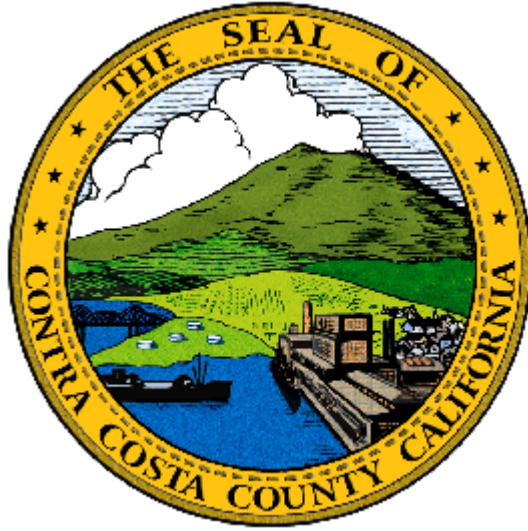




CONTRA COSTA COUNTY
TREASURER'S QUARTERLY INVESTMENT REPORT
AS OF SEPTEMBER 30, 2015

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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 9/30/15, the fair value of the Treasurer's investment portfolio was 100.08% of the cost. More than 74 percent of the portfolio or over \$1.76 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	\$2,365,487,912.15
Cost	\$2,367,656,500.22
Market Value	\$2,369,459,179.11
Weighted Yield to Maturity	0.55%
Weighted Average Days to Maturity	244 days
Weighted Duration	0.67 year

CONTRA COSTA COUNTY INVESTMENT POOL

As of September 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)	\$29,160,000.00	\$29,257,600.26	\$29,324,521.40	1.24%
2. U.S. Agencies				
Federal Home Loan Banks	223,502,000.00	224,184,463.27	224,527,853.56	9.47%
Federal National Mortgage Association	102,316,000.00	103,180,156.67	103,044,713.78	4.36%
Federal Farm Credit Banks	124,211,000.00	124,228,073.24	124,560,981.31	5.25%
Federal Home Loan Mortgage Corporation	82,142,000.00	82,329,386.69	82,583,081.96	3.48%
Municipal Bonds	7,225,000.00	7,456,851.62 ¹	7,456,851.62 ¹	0.31%
Subtotal	539,396,000.00	541,378,931.49	542,173,482.23	22.87%
3. Money Market Instruments				
Commercial Paper	612,848,000.00	611,929,227.25	612,616,599.31	25.85%
Negotiable Certificates of Deposit	495,732,000.00	495,727,300.20	495,949,959.84	20.94%
Medium Term Certificates of Deposit	2,025,000.00	2,025,000.00	2,012,305.50	0.09%
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	1,111,173,654.09	1,110,250,181.54	1,111,147,518.74	46.89%
4. Asset Backed Securities/Mortgage Backed Securities	4,595,000.00	4,602,148.69	4,602,148.69	0.19%
5. Corporate Notes	161,007,000.00	161,726,122.42	161,742,013.21	6.83%
TOTAL (Section A.)	1,845,331,654.09	1,847,214,984.40	1,848,989,684.27	78.02%
B. Investments Managed by Outside Contractors				
1. Local Agency Investment Fund	195,505,003.78	195,505,003.78	195,621,260.05 ²	8.26%
2. Other				
a. EBRCS Bond	2,232,756.90	2,232,756.90	2,232,756.90	0.09%
b. Wells Capital Management	44,187,952.42	44,473,210.18	44,384,932.93	1.88%
c. CalTRUST (Short-Term Fund)	148,585,809.69	148,585,809.69	148,585,809.69	6.28%
Subtotal	195,006,519.01	195,291,776.77	195,203,499.52	8.25%
TOTAL (Section B.)	390,511,522.79	390,796,780.55	390,824,759.57	16.51%
C. Cash	129,644,735.27	129,644,735.27	129,644,735.27	5.48%
³GRAND TOTAL (FOR A , B, & C)	\$2,365,487,912.15	\$2,367,656,500.22	\$2,369,459,179.11	100.00%

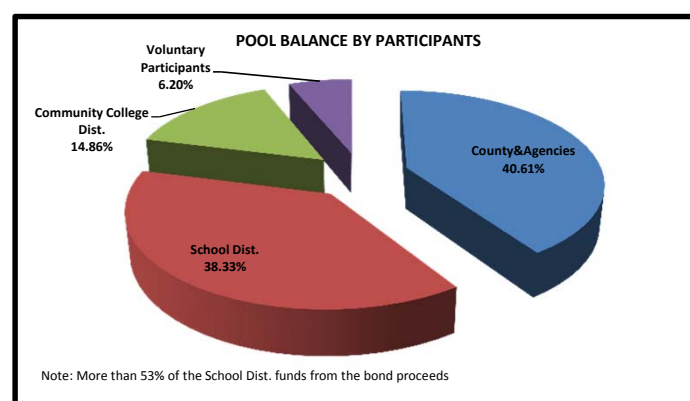
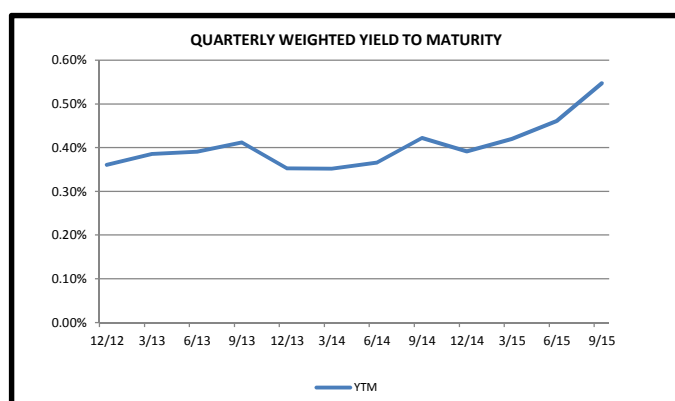
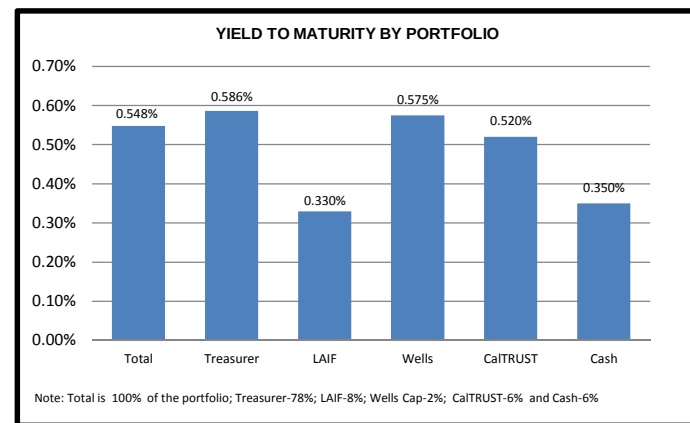
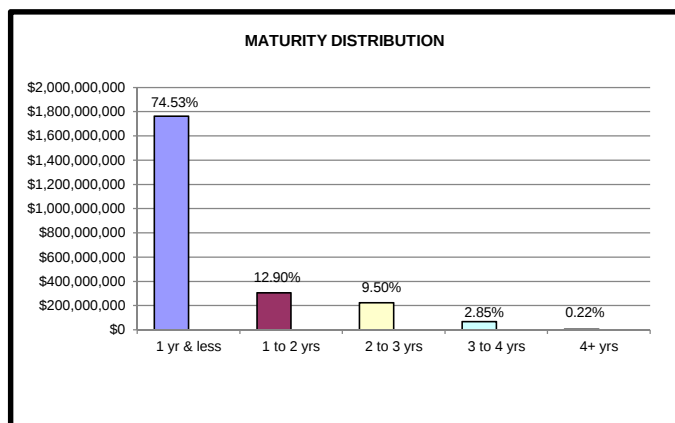
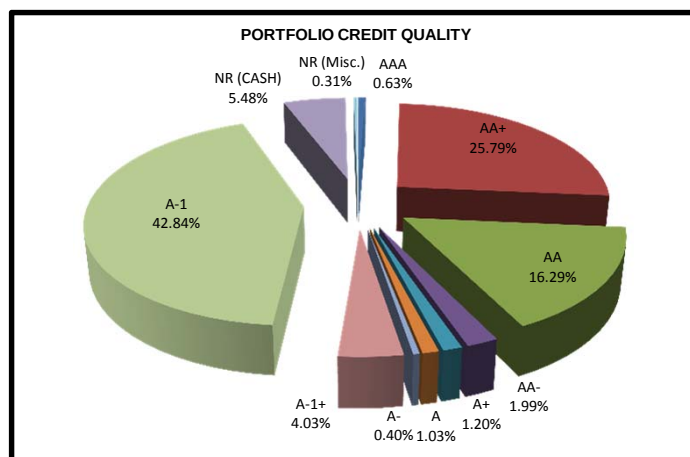
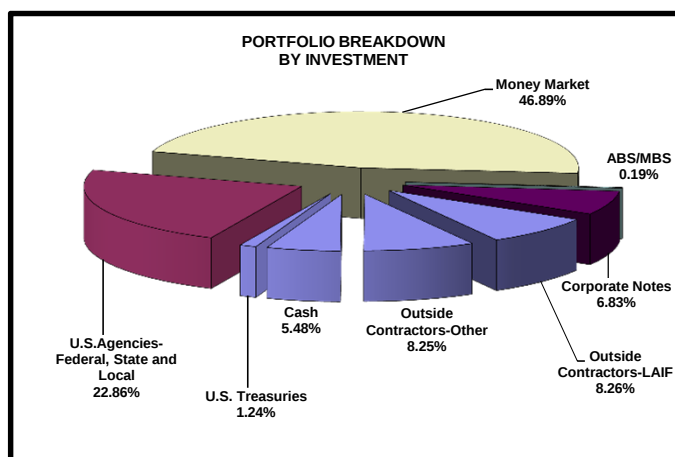
Notes:

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 SEPTEMBER 30, 2015

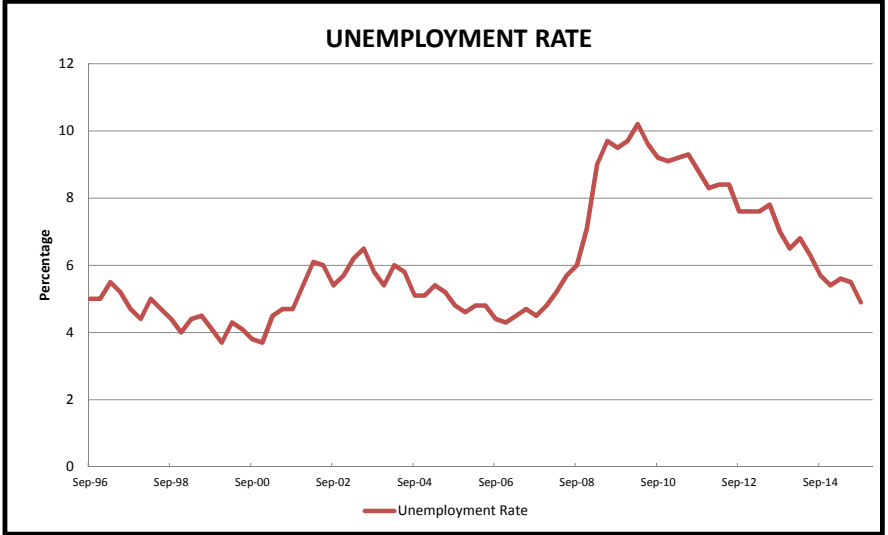
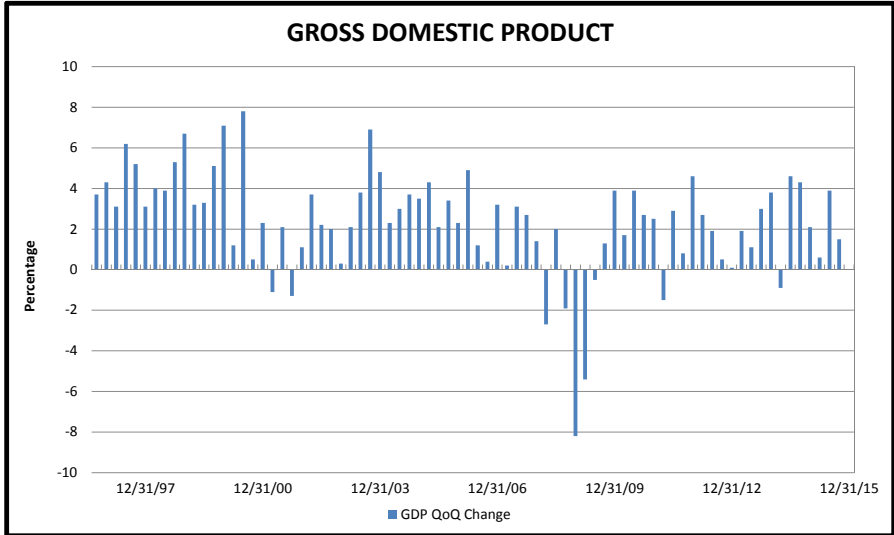
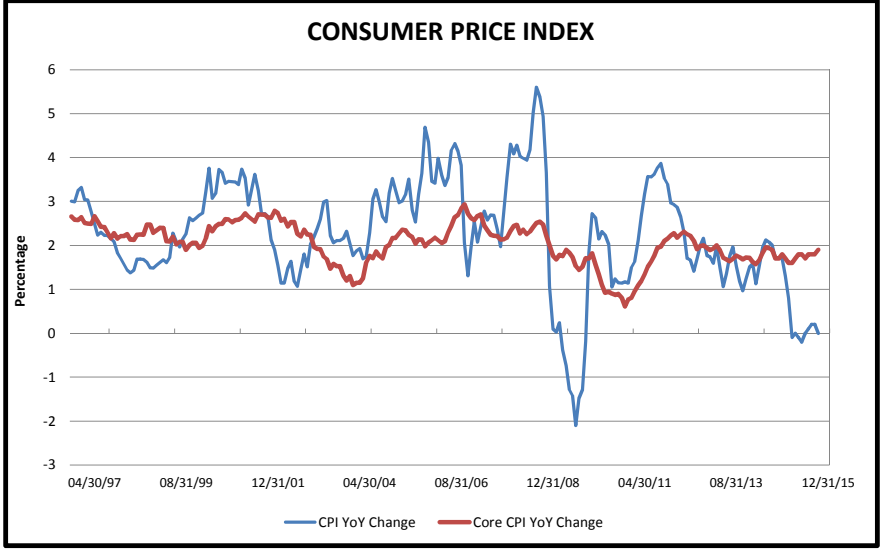
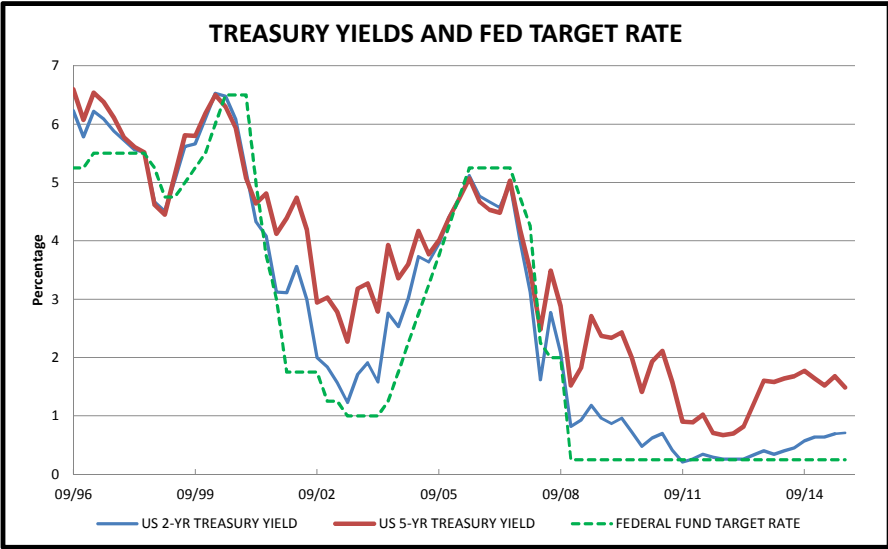


NOTES TO INVESTMENT PORTFOLIO SUMMARY AND AT A GLANCE AS OF SEPTEMBER 30, 2015

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 74% of the portfolio will mature in less than a year with a weighted average maturity of 244 days.

MAJOR MARKET AND ECONOMIC DATA

AS OF SEPTEMBER 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: 09/30/2015

Date Basis: Settlement

Run: 10/20/2015 01:20:31 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	1.021082	29,160,000.00	29,324,521.40	67,591.74	86,840.53
	.911013	29,257,600.26	100.564202		-8,462.21

Inv Type: 22 FEDERAL HOME LOAN BANKS

Subtotal	1.003326	217,505,000.00	218,531,483.70	551,914.84	710,405.56
	.857670	218,193,320.03	100.471936		-370,018.90

Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSO

Subtotal	1.202901	102,021,000.00	102,750,457.18	271,807.30	364,043.59
	.943165	102,886,267.84	100.715007		-470,907.96

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	.792207	123,111,000.00	123,464,160.31	251,241.71	382,296.90
	.795717	123,132,842.66	100.286863		-47,123.49

Inv Type: 28 FHLMC DISCOUNT NOTES

Subtotal	.240000	249,000.00	248,721.54	288.84	25.32
	.240573	248,407.38	99.888169		0.00

Inv Type: 29 FHLMC NOTES

Subtotal	.983462	81,893,000.00	82,334,360.42	91,588.86	304,095.99
	.862858	82,080,979.31	100.538948		-50,462.10



Inventory by Market Value

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As Of Date: 09/30/2015

Date Basis: Settlement

Run: 10/20/2015 01:20:31 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	40,958.07	0.00
	1.186443	7,456,851.62	103.209019		0.00

Inv Type: 41 FNMA DISCOUNT NOTES

Subtotal	.400000	295,000.00	294,256.60	65.56	302.21
	.401514	293,888.83	99.748000		0.00

Inv Type: 42 FARM CREDIT DISCOUNT NOTES

Subtotal	.430000	1,100,000.00	1,096,821.00	354.75	1,235.67
	.431873	1,095,230.58	99.711000		0.00

Inv Type: 43 FHLB DISCOUNT NOTES

Subtotal	.148207	5,997,000.00	5,996,369.86	4,437.98	788.64
	.148407	5,991,143.24	99.989492		0.00

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

Subtotal	1.042646	3,170,000.00	3,169,723.69	1,420.84	0.00
	1.046859	3,169,723.69	99.991284		0.00

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

Subtotal	1.020000	600,000.00	599,179.69	663.00	0.00
	1.083588	599,179.69	99.863282		0.00

Inv Type: 71 COMMERCIAL PAPER DISCOUNT

Subtotal	.328043	612,848,000.00	612,616,599.31	564,303.81	123,071.95
	.328594	611,929,227.25	99.962242		-3.70



Inventory by Market Value

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As Of Date: 09/30/2015

Date Basis: Settlement

Run: 10/20/2015 01:20:31 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: 72 NEGOTIABLE CERT OF DEPOSIT

Subtotal	.355029	489,132,000.00	489,359,894.88	364,517.68	227,894.88
	.355029	489,132,000.00	100.046592		0.00

Inv Type: 73 CORP NOTE FLTG RT ACT- 360

Subtotal	.481820	10,500,000.00	10,499,870.00	11,933.57	47,550.00
	1.382208	10,452,450.00	99.998762		-130.00

Inv Type: 74 CERT OF DEPOSIT MEDIUM TERM

Subtotal	.900000	2,025,000.00	2,012,305.50	101.25	0.00
	.900000	2,025,000.00	99.373111		-12,694.50

Inv Type: 75 CORPORATE NOTES

Subtotal	1.504454	150,507,000.00	151,242,143.21	530,583.40	413,202.19
	1.256393	151,273,672.42	100.488445		-341,267.50

Inv Type: 79 YCD/NCD 30/360

Subtotal	1.185757	4,150,000.00	4,146,780.00	11,842.41	0.00
	1.212249	4,146,780.00	99.922410		0.00

Inv Type: 80 YCD / NCD QTR FLTR

Subtotal	.462200	2,450,000.00	2,443,284.96	770.76	0.00
	.510490	2,448,520.20	99.725917		-5,235.24

Inv Type: 99 MONEY MARKET ACCOUNTS

Subtotal	.000000	565,318.32	565,318.32	0.00	0.00
	.000000	565,318.32	100.000000		0.00



Inventory by Market Value

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As Of Date: 09/30/2015

Date Basis: Settlement

Run: 10/20/2015 01:20:31 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: 1000 TD WITH CALC CODE OF CSC-00

			Subtotal	.600000	3,335.77	3,335.77	27.52	0.00
				.600000	3,335.77	100.000000		0.00
Grand Total			Count 367	.643347	1,845,331,654.09	1,848,989,684.27	2,767,507.39	2,661,753.43
				.585858	1,847,214,984.40	100.198232		-1,306,305.60



Inventory by Market Value

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As Of Date: 09/30/2015

Date Basis: Settlement

Run: 10/20/2015 01:20:31 PM

Reporting Currency: Local

Contra Costa County

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
U.S. TREASURIES	29,160.00	29,257.60	29,324.52	100.23 %	78.38	0.91 %
U.S. AGENCIES	532,171.00	533,922.08	534,716.63	100.15 %	824.68	0.85 %
MUNICIPALS	7,225.00	7,456.85	7,456.85	100.00 %	0.00	1.19 %
COMMERCIAL PAPER	612,848.00	611,929.23	612,616.60	100.11 %	123.07	0.33 %
NCD/YCD	497,757.00	497,752.30	497,962.27	100.04 %	209.97	0.37 %
CORPORATE NOTES	161,007.00	161,726.12	161,742.01	100.01 %	119.35	1.26 %
MBS/ABS	4,595.00	4,602.15	4,602.15	100.00 %	0.00	1.05 %
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)	1,845,331.65	1,847,214.98	1,848,989.68	100.10 %	1,355.45	0.59 %

Asset Allocation



Inventory by Market Value

As Of Date: 09/30/2015

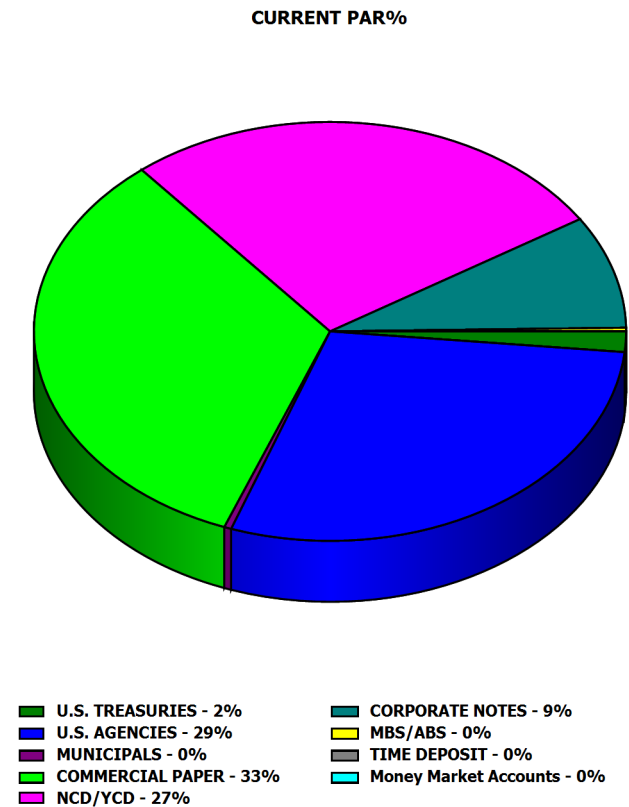
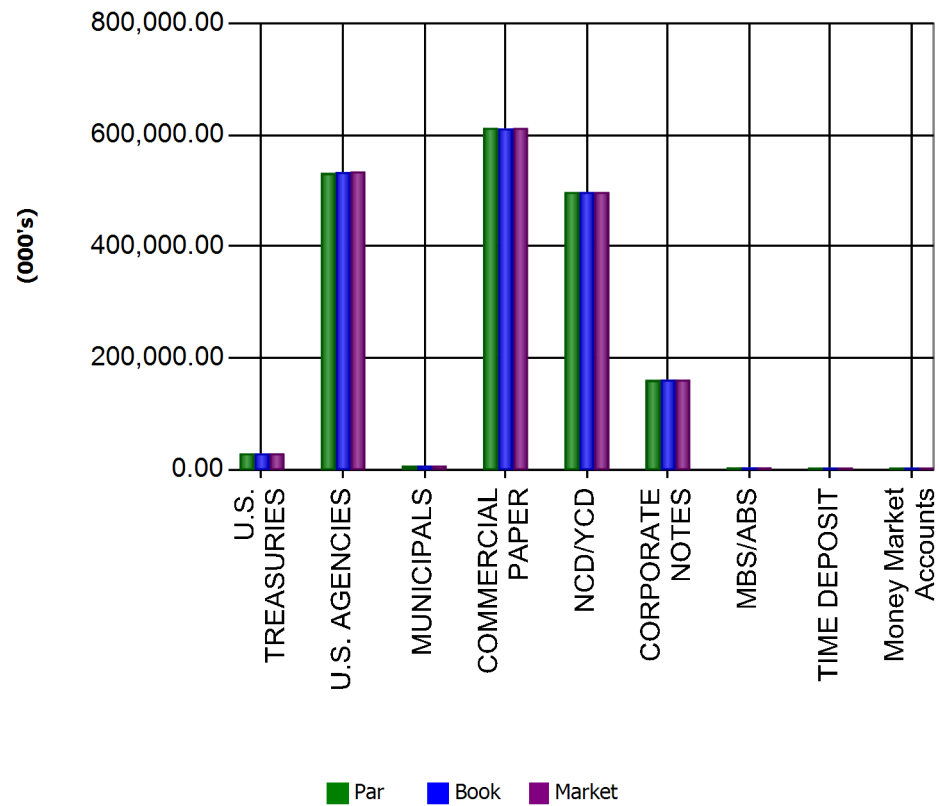
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Reporting Currency: Local

Contra Costa County





Inventory by Market Value

Page 11

As Of Date: 09/30/2015

Date Basis: Settlement

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Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
Inv Type: 12 TREASURY NOTES								
81994	CCCCD GOV US TREASU	912828PK0	05/09/2014	2.250000	205,000.00	211,732.20	1,550.10	792.51
			11/30/2017	1.165963	210,939.69	103.284000	SUNGARD	0.00
82003	CCCSIG GOV US TREAS	912828SY7	06/05/2014	.625000	365,000.00	365,270.10	766.65	1,695.38
			05/31/2017	.818703	363,574.72	100.074000	SUNGARD	0.00
82004	CCCSIG GOV US TREAS	912828RM4	06/05/2014	1.000000	1,820,000.00	1,831,666.20	7,616.30	0.00
			10/31/2016	.545942	1,839,692.97	100.641000	SUNGARD	-8,026.77
82056	CCCCD GOV US TREAS	912828VQ0	07/31/2014	1.375000	385,000.00	390,159.00	891.89	6,226.77
			07/31/2018	1.446611	383,932.23	101.340000	SUNGARD	0.00
82112	CCCSIG GOV US TREAS	912828TM2	09/04/2014	.625000	555,000.00	554,567.10	295.41	3,874.37
			08/31/2017	1.013383	550,692.73	99.922000	SUNGARD	0.00
82136	CCCCD GOV US TREAS	912828C65	10/06/2014	1.625000	70,000.00	71,283.10	3.10	1,188.90
			03/31/2019	1.589638	70,094.20	101.833000	SUNGARD	0.00
82181	CCCCD GOV US TREASU	912828KQ2	11/03/2014	3.125000	95,000.00	101,744.05	1,121.35	19.83
			05/15/2019	1.503637	101,724.22	107.099000	SUNGARD	0.00
82182	CCCSIG GOV US TREAS	912828TB6	11/03/2014	.750000	2,860,000.00	2,867,865.00	5,420.79	10,284.57
			06/30/2017	.788660	2,857,580.43	100.275000	SUNGARD	0.00
82238	CCCSIG GOV US TREAS	912828UA6	12/03/2014	.625000	460,000.00	459,162.80	966.19	1,826.98
			11/30/2017	.874222	457,335.82	99.818000	SUNGARD	0.00
82247	CCCSIG GOV US TREAS	912828SC5	12/10/2014	.875000	275,000.00	276,424.50	405.39	646.67
			01/31/2017	.734933	275,777.83	100.518000	SUNGARD	0.00
82269	CCCCSD GOV US TREAS	912828TB6	12/10/2014	.750000	130,000.00	130,357.50	246.40	941.48
			06/30/2017	.928142	129,416.02	100.275000	SUNGARD	0.00
82377	CCCCD GOV US TREASU	912828VQ0	02/04/2015	1.375000	85,000.00	86,139.00	196.90	0.00
			07/31/2018	.916641	86,195.31	101.340000	SUNGARD	-56.31
82402	CCCCD GOV US TREASU	912828SH4	02/27/2015	1.375000	125,000.00	126,283.75	146.38	1,098.20
			02/28/2019	1.336788	125,185.55	101.027000	SUNGARD	0.00
82403	CCCSIG GOV US TREAS	912828UU2	02/27/2015	.750000	3,500,000.00	3,494,995.00	71.72	29,584.84
			03/31/2018	1.076208	3,465,410.16	99.857000	SUNGARD	0.00
82460	CCCSIG GOV US TREAS	912828F39	03/27/2015	1.750000	360,000.00	367,632.00	17.21	2,203.87
			09/30/2019	1.403864	365,428.13	102.120000	SUNGARD	0.00
82461	CCCSIG GOV US TREAS	912828SM3	03/27/2015	1.000000	3,595,000.00	3,621,207.55	98.22	0.00
			03/31/2017	.622165	3,621,586.68	100.729000	SUNGARD	-379.13
82512	RM GOV US TREASURY	912828ST8	04/15/2015	1.250000	5,000,000.00	5,026,800.00	26,154.89	4,925.00
			04/30/2019	1.138894	5,021,875.00	100.536000	SUNGARD	0.00
82544	CCCSIG GOV US TREAS	912828UU2	04/30/2015	.750000	515,000.00	514,263.55	10.56	1,031.00



Inventory by Market Value

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As Of Date: 09/30/2015

Date Basis: Settlement

Run: 10/20/2015 01:08:58 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
			03/31/2018	.874966	513,232.55	99.857000	SUNGARD	0.00
82577	CCCCD GOV US TREAS	912828ND8	05/29/2015	3.500000	240,000.00	263,102.40	3,172.83	274.27
			05/15/2020	1.503393	263,147.70	109.626000	SUNGARD	0.00
82597	CCCSIG GOV US TREAS	912828QY9	07/06/2015	2.250000	945,000.00	981,004.50	3,582.27	4,555.00
			07/31/2018	1.111402	976,449.50	103.810000	SUNGARD	0.00
82670	CCCSIG GOV US TREAS	912828K25	08/21/2015	.750000	4,000,000.00	3,993,440.00	13,852.46	11,408.75
			04/15/2018	.921899	3,992,523.05	99.836000	SUNGARD	0.00
82679	CCCCD GOV US TREASU	912828VJ6	09/03/2015	1.875000	195,000.00	199,605.90	924.00	1,216.25
			06/30/2020	1.499897	199,035.46	102.362000	SUNGARD	0.00
82710	CCCCD GOV US TREASU	912828UU2	09/29/2015	.750000	1,700,000.00	1,697,569.00	34.83	2,217.44
			03/31/2018	.860670	1,695,351.56	99.857000	SUNGARD	0.00
82711	CCCCD GOV US TREASU	912828SM3	09/29/2015	1.000000	1,680,000.00	1,692,247.20	45.90	828.45
			03/31/2017	.545225	1,691,418.75	100.729000	SUNGARD	0.00
		Subtotal		1.021082	29,160,000.00	29,324,521.40	67,591.74	86,840.53
				.911013	29,257,600.26	100.564202		-8,462.21

Inv Type: 22 FEDERAL HOME LOAN BANKS

80648	RM GOV FHLB NOTES	313373SZ6	06/11/2012	2.125000	1,895,000.00	1,917,379.95	12,416.20	0.00
			06/10/2016	.760030	1,996,647.80	101.181000	SUNGARD	-79,267.85
80662	RM GOV FHLB NOTES	313373SZ6	06/20/2012	2.125000	2,840,000.00	2,873,540.40	18,607.92	0.00
			06/10/2016	.745089	2,993,104.40	101.181000	SUNGARD	-119,564.00
80907	WT GOV FHLB NOTES	313380EC7	10/10/2012	.750000	170,000.00	170,039.10	81.47	367.20
			09/08/2017	.790076	169,671.90	100.023000	SUNGARD	0.00
82000	RM GOV FHLB NOTES	313379VE6	06/02/2014	1.010000	2,875,000.00	2,893,055.00	8,227.29	4,255.00
			06/19/2017	.850065	2,888,800.00	100.628000	SUNGARD	0.00
82012	RM GOV FEDERAL HOME	3130A2C61	06/13/2014	.375000	2,500,000.00	2,499,950.00	2,890.62	4,900.17
			06/10/2016	.475000	2,495,049.83	99.998000	SUNGARD	0.00
82038	RM GOV FHLB NOTES	313379DT3	07/15/2014	1.250000	6,205,000.00	6,244,898.15	24,346.01	72,784.65
			06/08/2018	1.390090	6,172,113.50	100.643000	SUNGARD	0.00
82053	RM GOV FHLB NOTES	313379DT3	07/28/2014	1.250000	3,000,000.00	3,019,290.00	11,770.83	37,290.00
			06/08/2018	1.410094	2,982,000.00	100.643000	SUNGARD	0.00
82122	GOV FHLB NOTES	3130A33J1	09/19/2014	1.200000	5,000,000.00	5,045,150.00	2,000.00	45,150.00
			09/19/2017	1.200000	5,000,000.00	100.903000	SUNGARD	0.00
82187	GOV FHLB NOTES	3130A3CE2	11/05/2014	.625000	10,000,000.00	10,018,000.00	28,993.06	7,800.00
			10/14/2016	.572077	10,010,200.00	100.180000	SUNGARD	0.00
82189	RM GOV FHLB NOTES	3130A3EW0	11/07/2014	.500000	2,500,000.00	2,501,850.00	3,645.82	8,125.00



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			12/16/2016	.620043	2,493,725.00	100.074000	SUNGARD	0.00
82196	RM GOV FHLB NOTES	3130A3E75	11/18/2014	.160000	370,000.00	370,029.60	197.33	240.50
			12/01/2015	.215107	369,789.10	100.008000	SUNGARD	0.00
82255	GOV FHLB NOTES	3130A3PC2	12/12/2014	.650000	5,000,000.00	5,007,400.00	9,840.28	14,350.00
			12/12/2016	.720127	4,993,050.00	100.148000	SUNGARD	0.00
82256	RM GOV FHLB NOTES	3130A3Q64	12/12/2014	.700000	3,500,000.00	3,506,230.00	7,418.06	4,165.00
			12/12/2016	.670252	3,502,065.00	100.178000	SUNGARD	0.00
82271	GOV FHLB NOTES	3130A3Q64	12/23/2014	.700000	5,000,000.00	5,008,900.00	10,597.22	15,750.00
			12/12/2016	.770206	4,993,150.00	100.178000	SUNGARD	0.00
82275	GOV FHLB NOTES	3130A3TA2	12/30/2014	1.000000	10,000,000.00	10,056,500.00	12,777.78	56,500.00
			08/15/2017	1.000000	10,000,000.00	100.565000	SUNGARD	0.00
82280	RM GOV FHLB NOTES	3130A3HF4	12/29/2014	1.125000	4,500,000.00	4,529,385.00	15,890.64	36,585.00
			12/08/2017	1.180284	4,492,800.00	100.653000	SUNGARD	0.00
82281	GOV FHLB NOTES	3130A3UR3	01/06/2015	.750000	10,000,000.00	10,017,400.00	17,708.33	17,400.00
			01/06/2017	.750000	10,000,000.00	100.174000	SUNGARD	0.00
82315	CCCCD GOV FHLB NOTE	313371PV2	01/21/2015	1.625000	6,165,000.00	6,245,083.35	31,167.49	0.00
			12/09/2016	.571735	6,286,450.50	101.299000	SUNGARD	-41,367.15
82316	CCCCD GOV FHLB NOTE	3130A2T97	01/21/2015	.500000	765,000.00	765,581.40	31.88	198.90
			09/28/2016	.470201	765,382.50	100.076000	SUNGARD	0.00
82321	CCCCD GOV FHLB NOTE	3130A2T97	01/21/2015	.500000	11,470,000.00	11,478,717.20	477.92	2,982.20
			09/28/2016	.470153	11,475,735.00	100.076000	SUNGARD	0.00
82322	CCCCD GOV FHLB NOTE	313371PV2	01/21/2015	1.625000	19,275,000.00	19,525,382.25	97,445.84	0.00
			12/09/2016	.571735	19,654,717.50	101.299000	SUNGARD	-129,335.25
82324	CCCSIG GOV FHLB NOT	3130A3J70	01/22/2015	.625000	2,090,000.00	2,093,093.20	4,644.43	464.86
			11/23/2016	.556000	2,092,628.34	100.148000	SUNGARD	0.00
82390	CCCSIG GOV FHLB NOT	3130A2T97	02/19/2015	.500000	1,970,000.00	1,971,497.20	82.08	5,122.00
			09/28/2016	.615106	1,966,375.20	100.076000	SUNGARD	0.00
82400	RM GOV FHLB NOTES	3133782M2	02/25/2015	1.500000	5,000,000.00	5,051,800.00	4,791.67	35,200.00
			03/08/2019	1.415035	5,016,600.00	101.036000	SUNGARD	0.00
82405	CCCSIG GOV FHLB NOT	3130A2T97	03/03/2015	.500000	2,840,000.00	2,842,158.40	118.33	3,203.03
			09/28/2016	.530086	2,838,955.37	100.076000	SUNGARD	0.00
82408	GOV FHLB NOTES	3130A4GJ5	03/04/2015	1.125000	10,000,000.00	10,067,900.00	48,750.00	77,200.00
			04/25/2018	1.155323	9,990,700.00	100.679000	SUNGARD	0.00
82419	GOV FHLB NOTES	3130A4K27	03/09/2015	.720000	10,000,000.00	10,018,400.00	5,000.00	34,700.00
			03/06/2017	.802655	9,983,700.00	100.184000	SUNGARD	0.00
82437	RM GOV FHLB NOTES	3133782N0	03/16/2015	.875000	3,000,000.00	3,008,190.00	1,531.25	180.00
			03/10/2017	.739127	3,008,010.00	100.273000	SUNGARD	0.00



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82438	RM GOV FHLB NOTES	313382K85	03/16/2015	.450000	1,995,000.00	1,997,254.35	324.20	0.00
			03/18/2016	.330364	1,997,394.00	100.113000	SUNGARD	-139.65
82450	CCCSIG GOV FHLB	3130A4QV7	03/24/2015	.840000	1,600,000.00	1,604,320.00	261.33	4,320.00
			03/24/2017	.840000	1,600,000.00	100.270000	SUNGARD	0.00
82451	CCCCD GOV FHLB	3130A4QV7	03/24/2015	.840000	165,000.00	165,445.50	26.95	445.50
			03/24/2017	.840000	165,000.00	100.270000	SUNGARD	0.00
82503	PW GOV FHLB NOTES	3130A4ZY1	04/21/2015	.240000	1,610,000.00	1,609,983.90	1,728.51	788.90
			04/20/2016	.290248	1,609,206.18	99.999000	SUNGARD	0.00
82550	GOV FHLB NOTES	3130A57K9	05/04/2015	1.000000	10,000,000.00	10,008,300.00	40,833.33	23,100.00
			05/04/2018	1.050244	9,985,200.00	100.083000	SUNGARD	0.00
82552	GOV FHLB NOTES	3130A5DD8	05/07/2015	.720000	10,000,000.00	10,025,300.00	25,000.00	25,300.00
			05/26/2017	.720000	10,000,000.00	100.253000	SUNGARD	0.00
82561	CCCSIG GOV FHLB	3130A5EP0	05/15/2015	.625000	1,430,000.00	1,430,143.00	3,003.99	1,329.90
			05/30/2017	.666017	1,428,813.10	100.010000	SUNGARD	0.00
82579	GOV FHLB NOTES	3130A5HF9	06/01/2015	.730000	10,000,000.00	10,014,800.00	18,452.74	14,800.00
			06/30/2017	.730000	10,000,000.00	100.148000	SUNGARD	0.00
82582	RM GOV FHLB NOTES	313379EE5	06/08/2015	1.625000	2,500,000.00	2,534,125.00	12,074.65	28,125.00
			06/14/2019	1.563094	2,506,000.00	101.365000	SUNGARD	0.00
82583	GOV FHLB NOTES	3130A5NC9	06/11/2015	1.300000	5,000,000.00	5,018,150.00	19,861.11	18,150.00
			10/30/2018	1.300000	5,000,000.00	100.363000	SUNGARD	0.00
82590	GOV FHLB NOTES	3130A5JD2	06/29/2015	1.100000	10,000,000.00	10,035,100.00	28,111.11	35,100.00
			06/29/2018	1.100000	10,000,000.00	100.351000	SUNGARD	0.00
82619	CLT GOV FHLB NOTES	3133834R9	07/10/2015	.375000	250,000.00	249,760.00	252.61	0.00
			06/24/2016	.330908	250,146.67	99.904000	SUNGARD	-345.00
82637	CCCSIG GOV FHLB	3130A62S5	07/24/2015	.750000	1,525,000.00	1,526,326.75	1,048.45	4,742.75
			08/28/2017	.858202	1,521,584.00	100.087000	SUNGARD	0.00
82664	GOV FHLB NOTES	3130A6B63	08/14/2015	1.200000	10,000,000.00	10,056,000.00	15,666.67	56,000.00
			08/14/2018	1.200000	10,000,000.00	100.560000	SUNGARD	0.00
82669	CCCSIG GOV FHLB	3130A5EP0	08/21/2015	.625000	1,000,000.00	1,000,100.00	2,100.69	1,290.00
			05/30/2017	.692495	1,000,216.25	100.010000	SUNGARD	0.00
82694	RM GOV FHLB NOTES	313380FB8	09/21/2015	1.375000	2,500,000.00	2,509,575.00	1,718.75	12,000.00
			09/13/2019	1.400130	2,498,338.89	100.383000	SUNGARD	0.00
Subtotal				1.003326	217,505,000.00	218,531,483.70	551,914.84	710,405.56
				.857670	218,193,320.03	100.471936		-370,018.90



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Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSO								
80020	WT GOV FNMA NOTES	3135G0CM3	11/09/2011	1.250000	173,000.00	174,385.73	18.02	648.75
			09/28/2016	1.160000	173,736.98	100.801000	SUNGARD	0.00
80118	RM GOV FNMA NOTES	31398A4M1	12/09/2011	1.625000	6,000,000.00	6,006,000.00	41,979.17	0.00
			10/26/2015	.893123	6,167,100.00	100.100000	SUNGARD	-161,100.00
80281	RM GOV FNMA NOTES	3135G0AL7	01/23/2012	2.250000	4,035,000.00	4,072,364.10	4,035.00	0.00
			03/15/2016	1.000170	4,239,211.35	100.926000	SUNGARD	-166,847.25
80833	RM GOV FNMA NOTES	3135G0CM3	09/14/2012	1.250000	4,703,000.00	4,740,671.03	489.90	0.00
			09/28/2016	.615791	4,821,797.78	100.801000	SUNGARD	-81,126.75
81230	WT GOV FNMA NOTES	3135G0TG8	02/21/2013	.875000	165,000.00	165,252.45	212.55	1,010.43
			02/08/2018	.970000	164,242.02	100.153000	SUNGARD	0.00
81361	RM GOV FEDERAL NATL	3135G0JA2	04/15/2013	1.125000	3,900,000.00	3,932,409.00	18,768.76	0.00
			04/27/2017	.600233	3,981,432.00	100.831000	SUNGARD	-49,023.00
81449	GOV FNMA CALLABLE M	3136G1M63	05/22/2013	.750000	10,000,000.00	9,999,600.00	26,875.00	0.00
			05/22/2018	.750000	10,000,000.00	99.996000	SUNGARD	-400.00
81478	AUHSO GOV FNMA NOTE	3135G0WJ8	06/07/2013	.875000	200,000.00	199,880.00	631.94	2,904.00
			05/21/2018	1.190082	196,976.00	99.940000	SUNGARD	0.00
81484	GOV FNMA CALLABLE M	3136G1MU0	06/12/2013	1.000000	5,000,000.00	5,007,300.00	15,138.89	9,350.00
			06/12/2018	1.013910	4,997,950.00	100.146000	SUNGARD	0.00
81538	WT GOV FNMA NOTES	3135G0WJ8	07/17/2013	.875000	164,000.00	163,901.60	518.19	4,372.24
			05/21/2018	1.459815	159,529.36	99.940000	SUNGARD	0.00
81628	CCCSIG GOV FNMA NOT	3135G0CM3	10/03/2013	1.250000	235,000.00	236,882.35	24.48	0.00
			09/28/2016	.748553	238,393.71	100.801000	SUNGARD	-1,511.36
81629	CCCSIG GOV FNMA NOT	3135G0CM3	10/03/2013	1.250000	975,000.00	982,809.75	101.56	0.00
			09/28/2016	.740949	989,630.95	100.801000	SUNGARD	-6,821.20
81889	AUHSO GOV FNMA NOTE	3135G0ZA4	04/01/2014	1.875000	377,000.00	385,720.01	824.69	7,321.34
			02/19/2019	1.795148	378,398.67	102.313000	SUNGARD	0.00
81890	AUHSO GOV FNMA NOTE	3135G0ZA4	04/01/2014	1.875000	6,959,000.00	7,119,961.67	15,222.83	135,143.78
			02/19/2019	1.795148	6,984,817.89	102.313000	SUNGARD	0.00
81941	GOV FNMA NOTE	3135G0MZ3	04/17/2014	.875000	10,000,000.00	10,013,900.00	8,020.83	73,100.00
			08/28/2017	1.054521	9,940,800.00	100.139000	SUNGARD	0.00
81999	MDUSD GOV FNMA NOTE	3135G0ZB2	05/21/2014	.750000	49,000.00	49,063.70	164.35	49.98
			04/20/2017	.740235	49,013.72	100.130000	SUNGARD	0.00
82005	CCCCD GOV FNMA	3135G0YT4	06/05/2014	1.625000	115,000.00	117,056.20	643.68	1,383.45
			11/27/2018	1.489435	115,672.75	101.788000	SUNGARD	0.00
82086	CCCSIG GOV FNMA NOT	3135G0ZL0	08/25/2014	1.000000	380,000.00	381,706.20	42.22	2,775.62



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			09/27/2017	1.117972	378,930.58	100.449000	SUNGARD	0.00
82087	CCCCD GOV FNMA NOTE	3135G0ZL0	08/25/2014	1.000000	130,000.00	130,583.70	14.44	1,047.80
			09/27/2017	1.117972	129,535.90	100.449000	SUNGARD	0.00
82114	CCCSIG GOV FNMA NOT	3135G0JA2	09/08/2014	1.125000	555,000.00	559,612.05	2,670.93	1,304.25
			04/27/2017	.895628	558,307.80	100.831000	SUNGARD	0.00
82115	CCCCD GOV FNMA NOTE	3135G0JA2	09/08/2014	1.125000	200,000.00	201,662.00	962.50	717.82
			04/27/2017	.895628	200,944.18	100.831000	SUNGARD	0.00
82119	WT GOV FNMA NOTES	3135G0ZG1	09/12/2014	1.750000	166,000.00	168,944.84	153.32	4,047.08
			09/12/2019	1.889799	164,897.76	101.774000	SUNGARD	0.00
82156	CCCCD GOV FNMA	3135G0YT4	10/23/2014	1.625000	125,000.00	127,235.00	699.66	1,047.50
			11/27/2018	1.385424	126,187.50	101.788000	SUNGARD	0.00
82236	CCCCD GOV FNMA BENC	3135G0ZY2	12/03/2014	1.750000	100,000.00	101,773.00	607.64	1,120.00
			11/26/2019	1.612998	100,653.00	101.773000	SUNGARD	0.00
82257	RM GOV FNMA NOTES	3135G0YT4	12/12/2014	1.625000	6,010,000.00	6,117,458.80	33,639.31	50,964.80
			11/27/2018	1.380107	6,066,494.00	101.788000	SUNGARD	0.00
82314	CCCCD GOV FNMA	3135G0XP3	01/21/2015	.375000	5,635,000.00	5,635,112.70	5,048.02	1,972.25
			07/05/2016	.397750	5,633,140.45	100.002000	SUNGARD	0.00
82320	CCCCD GOV FNMA	3135G0XP3	01/21/2015	.375000	12,440,000.00	12,440,248.80	11,144.17	4,354.00
			07/05/2016	.397750	12,435,894.80	100.002000	SUNGARD	0.00
82381	RM GOV FNMA NOTES	3136FTS67	02/09/2015	1.700000	6,000,000.00	6,096,720.00	9,633.33	9,540.00
			02/27/2019	1.329281	6,087,180.00	101.612000	SUNGARD	0.00
82436	WT GOV FNMA NOTES	3135G0A78	03/16/2015	1.625000	170,000.00	171,752.70	537.15	1,774.80
			01/21/2020	1.627650	169,977.90	101.031000	SUNGARD	0.00
82543	CCCSIG GOV FNMA NOT	3135G0ZL0	04/30/2015	1.000000	2,000,000.00	2,008,980.00	222.22	0.00
			09/27/2017	.781143	2,010,420.00	100.449000	SUNGARD	-1,440.00
82570	GOV FNMA NOTES CALL	3136G2K71	05/27/2015	1.250000	10,000,000.00	10,046,100.00	43,055.56	46,100.00
			05/25/2018	1.250000	10,000,000.00	100.461000	SUNGARD	0.00
82678	CCCCD GOV FNMA BENC	3135G0E58	09/01/2015	1.125000	130,000.00	130,542.10	121.88	752.70
			10/19/2018	1.177919	129,789.40	100.417000	SUNGARD	0.00
82707	CCCCD GOV FNMA	3135G0RT2	09/29/2015	.875000	1,700,000.00	1,704,301.00	4,173.27	1,241.00
			12/20/2017	.793128	1,707,150.63	100.253000	SUNGARD	0.00
82708	CCCCD GOV FNMA	3135G0ZL0	09/29/2015	1.000000	1,680,000.00	1,687,543.20	186.66	0.00
			09/27/2017	.723255	1,689,282.93	100.449000	SUNGARD	-1,646.40
82709	CCCCD GOV FNMA	31398ADM1	09/29/2015	5.375000	1,550,000.00	1,673,023.50	25,225.18	0.00
			06/12/2017	.642309	1,698,777.83	107.937000	SUNGARD	-992.00
			Subtotal	1.202901	102,021,000.00	102,750,457.18	271,807.30	364,043.59
				.943165	102,886,267.84	100.715007		-470,907.96



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Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
Inv Type: 26 AGENCY ABS FXD-M 30/360								
82344	CCCSIG GOV FNMA ACE	3136AMKW8	01/30/2015	1.626000	440,000.00	444,396.70	596.20	0.00
			02/25/2018	.920628	444,396.70	100.999250	BOOK	0.00
82545	CCCSIG GOV FNMA-ACE	3136ANJY4	04/30/2015	1.550000	385,000.00	388,848.61	497.30	0.00
			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	4,056,685.20	353.50	0.00
			03/28/2016	.810254	4,077,652.80	100.413000	SUNGARD	-20,967.60
80543	RM GOV FFCB NOTES	3133EAJU3	04/20/2012	1.050000	3,957,000.00	3,973,342.41	346.25	0.00
			03/28/2016	.790000	3,996,818.30	100.413000	SUNGARD	-23,475.89
80718	RM GOV FFCB NOTES	3133EAXG8	07/23/2012	.650000	2,494,000.00	2,499,611.50	3,557.41	748.20
			07/12/2016	.600206	2,498,863.30	100.225000	SUNGARD	0.00
81102	GOV FFCB CALLABLE N	3133EC5B6	12/28/2012	.640000	10,000,000.00	10,000,300.00	21,688.89	300.00
			11/29/2016	.640000	10,000,000.00	100.003000	SUNGARD	0.00
81479	AUHSO GOV FFCB NOTE	3133ECPT5	06/07/2013	.650000	200,000.00	199,756.00	483.89	842.00
			05/17/2017	.790074	198,914.00	99.878000	SUNGARD	0.00
81579	RM GOV FFCB NOTES	3133ECVV2	08/20/2013	.875000	2,505,000.00	2,518,552.05	6,940.93	21,417.75
			12/07/2016	.972048	2,497,134.30	100.541000	SUNGARD	0.00
81732	GOV FEDERAL FARM CR	3133EDBM3	12/10/2013	.290000	5,545,000.00	5,545,055.45	4,958.15	5,600.45
			12/10/2015	.340213	5,539,455.00	100.001000	SUNGARD	0.00
81958	GOV FEDERAL FARM CR	3133EDKJ0	05/01/2014	.700000	5,000,000.00	5,021,250.00	14,583.33	21,250.00
			11/01/2016	.700000	5,000,000.00	100.425000	SUNGARD	0.00
82137	GOV FFCB NOTES	3133EDXA5	10/10/2014	1.150000	10,000,000.00	10,078,200.00	54,625.00	80,200.00
			10/10/2017	1.156802	9,998,000.00	100.782000	SUNGARD	0.00
82185	RM GOV FFCB NOTES	3133EDYB2	11/04/2014	1.500000	2,000,000.00	2,012,820.00	6,250.00	22,520.00
			01/16/2019	1.620035	1,990,300.00	100.641000	SUNGARD	0.00
82195	GOV FFCB NOTES	3133EEBU3	11/18/2014	.600000	10,000,000.00	10,015,200.00	22,833.33	15,200.00
			11/14/2016	.600000	10,000,000.00	100.152000	SUNGARD	0.00
82218	GOV FFCB NOTES	3133EEDQ0	12/01/2014	.580000	5,000,000.00	5,009,950.00	9,666.67	10,950.00
			12/01/2016	.590074	4,999,000.00	100.199000	SUNGARD	0.00
82259	GOV FFCB NOTES	3133EEFA3	12/15/2014	.720000	10,000,000.00	10,028,300.00	21,200.00	28,300.00
			12/15/2016	.720000	10,000,000.00	100.283000	SUNGARD	0.00



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82318	CCCCD GOV FFCB AGEN	3133EEKM1	01/21/2015	.300000	3,040,000.00	3,042,553.60	253.33	2,845.44
			03/21/2016	.308272	3,039,708.16	100.084000	SUNGARD	0.00
82323	CCCCD GOV FFCB AGEN	3133EEKM1	01/21/2015	.300000	10,160,000.00	10,168,534.40	846.67	9,509.76
			03/21/2016	.308272	10,159,024.64	100.084000	SUNGARD	0.00
82380	GOV FFCB NOTES	3133EEKB5	02/09/2015	1.000000	10,000,000.00	10,032,600.00	19,166.67	60,700.00
			01/22/2018	1.096935	9,971,900.00	100.326000	SUNGARD	0.00
82382	RM GOV FFCB NOTES	3133EELZ1	02/09/2015	1.000000	5,000,000.00	5,008,700.00	277.76	28,700.00
			03/29/2018	1.130145	4,980,000.00	100.174000	SUNGARD	0.00
82472	GOV FFCB NOTES	3133EEWH9	04/02/2015	1.000000	10,000,000.00	10,046,200.00	49,722.22	46,200.00
			04/02/2018	1.000000	10,000,000.00	100.462000	SUNGARD	0.00
82671	RM GOV FFCB NOTES	3133EE5S5	08/25/2015	1.500000	1,000,000.00	1,005,070.00	2,333.33	0.00
			08/05/2019	1.350014	1,006,573.33	100.507000	SUNGARD	-670.00
82672	RM GOV FFCB NOTES	3133EE5S5	08/25/2015	1.500000	3,000,000.00	3,015,210.00	7,000.00	0.00
			08/05/2019	1.350014	3,019,720.00	100.507000	SUNGARD	-2,010.00
82683	WT GOV FFCB NOTES	3133EE5Z9	09/11/2015	1.750000	170,000.00	171,769.70	471.04	1,613.30
			08/04/2020	1.730194	170,462.16	101.041000	SUNGARD	0.00
82691	GOV FFCB NOTES	3133EFCY1	09/14/2015	.780000	5,000,000.00	5,007,250.00	1,841.67	10,250.00
			09/14/2017	.810304	4,997,000.00	100.145000	SUNGARD	0.00
82692	GOV FFCB NOTES	3133EFCY1	09/16/2015	.780000	5,000,000.00	5,007,250.00	1,841.67	15,150.00
			09/14/2017	.860067	4,992,316.67	100.145000	SUNGARD	0.00
		Subtotal		.792207	123,111,000.00	123,464,160.31	251,241.71	382,296.90
				.795717	123,132,842.66	100.286863		-47,123.49

Inv Type: 28 FHLMC DISCOUNT NOTES

82483	RM GOV FHLMC DISC N	313396VA8	04/10/2015	.240000	249,000.00	248,721.54	288.84	25.32
			04/01/2016	.240573	248,407.38	99.888167	SUNGARD	0.00
		Subtotal		.240000	249,000.00	248,721.54	288.84	25.32
				.240573	248,407.38	99.888169		0.00

Inv Type: 29 FHLMC NOTES

79343	WT GOV FHLMC NOTES	3134A4ZT4	02/25/2011	4.750000	155,000.00	157,115.75	1,472.50	0.00
			01/19/2016	2.330564	172,267.00	101.365000	SUNGARD	-15,151.25
80411	WT GOV FHLMC NOT	3137EADC0	03/12/2012	1.000000	170,000.00	171,081.20	108.61	2,068.90
			03/08/2017	1.120062	169,012.30	100.636000	SUNGARD	0.00
80900	CCCCD GOV FHLMC	3137EADL0	10/05/2012	1.000000	45,000.00	45,272.25	2.50	8.72



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			09/29/2017	.764157	45,263.53	100.605000	SUNGARD	0.00
81634	CCCCD GOV FHLMC NOT	3137EADS5	10/03/2013	.875000	65,000.00	65,278.85	263.84	206.20
			10/14/2016	.773322	65,072.65	100.429000	SUNGARD	0.00
81847	RM GOV FHLMC NOTE3S	3137EADC0	02/25/2014	1.000000	3,870,000.00	3,894,613.20	2,472.50	0.00
			03/08/2017	.780254	3,895,464.60	100.636000	SUNGARD	-851.40
81869	RM GOV FEDERAL HOME	3137EADP1	03/14/2014	.875000	7,061,000.00	7,067,001.85	4,118.94	108,527.57
			03/07/2018	1.250049	6,958,474.28	100.085000	SUNGARD	0.00
81870	WT GOV FEDERAL HOME	3137EADP1	03/12/2014	.875000	157,000.00	157,133.45	91.58	2,595.21
			03/07/2018	1.279731	154,538.24	100.085000	SUNGARD	0.00
82009	RM GOV FHLMC	3137EADH9	06/13/2014	1.000000	2,484,000.00	2,500,940.88	6,348.00	12,852.71
			06/29/2017	.945000	2,488,088.17	100.682000	SUNGARD	0.00
82026	GOV FHLMC NOTES	3137EADL0	07/03/2014	1.000000	10,000,000.00	10,060,500.00	555.56	82,800.00
			09/29/2017	1.070130	9,977,700.00	100.605000	SUNGARD	0.00
82076	CCCCD GOV FHLMC	3137EADJ5	08/14/2014	1.000000	75,000.00	75,507.00	131.25	511.20
			07/28/2017	1.001893	74,995.80	100.676000	SUNGARD	0.00
82077	CCCCD GOV FHLMC	3137EADJ5	08/14/2014	1.000000	40,000.00	40,270.40	70.00	272.63
			07/28/2017	1.002272	39,997.77	100.676000	SUNGARD	0.00
82078	GOV FHLMC NOTES	3137EADL0	08/11/2014	1.000000	5,000,000.00	5,030,250.00	277.78	35,350.00
			09/29/2017	1.033085	4,994,900.00	100.605000	SUNGARD	0.00
82080	CCCSIG GOV FHLMC	3137EADJ5	08/14/2014	1.000000	810,000.00	815,475.60	1,417.50	5,520.96
			07/28/2017	1.001893	809,954.64	100.676000	SUNGARD	0.00
82081	CCCSIG GOV FHLMC	3137EADJ5	08/14/2014	1.000000	465,000.00	468,143.40	813.75	3,169.36
			07/28/2017	1.002272	464,974.04	100.676000	SUNGARD	0.00
82305	CCCSIG GOV FHLMC RE	3137EADU0	01/16/2015	.500000	1,375,000.00	1,374,738.75	1,222.22	1,940.69
			01/27/2017	.586812	1,372,798.06	99.981000	SUNGARD	0.00
82312	AUHSO GOV FHLMC NOT	3134G3ZW3	01/21/2015	1.200000	2,486,000.00	2,492,935.94	4,391.93	6,935.94
			08/08/2018	1.200000	2,486,000.00	100.279000	SUNGARD	0.00
82313	AUHSO GOV FHLMC NOT	3134G3ZW3	01/21/2015	1.200000	110,000.00	110,306.90	194.33	306.90
			08/08/2018	1.200000	110,000.00	100.279000	SUNGARD	0.00
82317	CCCCD GOV FREDDIE M	3137EADC0	01/21/2015	1.000000	19,555,000.00	19,679,369.80	12,493.47	0.00
			03/08/2017	.643501	19,702,249.15	100.636000	SUNGARD	-22,879.35
82319	CCCCD GOV FHLMC	3137EADC0	01/21/2015	1.000000	9,485,000.00	9,545,324.60	6,059.86	0.00
			03/08/2017	.643501	9,556,422.05	100.636000	SUNGARD	-11,097.45
82343	CCCSIG GOV FHLMC	3137EADC0	01/29/2015	1.000000	985,000.00	991,264.60	629.31	0.00
			03/08/2017	.672177	991,747.25	100.636000	SUNGARD	-482.65
82446	CCCCD GOV FHLMC	3137EADJ5	03/20/2015	1.000000	95,000.00	95,642.20	166.25	319.20
			07/28/2017	.853802	95,323.00	100.676000	SUNGARD	0.00



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82447	CCCSIG GOV FHLMC	3137EADJ5	03/20/2015	1.000000	4,305,000.00	4,334,101.80	7,533.75	14,464.80
			07/28/2017	.853802	4,319,637.00	100.676000	SUNGARD	0.00
82549	GOV FHLMC NOTES	3134G6YC1	05/01/2015	.670000	10,000,000.00	9,999,100.00	22,519.40	7,400.00
			05/30/2017	.710296	9,991,700.00	99.991000	SUNGARD	0.00
82571	RM GOV FHLMC NOTES	3137EADG1	05/27/2015	1.750000	3,000,000.00	3,060,960.00	17,645.83	17,820.00
			05/30/2019	1.379985	3,043,140.00	102.032000	SUNGARD	0.00
82635	CCCCD GOV FHLMC NOT	3137EADG1	07/22/2015	1.750000	100,000.00	102,032.00	588.20	1,025.00
			05/30/2019	1.480153	101,259.78	102.032000	SUNGARD	0.00
			Subtotal	.983462	81,893,000.00	82,334,360.42	91,588.86	304,095.99
				.862858	82,080,979.31	100.538948		-50,462.10

Inv Type: 31 MUNICIPAL BONDS

80198	AUHSD MUNI COMPTON	204712FD0	01/03/2012	.000000	10,000.00	7,453.00	0.00	0.00
			08/01/2016	6.525847	7,453.00	74.530000	BOOK	0.00
80760	CCCCD MUNI PALO ALT	697379UA1	08/14/2012	1.402000	440,000.00	440,000.00	1,028.13	0.00
			08/01/2017	1.402000	440,000.00	100.000000	BOOK	0.00
81277	CCCSIG MUNI UNIV OF	91412GPX7	03/14/2013	.659000	1,240,000.00	1,240,000.00	3,087.05	0.00
			05/15/2016	.659000	1,240,000.00	100.000000	BOOK	0.00
81278	CCCCD MUNI UNIV OF	91412GPY5	03/14/2013	.966000	175,000.00	175,000.00	638.63	0.00
			05/15/2017	.966000	175,000.00	100.000000	BOOK	0.00
81314	CCCCD MUNI CA ST TX	13063BN73	03/27/2013	1.050000	120,000.00	120,405.60	406.00	0.00
			02/01/2016	.929226	120,405.60	100.338000	BOOK	0.00
81319	CCCSIG MUNI CA ST T	13063BN73	03/27/2013	1.050000	550,000.00	551,859.00	1,860.83	0.00
			02/01/2016	.929226	551,859.00	100.338000	BOOK	0.00
81508	AUHSD MUNI CHICAGO	167486JB6	06/27/2013	5.000000	170,000.00	189,542.34	2,125.00	0.00
			01/01/2017	1.618751	189,542.34	111.495494	BOOK	0.00
81509	AUHSD MUNI CHICAGO	167486JC4	06/27/2013	5.000000	390,000.00	421,318.77	4,875.00	0.00
			01/01/2017	2.592295	421,318.77	108.030454	BOOK	0.00
81510	AUHSD MUNI WASHINGT	93974B3K6	06/27/2013	5.000000	600,000.00	696,925.06	7,500.00	0.00
			01/01/2018	1.301222	696,925.06	116.154177	BOOK	0.00
81512	AUHSD MUNI SOUTH BE	836496NW5	06/27/2013	5.000000	505,000.00	547,506.38	5,330.56	0.00
			01/15/2016	1.616968	547,506.38	108.417105	BOOK	0.00
81514	AUHSD MUNI WICOMICO	967545R89	06/27/2013	3.500000	390,000.00	427,550.12	4,550.00	0.00
			12/01/2018	1.638640	427,550.12	109.628236	BOOK	0.00
81632	CCCSIG MUNI UNIV OF	91412GSX4	10/02/2013	.907000	415,000.00	415,000.00	1,421.97	0.00
			05/15/2016	.907000	415,000.00	100.000000	BOOK	0.00



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81633	CCCCD MUNI UNIV OF	91412GSZ9	10/02/2013	2.054000	195,000.00	195,000.00	1,513.11	0.00
			05/15/2018	2.054000	195,000.00	100.000000	BOOK	0.00
81693	CCCCD MUNI CA ST TA	13063CFD7	11/05/2013	1.250000	125,000.00	125,586.25	651.04	0.00
			11/01/2016	1.090101	125,586.25	100.469000	BOOK	0.00
81694	CCCSIG MUNI CA ST T	13063CFD7	11/05/2013	1.250000	790,000.00	793,705.10	4,114.58	0.00
			11/01/2016	1.090101	793,705.10	100.469000	BOOK	0.00
82302	CCCSIG MUNI ORANGE	68428LDJ0	01/13/2015	.780000	1,000,000.00	1,000,000.00	1,256.67	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	599.50	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	40,958.07	0.00
				1.186443	7,456,851.62	103.209019		0.00

Inv Type: 41 FNMA DISCOUNT NOTES

82684	RM GOV FNMA DISC	313588C29	09/11/2015	.400000	295,000.00	294,256.60	65.56	302.21
			08/15/2016	.401514	293,888.83	99.748000	SUNGARD	0.00
	Subtotal			.400000	295,000.00	294,256.60	65.56	302.21
				.401514	293,888.83	99.748000		0.00

Inv Type: 42 FARM CREDIT DISCOUNT NOTES

82680	DCD GOV FFCB DISCOU	313312E30	09/04/2015	.430000	1,100,000.00	1,096,821.00	354.75	1,235.67
			09/01/2016	.431873	1,095,230.58	99.711000	SUNGARD	0.00
	Subtotal			.430000	1,100,000.00	1,096,821.00	354.75	1,235.67
				.431873	1,095,230.58	99.711000		0.00

Inv Type: 43 FHLB DISCOUNT NOTES

82383	RM GOV FHLB DISCOUN	313384SW0	02/10/2015	.290000	997,000.00	996,492.08	1,871.32	544.19
			02/09/2016	.290853	994,076.57	99.949056	SUNGARD	0.00
82551	GOV FHLB DISC NOTES	313384NH8	04/30/2015	.120000	5,000,000.00	4,999,877.78	2,566.66	244.45
			10/23/2015	.120070	4,997,066.67	99.997556	SUNGARD	0.00
	Subtotal			.148207	5,997,000.00	5,996,369.86	4,437.98	788.64
				.148407	5,991,143.24	99.989492		0.00



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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
			07/17/2017	.710792	629,994.02	99.999051	BOOK	0.00
82502	CCCSIG ABS NAROT 20	65477UAC4	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
82636	CCCSIG ABS NISSAN A	65475WAD0	07/22/2015	1.340000	820,000.00	819,934.81	488.36	0.00
			03/16/2020	1.343408	819,934.81	99.992050	BOOK	0.00
82665	CCCSIG ABS HONDA 20	43814MAC1	08/19/2015	1.270000	455,000.00	454,994.40	208.67	0.00
			04/18/2019	1.270662	454,994.40	99.998769	BOOK	0.00
			Subtotal	1.042646	3,170,000.00	3,169,723.69	1,420.84	0.00
				1.046859	3,169,723.69	99.991284		0.00

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

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

Inv Type: 71 COMMERCIAL PAPER DISCOUNT

82482	CP RABOBANK NEDERLA	21687BX97	04/10/2015	.290000	25,000,000.00	24,999,000.00	35,041.67	611.11
			10/09/2015	.290426	24,963,347.22	99.996000	SUNGARD	0.00
82488	CP UBS FINANCE DE	90262DXP5	04/13/2015	.380000	25,000,000.00	24,997,250.00	45,125.00	3,055.56
			10/23/2015	.380776	24,949,069.44	99.989000	SUNGARD	0.00
82501	CP BNP PARIBAS	0556N1XD0	04/14/2015	.330000	20,000,000.00	19,998,800.00	31,166.67	1,000.00
			10/13/2015	.330552	19,966,633.33	99.994000	SUNGARD	0.00
82504	CP BANK OF NOVA SCO	06417KYA1	04/16/2015	.270000	25,000,000.00	24,995,000.00	31,500.00	2,500.00
			11/10/2015	.270422	24,961,000.00	99.980000	SUNGARD	0.00
82505	CP CREDIT AGRICOLE	22533UYR8	04/16/2015	.440000	25,000,000.00	24,993,125.00	51,333.33	9,930.56
			11/25/2015	.441203	24,931,861.11	99.972500	SUNGARD	0.00
82506	CP GENERAL ELECTRIC	36959JXT5	04/15/2015	.260000	25,000,000.00	24,996,750.00	30,513.89	1,444.44
			10/27/2015	.260367	24,964,791.67	99.987000	SUNGARD	0.00
82507	CP BNP PARIBAS NY	09659CXU7	04/15/2015	.390000	30,000,000.00	29,995,950.00	54,925.00	4,725.00



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			10/28/2015	.390830	29,936,300.00	99.986500	SUNGARD	0.00
82514	CP CREDIT AGRICOLE	22533UYQ0	04/20/2015	.440000	30,000,000.00	29,991,900.00	60,133.33	11,700.00
			11/24/2015	.441175	29,920,066.67	99.973000	SUNGARD	0.00
82553	CP TOYOTA MOTOR CRE	89233HZB3	05/08/2015	.290000	20,000,000.00	19,991,322.22	23,522.22	2,761.11
			12/11/2015	.290508	19,965,038.89	99.956611	SUNGARD	0.00
82555	CP RABOBANK NEDERLA	21687BZA2	05/11/2015	.310000	25,000,000.00	24,989,305.56	30,784.72	4,375.01
			12/10/2015	.310570	24,954,145.83	99.957222	SUNGARD	0.00
82556	PW CP TOYOTA MOTOR	89233HY99	05/12/2015	.250000	1,625,000.00	1,624,683.13	1,602.43	123.23
			11/09/2015	.250314	1,622,957.47	99.980500	SUNGARD	0.00
82557	PW CP TOYOTA MOTOR	89233GB54	05/12/2015	.360000	500,000.00	499,435.56	710.00	70.56
			02/05/2016	.360971	498,655.00	99.887111	SUNGARD	0.00
82588	CP BNP PARIBAS	09659CZG6	06/26/2015	.400000	25,000,000.00	24,988,388.89	26,944.45	9,500.00
			12/16/2015	.400770	24,951,944.44	99.953556	SUNGARD	0.00
82599	PW CP ABBEY NATIONA	0027A1X61	07/06/2015	.220000	5,198,000.00	5,197,870.05	2,763.60	28.88
			10/06/2015	.220124	5,195,077.57	99.997500	SUNGARD	0.00
82600	PW CP ABBEY NATIONA	0027A1X61	07/06/2015	.220000	1,101,000.00	1,100,972.48	585.37	6.12
			10/06/2015	.220125	1,100,380.99	99.997500	SUNGARD	0.00
82601	PW CP ABBEY NATIONA	0027A1X61	07/06/2015	.220000	2,401,000.00	2,400,939.98	1,276.54	13.34
			10/06/2015	.220124	2,399,650.10	99.997500	SUNGARD	0.00
82602	PW CP ABBEY NATIONA	0027A1X61	07/06/2015	.220000	3,602,000.00	3,601,909.95	1,915.06	20.01
			10/06/2015	.220123	3,599,974.88	99.997500	SUNGARD	0.00
82603	PW CP ABBEY NATIONA	0027A1X61	07/06/2015	.220000	2,001,000.00	2,000,949.98	1,063.87	11.12
			10/06/2015	.220124	1,999,874.99	99.997500	SUNGARD	0.00
82604	PW CP ABBEY NATIONA	0027A1X61	07/06/2015	.220000	3,102,000.00	3,101,922.45	1,649.23	17.23
			10/06/2015	.220123	3,100,255.99	99.997500	SUNGARD	0.00
82605	PW CP ABBEY NATIONA	0027A1X61	07/06/2015	.220000	4,002,000.00	4,001,899.95	2,127.73	22.23
			10/06/2015	.220123	3,999,749.99	99.997500	SUNGARD	0.00
82606	PW CP ABBEY NATIONA	0027A1X61	07/06/2015	.220000	901,000.00	900,977.48	479.03	5.01
			10/06/2015	.220123	900,493.44	99.997500	SUNGARD	0.00
82607	PW CP ABBEY NATIONA	0027A1X61	07/06/2015	.220000	3,402,000.00	3,401,914.95	1,808.73	18.90
			10/06/2015	.220124	3,400,087.32	99.997500	SUNGARD	0.00
82608	PW CP ABBEY NATIONA	0027A1X61	07/06/2015	.220000	5,703,000.00	5,702,857.43	3,032.09	31.69
			10/06/2015	.220124	5,699,793.65	99.997500	SUNGARD	0.00
82609	PW CP ABBEY NATIONA	0027A1X61	07/06/2015	.220000	4,302,000.00	4,301,892.45	2,287.23	23.90
			10/06/2015	.220124	4,299,581.32	99.997500	SUNGARD	0.00
82610	PW CP ABBEY NATIONA	0027A1X61	07/06/2015	.220000	21,012,000.00	21,011,474.70	11,171.38	116.73
			10/06/2015	.220124	21,000,186.59	99.997500	SUNGARD	0.00



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82611	PW CP ABBEY NATONA	0027A1X61	07/06/2015	.220000	5,603,000.00	5,602,859.93	2,978.93	31.13
			10/06/2015	.220124	5,599,849.87	99.997500	SUNGARD	0.00
82612	PW CP ABBEY NATONA	0027A1X61	07/06/2015	.220000	450,000.00	449,988.75	239.26	2.50
			10/06/2015	.220132	449,746.99	99.997500	SUNGARD	0.00
82613	PW CP ABBEY NATONA	0027A1X61	07/06/2015	.220000	1,551,000.00	1,550,961.23	824.62	8.62
			10/06/2015	.220125	1,550,127.99	99.997500	SUNGARD	0.00
82638	PW CP TOYOTA MOTOR	89233HXX9	08/03/2015	.210000	500,000.00	499,927.50	172.09	12.08
			10/30/2015	.210111	499,743.33	99.985500	SUNGARD	0.00
82639	PW CP TOYOTA MOTOR	89233HXX9	08/03/2015	.210000	2,000,000.00	1,999,710.00	688.33	48.33
			10/30/2015	.210106	1,998,973.34	99.985500	SUNGARD	0.00
82640	PW CP TOYOTA MOTOR	89233HXX9	08/03/2015	.210000	500,000.00	499,927.50	172.09	12.08
			10/30/2015	.210111	499,743.33	99.985500	SUNGARD	0.00
82641	PW CP TOYOTA MOTOR	89233HXX9	08/03/2015	.210000	500,000.00	499,927.50	172.09	12.08
			10/30/2015	.210111	499,743.33	99.985500	SUNGARD	0.00
82642	PW CP TOYOTA MOTOR	89233HXX9	08/03/2015	.210000	500,000.00	499,927.50	172.09	12.08
			10/30/2015	.210111	499,743.33	99.985500	SUNGARD	0.00
82643	PW CP TOYOTA MOTOR	89233HXX9	08/03/2015	.210000	500,000.00	499,927.50	172.09	12.08
			10/30/2015	.210111	499,743.33	99.985500	SUNGARD	0.00
82644	PW CP TOYOTA MOTOR	89233HXX9	08/03/2015	.210000	500,000.00	499,927.50	172.09	12.08
			10/30/2015	.210111	499,743.33	99.985500	SUNGARD	0.00
82645	PW CP TOYOTA MOTOR	89233HXX9	08/03/2015	.210000	250,000.00	249,963.75	86.04	6.04
			10/30/2015	.210102	249,871.67	99.985500	SUNGARD	0.00
82646	PW CP TOYOTA MOTOR	89233HXX9	08/03/2015	.210000	250,000.00	249,963.75	86.04	6.04
			10/30/2015	.210102	249,871.67	99.985500	SUNGARD	0.00
82647	PW CP TOYOTA MOTOR	89233HXX9	08/03/2015	.210000	500,000.00	499,927.50	172.09	12.08
			10/30/2015	.210111	499,743.33	99.985500	SUNGARD	0.00
82648	PW CP TOYOTA MOTOR	89233HXX9	08/03/2015	.210000	250,000.00	249,963.75	86.04	6.04
			10/30/2015	.210102	249,871.67	99.985500	SUNGARD	0.00
82649	PW CP TOYOTA MOTOR	89233HXX9	08/03/2015	.210000	250,000.00	249,963.75	86.04	6.04
			10/30/2015	.210102	249,871.67	99.985500	SUNGARD	0.00
82650	CP ABBEY NATIONAL N	00280PYC3	08/04/2015	.290000	20,000,000.00	19,995,800.00	9,344.44	2,566.67
			11/12/2015	.290234	19,983,888.89	99.979000	SUNGARD	0.00
82651	CP ABBEY NATIONAL N	00280PZA6	08/04/2015	.350000	25,000,000.00	24,989,305.56	14,097.22	6,319.45
			12/10/2015	.350436	24,968,888.89	99.957222	SUNGARD	0.00
82652	CP RABOBANK NEDERLA	21687BZV6	08/04/2015	.300000	30,000,000.00	29,983,683.33	14,500.00	5,933.33
			12/29/2015	.300368	29,963,250.00	99.945611	SUNGARD	0.00
82657	CP UBS FINANCIAL SE	90262CAU1	08/06/2015	.470000	25,000,000.00	24,978,513.89	18,277.78	17,354.17



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			01/28/2016	.471076	24,942,881.94	99.914056	SUNGARD	0.00
82661	CP BNP PARIBAS	09659CZF8	08/11/2015	.340000	25,000,000.00	24,988,541.67	12,041.67	6,250.00
			12/15/2015	.340405	24,970,250.00	99.954167	SUNGARD	0.00
82662	CP NORDEA BANK AB	65558GZF3	08/12/2015	.290000	25,000,000.00	24,988,541.67	10,069.44	3,645.84
			12/15/2015	.290292	24,974,826.39	99.954167	SUNGARD	0.00
82663	CP CREDIT SUISSE NY	2254EBZF1	08/11/2015	.320000	25,000,000.00	24,988,541.67	11,333.33	5,208.34
			12/15/2015	.320359	24,972,000.00	99.954167	SUNGARD	0.00
82666	CCCSIG CP JPM SECUR	46640PEG4	08/21/2015	.680000	2,000,000.00	1,994,933.33	1,548.89	3,546.66
			05/16/2016	.683473	1,989,837.78	99.746667	SUNGARD	0.00
82667	PW CP UBS FINANCE D	90262CBH9	08/24/2015	.540000	500,000.00	499,382.22	285.00	424.72
			02/17/2016	.541438	498,672.50	99.876444	SUNGARD	0.00
82668	CP UBS FINANCE DE	90262CBH9	08/24/2015	.540000	500,000.00	499,382.22	285.00	424.72
			02/17/2016	.541438	498,672.50	99.876444	SUNGARD	0.00
82673	CP CREDIT AGRICOLE	22533UZG1	08/28/2015	.320000	25,000,000.00	24,988,388.89	7,555.55	5,277.78
			12/16/2015	.320313	24,975,555.56	99.953556	SUNGARD	0.00
82674	HR CP CREDIT AGRICO	22533UXW8	08/31/2015	.180000	3,000,000.00	2,999,565.00	465.00	0.00
			10/30/2015	.180054	2,999,100.00	99.985500	SUNGARD	0.00
82675	HR CP CREDIT AGRICO	22533UXW8	08/31/2015	.180000	2,640,000.00	2,639,617.20	409.20	0.00
			10/30/2015	.180054	2,639,208.00	99.985500	SUNGARD	0.00
82676	HR CP CREDIT AGRICO	22533UXW8	08/31/2015	.180000	5,000,000.00	4,999,275.00	775.00	0.00
			10/30/2015	.180054	4,998,500.00	99.985500	SUNGARD	0.00
82677	PW CP UBS FINANCE D	90262CC13	09/01/2015	.550000	1,750,000.00	1,747,635.56	802.08	1,699.45
			03/01/2016	.551533	1,745,134.03	99.864889	SUNGARD	0.00
82681	PW CP BNP PARIBAS N	09659CX94	09/09/2015	.170000	767,000.00	766,969.32	79.68	0.00
			10/09/2015	.170027	766,891.34	99.996000	SUNGARD	-1.70
82682	PW CP BNP PARIBAS N	09659CX94	09/09/2015	.170000	900,000.00	899,964.00	93.50	0.00
			10/09/2015	.170024	899,872.50	99.996000	SUNGARD	-2.00
82695	CCCCD CP JPMSCC	46640PFH1	09/22/2015	.650000	3,950,000.00	3,934,595.00	641.87	3,138.04
			06/17/2016	.653172	3,930,815.09	99.610000	SUNGARD	0.00
82696	CCCCD CP BK OF TOKY	06538BCM3	09/22/2015	.510000	3,950,000.00	3,943,960.89	503.63	3,585.72
			03/21/2016	.511311	3,939,871.54	99.847111	SUNGARD	0.00
82697	CCCCD CP TOYOTA MOT	89233HZM9	09/22/2015	.280000	3,950,000.00	3,948,044.75	276.50	533.25
			12/21/2015	.280196	3,947,235.00	99.950500	SUNGARD	0.00
82698	CCCCD CP JPMSCC	46640PFH1	09/22/2015	.650000	1,995,000.00	1,987,219.50	324.19	1,584.91
			06/17/2016	.653172	1,985,310.40	99.610000	SUNGARD	0.00
82699	CCCCD CP BK OF TOKY	06538BCM3	09/22/2015	.510000	1,995,000.00	1,991,949.87	254.36	1,811.02
			03/21/2016	.511311	1,989,884.49	99.847111	SUNGARD	0.00



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82700	CCCCD CP TOYOTA MOT	89233HZM9	09/22/2015	.280000	1,995,000.00	1,994,012.48	139.65	269.33
			12/21/2015	.280196	1,993,603.50	99.950500	SUNGARD	0.00
82704	CP SOCIETE GENERALE	83369BA48	09/29/2015	.275000	30,000,000.00	29,979,416.67	458.33	1,187.51
			01/04/2016	.275204	29,977,770.83	99.931389	SUNGARD	0.00
	Subtotal			.328043	612,848,000.00	612,616,599.31	564,303.81	123,071.95
				.328594	611,929,227.25	99.962242		-3.70

Inv Type: 72 NEGOTIABLE CERT OF DEPOSIT

82270	PW NCD UNION BANK O	62478TCZ0	12/22/2014	.400000	500,000.00	500,345.39	1,572.22	345.39
			12/22/2015	.400000	500,000.00	100.069078	SUNGARD	0.00
82328	PW NCD UNION BANK O	62478TEC9	02/02/2015	.400000	500,000.00	500,328.65	1,338.89	328.65
			02/02/2016	.400000	500,000.00	100.065730	SUNGARD	0.00
82509	YCD UBS AG STAMFORD	90267RK81	04/16/2015	.390000	10,000,000.00	10,003,541.80	18,200.00	3,541.80
			11/13/2015	.390000	10,000,000.00	100.035418	SUNGARD	0.00
82510	YCD UBS AG STAMFORD	90267RK73	04/16/2015	.370000	15,000,000.00	15,003,372.57	25,900.00	3,372.57
			10/30/2015	.370000	15,000,000.00	100.022484	SUNGARD	0.00
82511	NCD BANK OF AMERICA	06052TND8	04/20/2015	.310000	25,000,000.00	25,008,014.25	35,305.56	8,014.25
			11/24/2015	.310000	25,000,000.00	100.032057	SUNGARD	0.00
82526	CCCSIG YCD RABOBANK	21684BXH2	04/27/2015	1.070000	2,000,000.00	2,000,000.00	9,332.78	0.00
			04/21/2017	1.070000	2,000,000.00	100.000000	BOOK	0.00
82562	PW YCD BNP PARIBAS	05572NYH3	05/20/2015	.730000	2,000,000.00	2,004,376.45	5,434.44	4,376.45
			05/20/2016	.730000	2,000,000.00	100.218822	SUNGARD	0.00
82563	RM YCD BNP PARIBAS	05572NYL4	05/26/2015	.730000	1,007,000.00	1,009,260.46	2,613.72	2,260.46
			05/26/2016	.730000	1,007,000.00	100.224474	SUNGARD	0.00
82572	YCD ABBEY NATL TREA	00279H6D3	05/28/2015	.430000	25,000,000.00	25,017,405.11	37,625.00	17,405.11
			12/15/2015	.430000	25,000,000.00	100.069620	SUNGARD	0.00
82573	YCD UBS AG STAMFORD	90267RP52	05/28/2015	.420000	25,000,000.00	25,017,099.66	36,750.00	17,099.66
			12/16/2015	.420000	25,000,000.00	100.068399	SUNGARD	0.00
82576	CCCSIG YCD NORDEA B	65558LFA5	05/29/2015	1.150000	1,950,000.00	1,950,000.00	7,786.46	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	25,015,295.41	33,041.67	15,295.41
			12/15/2015	.390000	25,000,000.00	100.061182	SUNGARD	0.00
82589	YCD BANK OF NOVA SC	06417H2Y1	06/29/2015	.370000	25,000,000.00	25,014,241.95	24,152.78	14,241.95
			12/15/2015	.370000	25,000,000.00	100.056968	SUNGARD	0.00
82594	YCD BNP PARIBAS	05572NZG4	07/01/2015	.360000	25,000,000.00	25,013,714.52	23,000.00	13,714.52
			12/15/2015	.360000	25,000,000.00	100.054858	SUNGARD	0.00



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82595	YCD SOCIETE GENERAL	83369TWT0	07/02/2015	.390000	25,000,000.00	25,015,498.42	24,645.83	15,498.42
			12/16/2015	.390000	25,000,000.00	100.061994	SUNGARD	0.00
82614	PW NCD UNION BANK O	62478THN2	07/09/2015	.390000	4,300,000.00	4,302,103.59	3,913.00	2,103.59
			01/06/2016	.390000	4,300,000.00	100.048921	SUNGARD	0.00
82615	PW NCD UNION BANK O	62478THN2	07/09/2015	.390000	1,100,000.00	1,100,538.13	1,001.00	538.13
			01/06/2016	.390000	1,100,000.00	100.048921	SUNGARD	0.00
82616	PW NCD UNION BANK O	62478THN2	07/09/2015	.390000	2,000,000.00	2,000,978.41	1,820.00	978.41
			01/06/2016	.390000	2,000,000.00	100.048921	SUNGARD	0.00
82623	PW NCD BANK OF AMER	06052TPK0	07/13/2015	.220000	125,000.00	125,005.41	61.11	5.41
			10/13/2015	.220000	125,000.00	100.004331	SUNGARD	0.00
82624	PW NCD BANK OF AMER	06052TPK0	07/13/2015	.220000	8,000,000.00	8,000,346.51	3,911.11	346.51
			10/13/2015	.220000	8,000,000.00	100.004331	SUNGARD	0.00
82625	PW NCD BANK OF AMER	06052TPK0	07/13/2015	.220000	300,000.00	300,012.99	146.67	12.99
			10/13/2015	.220000	300,000.00	100.004331	SUNGARD	0.00
82626	PW NCD BANK OF AMER	06052TPK0	07/13/2015	.220000	200,000.00	200,008.66	97.78	8.66
			10/13/2015	.220000	200,000.00	100.004331	SUNGARD	0.00
82627	PW NCD BANK OF AMER	06052TPK0	07/13/2015	.220000	1,400,000.00	1,400,060.64	684.44	60.64
			10/13/2015	.220000	1,400,000.00	100.004331	SUNGARD	0.00
82628	PW NCD BANK OF AMER	06052TPK0	07/13/2015	.220000	1,100,000.00	1,100,047.65	537.78	47.65
			10/13/2015	.220000	1,100,000.00	100.004331	SUNGARD	0.00
82629	PW NCD BANK OF AMER	06052TPK0	07/13/2015	.220000	700,000.00	700,030.32	342.22	30.32
			10/13/2015	.220000	700,000.00	100.004331	SUNGARD	0.00
82630	PW NCD BANK OF AMER	06052TPK0	07/13/2015	.220000	3,300,000.00	3,300,142.94	1,613.33	142.94
			10/13/2015	.220000	3,300,000.00	100.004331	SUNGARD	0.00
82631	PW NCD BANK OF AMER	06052TPK0	07/13/2015	.220000	100,000.00	100,004.33	48.89	4.33
			10/13/2015	.220000	100,000.00	100.004331	SUNGARD	0.00
82632	PW NCD BANK OF AMER	06052TPK0	07/13/2015	.220000	250,000.00	250,010.83	122.22	10.83
			10/13/2015	.220000	250,000.00	100.004331	SUNGARD	0.00
82633	PW NCD BANK OF AMER	06052TPK0	07/13/2015	.220000	1,100,000.00	1,100,047.65	537.78	47.65
			10/13/2015	.220000	1,100,000.00	100.004331	SUNGARD	0.00
82653	YCD SOCIETE GENERAL	83369TXW2	08/04/2015	.320000	25,000,000.00	25,013,590.73	12,888.89	13,590.73
			12/28/2015	.320000	25,000,000.00	100.054363	SUNGARD	0.00
82654	YCD NORDEA BANK FIN	65558LGT3	08/04/2015	.280000	25,000,000.00	25,010,494.97	11,277.78	10,494.97
			12/23/2015	.280000	25,000,000.00	100.041980	SUNGARD	0.00
82655	YCD ABBEY NATIONAL	00279H6T8	08/05/2015	.450000	25,000,000.00	25,016,646.75	17,812.50	16,646.75
			01/08/2016	.450000	25,000,000.00	100.066587	SUNGARD	0.00
82656	YCD CREDIT AGRICOLE	22533MX97	08/05/2015	.390000	25,000,000.00	25,014,604.68	15,437.50	14,604.68



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			01/25/2016	.390000	25,000,000.00	100.058419	SUNGARD	0.00
82685	SO YCD BNP PARIBAS	05572NC38	09/10/2015	.180000	2,100,000.00	2,100,060.66	220.50	60.66
			10/13/2015	.180000	2,100,000.00	100.002888	SUNGARD	0.00
82686	SO YCD BNP PARIBAS	05572NC38	09/10/2015	.180000	1,200,000.00	1,200,034.66	126.00	34.66
			10/13/2015	.180000	1,200,000.00	100.002888	SUNGARD	0.00
82687	SO YCD BNP PARIBAS	05572NC38	09/10/2015	.180000	1,300,000.00	1,300,037.55	136.50	37.55
			10/13/2015	.180000	1,300,000.00	100.002888	SUNGARD	0.00
82688	SO YCD BNP PARIBAS	05572NC38	09/10/2015	.180000	3,700,000.00	3,700,106.87	388.50	106.87
			10/13/2015	.180000	3,700,000.00	100.002888	SUNGARD	0.00
82689	SO YCD BNP PARIBAS	05572NC38	09/10/2015	.180000	7,700,000.00	7,700,222.41	808.50	222.41
			10/13/2015	.180000	7,700,000.00	100.002888	SUNGARD	0.00
82690	SO YCD BNP PARIBAS	05572NC38	09/10/2015	.180000	1,200,000.00	1,200,034.66	126.00	34.66
			10/13/2015	.180000	1,200,000.00	100.002888	SUNGARD	0.00
82701	YCD NORDEA BANK FIN	65558LHY1	09/25/2015	.250000	25,000,000.00	25,002,775.65	1,041.67	2,775.65
			01/08/2016	.250000	25,000,000.00	100.011103	SUNGARD	0.00
82702	YCD BNP PARIBAS	05572NC79	09/25/2015	.320000	25,000,000.00	25,008,167.82	1,333.33	8,167.82
			01/15/2016	.320000	25,000,000.00	100.032671	SUNGARD	0.00
82703	YCD CREDIT AGRICOLE	22533M4R9	09/28/2015	.320000	30,000,000.00	30,008,794.78	800.00	8,794.78
			01/04/2016	.320000	30,000,000.00	100.029316	SUNGARD	0.00
82705	YCD STANDARD CHARTE	85325TDV4	09/30/2015	.400000	30,000,000.00	30,023,571.18	333.33	23,571.18
			02/26/2016	.400000	30,000,000.00	100.078571	SUNGARD	0.00
82706	YCD CREDIT AGRICOLE	22533M4V0	09/30/2015	.300000	30,000,000.00	30,008,918.81	250.00	8,918.81
			01/27/2016	.300000	30,000,000.00	100.029729	SUNGARD	0.00
			Subtotal	.355029	489,132,000.00	489,359,894.88	364,517.68	227,894.88
				.355029	489,132,000.00	100.046592		0.00

Inv Type: 73 CORP NOTE FLTG RT ACT- 360

81269	CORP GENERAL ELEC C	36962GU51	03/08/2013	.484250	10,000,000.00	10,000,000.00	11,433.90	47,550.00
			01/08/2016	1.429873	9,952,450.00	100.000000	SUNGARD	0.00
81794	CCCSIG CORP BERKSHI	084664CA7	01/10/2014	.433450	500,000.00	499,870.00	499.67	0.00
			01/10/2017	.433450	500,000.00	99.974000	SUNGARD	-130.00
			Subtotal	.481820	10,500,000.00	10,499,870.00	11,933.57	47,550.00
				1.382208	10,452,450.00	99.998762		-130.00



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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	2,012,305.50	101.25	0.00
			09/29/2016	.900000	2,025,000.00	99.373111	SUNGARD	-12,694.50
			Subtotal	.900000	2,025,000.00	2,012,305.50	101.25	0.00
				.900000	2,025,000.00	99.373111		-12,694.50

Inv Type: 75 CORPORATE NOTES

80448	CORP WALMART STORES	931142CX9	03/23/2012	1.500000	5,000,000.00	5,003,200.00	32,500.00	0.00
			10/25/2015	.937036	5,099,100.00	100.064000	SUNGARD	-95,900.00
80653	CCCCD CORP WALT DIS	25468PCS3	06/14/2012	1.125000	135,000.00	135,669.60	194.06	920.70
			02/15/2017	1.165961	134,748.90	100.496000	SUNGARD	0.00
80654	CCCCD CORP WALT DIS	25468PCS3	06/14/2012	1.125000	240,000.00	241,190.40	345.00	2,049.60
			02/15/2017	1.203989	239,140.80	100.496000	SUNGARD	0.00
81054	CCCCD CORP CHEVRON	166764AA8	12/05/2012	1.104000	105,000.00	104,578.95	373.52	0.00
			12/05/2017	1.104000	105,000.00	99.599000	SUNGARD	-421.05
81198	CORP GENERAL ELECTR	36962G6R0	02/04/2013	1.000000	5,000,000.00	5,008,300.00	11,527.78	8,300.00
			01/08/2016	1.000000	5,000,000.00	100.166000	SUNGARD	0.00
81217	CCCCD CORP BERKSHIR	084670BH0	02/11/2013	1.550000	245,000.00	246,989.40	548.53	2,329.95
			02/09/2018	1.579059	244,659.45	100.812000	SUNGARD	0.00
81413	CCCCD CORP APPLE IN	037833AJ9	05/03/2013	1.000000	175,000.00	174,182.75	719.44	0.00
			05/03/2018	1.076001	174,354.25	99.533000	SUNGARD	-171.50
81472	CCCSIG CORP PFIZER	717081DD2	06/03/2013	.900000	1,800,000.00	1,803,294.00	3,420.00	6,174.00
			01/15/2017	.945019	1,797,120.00	100.183000	SUNGARD	0.00
81501	CORP GENERAL ELECTR	36962G6R0	06/18/2013	1.000000	5,000,000.00	5,008,300.00	11,527.78	11,950.00
			01/08/2016	1.028965	4,996,350.00	100.166000	SUNGARD	0.00
81577	CCCSIG CORP BERKSHI	084664BX8	08/15/2013	.950000	985,000.00	988,102.75	1,195.68	3,624.80
			08/15/2016	.967967	984,477.95	100.315000	SUNGARD	0.00
81650	CCCSIG CORP BERKSHI	084664BX8	10/15/2013	.950000	355,000.00	356,118.25	430.93	1,792.75
			08/15/2016	1.018105	354,325.50	100.315000	SUNGARD	0.00
81703	CORP TOYOTA MTR CRD	89233P6S0	11/15/2013	1.250000	5,000,000.00	5,006,200.00	30,555.56	61,700.00
			10/05/2017	1.545080	4,944,500.00	100.124000	SUNGARD	0.00
81789	CORP MICROSOFT CORP	594918AV6	01/10/2014	1.625000	6,406,000.00	6,490,879.50	33,253.37	122,418.66
			12/06/2018	1.750063	6,368,460.84	101.325000	SUNGARD	0.00
81813	CORP INTEL STRUCTUR	458140AL4	01/27/2014	1.350000	5,211,000.00	5,201,672.31	20,713.74	22,042.53
			12/15/2017	1.510075	5,179,629.78	99.821000	SUNGARD	0.00



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81899	CORP WELLS FARGO &	94974BFG0	04/07/2014	1.500000	5,000,000.00	4,995,250.00	15,625.00	35,350.00
			01/16/2018	1.720116	4,959,900.00	99.905000	SUNGARD	0.00
81948	CCCSIG CORP WAL-MAR	931142DN0	04/22/2014	1.000000	370,000.00	371,454.10	1,644.44	1,509.60
			04/21/2017	1.005095	369,944.50	100.393000	SUNGARD	0.00
81956	CCCSIG CORP TOYOTA	89233PD3	04/28/2014	1.750000	975,000.00	985,305.75	6,114.06	0.00
			05/22/2017	1.200940	991,068.00	101.057000	SUNGARD	-5,762.25
81991	CCCSIG CORP APPLE I	037833AM2	05/06/2014	1.050000	1,500,000.00	1,505,775.00	6,343.75	6,570.00
			05/05/2017	1.067075	1,499,205.00	100.385000	SUNGARD	0.00
82116	CCCSIG CORP WELLS F	94974BGB0	09/09/2014	1.400000	810,000.00	810,558.90	724.50	1,360.80
			09/08/2017	1.433868	809,198.10	100.069000	SUNGARD	0.00
82197	CCCSIG CORP CHEVRON	166764AL4	11/18/2014	1.345000	350,000.00	351,214.50	1,778.39	1,214.50
			11/15/2017	1.345000	350,000.00	100.347000	SUNGARD	0.00
82203	CCCSIG CORP JOHNSON	478160BL7	11/21/2014	1.125000	1,130,000.00	1,137,265.90	4,590.63	8,158.60
			11/21/2017	1.151867	1,129,107.30	100.643000	SUNGARD	0.00
82258	CORP CHEVRON CORP	166764AA8	12/15/2014	1.104000	10,000,000.00	9,959,900.00	35,573.33	2,390.00
			12/05/2017	1.250044	9,957,510.00	99.599000	SUNGARD	0.00
82290	CCCSIG CORP TOYOTA	89236TCA1	01/12/2015	1.450000	220,000.00	220,257.40	700.03	558.80
			01/12/2018	1.496870	219,698.60	100.117000	SUNGARD	0.00
82346	CCCCD CORP MERCK &	58933YAD7	01/23/2015	.700000	1,590,000.00	1,592,432.70	4,111.92	0.00
			05/18/2016	.435141	1,595,533.20	100.153000	SUNGARD	-3,100.50
82347	CCCCD CORP GECC	36962G6R0	01/23/2015	1.000000	1,590,000.00	1,592,639.40	3,665.83	0.00
			01/08/2016	.475357	1,597,965.90	100.166000	SUNGARD	-5,326.50
82348	CCCCD CORP JOHN DEE	24422ERF8	01/23/2015	1.850000	1,560,000.00	1,577,612.40	1,282.67	0.00
			09/15/2016	.616979	1,591,418.40	101.129000	SUNGARD	-13,806.00
82349	CCCCD CORP IBM CORP	459200GX3	01/23/2015	1.950000	1,565,000.00	1,582,981.85	5,849.19	0.00
			07/22/2016	.490189	1,599,038.75	101.149000	SUNGARD	-16,056.90
82350	CCCCD CORP EI DU PO	263534CD9	01/23/2015	1.950000	1,580,000.00	1,586,620.20	6,504.33	0.00
			01/15/2016	.489343	1,602,483.40	100.419000	SUNGARD	-15,863.20
82351	CCCCD CORP AMERICAN	0258M0DC0	01/23/2015	2.800000	1,525,000.00	1,551,504.50	1,423.33	0.00
			09/19/2016	.840060	1,574,028.75	101.738000	SUNGARD	-22,524.25
82352	CCCCD CORP WELLS FA	94974BFL9	01/23/2015	1.250000	1,590,000.00	1,596,837.00	3,919.80	0.00
			07/20/2016	.787164	1,600,891.50	100.430000	SUNGARD	-4,054.50
82353	CCCCD CORP US BANK	90331HMC4	01/23/2015	1.100000	1,585,000.00	1,587,472.60	2,954.26	0.00
			01/30/2017	.828281	1,593,606.55	100.156000	SUNGARD	-6,133.95
82364	CCCCD CORP GE CAPIT	36962G6R0	01/23/2015	1.000000	1,990,000.00	1,993,303.40	4,588.06	0.00
			01/08/2016	.475357	1,999,969.90	100.166000	SUNGARD	-6,666.50
82365	CCCCD CORP EI DU PO	263534CD9	01/23/2015	1.950000	1,975,000.00	1,983,275.25	8,130.42	0.00



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			01/15/2016	.489343	2,003,104.25	100.419000	SUNGARD	-19,829.00
82366	CCCCD CORP WELLS FA	94974BFL9	01/23/2015	1.250000	1,985,000.00	1,993,535.50	4,893.58	0.00
			07/20/2016	.787164	1,998,597.25	100.430000	SUNGARD	-5,061.75
82367	CCCCD CORP IBM CORP	459200GX3	01/23/2015	1.950000	1,960,000.00	1,982,520.40	7,325.50	0.00
			07/22/2016	.490189	2,002,630.00	101.149000	SUNGARD	-20,109.60
82368	CCCCD CORP JOHN DEE	24422ERF8	01/23/2015	1.850000	1,950,000.00	1,972,015.50	1,603.33	0.00
			09/15/2016	.616979	1,989,273.00	101.129000	SUNGARD	-17,257.50
82369	CCCCD CORP MERCK &	58933YAD7	01/23/2015	.700000	1,990,000.00	1,993,044.70	5,146.36	0.00
			05/18/2016	.435141	1,996,925.20	100.153000	SUNGARD	-3,880.50
82370	CCCCD CORP AMERICAN	0258M0DC0	01/23/2015	2.800000	1,905,000.00	1,938,108.90	1,777.99	0.00
			09/19/2016	.840060	1,966,245.75	101.738000	SUNGARD	-28,136.85
82371	CCCCD CORP US BANK	90331HMC4	01/23/2015	1.100000	1,980,000.00	1,983,088.80	3,690.50	0.00
			01/30/2017	.828281	1,990,751.40	100.156000	SUNGARD	-7,662.60
82375	CCCSIG CORP IBM COR	459200HZ7	02/06/2015	1.125000	1,880,000.00	1,875,450.40	3,231.25	1,184.40
			02/06/2018	1.228864	1,874,266.00	99.758000	SUNGARD	0.00
82376	CCCCD CORP IBM CORP	459200HZ7	02/06/2015	1.125000	160,000.00	159,612.80	275.00	100.80
			02/06/2018	1.228864	159,512.00	99.758000	SUNGARD	0.00
82386	CORP IBM CORP	459200HZ7	02/11/2015	1.125000	5,000,000.00	4,987,900.00	8,593.75	9,800.00
			02/06/2018	1.274939	4,978,100.00	99.758000	SUNGARD	0.00
82404	CCCSIG CORP CHEVRON	166764AV2	03/03/2015	1.365000	1,065,000.00	1,065,969.15	1,171.06	969.15
			03/02/2018	1.365000	1,065,000.00	100.091000	SUNGARD	0.00
82416	CCCSIG CORP EXXON M	30231GAL6	03/06/2015	1.305000	1,565,000.00	1,568,693.40	1,418.29	3,693.40
			03/06/2018	1.305000	1,565,000.00	100.236000	SUNGARD	0.00
82417	CCCCD CORP EXXON MO	30231GAL6	03/06/2015	1.305000	125,000.00	125,295.00	113.28	295.00
			03/06/2018	1.305000	125,000.00	100.236000	SUNGARD	0.00
82418	CORP CHEVRON CORP	166764AV2	03/09/2015	1.365000	10,000,000.00	10,009,100.00	10,995.83	11,400.00
			03/02/2018	1.372881	9,997,700.00	100.091000	SUNGARD	0.00
82420	CCCCD CORP AMERICAN	02665WAT8	03/13/2015	1.500000	130,000.00	129,773.80	97.50	0.00
			03/13/2018	1.545883	129,825.80	99.826000	SUNGARD	-52.00
82513	CCCCD CORP GENERAL	36962G4D3	04/15/2015	6.000000	100,000.00	115,655.00	900.00	0.00
			08/07/2019	1.743001	117,603.00	115.655000	SUNGARD	-1,948.00
82554	CORP APPLE INC	037833AJ9	05/12/2015	1.000000	10,000,000.00	9,953,300.00	41,111.11	28,200.00
			05/03/2018	1.257267	9,927,600.00	99.533000	SUNGARD	0.00
82560	CCCSIG CORP APPLE I	037833BB5	05/13/2015	.900000	565,000.00	566,084.80	1,949.25	1,474.65
			05/12/2017	.934955	564,610.15	100.192000	SUNGARD	0.00
82574	CCCSIG CORP BK OF N	06406HDB2	05/29/2015	1.600000	1,600,000.00	1,596,816.00	8,675.56	0.00
			05/22/2018	1.603145	1,599,856.00	99.801000	SUNGARD	-3,040.00



Inventory by Market Value

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As Of Date: 09/30/2015

Date Basis: Settlement

Run: 10/20/2015 01:08:58 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
82575	CCCCD CORP BK OF NE	06406HDB2	05/29/2015	1.600000	125,000.00	124,751.25	677.78	0.00
			05/22/2018	1.603145	124,988.75	99.801000	SUNGARD	-237.50
82581	CORP JP MORGAN CHAS	46625HJL5	06/02/2015	1.625000	5,000,000.00	4,969,050.00	30,694.45	0.00
			05/15/2018	1.658000	4,999,086.81	99.381000	SUNGARD	-26,200.00
82586	CCCSIG CORP CISCO S	17275RAU6	06/17/2015	1.650000	1,725,000.00	1,737,575.25	8,222.50	12,868.50
			06/15/2018	1.655855	1,724,706.75	100.729000	SUNGARD	0.00
82587	CCCCD CORP CISCO SY	17275RAU6	06/17/2015	1.650000	130,000.00	130,947.70	619.67	969.80
			06/15/2018	1.655855	129,977.90	100.729000	SUNGARD	0.00
82598	CCCSIG CORP WELLS F	94974BGB0	07/07/2015	1.400000	1,100,000.00	1,100,759.00	983.89	0.00
			09/08/2017	1.252137	1,103,465.00	100.069000	SUNGARD	-2,706.00
82620	CCCSIG CORP TOYOTA	89236TCP8	07/13/2015	1.550000	410,000.00	411,865.50	1,376.92	2,214.00
			07/13/2018	1.579121	409,651.50	100.455000	SUNGARD	0.00
82621	CORP TOYOTA MOTOR C	89236TCP8	07/16/2015	1.550000	5,000,000.00	5,022,750.00	16,791.66	25,250.00
			07/13/2018	1.567156	4,998,145.83	100.455000	SUNGARD	0.00
82634	CCCCD CORP PEPSICO	713448CW6	07/17/2015	1.125000	100,000.00	100,401.00	231.25	433.00
			07/17/2017	1.139621	99,968.00	100.401000	SUNGARD	0.00
82658	CCCSIG CORP 3M COMP	88579YAP6	08/07/2015	1.375000	1,340,000.00	1,347,088.60	2,763.75	9,473.80
			08/07/2018	1.435833	1,337,614.80	100.529000	SUNGARD	0.00
82693	CORP JP MORGAN CHAS	46623EKD0	09/15/2015	1.700000	5,000,000.00	4,988,650.00	7,083.34	0.00
			03/01/2018	1.769114	4,995,005.56	99.773000	SUNGARD	-3,050.00
82712	CCCCD CORP PFIZER I	717081DD2	09/29/2015	.900000	1,550,000.00	1,552,836.50	2,945.00	0.00
			01/15/2017	.739645	1,556,060.50	100.183000	SUNGARD	-356.50
82713	CCCCD CORP PFIZER I	717081DL4	09/29/2015	2.100000	1,960,000.00	1,988,067.20	15,549.34	3,998.40
			05/15/2019	1.748923	1,999,389.47	101.432000	SUNGARD	0.00
82714	CCCCD CORP GOLDMAN	38147MAA3	09/29/2015	2.900000	1,510,000.00	1,549,184.50	8,758.00	0.00
			07/19/2018	1.927831	1,558,393.82	102.595000	SUNGARD	-694.60
82715	CCCCD CORP GOLDMAN	38147MAA3	09/29/2015	2.900000	1,930,000.00	1,980,083.50	11,194.00	0.00
			07/19/2018	1.927831	1,991,854.36	102.595000	SUNGARD	-887.80
82716	CCCCD CORP MICROSOFT	594918AC8	09/29/2015	4.200000	1,400,000.00	1,529,752.00	19,600.00	462.00
			06/01/2019	1.599996	1,548,563.33	109.268000	SUNGARD	0.00
82717	CCCCD CORP US BANCO	91159HHH6	09/29/2015	2.200000	1,950,000.00	1,981,356.00	18,590.00	0.00
			04/25/2019	1.710407	2,001,287.17	101.608000	SUNGARD	-1,579.50
82718	CCCCD CORP CISCO SY	17275RAE2	09/29/2015	4.950000	1,795,000.00	1,980,710.70	11,353.38	0.00
			02/15/2019	1.739996	1,994,047.55	110.346000	SUNGARD	-2,477.10
82719	CCCCD CORP BB&T CAL	05531FAQ6	09/29/2015	2.250000	1,960,000.00	1,980,011.60	7,350.00	0.00
			02/01/2019	1.927457	1,987,430.20	101.021000	SUNGARD	-313.60
Subtotal				1.504454	150,507,000.00	151,242,143.21	530,583.40	413,202.19



Inventory by Market Value

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As Of Date: 09/30/2015

Date Basis: Settlement

Run: 10/20/2015 01:08:58 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
				1.256393	151,273,672.42	100.488445		-341,267.50

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	1,527.78	0.00
			09/11/2017	1.430018	1,996,780.00	99.839000	BOOK	0.00
82487	CCCSIG YCD CANADIAN	13606JYY9	04/10/2015	1.010000	2,150,000.00	2,150,000.00	10,314.63	0.00
			04/06/2017	1.010000	2,150,000.00	100.000000	BOOK	0.00
			Subtotal	1.185757	4,150,000.00	4,146,780.00	11,842.41	0.00
				1.212249	4,146,780.00	99.922410		0.00

Inv Type: 80 YCD / NCD QTR FLTR

82011	CCCSIG YCD BK NOVA	06417HMU7	06/13/2014	.462200	2,450,000.00	2,443,284.96	770.76	0.00
			06/10/2016	.510490	2,448,520.20	99.725917	SUNGARD	-5,235.24
			Subtotal	.462200	2,450,000.00	2,443,284.96	770.76	0.00
				.510490	2,448,520.20	99.725917		-5,235.24

Inv Type: 99 MONEY MARKET ACCOUNTS

81524	AUHSB MM DREYFUS TA	26202K205	06/27/2013	.000000	537,226.12	537,226.12	0.00	0.00
			10/01/2015	.000000	537,226.12	100.000000	BOOK	0.00
81525	AUHSB MM DREYFUS TA	26202K205	06/27/2013	.000000	28,092.20	28,092.20	0.00	0.00
			10/01/2015	.000000	28,092.20	100.000000	BOOK	0.00
			Subtotal	.000000	565,318.32	565,318.32	0.00	0.00
				.000000	565,318.32	100.000000		0.00

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

82001	CD CCCCD BERTA KAMM	121101042	05/24/2014	.600000	3,335.77	3,335.77	27.52	0.00
			05/24/2017	.600000	3,335.77	100.000000	BOOK	0.00
			Subtotal	.600000	3,335.77	3,335.77	27.52	0.00
				.600000	3,335.77	100.000000		0.00
Grand Total		Count 367		.643347	1,845,331,654.09	1,848,989,684.27	2,767,507.39	2,661,753.43
				.585858	1,847,214,984.40	100.198232		-1,306,305.60



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", written in a cursive style.

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 SEPTEMBER 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	947,607.43	948,170.92
ANTIOCH UNIFIED SCHOOL DISTRICT	75-07-005	825,316.57	825,807.34
BRENTWOOD UNION SCHOOL DISTRICT	75-07-013	8,129,576.23	8,134,410.45
BYRON UNION SCHOOL DISTRICT	75-07-017	165,338.28	165,436.60
CANYON ELEMENTARY SCHOOL DISTRICT	75-07-018	192,219.28	192,333.58
CENTRAL CONTRA COSTA SANITARY DISTRICT	70-07-001	34,500,000.00	34,520,515.29
CONTRA COSTA COMMUNITY COLLEGE	75-07-001	615,079.99	615,445.74
CONTRA COSTA COUNTY	99-07-000	50,000,000.00	50,029,732.30
CONTRA COSTA COUNTY OFFICE OF EDUCATION	75-07-007	1,280,616.85	1,281,378.36
CONTRA COSTA COUNTY SCHOOL INSURANCE GROUP	35-07-001	2,229,356.44	2,230,682.12
CROCKETT COMMUNITY SERVICES DISTRICT	16-07-004	2,219,588.91	2,220,908.78
DELTA DIABLO SANITATION DISTRICT	70-07-003	72,511.74	72,554.86
EAST CONTRA COSTA REG FEE & FINANCING AUTH	40-07-006	1,008,235.08	1,008,834.62
JOHN SWETT UNIFIED SCHOOL DISTRICT	75-07-020	2,393.44	2,394.86
KENSINGTON FIRE PROTECTION DISTRICT	17-07-011	3,600,639.80	3,602,780.91
KENSINGTON POLICE PROTECTION & COMMUNITY SERVICES DISTRICT	16-07-003	659,908.59	660,301.00
LAFAYETTE SCHOOL DISTRICT	75-07-012	5,724,215.00	5,727,618.88
MARTINEZ UNIFIED SCHOOL DISTRICT	75-07-011	3,816,502.73	3,818,772.20
MORAGA ORINDA FIRE DISTRICT	17-07-003	24,046.40	24,060.70
MT DIABLO UNIFIED SCHOOL DISTRICT	75-07-008	14,624,735.24	14,633,431.78
MT VIEW SANITARY DISTRICT	70-07-008	8,551,601.28	8,556,686.46
OAKLEY UNION SCHOOL DISTRICT	75-07-009	246,953.64	247,100.49
ORINDA UNION SCHOOL DISTRICT	75-07-015	7,399,189.04	7,403,588.94
PITTSBURG UNIFIED SCHOOL DISTRICT	75-07-002	33,829,343.11	33,849,459.59
RECLAMATION DISTRICT 800	60-07-003	4,504,319.03	4,506,997.51
REDEVELOPMENT AGENCY	65-07-015	6,977.03	6,981.18
RODEO -HERCULES FIRE PROTECTION DISTRICT	17-07-001	105,727.92	105,790.79
SAN RAMON VALLEY UNIFIED SCHOOL DISTRICT	75-07-004	239,287.25	239,429.54
WALNUT CREEK SCHOOL DISTRICT	75-07-003	0.00	0.00
WEST CONTRA COSTA UNIFIED SCHOOL DISTRICT	75-07-014	9,983,717.48	9,989,654.26
	TOTAL	<u>195,505,003.78</u>	<u>195,621,260.05</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 (Q3 Y2015)

07/01/2015 - 09/30/2015

Dated: 10/05/2015

Locked Down

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Dated: 10/05/2015

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Risk Summary

07/01/2015 - 09/30/2015

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WC-Contra Costa County (19529)

Dated: 10/05/2015

Balance Sheet

Book Value + Accrued	44,386,294.32
Net Unrealized Gain/Loss	-1,361.39
Market Value + Accrued	44,384,932.93

Cash and Fixed Income Summary

Risk Metric	Value
Cash	107.87
MMFund	1,639,290.61
Fixed Income	42,745,534.45
Duration	0.47
Convexity	-0.018
WAL	0.686
Years to Final Maturity	0.899
Years to Effective Maturity	0.657
Yield	0.575
Book Yield	0.521
Avg Credit Rating	AA+/Aa1/AA+

Issuer Concentration

Issuer Concentration	% of Base Market Value + Accrued
Government of the United States	15.873%
Federal Farm Credit Banks Funding Corporation	11.73%
Federal Home Loan Banks Office of Finance	11.318%
International Bank for Reconstruction & Development	4.351%
Wells Fargo Funds Trust	3.693%
Federal National Mortgage Association	2.273%
Orange, County of	1.785%
Other	48.977%

--- 100.00%

Asset Class

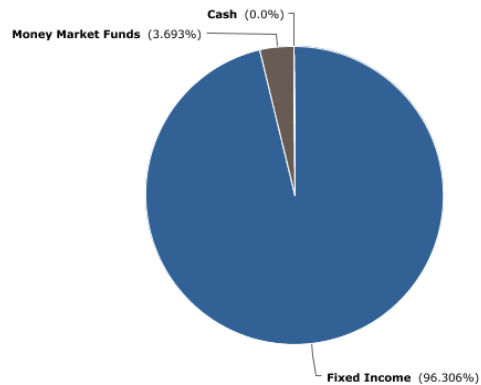


Chart calculated by: Base Market Value + Accrued

Security Type

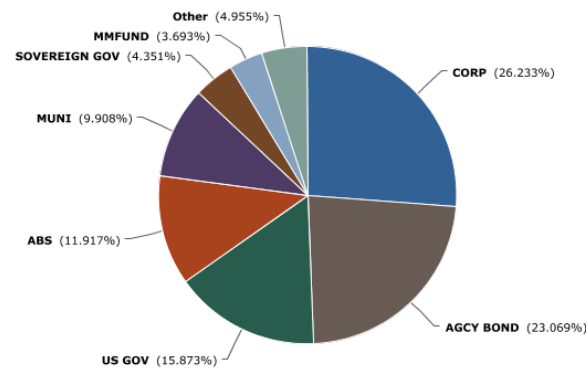


Chart calculated by: Base Market Value + Accrued

Market Sector

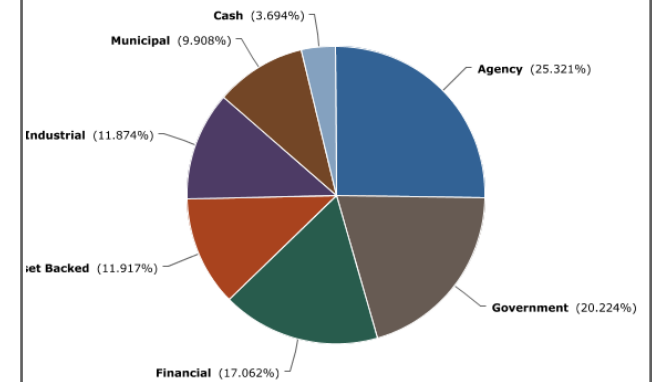


Chart calculated by: Base Market Value + Accrued

Risk Summary

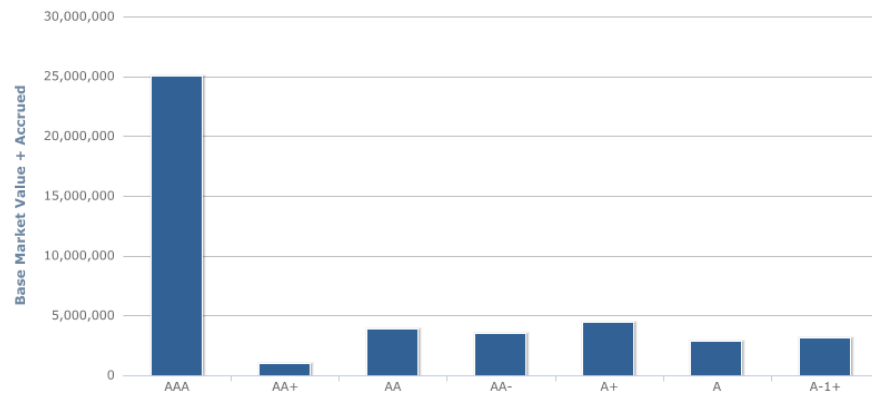
07/01/2015 - 09/30/2015

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WC-Contra Costa County (19529)

Dated: 10/05/2015

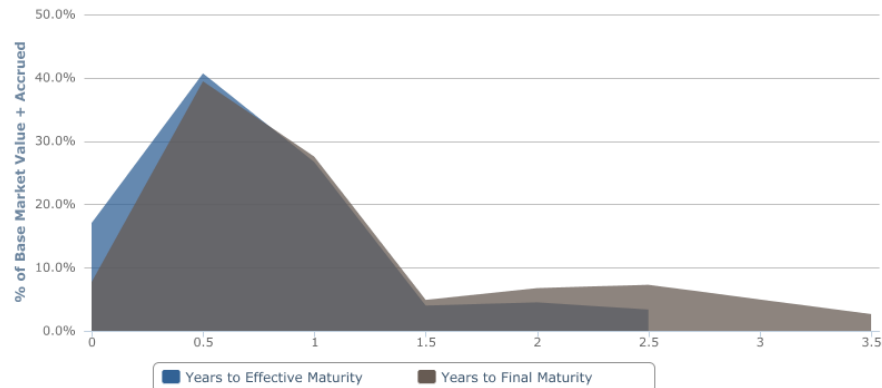
Credit Rating



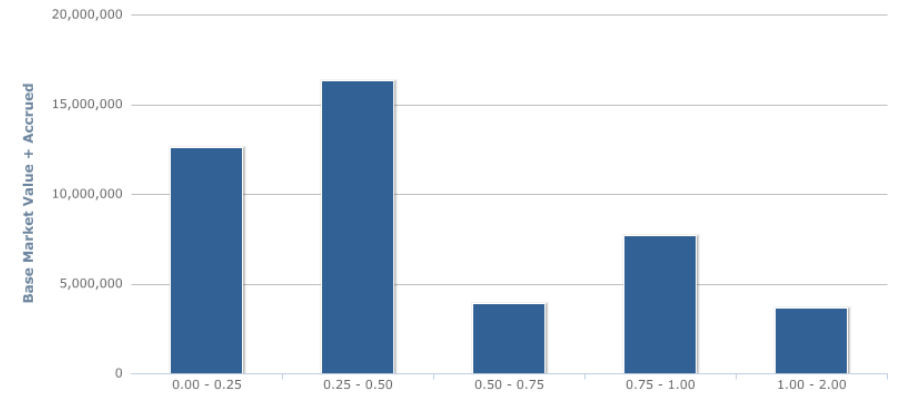
Credit Duration Heat Map

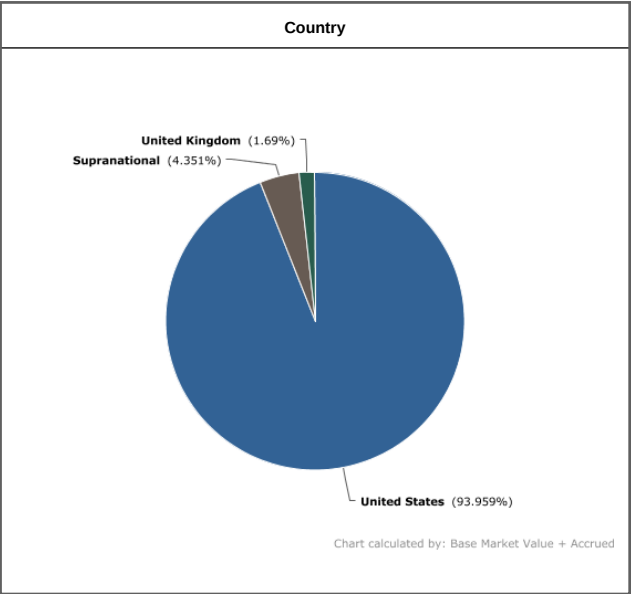
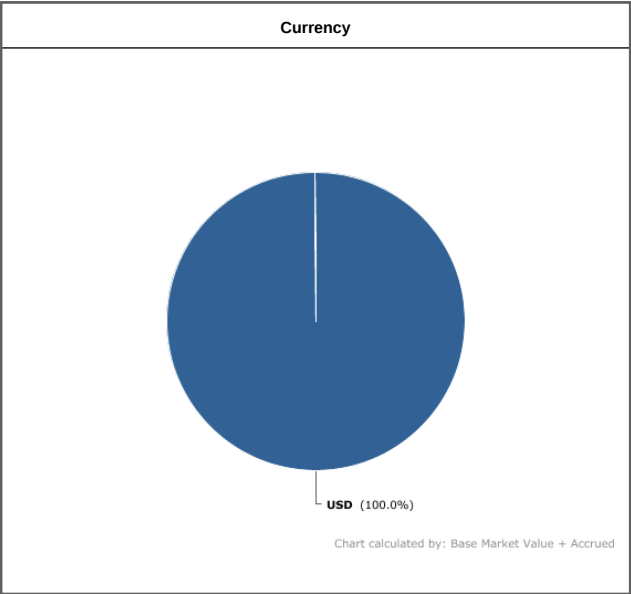
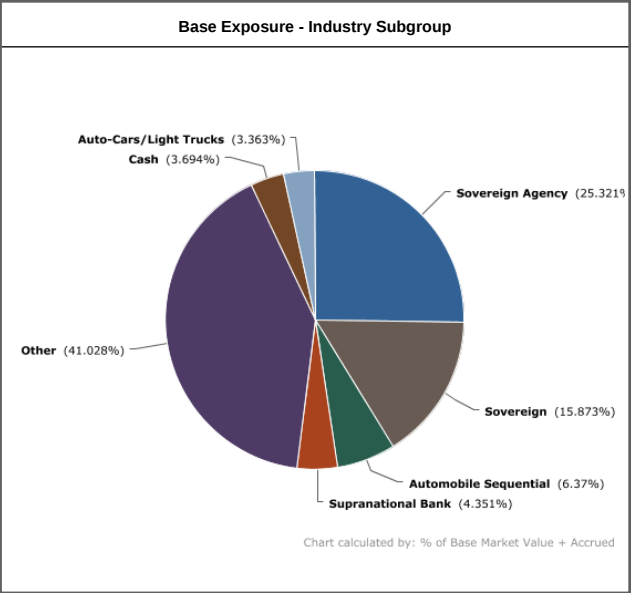
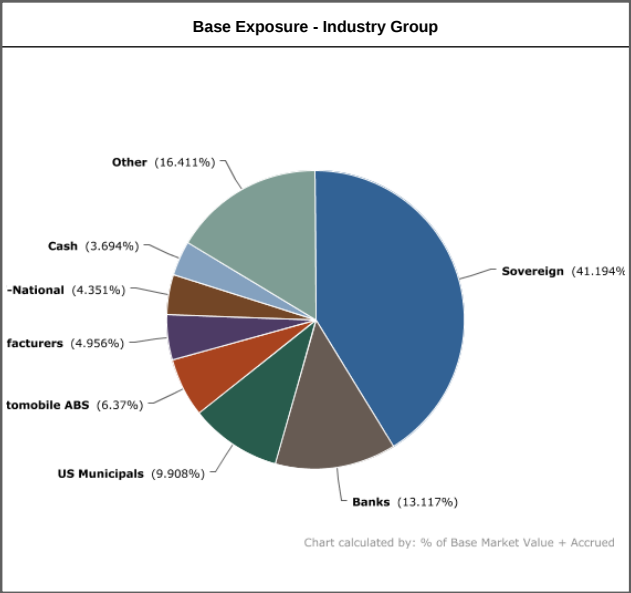
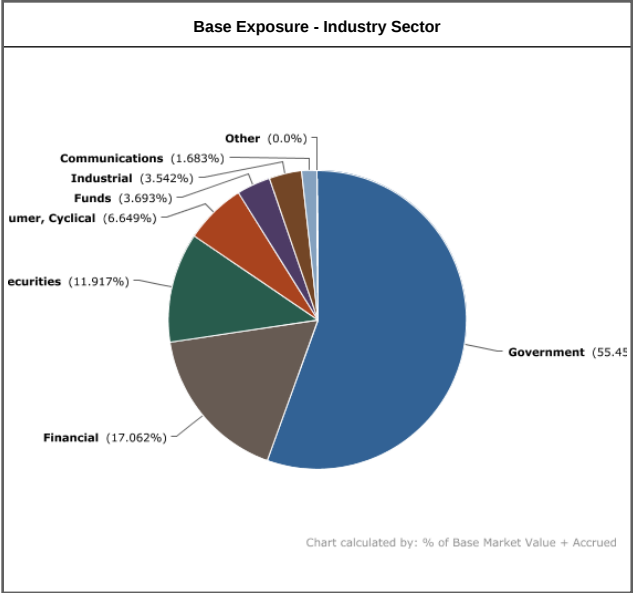
Rating	0 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5 - 7	7 - 10	10 - 15	15 - 30
AAA	57.859%	6.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AA	18.868%	0.565%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
A	14.937%	1.77%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BBB	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BB	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
B	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CCC	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CC	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
C	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
NA	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%

Time To Maturity



Duration





Performance Summary Gross of Fees

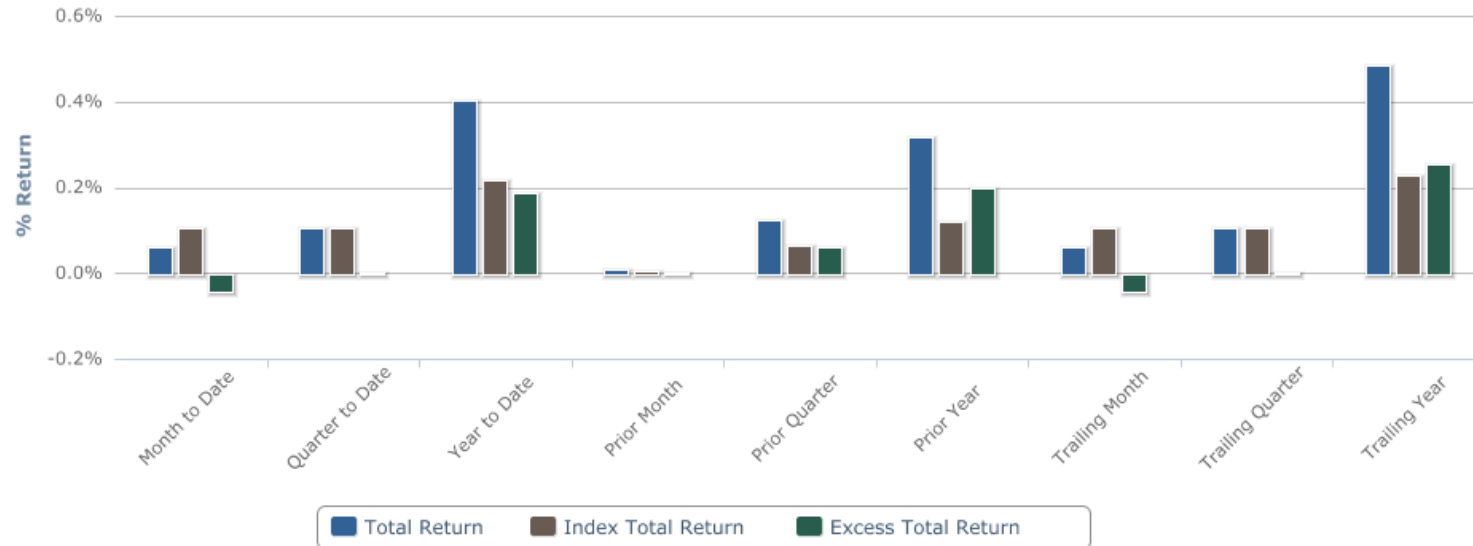
WC-Contra Costa County (19529)

Base Currency: USD As of 09/30/2015

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Dated: 10/05/2015

Performance Summary



Period	Period Begin	Period End	Total Return	Index Total Return	Excess Total Return
Month to Date	09/01/2015	09/30/2015	0.064%	0.106%	-0.042%
Quarter to Date	07/01/2015	09/30/2015	0.108%	0.106%	0.001%
Year to Date	01/01/2015	09/30/2015	0.406%	0.218%	0.188%
Prior Month	08/01/2015	08/31/2015	0.011%	0.007%	0.004%
Prior Quarter	04/01/2015	06/30/2015	0.125%	0.064%	0.061%
Prior Year	01/01/2014	12/31/2014	0.319%	0.12%	0.199%
Trailing Month	09/01/2015	09/30/2015	0.064%	0.106%	-0.042%
Trailing Quarter	07/01/2015	09/30/2015	0.108%	0.106%	0.001%
Trailing Year	10/01/2014	09/30/2015	0.487%	0.231%	0.256%

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.

No Tax Adjustment.

Note that data will not exist prior to the performance inception date of: 04/01/2001.

Historical data exists for the options shown below:

Performance Summary Gross of Fees

WC-Contra Costa County (19529)

Base Currency: USD As of 09/30/2015

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Dated: 10/05/2015

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

Reported Index Return is always Total Return.

Performance Summary Net of Fees

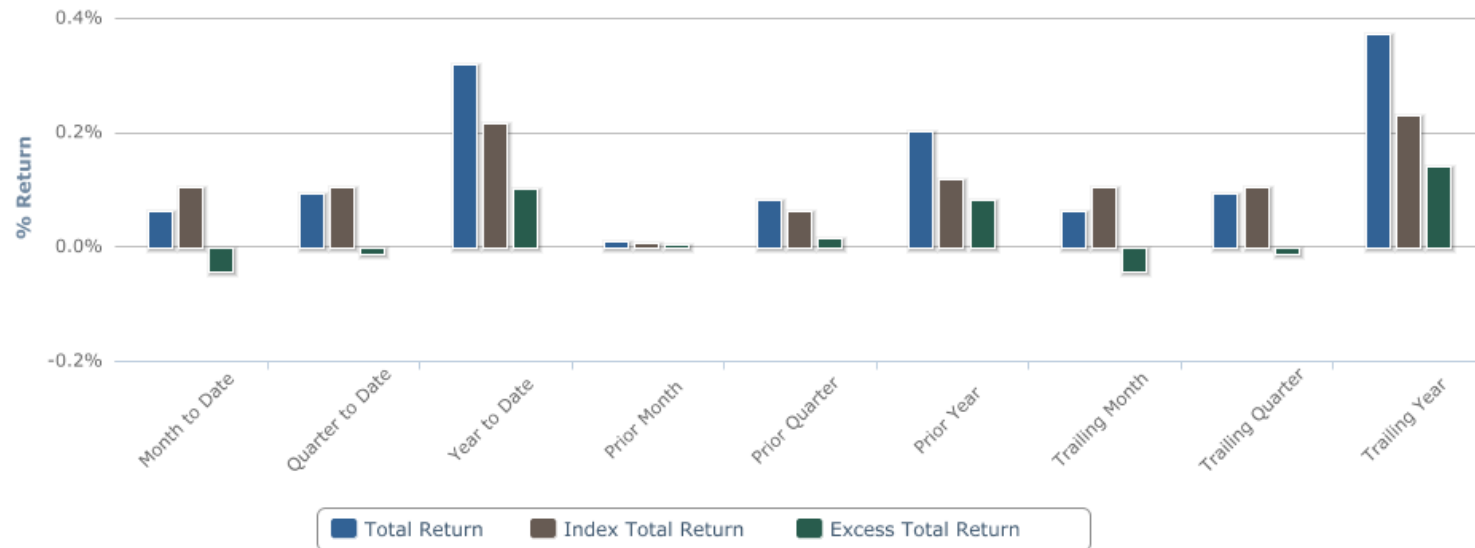
WC-Contra Costa County (19529)

Base Currency: USD As of 09/30/2015

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Dated: 10/05/2015

Performance Summary



Period	Period Begin	Period End	Total Return	Index Total Return	Excess Total Return
Month to Date	09/01/2015	09/30/2015	0.064%	0.106%	-0.042%
Quarter to Date	07/01/2015	09/30/2015	0.094%	0.106%	-0.013%
Year to Date	01/01/2015	09/30/2015	0.32%	0.218%	0.102%
Prior Month	08/01/2015	08/31/2015	0.011%	0.007%	0.004%
Prior Quarter	04/01/2015	06/30/2015	0.082%	0.064%	0.018%
Prior Year	01/01/2014	12/31/2014	0.203%	0.12%	0.083%
Trailing Month	09/01/2015	09/30/2015	0.064%	0.106%	-0.042%
Trailing Quarter	07/01/2015	09/30/2015	0.094%	0.106%	-0.013%
Trailing Year	10/01/2014	09/30/2015	0.372%	0.231%	0.142%

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.

No Tax Adjustment.

Note that data will not exist prior to the performance inception date of: 04/01/2001.

Historical data exists for the options shown below:

Performance Summary Net of Fees

WC-Contra Costa County (19529)

Base Currency: USD As of 09/30/2015

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Dated: 10/05/2015

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

Reported Index Return is always Total Return.

GAAP Financials

07/01/2015 - 09/30/2015

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WC-Contra Costa County (19529)

Dated: 10/05/2015

Balance Sheet

		WC-Contra Costa County	
As of:		06/30/2015	09/30/2015
Book Value		44,229,855.51	44,295,291.27
Accrued Balance		121,019.83	91,003.06
Book Value + Accrued		44,350,875.33	44,386,294.32
Net Unrealized Gain/Loss		7,803.52	-1,361.39
Market Value + Accrued		44,358,678.85	44,384,932.93

Income Statement

		WC-Contra Costa County	
		Begin Date	07/01/2015
		End Date	09/30/2015
Net Amortization/Accretion Income			-56,439.46
Interest Income	113,350.70		
Dividend Income	0.00		
Misc Income	0.00		
Income Subtotal			113,350.70
Net Realized Gain/Loss	0.00		
Impairment Loss	0.00		
Net Gain/Loss			0.00
Expense	-6,268.22		
Net Income			50,643.02
Transfers In/Out			-15,224.03
Change in Unrealized Gain/Loss			-9,164.91

Statement of Cash Flows

		WC-Contra Costa County	
		Begin Date	07/01/2015
		End Date	09/30/2015
Net Income			50,643.02
Amortization/Accretion on MS	56,545.24		
Change in Accrued on MS	28,075.31		
Net Gain/Loss on MS	-0.00		
Change in Unrealized G/L on CE	75.29		
Subtotal			84,695.84
Purchases of MS	-4,906,636.79		
Purchased Accrued of MS	-558.54		
Sales of MS	2,048,579.94		
Sold Accrued of MS	2,500.00		
Maturities of MS	3,275,000.00		
Net Purchases/Sales			418,884.61
Transfers of Cash & CE			-15,224.03
Total Change in Cash & CE			538,999.44
Beginning Cash & CE			1,450,328.11
Ending Cash & CE			1,989,327.55

Income Detail

WC-Contra Costa County (19529)

Base Currency: USD 07/01/2015 - 09/30/2015

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Dated: 10/05/2015

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	0.00	ALAMEDA CA CMNTY IMPT	0.553	09/01/2015	09/01/2015	0.00	0.00	0.00	92.17	0.00	92.17	12/23/2014
0258M0DA4	0.00	AMER EXPRESS CREDIT CO	2.75	09/15/2015	09/15/2015	0.00	0.00	-3,505.11	4,239.58	0.00	734.47	06/30/2014
02665WAY7	500,000.00	AMERICAN HONDA FINANCE	0.776	09/20/2017	09/20/2017	0.00	0.00	0.00	75.49	0.00	75.49	09/24/2015
03255LGX1	750,000.00	ANAHEIM FING AUTH-B	1.00	05/01/2016	05/01/2016	0.00	0.00	0.00	1,875.00	0.00	1,875.00	11/14/2014
06050TLU4	500,000.00	BANK OF AMERICA NA	0.779	02/14/2017	02/14/2017	0.00	0.00	0.00	974.81	0.00	974.81	02/14/2014
06050TMB5	250,000.00	BANK OF AMERICA NA	0.782	06/05/2017	06/05/2017	0.00	0.00	0.00	474.31	0.00	474.31	06/05/2015
06406HBX6	750,000.00	BANK OF NEW YORK MELLON	2.30	07/28/2016	07/28/2016	0.00	0.00	-2,166.07	2,970.83	0.00	804.77	01/21/2015
06406HBX6	0.00	BANK OF NEW YORK MELLON	2.30	07/28/2016	07/28/2016	0.00	0.00	-947.65	1,341.67	0.00	394.01	01/21/2015
05531FAG8	750,000.00	BB&T CORPORATION	3.20	03/15/2016	02/16/2016	0.00	0.00	-4,751.39	6,000.00	0.00	1,248.61	04/06/2015
084664CD1	750,000.00	BERKSHIRE HATHAWAY FIN	0.586	01/12/2018	01/12/2018	0.00	0.00	0.00	1,120.64	0.00	1,120.64	01/15/2015
097023BC8	750,000.00	BOEING CO	3.75	11/20/2016	11/20/2016	0.00	0.00	-5,422.32	7,031.25	0.00	1,608.93	01/26/2015
CCYUSD	0.87	Cash	0.00	09/30/2015	09/30/2015	-15,224.03	0.00	0.00	0.00	-6,268.22	-6,268.22	---
14912L4X6	0.00	CATERPILLAR FINANCIAL SE	2.05	08/01/2016	08/01/2016	0.00	0.00	-948.72	1,368.09	0.00	419.37	11/04/2014
14912L4X6	775,000.00	CATERPILLAR FINANCIAL SE	2.05	08/01/2016	08/01/2016	0.00	0.00	-1,778.84	2,603.78	0.00	824.94	11/04/2014
161571GJ7	775,000.00	CHAIT 2014-A1 A1	1.15	01/15/2019	01/15/2017	0.00	0.00	-151.65	1,336.88	0.00	1,185.23	08/07/2015
17275RAY8	750,000.00	CISCO SYSTEMS INC	0.593	06/15/2018	06/15/2018	0.00	0.00	0.00	1,136.24	0.00	1,136.24	06/17/2015
3136G1NQ8	0.00	FANNIE MAE	1.00	06/19/2017	06/19/2017	0.00	0.00	0.00	2,166.67	0.00	2,166.67	06/11/2015
3136FPET0	1,000,000.00	FANNIE MAE	2.00	03/10/2016	03/10/2016	0.00	0.00	-4,195.20	5,000.00	0.00	804.80	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	638.89	0.00	0.00	638.89	02/06/2015
3133EDGCO	1,000,000.00	FEDERAL FARM CREDIT BANK	0.25	11/04/2015	11/04/2015	0.00	0.00	330.58	625.00	0.00	955.58	03/24/2014
3133EFBT3	1,000,000.00	FEDERAL FARM CREDIT BANK	0.42	09/01/2016	09/01/2016	0.00	0.00	15.84	338.33	0.00	354.18	09/01/2015
3133EFBT3	0.00	FEDERAL FARM CREDIT BANK	0.42	09/01/2016	09/01/2016	0.00	0.00	0.55	11.67	0.00	12.21	09/01/2015
3133EDQW5	1,000,000.00	FEDERAL FARM CREDIT BANK	0.29	01/21/2016	01/21/2016	0.00	0.00	225.72	725.00	0.00	950.72	08/01/2014
3133EDXG2	1,000,000.00	FEDERAL FARM CREDIT BANK	0.67	10/14/2016	10/14/2015	0.00	0.00	-259.15	1,675.00	0.00	1,415.85	10/24/2014
3133EDGM8	1,000,000.00	FEDERAL FARM CREDIT BANK	0.35	03/10/2016	10/07/2015	0.00	0.00	227.79	875.00	0.00	1,102.79	03/14/2014
3133EDGM8	200,000.00	FEDERAL FARM CREDIT BANK	0.35	03/10/2016	10/07/2015	0.00	0.00	85.20	175.00	0.00	260.20	03/24/2014
3130A4KE1	500,000.00	FEDERAL HOME LOAN BANK	0.33	04/01/2016	04/01/2016	0.00	0.00	19.31	412.50	0.00	431.81	04/01/2015
3130A3J70	1,000,000.00	FEDERAL HOME LOAN BANK	0.625	11/23/2016	11/23/2016	0.00	0.00	-353.08	1,562.50	0.00	1,209.42	05/18/2015
3130A2T97	500,000.00	FEDERAL HOME LOAN BANK	0.50	09/28/2016	09/28/2016	0.00	0.00	-1.14	6.94	0.00	5.80	09/30/2015
3130A3XU3	1,000,000.00	FEDERAL HOME LOAN BANK	0.25	01/22/2016	01/22/2016	0.00	0.00	33.22	625.00	0.00	658.22	01/27/2015
313373SZ6	1,000,000.00	FEDERAL HOME LOAN BANK	2.125	06/10/2016	06/10/2016	0.00	0.00	-4,062.30	5,312.50	0.00	1,250.20	07/16/2014
31679KAB6	239,638.68	FITAT 2014-2 A2A	0.45	04/17/2017	12/18/2015	0.00	-0.01	11.29	365.87	0.00	377.16	06/11/2014
3134G4TH1	0.00	FREDDIE MAC	0.30	07/08/2015	07/08/2015	0.00	0.00	-1.42	58.33	0.00	56.91	01/13/2014
36164EAB1	400,000.00	GEET 2015-1 A2	0.89	11/24/2017	08/19/2016	0.00	0.00	5.62	890.01	0.00	895.63	03/04/2015
36962G6Q2	750,000.00	GENERAL ELEC CAP CORP	0.884	01/08/2016	01/08/2016	0.00	0.00	-422.08	1,693.28	0.00	1,271.20	09/23/2013
43814GAB6	45,521.00	HAROT 2014-2 A2	0.39	09/19/2016	10/19/2015	0.00	0.00	0.22	5.42	0.00	5.64	05/21/2014
43814GAB6	0.00	HAROT 2014-2 A2	0.39	09/19/2016	10/19/2015	0.00	0.00	1.95	67.47	0.00	69.43	05/21/2014
43814KAB7	335,000.00	HAROT 2015-1 A2	0.70	06/15/2017	02/23/2016	0.00	0.00	2.45	586.26	0.00	588.71	01/28/2015
4197915E4	0.00	HAWAII-TXBL-REF-ES	0.731	08/01/2016	08/01/2016	0.00	0.00	0.00	472.11	0.00	472.11	11/25/2014
4197915E4	750,000.00	HAWAII-TXBL-REF-ES	0.731	08/01/2016	08/01/2016	0.00	0.00	0.00	898.52	0.00	898.52	11/25/2014
41284AAB4	108,098.21	HDMOT 2014-1 A2A	0.49	04/15/2018	01/09/2016	0.00	0.01	2.54	161.52	0.00	164.07	04/16/2014
41284BAB2	399,747.07	HDMOT 2015-1 A2A	0.80	01/15/2019	03/10/2016	0.00	-0.00	1.10	900.35	0.00	901.45	01/28/2015
437076BJ0	750,000.00	HOME DEPOT INC	0.707	09/15/2017	09/15/2017	0.00	0.00	0.00	235.73	0.00	235.73	09/15/2015
459056HY6	771,000.00	INTL BK RECON & DEVELOP	0.00	02/15/2016	02/15/2016	0.00	0.00	867.76	0.00	0.00	867.76	04/30/2015
459056HY6	163,000.00	INTL BK RECON & DEVELOP	0.00	02/15/2016	02/15/2016	0.00	0.00	206.96	0.00	0.00	206.96	05/20/2015
45905U7F5	0.00	INTL BK RECON & DEVELOP	0.45	07/19/2016	07/19/2016	0.00	0.00	0.00	237.50	0.00	237.50	06/26/2015
45905U7F5	1,000,000.00	INTL BK RECON & DEVELOP	0.45	07/19/2016	07/19/2016	0.00	0.00	0.00	887.50	0.00	887.50	06/26/2015
47787VAB7	133,407.57	JDOT 2014-A A2	0.45	09/15/2016	10/23/2015	0.00	0.00	0.13	25.01	0.00	25.15	04/09/2014
47787VAB7	0.00	JDOT 2014-A A2	0.45	09/15/2016	10/23/2015	0.00	0.00	2.07	207.37	0.00	209.44	04/09/2014
47787WAB5	400,000.00	JDOT 2015-B A2	0.98	06/15/2018	10/28/2016	0.00	0.00	0.48	239.56	0.00	240.04	09/09/2015

Income Detail

WC-Contra Costa County (19529)

Base Currency: USD 07/01/2015 - 09/30/2015

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Dated: 10/05/2015

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
46625HHW3	750,000.00	JPMORGAN CHASE & CO	2.60	01/15/2016	01/15/2016	0.00	0.00	-3,267.41	4,875.00	0.00	1,607.59	01/21/2015
54438CQZ8	0.00	LOS ANGELES CCD-H-TXL	0.297	08/01/2015	08/01/2015	0.00	0.00	0.00	185.62	0.00	185.62	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	15,632.82	MBALT 2014-A A2A	0.48	06/15/2016	10/15/2015	0.00	0.00	0.96	156.91	0.00	157.87	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	602,508.59	NAROT 2014-B A2	0.60	06/15/2017	01/29/2016	0.00	-0.00	10.39	1,047.25	0.00	1,057.64	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	-9,477.85	10,106.25	0.00	628.40	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	-124.78	358.75	0.00	233.97	12/23/2014
69371RK96	500,000.00	PACCAR FINANCIAL CORP	0.70	11/16/2015	11/16/2015	0.00	0.00	-367.19	875.00	0.00	507.81	04/02/2015
70659PAE1	750,000.00	PENAR 2013-1A A1	0.603	11/18/2017	11/18/2015	0.00	0.00	0.00	1,120.85	0.00	1,120.85	11/21/2013
69349LAH1	750,000.00	PNC BANK NA	0.80	01/28/2016	12/28/2015	0.00	0.00	-678.60	1,500.00	0.00	821.40	04/30/2015
74153WCA5	0.00	PRICOA GLOBAL FUNDING 1	0.546	08/19/2015	08/19/2015	0.00	0.00	-70.90	223.15	0.00	152.25	01/30/2014
74153WCA5	0.00	PRICOA GLOBAL FUNDING 1	0.546	08/19/2015	08/19/2015	0.00	0.00	0.00	278.94	0.00	278.94	08/23/2013
74256LAC3	250,000.00	PRINCIPAL LFE GLB FND II	1.00	12/11/2015	12/11/2015	0.00	0.00	-354.78	625.00	0.00	270.22	06/30/2014
CCYUSD	107.00	Receivable	0.00	09/30/2015	09/30/2015	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	29.35	100.69	0.00	130.04	03/26/2015
76912TJC8	0.00	RIVERSIDE PUB FIN-REF	1.00	09/01/2016	09/01/2016	0.00	0.00	63.75	211.80	0.00	275.55	03/26/2015
857477AH6	285,000.00	STATE STREET CORP	2.875	03/07/2016	03/07/2016	0.00	0.00	-1,614.40	2,048.44	0.00	434.03	03/23/2015
857477AH6	300,000.00	STATE STREET CORP	2.875	03/07/2016	03/07/2016	0.00	0.00	-1,755.21	2,156.25	0.00	401.04	03/03/2015
89236WAB4	600,000.00	TAOT 2015-A A2	0.71	07/17/2017	02/17/2016	0.00	0.00	1.06	1,065.00	0.00	1,066.06	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	105.78	0.00	0.00	105.78	08/28/2015
89116FYH7	350,000.00	Toronto Dominion Holdings (U.S.A.), Inc.	0.00	11/17/2015	11/17/2015	0.00	0.00	268.33	0.00	0.00	268.33	04/14/2015
89233AHP7	500,000.00	Toyota Motor Credit Corporation	0.363	02/19/2016	02/19/2016	0.00	0.00	0.00	173.56	0.00	173.56	08/28/2015
91412GUT0	250,000.00	UNIV OF CALIFORNIA-AN	0.634	05/15/2016	05/15/2016	0.00	0.00	0.00	396.25	0.00	396.25	04/10/2014
90331HMR1	450,000.00	US BANK NA CINCINNATI	0.595	01/26/2018	12/26/2017	0.00	0.00	-115.70	678.71	0.00	563.01	05/12/2015
90331HMR1	300,000.00	US BANK NA CINCINNATI	0.595	01/26/2018	12/26/2017	0.00	0.00	0.00	452.47	0.00	452.47	01/27/2015
912828B82	1,000,000.00	US TREASURY N/B	0.25	02/29/2016	02/29/2016	0.00	0.00	475.12	627.31	0.00	1,102.44	03/20/2014
912828QX1	0.00	US TREASURY N/B	1.50	07/31/2016	07/31/2016	0.00	0.00	-901.03	1,283.85	0.00	382.83	11/06/2014
912828QX1	1,000,000.00	US TREASURY N/B	1.50	07/31/2016	07/31/2016	0.00	0.00	-1,772.99	2,486.41	0.00	713.42	11/06/2014
912828VL1	0.00	US TREASURY N/B	0.625	07/15/2016	07/15/2016	0.00	0.00	-110.04	258.70	0.00	148.65	06/01/2015
912828VL1	1,000,000.00	US TREASURY N/B	0.625	07/15/2016	07/15/2016	0.00	0.00	-564.88	1,307.74	0.00	742.86	06/01/2015
912828RF9	1,000,000.00	US TREASURY N/B	1.00	08/31/2016	08/31/2016	0.00	0.00	-463.50	824.18	0.00	360.67	10/31/2014
912828RF9	0.00	US TREASURY N/B	1.00	08/31/2016	08/31/2016	0.00	0.00	-957.91	1,685.08	0.00	727.18	10/31/2014
912828WQ9	1,000,000.00	US TREASURY N/B	0.50	06/30/2016	06/30/2016	0.00	0.00	-103.38	1,250.00	0.00	1,146.62	07/01/2014
912828WQ9	0.00	US TREASURY N/B	0.50	06/30/2016	06/30/2016	0.00	0.00	0.00	0.00	0.00	0.00	07/01/2014
912828PS3	1,000,000.00	US TREASURY N/B	2.00	01/31/2016	01/31/2016	0.00	0.00	-4,222.16	5,027.02	0.00	804.86	07/31/2014
912828PS3	1,000,000.00	US TREASURY N/B	2.00	01/31/2016	01/31/2016	0.00	0.00	-4,183.63	5,027.02	0.00	843.39	12/31/2014
90290KAB1	0.00	USAOT 2014-1 A2	0.38	10/17/2016	08/15/2015	0.00	0.00	0.33	26.94	0.00	27.28	02/28/2014
90290XAB3	480,000.00	USAOT 2015-1 A2	0.82	03/15/2018	06/15/2016	0.00	0.00	3.55	699.25	0.00	702.80	07/29/2015
92867GAC7	0.00	VALET 2012-1 A3	0.85	08/22/2016	08/20/2015	0.00	0.00	-5.30	13.01	0.00	7.71	10/08/2013
928668AD4	500,000.00	VOLKSWAGEN GROUP AMERICA	0.549	05/23/2016	05/23/2016	0.00	0.00	0.00	668.80	0.00	668.80	05/23/2014
949917397	1,639,290.61	WFA HERITAGE MONEY MARK-I	0.08	09/30/2015	09/30/2015	0.00	0.00	0.00	350.53	0.00	350.53	---
---	44,187,952.42	---	---	08/24/2016	05/27/2016	-15,224.03	0.00	-56,439.46	113,350.70	-6,268.22	50,643.02	---

Income Detail

Base Currency: USD 07/01/2015 - 09/30/2015

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WC-Contra Costa County (19529)

Dated: 10/05/2015

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

Balance Sheet Classification

WC-Contra Costa County (19529)

Base Currency: USD As of 09/30/2015

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Dated: 10/05/2015

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	1,639,290.61	Cash	AAA	0.08	09/30/2015 09/30/2015	0.00 0.00	1,639,290.61 1,639,290.61	0.00	1.00	0.00	1,639,290.61	1,639,290.61
89116FYH7	Toronto Dominion Holdings (U.S.A.), Inc.	350,000.00	Financial	A-1+	0.00	11/17/2015 11/17/2015	0.32 0.176	349,748.00 349,853.78	75.29	99.98	0.00	349,929.07	349,929.07
CCYUSD	Receivable	107.00	Cash	AAA	0.00	09/30/2015 09/30/2015	0.00 0.00	107.00 107.00	0.00	1.00	0.00	107.00	107.00
CCYUSD	Cash	0.87	Cash	AAA	0.00	09/30/2015 09/30/2015	0.00 0.00	0.87 0.87	0.00	1.00	0.00	0.87	0.87
---	---	1,989,398.48	---	AAA	---	10/08/2015 10/08/2015	0.056 0.031	1,989,146.48 1,989,252.26	75.29	---	0.00	1,989,327.55	1,989,327.55

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 0.145	996,328.13 999,220.18	1,248.82	100.046	212.91	1,000,469.00	1,000,681.91
3130A4KE1	FEDERAL HOME LOAN BANK	500,000.00	Agency	AAA	0.33	04/01/2016 04/01/2016	0.345 0.288	499,923.19 499,961.59	202.91	100.032	925.83	500,164.50	501,090.33
69371RK96	PACCAR FINANCIAL CORP	205,000.00	Industrial	A+	0.70	11/16/2015 11/16/2015	0.457 0.676	205,444.85 205,062.39	-56.65	100.002	538.13	205,005.74	205,543.86
69371RK96	PACCAR FINANCIAL CORP	500,000.00	Industrial	A+	0.70	11/16/2015 11/16/2015	0.407 0.676	500,910.00 500,183.60	-169.60	100.002	1,312.50	500,014.00	501,326.50
3136FPET0	FANNIE MAE	1,000,000.00	Agency	AAA	2.00	03/10/2016 03/10/2016	0.326 0.316	1,015,960.00 1,007,341.60	220.40	100.756	1,166.67	1,007,562.00	1,008,728.67
313384SS9	FED HOME LN DISCOUNT NT	1,000,000.00	Agency	A-1+	0.00	02/05/2016 02/05/2016	0.254 0.173	997,472.22 999,118.05	278.95	99.94	0.00	999,397.00	999,397.00
36962G6Q2	GENERAL ELEC CAP CORP	750,000.00	Financial	AA+	0.884	01/08/2016 01/08/2016	0.678 0.491	753,840.00 750,454.19	319.06	100.103	1,565.86	750,773.25	752,339.11
74256LAC3	PRINCIPAL LFE GLB FND II	250,000.00	Financial	A+	1.00	12/11/2015 12/11/2015	0.434 0.493	252,040.00 250,273.80	-85.80	100.075	763.89	250,188.00	250,951.89
459056HY6	INTL BK RECON & DEVELOP	163,000.00	Government	AAA	0.00	02/15/2016 02/15/2016	0.51 0.252	162,390.38 162,691.82	166.86	99.913	0.00	162,858.68	162,858.68
459056HY6	INTL BK RECON & DEVELOP	771,000.00	Government	AAA	0.00	02/15/2016 02/15/2016	0.451 0.252	768,255.24 769,707.79	623.75	99.913	0.00	770,331.54	770,331.54
45905U7F5	INTL BK RECON & DEVELOP	1,000,000.00	Government	AAA	0.45	07/19/2016 07/19/2016	0.45 0.824	1,000,000.00 1,000,000.00	-3,000.00	99.70	1,187.50	997,000.00	998,187.50
677520FR4	OH ST-TXB-DEV ASST-A	750,000.00	Municipal	AA	5.39	10/01/2015 10/01/2015	0.351 5.319	796,050.00 750,000.00	0.00	100.00	20,212.50	750,000.00	770,212.50
3133EDQW5	FEDERAL FARM CREDIT BANK	1,000,000.00	Agency	AAA	0.29	01/21/2016 01/21/2016	0.38 0.158	998,680.00 999,725.20	727.80	100.045	563.89	1,000,453.00	1,001,016.89
69349LAH1	PNC BANK NA	750,000.00	Financial	A+	0.80	01/28/2016 12/28/2015	0.439 0.516	751,785.00 750,649.09	-139.84	100.067	1,050.00	750,509.25	751,559.25
857477AH6	STATE STREET CORP	285,000.00	Financial	AA-	2.875	03/07/2016 03/07/2016	0.61 1.258	291,141.75 287,772.56	9.61	100.976	546.25	287,782.17	288,328.42
857477AH6	STATE STREET CORP	300,000.00	Financial	AA-	2.875	03/07/2016 03/07/2016	0.538 1.258	307,059.00 303,014.38	-85.78	100.976	575.00	302,928.60	303,503.60
3133EDGC0	FEDERAL FARM CREDIT BANK	1,000,000.00	Agency	AAA	0.25	11/04/2015 11/04/2015	0.382 0.096	997,880.00 999,877.83	268.17	100.015	1,020.83	1,000,146.00	1,001,166.83
05531FAG8	BB&T CORPORATION	750,000.00	Financial	A+	3.20	03/15/2016 02/16/2016	0.662 0.749	766,320.00 757,127.09	-608.84	100.869	1,066.67	756,518.25	757,584.92
06406HBX6	BANK OF NEW YORK MELLON	750,000.00	Financial	AA-	2.30	07/28/2016 07/28/2016	0.644 0.534	768,750.00 760,187.27	-576.77	101.281	3,018.75	759,610.50	762,629.25

Balance Sheet Classification

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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
3130A3XU3	FEDERAL HOME LOAN BANK	1,000,000.00	Agency	A-1+	0.25	01/22/2016 01/22/2016	0.263 0.231	999,870.00 999,959.19	115.81	100.007	472.22	1,000,075.00	1,000,547.22
3133EFBT3	FEDERAL FARM CREDIT BANK	1,000,000.00	Agency	AAA	0.42	09/01/2016 09/01/2016	0.44 0.404	999,800.00 999,816.39	430.61	100.024	350.00	1,000,247.00	1,000,597.00
58768EAC3	MBALT 2014-A A2A	15,632.82	Asset Backed	AAA	0.48	06/15/2016 10/15/2015	0.482 0.796	15,632.41 15,632.81	-2.08	99.986	3.33	15,630.73	15,634.06
68428LDH4	ORANGE CNTY -TXBL-A	300,000.00	Municipal	AA	0.68	02/01/2016 02/01/2016	0.68 0.185	300,000.00 300,000.00	492.00	100.164	328.67	300,492.00	300,820.67
68428LDH4	ORANGE CNTY -TXBL-A	490,000.00	Municipal	AA	0.68	02/01/2016 02/01/2016	0.68 0.185	490,000.00 490,000.00	803.60	100.164	536.82	490,803.60	491,340.42
03255LGX1	ANAHEIM FING AUTH-B	750,000.00	Municipal	AA-	1.00	05/01/2016 05/01/2016	1.00 0.793	750,000.00 750,000.00	892.50	100.119	3,125.00	750,892.50	754,017.50
912828QX1	US TREASURY N/B	1,000,000.00	Government	AAA	1.50	07/31/2016 07/31/2016	0.434 0.339	1,018,398.44 1,008,835.90	695.10	100.953	2,527.17	1,009,531.00	1,012,058.17
4197915E4	HAWAII-TXBL-REF-ES	750,000.00	Municipal	AA	0.731	08/01/2016 08/01/2016	0.731 0.525	750,000.00 750,000.00	1,282.50	100.171	913.75	751,282.50	752,196.25
5446462Q4	LOS ANGELES SD-L-TXBL	400,000.00	Municipal	AA	0.486	01/01/2016 01/01/2016	0.486 0.231	400,000.00 400,000.00	252.00	100.063	486.00	400,252.00	400,738.00
313373SZ6	FEDERAL HOME LOAN BANK	1,000,000.00	Agency	AAA	2.125	06/10/2016 06/10/2016	0.50 0.431	1,030,688.00 1,011,171.32	635.68	101.181	6,552.08	1,011,807.00	1,018,359.08
89233AHP7	Toyota Motor Credit Corporation	500,000.00	Industrial	A-1+	0.363	02/19/2016 02/19/2016	0.363 0.386	500,000.00 500,000.00	-35.00	99.993	15.13	499,965.00	499,980.13
43814GAB6	HAROT 2014-2 A2	45,521.00	Asset Backed	AAA	0.39	09/19/2016 10/19/2015	0.399 1.136	45,517.44 45,520.52	-17.23	99.961	6.41	45,503.29	45,509.70
91412GUT0	UNIV OF CALIFORNIA-AN	250,000.00	Municipal	AA	0.634	05/15/2016 05/15/2016	0.634 0.413	250,000.00 250,000.00	342.50	100.137	598.78	250,342.50	250,941.28
928668AD4	VOLKSWAGEN GROUP AMERICA	500,000.00	Industrial	A	0.549	05/23/2016 05/23/2016	0.557 3.152	500,000.00 500,000.00	-7,686.00	98.463	289.80	492,314.00	492,603.80
912828VL1	US TREASURY N/B	1,000,000.00	Government	AAA	0.625	07/15/2016 07/15/2016	0.356 0.322	1,003,007.81 1,002,112.80	257.20	100.237	1,324.73	1,002,370.00	1,003,694.73
89116FYH7	Toronto Dominion Holdings (U.S.A.), Inc.	350,000.00	Financial	A-1+	0.00	11/17/2015 11/17/2015	0.30 0.176	349,367.08 349,862.92	66.15	99.98	0.00	349,929.07	349,929.07
3130A2T97	FEDERAL HOME LOAN BANK	500,000.00	Agency	AAA	0.50	09/28/2016 09/28/2016	0.416 0.00	500,415.00 500,413.86	-32.86	100.076	20.83	500,381.00	500,401.83
912828PS3	US TREASURY N/B	1,000,000.00	Government	AAA	2.00	01/31/2016 01/31/2016	0.315 0.138	1,025,195.31 1,005,598.96	729.04	100.633	3,369.57	1,006,328.00	1,009,697.57
912828PS3	US TREASURY N/B	1,000,000.00	Government	AAA	2.00	01/31/2016 01/31/2016	0.335 0.138	1,018,007.81 1,005,547.86	780.14	100.633	3,369.57	1,006,328.00	1,009,697.57
14912L4X6	CATERPILLAR FINANCIAL SE	775,000.00	Industrial	A	2.05	08/01/2016 08/01/2016	0.643 0.67	793,855.75 784,042.46	-201.26	101.14	2,647.92	783,841.20	786,489.12
76912TJC8	RIVERSIDE PUB FIN-REF	125,000.00	Municipal	A	1.00	09/01/2016 09/01/2016	1.301 0.992	124,468.75 124,660.00	348.75	100.007	104.17	125,008.75	125,112.92
3133EDGM8	FEDERAL FARM CREDIT BANK	1,000,000.00	Agency	AAA	0.35	03/10/2016 10/07/2015	0.441 0.206	998,200.00 999,601.38	422.62	100.002	204.17	1,000,024.00	1,000,228.17
3133EDGM8	FEDERAL FARM CREDIT BANK	200,000.00	Agency	AAA	0.35	03/10/2016 10/07/2015	0.52 0.206	199,336.00 199,850.90	153.90	100.002	40.83	200,004.80	200,045.63
912828RF9	US TREASURY N/B	1,000,000.00	Government	AAA	1.00	08/31/2016 08/31/2016	0.432 0.372	1,010,351.56 1,005,175.78	410.22	100.558	851.65	1,005,586.00	1,006,437.65
912828WQ9	US TREASURY N/B	1,000,000.00	Government	AAA	0.50	06/30/2016 06/30/2016	0.459 0.271	1,000,820.31 1,000,306.77	1,412.23	100.171	1,263.58	1,001,719.00	1,002,982.59
47787VAB7	JDOT 2014-A A2	133,407.57	Asset Backed	AAA	0.45	09/15/2016 10/23/2015	0.454 0.804	133,402.36 133,407.17	-29.48	99.977	26.68	133,377.69	133,404.37
46625HHW3	JPMORGAN CHASE & CO	750,000.00	Financial	A+	2.60	01/15/2016 01/15/2016	0.86 0.765	762,750.00 753,764.62	254.63	100.535	4,116.67	754,019.25	758,135.92
---	---	29,558,561.39	---	AA+	---	04/03/2016 03/25/2016	0.477 0.563	29,799,313.79 29,637,650.07	2,116.29	---	69,272.70	29,639,766.36	29,709,039.06

Balance Sheet Classification

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Base Currency: USD As of 09/30/2015

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Dated: 10/05/2015

LT

Identifier	Description	Base Current Units	Market Sector	Rating	Coupon	Final Maturity, Effective Maturity	Book Yield, Yield	Base Original Cost, Base Book Value	Base Net Total Unrealized Gain/Loss	Market Price	Base Accrued Balance	Base Market Value	Base Market Value + Accrued
605581FW2	MISSISSIPPI ST-B-TXBL	300,000.00	Municipal	AA+	0.64	10/01/2016 10/01/2016	0.64 0.459	300,000.00 300,000.00	537.00	100.179	960.00	300,537.00	301,497.00
90331HMR1	US BANK NA CINCINNATI	450,000.00	Financial	AA-	0.595	01/26/2018 12/26/2017	0.502 0.576	451,206.00 451,027.43	-842.03	100.041	498.40	450,185.40	450,683.80
90331HMR1	US BANK NA CINCINNATI	300,000.00	Financial	AA-	0.595	01/26/2018 12/26/2017	0.605 0.576	300,000.00 300,000.00	123.60	100.041	332.26	300,123.60	300,455.86
3133EDXG2	FEDERAL FARM CREDIT BANK	1,000,000.00	Agency	AAA	0.67	10/14/2016 10/14/2015	0.567 0.213	1,001,000.00 1,000,036.62	135.38	100.017	3,108.06	1,000,172.00	1,003,280.06
89236WAB4	TAOT 2015-A A2	600,000.00	Asset Backed	AAA	0.71	07/17/2017 02/17/2016	0.712 0.69	599,994.30 599,996.57	15.43	100.002	189.33	600,012.00	600,201.33
17275RAY8	CISCO SYSTEMS INC	750,000.00	Industrial	AA-	0.593	06/15/2018 06/15/2018	0.602 0.81	750,000.00 750,000.00	-3,263.25	99.564	197.75	746,736.75	746,934.50
06050TLU4	BANK OF AMERICA NA	500,000.00	Financial	A+	0.779	02/14/2017 02/14/2017	0.793 0.927	500,000.00 500,000.00	-990.00	99.802	519.53	499,010.00	499,529.53
084664CD1	BERKSHIRE HATHAWAY FIN	750,000.00	Financial	AA	0.586	01/12/2018 01/12/2018	0.595 0.768	750,000.00 750,000.00	-3,048.75	99.594	976.67	746,951.25	747,927.92
43814KAB7	HAROT 2015-1 A2	335,000.00	Asset Backed	AAA	0.70	06/15/2017 02/23/2016	0.707 0.726	334,982.51 334,989.72	-29.59	99.988	104.22	334,960.14	335,064.36
762494QV7	RIALTO USD-TXBL	250,000.00	Municipal	AA	1.258	02/01/2017 02/01/2017	1.258 1.164	250,000.00 250,000.00	405.00	100.162	524.17	250,405.00	250,929.17
70659PAE1	PENAR 2013-1A A1	750,000.00	Asset Backed	AAA	0.603	11/18/2017 11/18/2015	0.595 0.699	750,000.00 750,000.00	-99.00	99.987	163.26	749,901.00	750,064.26
41284BAB2	HDMOT 2015-1 A2A	399,747.07	Asset Backed	AAA	0.80	01/15/2019 03/10/2016	0.802 0.807	399,743.83 399,744.99	-52.29	99.986	142.13	399,692.70	399,834.83
161571GJ7	CHAIT 2014-A1 A1	775,000.00	Asset Backed	AAA	1.15	01/15/2019 01/15/2017	0.856 0.858	776,453.13 776,301.48	1,021.97	100.30	396.11	777,323.45	777,719.56
31679KAB6	FITAT 2014-2 A2A	239,638.68	Asset Backed	AAA	0.45	04/17/2017 12/18/2015	0.463 0.617	239,612.35 239,632.81	-79.44	99.964	47.93	239,553.37	239,601.30
06050TMB5	BANK OF AMERICA NA	250,000.00	Financial	A+	0.782	06/05/2017 06/05/2017	0.793 0.938	250,000.00 250,000.00	-638.25	99.744	124.90	249,361.75	249,486.65
3130A3J70	FEDERAL HOME LOAN BANK	1,000,000.00	Agency	AAA	0.625	11/23/2016 11/23/2016	0.484 0.457	1,002,130.00 1,001,608.05	-132.05	100.147	2,222.22	1,001,476.00	1,003,698.22
47787WAB5	JDOT 2015-B A2	400,000.00	Asset Backed	AAA	0.98	06/15/2018 10/28/2016	0.992 0.938	399,986.52 399,987.00	149.39	100.034	239.56	400,136.40	400,375.96
097023BC8	BOEING CO	750,000.00	Industrial	A	3.75	11/20/2016 11/20/2016	0.849 0.764	789,135.00 774,518.31	1,052.94	103.409	10,234.38	775,571.25	785,805.63
90290XAB3	USAOT 2015-1 A2	480,000.00	Asset Backed	AAA	0.82	03/15/2018 06/15/2016	0.828 0.693	479,982.14 479,985.69	990.63	100.203	174.93	480,976.32	481,151.25
02665WAY7	AMERICAN HONDA FINANCE	500,000.00	Industrial	A+	0.776	09/20/2017 09/20/2017	0.788 0.77	500,000.00 500,000.00	5.50	100.001	75.49	500,005.50	500,080.99
41284AAB4	HDMOT 2014-1 A2A	108,098.21	Asset Backed	AAA	0.49	04/15/2018 01/09/2016	0.497 0.718	108,090.89 108,096.02	-66.02	99.936	23.54	108,030.00	108,053.54
65477WAB2	NAROT 2014-B A2	602,508.59	Asset Backed	AAA	0.60	06/15/2017 01/29/2016	0.608 0.785	602,476.24 602,493.50	-355.45	99.939	160.67	602,138.04	602,298.71
437076BJ0	HOME DEPOT INC	750,000.00	Industrial	A	0.707	09/15/2017 09/15/2017	0.707 0.623	750,000.00 750,000.00	1,166.25	100.156	235.73	751,166.25	751,401.98
36164EAB1	GEET 2015-1 A2	400,000.00	Asset Backed	AAA	0.89	11/24/2017 08/19/2016	0.903 0.755	399,957.00 399,970.74	440.05	100.102	79.11	400,410.80	400,489.91
---	---	12,639,992.55	---	AA	---	09/10/2017 11/28/2016	0.697 0.689	12,684,749.91 12,668,388.94	-3,552.97	---	21,730.35	12,664,835.97	12,686,566.33

Summary

Balance Sheet Classification

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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
---	---	44,187,952.42	---	AA+	---	08/24/2016 05/27/2016	0.521 0.575	44,473,210.18 44,295,291.27	-1,361.39	---	91,003.06	44,293,929.88	44,384,932.93

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

Trading Activity

Base Currency: USD 07/01/2015 - 09/30/2015

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WC-Contra Costa County (19529)

Dated: 10/05/2015

* 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
09/15/2015 09/15/2015	Principal Paydown	31679KAB6 FITAT 2014-2 A2A	0.45	04/17/2017	Direct	0.00 -56,484.97	---	0.00 -56,484.97	0.00	-0.00	0.00	56,484.97
08/15/2015 08/15/2015	Principal Paydown	31679KAB6 FITAT 2014-2 A2A	0.45	04/17/2017	Direct	0.00 -60,112.47	---	0.00 -60,112.47	0.00	-0.00	0.00	60,112.47
07/15/2015 07/15/2015	Principal Paydown	31679KAB6 FITAT 2014-2 A2A	0.45	04/17/2017	Direct	0.00 -62,632.85	---	0.00 -62,632.85	0.00	-0.00	0.00	62,632.85
08/15/2015 08/15/2015	Principal Paydown	41284AAB4 HDMOT 2014-1 A2A	0.49	04/15/2018	Direct	0.00 -17,265.57	---	0.00 -17,265.57	0.00	0.00	0.00	17,265.57
07/15/2015 07/15/2015	Principal Paydown	41284AAB4 HDMOT 2014-1 A2A	0.49	04/15/2018	Direct	0.00 -17,038.05	---	0.00 -17,038.05	0.00	0.00	0.00	17,038.05
09/15/2015 09/15/2015	Principal Paydown	41284AAB4 HDMOT 2014-1 A2A	0.49	04/15/2018	Direct	0.00 -15,407.00	---	0.00 -15,407.00	0.00	0.00	0.00	15,407.00
08/15/2015 08/15/2015	Principal Paydown	41284BAB2 HDMOT 2015-1 A2A	0.80	01/15/2019	Direct	0.00 -35,950.39	---	0.00 -35,950.39	0.00	0.00	0.00	35,950.39
07/15/2015 07/15/2015	Principal Paydown	41284BAB2 HDMOT 2015-1 A2A	0.80	01/15/2019	Direct	0.00 -30,020.00	---	0.00 -30,020.00	0.00	-0.00	0.00	30,020.00
09/15/2015 09/15/2015	Principal Paydown	41284BAB2 HDMOT 2015-1 A2A	0.80	01/15/2019	Direct	0.00 -34,282.54	---	0.00 -34,282.54	0.00	-0.00	0.00	34,282.54
09/18/2015 09/18/2015	Principal Paydown	43814GAB6 HAROT 2014-2 A2	0.39	09/19/2016	Direct	0.00 -18,114.48	---	0.00 -18,114.48	0.00	-0.00	0.00	18,114.48
08/18/2015 08/18/2015	Principal Paydown	43814GAB6 HAROT 2014-2 A2	0.39	09/19/2016	Direct	0.00 -19,065.04	---	0.00 -19,065.04	0.00	0.00	0.00	19,065.04
07/18/2015 07/18/2015	Principal Paydown	43814GAB6 HAROT 2014-2 A2	0.39	09/19/2016	Direct	0.00 -20,055.03	---	0.00 -20,055.03	0.00	0.00	0.00	20,055.03
07/15/2015 07/15/2015	Principal Paydown	47787VAB7 JDOT 2014-A A2	0.45	09/15/2016	Direct	0.00 -47,522.17	---	0.00 -47,522.17	0.00	0.00	0.00	47,522.17
08/15/2015 08/15/2015	Principal Paydown	47787VAB7 JDOT 2014-A A2	0.45	09/15/2016	Direct	0.00 -59,332.14	---	0.00 -59,332.14	0.00	0.00	0.00	59,332.14
09/15/2015 09/15/2015	Principal Paydown	47787VAB7 JDOT 2014-A A2	0.45	09/15/2016	Direct	0.00 -44,698.78	---	0.00 -44,698.78	0.00	-0.00	0.00	44,698.78
09/15/2015 09/15/2015	Principal Paydown	58768EAC3 MBALT 2014-A A2A	0.48	06/15/2016	Direct	0.00 -77,849.49	---	0.00 -77,849.49	0.00	-0.00	0.00	77,849.49
08/15/2015 08/15/2015	Principal Paydown	58768EAC3 MBALT 2014-A A2A	0.48	06/15/2016	Direct	0.00 -78,429.66	---	0.00 -78,429.67	0.00	0.00	0.00	78,429.67
07/15/2015 07/15/2015	Principal Paydown	58768EAC3 MBALT 2014-A A2A	0.48	06/15/2016	Direct	0.00 -82,135.08	---	0.00 -82,135.08	0.00	0.00	0.00	82,135.08
08/15/2015 08/15/2015	Principal Paydown	65477WAB2 NAROT 2014-B A2	0.60	06/15/2017	Direct	0.00 -76,844.73	---	0.00 -76,844.73	0.00	-0.00	0.00	76,844.73
09/15/2015 09/15/2015	Principal Paydown	65477WAB2 NAROT 2014-B A2	0.60	06/15/2017	Direct	0.00 -70,646.68	---	0.00 -70,646.68	0.00	0.00	0.00	70,646.68
07/15/2015 07/15/2015	Principal Paydown	90290KAB1 USAOT 2014-1 A2	0.38	10/17/2016	Direct	0.00 -62,609.91	---	0.00 -62,609.91	0.00	-0.00	0.00	62,609.91
08/15/2015 08/15/2015	Principal Paydown	90290KAB1 USAOT 2014-1 A2	0.38	10/17/2016	Direct	0.00 -38,083.77	---	0.00 -38,083.77	0.00	0.00	0.00	38,083.77
07/20/2015 07/20/2015	Principal Paydown	92867GAC7 VALET 2012-1 A3	0.85	08/22/2016	Direct	0.00 -20,840.26	---	0.00 -20,840.26	0.00	-0.00	0.00	20,840.26
08/20/2015 08/20/2015	Principal Paydown	92867GAC7 VALET 2012-1 A3	0.85	08/22/2016	Direct	0.00 -3,158.87	---	0.00 -3,158.87	0.00	0.00	0.00	3,158.87
---	Principal Paydown	---	---	---	Direct	0.00 -1,048,579.94	---	0.00 -1,048,579.94	0.00	0.00	0.00	1,048,579.94

Buy

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09/21/2015 09/24/2015	Buy	02665WAY7 AMERICAN HONDA FINANCE	0.776	09/20/2017	Deutsche Bank	500,000.00 500,000.00	100.00	0.00 500,000.00	0.00	0.00	0.00	-500,000.00
08/04/2015 08/07/2015	Buy	161571GJ7 CHAIT 2014-A1 A1	1.15	01/15/2019	Hong Kong Shanghai Bank Corp	775,000.00 775,000.00	100.188	0.00 776,453.13	544.65	0.00	0.00	-776,997.78
09/30/2015 09/30/2015	Buy	3130A2T97 FEDERAL HOME LOAN BANK	0.50	09/28/2016	APX Asset	500,000.00 500,000.00	100.083	0.00 500,415.00	13.89	0.00	0.00	-500,428.89
08/27/2015 09/01/2015	Buy	3133EFBT3 FEDERAL FARM CREDIT BANK	0.42	09/01/2016	FIRST TENNESSEE BANK N A BOND	1,000,000.00 1,000,000.00	99.98	0.00 999,800.00	0.00	0.00	0.00	-999,800.00
09/08/2015 09/15/2015	Buy	437076BJ0 HOME DEPOT INC	0.707	09/15/2017	Bank of America	750,000.00 750,000.00	100.00	0.00 750,000.00	0.00	0.00	0.00	-750,000.00
09/01/2015 09/09/2015	Buy	47787WAB5 JDOT 2015-B A2	0.98	06/15/2018	Dain Rauscher	400,000.00 400,000.00	99.997	0.00 399,986.52	0.00	0.00	0.00	-399,986.52
08/27/2015 08/28/2015	Buy	89116FYH7 Toronto Dominion Holdings (U.S.A.), Inc.	0.00	11/17/2015	TORONTO DOMINION BK	350,000.00 350,000.00	99.928	0.00 349,748.00	0.00	0.00	0.00	-349,748.00
08/27/2015 08/28/2015	Buy	89233AHP7 Toyota Motor Credit Corporation	0.369	02/19/2016	Toyota Motor Credit Corp.	500,000.00 500,000.00	100.00	0.00 500,000.00	0.00	0.00	0.00	-500,000.00
07/21/2015 07/29/2015	Buy	90290XAB3 USAOT 2015-1 A2	0.82	03/15/2018	Dain Rauscher	480,000.00 480,000.00	99.996	0.00 479,982.14	0.00	0.00	0.00	-479,982.14
07/01/2015 07/01/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.05	09/30/2015	Direct	1,038.98 1,038.98	1.00	1,038.98 1,038.98	0.00	0.00	0.00	-1,038.98
07/08/2015 07/08/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.05	09/30/2015	Direct	1,003,156.48 1,003,156.48	1.00	1,003,156.48 1,003,156.48	0.00	0.00	0.00	-1,003,156.48
07/15/2015 07/15/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.05	09/30/2015	Direct	47,810.82 47,810.82	1.00	47,810.82 47,810.82	0.00	0.00	0.00	-47,810.82
07/15/2015 07/15/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.05	09/30/2015	Direct	221,113.85 221,113.85	1.00	221,113.85 221,113.85	0.00	0.00	0.00	-221,113.85
07/15/2015 07/15/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.05	09/30/2015	Direct	47,629.03 47,629.03	1.00	47,629.03 47,629.03	0.00	0.00	0.00	-47,629.03
07/13/2015 07/13/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.05	09/30/2015	Direct	1,091.81 1,091.81	1.00	1,091.81 1,091.81	0.00	0.00	0.00	-1,091.81
07/20/2015 07/20/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.05	09/30/2015	Direct	40,945.70 40,945.70	1.00	40,945.70 40,945.70	0.00	0.00	0.00	-40,945.70
07/20/2015 07/20/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.05	09/30/2015	Direct	383.33 383.33	1.00	383.33 383.33	0.00	0.00	0.00	-383.33
07/24/2015 07/24/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.05	09/30/2015	Direct	296.67 296.67	1.00	296.67 296.67	0.00	0.00	0.00	-296.67
07/23/2015 07/23/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.05	09/30/2015	Direct	1,250.00 1,250.00	1.00	1,250.00 1,250.00	0.00	0.00	0.00	-1,250.00
07/21/2015 07/21/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.05	09/30/2015	Direct	1,450.00 1,450.00	1.00	1,450.00 1,450.00	0.00	0.00	0.00	-1,450.00
07/28/2015 07/28/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.05	09/30/2015	Direct	11,625.00 11,625.00	1.00	11,625.00 11,625.00	0.00	0.00	0.00	-11,625.00
07/27/2015 07/27/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.05	09/30/2015	Direct	1,093.89 1,093.89	1.00	1,093.89 1,093.89	0.00	0.00	0.00	-1,093.89
07/31/2015 07/31/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.05	09/30/2015	Direct	27,500.00 27,500.00	1.00	27,500.00 27,500.00	0.00	0.00	0.00	-27,500.00
08/03/2015 08/03/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.06	09/30/2015	Direct	1,256.06 1,256.06	1.00	1,256.06 1,256.06	0.00	0.00	0.00	-1,256.06
08/03/2015 08/03/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.06	09/30/2015	Direct	765,863.12 765,863.12	1.00	765,863.12 765,863.12	0.00	0.00	0.00	-765,863.12
08/17/2015 08/17/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.06	09/30/2015	Direct	551.32 551.32	1.00	551.32 551.32	0.00	0.00	0.00	-551.32
08/17/2015 08/17/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.06	09/30/2015	Direct	290,031.63 290,031.63	1.00	290,031.63 290,031.63	0.00	0.00	0.00	-290,031.63
08/14/2015 08/14/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.06	09/30/2015	Direct	951.94 951.94	1.00	951.94 951.94	0.00	0.00	0.00	-951.94
08/20/2015 08/20/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.06	09/30/2015	Direct	3,901.54 3,901.54	1.00	3,901.54 3,901.54	0.00	0.00	0.00	-3,901.54

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08/20/2015 08/20/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.06	09/30/2015	Direct	2.24 2.24	1.00	2.24 2.24	0.00	0.00	0.00	-2.24
08/20/2015 08/20/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.06	09/30/2015	Direct	12.06 12.06	1.00	12.06 12.06	0.00	0.00	0.00	-12.06
08/19/2015 08/19/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.06	09/30/2015	Direct	675,000.00 675,000.00	1.00	675,000.00 675,000.00	0.00	0.00	0.00	-675,000.00
08/19/2015 08/19/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.06	09/30/2015	Direct	942.71 942.71	1.00	942.71 942.71	0.00	0.00	0.00	-942.71
08/18/2015 08/18/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.06	09/30/2015	Direct	77,219.73 77,219.73	1.00	77,219.73 77,219.73	0.00	0.00	0.00	-77,219.73
08/18/2015 08/18/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.06	09/30/2015	Direct	349.21 349.21	1.00	349.21 349.21	0.00	0.00	0.00	-349.21
08/18/2015 08/18/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.06	09/30/2015	Direct	19,091.92 19,091.92	1.00	19,091.92 19,091.92	0.00	0.00	0.00	-19,091.92
08/25/2015 08/25/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.06	09/30/2015	Direct	296.67 296.67	1.00	296.67 296.67	0.00	0.00	0.00	-296.67
08/24/2015 08/24/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.06	09/30/2015	Direct	630.00 630.00	1.00	630.00 630.00	0.00	0.00	0.00	-630.00
08/31/2015 08/31/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.06	09/30/2015	Direct	6,250.00 6,250.00	1.00	6,250.00 6,250.00	0.00	0.00	0.00	-6,250.00
09/10/2015 09/10/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.08	09/30/2015	Direct	12,100.00 12,100.00	1.00	12,100.00 12,100.00	0.00	0.00	0.00	-12,100.00
09/08/2015 09/08/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.08	09/30/2015	Direct	8,666.15 8,666.15	1.00	8,666.15 8,666.15	0.00	0.00	0.00	-8,666.15
09/11/2015 09/11/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.08	09/30/2015	Direct	4,211.62 4,211.62	1.00	4,211.62 4,211.62	0.00	0.00	0.00	-4,211.62
09/11/2015 09/11/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.08	09/30/2015	Direct	224.30 224.30	1.00	224.30 224.30	0.00	0.00	0.00	-224.30
09/18/2015 09/18/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.08	09/30/2015	Direct	18,135.16 18,135.16	1.00	18,135.16 18,135.16	0.00	0.00	0.00	-18,135.16
09/18/2015 09/18/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.08	09/30/2015	Direct	380.78 380.78	1.00	380.78 380.78	0.00	0.00	0.00	-380.78
09/16/2015 09/16/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.08	09/30/2015	Direct	683.00 683.00	1.00	683.00 683.00	0.00	0.00	0.00	-683.00
09/15/2015 09/15/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.08	09/30/2015	Direct	112,458.79 112,458.79	1.00	112,458.79 112,458.79	0.00	0.00	0.00	-112,458.79
09/15/2015 09/15/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.08	09/30/2015	Direct	44,765.57 44,765.57	1.00	44,765.57 44,765.57	0.00	0.00	0.00	-44,765.57
09/15/2015 09/15/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.08	09/30/2015	Direct	167,399.69 167,399.69	1.00	167,399.69 167,399.69	0.00	0.00	0.00	-167,399.69
09/21/2015 09/21/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.08	09/30/2015	Direct	995,854.94 995,854.94	1.00	995,854.94 995,854.94	0.00	0.00	0.00	-995,854.94
09/21/2015 09/21/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.08	09/30/2015	Direct	2,500.00 2,500.00	1.00	2,500.00 2,500.00	0.00	0.00	0.00	-2,500.00
09/28/2015 09/28/2015	Buy	949917397 WFA HERITAGE MONEY MARK-I	0.08	09/30/2015	Direct	158.44 158.44	1.00	158.44 158.44	0.00	0.00	0.00	-158.44
---	Buy	---	---	---	---	9,871,274.15 9,871,274.15	---	4,616,274.15 9,872,658.94	558.54	0.00	0.00	-9,873,217.48

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
09/19/2015 09/19/2015	Sell	3136G1NQ8 FANNIE MAE	1.00	06/19/2017	Not Provided	-1,000,000.00 -1,000,000.00	100.00	0.00 -1,000,000.00	-2,500.00	0.00	0.00	1,002,500.00
07/20/2015 07/20/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.05	09/30/2015	Direct	-6,334.78 -6,334.78	1.00	-6,334.78 -6,334.78	0.00	0.00	0.00	6,334.78
07/29/2015 07/29/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.05	09/30/2015	Direct	-479,982.14 -479,982.14	1.00	-479,982.14 -479,982.14	0.00	0.00	0.00	479,982.14

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08/07/2015 08/07/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.06	09/30/2015	Direct	-776,997.78 -776,997.78	1.00	-776,997.78 -776,997.78	0.00	0.00	0.00	776,997.78
08/10/2015 08/10/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.06	09/30/2015	Direct	-15,224.03 -15,224.03	1.00	-15,224.03 -15,224.03	0.00	0.00	0.00	15,224.03
08/28/2015 08/28/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.06	09/30/2015	Direct	-849,748.00 -849,748.00	1.00	-849,748.00 -849,748.00	0.00	0.00	0.00	849,748.00
09/01/2015 09/01/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.08	09/30/2015	Direct	-898,838.32 -898,838.32	1.00	-898,838.32 -898,838.32	0.00	0.00	0.00	898,838.32
09/09/2015 09/09/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.08	09/30/2015	Direct	-399,986.52 -399,986.52	1.00	-399,986.52 -399,986.52	0.00	0.00	0.00	399,986.52
09/24/2015 09/24/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.08	09/30/2015	Direct	-499,703.33 -499,703.33	1.00	-499,703.33 -499,703.33	0.00	0.00	0.00	499,703.33
09/30/2015 09/30/2015	Sell	949917397 WFA HERITAGE MONEY MARK-I	0.08	09/30/2015	Direct	-500,428.89 -500,428.89	1.00	-500,428.89 -500,428.89	0.00	0.00	0.00	500,428.89
---	Sell	---	---	---	---	-5,427,243.79	---	-4,427,243.79	-2,500.00	0.00	0.00	5,429,743.79
---		---				-5,427,243.79		-5,427,243.79				

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
09/01/2015 09/01/2015	Maturity	010775AK0 ALAMEDA CA CMNTY IMPT	0.553	09/01/2015	Maturity	-100,000.00 -100,000.00	100.00	0.00 -100,000.00	0.00	0.00	0.00	100,000.00
09/15/2015 09/15/2015	Maturity	0258M0DA4 AMER EXPRESS CREDIT CO	2.75	09/15/2015	Maturity	-750,000.00 -750,000.00	100.00	0.00 -750,000.00	0.00	0.00	0.00	750,000.00
07/08/2015 07/08/2015	Maturity	3134G4TH1 FREDDIE MAC	0.30	07/08/2015	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
08/01/2015 08/01/2015	Maturity	54438CQZ8 LOS ANGELES CCD-H-TXL	0.297	08/01/2015	Maturity	-750,000.00 -750,000.00	100.00	0.00 -750,000.00	0.00	0.00	0.00	750,000.00
08/19/2015 08/19/2015	Maturity	74153WCA5 PRICOA GLOBAL FUNDING 1	0.546	08/19/2015	Maturity	-375,000.00 -375,000.00	100.00	0.00 -375,000.00	0.00	0.00	0.00	375,000.00
08/19/2015 08/19/2015	Maturity	74153WCA5 PRICOA GLOBAL FUNDING 1	0.546	08/19/2015	Maturity	-300,000.00 -300,000.00	100.00	0.00 -300,000.00	0.00	0.00	0.00	300,000.00
---	Maturity	---	---	---	Maturity	-3,275,000.00	100.00	0.00	0.00	0.00	0.00	3,275,000.00
---		---				-3,275,000.00		-3,275,000.00				

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
---	---	---	---	---	---	1,169,030.36	---	189,030.36	-1,941.46	0.00	0.00	-119,893.75
---		---				120,450.42		121,835.21				

* 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
09/30/2015	09/30/2015	Money Market Funds	0.00	949917397	WFA HERITAGE MONEY MARK-I	0.08	09/30/2015	---	106.14
09/30/2015	09/30/2015	Money Market Funds	0.00	949917397	WFA HERITAGE MONEY MARK-I	0.08	09/30/2015	---	106.14

Settled

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Description	Coupon Rate	Final Maturity	Price	Base Amount
09/01/2015	09/01/2015	Coupon	0.00	010775AK0	ALAMEDA CA CMNTY IMPT	0.553	09/01/2015	---	276.50
09/01/2015	09/01/2015	Maturity	-100,000.00	010775AK0	ALAMEDA CA CMNTY IMPT	0.553	09/01/2015	100.00	100,000.00
09/15/2015	09/15/2015	Coupon	0.00	0258MODA4	AMER EXPRESS CREDIT CO	2.75	09/15/2015	---	10,312.50
09/15/2015	09/15/2015	Maturity	-750,000.00	0258MODA4	AMER EXPRESS CREDIT CO	2.75	09/15/2015	100.00	750,000.00
09/21/2015	09/24/2015	Buy	500,000.00	02665WAY7	AMERICAN HONDA FINANCE	0.776	09/20/2017	100.00	-500,000.00
09/15/2015	09/15/2015	Coupon	0.00	05531FAG8	BB&T CORPORATION	3.20	03/15/2016	---	12,000.00
08/14/2015	08/14/2015	Coupon	0.00	06050TLU4	BANK OF AMERICA NA	0.779	02/14/2017	---	951.94
09/08/2015	09/08/2015	Coupon	0.00	06050TMB5	BANK OF AMERICA NA	0.782	06/05/2017	---	481.07
07/28/2015	07/28/2015	Coupon	0.00	06406HBX6	BANK OF NEW YORK MELLON	2.30	07/28/2016	---	8,625.00
07/13/2015	07/13/2015	Coupon	0.00	084664CD1	BERKSHIRE HATHAWAY FIN	0.586	01/12/2018	---	1,091.81
08/01/2015	08/01/2015	Coupon	0.00	14912L4X6	CATERPILLAR FINANCIAL SE	2.05	08/01/2016	---	7,943.75
08/04/2015	08/07/2015	Buy	775,000.00	161571GJ7	CHAIT 2014-A1 A1	1.15	01/15/2019	100.188	-776,997.78
08/15/2015	08/15/2015	Coupon	0.00	161571GJ7	CHAIT 2014-A1 A1	1.15	01/15/2019	---	742.71
09/15/2015	09/15/2015	Coupon	0.00	161571GJ7	CHAIT 2014-A1 A1	1.15	01/15/2019	---	742.71
09/15/2015	09/15/2015	Coupon	0.00	17275RAY8	CISCO SYSTEMS INC	0.593	06/15/2018	---	1,112.34
09/30/2015	09/30/2015	Buy	500,000.00	3130A2T97	FEDERAL HOME LOAN BANK	0.50	09/28/2016	100.083	-500,428.89
07/23/2015	07/23/2015	Coupon	0.00	3130A3XU3	FEDERAL HOME LOAN BANK	0.25	01/22/2016	---	1,250.00
09/10/2015	09/10/2015	Coupon	0.00	3133EDGM8	FEDERAL FARM CREDIT BANK	0.35	03/10/2016	---	2,100.00
07/21/2015	07/21/2015	Coupon	0.00	3133EDQW5	FEDERAL FARM CREDIT BANK	0.29	01/21/2016	---	1,450.00
08/27/2015	09/01/2015	Buy	1,000,000.00	3133EFBT3	FEDERAL FARM CREDIT BANK	0.42	09/01/2016	99.98	-999,800.00
07/08/2015	07/08/2015	Coupon	0.00	3134G4TH1	FREDDIE MAC	0.30	07/08/2015	---	1,500.00
07/08/2015	07/08/2015	Maturity	-1,000,000.00	3134G4TH1	FREDDIE MAC	0.30	07/08/2015	100.00	1,000,000.00
09/10/2015	09/10/2015	Coupon	0.00	3136FPET0	FANNIE MAE	2.00	03/10/2016	---	10,000.00
09/19/2015	09/19/2015	Sell	-1,000,000.00	3136G1NQ8	FANNIE MAE	1.00	06/19/2017	100.00	1,002,500.00
09/15/2015	09/15/2015	Coupon	0.00	31679KAB6	FITAT 2014-2 A2A	0.45	04/17/2017	---	111.05
09/15/2015	09/15/2015	Principal Paydown	-56,484.97	31679KAB6	FITAT 2014-2 A2A	0.45	04/17/2017	---	56,484.97
08/15/2015	08/15/2015	Coupon	0.00	31679KAB6	FITAT 2014-2 A2A	0.45	04/17/2017	---	133.59
08/15/2015	08/15/2015	Principal Paydown	-60,112.47	31679KAB6	FITAT 2014-2 A2A	0.45	04/17/2017	---	60,112.47
07/15/2015	07/15/2015	Coupon	0.00	31679KAB6	FITAT 2014-2 A2A	0.45	04/17/2017	---	157.08
07/15/2015	07/15/2015	Principal Paydown	-62,632.85	31679KAB6	FITAT 2014-2 A2A	0.45	04/17/2017	---	62,632.85
07/23/2015	07/23/2015	Coupon	0.00	36164EAB1	GEET 2015-1 A2	0.89	11/24/2017	---	296.67
09/23/2015	09/23/2015	Coupon	0.00	36164EAB1	GEET 2015-1 A2	0.89	11/24/2017	---	296.67
08/23/2015	08/23/2015	Coupon	0.00	36164EAB1	GEET 2015-1 A2	0.89	11/24/2017	---	296.67
07/08/2015	07/08/2015	Coupon	0.00	36962G6Q2	GENERAL ELEC CAP CORP	0.884	01/08/2016	---	1,656.48
08/15/2015	08/15/2015	Coupon	0.00	41284AAB4	HDMOT 2014-1 A2A	0.49	04/15/2018	---	57.48
08/15/2015	08/15/2015	Principal Paydown	-17,265.57	41284AAB4	HDMOT 2014-1 A2A	0.49	04/15/2018	---	17,265.57
07/15/2015	07/15/2015	Coupon	0.00	41284AAB4	HDMOT 2014-1 A2A	0.49	04/15/2018	---	64.44
07/15/2015	07/15/2015	Principal Paydown	-17,038.05	41284AAB4	HDMOT 2014-1 A2A	0.49	04/15/2018	---	17,038.05
09/15/2015	09/15/2015	Principal Paydown	-15,407.00	41284AAB4	HDMOT 2014-1 A2A	0.49	04/15/2018	---	15,407.00
09/15/2015	09/15/2015	Coupon	0.00	41284AAB4	HDMOT 2014-1 A2A	0.49	04/15/2018	---	50.43

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08/15/2015	08/15/2015	Coupon	0.00	41284BAB2	HDMOT 2015-1 A2A	0.80	01/15/2019	---	313.32
08/15/2015	08/15/2015	Principal Paydown	-35,950.39	41284BAB2	HDMOT 2015-1 A2A	0.80	01/15/2019	---	35,950.39
07/15/2015	07/15/2015	Coupon	0.00	41284BAB2	HDMOT 2015-1 A2A	0.80	01/15/2019	---	333.33
07/15/2015	07/15/2015	Principal Paydown	-30,020.00	41284BAB2	HDMOT 2015-1 A2A	0.80	01/15/2019	---	30,020.00
09/15/2015	09/15/2015	Coupon	0.00	41284BAB2	HDMOT 2015-1 A2A	0.80	01/15/2019	---	289.35
09/15/2015	09/15/2015	Principal Paydown	-34,282.54	41284BAB2	HDMOT 2015-1 A2A	0.80	01/15/2019	---	34,282.54
08/01/2015	08/01/2015	Coupon	0.00	4197915E4	HAWAII-TXBL-REF-ES	0.731	08/01/2016	---	3,746.38
09/08/2015	09/15/2015	Buy	750,000.00	437076BJ0	HOME DEPOT INC	0.707	09/15/2017	100.00	-750,000.00
09/18/2015	09/18/2015	Principal Paydown	-18,114.48	43814GAB6	HAROT 2014-2 A2	0.39	09/19/2016	---	18,114.48
09/18/2015	09/18/2015	Coupon	0.00	43814GAB6	HAROT 2014-2 A2	0.39	09/19/2016	---	20.68
08/18/2015	08/18/2015	Coupon	0.00	43814GAB6	HAROT 2014-2 A2	0.39	09/19/2016	---	26.88
08/18/2015	08/18/2015	Principal Paydown	-19,065.04	43814GAB6	HAROT 2014-2 A2	0.39	09/19/2016	---	19,065.04
07/18/2015	07/18/2015	Principal Paydown	-20,055.03	43814GAB6	HAROT 2014-2 A2	0.39	09/19/2016	---	20,055.03
07/18/2015	07/18/2015	Coupon	0.00	43814GAB6	HAROT 2014-2 A2	0.39	09/19/2016	---	33.40
07/15/2015	07/15/2015	Coupon	0.00	43814KAB7	HAROT 2015-1 A2	0.70	06/15/2017	---	195.42
09/15/2015	09/15/2015	Coupon	0.00	43814KAB7	HAROT 2015-1 A2	0.70	06/15/2017	---	195.42
08/15/2015	08/15/2015	Coupon	0.00	43814KAB7	HAROT 2015-1 A2	0.70	06/15/2017	---	195.42
07/15/2015	07/15/2015	Coupon	0.00	46625HHW3	JPMORGAN CHASE & CO	2.60	01/15/2016	---	9,750.00
07/15/2015	07/15/2015	Coupon	0.00	47787VAB7	JDOT 2014-A A2	0.45	09/15/2016	---	106.86
07/15/2015	07/15/2015	Principal Paydown	-47,522.17	47787VAB7	JDOT 2014-A A2	0.45	09/15/2016	---	47,522.17
08/15/2015	08/15/2015	Principal Paydown	-59,332.14	47787VAB7	JDOT 2014-A A2	0.45	09/15/2016	---	59,332.14
08/15/2015	08/15/2015	Coupon	0.00	47787VAB7	JDOT 2014-A A2	0.45	09/15/2016	---	89.04
09/15/2015	09/15/2015	Coupon	0.00	47787VAB7	JDOT 2014-A A2	0.45	09/15/2016	---	66.79
09/15/2015	09/15/2015	Principal Paydown	-44,698.78	47787VAB7	JDOT 2014-A A2	0.45	09/15/2016	---	44,698.78
09/01/2015	09/09/2015	Buy	400,000.00	47787WAB5	JDOT 2015-B A2	0.98	06/15/2018	99.997	-399,986.52
08/01/2015	08/01/2015	Coupon	0.00	54438CQZ8	LOS ANGELES CCD-H-TXL	0.297	08/01/2015	---	1,256.06
08/01/2015	08/01/2015	Maturity	-750,000.00	54438CQZ8	LOS ANGELES CCD-H-TXL	0.297	08/01/2015	100.00	750,000.00
07/01/2015	07/01/2015	Coupon	0.00	5446462Q4	LOS ANGELES SD-L-TXBL	0.486	01/01/2016	---	972.00
09/15/2015	09/15/2015	Coupon	0.00	58768EAC3	MBALT 2014-A A2A	0.48	06/15/2016	---	37.39
09/15/2015	09/15/2015	Principal Paydown	-77,849.49	58768EAC3	MBALT 2014-A A2A	0.48	06/15/2016	---	77,849.49
08/15/2015	08/15/2015	Principal Paydown	-78,429.66	58768EAC3	MBALT 2014-A A2A	0.48	06/15/2016	---	78,429.67
08/15/2015	08/15/2015	Coupon	0.00	58768EAC3	MBALT 2014-A A2A	0.48	06/15/2016	---	68.76
07/15/2015	07/15/2015	Coupon	0.00	58768EAC3	MBALT 2014-A A2A	0.48	06/15/2016	---	101.62
07/15/2015	07/15/2015	Principal Paydown	-82,135.08	58768EAC3	MBALT 2014-A A2A	0.48	06/15/2016	---	82,135.08
07/15/2015	07/15/2015	Coupon	0.00	65477WAB2	NAROT 2014-B A2	0.60	06/15/2017	---	375.00
08/15/2015	08/15/2015	Principal Paydown	-76,844.73	65477WAB2	NAROT 2014-B A2	0.60	06/15/2017	---	76,844.73
08/15/2015	08/15/2015	Coupon	0.00	65477WAB2	NAROT 2014-B A2	0.60	06/15/2017	---	375.00
09/15/2015	09/15/2015	Principal Paydown	-70,646.68	65477WAB2	NAROT 2014-B A2	0.60	06/15/2017	---	70,646.68
09/15/2015	09/15/2015	Coupon	0.00	65477WAB2	NAROT 2014-B A2	0.60	06/15/2017	---	336.58
08/03/2015	08/03/2015	Coupon	0.00	68428LDH4	ORANGE CNTY -TXBL-A	0.68	02/01/2016	---	2,984.44
07/28/2015	07/28/2015	Coupon	0.00	69349LAH1	PNC BANK NA	0.80	01/28/2016	---	3,000.00
09/18/2015	09/18/2015	Coupon	0.00	70659PAE1	PENAR 2013-1A A1	0.603	11/18/2017	---	380.78
08/18/2015	08/18/2015	Coupon	0.00	70659PAE1	PENAR 2013-1A A1	0.59	11/18/2017	---	349.21
07/20/2015	07/20/2015	Coupon	0.00	70659PAE1	PENAR 2013-1A A1	0.578	11/18/2017	---	383.33
08/19/2015	08/19/2015	Maturity	-375,000.00	74153WCA5	PRICOA GLOBAL FUNDING 1	0.546	08/19/2015	100.00	375,000.00
08/19/2015	08/19/2015	Coupon	0.00	74153WCA5	PRICOA GLOBAL FUNDING 1	0.546	08/19/2015	---	942.71
08/19/2015	08/19/2015	Maturity	-300,000.00	74153WCA5	PRICOA GLOBAL FUNDING 1	0.546	08/19/2015	100.00	300,000.00
08/01/2015	08/01/2015	Coupon	0.00	762494QV7	RIALTO USD-TXBL	1.258	02/01/2017	---	1,092.01
09/01/2015	09/01/2015	Coupon	0.00	76912TJC8	RIVERSIDE PUB FIN-REF	1.00	09/01/2016	---	538.19
09/07/2015	09/07/2015	Coupon	0.00	857477AH6	STATE STREET CORP	2.875	03/07/2016	---	8,409.38

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08/27/2015	08/28/2015	Buy	350,000.00	89116FYH7	Toronto Dominion Holdings (U.S.A.), Inc.	0.00	11/17/2015	99.928	-349,748.00
09/28/2015	09/28/2015	Coupon	0.00	89233AHP7	Toyota Motor Credit Corporation	0.363	02/19/2016	---	158.44
08/27/2015	08/28/2015	Buy	500,000.00	89233AHP7	Toyota Motor Credit Corporation	0.369	02/19/2016	100.00	-500,000.00
07/15/2015	07/15/2015	Coupon	0.00	89236WAB4	TAOT 2015-A A2	0.71	07/17/2017	---	355.00
09/15/2015	09/15/2015	Coupon	0.00	89236WAB4	TAOT 2015-A A2	0.71	07/17/2017	---	355.00
08/15/2015	08/15/2015	Coupon	0.00	89236WAB4	TAOT 2015-A A2	0.71	07/17/2017	---	355.00
07/15/2015	07/15/2015	Principal Paydown	-62,609.91	90290KAB1	USAOT 2014-1 A2	0.38	10/17/2016	---	62,609.91
07/15/2015	07/15/2015	Coupon	0.00	90290KAB1	USAOT 2014-1 A2	0.38	10/17/2016	---	31.89
08/15/2015	08/15/2015	Coupon	0.00	90290KAB1	USAOT 2014-1 A2	0.38	10/17/2016	---	12.06
08/15/2015	08/15/2015	Principal Paydown	-38,083.77	90290KAB1	USAOT 2014-1 A2	0.38	10/17/2016	---	38,083.77
07/21/2015	07/29/2015	Buy	480,000.00	90290XAB3	USAOT 2015-1 A2	0.82	03/15/2018	99.996	-479,982.14
09/15/2015	09/15/2015	Coupon	0.00	90290XAB3	USAOT 2015-1 A2	0.82	03/15/2018	---	328.00
08/15/2015	08/15/2015	Coupon	0.00	90290XAB3	USAOT 2015-1 A2	0.82	03/15/2018	---	196.32
07/27/2015	07/27/2015	Coupon	0.00	90331HMR1	US BANK NA CINCINNATI	0.595	01/26/2018	---	1,093.89
08/31/2015	08/31/2015	Coupon	0.00	912828B82	US TREASURY N/B	0.25	02/29/2016	---	1,250.00
07/31/2015	07/31/2015	Coupon	0.00	912828PS3	US TREASURY N/B	2.00	01/31/2016	---	20,000.00
07/31/2015	07/31/2015	Coupon	0.00	912828QX1	US TREASURY N/B	1.50	07/31/2016	---	7,500.00
08/31/2015	08/31/2015	Coupon	0.00	912828RF9	US TREASURY N/B	1.00	08/31/2016	---	5,000.00
07/15/2015	07/15/2015	Coupon	0.00	912828VL1	US TREASURY N/B	0.625	07/15/2016	---	3,125.00
08/24/2015	08/24/2015	Coupon	0.00	928668AD4	VOLKSWAGEN GROUP AMERICA	0.549	05/23/2016	---	630.00
07/20/2015	07/20/2015	Principal Paydown	-20,840.26	92867GAC7	VALET 2012-1 A3	0.85	08/22/2016	---	20,840.26
07/20/2015	07/20/2015	Coupon	0.00	92867GAC7	VALET 2012-1 A3	0.85	08/22/2016	---	17.00
08/20/2015	08/20/2015	Coupon	0.00	92867GAC7	VALET 2012-1 A3	0.85	08/22/2016	---	2.24
08/20/2015	08/20/2015	Principal Paydown	-3,158.87	92867GAC7	VALET 2012-1 A3	0.85	08/22/2016	---	3,158.87
07/01/2015	07/01/2015	Buy	1,038.98	949917397	WFA HERITAGE MONEY MARK-I	0.05	09/30/2015	1.00	-1,038.98
07/08/2015	07/08/2015	Buy	1,003,156.48	949917397	WFA HERITAGE MONEY MARK-I	0.05	09/30/2015	1.00	-1,003,156.48
07/15/2015	07/15/2015	Buy	47,810.82	949917397	WFA HERITAGE MONEY MARK-I	0.05	09/30/2015	1.00	-47,810.82
07/15/2015	07/15/2015	Buy	47,629.03	949917397	WFA HERITAGE MONEY MARK-I	0.05	09/30/2015	1.00	-47,629.03
07/15/2015	07/15/2015	Buy	221,113.85	949917397	WFA HERITAGE MONEY MARK-I	0.05	09/30/2015	1.00	-221,113.85
07/13/2015	07/13/2015	Buy	1,091.81	949917397	WFA HERITAGE MONEY MARK-I	0.05	09/30/2015	1.00	-1,091.81
07/20/2015	07/20/2015	Buy	40,945.70	949917397	WFA HERITAGE MONEY MARK-I	0.05	09/30/2015	1.00	-40,945.70
07/20/2015	07/20/2015	Buy	383.33	949917397	WFA HERITAGE MONEY MARK-I	0.05	09/30/2015	1.00	-383.33
07/20/2015	07/20/2015	Sell	-6,334.78	949917397	WFA HERITAGE MONEY MARK-I	0.05	09/30/2015	1.00	6,334.78
07/24/2015	07/24/2015	Buy	296.67	949917397	WFA HERITAGE MONEY MARK-I	0.05	09/30/2015	1.00	-296.67
07/23/2015	07/23/2015	Buy	1,250.00	949917397	WFA HERITAGE MONEY MARK-I	0.05	09/30/2015	1.00	-1,250.00
07/21/2015	07/21/2015	Buy	1,450.00	949917397	WFA HERITAGE MONEY MARK-I	0.05	09/30/2015	1.00	-1,450.00
07/28/2015	07/28/2015	Buy	11,625.00	949917397	WFA HERITAGE MONEY MARK-I	0.05	09/30/2015	1.00	-11,625.00
07/27/2015	07/27/2015	Buy	1,093.89	949917397	WFA HERITAGE MONEY MARK-I	0.05	09/30/2015	1.00	-1,093.89
07/31/2015	07/31/2015	Buy	27,500.00	949917397	WFA HERITAGE MONEY MARK-I	0.05	09/30/2015	1.00	-27,500.00
07/31/2015	07/31/2015	Money Market Funds	0.00	949917397	WFA HERITAGE MONEY MARK-I	0.05	09/30/2015	---	96.54
07/29/2015	07/29/2015	Sell	-479,982.14	949917397	WFA HERITAGE MONEY MARK-I	0.05	09/30/2015	1.00	479,982.14
08/03/2015	08/03/2015	Buy	765,863.12	949917397	WFA HERITAGE MONEY MARK-I	0.06	09/30/2015	1.00	-765,863.12
08/03/2015	08/03/2015	Buy	1,256.06	949917397	WFA HERITAGE MONEY MARK-I	0.06	09/30/2015	1.00	-1,256.06
08/07/2015	08/07/2015	Sell	-776,997.78	949917397	WFA HERITAGE MONEY MARK-I	0.06	09/30/2015	1.00	776,997.78
08/10/2015	08/10/2015	Sell	-15,224.03	949917397	WFA HERITAGE MONEY MARK-I	0.06	09/30/2015	1.00	15,224.03
08/17/2015	08/17/2015	Buy	290,031.63	949917397	WFA HERITAGE MONEY MARK-I	0.06	09/30/2015	1.00	-290,031.63
08/17/2015	08/17/2015	Buy	551.32	949917397	WFA HERITAGE MONEY MARK-I	0.06	09/30/2015	1.00	-551.32
08/14/2015	08/14/2015	Buy	951.94	949917397	WFA HERITAGE MONEY MARK-I	0.06	09/30/2015	1.00	-951.94
08/20/2015	08/20/2015	Buy	12.06	949917397	WFA HERITAGE MONEY MARK-I	0.06	09/30/2015	1.00	-12.06
08/20/2015	08/20/2015	Buy	2.24	949917397	WFA HERITAGE MONEY MARK-I	0.06	09/30/2015	1.00	-2.24

Transaction Detail

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Dated: 10/05/2015

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Description	Coupon Rate	Final Maturity	Price	Base Amount
08/20/2015	08/20/2015	Buy	3,901.54	949917397	WFA HERITAGE MONEY MARK-I	0.06	09/30/2015	1.00	-3,901.54
08/19/2015	08/19/2015	Buy	675,000.00	949917397	WFA HERITAGE MONEY MARK-I	0.06	09/30/2015	1.00	-675,000.00
08/19/2015	08/19/2015	Buy	942.71	949917397	WFA HERITAGE MONEY MARK-I	0.06	09/30/2015	1.00	-942.71
08/18/2015	08/18/2015	Buy	77,219.73	949917397	WFA HERITAGE MONEY MARK-I	0.06	09/30/2015	1.00	-77,219.73
08/18/2015	08/18/2015	Buy	349.21	949917397	WFA HERITAGE MONEY MARK-I	0.06	09/30/2015	1.00	-349.21
08/18/2015	08/18/2015	Buy	19,091.92	949917397	WFA HERITAGE MONEY MARK-I	0.06	09/30/2015	1.00	-19,091.92
08/25/2015	08/25/2015	Buy	296.67	949917397	WFA HERITAGE MONEY MARK-I	0.06	09/30/2015	1.00	-296.67
08/24/2015	08/24/2015	Buy	630.00	949917397	WFA HERITAGE MONEY MARK-I	0.06	09/30/2015	1.00	-630.00
08/28/2015	08/28/2015	Sell	-849,748.00	949917397	WFA HERITAGE MONEY MARK-I	0.06	09/30/2015	1.00	849,748.00
09/01/2015	09/01/2015	Sell	-898,838.32	949917397	WFA HERITAGE MONEY MARK-I	0.08	09/30/2015	1.00	898,838.32
08/31/2015	08/31/2015	Money Market Funds	0.00	949917397	WFA HERITAGE MONEY MARK-I	0.06	09/30/2015	---	146.99
08/31/2015	08/31/2015	Buy	6,250.00	949917397	WFA HERITAGE MONEY MARK-I	0.06	09/30/2015	1.00	-6,250.00
09/10/2015	09/10/2015	Buy	12,100.00	949917397	WFA HERITAGE MONEY MARK-I	0.08	09/30/2015	1.00	-12,100.00
09/09/2015	09/09/2015	Sell	-399,986.52	949917397	WFA HERITAGE MONEY MARK-I	0.08	09/30/2015	1.00	399,986.52
09/08/2015	09/08/2015	Buy	8,666.15	949917397	WFA HERITAGE MONEY MARK-I	0.08	09/30/2015	1.00	-8,666.15
09/11/2015	09/11/2015	Buy	4,211.62	949917397	WFA HERITAGE MONEY MARK-I	0.08	09/30/2015	1.00	-4,211.62
09/11/2015	09/11/2015	Buy	224.30	949917397	WFA HERITAGE MONEY MARK-I	0.08	09/30/2015	1.00	-224.30
09/18/2015	09/18/2015	Buy	380.78	949917397	WFA HERITAGE MONEY MARK-I	0.08	09/30/2015	1.00	-380.78
09/18/2015	09/18/2015	Buy	18,135.16	949917397	WFA HERITAGE MONEY MARK-I	0.08	09/30/2015	1.00	-18,135.16
09/16/2015	09/16/2015	Buy	683.00	949917397	WFA HERITAGE MONEY MARK-I	0.08	09/30/2015	1.00	-683.00
09/15/2015	09/15/2015	Buy	44,765.57	949917397	WFA HERITAGE MONEY MARK-I	0.08	09/30/2015	1.00	-44,765.57
09/15/2015	09/15/2015	Buy	112,458.79	949917397	WFA HERITAGE MONEY MARK-I	0.08	09/30/2015	1.00	-112,458.79
09/15/2015	09/15/2015	Buy	167,399.69	949917397	WFA HERITAGE MONEY MARK-I	0.08	09/30/2015	1.00	-167,399.69
09/21/2015	09/21/2015	Buy	995,854.94	949917397	WFA HERITAGE MONEY MARK-I	0.08	09/30/2015	1.00	-995,854.94
09/21/2015	09/21/2015	Buy	2,500.00	949917397	WFA HERITAGE MONEY MARK-I	0.08	09/30/2015	1.00	-2,500.00
09/24/2015	09/24/2015	Sell	-499,703.33	949917397	WFA HERITAGE MONEY MARK-I	0.08	09/30/2015	1.00	499,703.33
09/30/2015	09/30/2015	Sell	-500,428.89	949917397	WFA HERITAGE MONEY MARK-I	0.08	09/30/2015	1.00	500,428.89
09/28/2015	09/28/2015	Buy	158.44	949917397	WFA HERITAGE MONEY MARK-I	0.08	09/30/2015	1.00	-158.44
09/21/2015	09/21/2015	Management Fee	0.00	CCYUSD	US Dollar	0.00	09/30/2015	---	-4,145.06
09/11/2015	09/11/2015	Management Fee	0.00	CCYUSD	US Dollar	0.00	09/30/2015	---	4,211.62
07/20/2015	07/20/2015	Management Fee	0.00	CCYUSD	US Dollar	0.00	09/30/2015	---	-6,334.78
08/10/2015	08/10/2015	Cash Transfer	0.00	CCYUSD	US Dollar	0.00	09/30/2015	---	-15,224.03
---	---	---	120,450.42	---	---	---	---	---	-66.99

Summary

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Description	Coupon Rate	Final Maturity	Price	Base Amount
---	---	---	120,450.42	---	---	---	---	---	39.15

* 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
09/30/2015	09/30/2015	Money Market Funds	0.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	106.14
09/30/2015	09/30/2015	Money Market Funds	0.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	106.14

Settled

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
07/01/2015	07/01/2015	Buy	1,038.98	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-1,038.98
07/08/2015	07/08/2015	Buy	1,003,156.48	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-1,003,156.48
07/15/2015	07/15/2015	Buy	47,810.82	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-47,810.82
07/15/2015	07/15/2015	Buy	47,629.03	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-47,629.03
07/15/2015	07/15/2015	Buy	221,113.85	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-221,113.85
07/13/2015	07/13/2015	Buy	1,091.81	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-1,091.81
07/20/2015	07/20/2015	Buy	40,945.70	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-40,945.70
07/20/2015	07/20/2015	Buy	383.33	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-383.33
07/20/2015	07/20/2015	Sell	-6,334.78	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	6,334.78
07/24/2015	07/24/2015	Buy	296.67	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-296.67
07/23/2015	07/23/2015	Buy	1,250.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-1,250.00
07/21/2015	07/21/2015	Buy	1,450.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-1,450.00
07/28/2015	07/28/2015	Buy	11,625.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-11,625.00
07/27/2015	07/27/2015	Buy	1,093.89	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-1,093.89
07/31/2015	07/31/2015	Buy	27,500.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-27,500.00
07/31/2015	07/31/2015	Money Market Funds	0.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	96.54
07/29/2015	07/29/2015	Sell	-479,982.14	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	479,982.14
08/03/2015	08/03/2015	Buy	765,863.12	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-765,863.12
08/03/2015	08/03/2015	Buy	1,256.06	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-1,256.06
08/07/2015	08/07/2015	Sell	-776,997.78	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	776,997.78
08/10/2015	08/10/2015	Sell	-15,224.03	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	15,224.03
08/17/2015	08/17/2015	Buy	290,031.63	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-290,031.63
08/17/2015	08/17/2015	Buy	551.32	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-551.32
08/14/2015	08/14/2015	Buy	951.94	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-951.94
08/20/2015	08/20/2015	Buy	12.06	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-12.06
08/20/2015	08/20/2015	Buy	2.24	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-2.24
08/20/2015	08/20/2015	Buy	3,901.54	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-3,901.54
08/19/2015	08/19/2015	Buy	675,000.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-675,000.00
08/19/2015	08/19/2015	Buy	942.71	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-942.71
08/18/2015	08/18/2015	Buy	77,219.73	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-77,219.73
08/18/2015	08/18/2015	Buy	349.21	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-349.21
08/18/2015	08/18/2015	Buy	19,091.92	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-19,091.92
08/25/2015	08/25/2015	Buy	296.67	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-296.67
08/24/2015	08/24/2015	Buy	630.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-630.00
08/28/2015	08/28/2015	Sell	-849,748.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	849,748.00
09/01/2015	09/01/2015	Sell	-898,838.32	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	898,838.32
08/31/2015	08/31/2015	Money Market Funds	0.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	146.99
08/31/2015	08/31/2015	Buy	6,250.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-6,250.00
09/10/2015	09/10/2015	Buy	12,100.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-12,100.00
09/09/2015	09/09/2015	Sell	-399,986.52	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	399,986.52
09/08/2015	09/08/2015	Buy	8,666.15	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-8,666.15
09/11/2015	09/11/2015	Buy	4,211.62	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-4,211.62

MMF Transaction Detail

WC-Contra Costa County (19529)

Base Currency: USD 07/01/2015 - 09/30/2015

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Dated: 10/05/2015

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
09/11/2015	09/11/2015	Buy	224.30	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-224.30
09/18/2015	09/18/2015	Buy	380.78	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-380.78
09/18/2015	09/18/2015	Buy	18,135.16	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-18,135.16
09/16/2015	09/16/2015	Buy	683.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-683.00
09/15/2015	09/15/2015	Buy	44,765.57	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-44,765.57
09/15/2015	09/15/2015	Buy	112,458.79	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-112,458.79
09/15/2015	09/15/2015	Buy	167,399.69	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-167,399.69
09/21/2015	09/21/2015	Buy	995,854.94	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-995,854.94
09/21/2015	09/21/2015	Buy	2,500.00	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-2,500.00
09/24/2015	09/24/2015	Sell	-499,703.33	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	499,703.33
09/30/2015	09/30/2015	Sell	-500,428.89	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	500,428.89
09/28/2015	09/28/2015	Buy	158.44	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-158.44
---	---	---	189,030.36	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-188,786.83

Summary

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
---	---	---	189,030.36	949917397	SHIXX	WFA HERITAGE MONEY MARK-I	-188,680.69

* Grouped By: Status.

* Groups Sorted By: Status.

* Filtered By: Security Type = "MMFUND".

* Showing transactions with Entry Date within selected date range.

* MMF transactions are expanded.

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

Roll Forward

WC-Contra Costa County (19529)

Base Currency: USD 07/01/2015 - 09/30/2015

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Dated: 10/05/2015

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
31679KAB6 FITAT 2014-2 A2A	418,988.78 0.00	0.00 0.00	-179,230.29	0.00	11.29	-35.85	-0.01	-132.63	0.00	239,601.30
41284BAB2 HDMOT 2015-1 A2A	500,586.28 0.00	0.00 0.00	-100,252.93	0.00	1.10	-35.65	-0.00	-463.97	0.00	399,834.83
65477WAB2 NAROT 2014-B A2	749,881.25 0.00	0.00 0.00	-147,491.41	0.00	10.39	-39.33	-0.00	-62.19	0.00	602,298.71
949917397 WFA HERITAGE MONEY MARK-I	1,450,260.25 4,616,274.15	-4,427,243.79 0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,639,290.61
912828B82 US TREASURY N/B	1,001,382.60 0.00	0.00 0.00	0.00	0.00	475.12	-622.69	0.00	-553.12	0.00	1,000,681.91
3136G1NQ8 FANNIE MAE	1,001,626.33 0.00	-1,000,000.00 0.00	0.00	0.00	0.00	-333.33	0.00	-1,293.00	0.00	0.00
3130A4KE1 FEDERAL HOME LOAN BANK	500,565.33 0.00	0.00 0.00	0.00	0.00	19.31	412.50	0.00	93.19	0.00	501,090.33
36962G6Q2 GENERAL ELEC CAP CORP	753,764.81 0.00	0.00 0.00	0.00	0.00	-422.08	36.80	0.00	-1,040.42	0.00	752,339.11
74256LAC3 PRINCIPAL LFE GLB FND II	250,570.89 0.00	0.00 0.00	0.00	0.00	-354.78	625.00	0.00	110.78	0.00	250,951.89
605581FW2 MISSISSIPPI ST-B-TXBL	300,228.00 0.00	0.00 0.00	0.00	0.00	0.00	480.00	0.00	789.00	0.00	301,497.00
677520FR4 OH ST-TXB-DEV ASST-A	768,858.75 0.00	0.00 0.00	0.00	0.00	-9,477.85	10,106.25	0.00	725.35	0.00	770,212.50
90331HMR1 US BANK NA CINCINNATI	449,894.17 0.00	0.00 0.00	0.00	0.00	-115.70	22.37	0.00	882.95	0.00	450,683.80
90331HMR1 US BANK NA CINCINNATI	299,929.45 0.00	0.00 0.00	0.00	0.00	0.00	14.91	0.00	511.50	0.00	300,455.86
857477AH6 STATE STREET CORP	292,155.83 0.00	0.00 0.00	0.00	0.00	-1,614.40	-2,048.44	0.00	-164.57	0.00	288,328.42
857477AH6 STATE STREET CORP	307,532.45 0.00	0.00 0.00	0.00	0.00	-1,755.21	-2,156.25	0.00	-117.39	0.00	303,503.60
06050TLU4 BANK OF AMERICA NA	500,632.17 0.00	0.00 0.00	0.00	0.00	0.00	22.87	0.00	-1,125.50	0.00	499,529.53
3133EDGC0 FEDERAL FARM CREDIT BANK	1,000,677.83 0.00	0.00 0.00	0.00	0.00	330.58	625.00	0.00	-466.58	0.00	1,001,166.83
084664CD1 BERKSHIRE HATHAWAY FIN	751,879.34 0.00	0.00 0.00	0.00	0.00	0.00	28.83	0.00	-3,980.25	0.00	747,927.92
05531FAG8 BB&T CORPORATION	768,276.17 0.00	0.00 0.00	0.00	0.00	-4,751.39	-6,000.00	0.00	60.14	0.00	757,584.92
43814KAB7 HAROT 2015-1 A2	335,013.77 0.00	0.00 0.00	0.00	0.00	2.45	0.00	0.00	48.13	0.00	335,064.36
3133EFBT3 FEDERAL FARM CREDIT BANK	0.00 999,800.00	0.00 0.00	0.00	0.00	16.39	350.00	0.00	430.61	0.00	1,000,597.00
54438CQZ8 LOS ANGELES CCD-H-TXL	751,137.94 0.00	0.00 -750,000.00	0.00	0.00	0.00	-1,070.44	0.00	-67.50	0.00	0.00
70659PAE1 PENAR 2013-1A A1	750,475.98 0.00	0.00 0.00	0.00	0.00	0.00	7.53	0.00	-419.25	0.00	750,064.26
161571GJ7 CHAIT 2014-A1 A1	0.00 776,453.13	0.00 0.00	0.00	0.00	-151.65	396.11	0.00	1,021.97	0.00	777,719.56
03255LGX1 ANAHEIM FING AUTH-B	751,002.50 0.00	0.00 0.00	0.00	0.00	0.00	1,875.00	0.00	1,140.00	0.00	754,017.50
912828QX1 US TREASURY N/B	1,018,444.91 0.00	0.00 0.00	0.00	0.00	-2,674.02	-3,729.73	0.00	17.02	0.00	1,012,058.17
4197915E4 HAWAII-TXBL-REF-ES	753,672.00 0.00	0.00 0.00	0.00	0.00	0.00	-2,375.75	0.00	900.00	0.00	752,196.25
89233AHP7 Toyota Motor Credit Corporation	0.00 500,000.00	0.00 0.00	0.00	0.00	0.00	15.13	0.00	-35.00	0.00	499,980.13
3130A3J70 FEDERAL HOME LOAN BANK	1,001,265.72 0.00	0.00 0.00	0.00	0.00	-353.08	1,562.50	0.00	1,223.08	0.00	1,003,698.22

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097023BC8 BOEING CO	782,967.63 0.00	0.00 0.00	0.00	0.00	-5,422.32	7,031.25	0.00	1,229.07	0.00	785,805.63
90290XAB3 USAOT 2015-1 A2	0.00 479,982.14	0.00 0.00	0.00	0.00	3.55	174.93	0.00	990.63	0.00	481,151.25
74153WCA5 PRICOA GLOBAL FUNDING 1	300,236.63 0.00	0.00 -300,000.00	0.00	0.00	-70.90	-195.83	0.00	30.10	0.00	0.00
74153WCA5 PRICOA GLOBAL FUNDING 1	375,295.79 0.00	0.00 -375,000.00	0.00	0.00	0.00	-244.79	0.00	-51.00	0.00	0.00
928668AD4 VOLKSWAGEN GROUP AMERICA	499,853.00 0.00	0.00 0.00	0.00	0.00	0.00	38.80	0.00	-7,288.00	0.00	492,603.80
912828VL1 US TREASURY N/B	1,005,617.29 0.00	0.00 0.00	0.00	0.00	-674.92	-1,558.55	0.00	310.92	0.00	1,003,694.73
89116FYH7 Toronto Dominion Holdings (U.S.A.), Inc.	0.00 349,748.00	0.00 0.00	0.00	0.00	105.78	0.00	0.00	75.29	0.00	349,929.07
89116FYH7 Toronto Dominion Holdings (U.S.A.), Inc.	349,662.44 0.00	0.00 0.00	0.00	0.00	268.33	0.00	0.00	-1.72	0.00	349,929.07
CCYUSD Receivable	66.98 0.00	0.00 0.00	0.00	0.00	0.00	0.00	0.00	0.00	40.02	107.00
CCYUSD Cash	0.88 0.00	0.00 0.00	0.00	0.00	0.00	0.00	0.00	0.00	-0.01	0.87
CCYUSD Payable	0.00 0.00	0.00 0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3130A2T97 FEDERAL HOME LOAN BANK	0.00 500,415.00	0.00 0.00	0.00	0.00	-1.14	20.83	0.00	-32.86	0.00	500,401.83
76912TJC8 RIVERSIDE PUB FIN-REF	124,984.86 0.00	0.00 0.00	0.00	0.00	93.10	-225.69	0.00	260.65	0.00	125,112.92
36164EAB1 GEET 2015-1 A2	400,338.71 0.00	0.00 0.00	0.00	0.00	5.62	0.00	0.00	145.58	0.00	400,489.91
912828RF9 US TREASURY N/B	1,010,530.39 0.00	0.00 0.00	0.00	0.00	-1,421.41	-2,490.74	0.00	-180.59	0.00	1,006,437.65
912828WQ9 US TREASURY N/B	1,001,654.59 0.00	0.00 0.00	0.00	0.00	-103.38	1,250.00	0.00	181.38	0.00	1,002,982.59
46625HHW3 JPMORGAN CHASE & CO	764,942.17 0.00	0.00 0.00	0.00	0.00	-3,267.41	-4,875.00	0.00	1,336.16	0.00	758,135.92
69371RK96 PACCAR FINANCIAL CORP	205,357.73 0.00	0.00 0.00	0.00	0.00	-124.78	358.75	0.00	-47.84	0.00	205,543.86
69371RK96 PACCAR FINANCIAL CORP	500,872.50 0.00	0.00 0.00	0.00	0.00	-367.19	875.00	0.00	-53.81	0.00	501,326.50
3136FPET0 FANNIE MAE	1,017,944.67 0.00	0.00 0.00	0.00	0.00	-4,195.20	-5,000.00	0.00	-20.80	0.00	1,008,728.67
313384SS9 FED HOME LN DISCOUNT NT	999,087.00 0.00	0.00 0.00	0.00	0.00	638.89	0.00	0.00	-328.89	0.00	999,397.00
459056HY6 INTL BK RECON & DEVELOP	768,670.03 0.00	0.00 0.00	0.00	0.00	867.76	0.00	0.00	793.75	0.00	770,331.54
459056HY6 INTL BK RECON & DEVELOP	162,507.41 0.00	0.00 0.00	0.00	0.00	206.96	0.00	0.00	144.31	0.00	162,858.68
45905U7F5 INTL BK RECON & DEVELOP	1,000,062.50 0.00	0.00 0.00	0.00	0.00	0.00	1,125.00	0.00	-3,000.00	0.00	998,187.50
3133EDQW5 FEDERAL FARM CREDIT BANK	1,001,519.89 0.00	0.00 0.00	0.00	0.00	225.72	-725.00	0.00	-3.72	0.00	1,001,016.89
69349LAH1 PNC BANK NA	753,606.00 0.00	0.00 0.00	0.00	0.00	-678.60	-1,500.00	0.00	131.85	0.00	751,559.25
3133EDXG2 FEDERAL FARM CREDIT BANK	1,001,560.06 0.00	0.00 0.00	0.00	0.00	-259.15	1,675.00	0.00	304.15	0.00	1,003,280.06
89236WAB4 TAOT 2015-A A2	599,897.73 0.00	0.00 0.00	0.00	0.00	1.06	0.00	0.00	302.54	0.00	600,201.33
17275RAY8 CISCO SYSTEMS INC	751,485.60 0.00	0.00 0.00	0.00	0.00	0.00	23.90	0.00	-4,575.00	0.00	746,934.50

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06406HBX6 BANK OF NEW YORK MELLON	770,697.75 0.00	0.00 0.00	0.00	0.00	-3,113.72	-4,312.50	0.00	-642.28	0.00	762,629.25
010775AK0 ALAMEDA CA CMNTY IMPT	100,187.33 0.00	0.00 -100,000.00	0.00	0.00	0.00	-184.33	0.00	-3.00	0.00	0.00
3130A3XU3 FEDERAL HOME LOAN BANK	1,001,254.22 0.00	0.00 0.00	0.00	0.00	33.22	-625.00	0.00	-115.22	0.00	1,000,547.22
762494QV7 RIALTO USD-TXBL	250,844.93 0.00	0.00 0.00	0.00	0.00	0.00	-305.76	0.00	390.00	0.00	250,929.17
68428LDH4 ORANGE CNTY -TXBL-A	301,393.00 0.00	0.00 0.00	0.00	0.00	0.00	-623.33	0.00	51.00	0.00	300,820.67
68428LDH4 ORANGE CNTY -TXBL-A	492,275.23 0.00	0.00 0.00	0.00	0.00	0.00	-1,018.11	0.00	83.30	0.00	491,340.42
3134G4TH1 FREDDIE MAC	1,001,488.67 0.00	0.00 -1,000,000.00	0.00	0.00	-1.42	-1,441.67	0.00	-45.58	0.00	0.00
06050TMB5 BANK OF AMERICA NA	250,225.66 0.00	0.00 0.00	0.00	0.00	0.00	-6.76	0.00	-732.25	0.00	249,486.65
5446462Q4 LOS ANGELES SD-L-TXBL	401,000.00 0.00	0.00 0.00	0.00	0.00	0.00	-486.00	0.00	224.00	0.00	400,738.00
313373SZ6 FEDERAL HOME LOAN BANK	1,017,473.58 0.00	0.00 0.00	0.00	0.00	-4,062.30	5,312.50	0.00	-364.70	0.00	1,018,359.08
91412GUT0 UNIV OF CALIFORNIA-AN	250,355.03 0.00	0.00 0.00	0.00	0.00	0.00	396.25	0.00	190.00	0.00	250,941.28
47787WAB5 JDOT 2015-B A2	0.00 399,986.52	0.00 0.00	0.00	0.00	0.48	239.56	0.00	149.39	0.00	400,375.96
02665WAY7 AMERICAN HONDA FINANCE	0.00 500,000.00	0.00 0.00	0.00	0.00	0.00	75.49	0.00	5.50	0.00	500,080.99
0258M0DA4 AMER EXPRESS CREDIT CO	758,975.42 0.00	0.00 -750,000.00	0.00	0.00	-3,505.11	-6,072.92	0.00	602.61	0.00	0.00
437076BJ0 HOME DEPOT INC	0.00 750,000.00	0.00 0.00	0.00	0.00	0.00	235.73	0.00	1,166.25	0.00	751,401.98
912828PS3 US TREASURY N/B	1,018,967.54 0.00	0.00 0.00	0.00	0.00	-4,222.16	-4,972.98	0.00	-74.84	0.00	1,009,697.57
912828PS3 US TREASURY N/B	1,018,967.54 0.00	0.00 0.00	0.00	0.00	-4,183.63	-4,972.98	0.00	-113.37	0.00	1,009,697.57
3133EDGM8 FEDERAL FARM CREDIT BANK	1,000,718.17 0.00	0.00 0.00	0.00	0.00	227.79	-875.00	0.00	157.21	0.00	1,000,228.17
3133EDGM8 FEDERAL FARM CREDIT BANK	200,143.63 0.00	0.00 0.00	0.00	0.00	85.20	-175.00	0.00	-8.20	0.00	200,045.63
14912L4X6 CATERPILLAR FINANCIAL SE	791,874.59 0.00	0.00 0.00	0.00	0.00	-2,727.56	-3,971.88	0.00	1,313.96	0.00	786,489.12
58768EAC3 MBALT 2014-A A2A	254,105.07 0.00	0.00 0.00	-238,414.24	0.00	0.96	-50.86	0.00	-6.87	0.00	15,634.06
47787VAB7 JDOT 2014-A A2	285,013.38 0.00	0.00 0.00	-151,553.09	0.00	2.21	-30.31	0.00	-27.82	0.00	133,404.37
90290KAB1 USAOT 2014-1 A2	100,703.13 0.00	0.00 0.00	-100,693.68	0.00	0.33	-17.01	0.00	7.22	0.00	0.00
92867GAC7 VALET 2012-1 A3	24,011.50 0.00	0.00 0.00	-23,999.13	0.00	-5.30	-6.23	0.00	-0.84	0.00	0.00
43814GAB6 HAROT 2014-2 A2	102,729.74 0.00	0.00 0.00	-57,234.55	0.00	2.18	-8.06	0.00	20.40	0.00	45,509.70
41284AAB4 HDMOT 2014-1 A2A	157,847.76 0.00	0.00 0.00	-49,710.62	0.00	2.54	-10.83	0.01	-75.33	0.00	108,053.54
---	44,358,678.85	-5,427,243.79	-1,048,579.94	0.00	-56,439.46	-30,016.77	0.00	-9,164.91	40.01	44,384,932.93
---	9,872,658.94	-3,275,000.00								

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Shock Analysis

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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
02665WAY7	AMERICAN HONDA FINANCE	CORP	500,005.50	0.788	0.77	0.224	500,867.94	500,867.94	500,565.52	499,445.51	498,885.54	497,765.68
03255LGX1	ANAHEIM FING AUTH-B	MUNI	750,892.50	1.00	0.793	0.589	754,399.75	754,399.75	753,103.88	748,681.12	746,469.74	742,046.99
05531FAG8	BB&T CORPORATION	CORP	756,518.25	0.662	0.749	0.458	759,113.51	759,113.51	758,250.71	754,785.86	753,053.55	749,589.15
06050TLU4	BANK OF AMERICA NA	CORP	499,010.00	0.793	0.927	0.12	499,565.12	499,565.12	499,309.41	498,710.60	498,411.21	497,812.48
06050TMB5	BANK OF AMERICA NA	CORP	249,361.75	0.793	0.938	0.188	249,801.50	249,801.50	249,596.15	249,127.35	248,892.96	248,424.20
06406HBX6	BANK OF NEW YORK MELLON	CORP	759,610.50	0.644	0.534	0.823	762,948.97	762,948.97	762,736.40	756,484.81	753,359.32	747,108.98
084664CD1	BERKSHIRE HATHAWAY FIN	CORP	746,951.25	0.595	0.768	0.024	747,088.92	747,088.92	747,040.88	746,861.62	746,771.98	746,592.71
097023BC8	BOEING CO	CORP	775,571.25	0.849	0.764	1.111	782,154.74	782,154.74	779,879.72	771,263.13	766,955.35	758,340.85
14912L4X6	CATERPILLAR FINANCIAL SE	CORP	783,841.20	0.643	0.67	0.831	788,205.59	788,205.59	787,098.17	780,584.45	777,327.91	770,815.48
161571GJ7	CHAIT 2014-A1 A1	ABS	777,323.45	0.856	0.858	1.289	785,921.01	785,921.01	782,333.52	772,313.82	767,304.64	757,287.63
17275RAY8	CISCO SYSTEMS INC	CORP	746,736.75	0.602	0.81	0.203	747,964.63	747,964.63	747,494.70	745,978.82	745,220.91	743,705.15
3130A2T97	FEDERAL HOME LOAN BANK	AGCY BOND	500,381.00	0.416	0.00	0.00	500,381.00	500,381.00	500,381.00	500,381.00	500,381.00	500,381.00
3130A3J70	FEDERAL HOME LOAN BANK	AGCY BOND	1,001,476.00	0.484	0.457	1.143	1,006,707.42	1,006,707.42	1,006,707.42	995,752.80	990,030.08	978,586.06
3130A3XU3	FEDERAL HOME LOAN BANK	AGCY BOND	1,000,075.00	0.263	0.231	0.314	1,000,800.40	1,000,800.40	1,000,800.40	998,504.92	996,934.91	993,795.13
3130A4KE1	FEDERAL HOME LOAN BANK	AGCY BOND	500,164.50	0.345	0.288	0.504	500,890.51	500,890.51	500,890.51	498,904.12	497,643.80	495,123.34
313373SZ6	FEDERAL HOME LOAN BANK	AGCY BOND	1,011,807.00	0.50	0.431	0.691	1,014,820.45	1,014,820.45	1,014,820.45	1,008,311.30	1,004,815.82	997,825.45
313384SS9	FED HOME LN DISCOUNT NT	AGCY DISC	999,397.00	0.254	0.173	0.347	999,996.95	999,996.95	999,996.95	997,663.08	995,929.24	992,461.78
3133EDGC0	FEDERAL FARM CREDIT BANK	AGCY BOND	1,000,146.00	0.382	0.096	0.097	1,000,239.13	1,000,239.13	1,000,239.13	999,660.94	999,175.91	998,205.92
3133EDGM8	FEDERAL FARM CREDIT BANK	AGCY BOND	1,200,028.80	0.454	0.206	0.446	1,201,131.35	1,201,131.35	1,201,131.35	1,197,352.80	1,194,676.91	1,189,325.50
3133EDQW5	FEDERAL FARM CREDIT BANK	AGCY BOND	1,000,453.00	0.38	0.158	0.311	1,000,944.61	1,000,944.61	1,000,944.61	998,897.33	997,341.74	994,230.78
3133EDXG2	FEDERAL FARM CREDIT BANK	AGCY BOND	1,000,172.00	0.567	0.213	0.435	1,001,097.10	1,001,097.10	1,001,097.10	997,987.76	995,785.80	991,328.68
3133EFBT3	FEDERAL FARM CREDIT BANK	AGCY BOND	1,000,247.00	0.44	0.404	0.919	1,003,960.78	1,003,960.78	1,003,960.78	995,651.03	991,055.38	981,865.06
3136FPET0	FANNIE MAE	AGCY BOND	1,007,562.00	0.326	0.316	0.447	1,008,985.22	1,008,985.22	1,008,985.22	1,005,310.15	1,003,058.40	998,555.20
31679KAB6	FITAT 2014-2 A2A	ABS	239,553.37	0.463	0.617	0.217	239,874.12	239,874.12	239,813.30	239,293.47	239,033.57	238,513.81
36164EAB1	GEET 2015-1 A2	ABS	400,410.80	0.903	0.755	0.00	400,410.80	400,410.80	400,410.80	400,410.80	400,410.80	400,410.80
36962G6Q2	GENERAL ELEC CAP CORP	CORP	750,773.25	0.678	0.491	0.02	750,846.98	750,846.98	750,846.98	750,698.17	750,623.10	750,472.94
41284AAB4	HDMOT 2014-1 A2A	ABS	108,030.00	0.497	0.718	0.277	108,244.86	108,244.86	108,179.62	107,880.38	107,730.77	107,431.55
41284BAB2	HDMOT 2015-1 A2A	ABS	399,692.70	0.802	0.807	0.698	401,941.54	401,941.54	401,086.64	398,296.78	396,898.89	394,097.16
4197915E4	HAWAII-TXBL-REF-ES	MUNI	751,282.50	0.731	0.525	0.839	754,591.71	754,591.71	754,434.13	748,130.87	744,979.24	738,675.98
437076BJ0	HOME DEPOT INC	CORP	751,166.25	0.707	0.623	0.211	752,153.70	752,153.70	751,958.74	750,373.77	749,581.33	747,996.48
43814GAB6	HAROT 2014-2 A2	ABS	45,503.29	0.399	1.136	0.054	45,531.21	45,527.86	45,515.58	45,491.01	45,478.72	45,454.15
43814KAB7	HAROT 2015-1 A2	ABS	334,960.14	0.707	0.726	0.399	335,930.46	335,930.46	335,628.40	334,291.91	333,623.71	332,287.42
459056HY6	INTL BK RECON & DEVELOP	SOVEREIGN GOV	933,190.22	0.462	0.252	0.377	934,076.80	934,076.80	934,076.80	931,431.19	929,672.23	926,154.53
45905U7F5	INTL BK RECON & DEVELOP	SOVEREIGN GOV	997,000.00	0.45	0.824	0.801	1,003,580.78	1,003,580.78	1,000,993.11	993,007.14	989,014.53	981,030.05
46625HHW3	JPMORGAN CHASE & CO	CORP	754,019.25	0.86	0.765	0.293	755,709.39	755,709.39	755,123.91	752,914.63	751,810.05	749,601.00
47787VAB7	JDOT 2014-A A2	ABS	133,377.69	0.454	0.804	0.065	133,447.39	133,447.39	133,421.04	133,334.34	133,290.99	133,204.30
47787WAB5	JDOT 2015-B A2	ABS	400,136.40	0.992	0.938	1.066	404,137.71	404,137.71	402,269.22	398,003.76	395,871.31	391,606.93
5446462Q4	LOS ANGELES SD-L-TXBL	MUNI	400,252.00	0.486	0.231	0.26	400,492.39	400,492.39	400,492.39	399,731.67	399,211.34	398,170.69
58768EAC3	MBALT 2014-A A2A	ABS	15,630.73	0.482	0.796	0.044	15,636.20	15,636.20	15,634.17	15,627.29	15,623.85	15,616.97
605581FW2	MISSISSIPPI ST-B-TXBL	MUNI	300,537.00	0.64	0.459	0.998	301,913.75	301,913.75	301,913.75	299,037.38	297,537.86	294,539.18
65477WAB2	NAROT 2014-B A2	ABS	602,138.04	0.608	0.785	0.33	603,697.94	603,697.94	603,131.60	601,144.54	600,151.08	598,164.29
677520FR4	OH ST-TXB-DEV ASST-A	MUNI	750,000.00	0.351	5.319	0.008	750,120.00	750,060.00	750,030.00	749,970.00	749,940.00	749,880.00
68428LDH4	ORANGE CNTY -TXBL-A	MUNI	791,295.60	0.68	0.185	0.345	791,800.64	791,800.64	791,800.64	789,930.61	788,565.63	785,835.66
69349LAH1	PNC BANK NA	CORP	750,509.25	0.439	0.516	0.281	751,596.52	751,596.52	751,562.83	749,453.90	748,396.79	746,277.28
69371RK96	PACCAR FINANCIAL CORP	CORP	705,019.74	0.421	0.676	0.13	705,639.33	705,639.33	705,478.01	704,561.49	704,103.25	703,186.83
70659PAE1	PENAR 2013-1A A1	ABS	749,901.00	0.595	0.699	0.053	750,178.82	750,178.82	750,099.72	749,702.28	749,503.55	749,106.10
74256LAC3	PRINCIPAL LFE GLB FND II	CORP	250,188.00	0.434	0.493	0.20	250,434.69	250,434.69	250,434.69	249,937.82	249,687.64	249,187.30
762494QV7	RIALTO USD-TXBL	MUNI	250,405.00	1.258	1.164	1.33	254,281.57	253,735.39	252,070.19	248,739.81	247,074.61	243,744.23

Shock Analysis

WC-Contra Costa County (19529)

Base Currency: USD As of 09/30/2015

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Dated: 10/05/2015

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
76912TJC8	RIVERSIDE PUB FIN-REF	MUNI	125,008.75	1.301	0.992	0.921	126,150.87	126,150.87	125,584.42	124,433.08	123,857.42	122,706.09
857477AH6	STATE STREET CORP	CORP	590,710.77	0.573	1.258	0.436	593,950.93	593,286.38	591,998.55	589,423.05	588,135.39	585,560.24
89116FYH7	Toronto Dominion Holdings (U.S.A.), Inc.	CP	699,858.13	0.31	0.176	0.125	700,012.10	700,012.10	700,012.10	699,420.73	698,983.34	698,108.63
89233AHP7	Toyota Motor Credit Corporation	CD	499,965.00	0.363	0.386	0.393	500,723.44	500,723.44	500,723.44	498,982.57	498,000.14	496,035.28
89236WAB4	TAOT 2015-A A2	ABS	600,012.00	0.712	0.69	0.382	601,593.57	601,593.57	601,158.05	598,866.00	597,720.07	595,428.39
90290XAB3	USAOT 2015-1 A2	ABS	480,976.32	0.828	0.693	1.504	485,989.76	485,989.76	484,593.45	477,359.56	473,743.18	466,511.53
90331HMR1	US BANK NA CINCINNATI	CORP	750,309.00	0.543	0.576	0.069	750,607.20	750,607.20	750,567.86	750,050.14	749,791.29	749,273.57
912828B82	US TREASURY N/B	US GOV	1,000,469.00	0.44	0.145	0.42	1,001,078.29	1,001,078.29	1,001,078.29	998,368.07	996,267.23	992,065.86
912828PS3	US TREASURY N/B	US GOV	2,012,656.00	0.325	0.138	0.337	2,013,592.01	2,013,592.01	2,013,592.01	2,009,264.75	2,005,873.65	1,999,091.91
912828QX1	US TREASURY N/B	US GOV	1,009,531.00	0.434	0.339	0.832	1,012,378.43	1,012,378.43	1,012,378.43	1,005,331.49	1,001,132.26	992,734.62
912828RF9	US TREASURY N/B	US GOV	1,005,586.00	0.432	0.372	0.916	1,009,012.64	1,009,012.64	1,009,012.64	1,000,980.58	996,375.49	987,166.28
912828VL1	US TREASURY N/B	US GOV	1,002,370.00	0.356	0.322	0.791	1,004,923.11	1,004,923.11	1,004,923.11	998,405.75	994,441.75	986,514.51
912828WQ9	US TREASURY N/B	US GOV	1,001,719.00	0.459	0.271	0.75	1,003,755.03	1,003,755.03	1,003,755.03	997,962.67	994,206.56	986,695.02
91412GUT0	UNIV OF CALIFORNIA-AN	MUNI	250,342.50	0.634	0.413	0.627	250,990.76	250,990.76	250,990.76	249,557.68	248,772.85	247,203.21
928668AD4	VOLKSWAGEN GROUP AMERICA	CORP	492,314.00	0.557	3.152	0.137	493,663.04	492,988.49	492,651.24	491,976.77	491,639.55	490,965.16
949917397	WFA HERITAGE MONEY MARK-I	MMFUND	1,639,290.61	0.00	0.00	0.00	1,639,290.61	1,639,290.61	1,639,290.61	1,639,290.61	1,639,290.61	1,639,290.61
CCYUSD	Receivable	CASH	107.00	0.00	0.00	0.00	107.00	107.00	107.00	107.00	107.00	107.00
CCYUSD	Cash	CASH	0.87	0.00	0.00	0.00	0.87	0.87	0.87	0.87	0.87	0.87
---	---	---	44,293,929.88	0.521	0.575	0.47	44,402,075.56	44,400,126.94	44,376,188.10	44,189,790.71	44,085,635.61	43,877,277.62

* Weighted By: Base Market Value + Accrued.

*The shock analysis includes a yield floor of 0.

Disclaimer

As of 09/30/2015

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Dated: 10/05/2015

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
September 01, 2015 - September 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*
08/31/2015	BALANCE FORWARD	14,828,923.123	10.02	148,585,809.69	10.02517967	148,662,618.65	
09/30/2015	UNREALIZED GAIN (LOSS)	0.000		0.00		0.00	
09/30/2015	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 - AUGUST			63,118.87			
	INCOME ACCRUAL - SEPTEMBER			65,362.29			
	CUMULATIVE UNREALIZED GAIN (LOSS)			-76,808.96			

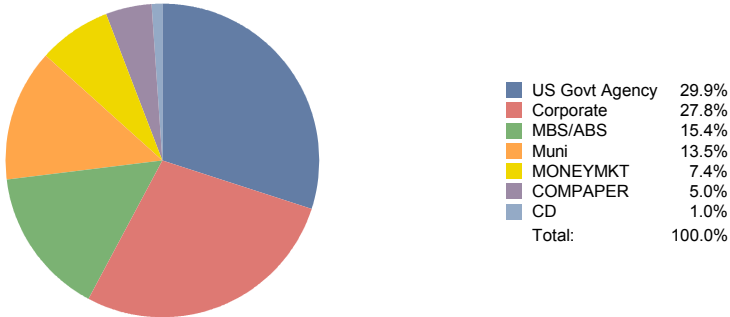
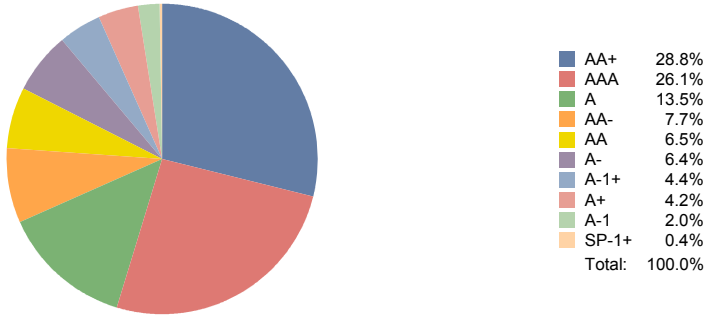
* Please note that this information should not be construed as tax advice and it is recommended that you consult with a tax professional regarding your account.

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	\$991,911,448.37	N/A	One Month	0.10%	0.04%	0.03%
NAV per Share	\$10.02	N/A	Three Month	0.13%	0.13%	0.08%
Yield	0.52%	0.34%	Six Month	0.21%	0.24%	0.16%
Period Total Return	0.10%	N/A	One Year*	0.41%	0.45%	0.29%
Period Yield Return	0.04%	0.03%	Two Year*	0.43%	0.42%	0.27%
Effective Duration	0.50 yrs.	N/A	Three Year*	0.39%	0.39%	0.27%
Average Maturity	1.09 yrs.	0.58 yrs.	Five Year*	0.44%	0.44%	0.32%
			Ten Year*	1.81%	1.78%	1.72%
			Since Inception*	1.88%	1.85%	1.80%
			*Annualized			

Portfolio Sector Breakdown		Portfolio Quality Breakdown	
			

Disclosure to Performance Information

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



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<<Back		CalTrust Short Term Fund	View	Export					Print	Home
		Search	Complete Listing	Additional Ratings	Effective Date: 9/30/2015					Go
Ticker	CUSIP	Description	S&P Rating 9/30/2015*	Mat. Date	Years	Shares	Price	Value		
AM111315	025815AA9	AMERICAN EXPR CENTURION 11/13/15	A-	11/13/2015	0.2	2,800,000.00	100.0383	\$2,801,072.40		
AX072916	0258M0DG1	AMERICAN EXPRESS CRE DIT 7/29/2016 1.3%	A-	7/29/2016	0.8	959,000.00	100.3860	\$962,701.74		
AH121117	02665WAR2	AMERICAN HONDA FINAN CE 12/11/2017 0.545	A+	12/11/2017	2.2	8,000,000.00	99.5935	\$7,967,480.00		
HN092017	02665WAY7	AMERICAN HONDA FINAN CE 9/20/2017 0.7626	A+	9/20/2017	2.0	2,000,000.00	100.0011	\$2,000,022.00		
AN050116	03255LXG1	ANAHEIM FING AUTH-B 5/1/2016 1%	AA-	5/1/2016	0.7	2,850,000.00	100.1190	\$2,853,391.50		
BA100915	06051GER6	BANK OF AMERICA CORP 1.5% 10/09/15	A-	10/9/2015	0.1	988,000.00	100.0080	\$988,079.04		
BA021417	06050TLU4	BANK OF AMERICA NA 2/14/2017 0.7061%	A	2/14/2017	1.4	500,000.00	99.8020	\$499,010.00		
BA060517	06050TMB5	BANK OF AMERICA NA 06/05/2017	A	6/5/2017	1.8	2,250,000.00	99.7447	\$2,244,255.75		
BA111416	06050TLS9	BANK OF AMERICA NA 11/14/2016 0.7089%	A	11/14/2016	1.2	2,200,000.00	99.9026	\$2,197,857.20		
BN021417	06050TLT7	BANK OF AMERICA NA 2/14/2017 1.25%	A	2/14/2017	1.4	5,000,000.00	100.0689	\$5,003,445.00		
BO111416	06050TLR1	BANK OF AMERICA NA 11/14/2016 1.125%	A	11/14/2016	1.2	3,000,000.00	99.9427	\$2,998,281.00		
BN011516	06406HBS7	BANK OF NEW YORK MELLON 2.5% 1/15/16	A+	1/15/2016	0.3	2,000,000.00	100.5919	\$2,011,838.00		
BN072816	06406HBX6	BANK OF NEW YORK MELLON 2.3% 7/28/16	A+	7/28/2016	0.8	3,947,000.00	101.2814	\$3,997,576.86		
BA052218	06406HDC0	BANK OF NY MELLON 5/22/18 VARIABLE	A+	5/22/2018	2.7	5,000,000.00	99.5242	\$4,976,210.00		
BC100215	06945MX27	BARTON CAP LLC 0% 10/2/2015	A-1	10/2/2015	0.1	20,000,000.00	99.9994	\$19,999,880.00		
BB031516	05531FAG8	BB&T CORPORATION 3/15/2016 3.2%	A-	3/15/2016	0.5	2,350,000.00	100.8691	\$2,370,423.85		
BR011218	084664CD1	BERKSHIRE HATHAWAY F IN 1/12/2018 0.5533	AA	1/12/2018	2.3	2,750,000.00	99.5935	\$2,738,821.25		
Au042517	09658UAB5	BMWOT 2014-A A2 4/25/2017 0.53%	AAA	4/25/2017	1.6	5,607,835.57	99.9409	\$5,604,521.34		
BA112016	097023BC8	BOEING CO 11/20/2016 3.75%	A	11/20/2016	1.2	2,750,000.00	103.4095	\$2,843,761.25		
BB091316	10513KAB0	BRANCH BANKING & TRU ST 9/13/2016 0.5899	A-	9/13/2016	1.0	2,000,000.00	99.8288	\$1,996,576.00		
BB120116	07330NAF2	BRANCH BANKING & TRU ST 12/1/2016 0.6743	A	12/1/2016	1.2	5,000,000.00	100.0785	\$5,003,925.00		
BT120116	07330NAG0	BRANCH BANKING & TRU ST 12/1/2016 1.05%	A	12/1/2016	1.2	8,125,000.00	100.0798	\$8,131,483.75		
UN070141	91412GFA8	CA UNI-FLTG-TXB-Y-2 7/1/2041 0.656%	AA	7/1/2017	1.8	3,250,000.00	99.9830	\$3,249,447.50		
CA120116	13066KW21	CALIFORNIA ST DEPT .991% 12/1/16	AAA	12/1/2016	1.2	1,250,000.00	100.3350	\$1,254,187.50		
CA040116	14912L4S7	CATERPILLAR FINANCIA L SE 4/1/2016 2.65%	A	4/1/2016	0.6	1,550,000.00	101.0870	\$1,566,848.50		
Cr101017	17305EEW1	CCCIT 2012-A1 A1 10/10/2017 0.55%	AAA	10/10/2017	2.1	8,000,000.00	100.0011	\$8,000,088.00		
Cr090718	17305EFE0	CCCIT 2013-A6 A6 9/7/2018 1.32%	AAA	9/7/2018	3.0	4,250,000.00	100.4884	\$4,270,757.00		
CH041618	161571BC7	CHAIT 2006-A2 A2 4/16/2018 5.16%	AAA	4/16/2018	2.6	2,426,000.00	101.6541	\$2,466,128.47		
Cr011519	161571GJ7	CHAIT 2014-A1 A1 1/15/2019 1.15%	AAA	1/15/2019	3.3	13,000,000.00	100.2998	\$13,038,974.00		
CS120415	808513AH8	CHARLES SCHWAB CORP 0.85% 12/04/15	A	12/4/2015	0.2	4,500,000.00	100.0754	\$4,503,393.00		
CC030218	166764AW0	CHEVRON CORP 3/2/2018 0.432967%	AA	3/2/2018	2.5	4,000,000.00	99.3934	\$3,975,736.00		
CI061518	17275RAY8	CISCO SYSTEMS INC 06/15/2018	AA-	6/15/2018	2.8	5,500,000.00	99.5649	\$5,476,069.50		
C031017	172967HL8	CITIGROUP INC 3/10/2017 0.7744%	A-	3/10/2017	1.5	1,000,000.00	99.8286	\$998,286.00		
C040116	172967GP0	CITIGROUP INC 4/1/2016 1.3%	A-	4/1/2016	0.6	100,000.00	100.1854	\$100,185.40		
C042718	172967JQ5	CITIGROUP INC 4/27/2018 0.967%	A-	4/27/2018	2.6	5,000,000.00	99.6444	\$4,982,220.00		
I072516	172967GV7	CITIGROUP INC 7/25/2016 1.2161%	A-	7/25/2016	0.8	3,000,000.00	100.2930	\$3,008,790.00		
CM061516	20030NAG6	COMCAST CORP 6/15/2016 4.95%	A-	6/15/2016	0.8	1,402,000.00	102.9432	\$1,443,263.66		
CR042718	22546QAW7	CREDIT SUISSE NEW YO RK 4/27/2018 0.9574	A	4/27/2018	2.6	5,500,000.00	99.5435	\$5,474,892.50		
CS120715	22549TNZ7	CREDIT SUISSE NEW YO RK 12/7/2015 0.6513	A	12/7/2015	0.2	10,000,000.00	99.9961	\$9,999,610.00		
DU050116	26362VFQ6	DUBLIN USD-TXB-BANS 5/1/2016 4.761%	SP-1+	5/1/2016	0.7	4,000,000.00	102.2370	\$4,089,480.00		
FM022717	3135G0XL2	FANNIE MAE 02/27/2017 0.65%	AA+	2/27/2017	1.4	3,660,000.00	99.9260	\$3,657,291.60		
FN031016	3136FPET0	FANNIE MAE 3/10/2016 2%	AA+	3/10/2016	0.5	8,975,000.00	100.7562	\$9,042,868.95		
FF100616	3133EDWQ1	FEDERAL FARM CREDIT BANK 10/6/2016 0.67	AA+	10/6/2016	1.1	10,000,000.00	100.0062	\$10,000,620.00		
FF101416	3133EDXG2	FEDERAL FARM CREDIT BANK 10/14/2016 0.6	AA+	10/14/2016	1.1	5,000,000.00	100.0172	\$5,000,860.00		
FF112316	3133EEUS7	FEDERAL FARM CREDIT BANK 11/23/2016 0.6	AA+	11/23/2016	1.2	21,000,000.00	100.1759	\$21,036,939.00		
FH012216	3130A3XU3	FEDERAL HOME LOAN BA NK 1/22/2016 0.25%	A-1+	1/22/2016	0.3	8,700,000.00	100.0075	\$8,700,652.50		
FH031816	313382K85	FEDERAL HOME LOAN BA NK 3/18/2016 0.45%	AA+	3/18/2016	0.5	10,650,000.00	100.1128	\$10,662,013.20		
FH061016	313373SZ6	FEDERAL HOME LOAN BA NK 6/10/2016 2.125%	AA+	6/10/2016	0.8	5,000,000.00	101.1807	\$5,059,035.00		
FH080116	313384A41	FEDERAL HOME LOAN BA NKS 08/01/16	A-1+	8/1/2016	0.9	3,885,000.00	99.7594	\$3,875,652.69		
FL092816	3130A2T97	FEDERAL HOME LOAN BA NK 9/28/2016 0.5%	AA+	9/28/2016	1.0	10,000,000.00	100.0762	\$10,007,620.00		
FL112316	3130A3J70	FEDERAL HOME LOAN BA NK 11/23/2016 0.625	AA+	11/23/2016	1.2	30,000,000.00	100.1476	\$30,044,280.00		
FB111816	31677QAZ2	FIFTH THIRD BANK 11/18/2016 0.7481%	A-	11/18/2016	1.2	8,360,000.00	99.9042	\$8,351,991.12		
FI022616	31677QAX7	FIFTH THIRD BANK 2/26/2016 0.9%	A-	2/26/2016	0.4	6,810,000.00	100.0041	\$6,810,279.21		
FH031516	3134G4VH8	FREDDIE MAC 3/15/2016 0.4%	AA+	3/15/2016	0.5	10,000,000.00	100.0574	\$10,005,740.00		
FH041417	3134G6PN7	FREDDIE MAC 4/14/2017 0.8%	AA+	4/14/2017	1.6	10,000,000.00	100.0937	\$10,009,370.00		
FM052517	3134G6W41	FREDDIE MAC 5/25/17 0.80%	AA+	5/25/2017	1.7	10,000,000.00	100.0603	\$10,006,030.00		
FM052617	3134G6E82	FREDDIE MAC 0.85% 05/26/2017	AA+	5/26/2017	1.7	11,545,000.00	100.1021	\$11,556,787.45		
FM061617	3134G6W66	FREDDIE MAC 0.85% 06/16/2017	AA+	6/16/2017	1.8	5,000,000.00	100.3097	\$5,015,485.00		
FM082516	3137EACW7	FREDDIE MAC 2.0 08/25/2016	AA+	8/25/2016	0.9	15,000,000.00	101.4267	\$15,214,005.00		
FM092616	3134G4XW3	FREDDIE MAC 9/26/2016 0.6%	AA+	9/26/2016	1.0	2,500,000.00	100.0216	\$2,500,540.00		
FR052617	3134G6R70	FREDDIE MAC 0.75% 05/26/2017	AA+	5/26/2017	1.7	5,000,000.00	100.0082	\$5,000,410.00		
GE042018	36159LCF1	GE DEALER FLOORPLAN MASTER NT 04/20/18	Aaa	4/20/2018	2.6	4,690,000.00	99.9005	\$4,685,333.45		
OT112417	36164EAB1	GEET 2015-1 A2 11/24/2017 0.89%	Aaa	11/24/2017	2.2	6,500,000.00	100.1027	\$6,506,675.50		
GE010917	36962GSN0	GENERAL ELEC CAP CORP 2.9% 1/9/2017	AA+	1/9/2017	1.3	3,000,000.00	102.5139	\$3,075,417.00		
GE050916	36962GSC4	GENERAL ELEC CAP CORP 2.95% 5/9/16	AA+	5/9/2016	0.7	8,842,000.00	101.4378	\$8,969,130.28		
GE051116	36962G2V5	GENERAL ELEC CAP CORP 05/11/2016	AA+	5/11/2016	0.7	4,635,000.00	100.0903	\$4,639,185.41		
SO041516	373334JV4	GEORGIA POWER COMPAN Y 4/15/2016 3%	A-	4/15/2016	0.6	4,395,000.00	101.1814	\$4,446,922.53		
GS020716	38143USC6	GOLDMAN SACHS GROUP INC 3.625% 2/7/16	A-	2/7/2016	0.4	5,000,000.00	100.9576	\$5,047,880.00		
HD011519	41284CAB0	HARLEY-DAVIDSON 0.8% 01/15/19	AAA	1/15/2019	3.3	5,500,000.00	99.9992	\$5,499,956.00		
AH082216	43813JAB1	HAROT 2014-1 A2 8/22/2016 0.41%	Aaa	9/21/2016	1.0	769,683.45	99.9718	\$769,466.40		

Au122117	43813JAC9	HAROT 2014-1 A3 12/21/2017 0.67%	AAA	11/21/2017	2.2	4,250,000.00	99.8723	\$4,244,572.75
Au091916	43814GAB6	HAROT 2014-2 A2 9/19/2016 0.39%	AAA	9/19/2016	1.0	910,420.00	99.9611	\$910,065.85
Au071717	43814KAB7	HAROT 2015-1 A2 7/17/2017 0.7%	AAA	6/15/2017	1.8	5,435,000.00	99.9881	\$5,434,353.24
HI080116	4197915E4	HAWAII-TXBL-REF-ES 8/1/2016 0.731%		8/1/2016	0.9	14,250,000.00	100.1710	\$14,274,367.50
Au071618	41283YAC1	HDMOT 2013-1 A3 7/16/2018 0.65%	Aaa	7/16/2018	2.8	804,737.65	99.9533	\$804,361.84
Au011519	41284BAB2	HDMOT 2015-1 A2A 1/15/2019 0.95%	AAA	1/15/2019	3.3	10,313,474.29	99.9864	\$10,312,071.66
HA082117	43813NAB2	HONDA AUTO RECEIV- ABLES 08/21/2017	AAA	8/21/2017	1.9	2,000,000.00	99.9521	\$1,999,042.00
HS011916	40429CFN7	HSBC FINANCE CORP SR NT 01/19/2016 5.5%	A	1/19/2016	0.3	6,185,000.00	101.3432	\$6,268,076.92
HB080718	40428HPW6	HSBC USA INC 8/7/2018 1.0809%	A	8/7/2018	2.9	2,000,000.00	99.8034	\$1,996,068.00
HB111317	40428HPM8	HSBC USA INC 11/13/2017 0.57185%	A	11/13/2017	2.2	7,955,000.00	99.0754	\$7,881,448.07
IB072216	459200GX3	IBM CORP 7/22/2016 1.95%	AA-	7/22/2016	0.8	12,450,000.00	101.1489	\$12,593,038.05
ID010117	45656TAQ1	INDUSTRY PUB FACS-A 1/1/2017 1.764%	AA	1/1/2017	1.3	7,700,000.00	100.9950	\$7,776,615.00
IN070116	45884AZN6	INTERMOUNTAIN PWR-B 7/1/2016 0.785%	A+	7/1/2016	0.8	6,000,000.00	100.0330	\$6,001,980.00
IB091516	459058BS1	INTL BK RECON & DEVE LOP 9/15/2016 1%	AAA	9/15/2016	1.0	15,000,000.00	100.5524	\$15,082,860.00
OI021518	47787UAB9	JDOT 2015-A A2A 2/15/2018 0.87%	AAA	2/15/2018	2.4	7,155,000.00	100.0019	\$7,155,135.95
OI061518	47787WAB5	JDOT 2015-B A2 06/15/2018 0.98%	Aaa	6/15/2018	2.8	4,500,000.00	100.0341	\$4,501,534.50
DC011618	24422ESU4	JOHN DEERE CAPITAL C ORP 1/16/2018 0.543	A	1/16/2018	2.3	12,165,000.00	99.6364	\$12,120,768.06
JP061316	48121CJM9	JP MORGAN CHASE BANK NA 6/13/2016 0.6101	A	6/13/2016	0.8	6,650,000.00	99.7857	\$6,635,749.05
JP011516	46625HHW3	JPMORGAN CHASE & CO 2.6% 1/15/16	A	1/15/2016	0.3	2,000,000.00	100.5359	\$2,010,718.00
PP011517	46623EJZ3	JPMORGAN CHASE & CO 2/15/2017 0.750933%	A	2/15/2017	1.4	1,500,000.00	99.9222	\$1,498,833.00
JP030116	46625HHX1	JPMORGAN CHASE & CO 3/1/2016 3.45%	A	3/1/2016	0.5	4,000,000.00	101.0996	\$4,043,984.00
JP070516	46625HJA9	JPMORGAN CHASE & CO 7/5/2016 3.15%	A	7/5/2016	0.8	1,500,000.00	101.6930	\$1,525,395.00
JP101515	46623EJR1	JPMORGAN CHASE & CO 10/15/2015 1.1%	A	10/15/2015	0.1	2,000,000.00	100.0230	\$2,000,460.00
KE112516	49327M2E3	KEY BANK NA 11/25/2016 0.7516%	A-	11/25/2016	1.2	8,000,000.00	100.0219	\$8,001,752.00
LD080116	54465AFK3	LA CO REDEV-B-TXBL 8/1/2016 1.074%	AA-	8/1/2016	0.9	5,735,000.00	100.1300	\$5,742,455.50
LD120115	54465AEX6	LOS ANGELES REDEV-D 12/1/2015 0.48%	A+	12/1/2015	0.2	3,515,000.00	99.9710	\$3,513,980.65
LA070116	5446462D3	LOS ANGELES SD-L-TXB L 7/1/2016 0.68%	AA-	7/1/2016	0.8	1,000,000.00	100.1840	\$1,001,840.00
LO100116	5446462Q4	LOS ANGELES SD-L-TXB L 1/1/2016 0.486%	AA-	1/1/2016	0.3	1,980,000.00	100.0630	\$1,981,247.40
PP111515	546676AS6	LOUISVILLE GAS & ELE C 11/15/2015 1.625%	A	11/15/2015	0.2	6,000,000.00	100.1118	\$6,006,708.00
MA090116	562785LC7	MANHATTAN BEACH CA .856% 9/1/16	AA	9/1/2016	1.0	1,405,000.00	100.2690	\$1,408,779.45
MA072517	55279HAH3	MANUF & TRADERS TRUS T CO 7/25/2017 0.53	A	7/25/2017	1.8	5,000,000.00	99.9051	\$4,995,255.00
Au071516	58768DAC5	MBALT 2013-B A3 7/15/2016 0.62%	AAA	7/15/2016	0.8	1,585,793.68	99.9944	\$1,585,704.88
Au061516	58768EAC3	MBALT 2014-A A2A 6/15/2016 0.48%	AAA	6/15/2016	0.8	79,831.61	99.9866	\$79,820.91
AB021517	58768LAB9	MBALT 2015-A A2A 2/15/2017 0.78%	AAA	2/15/2017	1.4	3,492,029.01	100.0200	\$3,492,727.42
Au021517	587729AB0	MBART 2014-1 A2 2/15/2017 0.43%	AAA	2/15/2017	1.4	752,353.41	99.9792	\$752,196.92
MI100116	605581FW2	MISSISSIPPI ST-B-TXB L 10/1/2016 0.64%	AA	10/1/2016	1.1	2,780,000.00	100.1790	\$2,784,976.20
MS100115	605581EN3	MISSISSIPPI ST-D-REF 10/1/2015 0.31%	AA	10/1/2015	0.1	2,510,000.00	100.0000	\$2,510,000.00
MS100116	605581EP8	MISSISSIPPI ST-D-REF 10/1/2016 0.64%	AA	10/1/2016	1.1	2,520,000.00	100.1790	\$2,524,510.80
MO010518	61761JVN6	MORGAN STANLEY 1/5/2018 1.007098%	A-	1/5/2018	2.3	7,938,000.00	99.9620	\$7,934,983.56
MS042916	61747YDD4	MORGAN STANLEY 3.8% 04/29/16	A-	4/29/2016	0.6	2,000,000.00	101.6394	\$2,032,788.00
UN060616	90520EAC5	MUFG UNION BANK NA 6/6/2016 3%	A+	6/6/2016	0.8	680,000.00	101.4778	\$690,049.04
Au041717	65490BAB1	NALT 2014-B A2A 4/17/2017 0.73%	AAA	4/17/2017	1.6	6,706,936.06	100.0271	\$6,708,753.64
Au061517	65477WAB2	NAROT 2014-B A2 6/15/2017 0.6%	Aaa	6/15/2017	1.8	3,112,961.01	99.9385	\$3,111,046.53
Au091517	65477UAB6	NAROT 2015-A A2 9/15/2017 0.67%	AAA	9/15/2017	2.0	5,000,000.00	99.9691	\$4,998,455.00
CM040116	63946BAC4	NBCUNIVERSAL MEDIA L LC 4/1/2016 2.875%	A-	4/1/2016	0.6	2,000,000.00	101.1017	\$2,022,034.00
NE010116	63968AXN0	NE PUB PWR DIST-B 1/1/2016 0.48%	A	1/1/2016	0.3	12,000,000.00	100.0650	\$12,007,800.00
NY021517	64990EJ32	NEW YORK ST DORM AUT 2/15/17 .93%	AAA	2/15/2017	1.4	3,685,000.00	100.6230	\$3,707,957.55
NE031516	650035K56	NEW YORK ST URBAN DE V 3/15/2016 0.63%	AAA	3/15/2016	0.5	10,000,000.00	100.0970	\$10,009,700.00
NY031516	64990ERF6	NY DORM AUTH-D-TXBL 3/15/2016 0.66%	AAA	3/15/2016	0.5	2,500,000.00	100.2220	\$2,505,550.00
OA020116	672211BC2	OAKLAND COLISEUM-A 2/1/2016 0.8%	A-1+	2/1/2016	0.4	2,000,000.00	100.0470	\$2,000,940.00
OC081516	675371AS7	OCEANSIDE PENSION-RE F 8/15/2016 1.406%	AA	8/15/2016	0.9	750,000.00	100.1450	\$751,087.50
OH100120	677520FR4	OH ST-TXB-DEV ASST-A 10/1/2020 5.39%**	AA	10/1/2015	0.1	3,850,000.00	100.0000	\$3,850,000.00
OR020116	68428LDH4	ORANGE CNTY -TXBL-A 2/1/2016 0.68%	AA-	2/1/2016	0.4	10,930,000.00	100.1640	\$10,947,925.20
PB060118	69353REN4	PNC BANK NA 06/01/2018	A	6/1/2018	2.8	3,000,000.00	99.4168	\$2,982,504.00
PN012717	69353RCG1	PNC BANK NA 1/27/2017 1.125%	A	1/27/2017	1.3	7,735,000.00	100.0546	\$7,739,223.31
PO061516	738798BC0	POWAY REDEV AGY-B 6/15/2016 0.95%	AA-	6/15/2016	0.8	2,000,000.00	100.1370	\$2,002,740.00
PO121515	738798BB2	POWAY REDEV AGY-B 12/15/2015 0.5%	AA-	12/15/2015	0.2	2,465,000.00	99.9900	\$2,464,753.50
PO121516	738798BD8	POWAY REDEV AGY-B 12/15/2016 1.1%	AA-	12/15/2016	1.2	3,545,000.00	100.2340	\$3,553,295.30
PR100115	747355AK6	PRVDNC HLTH & SVC OB L GR 10/1/2015 0.80	AA	10/1/2015	0.1	5,600,000.00	100.0000	\$5,600,000.00
RI020117	762494QV7	RIALTO USD-TXBL 2/1/2017 1.258%	AA	2/1/2017	1.4	800,000.00	100.1620	\$801,296.00
RI090116	76912TJC8	RIVERSIDE PUB FIN-RE F 9/1/2016 1%	A	9/1/2016	1.0	2,090,000.00	100.0070	\$2,090,146.30
SA100116	79876CAV0	SAN MARCOS CA REDEV 1.09% 10/1/16	AA-	10/1/2016	1.1	5,125,000.00	100.3240	\$5,141,605.00
Au081417	78448MAB3	SMAT 2015-TUS A2A 8/14/2017 0.99%	AA-	8/14/2017	1.9	4,000,000.00	100.0782	\$4,003,128.00
SS120815	85744NAB7	STATE STREET BANK & TRST 12/08/15	A+	12/8/2015	0.2	4,280,000.00	99.9643	\$4,278,472.04
Au011717	89236RAC3	TAOT 2013-A A3 1/17/2017 0.55%	AAA	1/17/2017	1.3	960,933.77	99.9816	\$960,756.96
AT121517	89231MAC9	TAOT 2014-A A3 12/15/2017 0.67%	AAA	12/15/2017	2.2	1,250,000.00	99.9209	\$1,249,011.25
TO121516	89231RAB0	TAOT 2014-B A2 12/15/2016 0.4%	AAA	12/15/2016	1.2	310,617.02	99.9624	\$310,500.23
AT071717	89236WAB4	TAOT 2015-A A2 7/17/2017 0.71%	AAA	7/17/2017	1.8	6,700,000.00	100.0020	\$6,700,134.00
Au021518	89231TAB6	TAOT 2015-C A2A 2/15/2018 0.93%	AAA	2/15/2018	2.4	5,550,000.00	100.1114	\$5,556,182.70
TD111715	89116FYH7	TORONTO DOMINION 0% 11/17/2015	A-1+	11/17/2015	0.2	21,610,000.00	99.9797	\$21,605,613.17
TO011218	89236TCB9	TOYOTA MOTOR CREDIT CORP 1/12/2018 0.57	AA-	1/12/2018	2.3	13,000,000.00	99.7288	\$12,964,744.00
TO091516	89233P5E2	TOYOTA MOTOR CREDIT CORP 9/15/2016 2%	AA-	9/15/2016	1.0	895,000.00	101.1705	\$905,475.98
TM121015	89233HZA5	TOYOTA MTR CR CORP 0% 12/10/2015	A-1+	12/10/2015	0.2	8,000,000.00	99.9586	\$7,996,688.00
UB092616	90521APH5	UNION BANK NA 9/26/2016 1.5%	A+	9/26/2016	1.0	4,575,000.00	100.4187	\$4,594,155.53
UN092616	90521APG7	UNION BANK NA 9/26/2016 0.9996%	A+	9/26/2016	1.0	2,515,000.00	100.1286	\$2,518,234.29
UN051516	91412GUT0	UNIV OF CALIFORNIA-A N 5/15/2016 0.634%	AA	5/15/2016	0.7	1,830,000.00	100.1370	\$1,832,507.10
UC070141	91412GEZ4	UNIVERSITY CALIF REVS 07/01/2041 ***	AA	7/1/2017	1.8	10,880,000.00	99.9830	\$10,878,150.40
US012618	90331HMR1	US BANK NA CINCINNAT I 1/26/2018 0.55572	AA-	1/26/2018	2.3	4,500,000.00	100.0412	\$4,501,854.00
US013017	90331HMD2	US BANK NA CINCINNAT I 1/30/2017 0.4661%	AA-	1/30/2017	1.3	5,000,000.00	99.8950	\$4,994,750.00
N053116	91282BWM8	US TREASURY N/B 5/31/2016 0.375%	AA+	5/31/2016	0.7	6,000,000.00	100.0820	\$6,004,920.00
N123115	91282BPM6	US TREASURY N/B 12/31/2015 2.125%	AA+	12/31/2015	0.2	5,800,000.00	100.5117	\$5,829,678.60
TO13116	91282BB41	US TREASURY N/B 1/31/2016 0.375%	AA+	1/31/2016	0.3	255,000.00	100.0938	\$255,239.19
TO22916	91282BB82	US TREASURY N/B 2/29/2016 0.25%	AA+	2/29/2016	0.4	5,000,000.00	100.0469	\$5,002,345.00
TO43016	91282BC81	US TREASURY N/B 4/30/2016 0.375%	AA+	4/30/2016	0.6	20,000,000.00	100.0951	\$20,019,020.00

T083116	912828RF9	US TREASURY N/B 8/31/2016 1%	AA+	8/31/2016	0.9	10,000,000.00	100.5586	\$10,055,860.00
T093016	912828RJ1	US TREASURY N/B 9/30/2016 1%	AA+	9/30/2016	1.0	10,000,000.00	100.6055	\$10,060,550.00
T103115	912828PE4	US TREASURY N/B 10/31/2015 1.25%	AA+	10/31/2015	0.1	5,015,000.00	100.0781	\$5,018,916.72
T113015	912828A26	US TREASURY N/B 11/30/2015 0.25%	AA+	11/30/2015	0.2	3,000,000.00	100.0286	\$3,000,858.00
T123115	912828A67	US TREASURY N/B 12/31/2015 0.25%	AA+	12/31/2015	0.2	10,000,000.00	100.0326	\$10,003,260.00
TN51516	912828VC1	US TREASURY N/B 5/15/2016 0.25%	AA+	5/15/2016	0.7	7,500,000.00	100.0065	\$7,500,487.50
TR033116	912828C40	US TREASURY N/B 0.375% 03/31/16	AA+	3/31/2016	0.5	15,000,000.00	100.0977	\$15,014,655.00
Au121517	90290KAC9	USAOT 2014-1 A3 12/15/2017 0.58%	AAA	12/15/2017	2.2	2,099,026.43	99.9438	\$2,097,846.78
Au031518	90290XAB3	USAOT 2015-1 A2 3/15/2018 0.82%	AAA	3/15/2018	2.5	11,430,000.00	100.2034	\$11,453,248.62
Au042018	92867PAC7	VALET 2013-2 A3 4/20/2018 0.7%	AAA	4/20/2018	2.6	5,140,495.03	99.7883	\$5,129,612.61
VZ060917	92343VCD4	VERIZON COMMUNICATIO NS 6/9/2017 0.6306%	A	6/9/2017	1.8	1,000,000.00	99.6002	\$996,002.00
VZ091516	92343VBL7	VERIZON COMMUNICATIO NS 9/15/2016 1.7823	A	9/15/2016	1.0	1,925,000.00	100.9493	\$1,943,274.03
Au042017	92867QAD3	VWALT 2014-A A3 4/20/2017 0.8%	AAA	4/20/2017	1.6	8,213,000.00	99.9981	\$8,212,843.95
Au062017	92867VAB6	VWALT 2015-A A2A 6/20/2017 0.87%	AAA	6/20/2017	1.8	1,817,754.77	99.9801	\$1,817,393.04
VPWF3801	VP7000236	WELLS FARGO ADVANT- AGE HERITAGE	AAA	10/1/2015	0.1	74,305,807.70	100.0000	\$74,305,807.70

Grand Total \$1,001,967,670.59

* 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

September 30, 2015**FY 2015-2016**

FUND	BALANCE @	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	BALANCE @
NUMBER	06/30/15	07/21/15						09/30/15
100300	2,375,175.55	(142,418.65)						2,232,756.90
TOTALS	2,375,175.55	-142,418.65	0.00	0.00	0.00	0.00	0.00	2,232,756.90

* East Bay Regional Communications System Authority

EXHIBITS

CONTRA COSTA COUNTY Portfolio Summary Report AS OF SEPTEMBER 30, 2015

Exhibit I

Portfolio Characteristics

Par	\$2,365,487,912.15
Cost	\$2,367,656,500.22
Market Value	\$2,369,459,179.11
Weighted Yield to Maturity	0.55%
Weighted Average Days to Maturity	244
Weighted Duration	0.67 yr

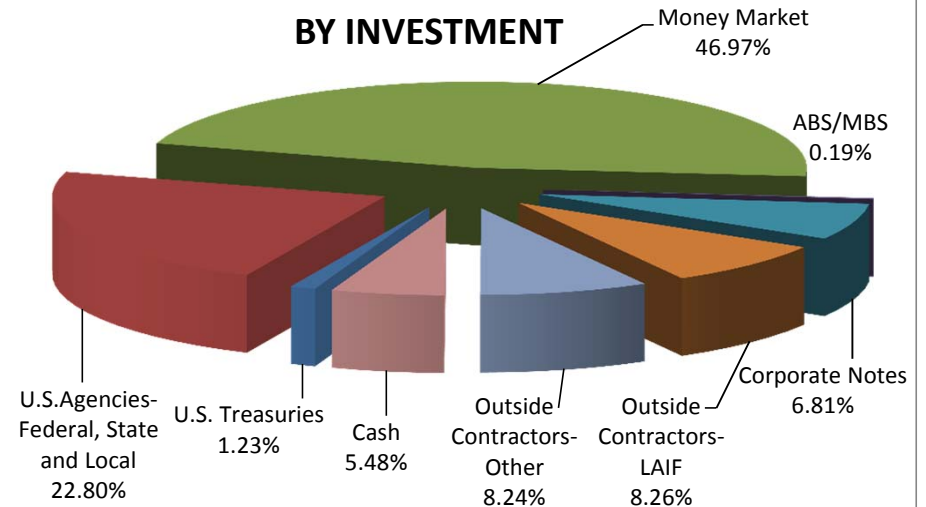
Portfolio Breakdown by Investment

Investments	Par Value	Percent of Total
U.S. Treasuries	\$29,160,000.00	1.23%
U.S. Agencies-Federal, State and Local	539,396,000.00	22.80%
Money Market	1,111,173,654.09	46.97%
ABS/MBS	4,595,000.00	0.19%
Corporate Notes	161,007,000.00	6.81%
Outside Contractors-LAIF	195,505,003.78	8.26%
Outside Contractors-Other	195,006,519.01	8.24%
Cash	129,644,735.27	5.48%
TOTAL*	\$2,365,487,912.15	100.00%

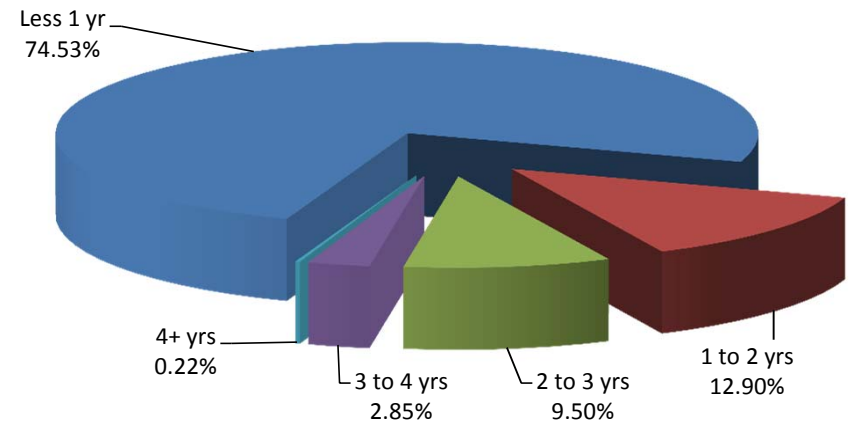
Maturity Distribution

Time	Par Value	Percent of Total
Less 1 yr	\$1,763,021,826.93	74.53%
1 to 2 yrs	305,078,483.04	12.90%
2 to 3 yrs	224,792,098.21	9.50%
3 to 4 yrs	67,462,747.07	2.85%
4+ yrs	5,132,756.90	0.22%
TOTAL*	\$2,365,487,912.15	100.00%

PORTFOLIO BREAKDOWN BY INVESTMENT



MATURITY DISTRIBUTION



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

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

**CONTRA COSTA COUNTY INVESTMENT POOL
PERFORMANCE SUMMARY
AS OF SEPTEMBER 30, 2015**

	<u>PAR</u> (<u>\$</u>)	³ <u>PERCENT OF</u> <u>PORTFOLIO</u> (<u>%</u>)	<u>YTM</u> (<u>%</u>)	<u>WEIGHTED</u> <u>AVERAGE DAYS TO</u> <u>MATURITY AT</u> <u>END-OF-QUARTER</u> (<u>day</u>)	<u>DURATION</u> (<u>year</u>)	
A. Investments Managed by Treasurer's Office	\$1,845,331,654.09	78.08%	0.5859%	305	0.82	¹
B. Investments Managed by Outside Contractors						
1. Local Agency Investment Fund	\$195,505,003.78	8.27%	0.3300%	1	N/A	
2. Other						
a. Wells Capital Management	\$44,187,952.42	1.87%	0.5750%	328	0.47	²
b. CalTRUST (Short-Term Fund)	\$148,585,809.69	6.29%	0.5200%	1	N/A	
C. Cash	\$129,644,735.27	5.49%	0.3500%	⁴ 1	N/A	

³ Yield to Maturity on Portfolio at End-of-Quarter = 0.55%

³ Weighted Average Days to Maturity on Portfolio at End-of-Quarter = 244

³ Weighted Duration at End-of-Quarter = 0.67

1. Data is provided by Sungard.

2. Data is provided by Wells Cap Management.

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

4. Earnings Credit Rate on Investable Balance

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

CONTRA COSTA COUNTY INVESTMENT POOL

	<u>As of September 30, 2015</u>	<u>As of June 30, 2015</u>	<u>CHANGE IN VALUE</u>	
<u>TYPE</u>	<u>PAR VALUE</u>	<u>PAR VALUE</u>	<u>FROM PREV. QTR.</u>	<u>% CHANGE</u>
A. Investments Managed by Treasurer's Office				
1. U.S. Treasuries (STRIPS, Bills, Notes)	\$29,160,000.00	\$23,915,000.00	\$5,245,000.00	21.93%
2. U.S. Agencies				
Federal Agriculture Mortgage Corporation	0.00	0.00	0.00	0.00%
Federal Home Loan Banks	223,502,000.00	250,197,000.00	(26,695,000.00)	-10.67%
Federal National Mortgage Association	102,316,000.00	110,156,000.00	(7,840,000.00)	-7.12%
Federal Farm Credit Banks	124,211,000.00	118,941,000.00	5,270,000.00	4.43%
Federal Home Loan Mortgage Corporation	82,142,000.00	125,592,000.00	(43,450,000.00)	-34.60%
Municipal Bonds	7,225,000.00	7,225,000.00	0.00	0.00%
Subtotal	539,396,000.00	612,111,000.00	(72,715,000.00)	-11.88%
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	612,848,000.00	864,581,000.00	(251,733,000.00)	-29.12%
Negotiable Certificates of Deposit	495,732,000.00	555,471,000.00	(59,739,000.00)	-10.75%
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	1,111,173,654.09	1,422,645,654.09	(311,472,000.00)	-21.89%
4. Asset Backed Securities/Mortgage Backed Securities	4,595,000.00	3,320,000.00	2,093,548.49	100.00%
5. Corporate Notes	161,007,000.00	135,272,000.00	25,735,000.00	19.02%
TOTAL	1,845,331,654.09	2,197,263,654.09	(351,932,000.00)	-16.02%
B. Investments Managed by Outside Contractors				
1. Local Agency Investment Fund	195,505,003.78	211,941,083.45	(16,436,079.67)	-7.76%
2. Other				
a. EBRCS Bond	2,232,756.90	2,375,175.55	(142,418.65)	-6.00%
b. Miscellaneous (BNY)	0.00	14,154.06	(14,154.06)	-100.00%
c. Wells Capital Management	44,187,952.42	44,067,461.99	120,490.43	0.27%
d. CalTRUST (Short-Term Fund)	148,585,809.69	148,585,809.69	0.00	0.00%
Subtotal	195,006,519.01	195,042,601.29	(36,082.28)	-0.02%
TOTAL	390,511,522.79	406,983,684.74	(16,472,161.95)	-4.05%
C. Cash	129,644,735.27	293,359,942.38	(163,715,207.11)	-55.81%
* GRAND TOTAL (FOR A , B, & C)	<u>\$2,365,487,912.15</u>	<u>\$2,897,607,281.21</u>	<u>(\$532,119,369.06)</u>	<u>-18.36%</u>

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

CONTRA COSTA INVESTMENT POOL

Exhibit IV

INVESTMENTS MANAGED BY TREASURER'S OFFICE

QUARTERLY COUPON RATES, YIELD TO MATURITY

Fiscal Year		Quarter Ending			
		September	December	March	June
2015/16	Coupon Rate	0.6433%			
	Yield to Maturity	0.5859%			
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

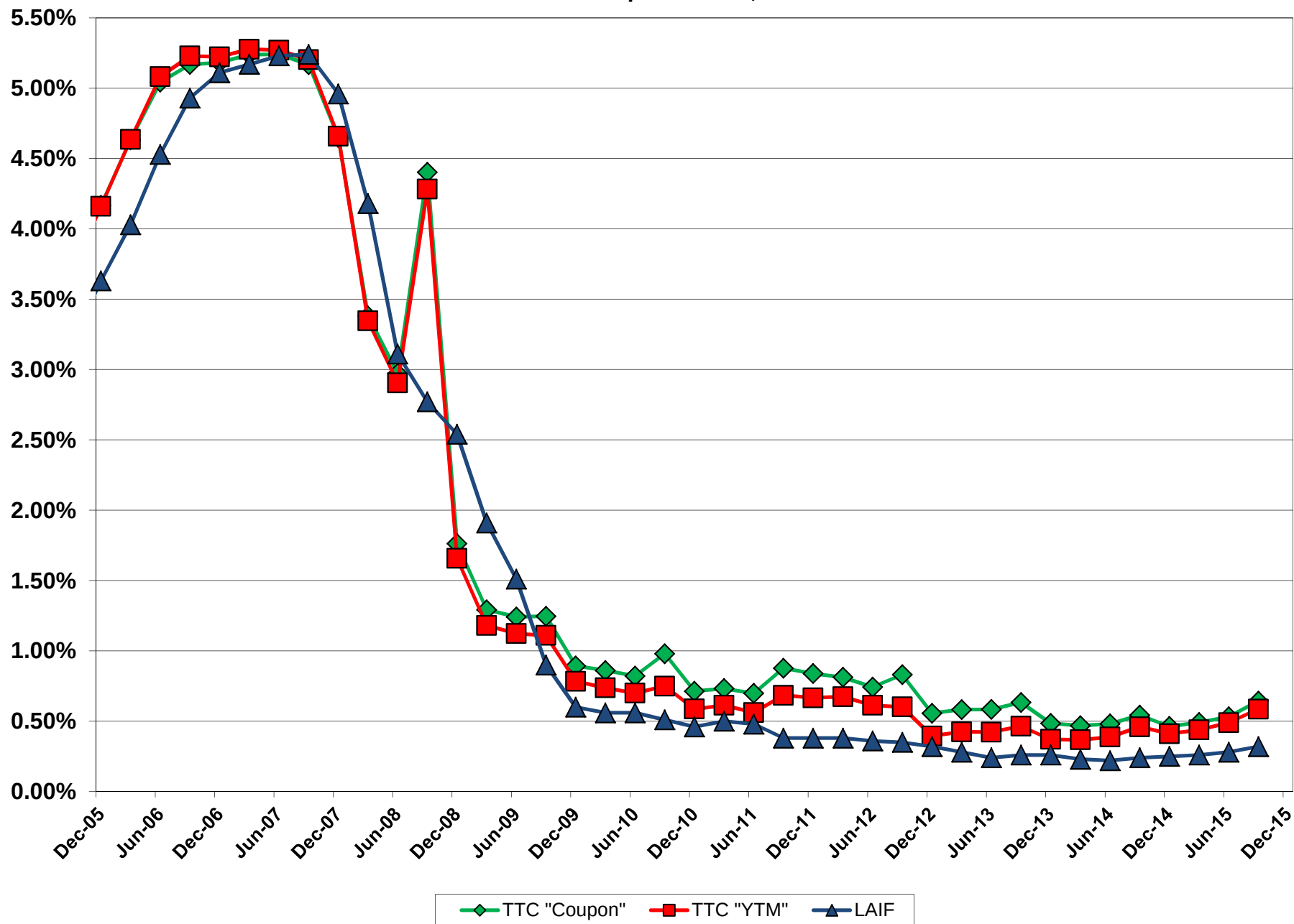
Exhibit IV (a)

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

		Quarter Ending			
		September	December	March	June
2015/16	Apportionment Rate	0.32%			
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%

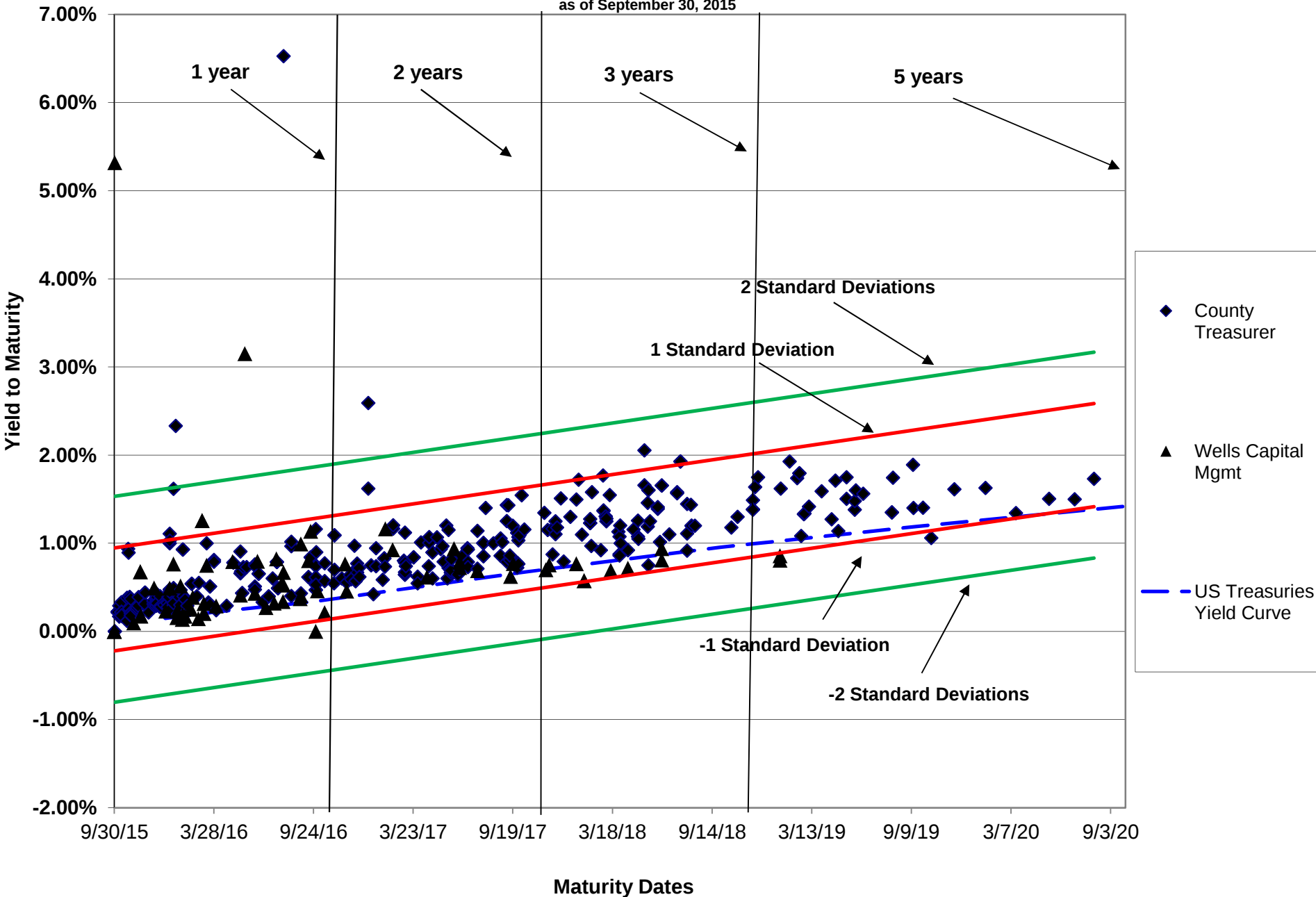
Contra Costa County Investment Pool

as of September 30, 2015



Risk Assessment

as of September 30, 2015



Risk Assessment

Exhibit IV (d)

(Securities Greater Than Two Standard Deviations)

As of September 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
677520FR4	OH ST-TXB-DEV ASST-A ³	7/11/14	750,000.00	796,050.00	770,212.50	5.39	10/1/15	5.32
928668AD4	VOLKSWAGEN GROUP AMERICA ³	5/23/14	500,000.00	500,000.00	492,603.80	0.55	5/23/16	3.15
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	157,115.75	4.75	1/19/16	2.33

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.
3. Security purchased by Wells Cap Management.

CONTRA COSTA COUNTY INVESTMENT POOL

AVERAGE INFORMATION
July 1, 2015 through September 30, 2015

	AVERAGE DAILY BALANCE (PAR)	PERCENT OF PORTFOLIO	AVERAGE RETURN	AVERAGE DAYS TO MATURITY AS A PERCENT OF PORTFOLIO	AVERAGE DAYS TO MATURITY FOR THE QUARTER
A. Investments Managed by Treasurer's Office	\$1,929,903,567.00	78.34%	0.5680%	250.75	320
B. Investments Managed by Outside Contractors					
1. Local Agency Investment Fund	\$196,339,554.84	7.97%	0.3290%	0.08	1
2. Other					
a. Wells Capital Management	\$44,129,836.35	1.79%	0.5427%	6.05	338
b. CalTRUST Short Term Fund	\$148,585,809.69	6.03%	0.5033%	0.06	1
c. Cash	\$144,695,297.07	5.87%	0.2476%	0.06	1
Total	<u>\$2,463,654,064.96</u>	100.00%			
* Weighted Average Return of Portfolio =			<u>0.53%</u>	<u>257</u>	

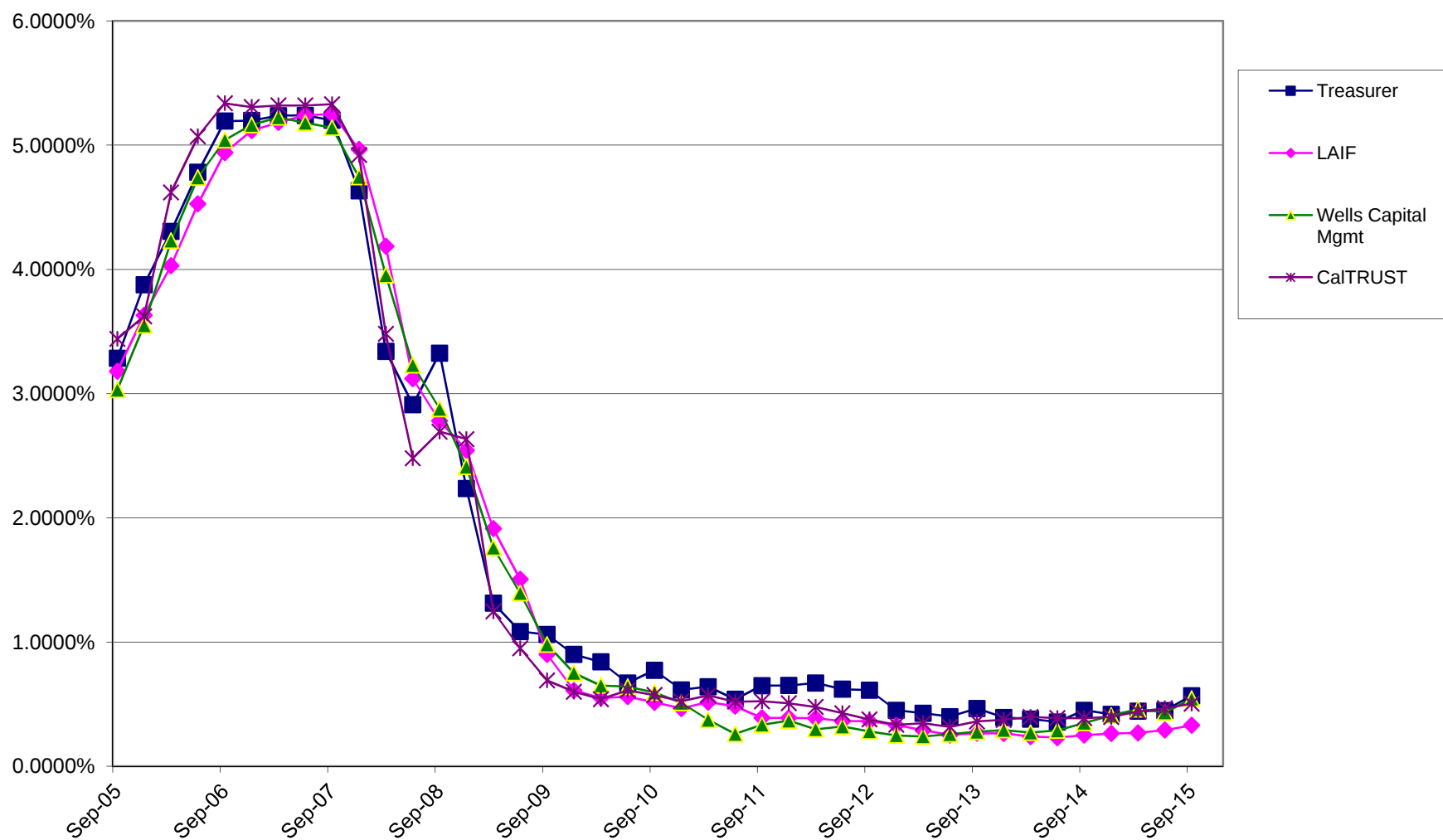
* Excludes: Section B.2.a (EBRCS Bond) of the Investment Pool Summary and Futuris Public Entity Trust
 LAIF and CalTRUST Short Term Fund are subject to a one day call of principal provision

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

<u>Pool Rates:</u>	<u>YTM as of 9/30/15</u>	<u>Quarterly Ave.</u>	<u>Average Days to Maturity</u>	
Total County Portfolio	0.55%	0.53%	300	
Investments Managed by Treasurer's Office	0.59%	0.57%	320	
Wells Capital Management	0.58%	0.54%	338	
CalTRUST Short Term Fund	0.52%	0.50%	436	*
	<u>Quarterly Apportionment Rate</u>	<u>PMIA Ave. Effective Yield</u>		
Local Agency Investment Fund (LAIF)	0.32%	0.33%	210	*
		<u>7/1/15 - 9/30/15</u>		
<u>Benchmarks:</u>	<u>9/30/15</u>	<u>High</u>	<u>Ave.</u>	<u>Low</u>
Federal Fund Rate	0.0500%	0.3500%	0.1322%	0.0500%
Six Month Treasury Bill	-0.0150%	0.1925%	0.1054%	-0.0150%
Six Month LIBOR	0.5340%	0.5545%	0.5051%	0.4445%
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 September 30, 2015



**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
September 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	0.4843%	\$10,000,000.00	\$10,000,000.00	\$9,952,450.00	Float quarterly: LIBOR +20 bps	8177
Bank of Nova Scotia Float Rate 6/10/16	06417HMU7	6/13/14	0.4622%	\$2,450,000.00	\$2,443,284.96	\$2,448,520.20	Float quarterly: LIBOR +18 bps	6911
FFCB Callable Note 11/29/16	3133EC5B6	12/28/12	0.6400%	\$10,000,000.00	\$10,000,300.00	\$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	0.4335%	\$500,000.00	\$499,870.00	\$500,000.00	Float quarterly: LIBOR +15 bps	6911
Intel Structured Callable 12/15/17	458140AL4	1/27/14	1.3500%	\$5,211,000.00	\$5,201,672.31	\$5,179,629.78	Make-whole call +12.5 bps until 12/15/17	8177
FNMA Callable Multi-Step Up 5/22/18	3136G1M63	5/22/13	0.7500%	\$10,000,000.00	\$9,999,600.00	\$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	\$10,046,100.00	\$10,000,000.00	One time: 5/25/16	8177
FNMA Callable Mult-Step Up 6/12/18	3136G1MU0	6/12/13	1.0000%	\$5,000,000.00	\$5,007,300.00	\$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
BB&T Corp Callable 2/1/19	05531FAQ6	9/29/15	2.2500%	\$1,960,000.00	\$1,980,011.60	\$1,987,430.20	Call anytime on or after 1/2/19	7903
Total				<u>\$53,721,000.00</u>				

* Fund #

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
September 30, 2015**

Exhibit VI (a)

<u>DESCRIPTION</u>	<u>CUSIP</u>	<u>MATURITY DATE</u>	<u>PAR</u> (\$)	<u>MARKET</u> (\$)	<u>COST</u> (\$)	<u>PROVISIONS</u>
AMERICAN HONDA FINANCE 9/20/2017 0.7626	02665WAY7	9/20/2017	2,800,000.00	2,801,072.40	2,809,996.00	Float quarterly: LIBOR +45 bps
AMERICAN HONDA FINANCE 12/11/2017 0.545	02665WAR2	12/11/2014	8,000,000	7,967,480.00	8,000,000.00	Float quarterly: LIBOR +31 bps
ANAHEIM FING AUTH-B 5/1/2016 1%	03255LGX1	5/1/2016	2,850,000	2,853,391.50	2,850,000.00	Make-whole call
BANK OF AMERICA NA 11/14/2016 0.7089%	06050TSL9	11/14/2016	2,200,000.00	2,197,857.20	2,200,000.00	Float quarterly: LIBOR +47 bps
BANK OF AMERICA NA 2/14/2017 0.7061%	06050TLU4	2/14/2017	500,000.00	499,010.00	500,000.00	Float quarterly: LIBOR +47 bps
BANK OF AMERICA NA 06/05/2017	06050TMB5	6/5/2017	2,250,000.00	2,244,255.75	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	4,976,210.00	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	2,370,423.85	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	2,738,821.25	2,750,000.00	Float quarterly: LIBOR +30 bps
BMWOT 2014-A A2 4/25/2017 0.53%	09658UAB5	4/25/2017	5,607,835.57	5,604,521.34	5,607,646.02	5% clean up call
BRANCH BANKING & TRUST 12/1/2016 0.6743	07330NAF2	12/1/2016	5,000,000.00	5,003,925.00	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	8,131,483.75	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	1,996,576.00	1,994,850.00	Float quarterly: LIBOR +32 bps
CA UNI-FLT-G-TXB-Y-2 7/1/2041 0.656%	91412GFA8	7/1/2017	3,250,000.00	3,249,447.50	3,250,000.00	Float monthly: US0001M +50 bps
CALIFORNIA ST DEPT .991% 12/1/16	13066KW21	12/1/2016	1,250,000.00	1,254,187.50	1,251,250.00	Make-whole call +20 bps
CCCIT 2012-A1 A1 10/10/2017 0.55%	17305EEW1	10/10/2017	8,000,000.00	8,000,088.00	8,006,875.04	5% clean up call
CCCIT 2013-A6 A6 9/7/2018 1.32%	17305EFE0	9/7/2018	4,250,000.00	4,270,757.00	4,282,871.07	5% clean up call
CHAIT 2006-A2 A2 4/16/2018 5.16%	161571BC7	4/16/2018	2,426,000.00	2,466,128.47	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	13,038,974.00	13,057,890.69	10% clean up call
CHARLES SCHWABCORP 0.85% 12/04/15	808513AH8	12/4/2015	4,500,000.00	4,503,393.00	4,516,965.00	Make-whole call +10 bps until 12/4/15
CHEVRON CORP 3/2/2018 0.432967%	166764AW0	3/2/2018	4,000,000.00	3,975,736.00	4,000,000.00	Float quarterly: LIBOR +17 bps
CISCO SYSTEMS INC 06/15/2018	17275RAY8	6/15/2018	5,500,000.00	5,476,069.50	5,500,000.00	Float quarterly: LIBOR +31 bps
CITIGROUP INC 7/25/2016 1.2161%	172967GV7	7/25/2016	3,000,000.00	3,008,790.00	3,018,570.00	Float quarterly: LIBOR +96 bps
CITIGROUP INC 3/10/2017 0.7744%	172967HL8	3/10/2017	1,000,000.00	998,286.00	999,690.00	Float quarterly: LIBOR +54 bps
CITIGROUP INC 4/27/2018 0.967%	172967JQ5	4/27/2018	5,000,000.00	4,982,220.00	5,000,000.00	Float quarterly: LIBOR +69 bps
COMCAST CORP 6/15/2016 4.95%	20030NAG6	6/15/2016	1,402,000.00	1,443,263.66	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	9,999,610.00	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	5,474,892.50	5,500,000.00	Float quarterly: LIBOR +68 bps
FANNIE MAE 02/27/2017 0.65%	3135G0XL2	2/27/2017	3,660,000.00	3,657,291.60	3,654,876.00	Quarterly; First 11/27/13; Last 11/27/16
FREDDIE MAC 4/14/2017 0.8%	3134G6PN7	4/14/2017	10,000,000.00	10,009,370.00	10,012,500.00	One time: 4/14/16
FREDDIE MAC 5/25/17 0.80%	3134G6W41	5/25/2017	10,000,000.00	10,006,030.00	10,000,000.00	One time: 11/25/15
FREDDIE MAC 0.85% 05/26/2017	3134G6E82	5/26/2017	11,545,000.00	11,556,787.45	11,543,845.50	Quarterly; First 8/26/15; Last 2/26/17
FREDDIE MAC 0.75% 05/26/2017	3134G6R70	5/26/2017	5,000,000.00	5,000,410.00	4,995,500.00	One time: 5/26/16
FREDDIE MAC 0.85% 06/16/2017	3134G6W66	6/16/2017	5,000,000.00	5,015,485.00	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	10,000,620.00	9,997,500.00	Call anytime after 10/6/15
FEDERAL FARM CREDITBANK 10/14/2016 0.6	3133EDXG2	10/14/2016	5,000,000	5,000,860.00	5,005,000.00	Call anytime after 10/14/15
FIFTH THIRD BANK 2/26/2016 0.9%	31677QAX7	2/26/2016	6,810,000.00	6,810,279.21	6,821,310.80	Call anytime after 1/26/16
FIFTH THIRD BANK 11/18/2016 0.7481%	31677QA22	11/18/2016	8,360,000.00	8,351,991.12	8,371,221.50	Float quarterly: LIBOR +51 bps; Call after 10/18/16
GE DEALER FLOORPLANMASTER NT 04/20/18	36159LCF1	4/20/2018	4,690,000.00	4,685,333.45	4,690,000.00	Float monthly: LIBOR +40 bps; 10% clean up call
GEET 2015-1 A2 11/24/2017 0.89%	36164EAB1	11/24/2017	6,500,000.00	6,506,675.50	6,499,301.25	10% clean up call
GENERAL ELEC CAPCORP 05/11/2016	36962G2V5	5/11/2016	4,635,000.00	4,639,185.41	4,583,207.70	Float quarterly: LIBOR +20 bps
GEORGIA POWER COMPANY 4/15/2016 3%	373334JV4	4/15/2016	4,395,000.00	4,446,922.53	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	5,499,956.00	5,499,959.85	10% clean up call
HAROT 2014-1 A2 8/22/2016 0.41%	43813JAB1	8/22/2016	769,683.45	769,466.40	769,625.26	10% clean up call
HAROT 2014-2 A2 9/19/2016 0.39%	43814GAB6	9/19/2016	910,420.00	910,065.85	910,348.90	10% clean up call
HAROT 2015-1 A2 7/17/2017 0.7%	43814KAB7	6/15/2017	5,435,000.00	5,434,353.24	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	4,244,572.75	4,247,675.80	10% clean up call
HAWAII-TXBL-REF-ES 8/1/2016 0.731%	419791SE4	8/1/2016	14,250,000.00	14,274,367.50	14,251,690.00	Make-whole call +10 bps
HDMOT 2013-1 A3 7/16/2018 0.65%	41283YAC1	7/16/2018	804,737.65	804,361.84	803,668.84	10% clean up call
HDMOT 2015-1 A2A 1/15/2019 0.95%	41284BAB2	1/15/2019	10,313,474.29	10,312,071.66	10,313,390.76	10% clean up call
HONDA AUTO RECEIV-ABLES 08/21/2017	43813NAB2	8/21/2017	2,000,000.00	1,999,042.00	1,999,880.20	10% clean up call
HSBC USA INC 11/13/2017 0.57185%	40428HPM8	11/13/2017	7,955,000.00	7,881,448.07	7,953,996.43	Float quarterly: LIBOR +34 bps
HSBC USA INC 8/7/2018 1.0809%	40428HPW6	8/7/2018	2,000,000.00	1,996,068.00	2,000,000.00	Float quarterly: LIBOR +77 bps
IBM CORP 7/22/2016 1.95%	459200GX3	7/22/2016	12,450,000.00	12,593,038.05	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	7,776,615.00	7,700,000.00	Make-whole call +25 bps
JDOT 2015-A A2A 2/15/2018 0.87%	47787UAB9	2/15/2018	7,155,000.00	7,155,135.95	7,154,539.22	10% clean up call
JDOT 2015-B A20 6/15/2018 0.98%	47787WAB5	6/15/2018	4,500,000.00	4,501,534.50	4,499,848.35	10% clean up call
JOHN DEERE CAPITAL CORP 1/16/2018 0.543	24422ESU4	1/16/2018	12,165,000.00	12,120,768.06	12,181,594.50	Float quarterly: LIBOR +29 bps

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

<u>DESCRIPTION</u>	<u>CUSIP</u>	<u>MATURITY DATE</u>	<u>PAR</u> (\$)	<u>MARKET</u> (\$)	<u>COST</u> (\$)	<u>PROVISIONS</u>
JP MORGAN CHASE BANKNA 6/13/2016 0.6101	48121CJM9	6/13/2016	6,650,000.00	6,635,749.05	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	1,498,833.00	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	8,001,752.00	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	6,006,708.00	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	79,831.61	79,820.91	79,828.51	10% clean up call
MANUF & TRADERS TRUST CO 7/25/2017 0.53	55279HAH3	7/25/2017	5,000,000.00	4,995,255.00	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	1,585,704.88	3,974,855.79	10% clean up call
MBALT 2015-A A2A 2/15/2017 0.78%	58768LAB9	2/15/2017	3,492,029.01	3,492,727.42	3,491,831.71	10% clean up call
MBART 2014-1 A2 2/15/2017 0.43%	587729AB0	2/15/2017	752,353.41	752,196.92	752,309.24	10% clean up call
MISSISSIPPI ST-B-TXBL 10/1/2016 0.64%	605581FW2	10/1/2016	2,780,000.00	2,784,976.20	2,780,000.00	Make-whole call +20 bps
MISSISSIPPI ST-D-REF 10/1/2015 0.31%	605581EN3	10/1/2015	2,510,000.00	2,510,000.00	2,510,000.00	Make-whole call +25 bps
MISSISSIPPI ST-D-REF 10/1/2016 0.64%	605581EP8	10/1/2016	2,520,000.00	2,524,510.80	2,520,000.00	Make-whole call +25 bps
MORGAN STANLEY 1/5/2018 1.007098%	61761JVN6	1/5/2018	7,938,000.00	7,934,983.56	7,946,613.24	Float quarterly: LIBOR +74 bps
NALT 2014-B A2A 4/17/2017 0.73%	65490BAB1	4/17/2017	6,706,936.06	6,708,753.64	6,706,410.91	10% clean up call
NAROT 2014-B A2 6/15/2017 0.6%	65477WAB2	6/15/2017	3,112,961.01	3,111,046.53	3,112,793.84	5% clean up call
NAROT 2015-A A2 9/15/2017 0.67%	65477UAB6	9/15/2017	5,000,000.00	4,998,455.00	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	3,707,957.55	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	10,009,700.00	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	2,505,550.00	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	3,850,000.00	4,086,390.00	Call anytime after 10/1/15
PNC BANK NA 06/01/2018	69353REN4	6/1/2018	3,000,000.00	2,982,504.00	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	7,739,223.31	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	5,600,000.00	5,600,000.00	Float monthly: LIBOR +35 bps
STATE STREET BANK & TRST 12/08/15	85744NAB7	12/8/2015	4,280,000.00	4,278,472.04	4,272,056.00	Float quarterly: LIBOR +20 bps
TAOT 2014-B A2 12/15/2016 0.4%	89231RAB0	12/15/2016	310,617.02	310,500.23	310,590.09	5% clean up call
TAOT 2013-A A3 1/17/2017 0.55%	89236RAC3	1/17/2017	960,933.77	960,756.96	961,534.36	5% clean up call
TAOT 2014-A A31 2/15/2017 0.67%	89231MAC9	12/15/2017	1,250,000.00	1,249,011.25	1,247,412.11	5% clean up call
TAOT 2015-A A2 7/17/2017 0.71%	89236WAB4	7/17/2017	6,700,000.00	6,700,134.00	6,699,936.35	5% clean up call
TAOT 2015-C A2A 2/15/2018 0.93%	89231TAB6	2/15/2018	5,550,000.00	5,556,182.70	5,549,553.78	5% clean up call
TOYOTA MOTOR CREDITCORP 9/15/2016 2%	89233P5E2	9/15/2016	895,000.00	905,475.98	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	1,832,507.10	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	2,518,234.29	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	12,964,744.00	13,000,000.00	Float quarterly: LIBOR +32 bps
UNIVERSITY CALIF REVS 07/01/2041 ¹	91412GEZ4	7/1/2017	10,880,000.00	10,878,150.40	10,880,000.00	Float monthly: LIBOR +58 bps
UNION BANK NA9/26/2016 1.5%	90521APH5	9/26/2016	4,575,000.00	4,594,155.53	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	4,501,854.00	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	4,994,750.00	4,503,960.00	Float quarterly: LIBOR +23 bps
USAOT 2014-1 A31 2/15/2017 0.58%	90290KAC9	12/15/2017	2,420,000.00	2,097,846.78	2,419,054.70	10% clean up call
USAOT 2015-1 A2 3/15/2018 0.82%	90290XAB3	3/15/2018	11,430,000.00	11,453,248.62	11,429,574.80	10% clean up call
VALET 2013-2 A3 4/20/2018 0.7%	92867PAC7	4/20/2018	5,140,495.03	5,129,612.61	5,124,631.76	10% clean up call
VERIZON COMMUNICATIONS 9/15/2016 1.7823	92343VBL7	9/15/2016	1,925,000.00	1,943,274.03	1,925,000.00	Float quarterly: LIBOR +153 bps
VERIZON COMMUNICATIONS 6/9/2017 0.6306%	92343VCD4	6/9/2017	1,000,000.00	1,943,274.03	1,000,000.00	Float quarterly: LIBOR +40 bps
VWALT 2014-A A3 4/20/2017 0.8%	92867QAD3	4/20/2017	8,213,000.00	8,212,843.95	8,218,292.62	10% clean up call
VWALT 2015-A A2A 6/20/2017 0.87%	92867VAB6	6/20/2017	1,817,754.77	1,817,393.04	1,817,745.87	10% clean up call
TOTAL			511,343,462.84	510,345,806.57	512,394,695.18	

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 \$1,002.0 million as of 9/30/15. 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
September 30, 2015**

<u>DESCRIPTION</u>	<u>CUSIP</u>	<u>MATURITY DATE</u>	<u>PAR</u>	<u>MARKET</u>	<u>COST</u>	<u>PROVISIONS</u>
AMERICAN HONDA FINANCE	02665WAY7	09/20/2017	\$500,000.00	\$500,080.99	\$500,000.00	Float quarterly: LIBOR +45 bps
ANAHEIM FING AUTH-B	03255LGX1	05/01/2016	\$750,000.00	\$754,017.50	\$750,000.00	Make-whole call
BANK OF AMERICA NA	06050TLU4	02/14/2017	\$500,000.00	\$499,529.53	\$500,000.00	Float quarterly: LIBOR +47 bps
BANK OF AMERICA NA	06050TMB5	06/05/2017	\$250,000.00	\$249,486.65	\$250,000.00	Float quarterly: LIBOR +45 bps
BB&T CORPORATION	05531FAG8	02/16/2016	\$750,000.00	\$757,584.92	\$766,320.00	Call anytime on or after 2/16/16
BERKSHIRE HATHAWAY FIN	084664CD1	01/12/2018	\$750,000.00	\$747,927.92	\$750,000.00	Float quarterly: LIBOR +30 bps
CISCO SYSTEMS INC	17275RAY8	06/15/2018	\$750,000.00	\$746,934.50	\$750,000.00	Float quarterly: LIBOR +31 bps
FEDERAL FARM CREDIT BANK	3133EDGM8	03/10/2016	\$200,000.00	\$200,045.63	\$199,336.00	Call anytime on or after 6/10/14
FEDERAL FARM CREDIT BANK	3133EDGM8	03/10/2016	\$1,000,000.00	\$1,000,228.17	\$998,200.00	Call anytime on or after 6/10/14
FEDERAL FARM CREDIT BANK	3133EDXG2	10/14/2016	\$1,000,000.00	\$1,003,280.06	\$1,001,000.00	Call anytime on or after 10/14/15
FITAT 2014-2 A2A	31679KAB6	04/17/2017	\$239,638.69	\$239,601.30	\$239,612.35	10% clean up call
GEET 2015-1 A2	36164EAB1	11/24/2017	\$400,000.00	\$400,489.91	\$399,957.00	10% clean up call
HAROT 2014-2 A2	43814GAB6	09/19/2016	\$45,521.00	\$45,509.70	\$45,517.44	10% clean up call
HAROT 2015-1 A2	43814KAB7	06/15/2017	\$335,000.00	\$335,064.36	\$334,982.51	10% clean up call
HAWAII-TXBL-REF-ES	4197915E4	08/01/2016	\$750,000.00	\$752,196.25	\$750,000.00	Make-whole call +10 bps
HDMOT 2015-1 A2A	41284BAB2	01/15/2019	\$399,747.07	\$399,834.83	\$399,743.83	10% clean up call
HOME DEPOT INC	437076BJ0	09/15/2017	\$750,000.00	\$751,401.98	\$751,401.98	Float quarterly: LIBOR +37 bps
HTMOT 2014 - A A2	41284AAB4	04/15/2018	\$108,098.21	\$108,053.54	\$108,090.89	10% clean up call
JDOT 2014-A A2	47787VAB7	09/15/2016	\$133,407.57	\$133,404.37	\$133,402.36	10% clean up call
JDOT 2015-B A2	47787WAB5	06/15/2018	\$400,000.00	\$400,375.96	\$399,986.52	10% clean up call
MBALT 2014-A A2A	58768EAC3	09/15/2015	\$15,632.82	\$15,634.06	\$15,632.41	10% clean up call
MISSISSIPPI ST-B-TXBL	605581FW2	10/01/2016	\$300,000.00	\$301,497.00	\$300,000.00	Make-whole call +20 bps
PNC BANK NA	69349LAH1	01/28/2016	\$750,000.00	\$751,559.25	\$751,785.00	Call anytime on or after 12/28/15
PENAR 2013-1A A1	70659PAE1	11/18/2017	\$750,000.00	\$750,064.26	\$750,000.00	Float monthly: LIBOR +39 bps
NAROT 2014-B A2	65477WAB2	06/15/2017	\$602,508.59	\$602,298.72	\$602,476.24	5% clean up call
STATE OF OHIO REVENUE BOND	677520FR4	10/01/2015	\$750,000.00	\$770,212.50	\$750,000.00	Call anytime on or after 10/1/15
TAOT 2015-A A2	89236WAB4	07/17/2017	\$600,000.00	\$600,201.33	\$599,994.30	5% clean up call
UNIV OF CALIFORNIA REVENUES	91412GUT0	05/15/2016	\$250,000.00	\$250,941.28	\$250,000.00	Make-whole call +5 bps
USAOT 2015-1 A2	90290XAB3	03/15/2018	\$480,000.00	\$481,151.25	\$479,982.14	10% clean up call
US BANK NA CINCINNATI	90331HMR1	01/26/2018	\$300,000.00	\$300,455.86	\$300,000.00	Float quarterly: LIBOR +30 bps
US BANK NA CINCINNATI	90331HMR1	01/26/2018	\$450,000.00	\$450,683.80	\$451,206.00	10% clean up call
VOLKSWAGEN GROUP AMERICA	928668AD4	05/23/2016	\$500,000.00	\$492,603.80	\$500,000.00	Float quarterly: LIBOR +22 bps
Total			\$15,759,553.94	\$15,792,351.18	\$15,778,626.97	



Exhibit VII
State of California
Pooled Money Investment Account

Portfolio as of 09-30-15

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	\$ 2,350	\$ 950	\$ 1,750	\$ 850	\$ 800	\$ 4,150	\$ 500	\$ 5,700	\$ 6,200	\$ 10,900	\$ 500		
REPO													
TDs	\$ 1,770	\$ 1,058	\$ 1,538	\$ 522	\$ 430	\$ 311							
AGENCY	\$ 903	\$ 250	\$ 750	\$ 950	\$ 1,030	\$ 1,350	\$ 1,725	\$ 1,700	\$ 505	\$ 577	\$ 781		
CP	\$ 1,400	\$ 650	\$ 375	\$ 50	\$ 150	\$ 200							
CDs + BNs	\$ 5,900	\$ 1,500	\$ 2,625	\$ 1,250	\$ 400	\$ 600	\$ 500	\$ 500	\$ 200				
CORP BND													
TOTAL													
\$ 67,100	\$ 12,323	\$ 4,408	\$ 7,038	\$ 3,622	\$ 2,810	\$ 6,611	\$ 2,725	\$ 7,900	\$ 6,905	\$ 11,477	\$ 1,281		
PERCENT	18.4%	6.6%	10.5%	5.4%	4.2%	9.9%	4.1%	11.8%	10.3%	17.1%	1.9%	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.

Exhibit VII (a)
State of California



State of California
Pooled Money Investment Account
Market Valuation
9/30/2015

Description	Carrying Cost Plus			
	Accrued Interest	Purch.	Amortized Cost	Fair Value
United States Treasury:				
Bills	\$ 12,871,664,593.62	\$ 12,883,160,576.35	\$ 12,891,502,500.00	NA
Notes	\$ 21,753,246,738.90	\$ 21,752,488,853.94	\$ 21,783,297,000.00	\$ 27,448,187.50
Federal Agency:				
SBA	\$ 602,701,636.28	\$ 602,693,367.65	\$ 596,900,482.69	\$ 522,669.38
MBS-REMICs	\$ 80,585,488.85	\$ 80,585,488.85	\$ 86,209,374.07	\$ 382,602.35
Debentures	\$ 1,364,527,837.95	\$ 1,364,526,185.17	\$ 1,365,823,350.00	\$ 1,384,349.30
Debentures FR	\$ -	\$ -	\$ -	\$ -
Discount Notes	\$ 7,086,977,374.95	\$ 7,092,738,013.84	\$ 7,093,404,000.00	NA
GNMA	\$ -	\$ -	\$ -	\$ -
Supranational Debentures	\$ 350,165,819.35	\$ 350,165,819.35	\$ 350,950,000.00	\$ 454,512.50
CDs and YCDs FR	\$ -	\$ -	\$ -	\$ -
Bank Notes	\$ 600,000,000.00	\$ 600,000,000.00	\$ 600,018,032.38	\$ 456,888.90
CDs and YCDs	\$ 12,875,010,933.58	\$ 12,875,010,933.58	\$ 12,872,759,172.35	\$ 8,756,708.37
Commercial Paper	\$ 2,822,034,319.49	\$ 2,823,728,763.90	\$ 2,823,785,298.62	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -	\$ -
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 5,628,540,000.00	\$ 5,628,540,000.00	\$ 5,628,540,000.00	NA
AB 55 & GF Loans	\$ 458,557,202.41	\$ 458,557,202.41	\$ 458,557,202.41	NA
TOTAL	\$ 66,494,011,945.38	\$ 66,512,195,205.04	\$ 66,551,746,412.52	\$ 39,405,918.30

Fair Value Including Accrued Interest

\$ 66,591,152,330.82

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 **(1.000594646)**.
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 \$20,011,892.92 or \$20,000,000.00 x **1.000594646**.

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 September 30, 2015:

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

1. Structured Notes

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

Securities Accountability

Structured Notes

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

U.S. \$0.000 million As of: 09/30/15

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	\$	602.693 million
b. Agency MBS-REMIC'S	\$	<u>80.585 million</u>
(Medium term sub-total)	\$	683.278 million
c. Commercial Paper (Short term sub-total)	\$	524.146 million

U.S. \$1,207.424 million As of: 09/30/15

Exhibit VII (b)
State of California

Total Portfolio As of: 09/30/15

\$66,494,011,945.38

Structured notes and Medium-term Asset-backed securities as a percent of portfolio: 1.03%

Short-term Asset-Backed Commercial Paper (ABCP) as a percent of portfolio: 0.79% *

Total Medium-term and Short-term Structured notes and Asset-backed securities
as a percent of portfolio: 1.82%

****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 September 30, 2015

Par Value	1,845,331,654.09	Book Price	100.102
Book Value	1,847,214,984.40	Average Days to Maturity	305
Market Value	1,848,989,684.27	Coupon	0.6433%
Market Price	100.198	YTM	0.5859%

Yield Change	Market Value	Market Price	Gain/Loss ²
(bps)	(\$)	(\$)	(bps)
-50	1,856,646,336.57	100.613	41.39
-25	1,852,806,593.19	100.405	20.64
-10	1,850,513,719.91	100.281	8.26
0	1,848,989,684.18	100.198	0.00
10	1,847,469,271.39	100.116	-8.21
25	1,845,195,418.75	99.993	-20.48
50	1,841,423,608.05	99.788	-40.94

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 41.39 bps. If the yield were to go up by 50 bps, the market value of the portfolio would decrease by 40.94 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
September 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)