.00	0.00 0.00	0.00	0.00	-4,176.27	5,027.62	0.00	192.27	0.00	1,018,967.54
912828PS3 US TREASURY N/B	1,017,923.92 0.00	0.00 0.00	0.00	0.00	-4,138.16	5,027.62	0.00	154.16	0.00	1,018,967.54
3133EDGM8 FEDERAL FARM CREDIT BANK	1,000,226.17 0.00	0.00 0.00	0.00	0.00	225.31	875.00	0.00	-608.31	0.00	1,000,718.17
3133EDGM8 FEDERAL FARM CREDIT BANK	200,045.23 0.00	0.00 0.00	0.00	0.00	84.27	175.00	0.00	-160.87	0.00	200,143.63
14912L4X6 CATERPILLAR FINANCIAL SE	791,560.72 0.00	0.00 0.00	0.00	0.00	-2,697.91	3,971.88	0.00	-960.09	0.00	791,874.59
58768EAC3 MBALT 2014-A A2A	488,307.04 0.00	0.00 0.00	-234,199.76	0.00	3.14	-49.96	0.00	44.62	0.00	254,105.07
41284AAB4 HDMOT 2014-1 A2A	213,309.93 0.00	0.00 0.00	-55,679.85	0.00	2.80	-12.13	0.00	227.01	0.00	157,847.76
47787VAB7 JDOT 2014-A A2	457,742.41 0.00	0.00 0.00	-172,841.27	0.00	4.37	-34.57	0.01	142.43	0.00	285,013.38
3134G4XC7 FREDDIE MAC	1,000,983.33 0.00	-1,000,000.00 0.00	0.00	0.00	14.31	-223.33	82.97	-857.28	0.00	0.00
---	44,322,307.71	-11,069,625.00	-1,745,730.59	0.00	-62,724.35	7,899.44	82.96	127.65	1,769,977.80	44,358,678.85
---	15,136,363.23	-4,000,000.00								

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WC-Contra Costa County (19529)

Dated: 07/09/2015

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	100,003.00	0.553	0.536	0.183	100,101.09	100,101.09	100,094.50	99,911.50	99,819.99	99,636.99
0258M0DA4	AMER EXPRESS CREDIT CO	CORP	752,902.50	0.491	0.79	0.21	754,151.57	754,151.57	753,693.05	752,111.95	751,321.40	749,740.31
03255LGX1	ANAHEIM FING AUTH-B	MUNI	749,752.50	1.00	1.07	0.842	756,507.32	756,065.42	752,908.95	746,596.04	743,439.58	737,126.67
05531FAG8	BB&T CORPORATION	CORP	761,209.50	0.662	0.80	0.70	765,472.27	765,472.27	763,873.73	758,545.27	755,881.03	750,552.57
06050TLU4	BANK OF AMERICA NA	CORP	500,135.50	0.759	0.729	0.122	500,580.31	500,580.31	500,440.58	499,830.42	499,525.33	498,915.17
06050TMB5	BANK OF AMERICA NA	CORP	250,094.00	0.74	0.723	0.191	250,439.36	250,439.36	250,332.84	249,855.16	249,616.32	249,138.64
06406HBX6	BANK OF NEW YORK MELLON	CORP	763,366.50	0.644	0.613	1.061	768,331.38	768,331.38	767,416.16	759,316.84	755,267.18	747,167.86
084664CD1	BERKSHIRE HATHAWAY FIN	CORP	750,931.50	0.585	0.527	0.034	751,066.05	751,066.05	751,059.16	750,803.84	750,676.18	750,420.87
097023BC8	BOEING CO	CORP	779,764.50	0.849	0.84	1.359	788,665.98	788,665.98	785,063.00	774,466.00	769,167.50	758,570.50
14912L4X6	CATERPILLAR FINANCIAL SE	CORP	785,254.80	0.643	0.754	1.07	791,590.08	791,590.08	789,455.91	781,053.69	776,852.57	768,450.35
17275RAY8	CISCO SYSTEMS INC	CORP	751,311.75	0.605	0.538	0.213	752,172.71	752,172.71	752,111.89	750,511.60	749,711.46	748,111.16
3130A3J70	FEDERAL HOME LOAN BANK	AGCY BOND	1,000,606.00	0.484	0.572	1.391	1,008,567.34	1,008,567.34	1,007,565.21	993,646.79	986,687.57	972,769.14
3130A3XU3	FEDERAL HOME LOAN BANK	AGCY BOND	1,001,157.00	0.263	0.214	0.563	1,001,362.01	1,001,362.01	1,001,362.01	997,341.56	994,526.12	988,895.23
3130A4KE1	FEDERAL HOME LOAN BANK	AGCY BOND	500,052.00	0.345	0.311	0.753	501,223.04	501,223.04	501,223.04	498,169.30	496,286.61	492,521.22
313373SZ6	FEDERAL HOME LOAN BANK	AGCY BOND	1,016,234.00	0.50	0.395	0.94	1,020,007.28	1,020,007.28	1,020,007.28	1,011,457.70	1,006,681.40	997,128.80
313384SS9	FED HOME LN DISCOUNT NT	AGCY DISC	999,087.00	0.254	0.158	0.60	1,000,034.13	1,000,034.13	1,000,034.13	996,089.74	993,092.48	987,097.96
3133EDGC0	FEDERAL FARM CREDIT BANK	AGCY BOND	1,000,282.00	0.382	0.152	0.347	1,000,809.59	1,000,809.59	1,000,809.59	998,546.51	996,811.02	993,304.04
3133EDGM8	FEDERAL FARM CREDIT BANK	AGCY BOND	1,199,566.80	0.454	0.397	0.382	1,201,385.99	1,201,385.99	1,201,385.99	1,197,275.63	1,194,984.45	1,190,402.11
3133EDQW5	FEDERAL FARM CREDIT BANK	AGCY BOND	1,000,231.00	0.38	0.24	0.56	1,001,575.31	1,001,575.31	1,001,575.31	997,430.35	994,629.71	989,028.41
3133EDXG2	FEDERAL FARM CREDIT BANK	AGCY BOND	1,000,127.00	0.567	0.594	0.815	1,004,968.71	1,004,968.71	1,004,202.52	996,051.48	991,975.96	983,824.93
3134G4TH1	FREDDIE MAC	AGCY BOND	1,000,047.00	0.293	0.06	0.025	1,000,062.00	1,000,062.00	1,000,062.00	999,921.99	999,796.99	999,546.98
3136FPET0	FANNIE MAE	AGCY BOND	1,011,778.00	0.326	0.297	0.691	1,013,854.44	1,013,854.44	1,013,854.44	1,008,282.31	1,004,786.61	997,795.23
3136G1NQ8	FANNIE MAE	AGCY BOND	1,001,293.00	1.00	0.392	0.975	1,005,119.94	1,005,119.94	1,005,119.94	996,411.70	991,530.39	981,767.78
31679KAB6	FITAT 2014-2 A2A	ABS	418,905.01	0.464	0.405	0.331	419,466.57	419,466.57	419,466.57	418,211.72	417,518.43	416,131.86
36164EAB1	GEET 2015-1 A2	ABS	400,259.60	0.902	0.862	0.00	400,259.60	400,259.60	400,259.60	400,259.60	400,259.60	400,259.60
36962G6Q2	GENERAL ELEC CAP CORP	CORP	752,235.75	0.667	0.299	0.024	752,289.73	752,289.73	752,289.73	752,145.48	752,055.21	751,874.68
41284AAB4	HDMOT 2014-1 A2A	ABS	157,813.40	0.497	0.441	0.40	158,091.78	158,091.78	158,091.78	157,497.77	157,182.14	156,550.89
41284BAB2	HDMOT 2015-1 A2A	ABS	500,408.50	0.802	0.74	3.663	513,972.67	513,972.67	509,573.48	491,243.51	482,078.54	463,748.57
4197915E4	HAWAII-TXBL-REF-ES	MUNI	750,382.50	0.731	0.572	1.093	755,073.86	755,073.86	754,483.34	746,281.66	742,180.82	733,979.14
43814GAB6	HAROT 2014-2 A2	ABS	102,715.27	0.40	0.601	0.175	102,823.30	102,823.30	102,805.14	102,625.39	102,535.51	102,355.76
43814KAB7	HAROT 2015-1 A2	ABS	334,909.55	0.707	0.704	0.633	336,402.01	336,402.01	335,969.54	333,849.56	332,789.57	330,669.59
459056HY6	INTL BK RECON & DEVELOP	INTL GOV	931,177.45	0.462	0.479	0.626	933,969.62	933,969.62	933,969.62	928,262.87	925,348.28	919,519.11
45905U7F5	INTL BK RECON & DEVELOP	INTL GOV	1,000,000.00	0.45	0.45	1.052	1,004,734.00	1,004,734.00	1,004,734.00	994,740.00	989,480.00	978,959.99
46625HHW3	JPMORGAN CHASE & CO	CORP	755,950.50	0.86	0.622	0.536	758,470.78	758,470.78	757,976.45	753,924.55	751,898.61	747,846.71
47787VAB7	JDOT 2014-A A2	ABS	284,956.39	0.455	0.445	0.188	285,194.78	285,194.78	285,194.78	284,688.53	284,420.67	283,884.95
54438CQZ8	LOS ANGELES CCD-H-TXL	MUNI	750,067.50	0.297	0.195	0.089	750,197.67	750,197.67	750,197.67	749,733.72	749,399.94	748,732.38
5446462Q4	LOS ANGELES SD-L-TXBL	MUNI	400,028.00	0.486	0.502	0.515	401,062.19	401,062.19	401,058.07	398,997.93	397,967.86	395,907.71
58768EAC3	MBALT 2014-A A2A	ABS	254,050.87	0.484	0.451	0.101	254,166.59	254,166.59	254,166.59	253,922.58	253,794.28	253,537.69
605581FW2	MISSISSIPPI ST-B-TXBL	MUNI	299,748.00	0.64	0.698	1.246	302,354.93	302,354.93	301,615.43	297,880.57	296,013.14	292,278.28
65477WAB2	NAROT 2014-B A2	ABS	749,681.25	0.607	0.643	0.473	751,961.32	751,961.32	751,454.25	747,908.25	746,135.26	742,589.27
677520FR4	OH ST-TXB-DEV ASST-A	MUNI	758,752.50	0.351	0.70	0.265	760,159.99	760,159.99	759,757.84	757,747.15	756,741.81	754,731.11
68428LDH4	ORANGE CNTY -TXBL-A	MUNI	791,161.30	0.68	0.463	0.599	793,355.48	793,355.48	793,355.48	788,791.77	786,422.24	781,683.19
69349LAH1	PNC BANK NA	CORP	751,056.00	0.439	0.498	0.536	753,060.78	753,060.78	753,060.78	749,043.17	747,030.34	743,004.68
69371RK96	PACCAR FINANCIAL CORP	CORP	705,613.35	0.421	0.418	0.038	706,734.15	706,734.15	706,734.15	704,272.68	702,932.02	700,250.69
70659PAE1	PENAR 2013-1A A1	ABS	750,320.25	0.574	0.464	0.533	750,504.77	750,504.77	750,504.77	750,121.42	749,922.58	749,524.91
74153WCA5	PRICOA GLOBAL FUNDING 1	CORP	675,091.80	0.479	0.443	0.136	675,498.53	675,498.53	675,498.53	674,632.74	674,173.68	673,255.55
74256LAC3	PRINCIPAL LFE GLB FND II	CORP	250,432.00	0.434	0.559	0.449	251,060.56	251,060.56	250,994.22	249,869.78	249,307.56	248,183.12
762494QV7	RIALTO USD-TXBL	MUNI	250,015.00	1.258	1.314	1.578	255,199.04	253,960.24	251,987.62	248,042.38	246,069.76	242,124.53
76912TJC8	RIVERSIDE PUB FIN-REF	MUNI	124,655.00	1.301	1.269	1.171	126,507.37	126,114.71	125,384.85	123,925.14	123,195.29	121,735.58
857477AH6	STATE STREET CORP	CORP	594,362.34	0.573	0.494	0.68	596,358.92	596,358.92	596,358.92	592,341.51	590,320.67	586,279.01

Shock Analysis

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89116FYH7	Toronto Dominion Holdings (U.S.A.), Inc.	CP	349,662.44	0.30	0.258	0.38	350,005.26	350,005.26	350,005.26	348,998.09	348,333.73	347,005.01
89236WAB4	TAOT 2015-A A2	ABS	599,708.40	0.712	0.739	0.58	602,278.87	602,278.87	601,447.55	597,969.25	596,230.09	592,751.78
90290KAB1	USAOT 2014-1 A2	ABS	100,686.13	0.385	0.473	0.075	100,721.84	100,721.84	100,721.84	100,648.37	100,610.61	100,535.10
90331HMR1	US BANK NA CINCINNATI	CORP	749,030.25	0.525	0.628	0.069	749,354.82	749,354.82	749,288.67	748,771.83	748,513.42	747,996.59
912828B82	US TREASURY N/B	US GOV	1,000,547.00	0.44	0.156	0.67	1,001,592.77	1,001,592.77	1,001,592.77	997,195.17	993,843.33	987,139.67
912828PS3	US TREASURY N/B	US GOV	2,021,250.00	0.325	0.166	0.583	2,023,206.13	2,023,206.13	2,023,206.13	2,015,358.06	2,009,466.11	1,997,682.22
912828QX1	US TREASURY N/B	US GOV	1,012,188.00	0.434	0.341	1.076	1,015,901.88	1,015,901.88	1,015,901.88	1,006,742.43	1,001,296.86	990,405.71
912828RF9	US TREASURY N/B	US GOV	1,007,188.00	0.432	0.351	1.162	1,011,295.94	1,011,295.94	1,011,295.94	1,001,336.24	995,484.48	983,780.95
912828VL1	US TREASURY N/B	US GOV	1,002,734.00	0.356	0.324	1.038	1,006,106.31	1,006,106.31	1,006,106.31	997,529.81	992,325.62	981,917.24
912828WQ9	US TREASURY N/B	US GOV	1,001,641.00	0.459	0.297	0.998	1,004,609.92	1,004,609.92	1,004,609.92	996,642.81	991,644.62	981,648.25
91412GUT0	UNIV OF CALIFORNIA-AN	MUNI	250,152.50	0.634	0.593	0.883	251,462.34	251,462.34	251,256.92	249,048.08	247,943.65	245,734.81
928668AD4	VOLKSWAGEN GROUP AMERICA	CORP	499,602.00	0.51	0.591	0.146	500,033.09	500,033.09	499,966.71	499,237.29	498,872.58	498,143.16
92867GAC7	VALET 2012-1 A3	ABS	24,005.27	0.588	0.349	0.06	24,010.30	24,010.30	24,010.30	23,998.07	23,990.87	23,976.47
949917397	WFA HERITAGE MONEY MARK-I	MMFUND	1,450,260.25	0.00	0.00	0.00	1,450,260.25	1,450,260.25	1,450,260.25	1,450,260.25	1,450,260.25	1,450,260.25
CCYUSD	Receivable	CASH	66.98	0.00	0.00	0.00	66.98	66.98	66.98	66.98	66.98	66.98
CCYUSD	Cash	CASH	0.88	0.00	0.00	0.00	0.88	0.88	0.88	0.88	0.88	0.88
---	---	---	44,237,659.02	0.508	0.449	0.63	44,377,886.51	44,375,813.14	44,350,332.79	44,098,392.40	43,959,125.78	43,680,592.54

* Weighted By: Base Market Value + Accrued.

*The shock analysis includes a yield floor of 0.

Disclaimer

As of 06/30/2015

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Dated: 07/09/2015

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
June 01, 2015 - June 30, 2015

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CalTrust Short Term Fund

201-000004-10

Date	Transaction	Shares	Price Per Share	Amount	Average Cost NAV	Average Cost Amount	Realized Gain/Loss*
05/31/2015	BALANCE FORWARD	14,823,326.009	10.03	148,677,959.87	10.02517785	148,606,479.60	
06/01/2015	INCOME DISTRIBUTION - MAY	5,597.114	10.03	56,139.05	10.02517967	56,139.05	0.00
06/30/2015	UNREALIZED GAIN (LOSS)	0.000		-148,289.23		0.00	
06/30/2015	ENDING BALANCE	<u>14,828,923.123</u>	10.02	<u>148,585,809.69</u>		<u>148,662,618.65</u>	
	INCOME DISTRIBUTION PAID - MAY			0.00			
	INCOME ACCRUAL - JUNE			61,220.53			
	CUMULATIVE UNREALIZED GAIN (LOSS)			-76,808.96			

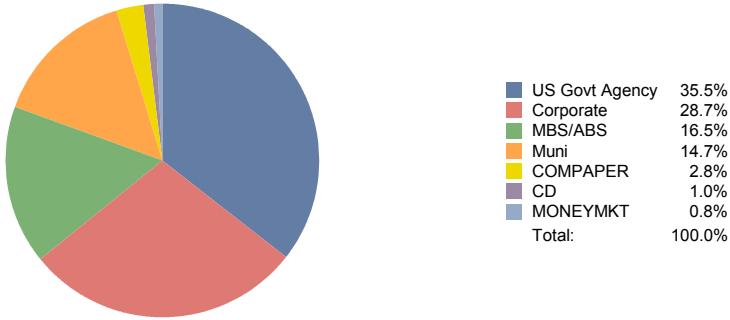
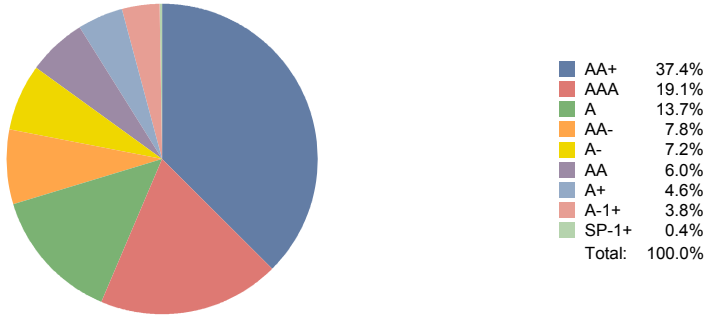
* Please note that this information should not be construed as tax advice and it is recommended that you consult with a tax professional regarding your account.

For Inquiries About Your Account, Contact:

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

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

	CalTrust Short Term	LAIF		CalTrust Short Term Total Return	CalTrust Short Term Yield Return	LAIF Yield Return
Market Value	\$988,843,423.59	N/A	One Month	0.00%	0.04%	0.02%
NAV per Share	\$10.02	N/A	Three Month	0.09%	0.11%	0.07%
Yield	0.51%	0.30%	Six Month	0.27%	0.22%	0.14%
Period Total Return	0.00%	N/A	One Year*	0.35%	0.42%	0.27%
Period Yield Return	0.04%	0.02%	Two Year*	0.47%	0.40%	0.26%
Effective Duration	0.72 yrs.	N/A	Three Year*	0.41%	0.38%	0.28%
Average Maturity	1.34 yrs.	0.62 yrs.	Five Year*	0.48%	0.44%	0.33%
			Ten Year*	1.88%	1.85%	1.80%
			Since Inception*	1.92%	1.89%	1.83%
			*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.

 Service Center 888-422-8778									
<<Back		CalTrust Short Term Fund		View	Export		Print	Home	
Search		Complete Listing		Additional Ratings	Effective Date: 6/30/2015		Go		
Ticker	CUSIP	Description	S&P Rating 6/30/2015 [*]	Mat. Date	Years	Shares	Price	Value	
AL090115	010775AK0	ALAMEDA CA CMNTY IMP T 9/1/2015 0.553%	A+	9/1/2015	0.2	1,355,000.00	100.0030	\$1,355,040.65	
AX091515	0258M0DA4	AMER EXPRESS CREDIT CO 9/15/2015 2.75%	A-	9/15/2015	0.2	1,300,000.00	100.3870	\$1,305,031.00	
AM111315	025815AA9	AMERICAN EXPR CENTURION 11/13/15	A-	11/13/2015	0.4	2,800,000.00	100.0682	\$2,801,909.60	
AX072916	0258M0DG1	AMERICAN EXPRESS CRE DIT 7/29/2016 1.3%	A-	7/29/2016	1.1	959,000.00	100.3180	\$962,049.62	
AH121117	02665WAR2	AMERICAN HONDA FINAN CE 12/11/2017 0.545	A+	12/11/2017	2.5	8,000,000.00	100.0626	\$8,005,008.00	
Cr031518	02582JGD6	AMXCA 2012-2 A 3/15/2018 0.68%	AAA	3/15/2018	2.8	10,000,000.00	100.0178	\$10,001,780.00	
AN050116	03255LGX1	ANAHEIM FING AUTH-B 5/1/2016 1%	AA-	5/1/2016	0.9	2,850,000.00	99.9670	\$2,849,059.50	
BA080115	060505BS2	BANK OF AMERICA CORP 8/1/2015 4.75%	A-	8/1/2015	0.2	5,250,000.00	100.2747	\$5,264,421.75	
BA100915	06051GER6	BANK OF AMERICA CORP 1.5% 10/09/15	A-	10/9/2015	0.3	988,000.00	100.2295	\$990,267.46	
BA021417	06050TLU4	BANK OF AMERICA NA 2/14/2017 0.7061%	A	2/14/2017	1.7	500,000.00	100.0271	\$500,135.50	
BA060517	06050TMB5	BANK OF AMERICA NA 06/05/2017	A	6/5/2017	2.0	2,250,000.00	100.0376	\$2,250,846.00	
BA111416	06050TLS9	BANK OF AMERICA NA 11/14/2016 0.7089%	A	11/14/2016	1.4	2,200,000.00	100.0493	\$2,201,084.60	
BN021417	06050TLT7	BANK OF AMERICA NA 2/14/2017 1.25%	A	2/14/2017	1.7	5,000,000.00	99.9605	\$4,998,025.00	
BO111416	06050TLR1	BANK OF AMERICA NA 11/14/2016 1.125%	A	11/14/2016	1.4	2,000,000.00	100.0269	\$2,000,538.00	
BN011516	06406HBS7	BANK OF NEW YORK MELLON 2.5% 1/15/16	A+	1/15/2016	0.6	2,000,000.00	101.0661	\$2,021,322.00	
BN072816	06406HBX6	BANK OF NEW YORK MELLON 2.3% 7/28/16	A+	7/28/2016	1.1	3,947,000.00	101.7822	\$4,017,343.43	
BA052218	06406HDC0	BANK OF NY MELLON 5/22/18 VARIABLE	A+	5/22/2018	2.9	5,000,000.00	99.9694	\$4,998,470.00	
BB031516	05531FAG8	BB&T CORPORATION 3/15/2016 3.2%	A-	3/15/2016	0.8	2,350,000.00	101.4946	\$2,385,123.10	
BR011218	084664CD1	BERKSHIRE HATHAWAY F IN 1/12/2018 0.5533	AA	1/12/2018	2.6	2,750,000.00	100.1242	\$2,753,415.50	
Au042517	09658UAB5	BMWOT 2014-A A2 4/25/2017 0.53%	AAA	4/25/2017	1.8	8,778,445.30	100.0274	\$8,780,850.59	
BA112016	097023BC8	BOEING CO 11/20/2016 3.75%	A	11/20/2016	1.4	2,750,000.00	103.9686	\$2,859,136.50	
BB091316	10513KAB0	BRANCH BANKING & TRU ST 9/13/2016 0.5899	A-	9/13/2016	1.2	2,000,000.00	99.7201	\$1,994,402.00	
BB120116	07330NAF2	BRANCH BANKING & TRU ST 12/1/2016 0.6743	A	12/1/2016	1.5	5,000,000.00	100.1045	\$5,005,225.00	
BT120116	07330NAG0	BRANCH BANKING & TRU ST 12/1/2016 1.05%	A	12/1/2016	1.5	8,125,000.00	100.1313	\$8,135,668.13	
UN070141	91412GFA8	CA UNI-FLTG-TXB-Y-2 7/1/2041 0.656%	AA	7/1/2017	2.1	3,250,000.00	100.0400	\$3,251,300.00	
CA120116	13066KW21	CALIFORNIA ST DEPT .991% 12/1/16	AAA	12/1/2016	1.5	1,250,000.00	100.0580	\$1,250,725.00	
CO020518	14042E4K3	CAPITAL ONE NA 2/5/2018 0.9351%	A	2/5/2018	2.7	2,000,000.00	100.0226	\$2,000,452.00	
CA040116	14912L4S7	CATERPILLAR FINANCIA L SE 4/1/2016 2.65%	A	4/1/2016	0.8	1,550,000.00	101.6383	\$1,575,393.65	
Cr070717	17305EBU8	CCCIT 2003-A7 A7 7/7/2017 4.15%	AAA	7/7/2017	2.1	5,000,000.00	100.0613	\$5,003,065.00	
Cr101017	17305EEW1	CCCIT 2012-A1 A1 10/10/2017 0.55%	AAA	10/10/2017	2.3	8,000,000.00	99.9992	\$7,999,936.00	
Cr090718	17305EFE0	CCCIT 2013-A6 A6 9/7/2018 1.32%	AAA	9/7/2018	3.2	4,250,000.00	100.5035	\$4,271,398.75	
CH041618	161571BC7	CHAIT 2006-A2 A2 4/16/2018 5.16%	AAA	4/16/2018	2.8	2,426,000.00	102.8604	\$2,495,393.30	
Cr081517	161571FL3	CHAIT 2012-A5 A5 8/15/2017 0.59%	AAA	8/15/2017	2.2	3,000,000.00	100.0003	\$3,000,009.00	
Cr011519	161571GJ7	CHAIT 2014-A1 A1 1/15/2019 1.15%	AAA	1/15/2019	3.6	13,000,000.00	100.2072	\$13,026,936.00	
CS120415	808513AH8	CHARLES SCHWAB CORP 0.85% 12/04/15	A	12/4/2015	0.5	4,500,000.00	100.1513	\$4,506,808.50	
CC030218	166764AW0	CHEVRON CORP 3/2/2018 0.432967%	AA	3/2/2018	2.8	4,000,000.00	99.6528	\$3,986,112.00	
CI061518	17275RAY8	CISCO SYSTEMS INC 06/15/2018	AA-	6/15/2018	3.0	5,500,000.00	100.1749	\$5,509,619.50	
C031017	172967HL8	CITIGROUP INC 3/10/2017 0.7744%	A-	3/10/2017	1.8	1,000,000.00	99.7247	\$997,247.00	
C040116	172967GP0	CITIGROUP INC 4/1/2016 1.3%	A-	4/1/2016	0.8	100,000.00	100.2360	\$100,236.00	
C042718	172967JQ5	CITIGROUP INC 4/27/2018 0.967%	A-	4/27/2018	2.8	5,000,000.00	99.6950	\$4,984,750.00	
I072516	172967GV7	CITIGROUP INC 7/25/2016 1.2161%	A-	7/25/2016	1.1	3,000,000.00	100.2832	\$3,008,496.00	
CM061516	20030NAG6	COMCAST CORP 6/15/2016 4.95%	A-	6/15/2016	1.0	1,402,000.00	103.9384	\$1,457,216.37	
CR042718	22546QAW7	CREDIT SUISSE NEW YO RK 4/27/2018 0.9574	A	4/27/2018	2.8	5,500,000.00	99.9997	\$5,499,983.50	
CS120715	22549TNZ7	CREDIT SUISSE NEW YO RK 12/7/2015 0.6513	A	12/7/2015	0.5	10,000,000.00	100.0182	\$10,001,820.00	
DU050116	26362VFQ6	DUBLIN USD-TXB-BANS 5/1/2016 4.761%	SP-1+	5/1/2016	0.9	4,000,000.00	102.9900	\$4,119,600.00	
FM022717	3135G0XL2	FANNIE MAE 02/27/2017 0.65%	AA+	2/27/2017	1.7	3,660,000.00	99.8086	\$3,652,994.76	
FM061917	3136G1NQ8	FANNIE MAE 1% 06/19/2017	AA+	6/19/2017	2.0	10,000,000.00	100.1293	\$10,012,930.00	
FM031016	3136FPET0	FANNIE MAE 3/10/2016 2%	AA+	3/10/2016	0.8	8,975,000.00	101.1778	\$9,080,707.55	
FM070215	3135G0LN1	FANNIE MAE 0.50% 7/2/2015	AA+	7/2/2015	0.1	10,000,000.00	100.0011	\$10,000,110.00	
FF100616	3133EDWQ1	FEDERAL FARM CREDIT BANK 10/6/2016 0.67	AA+	10/6/2016	1.3	10,000,000.00	100.1321	\$10,013,210.00	
FF101416	3133EDXG2	FEDERAL FARM CREDIT BANK 10/14/2016 0.6	AA+	10/14/2016	1.3	5,000,000.00	100.0127	\$5,000,635.00	
FF112316	3133EEUS7	FEDERAL FARM CREDIT BANK 11/23/2016 0.6	AA+	11/23/2016	1.4	31,000,000.00	100.1469	\$31,045,539.00	
FH012216	3130A3XU3	FEDERAL HOME LOAN BA NK 1/22/2016 0.25%	A-1+	1/22/2016	0.6	8,700,000.00	100.0157	\$8,701,365.90	
FH031816	313382K85	FEDERAL HOME LOAN BA NK 3/18/2016 0.45%	AA+	3/18/2016	0.8	10,650,000.00	100.1256	\$10,663,376.40	
FH061016	313373SZ6	FEDERAL HOME LOAN BA NK 6/10/2016 2.125%	AA+	6/10/2016	1.0	5,000,000.00	101.6234	\$5,081,170.00	
FH091115	313370JB5	FEDERAL HOME LOAN BA NK 9/11/2015 1.75%	AA+	9/11/2015	0.2	10,000,000.00	100.3161	\$10,031,610.00	
FH092816	3130A1CD8	FEDERAL HOME LOAN BA NK 9/28/2016 1.125%	AA+	9/28/2016	1.2	2,500,000.00	100.2608	\$2,506,520.00	
FL112316	3130A3J70	FEDERAL HOME LOAN BA NK 11/23/2016 0.625	AA+	11/23/2016	1.4	30,000,000.00	100.0606	\$30,018,180.00	
FB111816	31677QAZ2	FIFTH THIRD BANK 11/18/2016 0.7481%	A-	11/18/2016	1.4	8,360,000.00	100.1423	\$8,371,896.28	
FI022616	31677QAX7	FIFTH THIRD BANK 2/26/2016 0.9%	A-	2/26/2016	0.7	6,810,000.00	100.0964	\$6,816,564.84	
Au081516	31679JAB9	FITAT 2014-1 A2 8/15/2016 0.46%	AAA	8/15/2016	1.2	1,204,180.38	99.9968	\$1,204,141.84	
FH031516	3134G4VH8	FREDDIE MAC 3/15/2016 0.4%	AA+	3/15/2016	0.8	10,000,000.00	100.0692	\$10,006,920.00	
FH041417	3134G6PN7	FREDDIE MAC 4/14/2017 0.8%	AA+	4/14/2017	1.8	10,000,000.00	100.0298	\$10,002,980.00	
FH091815	3134G36F2	FREDDIE MAC 9/18/2015 0.42%	AA+	9/18/2015	0.2	2,150,000.00	100.0570	\$2,151,225.50	
FM052517	3134G6W41	FREDDIE MAC 5/25/17 0.80%	AA+	5/25/2017	1.9	10,000,000.00	100.0129	\$10,001,290.00	
FM052617	3134G6E82	FREDDIE MAC 0.85% 05/26/2017	AA+	5/26/2017	1.9	11,545,000.00	99.8647	\$11,529,379.62	
FM061617	3134G6W66	FREDDIE MAC 0.85% 06/16/2017	AA+	6/16/2017	2.0	5,000,000.00	100.0312	\$5,001,560.00	
FM082516	3137EACW7	FREDDIE MAC 2.0 08/25/2016	AA+	8/25/2016	1.2	15,000,000.00	101.7723	\$15,265,845.00	
FM092515	3134G3L24	FREDDIE MAC 0.5% 09/25/15	AA+	9/25/2015	0.2	12,910,000.00	100.0822	\$12,920,612.02	
FM092616	3134G4XW3	FREDDIE MAC 9/26/2016 0.6%	AA+	9/26/2016	1.2	2,500,000.00	99.9636	\$2,499,090.00	

FR052617	3134G6R70	FREDDIE MAC 0.75% 05/26/2017	AA+	5/26/2017	1.9	5,000,000.00	100.0119	\$5,000,595.00
GE042018	36159LCF1	GE DEALER FLOORPLAN MASTER NT 04/20/18	Aaa	4/20/2018	2.8	4,690,000.00	99.9306	\$4,686,745.14
OT112417	36164EAB1	GEET 2015-1 A2 11/24/2017 0.89%	Aaa	11/24/2017	2.4	6,500,000.00	100.0649	\$6,504,218.50
GE010917	36962G5N0	GENERAL ELEC CAP CORP 2.9% 1/9/2017	AA+	1/9/2017	1.6	3,000,000.00	102.9519	\$3,088,557.00
GE050916	36962G5C4	GENERAL ELEC CAP CORP 2.95% 5/9/16	AA+	5/9/2016	0.9	8,842,000.00	101.9513	\$9,014,533.95
GE051116	36962G2V5	GENERAL ELEC CAP CORP 05/11/2016	AA+	5/11/2016	0.9	4,635,000.00	100.1862	\$4,643,630.37
SO041516	373334JV4	GEORGIA POWER COMPAN Y 4/15/2016 3%	A	4/15/2016	0.8	4,395,000.00	101.7639	\$4,472,523.41
GS020716	38143USC6	GOLDMAN SACHS GROUP INC 3.625% 2/7/16	A-	2/7/2016	0.7	5,000,000.00	101.6199	\$5,080,995.00
GS080115	38141EA74	GOLDMAN SACHS GROUP INC 8/1/2015 3.7%	A-	8/1/2015	0.2	5,050,000.00	100.2118	\$5,060,695.90
HD011519	41284CAB0	HARLEY-DAVIDSON 0.8% 01/15/19	AAA	1/15/2019	3.6	5,500,000.00	100.0062	\$5,500,341.00
AH082216	43813JAB1	HAROT 2014-1 A2 8/22/2016 0.41%	Aaa	9/21/2016	1.2	1,918,274.29	99.9791	\$1,917,873.37
Au122117	43813JAC9	HAROT 2014-1 A3 12/21/2017 0.67%	AAA	11/21/2017	2.4	4,250,000.00	99.8411	\$4,243,246.75
Au091916	43814GAB6	HAROT 2014-2 A2 9/19/2016 0.39%	AAA	9/19/2016	1.2	2,055,110.91	99.9608	\$2,054,305.31
Au071717	43814KAB7	HAROT 2015-1 A2 7/17/2017 0.7%	AAA	6/15/2017	2.0	5,435,000.00	99.9730	\$5,433,532.55
HI080116	4197915E4	HAWAII-TXBL-REF-ES 8/1/2016 0.731%		8/1/2016	1.2	14,250,000.00	100.0510	\$14,257,267.50
Au071618	41283YAC1	HDMOT 2013-1 A3 7/16/2018 0.65%	Aaa	7/16/2018	3.1	1,105,365.48	99.9886	\$1,105,350.01
Au011519	41284BAB2	HDMOT 2015-1 A2A 1/15/2019 0.95%	AAA	1/15/2019	3.6	12,900,000.00	100.0817	\$12,910,539.30
HA082117	43813NAB2	HONDA AUTO RECEIV- ABLES 08/21/2017	AAA	8/21/2017	2.2	2,000,000.00	99.9944	\$1,999,888.00
HS011916	40429CFN7	HSBC FINANCE CORP SR NT 01/19/2016 5.5%	A	1/19/2016	0.6	6,185,000.00	102.4259	\$6,335,041.92
HB111317	40428HPM8	HSBC USA INC 11/13/2017 0.57185%	A	11/13/2017	2.4	7,955,000.00	99.6901	\$7,930,347.46
IB072216	459200GX3	IBM CORP 7/22/2016 1.95%	AA-	7/22/2016	1.1	12,450,000.00	101.4367	\$12,628,869.15
ID010117	45656TAQ1	INDUSTRY PUB FACS-A 1/1/2017 1.764%	AA	1/1/2017	1.6	7,700,000.00	99.9470	\$7,695,919.00
IN070116	45884AZN6	INTERMOUNTAIN PWR-B 7/1/2016 0.785%	A+	7/1/2016	1.1	6,000,000.00	99.7990	\$5,987,940.00
OI021518	47787UAB9	JDOT 2015-A A2A 2/15/2018 0.87%	AAA	2/15/2018	2.7	7,155,000.00	100.1680	\$7,167,020.40
DC011618	24422ESU4	JOHN DEERE CAPITAL C ORP 1/16/2018 0.543	A	1/16/2018	2.6	12,165,000.00	99.8480	\$12,146,509.20
JP061316	48121CJM9	JP MORGAN CHASE BANK NA 6/13/2016 0.6101	A	6/13/2016	1.0	6,650,000.00	99.7645	\$6,634,339.25
JP011516	46625HHW3	JPMORGAN CHASE & CO 2.6% 1/15/16	A	1/15/2016	0.6	2,000,000.00	100.7934	\$2,015,868.00
JP021517	46623EJZ3	JPMORGAN CHASE & CO 2/15/2017 0.750933%	A	2/15/2017	1.7	1,500,000.00	100.1391	\$1,502,086.50
JP030116	46625HHX1	JPMORGAN CHASE & CO 3/1/2016 3.45%	A	3/1/2016	0.8	4,000,000.00	101.6940	\$4,067,760.00
JP070516	46625HJA9	JPMORGAN CHASE & CO 7/5/2016 3.15%	A	7/5/2016	1.1	1,500,000.00	102.0250	\$1,530,375.00
JP101515	46623EJR1	JPMORGAN CHASE & CO 10/15/2015 1.1%	A	10/15/2015	0.3	2,000,000.00	100.0906	\$2,001,812.00
KE112516	49327M2E3	KEY BANK NA 11/25/2016 0.7516%	A-	11/25/2016	1.4	8,000,000.00	100.0352	\$8,002,816.00
LD080116	54465AFK3	LA CO REDEV-B-TXBL 8/1/2016 1.074%	AA-	8/1/2016	1.2	5,735,000.00	99.9090	\$5,729,781.15
LO080115	54438CQZ8	LOS ANGELES CCD-H-TX L 8/1/2015 0.297%	AA+	8/1/2015	0.2	11,250,000.00	100.0090	\$11,251,012.50
LD120115	54465AEX6	LOS ANGELES REDEV-D 12/1/2015 0.48%	A+	12/1/2015	0.5	3,515,000.00	99.8890	\$3,511,098.35
LA070116	5446462D3	LOS ANGELES SD-L-TXB L 7/1/2016 0.68%	AA-	7/1/2016	1.1	1,000,000.00	100.0000	\$1,000,000.00
LO010116	5446462Q4	LOS ANGELES SD-L-TXB L 1/1/2016 0.486%	AA-	1/1/2016	0.6	1,980,000.00	100.0070	\$1,980,138.60
PP111515	546676AS6	LOUISVILLE GAS & ELE C 11/15/2015 1.625%	A	11/15/2015	0.4	6,000,000.00	100.3220	\$6,019,320.00
MA090116	562785LC7	MANHATTAN BEACH CA .856% 9/1/16	AA	9/1/2016	1.2	1,405,000.00	100.0550	\$1,405,772.75
MA072517	55279HAH3	MANUF & TRADERS TRUS T CO 7/25/2017 0.53	A	7/25/2017	2.1	5,000,000.00	99.3847	\$4,969,235.00
Au071516	58768DAC5	MBALT 2013-B A3 7/15/2016 0.62%	AAA	7/15/2016	1.1	3,974,400.18	99.9745	\$3,973,386.70
Au061516	58768EAC3	MBALT 2014-A A2A 6/15/2016 0.48%	AAA	6/15/2016	1.0	1,297,333.66	100.0015	\$1,297,353.12
AB021517	58768LAB9	MBALT 2015-A A2A 2/15/2017 0.78%	AAA	2/15/2017	1.7	4,000,000.00	100.0566	\$4,002,264.00
Au021517	587729AB0	MBART 2014-1 A2 2/15/2017 0.43%	AAA	2/15/2017	1.7	1,285,870.87	99.9700	\$1,285,485.11
MI100116	605581FW2	MISSISSIPPI ST-B-TXB L 10/1/2016 0.64%	AA	10/1/2016	1.3	2,780,000.00	99.9160	\$2,777,664.80
MS100115	605581EN3	MISSISSIPPI ST-D-REF 10/1/2015 0.31%	AA	10/1/2015	0.3	2,510,000.00	99.9790	\$2,509,472.90
MS100116	605581EP8	MISSISSIPPI ST-D-REF 10/1/2016 0.64%	AA	10/1/2016	1.3	2,520,000.00	99.9160	\$2,517,883.20
MO010518	61761JVN6	MORGAN STANLEY 1/5/2018 1.007098%	A-	1/5/2018	2.6	7,938,000.00	100.0898	\$7,945,128.32
MS042916	61747YDD4	MORGAN STANLEY 3.8% 04/29/16	A-	4/29/2016	0.8	2,000,000.00	102.2015	\$2,044,030.00
UN060616	90520EAC5	MUFG UNION BANK NA 6/6/2016 3%	A+	6/6/2016	1.0	680,000.00	101.7591	\$691,961.88
Au041717	65490BAB1	NALT 2014-B A2A 4/17/2017 0.73%	AAA	4/17/2017	1.8	8,072,401.48	100.0186	\$8,073,902.94
Au061517	65477WAB2	NAROT 2014-B A2 6/15/2017 0.6%	Aaa	6/15/2017	2.0	3,875,000.00	99.9575	\$3,873,353.13
Au091517	65477UAB6	NAROT 2015-A A2 9/15/2017 0.67%	AAA	9/15/2017	2.2	5,000,000.00	99.9188	\$4,995,940.00
CM040116	63946BAC4	NBCUNIVERSAL MEDIA L LC 4/1/2016 2.875%	A-	4/1/2016	0.8	2,000,000.00	101.6160	\$2,032,320.00
NE010116	63968AXN0	NE PUB PWR DIST-B 1/1/2016 0.48%	A	1/1/2016	0.6	12,000,000.00	100.0110	\$12,001,320.00
NY021517	64990EJ32	NEW YORK ST DORM AUT 2/15/17 .93%	AAA	2/15/2017	1.7	3,685,000.00	99.9680	\$3,683,820.80
NE031516	650035K56	NEW YORK ST URBAN DE V 3/15/2016 0.63%	AAA	3/15/2016	0.8	10,000,000.00	99.9780	\$9,997,800.00
NY031516	64990ERF6	NY DORM AUTH-D-TXBL 3/15/2016 0.66%	AAA	3/15/2016	0.8	2,500,000.00	100.1740	\$2,504,350.00
OA020116	672211BC2	OAKLAND COLISEUM-A 2/1/2016 0.8%	A-1+	2/1/2016	0.7	2,000,000.00	99.9420	\$1,998,840.00
HI001020	67752QFR4	OH ST-TXB-DEV ASST-A 10/1/2020** 5.39%	AA	10/1/2015	0.3	3,850,000.00	101.1670	\$3,894,929.50
OR020116	68428LDH4	ORANGE CNTY -TXBL-A 2/1/2016 0.68%	AA-	2/1/2016	0.7	10,930,000.00	100.1470	\$10,946,067.10
PB060118	69353REN4	PNC BANK NA 06/01/2018	A	6/1/2018	3.0	3,000,000.00	99.7982	\$2,993,946.00
PN012717	69353RCG1	PNC BANK NA 1/27/2017 1.125%	A	1/27/2017	1.6	7,735,000.00	100.0078	\$7,735,603.33
PO061516	738798BC0	POWAY REDEV AGY-B 6/15/2016 0.95%	AA-	6/15/2016	1.0	2,000,000.00	99.9510	\$1,999,020.00
PO121515	738798BB2	POWAY REDEV AGY-B 12/15/2015 0.5%	AA-	12/15/2015	0.5	2,465,000.00	99.9600	\$2,464,014.00
PO121516	738798BD8	POWAY REDEV AGY-B 12/15/2016 1.1%	AA-	12/15/2016	1.5	3,545,000.00	99.9260	\$3,542,376.70
PR100115	743755AK6	PRVDNC HLTH & SVC OB L GR 10/1/2015 0.80	AA	10/1/2015	0.3	5,600,000.00	100.0468	\$5,602,620.80
RI020117	762494QV7	RIALTO USD-TXBL 2/1/2017 1.258%	AA	2/1/2017	1.7	800,000.00	100.0060	\$800,048.00
RI090116	76912TJC8	RIVERSIDE PUB FIN-RE F 9/1/2016 1%	A	9/1/2016	1.2	2,090,000.00	99.7240	\$2,084,231.60
SF080115	79770GBN5	SAN FRANCISCO CITY & 8/1/2015 0.569%	A+	8/1/2015	0.2	5,005,000.00	100.0110	\$5,005,550.55
SA100116	79876CAV0	SAN MARCOS CA REDEV 1.09% 10/1/16	AA-	10/1/2016	1.3	5,125,000.00	100.0960	\$5,129,920.00
Au081417	78448MAB3	SMAT 2015-1US A2A 8/14/2017 0.99%	AAA	8/14/2017	2.2	4,000,000.00	100.2116	\$4,008,464.00
SO091515	842587CG0	SOUTHERN CO 9/15/2015 2.375%	A-	9/15/2015	0.2	1,000,000.00	100.3535	\$1,003,535.00
SS120815	85744NAB7	STATE STREET BANK & TRST 12/08/15	A+	12/8/2015	0.5	4,280,000.00	99.9431	\$4,277,564.68
Au011717	89236RAC3	TAOT 2013-A A3 1/17/2017 0.55%	AAA	1/17/2017	1.6	1,565,660.73	100.0079	\$1,565,784.42
AT121517	89231MAC9	TAOT 2014-A A3 12/15/2017 0.67%	AAA	12/15/2017	2.5	1,250,000.00	99.7980	\$1,247,475.00
TO121516	89231RAB0	TAOT 2014-B A2 12/15/2016 0.4%	AAA	12/15/2016	1.5	559,690.07	99.9796	\$559,575.90
AT071717	89236WAB4	TAOT 2015-A A2 7/17/2017 0.71%	AAA	7/17/2017	2.1	6,700,000.00	99.9514	\$6,696,743.80
TD111715	89116FYH7	TORONTO DOMINION 0% 11/17/2015	A-1+	11/17/2015	0.4	20,000,000.00	99.9036	\$19,980,720.00
TO011218	89236TCB9	TOYOTA MOTOR CREDIT CORP 1/12/2018 0.57	AA-	1/12/2018	2.6	13,000,000.00	100.0242	\$13,003,146.00
TO091516	89233P5E2	TOYOTA MOTOR CREDIT CORP 9/15/2016 2%	AA-	9/15/2016	1.2	895,000.00	101.4741	\$908,193.20
TM121015	89233HZA5	TOYOTA MTR CR CORP 0% 12/10/2015	A-1+	12/10/2015	0.5	8,000,000.00	99.8682	\$7,989,456.00
UB092616	90521APH5	UNION BANK NA 9/26/2016 1.5%	A+	9/26/2016	1.2	4,575,000.00	100.3164	\$4,589,475.30
UN092616	90521APG7	UNION BANK NA 9/26/2016 0.9996%	A+	9/26/2016	1.2	2,515,000.00	100.4209	\$2,525,585.64

UN051516	91412GUT0	UNIV OF CALIFORNIA-A N 5/15/2016 0.634%	AA	5/15/2016	0.9	1,830,000.00	100.0610	\$1,831,116.30
UC070141	91412GEZ4	UNIVERSITY CALIF REVS 07/01/2041***	AA	7/1/2017	2.1	7,980,000.00	100.0390	\$7,983,112.20
UB013017	90331HMC4	US BANK NA CINCINNAT I 1/30/2017 1.1%	AA-	1/30/2017	1.6	1,500,000.00	100.2282	\$1,503,423.00
US012618	90331HMR1	US BANK NA CINCINNAT I 1/26/2018 0.55572	AA-	1/26/2018	2.6	4,500,000.00	99.8707	\$4,494,181.50
US013017	90331HMD2	US BANK NA CINCINNAT I 1/30/2017 0.4661%	AA-	1/30/2017	1.6	5,000,000.00	99.9812	\$4,999,060.00
N053116	912828WV8	US TREASURY N/B 5/31/2016 0.375%	AA+	5/31/2016	0.9	20,000,000.00	100.0703	\$20,014,060.00
N123115	912828PM6	US TREASURY N/B 12/31/2015 2.125%	AA+	12/31/2015	0.5	12,800,000.00	100.9766	\$12,925,004.80
T013116	912828B41	US TREASURY N/B 1/31/2016 0.375%	AA+	1/31/2016	0.6	1,255,000.00	100.1328	\$1,256,666.64
T022916	912828B82	US TREASURY N/B 2/29/2016 0.25%	AA+	2/29/2016	0.7	5,000,000.00	100.0547	\$5,002,735.00
T043016	912828C81	US TREASURY N/B 4/30/2016 0.375%	AA+	4/30/2016	0.8	20,000,000.00	100.0703	\$20,014,060.00
T071516	912828VL1	US TREASURY N/B 7/15/2016 0.625%	AA+	7/15/2016	1.1	4,750,000.00	100.2734	\$4,762,986.50
T073116	912828QX1	US TREASURY N/B 7/31/2016 1.5%	AA+	7/31/2016	1.1	10,000,000.00	101.2188	\$10,121,880.00
T083115	912828VU1	US TREASURY N/B 8/31/2015 0.375%	AA+	8/31/2015	0.2	2,000,000.00	100.0469	\$2,000,938.00
T083116	912828RF9	US TREASURY N/B 8/31/2016 1%	AA+	8/31/2016	1.2	10,000,000.00	100.7188	\$10,071,880.00
T101516	912828WA4	US TREASURY N/B 10/15/2016 0.625%	AA+	10/15/2016	1.3	3,000,000.00	100.2656	\$3,007,968.00
T103115	912828PE4	US TREASURY N/B 10/31/2015 1.25%	AA+	10/31/2015	0.3	5,015,000.00	100.3906	\$5,034,588.59
T113015	912828A26	US TREASURY N/B 11/30/2015 0.25%	AA+	11/30/2015	0.4	3,000,000.00	100.0703	\$3,002,109.00
T123115	912828A67	US TREASURY N/B 12/31/2015 0.25%	AA+	12/31/2015	0.5	10,000,000.00	100.0547	\$10,005,470.00
TN51516	912828VC1	US TREASURY N/B 5/15/2016 0.25%	AA+	5/15/2016	0.9	7,500,000.00	99.9688	\$7,497,660.00
TR033116	912828C40	US TREASURY N/B 0.375% 03/31/16	AA+	3/31/2016	0.8	15,000,000.00	100.1016	\$15,015,240.00
Au121517	90290KAC9	USAOT 2014-1 A3 12/15/2017 0.58%	AAA	12/15/2017	2.5	2,420,000.00	99.9980	\$2,419,951.60
Au082216	92867GAC7	VALET 2012-1 A3 8/22/2016 0.85%	AAA	8/22/2016	1.2	95,996.49	100.0256	\$96,021.07
VA072016	92867PAB9	VALET 2013-2 A2 7/20/2016 0.67%	AAA	7/20/2016	1.1	267,749.53	100.0001	\$267,749.79
Au042018	92867PAC7	VALET 2013-2 A3 4/20/2018 0.7%	AAA	4/20/2018	2.8	6,000,000.00	99.9056	\$5,994,336.00
VZ060917	92343VCD4	VERIZON COMMUNICATIO NS 6/9/2017 0.6306%	A	6/9/2017	2.0	1,000,000.00	99.7600	\$997,600.00
VZ091516	92343VBL7	VERIZON COMMUNICATIO NS 9/15/2016 1.7823	A	9/15/2016	1.2	1,925,000.00	101.2306	\$1,948,689.05
Au042017	92867QAD3	VWALT 2014-A A3 4/20/2017 0.8%	AAA	4/20/2017	1.8	6,000,000.00	100.0082	\$6,000,492.00
Au062017	92867VAB6	VWALT 2015-A A2A 6/20/2017 0.87%	AAA	6/20/2017	2.0	2,000,000.00	100.0272	\$2,000,544.00
VPWF3801	VP7000236	WELLS FARGO ADVANT- AGE HERITAGE	AAA	7/1/2015	0.1	8,580,454.41	100.0000	\$8,580,454.41

Grand Total \$1,014,160,705.33

* 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

June 30, 2015**FY 2014-2015**

FUND	BALANCE @	JV/Date	JV/Date	JV/Date	JV/Date	JV/Date	JV/Date	BALANCE @
NUMBER	03/31/15							06/30/15
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 06/01/2015 Through 06/30/2015

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					
414,587.030	CALIFORNIA ARBITRAGE MGMT PROGRAM CAMP PRINCIPAL SALLY WEST, TEL (415) 263-2412 CUSIP: S86217350	1.00000 1.00000	414,587.03 414,587.03	0.00 0.00	0.00%
Total OTHER			414,587.03 414,587.03	0.00 0.00	0.00%
CASH AND SHORT TERM					
163,312.980	WELLS FARGO TRSRY PLUS MMKT A 453 CUSIP: X9USDEWFA	1.00000 1.00000	163,312.98 163,312.98	0.00 0.00	0.00%
Total CASH AND SHORT TERM			163,312.98 163,312.98	0.00 0.00	0.00%
ACCOUNT TOTALS			592,054.07 592,054.07	0.00 0.00	0.00%

Total Market Value Plus Total Accrued Income 592,054.07

Statement of Transactions

Transaction Date	Transaction Description	Income	Principal	Cost	Realized Gains/Losses
06/01/15	OPENING BALANCE	6.00	6.00 -	592,023.57	
06/02/15	Purchase WELLS FARGO TRSRY PLUS MMKT A 453 TRADE DATE 06/02/15 SET/DATE 06/02/15 CUSIP X9USDEWFA 1.30 SHARES	0.00	1.30 -	1.30	0.00
06/02/15	Dividend WELLS FARGO TRSRY PLUS MMKT A 453 TRADE DATE 06/02/15 SET/DATE 06/02/15 CUSIP X9USDEWFA 1.30 SHARES	1.30	0.00	0.00	0.00
06/02/15	DAILY ENDING BALANCE	7.30	7.30 -	592,024.87	0.00
06/12/15	Receive CALIFORNIA ARBITRAGE MGMT PROGRAM CAMP PRINCIPAL SALLY WEST, TEL (415) 263-2412 TRADE DATE 06/12/15 SET/DATE 06/12/15 CUSIP S86217350 29.20 SHARES	0.00	0.00	29.20	0.00
06/12/15	DAILY ENDING BALANCE	7.30	7.30 -	592,054.07	0.00
06/30/15	CLOSING BALANCE	7.30	7.30 -	592,054.07	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.

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EXHIBITS

CONTRA COSTA COUNTY

Portfolio Summary Report

AS OF JUNE 30, 2015

Exhibit I

Portfolio Characteristics

Par	\$2,897,607,281.21
Cost	\$2,899,040,519.53
Market Value	\$2,900,071,234.56
Weighted Yield to Maturity	0.46%
Weighted Average Days to Maturity	215
Weighted Duration	0.59 yr

Portfolio Breakdown by Investment

Investments	Par Value	Percent of Total
U.S. Treasuries	\$23,915,000.00	0.83%
U.S. Agencies-Federal, State and Local	612,111,000.00	21.12%
Money Market	1,422,645,654.09	49.10%
ABS/MBS	3,320,000.00	0.11%
Corporate Notes	135,272,000.00	4.67%
Outside Contractors-LAIF	211,941,083.45	7.31%
Outside Contractors-Other	195,042,601.29	6.73%
Cash	293,359,942.38	10.12%
TOTAL*	\$2,897,607,281.21	100.00%

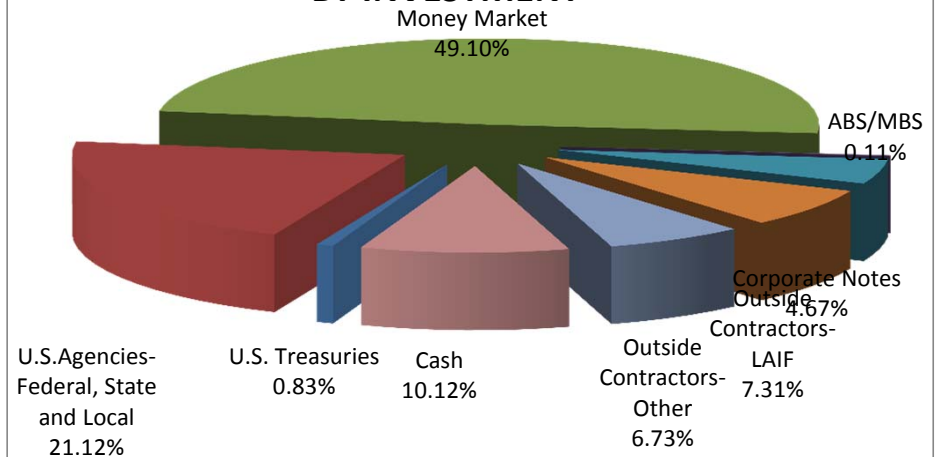
Maturity Distribution

Time	Par Value	Percent of Total
Less 1 yr	\$2,262,384,683.07	78.08%
1 to 2 yrs	310,577,613.77	10.72%
2 to 3 yrs	266,720,808.82	9.20%
3 to 4 yrs	53,568,000.00	1.85%
4+ yrs	4,356,175.55	0.15%
TOTAL*	\$2,897,607,281.21	100.00%

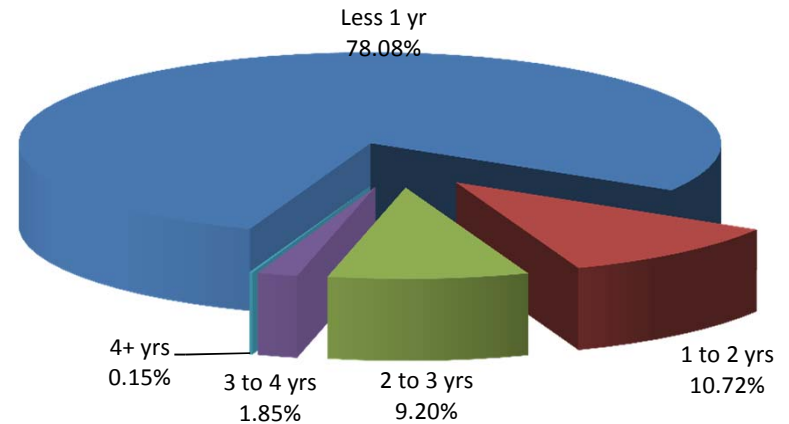
* Does not include the Futuris Public Entity Trust of the Contra Costa Community College District Retirement Board of Authority

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

PORTFOLIO BREAKDOWN BY INVESTMENT



MATURITY DISTRIBUTION



**CONTRA COSTA COUNTY INVESTMENT POOL
PERFORMANCE SUMMARY
AS OF JUNE 30, 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	\$2,197,263,654.09	75.89%	0.4896%	275	0.74	¹
B. Investments Managed by Outside Contractors						
1. Local Agency Investment Fund	\$211,941,083.45	7.32%	0.2900%	1	N/A	
2. Other						
a. Wells Capital Management	\$44,067,461.99	1.52%	0.4490%	366	0.63	²
b. CalTRUST (Short-Term Fund)	\$148,585,809.69	5.13%	0.5100%	1	N/A	
C. Cash	\$293,359,942.38	10.13%	0.3500%	⁴ 1	N/A	

³Yield to Maturity on Portfolio at End-of-Quarter = 0.46%

³Weighted Average Days to Maturity on Portfolio at End-of-Quarter = 215

³ Weighted Duration at End-of-Quarter = 0.59

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

TYPE	As of June 30, 2015	As of March 31, 2015	CHANGE IN VALUE	
	PAR VALUE	PAR VALUE	FROM PREV. QTR.	% CHANGE
A. Investments Managed by Treasurer's Office				
1. U.S. Treasuries (STRIPS, Bills, Notes)	\$23,915,000.00	\$24,650,000.00	(\$735,000.00)	-2.98%
2. U.S. Agencies				
Federal Agriculture Mortgage Corporation	0.00	0.00	0.00	0.00%
Federal Home Loan Banks	250,197,000.00	180,819,857.14	69,377,142.86	38.37%
Federal National Mortgage Association	110,156,000.00	109,945,000.00	211,000.00	0.19%
Federal Farm Credit Banks	118,941,000.00	109,290,000.00	9,651,000.00	8.83%
Federal Home Loan Mortgage Corporation	125,592,000.00	122,343,000.00	3,249,000.00	2.66%
Municipal Bonds	7,225,000.00	7,225,000.00	0.00	0.00%
Subtotal	612,111,000.00	529,622,857.14	82,488,142.86	15.57%
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	864,581,000.00	801,140,000.00	63,441,000.00	7.92%
Negotiable Certificates of Deposit	555,471,000.00	700,984,000.00	(145,513,000.00)	-20.76%
Medium Term Certificates of Deposit	2,025,000.00	2,025,000.00	0.00	0.00%
Money Market Accounts	565,318.32	565,318.32	0.00	0.00%
Time Deposit	3,335.77	3,335.77	0.00	0.00%
Subtotal	1,422,645,654.09	1,504,717,654.09	(82,072,000.00)	-5.45%
4. Asset Backed Securities/Mortgage Backed Securities	3,320,000.00	2,090,000.00	2,093,548.49	100.00%
5. Corporate Notes	135,272,000.00	130,122,000.00	5,150,000.00	3.96%
TOTAL	2,197,263,654.09	2,191,202,511.23	6,061,142.86	0.28%
B. Investments Managed by Outside Contractors				
1. Local Agency Investment Fund	211,941,083.45	187,725,423.40	24,215,660.05	12.90%
2. Other				
a. EBRCS Bond	2,375,175.55	2,375,175.55	0.00	0.00%
b. Miscellaneous (BNY)	14,154.06	110,538.73	(96,384.67)	-87.20%
c. Wells Capital Management	44,067,461.99	43,980,618.07	86,843.92	0.20%
d. CalTRUST (Short-Term Fund)	148,585,809.69	88,597,636.89	59,988,172.80	67.71%
Subtotal	195,042,601.29	135,063,969.24	59,978,632.05	44.41%
TOTAL	406,983,684.74	322,789,392.64	84,194,292.10	26.08%
C. Cash	293,359,942.38	142,422,153.81	150,937,788.57	105.98%
* GRAND TOTAL (FOR A , B, & C)	\$2,897,607,281.21	\$2,656,414,057.68	\$241,193,223.53	9.08%

* 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

		Quarter Ending			
		September	December	March	June
2014/15	Coupon Rate	0.5437%	0.4624%	0.4912%	0.5309%
	Yield to Maturity	0.4605%	0.4185%	0.4379%	0.4894%
2013/14	Coupon Rate	0.6331%	0.4843%	0.4686%	0.4802%
	Yield to Maturity	0.4645%	0.3709%	0.3680%	0.3877%
2012/13	Coupon Rate	0.8304%	0.5568%	0.5829%	0.5838%
	Yield to Maturity	0.6012%	0.3947%	0.4243%	0.4229%
2011/12	Coupon Rate	0.8769%	0.8385%	0.8122%	0.7426%
	Yield to Maturity	0.6842%	0.6658%	0.6739%	0.6130%
2010/11	Coupon Rate	0.9802%	0.7132%	0.7326%	0.6982%
	Yield to Maturity	0.7494%	0.5866%	0.6133%	0.5612%
2009/10	Coupon Rate	1.2464%	0.8931%	0.8610%	0.8212%
	Yield to Maturity	1.1095%	0.7840%	0.7373%	0.6993%
2008/09	Coupon Rate	4.4019%	1.7623%	1.2918%	1.2418%
	Yield to Maturity	4.2819%	1.6574%	1.1808%	1.1231%
2007/08	Coupon Rate	5.1675%	4.6491%	3.3805%	2.9712%
	Yield to Maturity	5.2022%	4.6583%	3.3454%	2.9048%
2006/07	Coupon Rate	5.1683%	5.1819%	5.2384%	5.2407%
	Yield to Maturity	5.2286%	5.2229%	5.2766%	5.2705%
2005/06	Coupon Rate	3.6925%	4.1660%	4.6328%	5.0427%
	Yield to Maturity	3.6818%	4.1594%	4.6358%	5.0821%

Source: All data is calculated by Sungard.

CONTRA COSTA INVESTMENT POOL

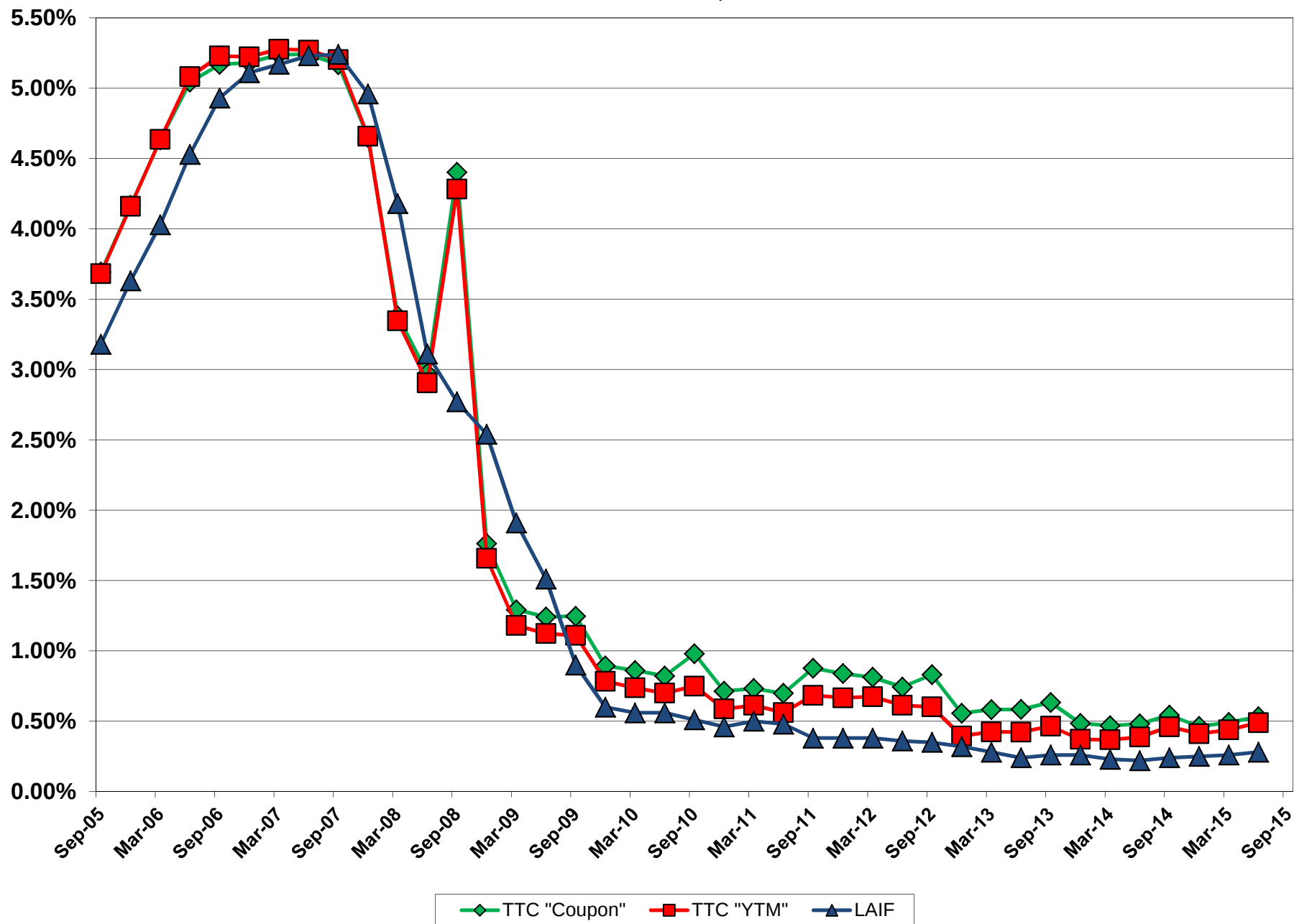
Exhibit IV (a)

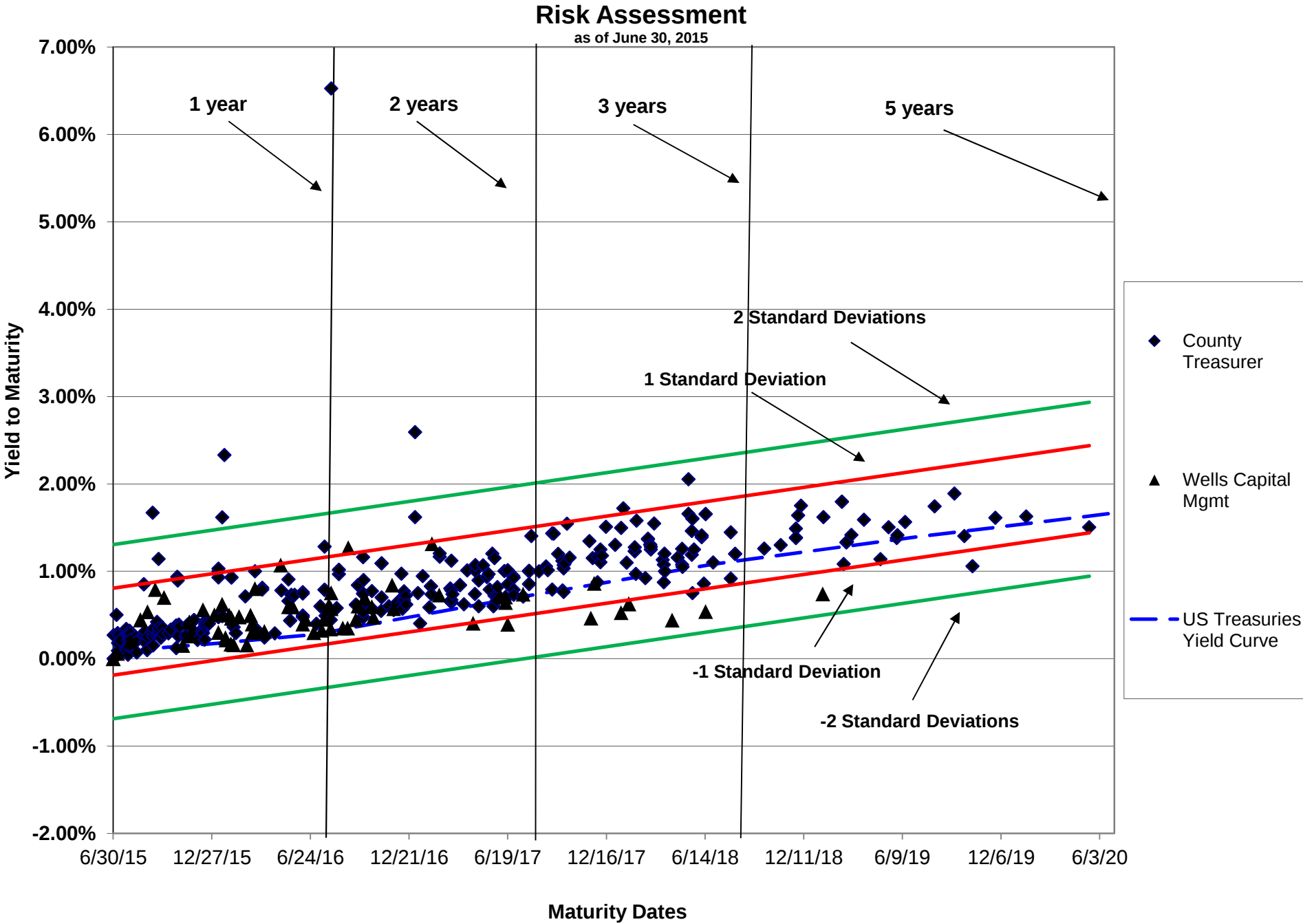
INVESTMENTS MANAGED BY OUTSIDE CONTRACTOR**LAIF QUARTERLY APPORTIONMENT RATES**

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

Contra Costa County Investment Pool

as of June 30, 2015





Risk Assessment

Exhibit IV (d)

(Securities Greater Than Two Standard Deviations)

As of June 30, 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	158,861.05	4.75	1/19/16	2.33
3137EACM9	WT GOV FHLMC NOTES	9/14/10	170,000.00	170,647.70	170,520.20	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

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
April 1, 2015 through June 30, 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	\$2,450,119,705.66	80.56%	0.4483%	211.06	262
B. Investments Managed by Outside Contractors					
1. Local Agency Investment Fund	\$199,879,304.43	6.57%	0.2907%	0.07	1
2. Other					
a. Wells Capital Management	\$44,196,321.31	1.45%	0.4333%	5.44	374
b. CalTRUST Short Term Fund	\$138,677,257.86	4.56%	0.4667%	0.05	1
c. Cash	\$208,455,257.36	6.85%	0.2145%	0.07	1
Total	<u>\$3,041,327,846.62</u>	100.00%			
* Weighted Average Return of Portfolio =			<u>0.42%</u>	<u>217</u>	

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

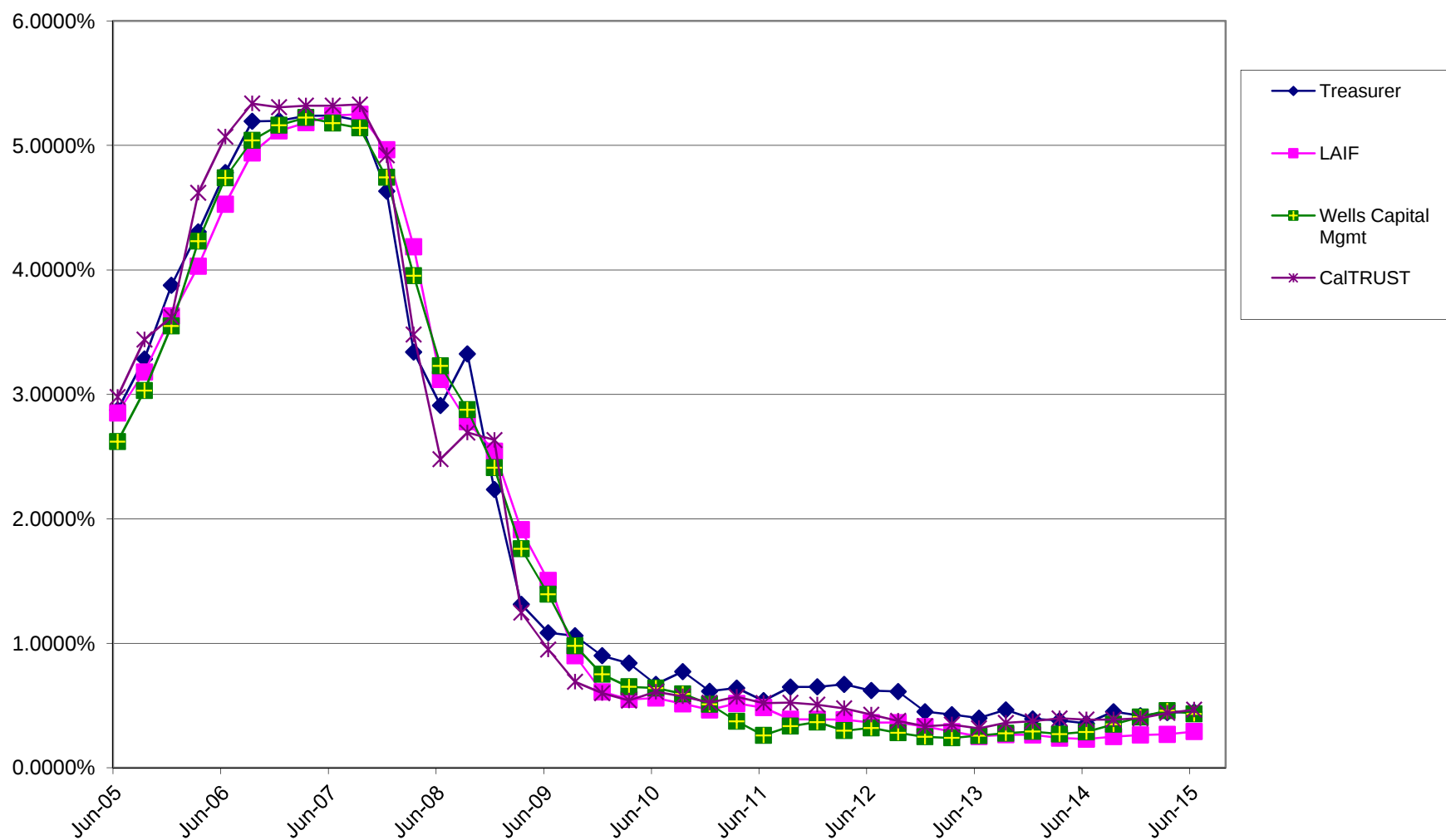
LAIF and CalTRUST Short Term Fund are subject to a one day call of principal provision

**CONTRA COSTA COUNTY INVESTMENT POOL
SUMMARY OF POOL RATES AND BENCHMARKS
AS OF JUNE 30, 2015**

<u>Pool Rates:</u>	YTM as of <u>6/30/15</u>	Quarterly <u>Ave.</u>	Average Days to <u>Maturity</u>	
Total County Portfolio	0.46%	0.42%	255	
Investments Managed by Treasurer's Office	0.49%	0.45%	262	
Wells Capital Management	0.45%	0.43%	374	
CalTRUST Short Term Fund	0.51%	0.47%	500	*
	Quarterly Apportionment <u>Rate</u>	PMIA Ave. Effective <u>Yield</u>		
Local Agency Investment Fund (LAIF)	0.28%	0.29%	239	*
		4/1/15 - 6/30/15		
<u>Benchmarks:</u>	<u>6/30/15</u>	<u>High</u>	<u>Ave.</u>	<u>Low</u>
Federal Fund Rate	0.0400%	0.2700%	0.1142%	0.0400%
Six Month Treasury Bill	0.0075%	0.0975%	0.0291%	-0.0150%
Six Month LIBOR	0.4449%	0.4521%	0.4210%	0.3984%
Vanguard Prime Money Mkt Fund	0.0100%			

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

Contra Costa County Investment Pool
Average Quarterly Returns
as of June 30, 2015



**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
June 30, 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	\$10,007,200.00	\$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	\$2,439,903.96	\$2,448,520.20	Float quarterly: LIBOR +18 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
FFCB Callable Note 11/29/16	3133EC5B6	12/28/12	0.6400%	\$10,000,000.00	\$9,995,700.00	\$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	\$500,375.00	\$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	\$5,003,800.00	\$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	\$5,003,800.00	\$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	\$10,005,400.00	\$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	\$5,209,124.04	\$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	\$10,003,500.00	\$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 5/25/18	3136G2K71	5/27/15	1.2500%	\$10,000,000.00	\$10,016,300.00	\$10,000,000.00	One time: 5/25/16	8177
FNMA Callable Multi-Step Up 6/12/18	3136G1MU0	6/12/13	0.8500%	\$5,000,000.00	\$5,006,150.00	\$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>\$83,721,000.00</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
June 30, 2015**

Exhibit VI (a)

DESCRIPTION	CUSIP	MATURITY DATE	PAR (\$)	MARKET (\$)	COST (\$)	PROVISIONS
AMERICAN HONDA FINANCE 12/11/2017 0.545	02665WAR2	12/11/2014	8,000,000	8,005,008.00	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	10,001,780.00	10,012,500.00	5% clean up call
ANAHEIM FING AUTH-B 5/1/2016 1%	03255LGX1	5/1/2016	2,850,000	2,849,059.50	2,850,000.00	Make-whole call
BANK OF AMERICA NA 11/14/2016 0.7089%	06050TSL9	11/14/2016	2,200,000.00	2,201,084.60	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	500,135.50	500,000.00	Float quarterly: LIBOR +47 bps
BANK OF AMERICA NA 06/05/2017	06050TMB5	6/5/2017	2,250,000.00	2,250,846.00	2,250,000.00	Float quarterly: LIBOR +45 bps
BANK OF NY MELLON 5/22/18 VARIABLE	06406HDC0	5/22/2018	5,000,000.00	4,998,470.00	4,998,500.00	Float quarterly: LIBOR +38 bps
BB&T CORPORATION 3/15/2016 3.2%	05531FAG8	3/15/2016	2,350,000.00	2,385,123.10	2,401,026.00	Call anytime after 2/16/16
BERKSHIRE HATHAWAY FIN 1/12/2018 0.5533	084664CD1	1/12/2018	2,750,000.00	2,753,415.50	2,750,000.00	Float quarterly: LIBOR +30 bps
BMWOT 2014-A A2 4/25/2017 0.53%	09658UAB5	4/25/2017	8,778,445.30	8,780,850.59	8,778,148.59	5% clean up call
BRANCH BANKING & TRUST 12/1/2016 0.6743	07330NAF2	12/1/2016	5,000,000.00	5,005,225.00	5,001,780.00	Float quarterly: LIBOR +43 bps; Call after 11/1/16
BRANCH BANKING & TRUST 12/1/2016 1.05%	07330NAG0	12/1/2016	8,125,000.00	8,135,668.13	8,135,667.00	Call anytime after 11/1/16
BRANCH BANKING & TRUST 9/13/2016 0.5899	10513KAB0	9/13/2016	2,000,000.00	1,994,402.00	1,994,850.00	Float quarterly: LIBOR +32 bps
CA UNI-FLT-G-TXB-Y-2 7/1/2041 0.6561%	91412GFA8	7/1/2017	3,250,000.00	3,251,300.00	3,250,000.00	Float monthly: US0001M +50 bps
CALIFORNIA ST DEPT. 991% 12/1/16	13066KW21	12/1/2016	1,250,000.00	1,250,725.00	1,251,250.00	Make-whole call +20 bps
CAPITAL ONE NA2/5/2018 0.9351%	14042E4K3	2/5/2018	2,000,000.00	2,000,452.00	2,000,000.00	Float quarterly: LIBOR +68 bps; Call after 1/5/18
CCCT 2003-A7 A7 7/7/2017 4.15%	17305EBU8	7/7/2017	5,000,000.00	5,003,065.00	5,336,718.75	5% clean up call
CCCT 2012-A1 A1 10/10/2017 0.55%	17305EEW1	10/10/2017	8,000,000.00	7,999,936.00	8,006,875.04	5% clean up call
CCCT 2013-A6 A6 9/7/2018 1.32%	17305EFE0	9/7/2018	4,250,000.00	4,271,398.75	4,282,871.07	5% clean up call
CHAIT 2012-A5 A58/15/2017 0.59%	161571FL3	8/15/2017	3,000,000.00	3,000,009.00	3,005,976.56	10% clean up call
CHAIT 2006-A2 A2 4/16/2018 5.16%	161571BC7	4/16/2018	2,426,000.00	2,495,393.30	2,514,700.63	10% clean up call
CHAIT 2014-A1 A1 1/15/2019 1.15%	161571GJ7	1/15/2019	13,000,000.00	13,026,936.00	13,057,890.69	10% clean up call
CHARLES SCHWABCORP 0.85% 12/04/15	808513AH8	12/4/2015	4,500,000.00	4,506,808.50	4,516,965.00	Make-whole call +10 bps until 12/4/15
CHEVRON CORP3/2/2018 0.432967%	166764AW0	3/2/2018	4,000,000.00	3,986,112.00	4,000,000.00	Float quarterly: LIBOR +17 bps
CISCO SYSTEMS INC 06/15/2018	17275RAY8	6/15/2018	5,500,000.00	5,509,619.50	5,500,000.00	Float quarterly: LIBOR +31 bps
CITIGROUP INC7/25/2016 1.2161%	172967GV7	7/25/2016	3,000,000.00	3,008,496.00	3,018,570.00	Float quarterly: LIBOR +96 bps
CITIGROUP INC 3/10/2017 0.7744%	172967HL8	3/10/2017	1,000,000.00	997,247.00	999,690.00	Float quarterly: LIBOR +54 bps
CITIGROUP INC 4/27/2018 0.967%	172967JQ5	4/27/2018	5,000,000.00	4,984,750.00	5,000,000.00	Float quarterly: LIBOR +69 bps
COMCAST CORP 6/15/2016 4.95%	20030NAG6	6/15/2016	1,402,000.00	1,457,216.37	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	10,001,820.00	10,000,000.00	Float quarterly: LIBOR +41 bps
CREDIT SUISSE NEW YORK 4/27/2018 0.9574	22546QAW7	4/27/2018	5,500,000.00	5,499,983.50	5,500,000.00	Float quarterly: LIBOR +68 bps
FANNIE MAE 02/27/2017 0.65%	3135G0XL2	2/27/2017	3,660,000.00	3,652,994.76	3,654,876.00	Quarterly; First 11/27/13; Last 11/27/16
FANNIE MAE 1% 06/19/2017	3136G1NQ8	6/19/2017	10,000,000.00	10,012,930.00	10,000,000.00	Quarterly; First 12/19/13; Last 3/19/17
FREDDIE MAC 4/14/2017 0.8%	3134G6PN7	4/14/2017	10,000,000.00	10,002,980.00	10,012,500.00	One time: 4/14/16
FREDDIE MAC 5/25/17 0.80%	3134G6W41	5/25/2017	10,000,000.00	10,001,290.00	10,000,000.00	One time: 11/25/15
FREDDIE MAC 0.85% 05/26/2017	3134G6E82	5/26/2017	11,545,000.00	11,529,379.62	11,543,845.50	Quarterly; First 8/26/15; Last 2/26/17
FREDDIE MAC0.75% 05/26/2017	3134G6R70	5/26/2017	5,000,000.00	5,000,595.00	4,995,500.00	One time: 5/26/16
FREDDIE MAC 0.85% 06/16/2017	3134G6W66	6/16/2017	5,000,000.00	5,001,560.00	5,000,000.00	One time: 6/16/16
FEDERAL FARM CREDITBANK 10/6/2016 0.67	3133EDWQ1	10/6/2016	10,000,000.00	10,013,210.00	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	5,000,635.00	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	2,506,520.00	2,522,075.00	Call anytime after 9/28/15
FIFTH THIRD BANK 2/26/2016 0.9%	31677QAX7	2/26/2016	6,810,000.00	6,816,564.84	6,821,310.80	Call anytime after 1/26/16
FIFTH THIRD BANK 11/18/2016 0.7481%	31677QAZ2	11/18/2016	8,360,000.00	8,371,896.28	8,371,221.50	Float quarterly: LIBOR +51 bps; Call after 10/18/16
FITAT 2014-1 A2 8/15/2016 0.46%	31679JAB9	8/15/2016	1,204,180.38	1,204,141.84	1,204,148.11	10% clean up call
GE DEALER FLOORPLANMASTER NT 04/20/18	36159LCF1	4/20/2018	4,690,000.00	4,686,745.14	4,690,000.00	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	6,504,218.50	6,499,301.25	10% clean up call
GENERAL ELEC CAPCORP 05/11/2016	36962GV5	5/11/2016	4,635,000.00	4,643,630.37	4,583,207.70	Float quarterly: LIBOR +20 bps
GEORGIA POWER COMPANY 4/15/2016 3%	373334JV4	4/15/2016	4,395,000.00	4,472,523.41	4,500,919.50	Make-whole call +15 bps until 4/15/16
HARLEY-DAVIDSON 0.8% 01/15/19	41284CAB0	1/15/2019	5,500,000.00	5,500,341.00	5,499,959.85	10% clean up call
HAROT 2014-1 A2 8/22/2016 0.41%	43813JAB1	8/22/2016	1,918,274.29	1,917,873.37	1,918,129.26	10% clean up call
HAROT 2014-2 A29/19/2016 0.39%	43814GAB6	9/19/2016	2,055,110.91	2,054,305.31	2,054,950.41	10% clean up call
HAROT 2015-1 A27/17/2017 0.7%	43814KAB7	6/15/2017	5,435,000.00	5,433,532.55	5,437,619.68	10% clean up call
HAROT 2014-1 A3 12/21/2017 0.67%	43813JAC9	12/21/2017	4,250,000.00	4,243,246.75	4,247,675.80	10% clean up call
HAWAII-TXBL-REF-ES 8/1/2016 0.731%	4197915E4	8/1/2016	14,250,000.00	14,257,267.50	14,251,690.00	Make-whole call +10 bps
HDMOT 2013-1 A3 7/16/2018 0.65%	41283YAC1	7/16/2018	1,105,365.48	1,105,350.01	1,103,897.41	10% clean up call
HDMOT 2015-1 A2A1/15/2019 0.95%	41284BAB2	1/15/2019	12,900,000.00	12,910,539.30	12,899,895.51	10% clean up call
HONDA AUTO RECEIV-ABLES 08/21/2017	43813NAB2	8/21/2017	2,000,000.00	1,999,888.00	1,999,880.20	10% clean up call
HSBC USA INC 11/13/2017 0.57185%	40428HPM8	11/13/2017	7,955,000.00	7,930,347.46	7,953,996.43	Float quarterly: LIBOR +34 bps

**CONTRA COSTA COUNTY
CALTRUST SHORT TERM FUND
STRUCTURED SECURITIES
June 30, 2015**

Exhibit VI (a)

DESCRIPTION	CUSIP	MATURITY DATE	PAR (\$)	MARKET (\$)	COST (\$)	PROVISIONS
IBM CORP 7/22/2016 1.95%	459200GX3	7/22/2016	12,450,000.00	12,628,869.15	12,714,064.50	Make-whole call +15 bps until 7/22/16
INDUSTRY PUB FACS-A 1/1/2017 1.764%	45656TAQ1	1/1/2017	7,700,000.00	7,695,919.00	7,700,000.00	Make-whole call +25 bps
JDOT 2015-A A2A2/15/2018 0.87%	47787UAB9	2/15/2018	7,155,000.00	7,167,020.40	7,154,539.22	10% clean up call
JOHN DEERE CAPITAL CORP 1/16/2018 0.543	24422ESU4	1/16/2018	12,165,000.00	12,146,509.20	12,181,594.50	Float quarterly: LIBOR +29 bps
JP MORGAN CHASE BANKNA 6/13/2016 0.6101	48121JCM9	6/13/2016	6,650,000.00	6,634,339.25	6,576,340.50	Float quarterly: LIBOR +33 bps
JPMORGAN CHASE & CO 2/15/2017 0.750933%	46623EJZ3	2/15/2017	1,500,000.00	1,502,086.50	1,503,180.00	Float quarterly: LIBOR +52 bps
KEY BANK NA 11/25/2016 0.7516%	49327M2E3	11/25/2016	8,000,000.00	8,002,816.00	8,023,008.00	Float quarterly: LIBOR +49 bps; Call anytime on or after 10/25/16
LOUISVILLE GAS & ELEC 11/15/2015 1.625%	546676AS6	11/15/2015	6,000,000.00	6,019,320.00	6,046,140.00	Make-whole call +10 bps until 11/15/15
MBALT 2014-A A2A 6/15/2016 0.48%	58768EAC3	6/15/2016	1,297,333.66	1,297,353.12	1,297,283.29	10% clean up call
MANUF & TRADERS TRUST CO 7/25/2017 0.53	55279HAH3	7/25/2017	5,000,000.00	4,969,235.00	5,000,000.00	Float quarterly: LIBOR +30 bps
MBALT 2013-B A3 7/15/2016 0.62%	58768DAC5	7/15/2016	3,974,400.18	3,973,386.70	3,974,855.79	10% clean up call
MBALT 2015-A A2A2/15/2017 0.78%	58768LAB9	2/15/2017	4,000,000.00	4,002,264.00	3,999,774.00	10% clean up call
MBART 2014-1 A2 2/15/2017 0.43%	587729AB0	2/15/2017	1,285,870.87	1,285,485.11	1,285,795.39	10% clean up call
MISSISSIPPI ST-B-TXBL 10/1/2016 0.64%	605581FW2	10/1/2016	2,780,000.00	2,777,664.80	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	2,509,472.90	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	2,517,883.20	2,520,000.00	Make-whole call +25 bps
MORGAN STANLEY 1/5/2018 1.007098%	61761JVN6	1/5/2018	7,938,000.00	7,945,128.32	7,946,613.24	Float quarterly: LIBOR +74 bps
NALT 2014-B A2A 4/17/2017 0.73%	65490BAB1	4/17/2017	8,072,401.48	8,073,902.94	8,071,769.41	10% clean up call
NAROT 2014-B A2 6/15/2017 0.6%	65477WAB2	6/15/2017	3,875,000.00	3,873,353.13	3,874,791.91	5% clean up call
NAROT 2015-A A2 9/15/2017 0.67%	65477UAB6	9/15/2017	5,000,000.00	4,995,940.00	4,999,748.00	5% clean up call
NEW YORK ST DORM AUT 2/15/17 .93%	64990EJ32	2/15/2017	3,685,000.00	3,683,820.80	3,685,221.10	Make-whole call +20 bps
NEW YORK ST URBAN DEV 3/15/2016 0.63%	650035K56	3/15/2016	10,000,000.00	9,997,800.00	10,000,000.00	Make-whole call +25 bps
NY DORM AUTH-D-TXBL 3/15/2016 0.66%	64990ERF6	3/15/2016	2,500,000.00	2,504,350.00	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	3,894,929.50	4,086,390.00	Call anytime after 10/1/15
PNC BANK NA 06/01/2018	69353REN4	6/1/2018	3,000,000.00	2,993,946.00	3,000,000.00	Float quarterly: LIBOR +42 bps
PNC BANK NA 1/27/2017 1.125%	69353RCG1	1/27/2017	7,735,000.00	7,735,603.33	7,756,047.90	Call anytime on and after 10/1/15
PRVDNC HLTH & SVC OBL GR 10/1/2015 0.80	743755AK6	10/1/2015	5,600,000.00	5,602,620.80	5,600,000.00	Float monthly: LIBOR +35 bps
STATE STREET BANK & TRST 12/08/15	85744NAB7	12/8/2015	4,280,000.00	4,277,564.68	4,272,056.00	Float quarterly: LIBOR +20 bps
TAOT 2014-B A2 12/15/2016 0.4%	89231RAB0	12/15/2016	559,690.07	559,575.90	559,641.55	5% clean up call
TAOT 2013-A A3 1/17/2017 0.55%	89236RAC3	1/17/2017	1,565,660.73	1,565,784.42	1,566,639.28	5% clean up call
TAOT 2014-A A31 2/15/2017 0.67%	89231MAC9	12/15/2017	1,250,000.00	1,247,475.00	1,247,412.11	5% clean up call
TAOT 2015-A A27/17/2017 0.71%	89236WAB4	7/17/2017	6,700,000.00	6,696,743.80	6,699,936.35	5% clean up call
TOYOTA MOTOR CREDITCORP 9/15/2016 2%	89233P5E2	9/15/2016	895,000.00	908,193.20	911,512.75	Make-whole call +20 bps until 9/15/16
UNIV OF CALIFORNIA-AN 5/15/2016 0.634%	91412GUT0	5/15/2016	1,830,000.00	1,831,116.30	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	2,525,585.64	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	13,003,146.00	13,000,000.00	Float quarterly: LIBOR +32 bps
UNIVERSITY CALIF REVS 07/01/2041 ¹	91412GEZ4	7/1/2041	7,980,000.00	7,983,112.20	7,980,000.00	Float monthly: LIBOR +58 bps
UNION BANK NA9/26/2016 1.5%	90521APH5	9/26/2016	4,575,000.00	4,589,475.30	4,603,999.75	Call anytime on and after 8/26/16
US BANK NA CINCINNATI 1/26/2018 0.55572	90331HMR1	1/26/2018	4,500,000.00	4,494,181.50	4,503,960.00	Float quarterly: LIBOR +30 bps
US BANK NA CINCINNATI 1/30/2017 0.4661%	90331HMD2	1/30/2017	4,500,000.00	4,494,181.50	4,503,960.00	Float quarterly: LIBOR +23 bps
US BANK NA CINCINNATI 1/30/2017 1.1%	90331HMC4	1/30/2017	1,500,000.00	1,503,423.00	1,508,505.00	Call anytime on and after 12/30/16
USAOT 2014-1 A31 2/15/2017 0.58%	90290KAC9	12/15/2017	2,420,000.00	2,419,951.60	2,419,054.70	10% clean up call
VALET 2012-1 A3 8/22/2016 0.85%	92867GAC7	8/22/2016	388,015.65	96,021.07	389,182.69	10% clean up call
VALET 2013-2 A2 7/20/2016 0.67%	92867PAB9	7/20/2016	267,749.53	267,749.79	267,739.51	10% clean up call
VALET 2013-2 A3 4/20/2018 0.7%	92867PAC7	4/20/2018	6,000,000.00	5,994,336.00	5,981,484.36	10% clean up call
VERIZON COMMUNICATIONS 9/15/2016 1.7823	92343VBL7	9/15/2016	1,925,000.00	1,948,689.05	1,925,000.00	Float quarterly: LIBOR +153 bps
VERIZON COMMUNICATIONS 6/9/2017 0.6306%	92343VCD4	6/9/2017	1,000,000.00	997,600.00	1,000,000.00	Float quarterly: LIBOR +40 bps
VWALT 2014-A A3 4/20/2017 0.8%	92867QAD3	4/20/2017	6,000,000.00	6,000,492.00	6,004,687.50	10% clean up call
VWALT 2015-A A2A 6/20/2017 0.87%	92867VAB6	6/20/2017	2,000,000.00	2,000,544.00	1,999,990.20	10% clean up call
TOTAL			530,443,498.52	530,722,802.92	531,868,797.25	

Notes:

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

Contra Costa County invests approximately \$148.6 million in the CalTRUST Short Term Fund which had assets of \$1,014.2 million as of 6/30/15. 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
June 30, 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	\$751,002.50	\$750,000.00	Make-whole call
BANK OF AMERICA NA	06050TLU4	02/14/2017	\$500,000.00	\$500,632.17	\$500,000.00	Float quarterly: LIBOR +47 bps
BANK OF AMERICA NA	06050TMB5	06/05/2017	\$250,000.00	\$250,225.66	\$250,000.00	Float quarterly: LIBOR +45 bps
BB&T CORPORATION	05531FAG8	02/16/2016	\$750,000.00	\$768,276.17	\$766,320.00	Call anytime on or after 2/16/16
BERKSHIRE HATHAWAY FIN	084664CD1	01/12/2018	\$750,000.00	\$751,879.34	\$750,000.00	Float quarterly: LIBOR +30 bps
CISCO SYSTEMS INC	17275RAY8	06/15/2018	\$750,000.00	\$751,485.60	\$750,000.00	Float quarterly: LIBOR +31 bps
FANNIE MAE	3136G1NQ8	06/19/2017	\$1,000,000.00	\$751,485.60	\$750,000.00	Quarterly: First 12/19/13; Last: 3/19/17
FEDERAL FARM CREDIT BANK	3133EDGM8	03/10/2016	\$200,000.00	\$200,143.63	\$199,336.00	Call anytime on or after 6/10/14
FEDERAL FARM CREDIT BANK	3133EDGM8	03/10/2016	\$1,000,000.00	\$1,000,718.17	\$998,200.00	Call anytime on or after 6/10/14
FEDERAL FARM CREDIT BANK	3133EDXG2	10/14/2016	\$1,000,000.00	\$1,001,560.06	\$1,001,000.00	Call anytime on or after 10/14/15
FITAT 2014-2 A2A	31679KAB6	04/17/2017	\$418,868.99	\$418,988.78	\$418,822.95	10% clean up call
GEET 2015-1 A2	36164EAB1	11/24/2017	\$400,000.00	\$400,338.71	\$399,957.00	10% clean up call
HAROT 2014-2 A2	43814GAB6	09/19/2016	\$102,755.55	\$102,729.74	\$102,747.52	10% clean up call
HAROT 2015-1 A2	43814KAB7	06/15/2017	\$335,000.00	\$335,013.77	\$334,982.51	10% clean up call
HAWAII-TXBL-REF-ES	4197915E4	08/01/2016	\$750,000.00	\$753,672.00	\$750,000.00	Make-whole call +10 bps
HDMOT 2015-1 A2A	41284BAB2	01/15/2019	\$500,000.00	\$500,586.28	\$499,995.95	10% clean up call
HTMOT 2014 - A A2	41284AAB4	04/15/2018	\$157,808.82	\$157,847.76	\$157,798.14	10% clean up call
JDOT 2014-A A2	47787VAB7	09/15/2016	\$284,960.66	\$285,013.38	\$284,949.52	10% clean up call
MBALT 2014-A A2A	58768EAC3	09/15/2015	\$254,047.06	\$254,105.07	\$254,040.35	10% clean up call
MISSISSIPPI ST-B-TXBL	605581FW2	10/01/2016	\$300,000.00	\$300,228.00	\$300,000.00	Make-whole call +20 bps
PNC BANK NA	69349LAH1	01/28/2016	\$750,000.00	\$753,606.00	\$751,785.00	Call anytime on or after 12/28/15
PENAR 2013-1A A1	70659PAE1	11/18/2017	\$750,000.00	\$750,475.98	\$750,000.00	Float monthly: LIBOR +39 bps
NAROT 2014-B A2	65477WAB2	06/15/2017	\$750,000.00	\$749,881.25	\$749,959.73	5% clean up call
PRICOA GLOBAL FUNDING 1	74153WCA5	08/19/2015	\$300,000.00	\$300,236.63	\$300,819.00	Float quarterly: LIBOR +27 bps
PRICOA GLOBAL FUNDING 1	74153WCA5	08/19/2015	\$375,000.00	\$375,295.79	\$375,000.00	Float quarterly: LIBOR +27 bps
STATE OF OHIO REVENUE BOND	677520FR4	10/01/2015	\$750,000.00	\$768,858.75	\$750,000.00	Call anytime on or after 10/1/15
TAOT 2015-A A2	89236WAB4	07/17/2017	\$600,000.00	\$599,897.73	\$599,994.30	5% clean up call
UNIV OF CALIFORNIA REVENUES	91412GUT0	05/15/2016	\$250,000.00	\$250,355.03	\$250,000.00	Make-whole call +5 bps
US BANK NA CINCINNATI	90331HMR1	01/26/2018	\$300,000.00	\$299,929.45	\$300,000.00	Float quarterly: LIBOR +30 bps
US BANK NA CINCINNATI	90331HMR1	01/26/2018	\$450,000.00	\$449,894.18	\$451,206.00	10% clean up call
USAOT 2014-1 A2	90290KAB1	10/17/2016	\$100,693.68	\$100,703.13	\$100,689.73	10% clean up call
VALET 2012-1 A3	92867GAC7	08/22/2016	\$23,999.13	\$24,011.50	\$24,071.31	10% clean up call
VOLKSWAGEN GROUP AMERICA	928668AD4	05/23/2016	\$500,000.00	\$499,853.00	\$500,000.00	Float quarterly: LIBOR +22 bps
Total			<u>\$16,353,133.89</u>	<u>\$16,158,930.81</u>	<u>\$16,121,675.01</u>	



Exhibit VII
State of California

Pooled Money Investment Account

Portfolio as of 06-30-15

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	\$ 1,100	\$ 400	\$ 900	\$ 2,550	\$ 950	\$ 1,750	\$ 850	\$ 4,550	\$ 7,300	\$ 12,200	\$ 500		
REPO													
TDs	\$ 1,931	\$ 1,069	\$ 1,294	\$ 360	\$ 483	\$ 302							
AGENCY	\$ 1,176	\$ 100	\$ 100	\$ 200	\$ 50	\$ 550	\$ 1,150	\$ 2,380	\$ 3,075	\$ 882	\$ 781		
CP													
CDs + BNs	\$ 2,500	\$ 950	\$ 1,325	\$ 800	\$ -	\$ 350							
CORP BND	\$ 5,650	\$ 1,700	\$ 2,200	\$ 1,800	\$ 500	\$ 900	\$ 1,100	\$ 400	\$ 1,000	\$ 100			
TOTAL													
\$ 70,207	\$ 12,356	\$ 4,219	\$ 5,819	\$ 5,710	\$ 1,983	\$ 3,852	\$ 3,100	\$ 7,330	\$ 11,375	\$ 13,182	\$ 1,281	\$ -	\$ -
PERCENT	17.6%	6.0%	8.3%	8.1%	2.8%	5.5%	4.4%	10.4%	16.2%	18.8%	1.8%	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
6/30/2015**

Description	Carrying Cost Plus			
	Accrued Interest	Purch.	Amortized Cost	Fair Value
United States Treasury:				
Bills	\$ 12,478,798,026.25	\$ 12,486,334,849.86	\$ 12,490,802,500.00	NA
Notes	\$ 20,558,752,232.85	\$ 20,555,536,741.39	\$ 20,580,129,500.00	\$ 21,455,182.50
Federal Agency:				
SBA	\$ 585,671,321.30	\$ 585,666,243.58	\$ 581,898,249.19	\$ 515,761.93
MBS-REMICs	\$ 88,086,151.74	\$ 88,086,151.74	\$ 94,368,771.34	\$ 419,094.47
Debentures	\$ 1,356,989,977.45	\$ 1,356,980,116.34	\$ 1,357,742,600.00	\$ 3,825,064.96
Debentures FR	\$ -	\$ -	\$ -	\$ -
Discount Notes	\$ 6,937,478,493.01	\$ 6,939,792,520.75	\$ 6,941,176,500.00	NA
GNMA	\$ -	\$ -	\$ -	\$ -
Supranational Debenture	\$ 450,178,265.15	\$ 450,178,265.15	\$ 450,788,000.00	\$ 759,031.50
CDs and YCDs FR	\$ -	\$ -	\$ -	\$ -
Bank Notes	\$ 700,000,000.00	\$ 700,000,000.00	\$ 699,897,195.93	\$ 433,666.67
CDs and YCDs	\$ 14,650,014,748.62	\$ 14,650,014,748.62	\$ 14,642,625,872.59	\$ 4,375,027.76
Commercial Paper	\$ 5,921,030,472.27	\$ 5,922,910,944.52	\$ 5,922,245,201.40	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -	\$ -
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 5,437,540,000.00	\$ 5,437,540,000.00	\$ 5,437,540,000.00	NA
AB 55 & GF Loans	\$ 441,948,027.07	\$ 441,948,027.07	\$ 441,948,027.07	NA
TOTAL	\$ 69,606,487,715.71	\$ 69,614,988,609.02	\$ 69,641,162,417.52	\$ 31,782,829.79

Fair Value Including Accrued Interest

\$ 69,672,945,247.31

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 (**1.000375979**).
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 \$20,007,519.59 or \$20,000,000.00 x **1.000375979**.

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 June 30, 2015:

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

Exhibit VII (b)
State of California

1. Structured Notes

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

Securities Accountability

Structured Notes

a. Callable Agency	\$	0.000 million
b. LIBOR Agency Floater	\$	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: 06/30/15

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	\$	585.666 million
b. Agency MBS-REMIC'S	\$	<u>88.086 million</u>
(Medium term sub-total)	\$	673.752 million
c. Commercial Paper (Short term sub-total)	\$	774.196 million

U.S. \$1,447.948 million As of: 06/30/15

Exhibit VII (b)
State of California

Total Portfolio As of: 06/30/15

\$69,606,487,715.71

Structured notes and Medium-term Asset-backed securities as a percent of portfolio: 0.97%

Short-term Asset-Backed Commercial Paper (ABCP) as a percent of portfolio: 1.11% *

Total Medium-term and Short-term Structured notes and Asset-backed securities
as a percent of portfolio: 2.08%

****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 June 30, 2015

Par Value	2,197,263,654.09	Book Price	100.051
Book Value	2,198,391,685.69	Average Days to Maturity	275
Market Value	2,199,356,705.18	Coupon	0.5309%
Market Price	100.095	YTM	0.4896%

Yield Change	Market Value	Market Price	Gain/Loss ²
(bps)	(\$)	(\$)	(bps)
-50	2,207,598,401.45	100.470	37.46
-25	2,203,465,305.88	100.282	18.68
-10	2,200,997,219.32	100.170	7.49
0	2,199,356,705.18	100.095	0.00
10	2,197,720,077.27	100.021	-7.39
25	2,195,272,393.38	99.909	-18.58
50	2,191,212,166.55	99.725	-36.96

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 37.44 bps. If the yield were to go up by 50 bps, the market value of the portfolio would decrease by 36.99 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
June 30, 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)