



COUNTY OF SAN DIEGO INVESTMENT POOL
TREASURY INVESTMENT RESULTS

JAN
2016

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PORTFOLIO SUMMARY STATISTICS

County of San Diego Pooled Money Fund as of January 31, 2016

	Percent of Portfolio	WAM	WAC	YTM	Current Par/ Share	Current Book	Market Price	Market Value	Current Accr Int	Yield to Worst	Unrealized Gain/Loss
Bank Notes											
Certificates of Deposit	0.56	59	59	0.28	48,763,000	48,763,000	1.00	48,763,000	1,710	0.28	0
Commercial Paper	33.04	100	100	0.60	2,886,000,000	2,880,348,214	1.00	2,877,114,491	0	0.60	(3,233,724)
Fannie Mae	7.94	610	494	0.99	690,668,000	692,523,140	1.01	694,222,172	1,772,177	0.96	1,699,031
Federal Farm Credit Bank Notes	4.94	296	296	0.53	431,000,000	430,884,552	1.00	430,899,960	624,743	0.53	15,409
Federal Home Loan Bank Notes	8.93	385	326	0.69	775,050,000	778,623,030	1.01	779,090,641	1,621,461	0.69	467,611
Federal Home Loan Mortgage Corp	7.06	1,018	443	1.15	614,000,000	615,290,017	1.01	617,044,800	1,474,753	1.01	1,754,783
Money Market Funds	2.04	1	1	0.37	177,762,000	177,762,000	1.00	177,867,000	52,567	0.37	105,000
Negotiable CD	23.52	132	132	0.67	2,050,000,000	2,050,002,731	1.00	2,050,000,000	2,420,426	0.67	(2,731)
Repurchase Agreements	0.01	1		0.01	768,205	768,205	1.00	768,205	0	0.01	0
Supranational	4.58	699	402	0.93	398,734,000	399,535,979	1.00	400,212,118	1,491,712	0.93	676,140
U.S. Treasury Notes	7.38	674	674	0.91	639,000,000	643,327,739	1.01	645,967,670	1,849,243	0.91	2,639,931
Totals for January 2016	100.00	315	246	0.72	8,711,745,205	8,717,828,607	1.00	8,721,950,057	11,308,792	0.71	4,121,450
Totals for December 2015	100.00	326	268	0.67	8,511,687,000	8,519,766,645	1.00	8,510,205,666	10,547,942	0.67	(9,560,979)
Change From Prior Month		(11)	(22)	0.05	200,058,205	198,061,962	0.00	211,744,391	760,850	0.04	13,682,429

Portfolio Effective Duration 0.71 years

	Fiscal Year		Calendar Year	
	January	To Date	To Date	To Date
	Return	Annualized	Return	Annualized
Book Value	0.048%	0.568%	0.386%	0.655%
Market Value	0.048%	0.568%	0.385%	0.654%

Note

Yield to maturity (YTM) is the estimated rate of return on a bond given its purchase price, assuming all coupon payments are made on a timely basis and reinvested at this same rate of return to the maturity date.

Yield to call (YTC) is the estimated rate of return on a bond given its purchase price, assuming all coupon payments are made on a timely basis and reinvested at this same rate of return to the call date.

Yield to worst (YTW) is the lesser of yield to maturity or yield to call, reflecting the optionality of the bond issuer.

Yields for the portfolio are aggregated based on the book value of each security.

* All Investments held during the month of January 2016 were in compliance with the Investment Policy dated January 1, 2016.

CASH FLOW ANALYSIS

County of San Diego Pooled Money Fund as of January 31, 2016

	Jan-16	Feb-16	Mar-16	Apr-16	May-16	Jun-16	Jul-16
Beginning Pool Book Balance	8,519,766	8,717,829	8,394,268	8,516,478	9,554,778	8,825,595	8,053,474
MAIN CASH FLOW ITEMS							
INFLOWS:							
Reverse Repos	0	0	0	0	0	0	0
Interest Income On Pool	3,962	3,000	3,000	1,300	3,000	5,500	3,000
Taxes Collected	153,488	130,000	500,000	1,550,000	65,000	84,000	57,000
School Deposits	1,077,640	325,000	465,000	305,000	520,000	400,800	650,000
County Deposits	269,877	280,439	247,710	301,000	279,817	267,283	220,000
Retirement	0	0	0	0	0	0	0
Voluntaries	8,740	2,000	5,000	0	2,000	0	0
Maturities/Sales Outside Pool	2,042	0	0	0	0	0	0
	1,515,749	740,439	1,220,710	2,157,300	869,817	757,583	930,000
OUTFLOWS:							
Schools	489,092	680,000	687,000	588,000	902,000	975,000	990,000
County	263,398	315,000	330,000	294,000	300,000	337,704	445,000
Retirement	6,691	8,000	8,500	7,000	7,000	7,000	406,700
Voluntaries	28,993	30,000	40,000	55,000	50,000	35,000	71,000
Tax Apportionment	494,456	31,000	33,000	175,000	340,000	175,000	10,000
Reverse Repos	0	0	0	0	0	0	0
Purchases/ Purchases Outside of Pool	1,509	0	0	0	0	0	0
	1,284,139	1,064,000	1,098,500	1,119,000	1,599,000	1,529,704	1,922,700
TOTAL	231,610	(323,561)	122,210	1,038,300	(729,183)	(772,121)	(992,700)
PROJECTED/ACTUAL MONTH END POOL BALANCE	8,717,829	8,394,268	8,516,478	9,554,778	8,825,595	8,053,474	7,060,774
LIQUIDITY PROJECTIONS							
INCREASE / DECREASE DUE TO INVESTMENT ACTIVITY							
Maturities		813,000	1,020,864	205,000	765,100	1,087,000	985,900
Sales/Calls		0	0	0	0	0	0
Investments Purchased		163,500	195,814	0	15,000	15,000	65,000
		649,500	825,050	205,000	750,100	1,072,000	920,900
Net Main Cash Flow (see above)		(323,561)	122,210	1,038,300	(729,183)	(772,121)	(992,700)
PROJECTED/ACTUAL MONTH END LIQUIDITY	178,530	504,469	1,451,729	2,695,029	2,715,946	3,015,825	2,944,025

Note: The above is not meant to be a complete Cash Flow Statement. The data represents a subset of the main cash flow items and does not include accrued interest or other adjustment items.

PARTICIPANT CASH BALANCES

San Diego Pooled Money Fund

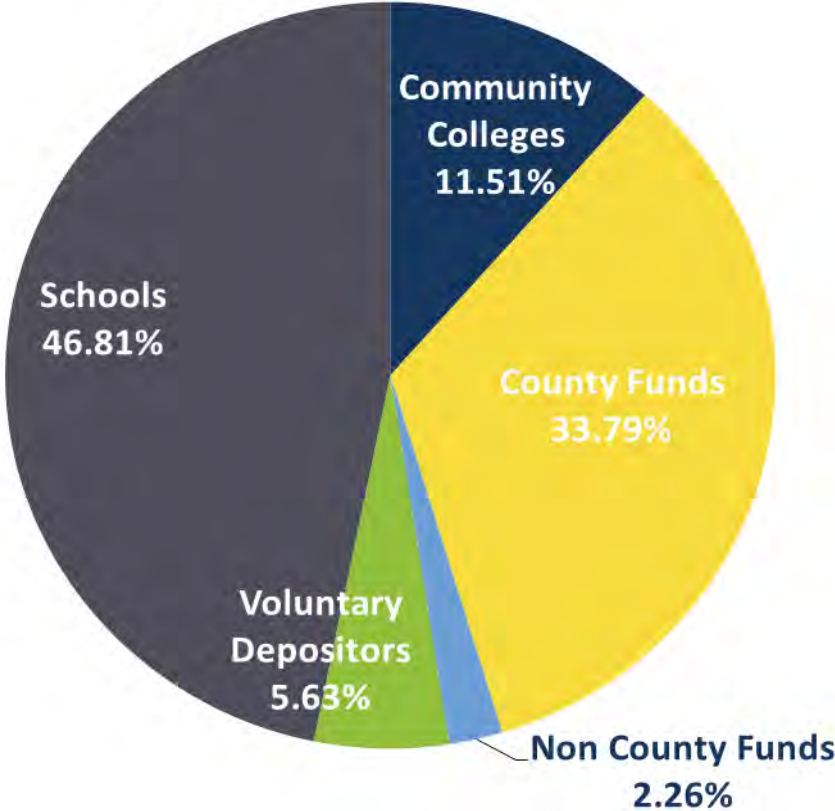
as of January 31, 2016

PARTICIPANT	(\$'000)				PARTICIPANT	(\$'000)			
	FMV 11/30/15	FMV 12/31/15	FMV 01/31/16	% of Total		FMV 11/30/15	FMV 12/31/15	FMV 01/31/16	% of Total
COUNTY	\$ 1,649,608	\$ 1,855,750	\$ 852,933	9.78%	Lakeside Fire	4,044	6,399	6,994	
COUNTY - SPECIAL TRUST FUNDS	1,578,717	1,952,957	2,094,272	24.01%	Leucadia Water District	11,355	11,398	11,444	
NON-COUNTY INVESTMENT FUNDS	193,205	208,379	196,688	2.26%	Lower Sweetwater FPD	388	486	532	
SCHOOLS - (K THRU 12)	2,370,673	3,082,363	4,082,992	46.81%	Metropolitan Transit System	7,511	7,520	7,547	
					Mission Resource Conservation District	436	323	329	
COMMUNITY COLLEGES					North County Cemetery District	1,303	1,330	1,337	
San Diego	173,262	227,987	255,036	2.92%	North County Cemetery Perpetual	1,567	1,585	1,600	
Grossmont	90,855	111,519	123,757	1.42%	North County Cemetery	953	1,142	1,165	
Mira Costa	11,397	35,702	46,289	0.53%	North County Dispatch	4,032	3,725	3,555	
Palomar	298,005	329,329	338,883	3.89%	North County Fire	1,547	1,720	2,245	
Southwestern	216,778	230,913	239,695	2.75%	Otay Water District Investment	16,300	16,363	16,428	
Total Community Colleges	790,296	935,449	1,003,661	11.51%	Pine Valley FPD	495	568	602	
					Pomerado Cemetery District	1,575	1,729	1,805	
SDCERA	637	3,897	3,946		Ramona Cemetery District	521	571	572	
SANCAL	9,830	10,006	10,058		Ramona Cemetery Perpetual	364	366	367	
MTDB	710	713	3,875		Rancho Santa Fe FPD	7,714	10,586	11,885	
SANDAG	63,277	63,766	64,461		Rincon del Diablo Municipal Water District	2,991	3,002	3,014	
					San Diego Housing Commission	7,010	7,036	7,064	
CITIES					San Diego Rural Fire	0	370	609	
Chula Vista	34,304	34,434	34,576		San Dieguito River	423	682	619	
Del Mar	3,029	3,040	3,052		San Marcos FPD	1	1	1	
Encinitas	2	2	2		San Miguel FPD	4,594	8,643	8,377	
Lemon Grove	2	2	2		San Ysidro Sanitation	13	13	13	
National City	5,025	5,044	5,064		Santa Fe Irrigation District	4,918	4,937	4,957	
					SDC Regional Airport Authority	236,863	217,456	222,930	
INDEPENDENT AGENCIES					Upper San Luis Rey Reservoir	27	30	31	
Alpine FPD	513	1,277	1,781		Vallecitos Water District	5,078	5,097	5,118	
Bonita Sunnyside FPD	3,858	4,767	4,852		Valley Center FPD	2,956	3,190	3,771	
Borrego Springs FPD	1,091	1,192	1,326		Valley Cntr Cemetery	50	61	61	
Deer Springs FPD	8,108	7,975	9,345		Valley Ctr Cem Perpetual	243	244	245	
Fallbrook Public UTL	14	14	14		Valley Ctr Water District	15,679	15,848	16,623	
Grossmont Healthcare District	997	1,001	1,005		Vista FPD	2,167	2,175	2,184	
Public Agency Self Insurance System	3,326	3,338	3,352		Total Independent Agencies	477,993	475,309	491,404	5.63%
Julian-Cuyamaca FPD	54	162	275						
Lake Cuyamaca Rec & Park	97	78	391		Pooled Money Fund Total	\$7,060,492	\$8,510,206	\$8,721,950	100.00%

INVESTMENT FUND PARTICIPANTS

San Diego Pooled Money Fund

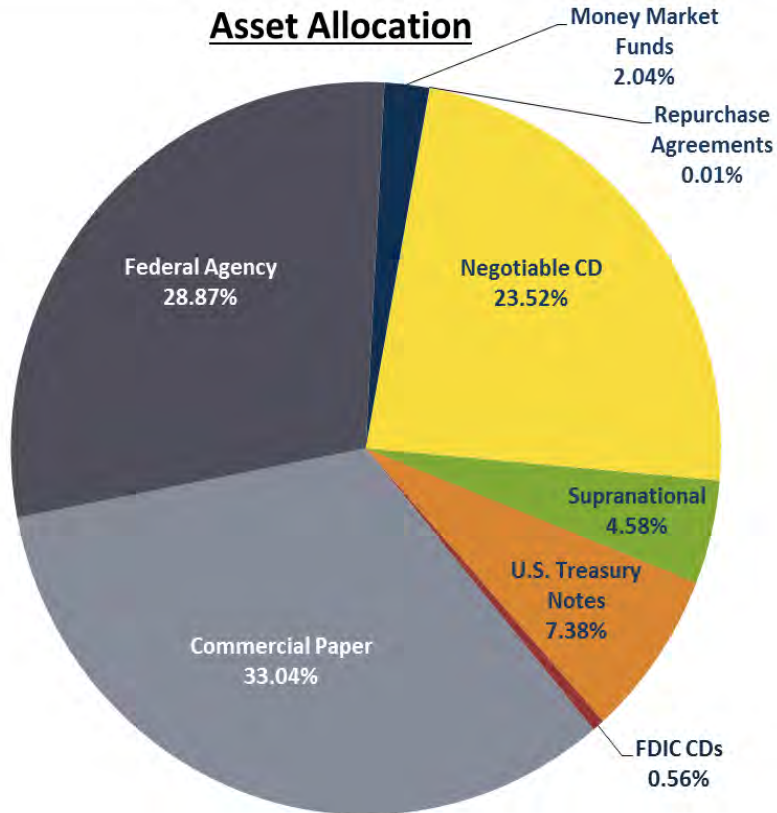
As of January 31, 2016



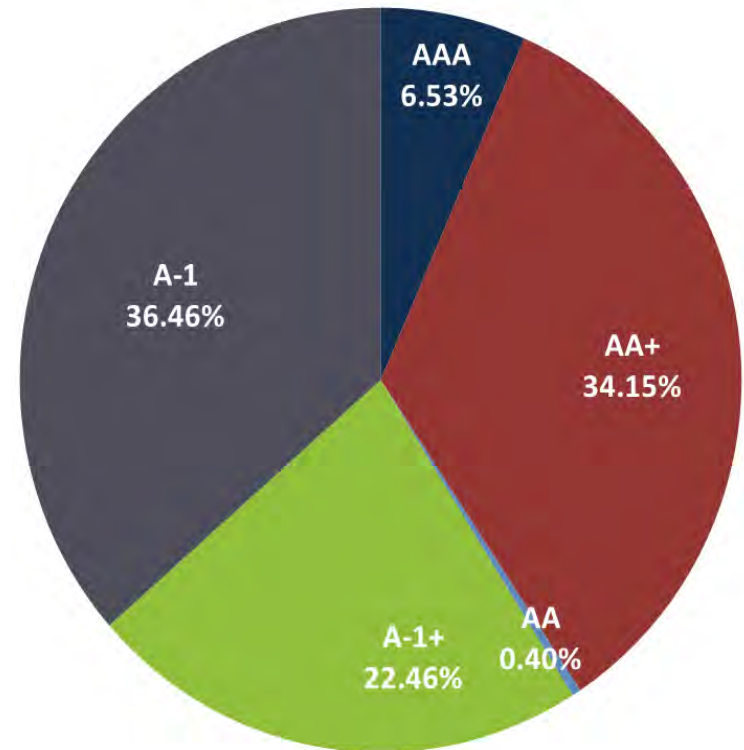
INVESTMENT FUND OVERVIEW

As of January 31, 2016

Asset Allocation



Credit Quality





APPENDIX



INVESTMENT POLICY COMPLIANCE REPORT

County of San Diego Pooled Money Fund as of January 31, 2016

Category	Standard	Comment
Treasury Issues	No Limit	Complies - 7.4%
Agency Issues	35% per issuer	Complies
Local Agency Obligations	SP-1/A or MIG1/A or F-1/A minimum rating; 15% maximum; 5% per issuer	Complies
Banker's Acceptances	A-1 or P-1 or F-1 minimum rating; 40% maximum; 5% per issuer; 180 days max maturity	Complies
Commercial Paper	A-1/A or P-1/A or F-1/A minimum rating; 40% maximum; 5% per issuer; 270 days max maturity	Complies - 33.0%
Medium Term Notes	A-1/A or P-1/A or F-1/A minimum rating; 30% maximum; 5% per issuer	Complies
Negotiable Certificates of Deposit	A-1/A or P-1/A or F-1/A minimum rating; 30% maximum; 5% per issuer; 5 years maximum maturity for NCDs; 13 months max maturity for FDIC insured	Complies - 23.5%
Repurchase Agreements	40% maximum; 10% per issuer >5 days; 15% per issuer <5 days; 1-year maximum maturity;	Complies - 0.0%
Reverse Repurchase Agreements	20% maximum combined with Securities Lending; 10% per issuer; 92-day maximum maturity	N/A
Collateralized Certificates of Deposit	A-1 or P-1, or F-1 minimum rating; 5% maximum; 5% per issuer; 13 months maximum maturity; 110% collateral required	Complies - 0.6%
FDIC & NCUA Insured Deposit	5% maximum; 5% per issuer; 13 months maximum maturity; No minimum credit requirement for FDIC or NCUA insured deposit accounts	Complies - 0.0%
Covered Call Option/ Put Option	10% maximum; 90-day maximum maturity	N/A
Money Market Mutual Funds	AAAm, or Aaa-mf, or AAAMmf minimum rating; 15% maximum; 10% per fund	Complies - 1.6%
Investment Trust of California - Cal Trust	2.5% maximum	Complies - 0.4%
Supranationals	A-1/AA by S&P or P-1/Aa by Moody's, or F-1/AA by Fitch; 30% maximum; 10% per issuer; Includes IBRD, IFC, and IADB	Complies - 4.6%
Pass-Through Securities	Non-mortgaged backed; A-rated issuer; A-1/AA or P-1/Aa or F-1/AA minimum rating; 20% maximum; 5% per issuer	Complies
Maximum Maturity	5 years	Complies
Illiquidity Limitations	10% maximum for combined categories for Collateralized CDs and FDIC Insured Deposit Accounts	Complies
Maximum Issuer Exposure	5% per any single issuer involved in more than one of the above categories (does not include US Government, repurchase agreements, supranationals, money market fund)	Complies
Maturity Policy - Portfolio Structure	Minimum 25% ≤ 90 days; and minimum 50% ≤ 1 year; maximum effective duration for portfolio 1.5 years	Complies
Prohibited Securities	Inverse floaters; Ranges notes, Interest-only strips from mortgaged backed securities; Zero interest accrual securities	Complies
Credit Rating Policy - monitoring ratings	Overall credit rating of AAAf/S1, by Standard & Poors; Investments rated below A-1 (short term) or below the A category (long term), at the time of purchase, are prohibited in this policy	Complies
Securities Lending	92-day maximum maturity; 10% per counterparty; 20% maximum combined with Reverse Repurchase Agreements	N/A

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund as of January 31, 2016

Issuer	Purchase Date	Maturity Date	Coupon	YTM	Par Value	Current Book	Market Value	Current Accr Int	Unrealized Gain/Loss
Certificates of Deposit									
East West Bank	8/14/2015	2/10/2016	0.29	0.29	250,000.00	250,000.00	250,000.00	44.31	0.00
Pacific Commerce Bank	8/12/2015	2/12/2016	0.25	0.25	250,000.00	250,000.00	250,000.00	34.72	0.00
Banc of California	8/28/2015	2/29/2016	0.24	0.24	15,000,000.00	15,000,000.00	15,000,000.00	295.89	0.00
CDARS Regent Bank	9/17/2015	3/17/2016	0.12	0.12	2,813,500.00	2,813,500.00	2,813,500.00	138.75	0.00
Torrey Pines Bank	3/29/2015	3/26/2016	0.30	0.30	20,000,000.00	20,000,000.00	20,000,000.00	493.15	0.00
CDARS Coronado Private Bank	10/22/2015	4/21/2016	0.14	0.14	5,000,000.00	5,000,000.00	5,000,000.00	19.18	0.00
CA Bank and Trust	5/8/2015	5/9/2016	0.23	0.23	100,000.00	100,000.00	100,000.00	14.70	0.00
Pacific Commerce Bank	12/24/2015	6/23/2016	0.57	0.57	5,000,000.00	5,000,000.00	5,000,000.00	633.33	0.00
Torrey Pines Bank	9/4/2015	9/3/2016	0.25	0.25	99,500.00	99,500.00	99,500.00	19.09	0.00
SD Private Bank	10/24/2015	10/24/2016	0.30	0.30	250,000.00	250,000.00	250,000.00	16.44	0.00
Certificates of Deposit Subtotal			0.28	0.28	48,763,000.00	48,763,000.00	48,763,000.00	1,709.56	0.00
Commercial Paper									
Rabobank Nederland	9/28/2015	2/1/2016	0.32	0.32	25,000,000.00	25,000,000.00	24,972,000.00	0.00	-28,000.00
Natixis US Finance Co.	1/29/2016	2/1/2016	0.26	0.26	350,000,000.00	350,000,000.00	349,989,791.96	0.00	-10,208.04
JP Morgan	6/30/2015	2/2/2016	0.48	0.48	50,000,000.00	49,999,333.33	49,855,500.00	0.00	-143,833.33
Credit Suisse Securities (USA) LLC	6/26/2015	2/12/2016	0.53	0.53	50,000,000.00	49,991,902.78	49,830,000.00	0.00	-161,902.78
Fortis/BNP Paribas Bank	12/16/2015	2/12/2016	0.48	0.48	88,000,000.00	87,987,093.33	87,932,240.00	0.00	-54,853.33
ING (US) Funding LLC	11/25/2015	2/24/2016	0.36	0.36	50,000,000.00	49,988,500.00	49,954,500.00	0.00	-34,000.00
Credit Suisse Securities (USA) LLC	9/1/2015	2/29/2016	0.56	0.56	50,000,000.00	49,978,222.22	49,859,000.00	0.00	-119,222.22
ING (US) Funding LLC	11/12/2015	3/3/2016	0.40	0.40	100,000,000.00	99,965,555.56	99,876,000.00	0.00	-89,555.56
Toyota Motor Credit Corp.	11/10/2015	3/9/2016	0.34	0.34	10,000,000.00	9,996,505.56	9,988,700.00	0.00	-7,805.56
Fortis/BNP Paribas Bank	12/16/2015	3/14/2016	0.60	0.60	88,000,000.00	87,938,400.00	87,869,760.00	0.00	-68,640.00
Fortis/BNP Paribas Bank	12/24/2015	3/23/2016	0.58	0.58	75,000,000.00	74,938,375.00	74,891,250.00	0.00	-47,125.00
JP Morgan	8/28/2015	3/31/2016	0.57	0.57	75,000,000.00	74,929,937.50	74,743,500.00	0.00	-186,437.50
UBS Finance	10/15/2015	3/31/2016	0.45	0.45	25,000,000.00	24,981,562.50	24,947,500.00	0.00	-34,062.50
JP Morgan	9/18/2015	4/29/2016	0.55	0.55	75,000,000.00	74,899,166.67	74,745,000.00	0.00	-154,166.67
JP Morgan	9/21/2015	4/29/2016	0.55	0.55	50,000,000.00	49,932,777.78	49,830,000.00	0.00	-102,777.78
ING (US) Funding LLC	1/6/2016	5/4/2016	0.66	0.66	25,000,000.00	24,957,375.00	24,945,500.00	0.00	-11,875.00
Fortis/BNP Paribas Bank	1/8/2016	5/4/2016	0.67	0.67	50,000,000.00	49,913,458.33	49,891,000.00	0.00	-22,458.33
Toyota Motor Credit Corp.	12/15/2015	5/20/2016	0.67	0.67	50,000,000.00	49,898,569.45	49,854,000.00	0.00	-44,569.45

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund as of January 31, 2016

Issuer	Purchase Date	Maturity Date	Coupon	YTM	Par Value	Current Book	Market Value	Current Accr Int	Unrealized Gain/Loss
ING (US) Funding LLC	12/15/2015	5/20/2016	0.68	0.68	75,000,000.00	74,845,583.33	74,777,250.00	0.00	-68,333.33
Credit Suisse Securities (USA) LLC	1/7/2016	5/20/2016	0.70	0.70	75,000,000.00	74,841,041.66	74,804,250.00	0.00	-36,791.66
UBS Finance	10/15/2015	5/31/2016	0.53	0.53	50,000,000.00	49,911,666.67	49,834,500.00	0.00	-77,166.67
UBS Finance	10/28/2015	5/31/2016	0.54	0.54	50,000,000.00	49,910,000.00	49,834,500.00	0.00	-75,500.00
JP Morgan	10/28/2015	5/31/2016	0.52	0.52	25,000,000.00	24,956,666.67	24,922,000.00	0.00	-34,666.67
Toyota Motor Credit Corp.	12/1/2015	5/31/2016	0.63	0.63	50,000,000.00	49,895,000.00	49,841,000.00	0.00	-54,000.00
UBS Finance	11/6/2015	6/1/2016	0.59	0.59	100,000,000.00	99,801,694.44	99,623,283.47	0.00	-178,410.97
Toyota Motor Credit Corp.	12/1/2015	6/1/2016	0.63	0.63	50,000,000.00	49,894,125.00	49,840,000.00	0.00	-54,125.00
JP Morgan	12/28/2015	6/27/2016	0.85	0.85	25,000,000.00	24,913,229.16	24,892,500.00	0.00	-20,729.16
UBS Finance	10/19/2015	6/30/2016	0.55	0.55	100,000,000.00	99,770,833.34	99,527,570.33	0.00	-243,263.01
Toyota Motor Credit Corp.	11/24/2015	6/30/2016	0.65	0.65	200,000,000.00	199,458,333.34	199,055,140.66	0.00	-403,192.68
Rabobank Nederland	10/23/2015	7/1/2016	0.45	0.45	50,000,000.00	49,905,625.00	49,842,500.00	0.00	-63,125.00
Toyota Motor Credit Corp.	12/15/2015	7/5/2016	0.76	0.76	25,000,000.00	24,918,194.44	24,892,750.00	0.00	-25,444.44
ING (US) Funding LLC	12/29/2015	7/5/2016	0.81	0.81	75,000,000.00	74,738,437.50	74,681,250.00	0.00	-57,187.50
UBS Finance	1/5/2016	7/5/2016	0.89	0.89	100,000,000.00	99,616,805.56	99,550,000.00	0.00	-66,805.56
Credit Suisse Securities (USA) LLC	1/5/2016	7/5/2016	0.86	0.86	25,000,000.00	24,907,430.56	24,891,250.00	0.00	-16,180.56
Credit Suisse Securities (USA) LLC	1/27/2016	7/19/2016	0.90	0.90	50,000,000.00	49,788,750.00	49,782,500.00	0.00	-6,250.00
J.P. Morgan Chase & Co.	12/11/2015	7/29/2016	0.80	0.80	50,000,000.00	49,801,111.11	49,748,000.00	0.00	-53,111.11
ING (US) Funding LLC	1/5/2016	7/29/2016	0.84	0.84	25,000,000.00	24,895,583.33	24,879,750.00	0.00	-15,833.33
JP Morgan	1/5/2016	7/29/2016	0.85	0.85	25,000,000.00	24,894,340.28	24,874,000.00	0.00	-20,340.28
Toyota Motor Credit Corp.	1/5/2016	7/29/2016	0.86	0.86	25,000,000.00	24,893,097.22	24,877,000.00	0.00	-16,097.22
Rabobank Nederland	1/6/2016	7/29/2016	0.84	0.84	100,000,000.00	99,584,819.45	99,429,504.21	0.00	-155,315.24
Rabobank Nederland	12/29/2015	8/1/2016	0.82	0.82	125,000,000.00	124,481,805.56	124,385,000.00	0.00	-96,805.56
ING (US) Funding LLC	1/5/2016	8/1/2016	0.86	0.86	75,000,000.00	74,673,916.67	74,625,750.00	0.00	-48,166.67
J.P. Morgan Chase & Co.	1/12/2016	8/12/2016	0.92	0.93	50,000,000.00	49,753,388.89	49,728,000.00	0.00	-25,388.89
Commercial Paper Subtotal			0.60	0.60	2,886,000,000.00	2,880,348,214.19	2,877,114,490.63	0.00	-3,233,723.56

FNMA

Fed National Mortg Assoc	6/10/2013	7/5/2016	0.38	0.63	50,000,000.00	49,946,065.16	49,975,500.00	13,541.67	29,434.84
Fed National Mortg Assoc	2/26/2014	7/5/2016	0.38	0.45	15,000,000.00	14,995,265.72	14,992,650.00	4,062.50	-2,615.72
Fed National Mortg Assoc	5/5/2015	7/15/2016	5.38	0.42	32,900,000.00	33,639,297.58	33,628,077.00	78,594.44	-11,220.58
Fed National Mortg Assoc	5/22/2013	8/22/2016	0.50	0.50	25,000,000.00	25,000,000.00	25,000,250.00	23,958.33	250.00
Fed National Mortg Assoc	10/6/2011	9/28/2016	1.25	1.28	20,000,000.00	19,995,662.05	20,084,800.00	85,416.67	89,137.95

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund as of January 31, 2016

Issuer	Purchase Date	Maturity Date	Coupon	YTM	Par Value	Current Book	Market Value	Current Accr Int	Unrealized Gain/Loss
Fed National Mortg Assoc	5/14/2013	11/14/2016	0.55	0.56	25,000,000.00	24,998,876.98	24,969,750.00	29,409.72	-29,126.98
Fed National Mortg Assoc	5/28/2013	11/14/2016	0.55	0.57	3,500,000.00	3,499,403.79	3,495,765.00	4,117.36	-3,638.79
Fed National Mortg Assoc	5/28/2013	11/14/2016	0.55	0.57	7,513,000.00	7,511,720.20	7,503,909.27	8,838.21	-7,810.93
Fed National Mortg Assoc	11/15/2011	11/15/2016	1.38	1.29	15,000,000.00	15,009,838.23	15,084,450.00	43,541.67	74,611.77
Fed National Mortg Assoc	1/17/2012	11/15/2016	1.38	1.10	20,000,000.00	20,041,799.31	20,112,600.00	58,055.56	70,800.69
Fed National Mortg Assoc	3/14/2013	3/14/2017	0.75	0.75	25,000,000.00	25,000,000.00	24,987,750.00	71,354.17	-12,250.00
Fed National Mortg Assoc	3/10/2014	4/20/2017	0.75	0.86	50,000,000.00	49,931,602.23	50,015,000.00	105,208.33	83,397.77
Fed National Mortg Assoc	12/18/2015	5/11/2017	5.00	0.97	25,000,000.00	26,274,373.76	26,349,500.00	277,777.78	75,126.24
Fed National Mortg Assoc	11/27/2013	10/26/2017	0.88	1.07	40,000,000.00	39,866,926.90	40,049,600.00	92,361.11	182,673.10
Fed National Mortg Assoc	11/29/2012	11/29/2017	1.00	1.00	31,755,000.00	31,755,000.00	31,774,370.55	54,689.17	19,370.55
Fed National Mortg Assoc	12/27/2012	12/27/2017	0.88	0.91	35,000,000.00	34,976,656.94	34,949,950.00	28,923.61	-26,706.94
Fed National Mortg Assoc	12/27/2015	12/27/2017	0.88	0.88	25,000,000.00	25,000,000.00	25,001,250.00	20,659.72	1,250.00
Fed National Mortg Assoc	4/30/2013	4/30/2018	1.00	1.01	50,000,000.00	49,992,134.72	49,866,000.00	126,388.89	-126,134.72
Fed National Mortg Assoc	4/30/2013	4/30/2018	1.00	1.00	50,000,000.00	50,000,000.00	49,866,000.00	126,388.89	-134,000.00
Fed National Mortg Assoc	5/16/2013	4/30/2018	1.00	1.07	25,000,000.00	24,964,288.82	24,933,000.00	63,194.44	-31,288.82
Fed National Mortg Assoc	1/22/2014	5/21/2018	0.88	1.53	15,000,000.00	14,781,585.95	14,980,050.00	25,520.83	198,464.05
Fed National Mortg Assoc	1/21/2014	9/18/2018	1.88	1.65	30,000,000.00	30,167,884.97	30,688,500.00	207,812.50	520,615.03
Fed National Mortg Assoc	1/21/2014	11/27/2018	1.63	1.73	30,000,000.00	29,916,555.33	30,520,800.00	86,666.67	604,244.67
Fed National Mortg Assoc	7/8/2015	6/20/2019	1.75	1.36	20,000,000.00	20,258,201.69	20,385,400.00	39,861.11	127,198.31
Fed National Mortg Assoc	10/29/2015	10/29/2020	1.50	1.50	25,000,000.00	25,000,000.00	25,007,250.00	95,833.33	7,250.00
FNMA Subtotal			1.35	0.99	690,668,000.00	692,523,140.33	694,222,171.82	1,772,176.68	1,699,031.49

FFCB

Federal Farm Credit Bank	3/4/2015	3/4/2016	0.28	0.32	50,000,000.00	49,998,395.83	50,001,000.00	57,166.67	2,604.17
Federal Farm Credit Bank	3/26/2015	3/24/2016	0.32	0.32	100,000,000.00	99,953,596.21	99,957,000.00	0.00	3,403.79
Federal Farm Credit Bank	4/24/2015	6/24/2016	0.35	0.35	50,000,000.00	50,000,000.00	49,989,500.00	17,986.11	-10,500.00
Federal Farm Credit Bank	10/14/2015	11/4/2016	0.48	0.41	35,000,000.00	35,019,814.05	35,010,150.00	40,600.00	-9,664.05
Federal Farm Credit Bank	10/28/2015	11/28/2016	0.45	0.45	25,000,000.00	25,000,000.00	24,950,500.00	19,687.50	-49,500.00
Federal Farm Credit Bank	10/28/2015	11/28/2016	0.45	0.45	25,000,000.00	25,000,000.00	24,950,500.00	19,687.50	-49,500.00
Federal Farm Credit Bank	11/18/2015	2/6/2017	0.59	0.62	40,000,000.00	39,987,000.00	39,930,800.00	114,722.22	-56,200.00
Federal Farm Credit Bank	9/11/2015	4/24/2017	0.75	0.67	15,000,000.00	15,014,133.45	15,009,000.00	30,312.50	-5,133.45
Federal Farm Credit Bank	9/14/2015	9/14/2017	0.78	0.78	25,000,000.00	25,000,000.00	25,021,750.00	74,208.33	21,750.00
Federal Farm Credit Bank	11/18/2015	10/13/2017	0.65	0.90	21,000,000.00	20,911,612.01	20,935,110.00	40,950.00	23,497.99

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund as of January 31, 2016

Issuer	Purchase Date	Maturity Date	Coupon	YTM	Par Value	Current Book	Market Value	Current Accr Int	Unrealized Gain/Loss
Federal Farm Credit Bank	2/20/2015	2/20/2018	1.11	1.11	20,000,000.00	20,000,000.00	20,076,400.00	99,283.33	76,400.00
Federal Farm Credit Bank	9/21/2015	9/21/2018	1.22	1.22	25,000,000.00	25,000,000.00	25,068,250.00	110,138.89	68,250.00
FFCB Subtotal			0.52	0.53	431,000,000.00	430,884,551.55	430,899,960.00	624,743.05	15,408.45
FHLB									
Federal Home Loan Bank	6/13/2011	3/11/2016	3.13	1.72	25,000,000.00	25,037,369.26	25,076,750.00	303,819.44	39,380.74
Federal Home Loan Bank	3/23/2015	3/11/2016	0.25	0.34	50,000,000.00	49,995,264.37	49,994,000.00	48,611.11	-1,264.37
Federal Home Loan Bank	3/27/2015	3/23/2016	0.25	0.33	25,050,000.00	25,047,255.76	25,045,491.00	22,266.67	-1,764.76
Federal Home Loan Bank	4/1/2015	4/1/2016	0.32	0.32	50,000,000.00	50,000,000.00	49,994,500.00	53,333.33	-5,500.00
Federal Home Loan Bank	8/10/2011	6/10/2016	2.13	1.48	15,000,000.00	15,033,106.29	15,090,000.00	45,156.25	56,893.71
Federal Home Loan Bank	4/9/2015	6/10/2016	2.13	0.35	25,000,000.00	25,158,951.90	25,150,000.00	75,260.42	-8,951.90
Federal Home Loan Bank	6/17/2015	6/17/2016	0.35	0.35	50,000,000.00	50,000,000.00	49,981,000.00	21,388.89	-19,000.00
Federal Home Loan Bank	6/17/2015	6/17/2016	0.35	0.35	25,000,000.00	25,000,000.00	24,990,500.00	10,694.44	-9,500.00
Federal Home Loan Bank	6/3/2015	6/20/2016	0.34	0.36	25,000,000.00	24,998,064.32	24,989,000.00	9,680.56	-9,064.32
Federal Home Loan Bank	6/22/2015	6/20/2016	0.38	0.39	50,000,000.00	49,996,893.85	49,985,000.00	20,312.50	-11,893.85
Federal Home Loan Bank	6/29/2015	6/29/2016	0.38	0.41	22,000,000.00	21,997,105.78	21,992,520.00	7,333.33	-4,585.78
Federal Home Loan Bank	6/3/2015	6/30/2016	0.32	0.36	50,000,000.00	49,992,684.75	49,971,500.00	13,777.78	-21,184.75
Federal Home Loan Bank	6/3/2015	7/18/2016	0.75	0.41	38,000,000.00	38,060,482.86	38,055,480.00	10,291.67	-5,002.86
Federal Home Loan Bank	11/15/2013	12/28/2016	0.63	0.72	50,000,000.00	49,958,360.64	49,979,500.00	28,645.83	21,139.36
Federal Home Loan Bank	9/20/2012	9/8/2017	0.75	0.86	35,000,000.00	34,940,250.81	34,953,100.00	104,270.83	12,849.19
Federal Home Loan Bank	10/5/2015	10/5/2017	0.73	0.73	25,000,000.00	25,000,000.00	24,939,250.00	58,805.56	-60,750.00
Federal Home Loan Bank	10/14/2015	11/17/2017	5.00	0.74	35,000,000.00	37,649,243.43	37,580,900.00	359,722.22	-68,343.43
Federal Home Loan Bank	7/29/2015	1/29/2018	1.00	1.00	25,000,000.00	25,000,000.00	25,100,750.00	1,388.89	100,750.00
Federal Home Loan Bank	6/29/2015	6/29/2018	1.20	1.20	25,000,000.00	25,000,000.00	25,016,750.00	26,666.67	16,750.00
Federal Home Loan Bank	1/27/2016	7/27/2018	1.30	1.30	25,000,000.00	25,000,000.00	25,042,500.00	3,611.11	42,500.00
Federal Home Loan Bank	1/27/2016	7/27/2018	1.30	1.30	25,000,000.00	25,000,000.00	25,042,500.00	3,611.11	42,500.00
Federal Home Loan Bank	8/14/2015	8/14/2018	1.20	1.12	25,000,000.00	25,051,990.28	25,161,500.00	139,166.67	109,509.72
Federal Home Loan Bank	10/26/2015	9/14/2018	1.13	0.97	35,000,000.00	35,135,772.01	35,117,950.00	190,312.50	-17,822.01
Federal Home Loan Bank	1/9/2015	12/13/2019	2.38	1.61	20,000,000.00	20,570,233.51	20,840,200.00	63,333.33	269,966.49
FHLB Subtotal			1.04	0.69	775,050,000.00	778,623,029.82	779,090,641.00	1,621,461.11	467,611.18

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund as of January 31, 2016

Issuer	Purchase Date	Maturity Date	Coupon	YTM	Par Value	Current Book	Market Value	Current Accr Int	Unrealized Gain/Loss
FHLMC									
Fed Home Loan Mortg Corp.	4/9/2015	5/13/2016	0.50	0.33	25,000,000.00	25,012,361.68	25,005,250.00	27,083.33	-7,111.68
Fed Home Loan Mortg Corp.	10/18/2012	11/1/2016	0.63	0.64	50,000,000.00	49,995,726.08	49,967,000.00	78,125.00	-28,726.08
Fed Home Loan Mortg Corp.	2/26/2014	2/22/2017	0.88	0.73	25,000,000.00	25,038,064.59	25,040,000.00	96,614.58	1,935.41
Fed Home Loan Mortg Corp.	1/9/2015	5/12/2017	1.25	0.81	10,000,000.00	10,055,177.27	10,061,200.00	27,430.56	6,022.73
Fed Home Loan Mortg Corp.	2/26/2014	6/29/2017	1.00	0.91	30,000,000.00	30,036,864.84	30,094,800.00	26,666.67	57,935.16
Fed Home Loan Mortg Corp.	7/25/2012	7/25/2017	1.00	1.00	20,000,000.00	19,999,406.67	20,066,800.00	3,333.33	67,393.33
Fed Home Loan Mortg Corp.	11/18/2015	9/29/2017	1.00	0.89	19,000,000.00	19,035,220.51	19,059,850.00	64,388.89	24,629.49
Fed Home Loan Mortg Corp.	10/19/2015	1/19/2018	1.00	1.00	25,000,000.00	25,000,000.00	25,003,750.00	8,333.33	3,750.00
Fed Home Loan Mortg Corp.	5/22/2015	2/22/2018	1.00	1.00	25,000,000.00	25,000,000.00	24,981,500.00	110,416.67	-18,500.00
Fed Home Loan Mortg Corp.	2/26/2014	3/7/2018	0.88	1.27	30,000,000.00	29,756,944.18	29,991,000.00	105,000.00	234,055.82
Fed Home Loan Mortg Corp.	2/27/2014	6/13/2018	4.88	1.30	25,000,000.00	27,049,952.78	27,292,500.00	162,500.00	242,547.22
Fed Home Loan Mortg Corp.	9/29/2015	6/29/2018	1.05	1.05	25,000,000.00	25,000,000.00	25,026,750.00	23,333.33	26,750.00
Fed Home Loan Mortg Corp.	10/27/2015	7/27/2018	1.00	1.00	25,000,000.00	25,000,000.00	25,002,500.00	2,777.78	2,500.00
Fed Home Loan Mortg Corp.	10/29/2015	10/29/2018	1.25	1.25	35,000,000.00	35,000,000.00	35,016,450.00	111,805.56	16,450.00
Fed Home Loan Mortg Corp.	3/18/2014	2/19/2019	1.75	1.72	20,000,000.00	20,000,781.48	20,010,200.00	157,500.00	9,418.52
Fed Home Loan Mortg Corp.	11/21/2014	10/2/2019	1.25	1.79	25,000,000.00	24,531,461.37	25,021,750.00	103,298.61	490,288.63
Fed Home Loan Mortg Corp.	1/15/2016	1/15/2020	1.63	1.63	25,000,000.00	25,000,000.00	25,046,000.00	18,055.56	46,000.00
Fed Home Loan Mortg Corp.	5/19/2015	5/1/2020	1.38	1.59	25,000,000.00	24,778,055.56	25,078,500.00	85,937.50	300,444.44
Fed Home Loan Mortg Corp.	10/6/2015	10/6/2020	1.00	1.00	50,000,000.00	50,000,000.00	50,133,000.00	159,722.22	133,000.00
Fed Home Loan Mortg Corp.	11/25/2015	11/25/2020	1.00	1.00	25,000,000.00	25,000,000.00	25,006,000.00	45,833.33	6,000.00
Fed Home Loan Mortg Corp.	12/30/2015	12/30/2020	1.50	1.50	25,000,000.00	25,000,000.00	25,016,500.00	32,291.67	16,500.00
Fed Home Loan Mortg Corp.	1/21/2016	1/21/2021	1.75	1.75	50,000,000.00	50,000,000.00	50,123,500.00	24,305.56	123,500.00
FHLMC Subtotal			1.28	1.15	614,000,000.00	615,290,017.01	617,044,800.00	1,474,753.48	1,754,782.99
Money Market Funds									
Black Rock	1/31/2016	2/1/2016	0.11	0.11	21,767,000.00	21,767,000.00	21,767,000.00	2,614.31	0.00
Morgan Stanley	1/31/2016	2/1/2016	0.22	0.22	2,625,000.00	2,625,000.00	2,625,000.00	3,357.64	0.00
Morgan Stanley -Prime	1/31/2016	2/1/2016	0.28	0.28	5,230,000.00	5,230,000.00	5,230,000.00	6,689.69	0.00
Caltrust	1/31/2016	2/1/2016	0.61	0.61	35,000,000.00	35,000,000.00	35,105,000.00	17,204.02	105,000.00
Caltrust	1/31/2016	2/1/2016	0.16	0.16	5,000,000.00	5,000,000.00	5,000,000.00	3,429.65	0.00
Fidelity	1/31/2016	2/1/2016	0.36	0.36	108,140,000.00	108,140,000.00	108,140,000.00	19,271.50	0.00
Money Market Funds Subtotal			0.37	0.37	177,762,000.00	177,762,000.00	177,867,000.00	52,566.81	105,000.00

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund as of January 31, 2016

Issuer	Purchase Date	Maturity Date	Coupon	YTM	Par Value	Current Book	Market Value	Current Accr Int	Unrealized Gain/Loss
Negotiable CD									
Toronto Domin NY	9/28/2015	2/1/2016	0.32	0.32	50,000,000.00	50,000,000.00	50,000,000.00	0.00	0.00
Bank of Nova Scotia	6/30/2015	2/8/2016	0.42	0.42	25,000,000.00	25,000,000.00	25,000,000.00	63,000.00	0.00
Swedbank NY	7/10/2015	2/12/2016	0.38	0.38	50,000,000.00	50,000,000.00	50,000,000.00	108,722.22	0.00
Bank of America Corp.	9/29/2015	2/26/2016	0.39	0.39	50,000,000.00	50,000,000.00	50,000,000.00	67,708.33	0.00
Toronto Domin NY	9/28/2015	2/29/2016	0.35	0.35	50,000,000.00	50,000,000.00	50,000,000.00	145,568.18	0.00
Nordea Bank Finland	12/24/2015	3/28/2016	0.58	0.58	75,000,000.00	75,000,000.00	75,000,000.00	47,125.00	0.00
Bank of Montreal	12/28/2015	3/28/2016	0.63	0.63	125,000,000.00	125,000,000.00	125,000,000.00	76,562.50	0.00
Bank of Nova Scotia	12/7/2015	3/31/2016	0.55	0.55	25,000,000.00	25,000,000.00	25,000,000.00	21,388.89	0.00
Toronto Domin NY	12/7/2015	3/31/2016	0.52	0.52	50,000,000.00	50,000,000.00	50,000,000.00	40,444.45	0.00
Bank of Nova Scotia	12/10/2015	3/31/2016	0.61	0.61	50,000,000.00	50,000,000.00	50,000,000.00	44,902.78	0.00
Bank of Nova Scotia	9/22/2015	4/29/2016	0.49	0.49	25,000,000.00	25,000,000.00	25,000,000.00	44,916.67	0.00
Wells Fargo Bank NA	11/16/2015	5/2/2016	0.53	0.53	50,000,000.00	50,000,000.00	50,000,000.00	56,680.56	0.00
Wells Fargo Bank NA	11/16/2015	5/4/2016	0.53	0.53	50,000,000.00	50,000,000.00	50,000,000.00	56,680.56	0.00
Bank of Nova Scotia	12/7/2015	5/4/2016	0.65	0.65	50,000,000.00	50,000,000.00	50,000,000.00	50,555.56	0.00
Toronto Domin NY	12/7/2015	5/4/2016	0.64	0.64	25,000,000.00	25,000,000.00	25,000,000.00	24,888.89	0.00
Rabobank Nederland	1/7/2016	5/4/2016	0.65	0.65	25,000,000.00	25,000,000.00	25,000,000.00	11,197.92	0.00
Royal Bank of Canada	12/8/2015	5/20/2016	0.74	0.74	50,000,000.00	50,000,000.00	50,000,000.00	56,145.83	0.00
Toronto Domin NY	8/27/2015	5/31/2016	0.61	0.60	50,000,000.00	50,001,658.98	50,000,000.00	133,861.11	-1,658.98
Credit Suisse Securities (USA) LLC	10/28/2015	5/31/2016	0.57	0.57	25,000,000.00	25,000,000.00	25,000,000.00	38,000.00	0.00
Bank of Nova Scotia	9/23/2015	6/30/2016	0.56	0.56	100,000,000.00	100,000,000.00	100,000,000.00	203,777.78	0.00
Bank of Nova Scotia	9/24/2015	6/30/2016	0.56	0.56	50,000,000.00	50,000,000.00	50,000,000.00	101,111.11	0.00
Rabobank Nederland	9/29/2015	6/30/2016	0.52	0.52	50,000,000.00	50,000,000.00	50,000,000.00	90,277.78	0.00
Wells Fargo Bank NA	10/15/2015	6/30/2016	0.50	0.50	50,000,000.00	50,000,000.00	50,000,000.00	75,694.44	0.00
Toronto Domin NY	12/4/2015	6/30/2016	0.76	0.76	50,000,000.00	50,000,000.00	50,000,000.00	62,277.78	0.00
Mitsubishi UFJ Financial Group, Inc.	10/22/2015	7/5/2016	0.43	0.43	50,000,000.00	50,000,000.00	50,000,000.00	60,916.67	0.00
Royal Bank of Canada	12/8/2015	7/5/2016	0.81	0.81	50,000,000.00	50,000,000.00	50,000,000.00	61,493.06	0.00
Svenska Hndl NY	12/10/2015	7/5/2016	0.78	0.78	50,000,000.00	50,001,071.59	50,000,000.00	57,416.67	-1,071.59
Toronto Domin NY	12/11/2015	7/5/2016	0.80	0.80	50,000,000.00	50,000,000.00	50,000,000.00	57,777.78	0.00
Royal Bank of Canada	12/11/2015	7/5/2016	0.80	0.80	50,000,000.00	50,000,000.00	50,000,000.00	57,777.78	0.00
Wells Fargo Bank NA	12/18/2015	7/5/2016	0.81	0.81	50,000,000.00	50,000,000.00	50,000,000.00	50,625.00	0.00
Royal Bank of Canada	12/10/2015	8/1/2016	0.83	0.83	50,000,000.00	50,000,000.00	50,000,000.00	60,729.17	0.00

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund as of January 31, 2016

Issuer	Purchase Date	Maturity Date	Coupon	YTM	Par Value	Current Book	Market Value	Current Accr Int	Unrealized Gain/Loss
Toronto Domin NY	1/12/2016	8/12/2016	0.92	0.92	25,000,000.00	25,000,000.00	25,000,000.00	12,777.78	0.00
Royal Bank of Canada	11/25/2015	8/29/2016	0.77	0.77	75,000,000.00	75,000,000.00	75,000,000.00	109,083.33	0.00
Toronto Domin NY	12/4/2015	8/29/2016	0.87	0.87	50,000,000.00	50,000,000.00	50,000,000.00	71,291.67	0.00
Wells Fargo Bank NA	1/15/2016	8/29/2016	0.86	0.86	25,000,000.00	25,000,000.00	25,000,000.00	10,152.78	0.00
Toronto Domin NY	1/15/2016	8/29/2016	0.89	0.89	25,000,000.00	25,000,000.00	25,000,000.00	10,506.94	0.00
Wells Fargo Bank NA	1/27/2016	9/1/2016	0.87	0.87	50,000,000.00	50,000,000.00	50,000,000.00	6,041.67	0.00
Bank of Nova Scotia	1/19/2016	9/9/2016	0.88	0.88	50,000,000.00	50,000,000.00	50,000,000.00	15,888.89	0.00
Bank of Nova Scotia	1/27/2016	9/23/2016	0.91	0.91	50,000,000.00	50,000,000.00	50,000,000.00	6,319.44	0.00
Royal Bank of Canada	12/10/2015	9/30/2016	0.98	0.98	100,000,000.00	100,000,000.00	100,000,000.00	143,541.67	0.00
Royal Bank of Canada	1/27/2016	9/30/2016	0.95	0.95	50,000,000.00	50,000,000.00	50,000,000.00	6,597.22	0.00
Negotiable CD Subtotal			0.67	0.67	2,050,000,000.00	2,050,002,730.57	2,050,000,000.00	2,420,425.86	-2,730.57
Repurchase Agreements									
Wells Fargo Bank NA	1/31/2016	2/1/2016	0.01	0.01	768,205.17	768,205.17	768,205.17	0.00	0.00
Repurchase Agreements Subtotal			0.01	0.01	768,205.17	768,205.17	768,205.17	0.00	0.00
Supranational									
Inter-American Development Bank	12/4/2015	9/12/2016	0.63	0.67	31,743,000.00	31,733,915.56	31,804,581.41	76,602.04	70,665.85
Inter-American Development Bank	12/4/2015	9/13/2016	5.13	0.67	23,141,000.00	23,773,679.92	23,832,684.49	454,624.23	59,004.57
Inter-American Development Bank	12/2/2015	10/18/2016	1.38	0.72	51,700,000.00	51,942,233.64	52,082,063.01	203,389.23	139,829.37
Inter-American Development Bank	12/3/2015	11/15/2016	0.88	0.74	42,150,000.00	42,194,102.22	42,298,789.51	77,860.42	104,687.29
Intl Bank for Reconst & Development	6/23/2015	11/15/2017	1.00	1.00	25,000,000.00	24,998,319.03	25,089,250.00	52,777.78	90,930.97
Intl Bank for Reconst & Development	6/23/2015	11/15/2017	1.00	1.00	25,000,000.00	24,998,319.03	25,089,250.00	52,777.78	90,930.97
Intl Bank for Reconst & Development	6/23/2015	11/15/2017	1.00	1.00	25,000,000.00	24,998,319.03	25,089,250.00	52,777.78	90,930.97
Intl Bank for Reconst & Development	3/16/2015	3/16/2018	1.23	1.23	25,000,000.00	25,000,000.00	25,000,000.00	115,312.50	0.00
Intl Bank for Reconst & Development	3/16/2015	3/16/2018	1.23	1.23	25,000,000.00	25,000,000.00	25,000,000.00	115,312.50	0.00
Intl Bank for Reconst & Development	4/30/2015	6/15/2018	1.00	1.06	50,000,000.00	49,935,096.00	49,936,000.00	63,888.89	904.00
Intl Bank for Reconst & Development	10/7/2015	10/5/2018	1.00	1.06	25,000,000.00	24,961,994.43	24,987,000.00	79,166.67	25,005.57
Intl Bank for Reconst & Development	9/30/2015	9/30/2020	1.00	1.00	25,000,000.00	25,000,000.00	25,000,000.00	84,027.78	0.00
Intl Bank for Reconst & Development	10/30/2015	10/15/2020	1.00	1.00	25,000,000.00	25,000,000.00	25,003,250.00	63,194.44	3,250.00
Supranational Subtotal			1.28	0.93	398,734,000.00	399,535,978.86	400,212,118.42	1,491,712.03	676,139.56

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund as of January 31, 2016

Issuer	Purchase Date	Maturity Date	Coupon	YTM	Par Value	Current Book	Market Value	Current Accr Int	Unrealized Gain/Loss
US Treasury Notes									
U.S. Treasury Securities	9/22/2011	2/29/2016	2.13	0.71	10,000,000.00	10,010,687.85	10,012,100.00	89,903.85	1,412.15
U.S. Treasury Securities	4/5/2013	5/31/2016	1.75	0.35	15,000,000.00	15,068,298.34	15,064,500.00	45,184.43	-3,798.34
U.S. Treasury Securities	9/22/2011	8/31/2016	1.00	0.86	10,000,000.00	10,008,074.79	10,025,500.00	42,307.69	17,425.21
U.S. Treasury Securities	9/29/2015	10/31/2016	1.00	0.41	40,000,000.00	40,175,769.47	40,118,800.00	102,197.80	-56,969.47
U.S. Treasury Securities	12/12/2011	11/30/2016	0.88	0.87	12,000,000.00	12,000,234.77	12,025,800.00	18,073.77	25,565.23
U.S. Treasury Securities	11/10/2015	11/30/2016	0.50	0.63	45,000,000.00	44,951,705.69	44,963,100.00	38,729.51	11,394.31
U.S. Treasury Securities	10/20/2015	12/31/2016	3.25	0.37	40,000,000.00	41,046,132.99	40,939,200.00	114,285.71	-106,932.99
U.S. Treasury Securities	12/24/2014	1/31/2017	0.88	0.79	15,000,000.00	15,012,236.87	15,032,250.00	360.58	20,013.13
U.S. Treasury Securities	3/12/2012	2/28/2017	0.88	0.90	15,000,000.00	14,995,430.08	15,031,050.00	55,528.85	35,619.92
U.S. Treasury Securities	9/4/2015	3/31/2017	1.00	0.57	20,000,000.00	20,099,259.58	20,073,400.00	67,759.56	-25,859.58
U.S. Treasury Securities	9/29/2015	4/30/2017	0.88	0.57	35,000,000.00	35,132,931.24	35,078,050.00	78,245.19	-54,881.24
U.S. Treasury Securities	6/8/2012	5/15/2017	4.50	0.73	15,000,000.00	15,711,411.69	15,727,800.00	144,642.86	16,388.31
U.S. Treasury Securities	6/5/2015	5/31/2017	2.75	0.65	10,000,000.00	10,276,090.09	10,267,200.00	47,336.07	-8,890.09
U.S. Treasury Securities	10/20/2015	6/30/2017	2.50	0.54	40,000,000.00	41,101,082.90	40,992,400.00	87,912.09	-108,682.90
U.S. Treasury Securities	10/12/2012	7/31/2017	0.50	0.66	15,000,000.00	14,965,325.07	14,947,200.00	206.04	-18,125.07
U.S. Treasury Securities	12/24/2014	8/31/2017	1.88	1.05	15,000,000.00	15,190,927.23	15,261,900.00	118,990.38	70,972.77
U.S. Treasury Securities	9/4/2015	9/15/2017	1.00	0.72	22,000,000.00	22,097,361.86	22,081,620.00	84,010.99	-15,741.86
U.S. Treasury Securities	6/7/2013	10/31/2017	1.88	0.87	15,000,000.00	15,257,515.70	15,280,050.00	71,857.83	22,534.30
U.S. Treasury Securities	5/20/2015	11/30/2017	2.25	0.84	10,000,000.00	10,254,167.23	10,261,700.00	38,729.51	7,532.77
U.S. Treasury Securities	1/7/2013	12/31/2017	0.75	0.81	15,000,000.00	14,982,437.31	14,987,100.00	9,890.11	4,662.69
U.S. Treasury Securities	12/24/2014	1/31/2018	2.63	1.22	15,000,000.00	15,411,515.17	15,537,900.00	1,081.73	126,384.83
U.S. Treasury Securities	6/7/2013	2/28/2018	0.75	0.96	15,000,000.00	14,936,477.86	14,977,200.00	47,596.15	40,722.14
U.S. Treasury Securities	6/7/2013	5/31/2018	1.00	1.01	15,000,000.00	14,997,535.78	15,039,900.00	25,819.67	42,364.22
U.S. Treasury Securities	2/12/2014	7/31/2018	1.38	1.36	15,000,000.00	15,005,567.13	15,180,450.00	566.62	174,882.87
U.S. Treasury Securities	11/13/2013	8/31/2018	1.50	1.38	15,000,000.00	15,043,160.72	15,229,050.00	95,192.31	185,889.28
U.S. Treasury Securities	12/5/2013	11/30/2018	1.25	1.45	10,000,000.00	9,945,932.01	10,081,300.00	21,516.39	135,367.99
U.S. Treasury Securities	2/20/2014	1/31/2019	1.25	1.52	15,000,000.00	14,885,250.66	15,112,500.00	515.11	227,249.34
U.S. Treasury Securities	4/17/2014	3/31/2019	1.63	1.65	15,000,000.00	14,987,291.41	15,273,600.00	82,581.97	286,308.59
U.S. Treasury Securities	6/16/2014	5/31/2019	1.50	1.70	15,000,000.00	14,903,635.94	15,211,500.00	38,729.51	307,864.06
U.S. Treasury Securities	8/21/2014	7/31/2019	1.63	1.63	15,000,000.00	14,995,029.43	15,267,150.00	669.64	272,120.57
U.S. Treasury Securities	10/24/2014	9/30/2019	1.75	1.50	15,000,000.00	15,131,290.97	15,327,600.00	88,934.43	196,309.03
U.S. Treasury Securities	12/8/2014	11/30/2019	1.50	1.68	15,000,000.00	14,898,621.21	15,182,850.00	38,729.51	284,228.79

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund as of January 31, 2016

Issuer	Purchase Date	Maturity Date	Coupon	YTM	Par Value	Current Book	Market Value	Current Accr Int	Unrealized Gain/Loss
U.S. Treasury Securities	1/9/2015	12/31/2019	1.63	1.50	15,000,000.00	15,069,122.57	15,247,800.00	21,428.57	178,677.43
U.S. Treasury Securities	4/9/2015	2/29/2020	1.25	1.35	10,000,000.00	9,961,592.84	10,010,600.00	52,884.62	49,007.16
U.S. Treasury Securities	4/9/2015	3/31/2020	1.13	1.36	10,000,000.00	9,906,593.78	9,961,700.00	38,114.75	55,106.22
U.S. Treasury Securities	6/5/2015	5/31/2020	1.50	1.64	15,000,000.00	14,912,040.87	15,155,850.00	38,729.51	243,809.13
U.S. Treasury Notes Subtotal			1.55	0.91	639,000,000.00	643,327,739.10	645,967,670.00	1,849,243.31	2,639,930.90
Grand Total			0.85	0.72	8,711,745,205.17	8,717,828,606.60	8,721,950,057.04	11,308,791.89	4,121,450.44

PURCHASES/SALES/MATURITIES

Deal Number	Instrument Type	Issuer	Coupon	Transaction Type	Settlement Amount	Settlement Date
1106	Repurchase Agreements	Wells Fargo Bank NA	0.02	Purchase	(1,908,944.18)	1/4/2016
2936	Commercial Paper	HSBC Finance Corp.	0.40	Maturity	50,000,000.00	1/4/2016
2956	Money Market Funds	Morgan Stanley	0.01	Maturity	42,000,000.00	1/4/2016
2957	Money Market Funds	Morgan Stanley -Prime	0.06	Maturity	42,000,000.00	1/4/2016
2959	Money Market Funds	Fidelity	0.00	Maturity	39,000,000.00	1/4/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.02	Purchase	(2,556,901.17)	1/5/2016
2956	Money Market Funds	Morgan Stanley	0.01	Purchase	(35,000,000.00)	1/5/2016
2957	Money Market Funds	Morgan Stanley -Prime	0.06	Purchase	(35,000,000.00)	1/5/2016
3305	Commercial Paper	UBS Finance	0.89	Purchase	(99,550,055.56)	1/5/2016
3306	Commercial Paper	ING (US) Funding LLC	0.84	Purchase	(24,879,833.33)	1/5/2016
3307	Commercial Paper	JP Morgan	0.85	Purchase	(24,878,402.78)	1/5/2016
3308	Commercial Paper	ING (US) Funding LLC	0.86	Purchase	(74,625,541.67)	1/5/2016
3309	Commercial Paper	Toyota Motor Credit Corp.	0.86	Purchase	(24,876,972.22)	1/5/2016
3310	Commercial Paper	Credit Suisse Securities (USA) LLC	0.86	Purchase	(24,891,305.56)	1/5/2016
3311	Commercial Paper	Natixis US Finance Co.	0.35	Purchase	(249,997,569.44)	1/5/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.02	Maturity	2,985,575.83	1/6/2016
2916	Commercial Paper	JP Morgan	0.48	Maturity	50,000,000.00	1/6/2016
2956	Money Market Funds	Morgan Stanley	0.01	Maturity	50,000,000.00	1/6/2016
2959	Money Market Funds	Fidelity	0.00	Maturity	21,300,000.00	1/6/2016
3311	Commercial Paper	Natixis US Finance Co.	0.35	Maturity	250,000,000.00	1/6/2016
3312	Commercial Paper	Natixis US Finance Co.	0.35	Purchase	(249,997,569.44)	1/6/2016
3314	Commercial Paper	ING (US) Funding LLC	0.66	Purchase	(24,945,458.33)	1/6/2016
3315	Commercial Paper	Rabobank Nederland	0.84	Purchase	(99,524,513.89)	1/6/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.02	Purchase	(1,339,804.25)	1/7/2016
2955	Money Market Funds	Black Rock	0.01	Maturity	8,000,000.00	1/7/2016
2956	Money Market Funds	Morgan Stanley	0.01	Maturity	40,000,000.00	1/7/2016
2957	Money Market Funds	Morgan Stanley -Prime	0.06	Maturity	40,200,000.00	1/7/2016
3248	Negotiable CD	Citigroup Global Markets	0.26	Maturity	150,000,000.00	1/7/2016
3312	Commercial Paper	Natixis US Finance Co.	0.35	Maturity	250,000,000.00	1/7/2016
3316	Negotiable CD	Rabobank Nederland	0.65	Purchase	(25,000,000.00)	1/7/2016
3317	Commercial Paper	Credit Suisse Securities (USA) LLC	0.70	Purchase	(74,804,583.33)	1/7/2016
3318	Commercial Paper	Natixis US Finance Co.	0.35	Purchase	(384,996,256.94)	1/7/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.02	Purchase	(2,116,033.61)	1/8/2016

PURCHASES/SALES/MATURITIES

Deal Number	Instrument Type	Issuer	Coupon	Transaction Type	Settlement Amount	Settlement Date
2912	Negotiable CD	Mitsubishi UFJ Financial Group, Inc.	0.40	Maturity	75,000,000.00	1/8/2016
2959	Money Market Funds	Fidelity	0.00	Purchase	(6,700,000.00)	1/8/2016
3318	Commercial Paper	Natixis US Finance Co.	0.35	Maturity	385,000,000.00	1/8/2016
3319	Commercial Paper	Natixis US Finance Co.	0.35	Purchase	(399,988,333.33)	1/8/2016
3320	Commercial Paper	Fortis/BNP Paribas Bank	0.67	Purchase	(49,891,125.00)	1/8/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.02	Purchase	(1,618,957.75)	1/11/2016
2957	Money Market Funds	Morgan Stanley -Prime	0.06	Maturity	25,000,000.00	1/11/2016
2959	Money Market Funds	Fidelity	0.00	Maturity	5,500,000.00	1/11/2016
3249	Money Market Funds	Caltrust	0.04	Maturity	25,000,000.00	1/11/2016
3319	Commercial Paper	Natixis US Finance Co.	0.35	Maturity	400,000,000.00	1/11/2016
3321	Commercial Paper	Natixis US Finance Co.	0.35	Purchase	(399,996,111.11)	1/11/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.02	Maturity	4,016,918.92	1/12/2016
2685	FHLB CALL EURO PREM	Federal Home Loan Bank	1.30	Call	25,000,000.00	1/12/2016
2686	FHLB CALL EURO PREM	Federal Home Loan Bank	1.30	Call	25,000,000.00	1/12/2016
2914	Negotiable CD	Swedbank NY	0.38	Maturity	50,000,000.00	1/12/2016
2955	Money Market Funds	Black Rock	0.01	Purchase	(650,000.00)	1/12/2016
2957	Money Market Funds	Morgan Stanley -Prime	0.06	Maturity	20,000,000.00	1/12/2016
2959	Money Market Funds	Fidelity	0.00	Maturity	42,000,000.00	1/12/2016
3321	Commercial Paper	Natixis US Finance Co.	0.35	Maturity	400,000,000.00	1/12/2016
3322	Negotiable CD	Toronto Domin NY	0.92	Purchase	(25,000,000.00)	1/12/2016
3323	Commercial Paper	Fortis/BNP Paribas Bank	0.33	Purchase	(61,999,431.67)	1/12/2016
3324	Commercial Paper	Natixis US Finance Co.	0.35	Purchase	(424,995,868.06)	1/12/2016
3325	Commercial Paper	J.P. Morgan Chase & Co.	0.92	Purchase	(49,727,833.33)	1/12/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.02	Maturity	158,468.16	1/13/2016
2959	Money Market Funds	Fidelity	0.00	Purchase	(2,440,000.00)	1/13/2016
3029	Negotiable CD	Credit Suisse Securities (USA) LLC	0.46	Maturity	50,000,000.00	1/13/2016
3323	Commercial Paper	Fortis/BNP Paribas Bank	0.33	Maturity	62,000,000.00	1/13/2016
3324	Commercial Paper	Natixis US Finance Co.	0.35	Maturity	425,000,000.00	1/13/2016
3326	Commercial Paper	Natixis US Finance Co.	0.35	Purchase	(309,996,986.11)	1/13/2016
3327	Commercial Paper	Natixis US Finance Co.	0.35	Purchase	(29,999,708.33)	1/13/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.02	Maturity	1,033,360.34	1/14/2016
2957	Money Market Funds	Morgan Stanley -Prime	0.06	Purchase	(54,300,000.00)	1/14/2016
2959	Money Market Funds	Fidelity	0.00	Purchase	(60,000,000.00)	1/14/2016

PURCHASES/SALES/MATURITIES

Deal Number	Instrument Type	Issuer	Coupon	Transaction Type	Settlement Amount	Settlement Date
3326	Commercial Paper	Natixis US Finance Co.	0.35	Maturity	310,000,000.00	1/14/2016
3327	Commercial Paper	Natixis US Finance Co.	0.35	Maturity	30,000,000.00	1/14/2016
3328	Commercial Paper	Natixis US Finance Co.	0.35	Purchase	(334,996,743.06)	1/14/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.02	Maturity	6,142.10	1/15/2016
2943	Commercial Paper	Credit Suisse Securities (USA) LLC	0.48	Maturity	50,000,000.00	1/15/2016
2957	Money Market Funds	Morgan Stanley -Prime	0.06	Maturity	52,200,000.00	1/15/2016
2969	Negotiable CD	Swedbank NY	0.35	Maturity	50,000,000.00	1/15/2016
3328	Commercial Paper	Natixis US Finance Co.	0.35	Maturity	335,000,000.00	1/15/2016
3329	Negotiable CD	Wells Fargo Bank NA	0.86	Purchase	(25,000,000.00)	1/15/2016
3330	Negotiable CD	Toronto Domin NY	0.89	Purchase	(25,000,000.00)	1/15/2016
3331	FHLMC CALLABLE PREM	Fed Home Loan Mortg Corp.	1.63	Purchase	(25,000,000.00)	1/15/2016
3332	Commercial Paper	Natixis US Finance Co.	0.35	Purchase	(399,984,444.44)	1/15/2016
436	FHLMC	Fed Home Loan Mortg Corp.	4.75	Maturity	15,000,000.00	1/19/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.02	Purchase	(1,333,540.29)	1/19/2016
2959	Money Market Funds	Fidelity	0.00	Maturity	36,500,000.00	1/19/2016
2990	Coll CD 30-360	Ca Bank and Trust	0.16	Maturity	10,000,000.00	1/19/2016
3249	Money Market Funds	Caltrust	0.04	Maturity	20,000,000.00	1/19/2016
3332	Commercial Paper	Natixis US Finance Co.	0.35	Maturity	400,000,000.00	1/19/2016
3333	Commercial Paper	Natixis US Finance Co.	0.35	Purchase	(384,996,256.94)	1/19/2016
3334	Negotiable CD	Bank of Nova Scotia	0.88	Purchase	(50,000,000.00)	1/19/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.02	Purchase	(2,214,055.59)	1/20/2016
2955	Money Market Funds	Black Rock	0.01	Purchase	(29,000,000.00)	1/20/2016
3333	Commercial Paper	Natixis US Finance Co.	0.35	Maturity	385,000,000.00	1/20/2016
3335	Commercial Paper	Natixis US Finance Co.	0.35	Purchase	(389,996,208.33)	1/20/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.02	Maturity	3,166,493.27	1/21/2016
2955	Money Market Funds	Black Rock	0.01	Maturity	25,800,000.00	1/21/2016
3173	U.S. Treasury Notes EOM	U.S. Treasury Securities	1.38	Sell	25,065,719.44	1/21/2016
3335	Commercial Paper	Natixis US Finance Co.	0.35	Maturity	390,000,000.00	1/21/2016
3336	Commercial Paper	Natixis US Finance Co.	0.35	Purchase	(389,996,208.33)	1/21/2016
3337	FHLMC CALLABLE PREM	Fed Home Loan Mortg Corp.	1.75	Purchase	(50,000,000.00)	1/21/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.02	Purchase	(147,590.09)	1/22/2016
2959	Money Market Funds	Fidelity	0.00	Maturity	5,700,000.00	1/22/2016
3030	Negotiable CD	Credit Suisse Securities (USA) LLC	0.47	Maturity	50,000,000.00	1/22/2016

PURCHASES/SALES/MATURITIES

Deal Number	Instrument Type	Issuer	Coupon	Transaction Type	Settlement Amount	Settlement Date
3172	U.S. Treasury Notes EOM	U.S. Treasury Securities	1.38	Sell	25,039,320.05	1/22/2016
3336	Commercial Paper	Natixis US Finance Co.	0.35	Maturity	390,000,000.00	1/22/2016
3338	Commercial Paper	Natixis US Finance Co.	0.36	Purchase	(309,990,700.00)	1/22/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.02	Purchase	(5,676,416.85)	1/25/2016
2955	Money Market Funds	Black Rock	0.01	Maturity	7,100,000.00	1/25/2016
3338	Commercial Paper	Natixis US Finance Co.	0.36	Maturity	310,000,000.00	1/25/2016
3339	Commercial Paper	Natixis US Finance Co.	0.36	Purchase	(314,996,850.00)	1/25/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.02	Purchase	(6,504,309.56)	1/26/2016
2959	Money Market Funds	Fidelity	0.00	Maturity	3,800,000.00	1/26/2016
3154	Commercial Paper	Mitsubishi UFJ Financial Group, Inc. Union Ban	0.20	Maturity	50,000,000.00	1/26/2016
3339	Commercial Paper	Natixis US Finance Co.	0.36	Maturity	315,000,000.00	1/26/2016
3340	Commercial Paper	Natixis US Finance Co.	0.36	Purchase	(384,996,150.00)	1/26/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.02	Maturity	12,183,268.00	1/27/2016
2959	Money Market Funds	Fidelity	0.00	Purchase	(4,400,000.00)	1/27/2016
3340	Commercial Paper	Natixis US Finance Co.	0.36	Maturity	385,000,000.00	1/27/2016
3341	FHLB CALL EURO PREM	Federal Home Loan Bank	1.30	Purchase	(25,000,000.00)	1/27/2016
3342	FHLB CALL EURO PREM	Federal Home Loan Bank	1.30	Purchase	(25,000,000.00)	1/27/2016
3343	Negotiable CD	Wells Fargo Bank NA	0.87	Purchase	(50,000,000.00)	1/27/2016
3344	Negotiable CD	Royal Bank of Canada	0.95	Purchase	(50,000,000.00)	1/27/2016
3345	Negotiable CD	Bank of Nova Scotia	0.91	Purchase	(50,000,000.00)	1/27/2016
3346	Commercial Paper	Credit Suisse Securities (USA) LLC	0.90	Purchase	(49,782,500.00)	1/27/2016
3347	Commercial Paper	Natixis US Finance Co.	0.36	Purchase	(424,995,750.00)	1/27/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.02	Purchase	(326,218.17)	1/28/2016
2959	Money Market Funds	Fidelity	0.00	Purchase	(21,900,000.00)	1/28/2016
3347	Commercial Paper	Natixis US Finance Co.	0.36	Maturity	425,000,000.00	1/28/2016
3348	Commercial Paper	Natixis US Finance Co.	0.36	Purchase	(424,995,750.00)	1/28/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.02	Maturity	1,424,339.73	1/29/2016
2945	Commercial Paper	Credit Suisse Securities (USA) LLC	0.48	Maturity	50,000,000.00	1/29/2016
2959	Money Market Funds	Fidelity	0.00	Purchase	(51,000,000.00)	1/29/2016
3051	Negotiable CD	Svenska Hndl NY	0.37	Maturity	50,000,000.00	1/29/2016
3055	Negotiable CD	Svenska Hndl NY	0.37	Maturity	75,000,000.00	1/29/2016
3121	Negotiable CD	Bank of America	0.26	Maturity	25,000,000.00	1/29/2016

PURCHASES/SALES/MATURITIES

Deal Number	Instrument Type	Issuer	Coupon	Transaction Type	Settlement Amount	Settlement Date
3348	Commercial Paper	Natixis US Finance Co.	0.36	Maturity	425,000,000.00	1/29/2016
3349	Commercial Paper	Natixis US Finance Co.	0.26	Purchase	(349,992,416.67)	1/29/2016
Grand Total					(197,236,602.87)	

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