



COUNTY OF SAN DIEGO INVESTMENT POOL
TREASURY INVESTMENT RESULTS

MAR
2016

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PORTFOLIO STATISTICS SUMMARY

County of San Diego Pooled Money Fund as of March 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
Certificates of Deposit	0.64	212	212	0.55	55,949,500	55,949,500	1.00	55,949,500	2,415	0.55	0
Commercial Paper	25.53	82	82	0.68	2,223,000,000	2,219,390,734	1.00	2,215,875,089	0	0.68	(3,515,645)
Fannie Mae	9.26	622	439	1.01	802,803,000	804,442,103	1.01	806,916,237	2,937,433	0.99	2,474,133
Federal Farm Credit Bank Notes	3.52	428	368	0.69	306,000,000	305,937,093	1.00	306,164,050	395,965	0.69	226,957
Federal Home Loan Bank Notes	8.09	394	309	0.71	700,000,000	703,169,535	1.01	704,023,820	1,808,483	0.71	854,285
Federal Home Loan Mortgage Corp	7.13	982	415	1.14	619,000,000	620,166,829	1.01	622,383,660	2,008,677	1.01	2,216,831
Money Market Funds	5.23	1	1	0.35	454,502,000	454,502,000	1.00	454,607,000	80,459	0.35	105,000
Negotiable CD	27.43	109	109	0.70	2,385,000,000	2,385,004,834	1.00	2,385,000,000	3,889,524	0.70	(4,834)
Repurchase Agreements	0.15	1		0.01	13,189,854	13,189,854	1.00	13,189,854	0	0.01	0
Supranational	4.02	628	400	0.89	348,734,000	349,308,976	1.00	349,822,128	1,187,912	0.89	513,152
U.S. Treasury Notes	9.00	709	709	0.93	777,000,000	782,575,187	1.01	786,368,800	2,676,001	0.93	3,793,613
Totals for March 2016	100.00	316	240	0.76	8,685,178,354	8,693,636,645	1.00	8,700,300,138	14,986,869	0.75	6,663,492
Totals for February 2016	100.00	322	253	0.75	8,440,987,046	8,449,644,335	1.00	8,453,457,162	14,385,012	0.73	3,812,827
Change From Prior Month		(6)	(13)	0.01	244,191,308	243,992,310	0.00	246,842,976	601,857	0.02	2,850,666

Portfolio Effective Duration 0.68 years

	Fiscal Year				Calendar Year	
	March Return	Annualized	To Date Return	Annualized	To Date Return	Annualized
Book Value	0.041%	0.478%	0.496%	0.659%	0.159%	0.636%
Market Value	0.041%	0.478%	0.496%	0.658%	0.159%	0.636%

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 March 2016 were in compliance with the Investment Policy dated January 1, 2016.

CASH FLOW ANALYSIS

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

	Mar-16	Apr-16	May-16	Jun-16	Jul-16	Aug-16	Sep-16
Beginning Pool Book Balance	8,449,644	8,693,636	9,722,643	8,980,530	8,035,886	6,912,164	6,213,789
MAIN CASH FLOW ITEMS							
INFLOWS:							
Reverse Repos	0	0	0	0	0	0	0
Interest Income On Pool	5,557	1,300	3,000	5,500	3,000	2,880	3,500
Taxes Collected	503,032	1,550,000	65,000	84,000	57,000	52,000	36,000
School Deposits	529,277	305,000	277,051	400,800	290,000	321,599	550,500
County Deposits	294,136	301,000	279,817	267,283	220,000	225,000	245,000
Retirement	0	0	0	0	0	0	0
Voluntaries	10,264	0	2,000	0	0	0	0
Maturities/Sales Outside Pool	31,911	0	0	0	0	0	0
	1,374,177	2,157,300	626,868	757,583	570,000	601,479	835,000
OUTFLOWS:							
Schools	713,038	588,000	671,981	1,147,523	761,022	931,454	680,000
County	294,508	294,000	300,000	337,704	445,000	301,000	280,000
Retirement	10,095	7,000	7,000	7,000	406,700	7,000	7,000
Voluntaries	51,670	55,000	50,000	35,000	71,000	45,000	40,000
Tax Apportionment	37,547	184,293	340,000	175,000	10,000	15,400	10,000
Reverse Repos	0	0	0	0	0	0	0
Purchases/ Purchases Outside of Pool	33,356	0	0	0	0	0	0
	1,140,214	1,128,293	1,368,981	1,702,227	1,693,722	1,299,854	1,017,000
TOTAL	233,963	1,029,007	(742,113)	(944,644)	(1,123,722)	(698,375)	(182,000)
PROJECTED/ACTUAL MONTH END POOL BALANCE	8,693,636	9,722,643	8,980,530	8,035,886	6,912,164	6,213,789	6,031,789
LIQUIDITY PROJECTIONS							
INCREASE / DECREASE DUE TO INVESTMENT ACTIVITY							
Maturities		363,000	1,012,100	1,527,000	1,410,900	1,040,500	579,984
Sales/Calls		0	0	0	0	0	0
Investments Purchased		908,000	40,100	15,000	65,000	10,000	20,100
		(545,000)	972,000	1,512,000	1,345,900	1,030,500	559,884
Net Main Cash Flow (see above)		1,029,007	(742,113)	(944,644)	(1,123,722)	(698,375)	(182,000)
PROJECTED/ACTUAL MONTH END LIQUIDITY	467,691	951,698	1,181,585	1,748,941	1,971,119	2,303,244	2,681,128

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

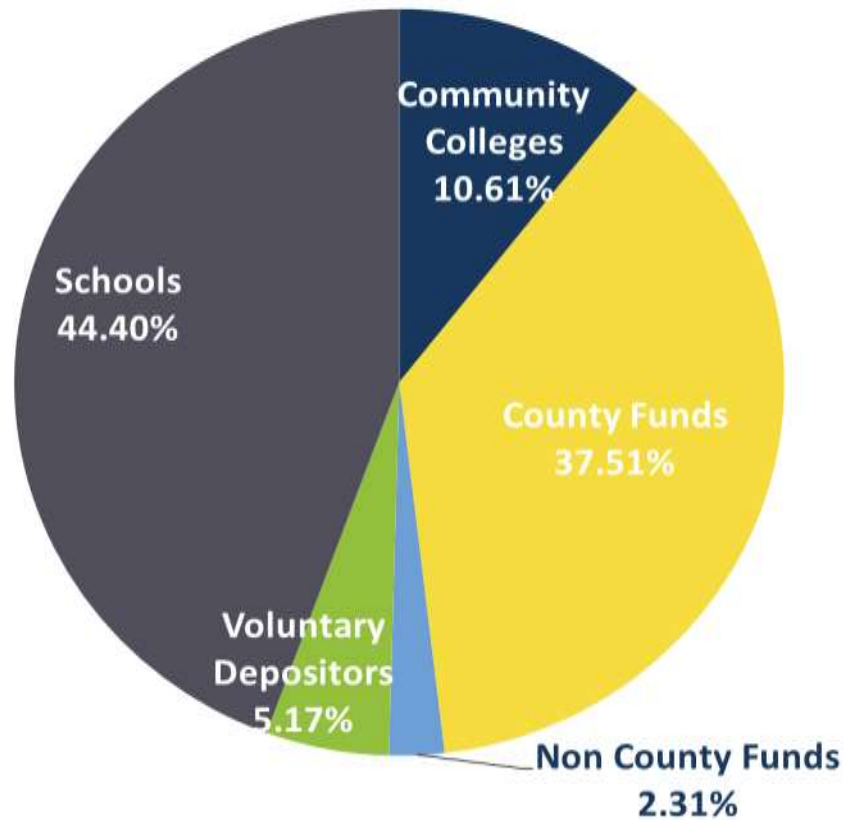
as of March 31, 2016

PARTICIPANT	(\$'000)				PARTICIPANT	(\$'000)			
	FMV 01/31/16	FMV 02/29/16	FMV 03/31/16	% of Total		FMV 01/31/16	FMV 02/29/16	FMV 03/31/16	% of Total
COUNTY	\$ 852,933	\$ 969,157	\$ 1,141,055	13.12%	Lakeside Fire	6,994	6,596	6,543	
COUNTY - SPECIAL TRUST FUNDS	2,094,272	2,067,285	2,121,811	24.39%	Leucadia Water District	11,444	11,449	11,677	
NON-COUNTY INVESTMENT FUNDS	196,688	197,437	201,284	2.31%	Lower Sweetwater FPD	532	447	465	
SCHOOLS - (K THRU 12)	4,082,992	3,816,820	3,862,750	44.40%	Metropolitan Transit System	7,547	7,065	7,014	
					Mission Resource Conservation District	329	330	337	
COMMUNITY COLLEGES					North County Cemetery District	1,337	1,164	1,239	
San Diego	255,036	230,382	213,918	2.46%	North County Cemetery Perpetual	1,600	1,614	1,656	
Grossmont	123,757	115,565	114,942	1.32%	North County Cemetery	1,165	1,119	1,080	
Mira Costa	46,289	39,953	34,173	0.39%	North County Dispatch	3,555	4,087	4,104	
Palomar	338,883	317,549	326,446	3.75%	North County Fire	2,245	1,612	1,653	
Southwestern	239,695	236,750	233,968	2.69%	Otay Water District Investment	16,428	16,435	16,763	
Total Community Colleges	1,003,661	940,198	923,447	10.61%	Pine Valley FPD	602	606	625	
					Pomerado Cemetery District	1,805	1,746	1,709	
SDCERA	3,946	3,958	634		Ramona Cemetery District	572	565	559	
SANCAL	10,058	10,084	10,190		Ramona Cemetery Perpetual	367	367	375	
MTDB	3,875	4,119	730		Rancho Santa Fe FPD	11,885	11,321	11,102	
SANDAG	64,461	51,477	48,092		Rincon del Diablo Municipal Water District	3,014	3,016	3,076	
					San Diego Housing Commission	7,064	7,067	7,208	
CITIES					San Diego Rural Fire	609	630	707	
Chula Vista	34,576	34,590	35,279		San Dieguito River	619	535	492	
Del Mar	3,052	3,054	3,115		San Marcos FPD	1	1	1	
Encinitas	2	2	2		San Miguel FPD	8,377	8,386	8,976	
Lemon Grove	2	2	2		San Ysidro Sanitation	13	13	13	
National City	5,064	5,067	5,167		Santa Fe Irrigation District	4,957	4,959	5,058	
					SDC Regional Airport Authority	222,930	211,285	207,215	
INDEPENDENT AGENCIES					Upper San Luis Rey Reservoir	31	31	32	
Alpine FPD	1,781	1,429	1,566		Vallecitos Water District	5,118	5,120	5,222	
Bonita Sunnyside FPD	4,852	4,899	5,090		Valley Center FPD	3,771	3,454	3,570	
Borrego Springs FPD	1,326	1,301	1,267		Valley Cntr Cemetery	61	61	64	
Deer Springs FPD	9,345	9,423	9,063		Valley Ctr Cem Perpetual	245	245	251	
Fallbrook Public UTL	14	14	15		Valley Ctr Water District	16,623	14,631	13,857	
Grossmont Healthcare District	1,005	1,006	1,026		Vista FPD	2,184	2,185	2,228	
Public Agency Self Insurance System	3,352	3,353	3,420		Total Independent Agencies	491,404	462,560	449,953	5.17%
Julian-Cuyamaca FPD	275	282	70						
Lake Cuyamaca Rec & Park	391	357	355		Pooled Money Fund Total	\$8,721,950	\$8,453,457	\$8,700,300	100.00%

INVESTMENT FUND PARTICIPANTS

San Diego Pooled Money Fund

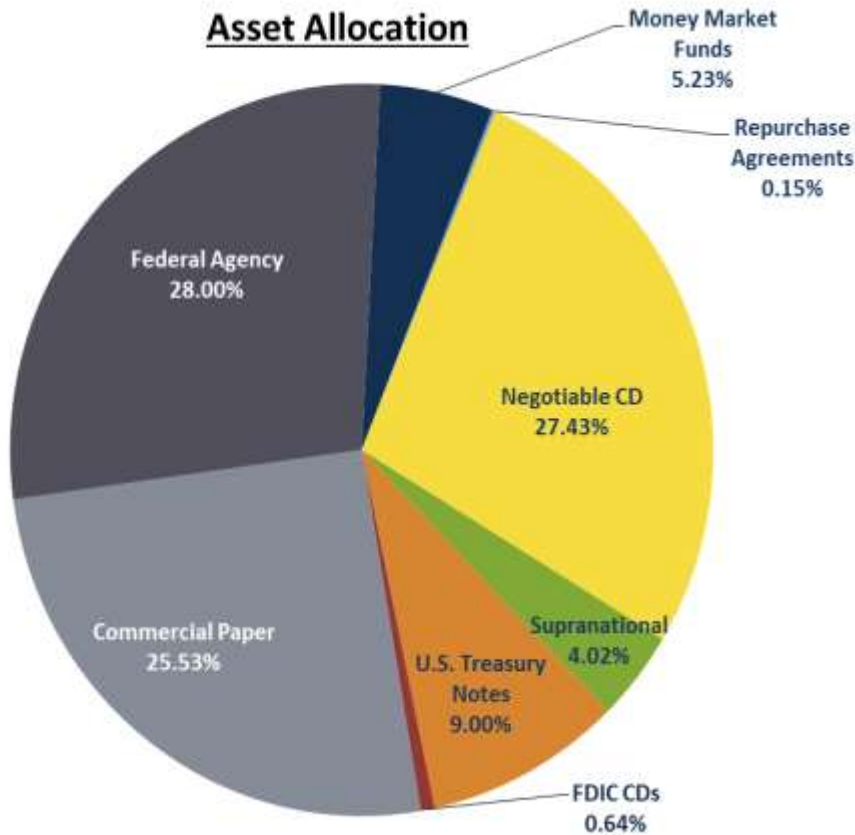
As of March 31, 2016



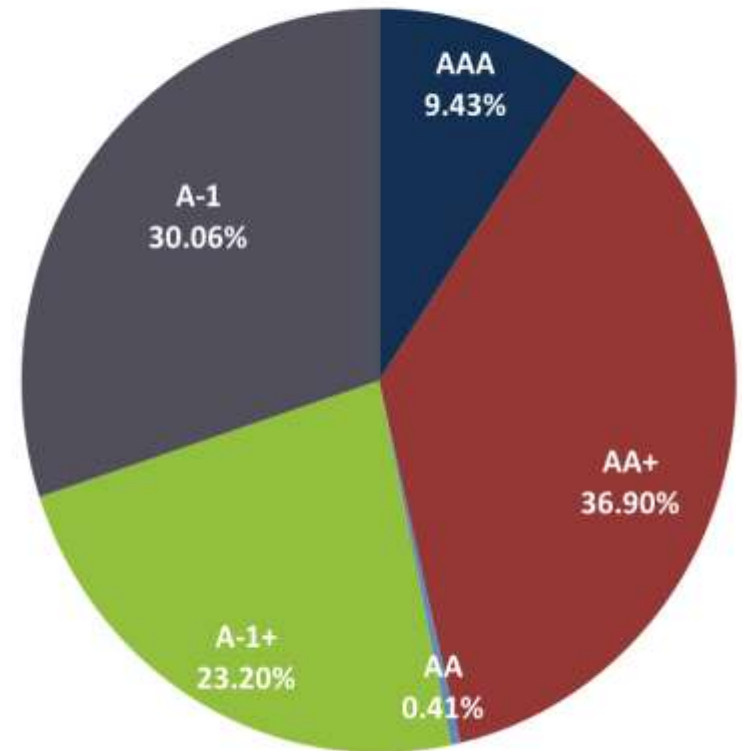
INVESTMENT FUND OVERVIEW

As of March 31, 2016

Asset Allocation



Credit Quality





APPENDIX



INVESTMENT POLICY COMPLIANCE REPORT

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

Category	Standard	Comment
Treasury Issues	No Limit	Complies - 9.1%
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 - 25.5%
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 - 27.4%
Repurchase Agreements	40% maximum; 10% per issuer >5 days; 15% per issuer <5 days; 1-year maximum maturity;	Complies - 0.2%
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 - 4.8%
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 - 4.0%
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 March 31, 2016

Issuer	Purchase Date	Maturity Date	Coupon	YTM	Par Value	Current Book	Market Value	Current Accr Int	Unrealized Gain/Loss
Certificates of Deposit									
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	79.17	0.00
East West Bank	2/10/2016	8/8/2016	0.45	0.45	250,000.00	250,000.00	250,000.00	75.00	0.00
Pacific Commerce Bank	2/12/2016	8/12/2016	0.47	0.47	250,000.00	250,000.00	250,000.00	65.28	0.00
Banc of California	2/29/2016	8/29/2016	0.51	0.51	20,000,000.00	20,000,000.00	20,000,000.00	838.36	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
Torrey Pines Bank	3/30/2016	9/26/2016	0.50	0.50	5,000,000.00	5,000,000.00	5,000,000.00	136.98	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
Torrey Pines Bank	3/29/2016	3/29/2017	0.70	0.70	20,000,000.00	20,000,000.00	20,000,000.00	1,150.71	0.00
Certificates of Deposit Subtotal			0.55	0.55	55,949,500.00	55,949,500.00	55,949,500.00	2,414.91	0.00
Commercial Paper									
Fortis/BNP Paribas Bank	3/14/2016	4/14/2016	0.41	0.41	98,000,000.00	97,985,490.56	97,965,700.00	0.00	-19,790.56
JP Morgan	9/18/2015	4/29/2016	0.55	0.55	75,000,000.00	74,967,916.67	74,745,000.00	0.00	-222,916.67
JP Morgan	9/21/2015	4/29/2016	0.55	0.55	50,000,000.00	49,978,611.11	49,830,000.00	0.00	-148,611.11
ING (US) Funding LLC	1/6/2016	5/4/2016	0.66	0.66	25,000,000.00	24,984,875.00	24,945,500.00	0.00	-39,375.00
Fortis/BNP Paribas Bank	1/8/2016	5/4/2016	0.67	0.67	50,000,000.00	49,969,291.67	49,891,000.00	0.00	-78,291.67
Toyota Motor Credit Corp.	12/15/2015	5/20/2016	0.67	0.67	50,000,000.00	49,954,402.78	49,854,000.00	0.00	-100,402.78
ING (US) Funding LLC	12/15/2015	5/20/2016	0.68	0.68	75,000,000.00	74,930,583.33	74,777,250.00	0.00	-153,333.33
Credit Suisse Securities (USA) LLC	1/7/2016	5/20/2016	0.70	0.70	75,000,000.00	74,928,541.67	74,804,250.00	0.00	-124,291.67
UBS Finance	10/15/2015	5/31/2016	0.53	0.53	50,000,000.00	49,955,833.33	49,834,500.00	0.00	-121,333.33
UBS Finance	10/28/2015	5/31/2016	0.54	0.54	50,000,000.00	49,955,000.00	49,834,500.00	0.00	-120,500.00
JP Morgan	10/28/2015	5/31/2016	0.52	0.52	25,000,000.00	24,978,333.33	24,922,000.00	0.00	-56,333.33
Toyota Motor Credit Corp.	12/1/2015	5/31/2016	0.63	0.63	50,000,000.00	49,947,500.00	49,841,000.00	0.00	-106,500.00
UBS Finance	11/6/2015	6/1/2016	0.59	0.59	100,000,000.00	99,900,027.78	99,813,792.36	0.00	-86,235.42
Toyota Motor Credit Corp.	12/1/2015	6/1/2016	0.63	0.63	50,000,000.00	49,946,625.00	49,840,000.00	0.00	-106,625.00
Fortis/BNP Paribas Bank	3/15/2016	6/1/2016	0.50	0.50	50,000,000.00	49,957,638.89	49,946,000.00	0.00	-11,638.89
Fortis/BNP Paribas Bank	3/16/2016	6/1/2016	0.50	0.50	50,000,000.00	49,957,638.89	49,946,000.00	0.00	-11,638.89
JP Morgan	12/28/2015	6/27/2016	0.85	0.85	25,000,000.00	24,948,645.83	24,892,500.00	0.00	-56,145.83
UBS Finance	10/19/2015	6/30/2016	0.55	0.55	100,000,000.00	99,862,500.00	99,722,952.84	0.00	-139,547.16

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund as of March 31, 2016

Issuer	Purchase Date	Maturity Date	Coupon	YTM	Par Value	Current Book	Market Value	Current Accr Int	Unrealized Gain/Loss
Toyota Motor Credit Corp.	11/24/2015	6/30/2016	0.65	0.65	200,000,000.00	199,675,000.00	199,445,905.69	0.00	-229,094.31
Rabobank Nederland	10/23/2015	7/1/2016	0.45	0.45	50,000,000.00	49,943,125.00	49,842,500.00	0.00	-100,625.00
Natixis US Finance Co.	3/24/2016	7/1/2016	0.60	0.60	125,000,000.00	124,810,416.67	124,793,750.00	0.00	-16,666.67
Toyota Motor Credit Corp.	12/15/2015	7/5/2016	0.76	0.76	25,000,000.00	24,949,861.11	24,892,750.00	0.00	-57,111.11
ING (US) Funding LLC	12/29/2015	7/5/2016	0.81	0.81	75,000,000.00	74,839,687.50	74,681,250.00	0.00	-158,437.50
UBS Finance	1/5/2016	7/5/2016	0.89	0.89	100,000,000.00	99,765,138.89	99,550,000.00	0.00	-215,138.89
Credit Suisse Securities (USA) LLC	1/5/2016	7/5/2016	0.86	0.86	25,000,000.00	24,943,263.89	24,891,250.00	0.00	-52,013.89
Credit Suisse Securities (USA) LLC	1/27/2016	7/19/2016	0.90	0.90	50,000,000.00	49,863,750.00	49,782,500.00	0.00	-81,250.00
J.P. Morgan Chase & Co.	12/11/2015	7/29/2016	0.80	0.80	50,000,000.00	49,867,777.78	49,748,000.00	0.00	-119,777.78
ING (US) Funding LLC	1/5/2016	7/29/2016	0.84	0.84	25,000,000.00	24,930,583.33	24,879,750.00	0.00	-50,833.33
JP Morgan	1/5/2016	7/29/2016	0.85	0.85	25,000,000.00	24,929,756.95	24,874,000.00	0.00	-55,756.95
Toyota Motor Credit Corp.	1/5/2016	7/29/2016	0.86	0.86	25,000,000.00	24,928,930.55	24,877,000.00	0.00	-51,930.55
Rabobank Nederland	1/6/2016	7/29/2016	0.84	0.84	100,000,000.00	99,723,986.11	99,629,737.96	0.00	-94,248.15
Rabobank Nederland	12/29/2015	8/1/2016	0.82	0.82	125,000,000.00	124,652,638.89	124,385,000.00	0.00	-267,638.89
ING (US) Funding LLC	1/5/2016	8/1/2016	0.86	0.86	75,000,000.00	74,781,416.67	74,625,750.00	0.00	-155,666.67
JP Morgan	1/12/2016	8/12/2016	0.92	0.93	50,000,000.00	49,830,055.55	49,728,000.00	0.00	-102,055.55
Rabobank Nederland	3/28/2016	8/31/2016	0.73	0.73	50,000,000.00	49,845,888.89	49,842,000.00	0.00	-3,888.89
Commercial Paper Subtotal			0.68	0.68	2,223,000,000.00	2,219,390,733.62	2,215,875,088.85	0.00	-3,515,644.77
FNMA									
Fed National Mortg Assoc	6/10/2013	7/5/2016	0.38	0.63	50,000,000.00	49,967,078.73	49,987,000.00	44,791.67	19,921.27
Fed National Mortg Assoc	2/26/2014	7/5/2016	0.38	0.45	15,000,000.00	14,997,110.25	14,996,100.00	13,437.50	-1,010.25
Fed National Mortg Assoc	5/5/2015	7/15/2016	5.38	0.42	32,900,000.00	33,368,822.86	33,378,366.00	373,323.61	9,543.14
Fed National Mortg Assoc	5/22/2013	8/22/2016	0.50	0.50	25,000,000.00	25,000,000.00	25,000,750.00	44,791.67	750.00
Fed National Mortg Assoc	10/6/2011	9/28/2016	1.25	1.28	20,000,000.00	19,996,760.27	20,071,200.00	2,083.33	74,439.73
Fed National Mortg Assoc	5/14/2013	11/14/2016	0.55	0.56	25,000,000.00	24,999,115.08	24,985,250.00	52,326.39	-13,865.08
Fed National Mortg Assoc	5/28/2013	11/14/2016	0.55	0.57	3,500,000.00	3,499,530.20	3,497,935.00	7,325.69	-1,595.20
Fed National Mortg Assoc	5/28/2013	11/14/2016	0.55	0.57	7,513,000.00	7,511,991.53	7,508,567.33	15,725.13	-3,424.20
Fed National Mortg Assoc	11/15/2011	11/15/2016	1.38	1.29	15,000,000.00	15,007,759.73	15,079,200.00	77,916.67	71,440.27
Fed National Mortg Assoc	1/17/2012	11/15/2016	1.38	1.10	20,000,000.00	20,032,968.47	20,105,600.00	103,888.89	72,631.53
Fed National Mortg Assoc	3/14/2013	3/14/2017	0.75	0.75	25,000,000.00	25,000,000.00	25,013,000.00	8,854.17	13,000.00
Fed National Mortg Assoc	3/10/2014	4/20/2017	0.75	0.86	50,000,000.00	49,940,950.45	50,018,500.00	167,708.33	77,549.55
Fed National Mortg Assoc	12/18/2015	5/11/2017	5.00	0.97	25,000,000.00	26,108,151.09	26,192,000.00	486,111.11	83,848.91

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Issuer	Purchase Date	Maturity Date	Coupon	YTM	Par Value	Current Book	Market Value	Current Accr Int	Unrealized Gain/Loss
Fed National Mortg Assoc	11/27/2013	10/26/2017	0.88	1.07	40,000,000.00	39,879,701.92	40,075,200.00	150,694.44	195,498.08
Fed National Mortg Assoc	11/29/2012	11/29/2017	1.00	1.00	31,755,000.00	31,755,000.00	31,798,821.90	107,614.17	43,821.90
Fed National Mortg Assoc	12/27/2012	12/27/2017	0.88	0.91	35,000,000.00	34,978,698.61	34,988,450.00	79,965.28	9,751.39
Fed National Mortg Assoc	12/27/2015	12/27/2017	0.88	0.88	25,000,000.00	25,000,000.00	25,005,250.00	57,118.06	5,250.00
Fed National Mortg Assoc	4/30/2013	4/30/2018	1.00	1.01	50,000,000.00	49,992,718.06	49,996,500.00	209,722.22	3,781.94
Fed National Mortg Assoc	4/30/2013	4/30/2018	1.00	1.00	50,000,000.00	50,000,000.00	49,996,500.00	209,722.22	-3,500.00
Fed National Mortg Assoc	5/16/2013	4/30/2018	1.00	1.07	25,000,000.00	24,966,937.36	24,998,250.00	104,861.11	31,312.64
Fed National Mortg Assoc	1/22/2014	5/21/2018	0.88	1.53	15,000,000.00	14,797,374.92	15,018,450.00	47,395.83	221,075.08
Fed National Mortg Assoc	2/19/2016	7/20/2018	1.13	0.87	35,000,000.00	35,205,203.67	35,247,450.00	77,656.25	42,246.33
Fed National Mortg Assoc	1/21/2014	9/18/2018	1.88	1.65	30,000,000.00	30,157,248.12	30,730,800.00	20,312.50	573,551.88
Fed National Mortg Assoc	1/21/2014	11/27/2018	1.63	1.73	30,000,000.00	29,921,483.16	30,594,900.00	167,916.67	673,416.84
Fed National Mortg Assoc	3/22/2016	2/26/2019	1.27	1.30	27,135,000.00	27,112,005.73	27,148,296.15	30,632.40	36,290.42
Fed National Mortg Assoc	3/11/2016	3/15/2019	1.30	1.30	25,000,000.00	25,000,000.00	25,014,250.00	18,055.56	14,250.00
Fed National Mortg Assoc	7/8/2015	6/20/2019	1.75	1.36	20,000,000.00	20,245,492.83	20,446,400.00	98,194.44	200,907.17
Fed National Mortg Assoc	3/30/2016	12/30/2019	1.38	1.38	25,000,000.00	25,000,000.00	25,019,000.00	954.86	19,000.00
Fed National Mortg Assoc	10/29/2015	10/29/2020	1.50	1.50	25,000,000.00	25,000,000.00	25,004,250.00	158,333.33	4,250.00
FNMA Subtotal			1.33	1.01	802,803,000.00	804,442,103.04	806,916,236.38	2,937,433.50	2,474,133.34
FFCB									
Federal Farm Credit Bank	4/24/2015	6/24/2016	0.35	0.35	50,000,000.00	50,000,000.00	50,019,500.00	47,152.78	19,500.00
Federal Farm Credit Bank	10/14/2015	11/4/2016	0.48	0.41	35,000,000.00	35,015,459.32	35,003,850.00	68,600.00	-11,609.32
Federal Farm Credit Bank	10/28/2015	11/28/2016	0.45	0.45	25,000,000.00	25,000,000.00	24,973,000.00	38,437.50	-27,000.00
Federal Farm Credit Bank	10/28/2015	11/28/2016	0.45	0.45	25,000,000.00	25,000,000.00	24,973,000.00	38,437.50	-27,000.00
Federal Farm Credit Bank	11/18/2015	2/6/2017	0.59	0.62	40,000,000.00	39,989,136.99	39,985,600.00	36,055.56	-3,536.99
Federal Farm Credit Bank	9/11/2015	4/24/2017	0.75	0.67	15,000,000.00	15,012,219.21	15,012,000.00	49,062.50	-219.21
Federal Farm Credit Bank	9/14/2015	9/14/2017	0.78	0.78	25,000,000.00	25,000,000.00	25,040,250.00	9,208.33	40,250.00
Federal Farm Credit Bank	11/18/2015	10/13/2017	0.65	0.90	21,000,000.00	20,920,277.50	20,953,800.00	63,700.00	33,522.50
Federal Farm Credit Bank	2/20/2015	2/20/2018	1.11	1.11	20,000,000.00	20,000,000.00	20,097,800.00	25,283.33	97,800.00
Federal Farm Credit Bank	9/21/2015	9/21/2018	1.22	1.22	25,000,000.00	25,000,000.00	25,068,500.00	8,472.22	68,500.00
Federal Farm Credit Bank	3/18/2016	3/21/2019	1.28	1.28	25,000,000.00	25,000,000.00	25,036,750.00	11,555.56	36,750.00
FFCB Subtotal			0.68	0.69	306,000,000.00	305,937,093.02	306,164,050.00	395,965.28	226,956.98

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Issuer	Purchase Date	Maturity Date	Coupon	YTM	Par Value	Current Book	Market Value	Current Accr Int	Unrealized Gain/Loss
FHLB									
Federal Home Loan Bank	4/1/2015	4/1/2016	0.32	0.32	50,000,000.00	50,000,000.00	50,000,000.00	0.00	0.00
Federal Home Loan Bank	8/10/2011	6/10/2016	2.13	1.48	15,000,000.00	15,017,708.02	15,048,150.00	98,281.25	30,441.98
Federal Home Loan Bank	4/9/2015	6/10/2016	2.13	0.35	25,000,000.00	25,085,020.78	25,080,250.00	163,802.08	-4,770.78
Federal Home Loan Bank	6/17/2015	6/17/2016	0.35	0.35	50,000,000.00	50,000,000.00	50,002,500.00	50,555.56	2,500.00
Federal Home Loan Bank	6/17/2015	6/17/2016	0.35	0.35	25,000,000.00	25,000,000.00	25,001,250.00	25,277.78	1,250.00
Federal Home Loan Bank	6/3/2015	6/20/2016	0.34	0.36	25,000,000.00	24,998,899.87	25,001,750.00	23,847.22	2,850.13
Federal Home Loan Bank	6/22/2015	6/20/2016	0.38	0.39	50,000,000.00	49,998,234.64	50,009,000.00	51,562.50	10,765.36
Federal Home Loan Bank	6/29/2015	6/29/2016	0.38	0.41	22,000,000.00	21,998,279.11	22,001,760.00	21,083.33	3,480.89
Federal Home Loan Bank	6/3/2015	6/30/2016	0.32	0.36	50,000,000.00	49,995,630.49	50,002,000.00	40,444.44	6,369.51
Federal Home Loan Bank	6/3/2015	7/18/2016	0.75	0.41	38,000,000.00	38,038,752.49	38,052,060.00	57,791.67	13,307.51
Federal Home Loan Bank	11/15/2013	12/28/2016	0.63	0.72	50,000,000.00	49,966,000.89	50,043,500.00	80,729.17	77,499.11
Federal Home Loan Bank	9/20/2012	9/8/2017	0.75	0.86	35,000,000.00	34,946,463.90	34,981,800.00	16,770.83	35,336.10
Federal Home Loan Bank	10/5/2015	10/5/2017	0.73	0.73	25,000,000.00	25,000,000.00	24,953,500.00	89,222.22	-46,500.00
Federal Home Loan Bank	10/14/2015	11/17/2017	5.00	0.74	35,000,000.00	37,403,183.67	37,396,100.00	651,388.89	-7,083.67
Federal Home Loan Bank	7/29/2015	1/29/2018	1.00	1.00	25,000,000.00	25,000,000.00	25,072,000.00	43,055.56	72,000.00
Federal Home Loan Bank	6/29/2015	6/29/2018	1.20	1.20	25,000,000.00	25,000,000.00	25,013,500.00	76,666.67	13,500.00
Federal Home Loan Bank	1/27/2016	7/27/2018	1.30	1.30	25,000,000.00	25,000,000.00	25,035,500.00	57,777.78	35,500.00
Federal Home Loan Bank	1/27/2016	7/27/2018	1.30	1.30	25,000,000.00	25,000,000.00	25,035,500.00	57,777.78	35,500.00
Federal Home Loan Bank	8/14/2015	8/14/2018	1.20	1.12	25,000,000.00	25,048,573.61	25,200,250.00	39,166.67	151,676.39
Federal Home Loan Bank	10/26/2015	9/14/2018	1.13	0.97	35,000,000.00	35,127,133.29	35,175,000.00	18,593.75	47,866.71
Federal Home Loan Bank	3/28/2016	9/28/2018	1.05	1.05	25,000,000.00	25,000,000.00	25,031,250.00	2,187.50	31,250.00
Federal Home Loan Bank	1/9/2015	12/13/2019	2.38	1.61	20,000,000.00	20,545,654.48	20,887,200.00	142,500.00	341,545.52
FHLB Subtotal			1.05	0.71	700,000,000.00	703,169,535.24	704,023,820.00	1,808,482.65	854,284.76
FHLMC									
Fed Home Loan Mortg Corp.	4/9/2015	5/13/2016	0.50	0.33	25,000,000.00	25,005,090.10	25,004,250.00	47,916.67	-840.10
Fed Home Loan Mortg Corp.	10/18/2012	11/1/2016	0.63	0.64	50,000,000.00	49,996,675.84	50,017,000.00	130,208.33	20,324.16
Fed Home Loan Mortg Corp.	2/26/2014	2/22/2017	0.88	0.73	25,000,000.00	25,032,070.17	25,048,750.00	23,697.92	16,679.83
Fed Home Loan Mortg Corp.	1/9/2015	5/12/2017	1.25	0.81	10,000,000.00	10,047,995.85	10,061,500.00	48,263.89	13,504.15
Fed Home Loan Mortg Corp.	2/26/2014	6/29/2017	1.00	0.91	30,000,000.00	30,032,510.72	30,089,400.00	76,666.67	56,889.28
Fed Home Loan Mortg Corp.	7/25/2012	7/25/2017	1.00	1.00	20,000,000.00	19,999,473.33	20,085,200.00	36,666.67	85,726.67
Fed Home Loan Mortg Corp.	11/18/2015	9/29/2017	1.00	0.89	19,000,000.00	19,031,686.68	19,069,160.00	1,055.56	37,473.32

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Issuer	Purchase Date	Maturity Date	Coupon	YTM	Par Value	Current Book	Market Value	Current Accr Int	Unrealized Gain/Loss
Fed Home Loan Mortg Corp.	10/19/2015	1/19/2018	1.00	1.00	25,000,000.00	25,000,000.00	25,001,500.00	50,000.00	1,500.00
Fed Home Loan Mortg Corp.	2/26/2014	3/7/2018	0.88	1.27	30,000,000.00	29,776,234.32	30,044,700.00	17,500.00	268,465.68
Fed Home Loan Mortg Corp.	2/27/2014	6/13/2018	4.88	1.30	25,000,000.00	26,905,589.91	27,198,750.00	365,625.00	293,160.09
Fed Home Loan Mortg Corp.	9/29/2015	6/29/2018	1.05	1.05	25,000,000.00	25,000,000.00	25,044,500.00	67,083.33	44,500.00
Fed Home Loan Mortg Corp.	10/27/2015	7/27/2018	1.00	1.00	25,000,000.00	25,000,000.00	25,002,250.00	44,444.44	2,250.00
Fed Home Loan Mortg Corp.	10/29/2015	10/29/2018	1.25	1.25	35,000,000.00	35,000,000.00	35,009,450.00	184,722.22	9,450.00
Fed Home Loan Mortg Corp.	2/23/2016	11/23/2018	1.05	1.05	25,000,000.00	25,000,000.00	25,023,750.00	27,708.33	23,750.00
Fed Home Loan Mortg Corp.	3/30/2016	9/30/2019	1.40	1.40	25,000,000.00	25,000,000.00	25,069,250.00	972.22	69,250.00
Fed Home Loan Mortg Corp.	11/21/2014	10/2/2019	1.25	1.79	25,000,000.00	24,552,742.46	25,107,750.00	155,381.94	555,007.54
Fed Home Loan Mortg Corp.	1/15/2016	1/15/2020	1.63	1.63	25,000,000.00	25,000,000.00	25,036,750.00	85,763.89	36,750.00
Fed Home Loan Mortg Corp.	5/19/2015	5/1/2020	1.38	1.59	25,000,000.00	24,786,759.26	25,196,250.00	143,229.17	409,490.74
Fed Home Loan Mortg Corp.	10/6/2015	10/6/2020	1.00	1.00	50,000,000.00	50,000,000.00	50,126,500.00	243,055.56	126,500.00
Fed Home Loan Mortg Corp.	11/25/2015	11/25/2020	1.00	1.00	25,000,000.00	25,000,000.00	25,017,500.00	87,500.00	17,500.00
Fed Home Loan Mortg Corp.	1/21/2016	1/21/2021	1.75	1.75	50,000,000.00	50,000,000.00	50,096,000.00	170,138.89	96,000.00
Fed Home Loan Mortg Corp.	3/30/2016	3/30/2021	1.55	1.55	25,000,000.00	25,000,000.00	25,033,500.00	1,076.39	33,500.00
FHLMC Subtotal			1.28	1.14	619,000,000.00	620,166,828.64	622,383,660.00	2,008,677.09	2,216,831.36
Money Market Funds									
Black Rock	3/31/2016	4/1/2016	0.18	0.18	4,767,000.00	4,767,000.00	4,767,000.00	2,050.51	0.00
Morgan Stanley	3/31/2016	4/1/2016	0.17	0.17	167,625,000.00	167,625,000.00	167,625,000.00	1,132.04	0.00
Morgan Stanley -Prime	3/31/2016	4/1/2016	0.51	0.51	5,230,000.00	5,230,000.00	5,230,000.00	2,255.44	0.00
Caltrust	3/31/2016	4/1/2016	0.65	0.65	35,000,000.00	35,000,000.00	35,105,000.00	20,299.82	105,000.00
Fidelity	3/31/2016	4/1/2016	0.42	0.42	217,780,000.00	217,780,000.00	217,780,000.00	46,283.89	0.00
Caltrust	3/31/2016	4/1/2016	0.23	0.23	5,000,000.00	5,000,000.00	5,000,000.00	966.91	0.00
Federated Prime Fund	3/31/2016	4/1/2016	0.44	0.44	19,100,000.00	19,100,000.00	19,100,000.00	7,470.10	0.00
Money Market Funds Subtotal			0.35	0.35	454,502,000.00	454,502,000.00	454,607,000.00	80,458.71	105,000.00
Negotiable CD									
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	65,333.33	0.00
Bank of America	2/9/2016	4/29/2016	0.49	0.49	60,000,000.00	60,000,000.00	60,000,000.00	42,466.66	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	100,847.22	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	100,847.22	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	104,722.22	0.00

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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	51,555.55	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	38,072.92	0.00
Credit Suisse Securities (USA) LLC	3/15/2016	5/6/2016	0.67	0.53	25,000,000.00	25,003,348.19	25,000,000.00	108,875.00	-3,348.19
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	117,395.84	0.00
Toronto Domin NY	8/27/2015	5/31/2016	0.61	0.60	50,000,000.00	50,000,829.49	50,000,000.00	184,694.45	-829.49
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	61,750.00	0.00
Svenska Hndl NY	3/23/2016	6/1/2016	0.50	0.50	150,000,000.00	150,000,000.00	150,000,000.00	18,750.00	0.00
Mitsubishi UFJ Financial Group, Inc. Union Bank NA	3/31/2016	6/6/2016	0.48	0.48	50,000,000.00	50,000,000.00	50,000,000.00	666.67	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	297,111.11	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	147,777.78	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	133,611.11	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	117,361.11	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	125,611.11	0.00
Nordea Bank Finland	2/29/2016	7/1/2016	0.61	0.61	75,000,000.00	75,000,000.00	75,000,000.00	40,666.67	0.00
Bank of America Corp.	3/1/2016	7/1/2016	0.66	0.66	25,000,000.00	25,000,000.00	25,000,000.00	14,208.33	0.00
Bank of America	3/28/2016	7/1/2016	0.57	0.57	25,000,000.00	25,000,000.00	25,000,000.00	1,583.33	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	96,750.00	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	128,576.39	0.00
Svenska Hndl NY	12/10/2015	7/5/2016	0.78	0.78	50,000,000.00	50,000,656.78	50,000,000.00	122,416.66	-656.78
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	124,444.44	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	124,444.44	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	118,125.00	0.00
Bank of America	3/24/2016	7/11/2016	0.57	0.57	25,000,000.00	25,000,000.00	25,000,000.00	3,166.67	0.00
Bank of America	3/28/2016	7/11/2016	0.57	0.57	25,000,000.00	25,000,000.00	25,000,000.00	1,583.33	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	129,479.17	0.00
Nordea Bank Finland	3/24/2016	8/1/2016	0.61	0.61	50,000,000.00	50,000,000.00	50,000,000.00	6,777.78	0.00
Nordea Bank Finland	3/24/2016	8/8/2016	0.61	0.61	50,000,000.00	50,000,000.00	50,000,000.00	6,777.78	0.00
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	51,111.11	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	205,333.33	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	143,791.67	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	45,986.11	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	47,590.28	0.00
Bank of America	3/28/2016	8/31/2016	0.77	0.77	50,000,000.00	50,000,000.00	50,000,000.00	4,277.78	0.00

INVESTMENT INVENTORY - MARKET VALUE

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Issuer	Purchase Date	Maturity Date	Coupon	YTM	Par Value	Current Book	Market Value	Current Accr Int	Unrealized Gain/Loss
Nordea Bank Finland	3/31/2016	8/31/2016	0.67	0.67	85,000,000.00	85,000,000.00	85,000,000.00	1,581.94	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	78,541.67	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	89,222.22	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	82,152.78	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	306,041.67	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	85,763.89	0.00
Westpac Bank NY	3/28/2016	9/30/2016	0.86	0.86	50,000,000.00	50,000,000.00	50,000,000.00	4,777.78	0.00
Wells Fargo Bank NA	3/28/2016	9/30/2016	0.86	0.86	50,000,000.00	50,000,000.00	50,000,000.00	4,777.78	0.00
Bank of Nova Scotia	3/31/2016	10/7/2016	0.85	0.85	40,000,000.00	40,000,000.00	40,000,000.00	944.44	0.00
Bank of Nova Scotia	3/31/2016	10/11/2016	0.85	0.85	50,000,000.00	50,000,000.00	50,000,000.00	1,180.56	0.00
Negotiable CD Subtotal			0.70	0.70	2,385,000,000.00	2,385,004,834.46	2,385,000,000.00	3,889,524.30	-4,834.46
Repurchase Agreements									
Wells Fargo Bank NA	3/31/2016	4/1/2016	0.00	0.00	13,189,854.30	13,189,854.30	13,189,854.30	0.00	0.00
Repurchase Agreements Subtotal			0.00	0.00	13,189,854.30	13,189,854.30	13,189,854.30	0.00	0.00
Supranational									
Inter-American Development Bank	12/4/2015	9/12/2016	0.63	0.67	31,743,000.00	31,736,381.93	31,745,856.87	10,470.78	9,474.94
Inter-American Development Bank	12/4/2015	9/13/2016	5.13	0.67	23,141,000.00	23,602,685.34	23,609,605.25	59,298.81	6,919.91
Inter-American Development Bank	12/2/2015	10/18/2016	1.38	0.72	51,700,000.00	51,885,681.04	51,878,882.00	321,868.40	-6,799.04
Inter-American Development Bank	12/3/2015	11/15/2016	0.88	0.74	42,150,000.00	42,184,784.85	42,182,034.01	139,329.17	-2,750.84
Intl Bank for Reconst & Development	6/23/2015	11/15/2017	1.00	1.00	25,000,000.00	24,998,475.64	25,104,000.00	94,444.44	105,524.36
Intl Bank for Reconst & Development	6/23/2015	11/15/2017	1.00	1.00	25,000,000.00	24,998,475.64	25,104,000.00	94,444.44	105,524.36
Intl Bank for Reconst & Development	6/23/2015	11/15/2017	1.00	1.00	25,000,000.00	24,998,475.64	25,104,000.00	94,444.44	105,524.36
Intl Bank for Reconst & Development	4/30/2015	6/15/2018	1.00	1.06	50,000,000.00	49,939,656.00	50,002,500.00	147,222.22	62,844.00
Intl Bank for Reconst & Development	10/7/2015	10/5/2018	1.00	1.06	25,000,000.00	24,964,359.93	25,079,250.00	120,833.33	114,890.07
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	694.44	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	25,012,000.00	104,861.11	12,000.00
Supranational Subtotal			1.29	0.89	348,734,000.00	349,308,976.00	349,822,128.12	1,187,911.58	513,152.12
US Treasury Notes									
U.S. Treasury Securities	4/5/2013	5/31/2016	1.75	0.35	15,000,000.00	15,034,149.17	15,035,550.00	88,217.21	1,400.83
U.S. Treasury Securities	9/22/2011	8/31/2016	1.00	0.86	10,000,000.00	10,005,789.47	10,024,600.00	8,695.65	18,810.53

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Issuer	Purchase Date	Maturity Date	Coupon	YTM	Par Value	Current Book	Market Value	Current Accr Int	Unrealized Gain/Loss
U.S. Treasury Securities	9/29/2015	10/31/2016	1.00	0.41	40,000,000.00	40,137,138.82	40,120,400.00	168,131.87	-16,738.82
U.S. Treasury Securities	12/12/2011	11/30/2016	0.88	0.87	12,000,000.00	12,000,188.28	12,028,560.00	35,286.89	28,371.72
U.S. Treasury Securities	11/10/2015	11/30/2016	0.50	0.63	45,000,000.00	44,961,268.92	44,998,200.00	75,614.75	36,931.08
U.S. Treasury Securities	10/20/2015	12/31/2016	3.25	0.37	40,000,000.00	40,858,204.91	40,787,600.00	328,571.43	-70,604.91
U.S. Treasury Securities	12/24/2014	1/31/2017	0.88	0.79	15,000,000.00	15,010,225.33	15,033,450.00	21,995.19	23,224.67
U.S. Treasury Securities	3/12/2012	2/28/2017	0.88	0.90	15,000,000.00	14,996,127.77	15,032,250.00	11,413.04	36,122.23
U.S. Treasury Securities	9/4/2015	3/31/2017	1.00	0.57	20,000,000.00	20,085,213.41	20,073,400.00	546.45	-11,813.41
U.S. Treasury Securities	9/29/2015	4/30/2017	0.88	0.57	35,000,000.00	35,115,363.23	35,083,300.00	128,725.96	-32,063.23
U.S. Treasury Securities	6/8/2012	5/15/2017	4.50	0.73	15,000,000.00	15,620,399.53	15,638,100.00	255,906.59	17,700.47
U.S. Treasury Securities	6/5/2015	5/31/2017	2.75	0.65	10,000,000.00	10,241,934.62	10,240,200.00	92,418.03	-1,734.62
U.S. Treasury Securities	10/20/2015	6/30/2017	2.50	0.54	40,000,000.00	40,972,801.39	40,901,600.00	252,747.25	-71,201.39
U.S. Treasury Securities	10/12/2012	7/31/2017	0.50	0.66	15,000,000.00	14,969,135.50	14,963,100.00	12,568.68	-6,035.50
U.S. Treasury Securities	2/29/2016	7/31/2017	2.38	0.75	15,000,000.00	15,323,247.47	15,332,850.01	59,701.23	9,602.54
U.S. Treasury Securities	12/24/2014	8/31/2017	1.88	1.05	15,000,000.00	15,171,073.44	15,247,200.00	24,456.52	76,126.56
U.S. Treasury Securities	2/29/2016	8/31/2017	1.88	0.77	45,000,000.00	45,698,559.17	45,741,600.00	73,369.57	43,040.83
U.S. Treasury Securities	9/4/2015	9/15/2017	1.00	0.72	22,000,000.00	22,087,494.10	22,094,600.00	10,163.04	7,105.90
U.S. Treasury Securities	6/7/2013	10/31/2017	1.88	0.87	15,000,000.00	15,233,297.92	15,269,550.00	118,217.72	36,252.08
U.S. Treasury Securities	5/20/2015	11/30/2017	2.25	0.84	10,000,000.00	10,231,337.84	10,249,600.00	75,614.75	18,262.16
U.S. Treasury Securities	1/7/2013	12/31/2017	0.75	0.81	15,000,000.00	14,983,944.84	15,005,250.00	28,434.07	21,305.16
U.S. Treasury Securities	12/24/2014	1/31/2018	2.63	1.22	15,000,000.00	15,377,692.00	15,513,900.00	65,985.58	136,208.00
U.S. Treasury Securities	6/7/2013	2/28/2018	0.75	0.96	15,000,000.00	14,941,506.00	15,003,450.00	9,782.61	61,944.00
U.S. Treasury Securities	6/7/2013	5/31/2018	1.00	1.01	15,000,000.00	14,997,709.72	15,070,350.00	50,409.84	72,640.28
U.S. Treasury Securities	2/12/2014	7/31/2018	1.38	1.36	15,000,000.00	15,005,200.47	15,200,400.00	34,563.87	195,199.53
U.S. Treasury Securities	11/13/2013	8/31/2018	1.50	1.38	15,000,000.00	15,040,411.63	15,253,650.00	19,565.22	213,238.37
U.S. Treasury Securities	12/5/2013	11/30/2018	1.25	1.45	10,000,000.00	9,949,072.45	10,111,300.00	42,008.20	162,227.55
U.S. Treasury Securities	2/20/2014	1/31/2019	1.25	1.52	15,000,000.00	14,891,538.30	15,166,950.00	31,421.70	275,411.70
U.S. Treasury Securities	4/17/2014	3/31/2019	1.63	1.65	15,000,000.00	14,987,952.17	15,324,600.00	665.98	336,647.83
U.S. Treasury Securities	6/16/2014	5/31/2019	1.50	1.70	15,000,000.00	14,908,394.66	15,268,350.00	75,614.75	359,955.34
U.S. Treasury Securities	8/21/2014	7/31/2019	1.63	1.63	15,000,000.00	14,995,263.16	15,328,200.00	40,848.21	332,936.84
U.S. Treasury Securities	10/24/2014	9/30/2019	1.75	1.50	15,000,000.00	15,125,399.08	15,389,700.00	717.21	264,300.92
U.S. Treasury Securities	12/8/2014	11/30/2019	1.50	1.68	15,000,000.00	14,902,972.23	15,252,000.00	75,614.75	349,027.77
U.S. Treasury Securities	1/9/2015	12/31/2019	1.63	1.50	15,000,000.00	15,066,220.29	15,317,550.00	61,607.14	251,329.71
U.S. Treasury Securities	2/12/2016	1/31/2020	1.38	1.04	20,000,000.00	20,248,339.37	20,230,400.00	46,085.16	-17,939.37

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San Diego Pooled Money Fund as of March 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	4/9/2015	2/29/2020	1.25	1.35	10,000,000.00	9,963,140.48	10,065,200.00	10,869.57	102,059.52
U.S. Treasury Securities	2/12/2016	2/29/2020	1.38	1.06	20,000,000.00	20,237,179.68	20,219,600.00	23,913.04	-17,579.68
U.S. Treasury Securities	4/9/2015	3/31/2020	1.13	1.36	10,000,000.00	9,910,280.87	10,017,600.00	307.38	107,319.13
U.S. Treasury Securities	2/19/2016	3/31/2020	1.38	1.17	24,000,000.00	24,193,192.41	24,260,640.00	901.64	67,447.59
U.S. Treasury Securities	2/19/2016	4/30/2020	1.38	1.18	24,000,000.00	24,181,447.86	24,248,400.00	138,708.79	66,952.14
U.S. Treasury Securities	6/5/2015	5/31/2020	1.50	1.64	15,000,000.00	14,915,378.98	15,225,600.00	75,614.75	310,221.02
U.S. Treasury Notes Subtotal			1.55	0.93	777,000,000.00	782,575,186.93	786,368,800.00	2,676,001.29	3,793,613.07
Grand Total			0.90	0.76	8,685,178,354.30	8,693,636,645.25	8,700,300,137.65	14,986,869.31	6,663,492.40

PURCHASES/SALES/MATURITIES

Deal Number	Instrument Type	Issuer	Coupon	Transaction Type	Settlement Amount	Settlement Date
1106	Repurchase Agreements	Wells Fargo Bank NA	0.02	Maturity	2,583,788.81	3/1/2016
3384	Commercial Paper	Natixis US Finance Co.	0.30	Maturity	280,000,000.00	3/1/2016
3388	Negotiable CD	Bank of America Corp.	0.66	Purchase	(25,000,000.00)	3/1/2016
3389	Commercial Paper	Natixis US Finance Co.	0.37	Purchase	(174,998,201.39)	3/1/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.02	Purchase	(5,761,497.33)	3/2/2016
3389	Commercial Paper	Natixis US Finance Co.	0.37	Maturity	175,000,000.00	3/2/2016
3390	Money Market Funds	Federated Prime Fund	0.39	Purchase	(7,700,000.00)	3/2/2016
3391	Commercial Paper	Natixis US Finance Co.	0.37	Purchase	(139,998,561.11)	3/2/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.02	Maturity	2,204,931.39	3/3/2016
3193	Commercial Paper	ING (US) Funding LLC	0.40	Maturity	100,000,000.00	3/3/2016
3390	Money Market Funds	Federated Prime Fund	0.39	Purchase	(9,500,000.00)	3/3/2016
3391	Commercial Paper	Natixis US Finance Co.	0.37	Maturity	140,000,000.00	3/3/2016
3392	Commercial Paper	Natixis US Finance Co.	0.37	Purchase	(249,997,430.56)	3/3/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.02	Maturity	2,630,254.33	3/4/2016
2759	FFCB	Federal Farm Credit Bank	0.28	Maturity	50,000,000.00	3/4/2016
2955	Money Market Funds	Black Rock	0.01	Maturity	1,000,000.00	3/4/2016
3390	Money Market Funds	Federated Prime Fund	0.39	Maturity	6,800,000.00	3/4/2016
3392	Commercial Paper	Natixis US Finance Co.	0.37	Maturity	250,000,000.00	3/4/2016
3397	Commercial Paper	Natixis US Finance Co.	0.37	Purchase	(294,990,904.17)	3/4/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.02	Purchase	(41,427.27)	3/7/2016
2959	Money Market Funds	Fidelity	0.00	Maturity	6,500,000.00	3/7/2016
3397	Commercial Paper	Natixis US Finance Co.	0.37	Maturity	295,000,000.00	3/7/2016
3399	Commercial Paper	Natixis US Finance Co.	0.37	Purchase	(299,996,916.67)	3/7/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.02	Maturity	1,502,336.92	3/8/2016
2959	Money Market Funds	Fidelity	0.00	Maturity	7,800,000.00	3/8/2016
3399	Commercial Paper	Natixis US Finance Co.	0.37	Maturity	300,000,000.00	3/8/2016
3401	Commercial Paper	Natixis US Finance Co.	0.37	Purchase	(264,997,276.39)	3/8/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.02	Maturity	410,162.74	3/9/2016
2959	Money Market Funds	Fidelity	0.00	Purchase	(25,000,000.00)	3/9/2016
3191	Commercial Paper	Toyota Motor Credit Corp.	0.34	Maturity	10,000,000.00	3/9/2016
3401	Commercial Paper	Natixis US Finance Co.	0.37	Maturity	265,000,000.00	3/9/2016
3402	Commercial Paper	Natixis US Finance Co.	0.37	Purchase	(204,997,893.06)	3/9/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.02	Purchase	(1,137,356.72)	3/10/2016

PURCHASES/SALES/MATURITIES

Deal Number	Instrument Type	Issuer	Coupon	Transaction Type	Settlement Amount	Settlement Date
2959	Money Market Funds	Fidelity	0.00	Maturity	4,200,000.00	3/10/2016
3402	Commercial Paper	Natixis US Finance Co.	0.37	Maturity	205,000,000.00	3/10/2016
3405	Commercial Paper	Natixis US Finance Co.	0.37	Purchase	(199,997,944.44)	3/10/2016
74	FHLB	Federal Home Loan Bank	3.13	Maturity	25,000,000.00	3/11/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.02	Maturity	964,776.96	3/11/2016
2781	FHLB	Federal Home Loan Bank	0.25	Maturity	50,000,000.00	3/11/2016
3405	Commercial Paper	Natixis US Finance Co.	0.37	Maturity	200,000,000.00	3/11/2016
3406	FNMA CALLABLE PREM	Fed National Mortg Assoc	1.30	Purchase	(25,000,000.00)	3/11/2016
3407	Commercial Paper	Natixis US Finance Co.	0.37	Purchase	(229,992,908.33)	3/11/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.02	Purchase	(376,542.04)	3/14/2016
3274	Commercial Paper	Fortis/BNP Paribas Bank	0.60	Maturity	88,000,000.00	3/14/2016
3390	Money Market Funds	Federated Prime Fund	0.39	Purchase	(12,600,000.00)	3/14/2016
3407	Commercial Paper	Natixis US Finance Co.	0.37	Maturity	230,000,000.00	3/14/2016
3409	Commercial Paper	Fortis/BNP Paribas Bank	0.41	Purchase	(97,965,400.56)	3/14/2016
3410	Commercial Paper	Natixis US Finance Co.	0.37	Purchase	(199,997,944.44)	3/14/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.02	Maturity	10,650.26	3/15/2016
3390	Money Market Funds	Federated Prime Fund	0.39	Purchase	(9,600,000.00)	3/15/2016
3410	Commercial Paper	Natixis US Finance Co.	0.37	Maturity	200,000,000.00	3/15/2016
3412	Commercial Paper	Natixis US Finance Co.	0.37	Purchase	(109,998,869.44)	3/15/2016
3413	Commercial Paper	Fortis/BNP Paribas Bank	0.50	Purchase	(49,945,833.33)	3/15/2016
3414	Negotiable CD	Credit Suisse Securities (USA) LLC	0.67	Purchase	(25,105,939.73)	3/15/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.02	Purchase	(79,173.71)	3/16/2016
2771	SUPRANTLS CALL EURO PREM	Intl Bank for Reconst & Development	1.23	Call	25,000,000.00	3/16/2016
2772	SUPRANTLS CALL EURO PREM	Intl Bank for Reconst & Development	1.23	Call	25,000,000.00	3/16/2016
3390	Money Market Funds	Federated Prime Fund	0.39	Maturity	2,600,000.00	3/16/2016
3412	Commercial Paper	Natixis US Finance Co.	0.37	Maturity	110,000,000.00	3/16/2016
3415	Commercial Paper	Natixis US Finance Co.	0.37	Purchase	(29,999,691.67)	3/16/2016
3416	Commercial Paper	Natixis US Finance Co.	0.37	Purchase	(99,998,972.22)	3/16/2016
3417	Commercial Paper	Fortis/BNP Paribas Bank	0.50	Purchase	(49,946,527.78)	3/16/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.02	Maturity	75,149.59	3/17/2016
3078	CDARS ACT-365	CDARS Regent Bank	0.12	Maturity	2,813,500.00	3/17/2016
3390	Money Market Funds	Federated Prime Fund	0.39	Purchase	(22,700,000.00)	3/17/2016
3415	Commercial Paper	Natixis US Finance Co.	0.37	Maturity	30,000,000.00	3/17/2016

PURCHASES/SALES/MATURITIES

Deal Number	Instrument Type	Issuer	Coupon	Transaction Type	Settlement Amount	Settlement Date
3416	Commercial Paper	Natixis US Finance Co.	0.37	Maturity	100,000,000.00	3/17/2016
3420	Commercial Paper	RBC Dain Rauscher	0.37	Purchase	(134,998,612.50)	3/17/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.02	Purchase	(4,208,090.67)	3/18/2016
2955	Money Market Funds	Black Rock	0.01	Maturity	16,000,000.00	3/18/2016
3390	Money Market Funds	Federated Prime Fund	0.39	Maturity	25,000,000.00	3/18/2016
3420	Commercial Paper	RBC Dain Rauscher	0.37	Maturity	135,000,000.00	3/18/2016
3421	Commercial Paper	Natixis US Finance Co.	0.37	Purchase	(159,995,066.67)	3/18/2016
3422	FFCB CALL EURO PREM	Federal Farm Credit Bank	1.28	Purchase	(25,000,000.00)	3/18/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.02	Maturity	2,207,622.30	3/21/2016
2959	Money Market Funds	Fidelity	0.00	Maturity	4,100,000.00	3/21/2016
3421	Commercial Paper	Natixis US Finance Co.	0.37	Maturity	160,000,000.00	3/21/2016
3423	Commercial Paper	Natixis US Finance Co.	0.37	Purchase	(169,998,252.78)	3/21/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.02	Purchase	(12,388,932.01)	3/22/2016
2959	Money Market Funds	Fidelity	0.00	Maturity	26,100,000.00	3/22/2016
3423	Commercial Paper	Natixis US Finance Co.	0.37	Maturity	170,000,000.00	3/22/2016
3424	Commercial Paper	Natixis US Finance Co.	0.37	Purchase	(24,999,743.06)	3/22/2016
3425	Commercial Paper	Natixis US Finance Co.	0.37	Purchase	(149,998,458.33)	3/22/2016
3426	FNMA CALLABLE PREM	Fed National Mortg Assoc	1.27	Purchase	(27,132,595.54)	3/22/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.02	Purchase	(10,542,947.14)	3/23/2016
2791	FHLB	Federal Home Loan Bank	0.25	Maturity	25,050,000.00	3/23/2016
2959	Money Market Funds	Fidelity	0.00	Maturity	48,500,000.00	3/23/2016
3290	Commercial Paper	Fortis/BNP Paribas Bank	0.58	Maturity	75,000,000.00	3/23/2016
3424	Commercial Paper	Natixis US Finance Co.	0.37	Maturity	25,000,000.00	3/23/2016
3425	Commercial Paper	Natixis US Finance Co.	0.37	Maturity	150,000,000.00	3/23/2016
3427	Negotiable CD	Svenska Hndl NY	0.50	Purchase	(150,000,000.00)	3/23/2016
3428	Commercial Paper	Natixis US Finance Co.	0.37	Purchase	(174,998,201.39)	3/23/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.02	Purchase	(49,905,597.63)	3/24/2016
2959	Money Market Funds	Fidelity	0.00	Maturity	20,000,000.00	3/24/2016
3366	FFCB DN	Federal Farm Credit Bank	0.31	Maturity	100,000,000.00	3/24/2016
3428	Commercial Paper	Natixis US Finance Co.	0.37	Maturity	175,000,000.00	3/24/2016
3429	Commercial Paper	Natixis US Finance Co.	0.37	Purchase	(59,997,533.33)	3/24/2016
3430	Commercial Paper	Natixis US Finance Co.	0.37	Purchase	(184,992,394.44)	3/24/2016
3431	Commercial Paper	Natixis US Finance Co.	0.60	Purchase	(124,793,750.00)	3/24/2016

PURCHASES/SALES/MATURITIES

Deal Number	Instrument Type	Issuer	Coupon	Transaction Type	Settlement Amount	Settlement Date
3432	Negotiable CD	Bank of America	0.57	Purchase	(25,000,000.00)	3/24/2016
3433	Negotiable CD	Nordea Bank Finland	0.61	Purchase	(50,000,000.00)	3/24/2016
3434	Negotiable CD	Nordea Bank Finland	0.61	Purchase	(50,000,000.00)	3/24/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.02	Maturity	1,961,751.74	3/25/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.02	Maturity	72,095,931.74	3/28/2016
3289	Negotiable CD	Nordea Bank Finland	0.58	Maturity	75,000,000.00	3/28/2016
3293	Negotiable CD	Bank of Montreal	0.63	Maturity	125,000,000.00	3/28/2016
3390	Money Market Funds	Federated Prime Fund	0.39	Maturity	8,600,000.00	3/28/2016
3429	Commercial Paper	Natixis US Finance Co.	0.37	Maturity	60,000,000.00	3/28/2016
3430	Commercial Paper	Natixis US Finance Co.	0.37	Maturity	185,000,000.00	3/28/2016
3435	Negotiable CD	Bank of America	0.57	Purchase	(25,000,000.00)	3/28/2016
3436	Negotiable CD	Bank of America	0.77	Purchase	(50,000,000.00)	3/28/2016
3437	Negotiable CD	Bank of America	0.57	Purchase	(25,000,000.00)	3/28/2016
3438	Negotiable CD	Westpac Bank NY	0.86	Purchase	(50,000,000.00)	3/28/2016
3439	Negotiable CD	Wells Fargo Bank NA	0.86	Purchase	(50,000,000.00)	3/28/2016
3440	FHLB CALL EURO PREM	Federal Home Loan Bank	1.05	Purchase	(25,000,000.00)	3/28/2016
3441	Commercial Paper	Rabobank Nederland	0.73	Purchase	(49,841,833.33)	3/28/2016
3442	Commercial Paper	Natixis US Finance Co.	0.37	Purchase	(424,995,631.94)	3/28/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.02	Purchase	(430,771.19)	3/29/2016
2793	Coll CD ACT-365 DLYCMP	Torrey Pines Bank	0.30	Maturity	20,000,000.00	3/29/2016
2959	Money Market Funds	Fidelity	0.00	Purchase	(7,800,000.00)	3/29/2016
3442	Commercial Paper	Natixis US Finance Co.	0.37	Maturity	425,000,000.00	3/29/2016
3443	Commercial Paper	Natixis US Finance Co.	0.37	Purchase	(324,996,659.72)	3/29/2016
3444	Commercial Paper	Natixis US Finance Co.	0.37	Purchase	(99,998,972.22)	3/29/2016
3445	Coll CD ACT-365 DLYCMP	Torrey Pines Bank	0.70	Purchase	(20,000,000.00)	3/29/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.02	Purchase	(9,885,586.52)	3/30/2016
2959	Money Market Funds	Fidelity	0.00	Purchase	(4,500,000.00)	3/30/2016
3304	FHLMC CALLABLE PREM	Fed Home Loan Mortg Corp.	1.50	Call	25,000,000.00	3/30/2016
3443	Commercial Paper	Natixis US Finance Co.	0.37	Maturity	325,000,000.00	3/30/2016
3444	Commercial Paper	Natixis US Finance Co.	0.37	Maturity	100,000,000.00	3/30/2016
3446	Coll CD ACT-365 DLYCMP	Torrey Pines Bank	0.50	Purchase	(5,000,000.00)	3/30/2016
3449	FHLMC CALLABLE PREM	Fed Home Loan Mortg Corp.	1.55	Purchase	(25,000,000.00)	3/30/2016
3450	FNMA CALL EURO PREM	Fed National Mortg Assoc	1.38	Purchase	(25,000,000.00)	3/30/2016

PURCHASES/SALES/MATURITIES

Deal	Instrument	Issuer	Coupon	Transaction	Settlement	Settlement
Number	Type			Type	Amount	Date
3451	FHLMC CALL EURO PREM	Fed Home Loan Mortg Corp.	1.40	Purchase	(25,000,000.00)	3/30/2016
3452	Commercial Paper	Natixis US Finance Co.	0.37	Purchase	(154,998,406.94)	3/30/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.02	Maturity	390,757.04	3/31/2016
2956	Money Market Funds	Morgan Stanley	0.01	Purchase	(165,000,000.00)	3/31/2016
2959	Money Market Funds	Fidelity	0.00	Purchase	(150,000,000.00)	3/31/2016
3033	Commercial Paper	JP Morgan	0.57	Maturity	75,000,000.00	3/31/2016
3123	Commercial Paper	UBS Finance	0.45	Maturity	25,000,000.00	3/31/2016
3243	Negotiable CD	Bank of Nova Scotia	0.55	Maturity	25,000,000.00	3/31/2016
3245	Negotiable CD	Toronto Domin NY	0.52	Maturity	50,000,000.00	3/31/2016
3259	Negotiable CD	Bank of Nova Scotia	0.61	Maturity	50,000,000.00	3/31/2016
3452	Commercial Paper	Natixis US Finance Co.	0.37	Maturity	155,000,000.00	3/31/2016
3453	Negotiable CD	Mitsubishi UFJ Financial Group, Inc.	0.48	Purchase	(50,000,000.00)	3/31/2016
3454	Negotiable CD	Nordea Bank Finland	0.67	Purchase	(85,000,000.00)	3/31/2016
3455	Negotiable CD	Bank of Nova Scotia	0.85	Purchase	(50,000,000.00)	3/31/2016
3456	Negotiable CD	Bank of Nova Scotia	0.85	Purchase	(40,000,000.00)	3/31/2016
Grand Total					(243,719,635.89)	

CONTACT US



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