



COUNTY OF SAN DIEGO INVESTMENT POOL
TREASURY INVESTMENT RESULTS

JUNE
2016

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SUMMARY PORTFOLIO STATISTICS

County of San Diego Pooled Money Fund

As of June 30, 2016

	Par Value	Book Value	Market Value	% of Portfolio	Market Price	WAM	WAC	YTM	YTW	Accrued Interest	Unrealized Gain/Loss
Asset Backed Securities	48,000,000	47,998,614	48,142,180	0.55	100.296	1,000	0	1.178	1.178	24,902	143,566
CDARS	10,000,000	10,000,000	10,000,000	0.12	100.000	143	0	0.421	0.421	2,137	0
Collateralized CDs	45,000,000	45,000,000	45,000,000	0.52	100.000	156	0	0.593	0.593	10,194	0
Commercial Paper Disc	2,143,000,000	2,139,780,964	2,134,984,663	24.63	99.626	72	0	0.778	0.778	0	(4,796,301)
FDIC CDs	849,500	849,500	849,500	0.01	100.000	65	0	0.389	0.389	611	0
Federal Agency - Step Up	175,000,000	175,000,000	175,170,500	2.01	100.097	1,579	52	2.074	1.906	856,805	170,500
Federal Agency Amer Callable	50,000,000	50,000,000	50,071,750	0.57	100.144	990	170	1.290	1.290	190,861	71,750
Federal Agency Berm Callable	319,535,000	319,472,542	319,703,021	3.68	100.053	731	62	1.090	1.090	527,262	230,479
Federal Agency Coupon Securities	1,260,900,000	1,266,312,061	1,272,760,976	14.58	100.963	504	119	0.944	0.944	3,604,566	6,448,915
Federal Agency Euro Callable	281,013,000	281,011,163	281,440,907	3.23	100.152	743	207	1.066	1.066	676,828	429,743
Money Market Accounts	478,017,000	478,017,000	478,157,000	5.50	100.032	1	0	0.198	0.198	44,878	140,000
Negotiable CDs	2,575,000,000	2,575,000,464	2,575,000,000	29.64	100.000	88	0	0.793	0.793	5,957,469	(464)
Repurchase Agreements	2,302,212	2,302,212	2,302,212	0.03	100.000	1	0	0.010	0.010	1	0
Supranational Callable	100,000,000	100,000,000	100,342,750	1.15	100.343	1,294	299	1.125	1.125	228,903	342,750
Supranationals	298,734,000	298,968,472	299,802,222	3.44	100.358	366	0	0.869	0.869	784,916	833,750
Treasury Coupon Securities	892,000,000	898,146,571	904,535,600	10.34	101.410	685	0	0.924	0.924	2,376,850	6,389,029
Totals for June 2016	8,679,350,712	8,687,859,563	8,698,263,281	100.00	100.217	310	125	0.848	0.844	15,287,183	10,403,717
Totals for May 2016	9,305,783,147	9,313,420,217	9,313,089,183	100.00	100.075	273	93	0.787	0.781	15,918,302	(331,034)
Change From Prior Month	(626,432,434)	(625,560,654)	(614,825,902)		0.142	37	32	0.061	0.063	(631,119.56)	10,734,751

Portfolio Effective Duration 0.65 years

	June		Fiscal Year To Date		Calendar Year To Date	
	Return	Annualized	Return	Annualized	Return	Annualized
Book Value	0.067%	0.819%	0.067%	0.819%	0.355%	0.712%
Market Value	0.067%	0.818%	0.067%	0.818%	0.355%	0.712%

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

CASH FLOW ANALYSIS

County of San Diego Pooled Money Fund

As of June 30, 2016

	Jun-16	Jul-16	Aug-16	Sep-16	Oct-16	Nov-16	Dec-16
Beginning Pool Book Balance	9,313,420	8,687,860	7,770,520	7,078,546	6,896,546	6,942,546	7,136,546
MAIN CASH FLOW ITEMS							
INFLOWS:							
Reverse Repos	0	0	0	0	0	0	0
Interest Income On Pool	8,107	3,000	2,880	3,500	2,500	3,000	3,100
Taxes Collected	88,714	57,000	52,000	36,000	410,000	705,000	1,950,500
School Deposits	454,613	671,360	328,000	550,500	400,000	300,000	450,000
County Deposits	289,202	220,000	225,000	245,000	225,000	225,000	295,000
Retirement	0	0	0	0	0	0	0
Voluntaries	10,131	0	0	0	0	0	0
Maturities/Sales Outside Pool	21,400	3,070	8,725	2,390	10,000	5,000	0
	872,167	954,430	616,605	837,390	1,047,500	1,238,000	2,698,600
OUTFLOWS:							
Schools	947,344	910,000	931,454	680,000	613,000	680,000	727,500
County	285,260	445,000	301,000	280,000	320,000	280,000	350,000
Retirement	41,965	438,700	7,000	7,000	7,500	7,000	7,000
Voluntaries	41,817	50,000	45,000	40,000	35,000	45,000	50,000
Tax Apportionment	165,331	10,000	15,400	10,000	16,000	32,000	310,000
Reverse Repos	0	0	0	0	0	0	0
Purchases/ Purchases Outside of Pool	358,326	18,070	8,725	2,390	10,000	0	0
	1,840,043	1,871,770	1,308,579	1,019,390	1,001,500	1,044,000	1,444,500
TOTAL	(967,876)	(917,340)	(691,974)	(182,000)	46,000	194,000	1,254,100
PROJECTED/ACTUAL MONTH END POOL BALANCE	8,687,860	7,770,520	7,078,546	6,896,546	6,942,546	7,136,546	8,390,646
LIQUIDITY PROJECTIONS							
INCREASE / DECREASE DUE TO INVESTMENT ACTIVITY							
Maturities		1,595,000	1,265,500	702,984	556,950	530,163	355,000
Sales/Calls		0	0	0	0	0	0
Investments Purchased		203,945	10,000	68,100	40,000	127,000	40,000
		1,391,055	1,255,500	634,884	516,950	403,163	315,000
Net Main Cash Flow (see above)		(917,340)	(691,974)	(182,000)	46,000	194,000	1,254,100
PROJECTED/ACTUAL MONTH END LIQUIDITY	501,038	974,753	1,538,279	1,991,163	2,554,113	3,151,276	4,720,376

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

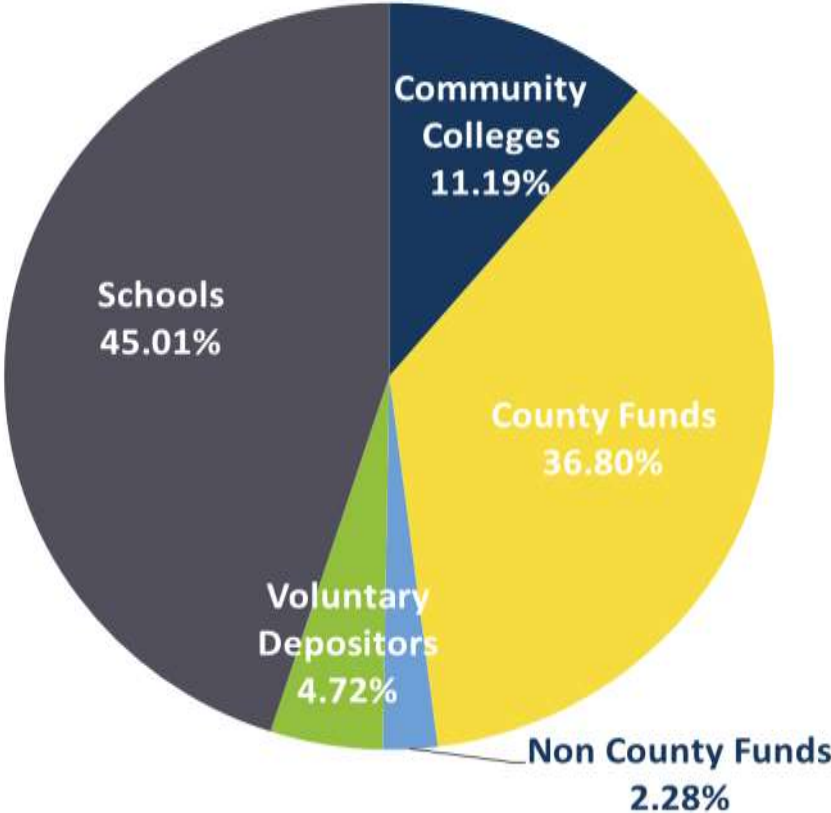
San Diego Pooled Money Fund

As of June 30, 2016

PARTICIPANT	(\$'000)				PARTICIPANT	(\$'000)			
	FMV 04/30/16	FMV 05/31/16	FMV 06/30/16	% of Total		FMV 04/30/16	FMV 05/31/16	FMV 06/30/16	% of Total
COUNTY	\$ 1,613,255	\$ 975,920	\$ 661,590	7.60%	Lakeside Fire	7,329	7,870	7,178	
COUNTY - SPECIAL TRUST FUNDS	2,459,150	2,481,018	2,540,034	29.20%	Leucadia Water District	11,477	11,463	11,484	
NON-COUNTY INVESTMENT FUNDS	191,766	191,711	198,186	2.28%	Lower Sweetwater FPD	526	515	520	
SCHOOLS - (K THRU 12)	4,160,195	4,210,735	3,914,810	45.01%	Metropolitan Transit System	6,253	4,929	8,785	
					Mission Resource Conservation District	288	292	293	
COMMUNITY COLLEGES					North County Cemetery District	1,246	1,270	1,110	
San Diego	240,887	245,049	241,629	2.78%	North County Cemetery Perpetual	1,639	1,647	1,464	
Grossmont	122,144	125,964	119,086	1.37%	North County Cemetery	1,153	1,194	1,110	
Mira Costa	49,820	50,337	46,561	0.54%	North County Dispatch	4,020	4,351	3,895	
Palomar	333,563	328,887	330,469	3.80%	North County Fire	3,364	4,068	2,918	
Southwestern	235,355	237,058	235,390	2.70%	Otay Water District Investment	16,475	16,456	13,386	
Total Community Colleges	981,770	987,295	973,135	11.19%	Pine Valley FPD	665	692	696	
					Pomerado Cemetery District	1,774	1,797	1,789	
SDCERA	591	620	619		Ramona Cemetery District	576	580	543	
SANCAL	8,742	8,732	8,748		Ramona Cemetery Perpetual	368	368	368	
MTDB	720	719	720		Rancho Santa Fe FPD	12,679	13,533	11,735	
SANDAG	43,285	59,048	42,553		Rincon del Diablo Municipal Water District	3,023	3,019	3,025	
					San Diego Housing Commission	17,077	17,057	17,088	
CITIES					San Diego Rural Fire	397	167	146	
Chula Vista	34,675	34,634	34,697		San Dieguito River	452	413	918	
Del Mar	3,061	3,058	3,063		San Marcos FPD	1	1	1	
Encinitas	2	2	2		San Miguel FPD	9,668	12,455	9,352	
Lemon Grove	2	0	0		San Ysidro Sanitation	13	13	13	
National City	5,079	5,073	5,082		Santa Fe Irrigation District	4,971	4,965	4,974	
					SDC Regional Airport Authority	200,929	195,955	164,416	
INDEPENDENT AGENCIES					Upper San Luis Rey Reservoir	33	34	34	
Alpine FPD	1,880	2,141	1,928		Vallecitos Water District	5,132	5,126	5,136	
Bonita Sunnyside FPD	5,182	5,577	5,124		Valley Center FPD	3,396	3,994	3,864	
Borrego Springs FPD	1,433	1,533	1,463		Valley Cntr Cemetery	70	74	75	
Deer Springs FPD	8,272	9,611	8,926		Valley Ctr Cem Perpetual	247	250	250	
Fallbrook Public UTL	15	14	15		Valley Ctr Water District	13,563	14,170	14,028	
Grossmont Healthcare District	1,008	1,007	1,009		Vista FPD	2,201	2,198	2,202	
Public Agency Self Insurance System	3,357	3,353	3,364		Total Independent Agencies	448,615	466,411	410,509	4.72%
Julian-Cuyamaca FPD	76	157	168						
Lake Cuyamaca Rec & Park	228	217	233		Pooled Money Fund Total	\$9,854,751	\$9,313,089	\$8,698,263	100.00%

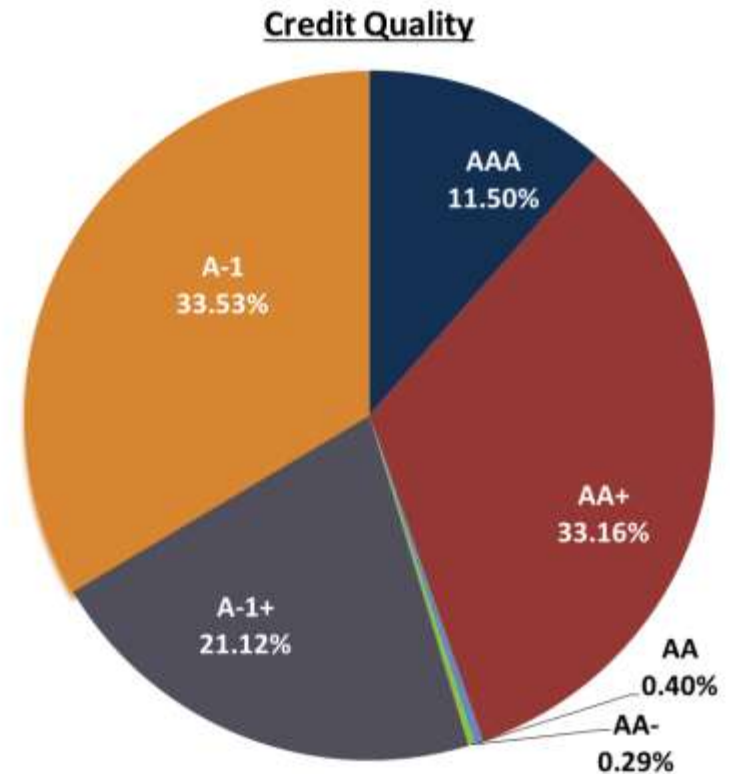
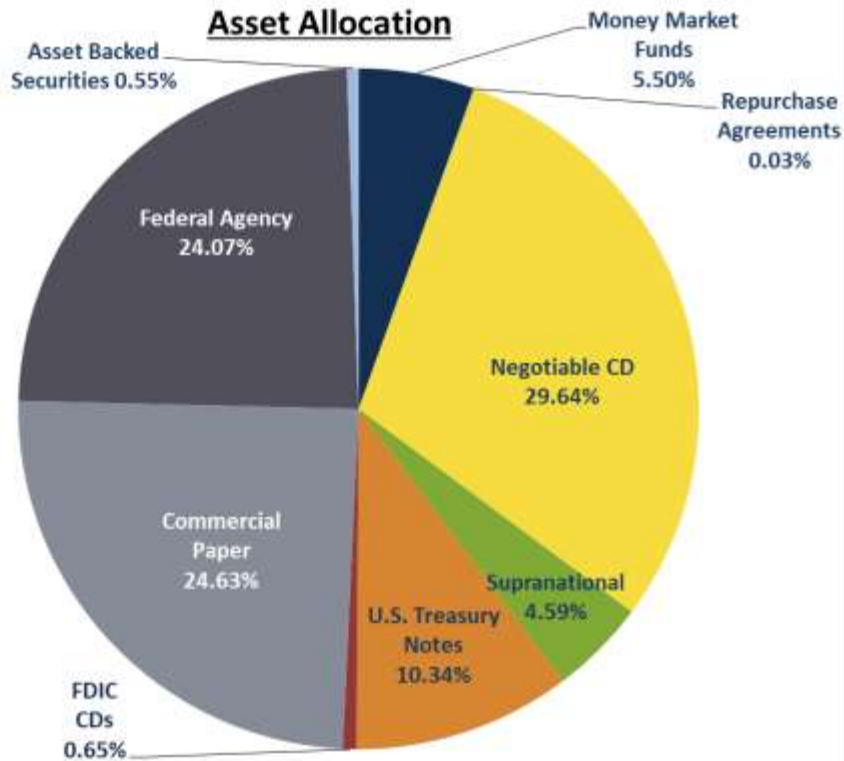
INVESTMENT FUND PARTICIPANTS

San Diego Pooled Money Fund
As of June 30, 2016



INVESTMENT FUND OVERVIEW

As of June 30, 2016





APPENDIX



INVESTMENT POLICY COMPLIANCE REPORT

County of San Diego Pooled Money Fund

As of June 30, 2016

Category	Standard	Comment
Treasury Issues	No Limit	Complies - 10.4%
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 - 24.6%*
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 - 29.6%*
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 - 5.1%
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 - 0.6%
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

* Complied at time of purchase; Portfolio outflows increased concentration in Nordea Bank to 5.3%, BNP Paribas to 5.1%, and JP Morgan to 5.1%

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund

As of June 30, 2016

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Asset Backed Securities									
American Honda Finance	05/30/2016	25,000,000.00	24,999,157.50	25,058,000.00	1.13	1.14	09/15/2018	12,555.56	58,842.50
Harley-Davidson Credit Corp	06/15/2016	13,000,000.00	12,999,650.30	13,011,180.00	1.09	1.09	06/15/2019	6,297.78	11,529.70
American Honda Finance	05/30/2016	10,000,000.00	9,999,806.00	10,073,000.00	1.39	1.40	04/15/2020	6,048.79	73,194.00
Asset Backed Securities Subtotal:		48,000,000.00	47,998,613.80	48,142,180.00	1.17	1.18		24,902.13	143,566.20
CDARS									
Coronado Private Bank	04/21/2016	5,000,000.00	5,000,000.00	5,000,000.00	0.39	0.39	10/20/2016	2,136.71	0.00
Pacific Commerce Bank	06/23/2016	5,000,000.00	5,000,000.00	5,000,000.00	0.45	0.45	12/22/2016	0.00	0.00
CDARS Subtotal:		10,000,000.00	10,000,000.00	10,000,000.00	0.42	0.42		2,136.71	0.00
Collateralized CDs									
Banc of California	02/29/2016	20,000,000.00	20,000,000.00	20,000,000.00	0.51	0.51	08/29/2016	9,289.92	0.00
Torrey Pines Bank	03/30/2016	5,000,000.00	5,000,000.00	5,000,000.00	0.50	0.50	09/26/2016	136.94	0.00
Torrey Pines Bank	03/29/2016	20,000,000.00	20,000,000.00	20,000,000.00	0.70	0.70	03/29/2017	766.68	0.00
Collateralized CDs Subtotal:		45,000,000.00	45,000,000.00	45,000,000.00	0.59	0.59		10,193.54	0.00
Commerical Paper									
ING (US) Funding LLC	03/24/2016	125,000,000.00	125,000,000.00	124,793,750.00	0.60	0.61	07/01/2016	0.00	(206,250.00)
Rabobank Nederland	10/23/2015	50,000,000.00	50,000,000.00	49,842,500.00	0.45	0.47	07/01/2016	0.00	(157,500.00)
Credit Suisse Securities (USA)	01/05/2016	25,000,000.00	24,997,611.11	24,891,300.00	0.86	0.88	07/05/2016	0.00	(106,311.11)
Fortis/BNP Paribas Bank	04/01/2016	25,000,000.00	24,998,361.11	24,961,075.00	0.59	0.60	07/05/2016	0.00	(37,286.11)
ING (US) Funding LLC	12/29/2015	75,000,000.00	74,993,250.00	74,681,025.00	0.81	0.84	07/05/2016	0.00	(312,225.00)
Toyota Motor Credit Corp	12/15/2015	25,000,000.00	24,997,888.89	24,892,850.00	0.76	0.79	07/05/2016	0.00	(105,038.89)
UBS Finance	01/05/2016	100,000,000.00	99,990,111.11	99,550,000.00	0.89	0.91	07/05/2016	0.00	(440,111.11)
Fortis/BNP Paribas Bank	04/01/2016	25,000,000.00	24,997,541.67	24,960,250.00	0.59	0.60	07/07/2016	0.00	(37,291.67)
Fortis/BNP Paribas Bank	04/06/2016	10,000,000.00	9,997,666.67	9,983,330.00	0.60	0.61	07/15/2016	0.00	(14,336.67)
Fortis/BNP Paribas Bank	04/12/2016	25,000,000.00	24,994,361.11	24,958,325.00	0.58	0.59	07/15/2016	0.00	(36,036.11)
Credit Suisse Securities (USA)	01/27/2016	50,000,000.00	49,977,500.00	49,782,500.00	0.90	0.92	07/19/2016	0.00	(195,000.00)
ING (US) Funding LLC	04/01/2016	25,000,000.00	24,992,215.28	24,954,925.00	0.59	0.60	07/20/2016	0.00	(37,290.28)
Barclays Capital	01/06/2016	100,000,000.00	99,935,055.56	99,524,500.00	0.48	0.86	07/29/2016	0.00	(410,555.56)
ING (US) Funding LLC	01/05/2016	25,000,000.00	24,983,666.67	24,879,825.00	0.84	0.87	07/29/2016	0.00	(103,841.67)
JP Morgan	12/11/2015	50,000,000.00	49,968,888.89	49,747,800.00	0.80	0.83	07/29/2016	0.00	(221,088.89)
JP Morgan	01/05/2016	25,000,000.00	24,983,472.22	24,873,900.00	0.85	0.88	07/29/2016	0.00	(109,572.22)

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund

As of June 30, 2016

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Toyota Motor Credit Corp	01/05/2016	25,000,000.00	24,983,277.78	24,876,950.00	0.86	0.89	07/29/2016	0.00	(106,327.78)
ING (US) Funding LLC	01/05/2016	75,000,000.00	74,944,458.33	74,625,525.00	0.86	0.89	08/01/2016	0.00	(318,933.33)
Rabobank Nederland	12/29/2015	125,000,000.00	124,911,736.11	124,385,000.00	0.82	0.85	08/01/2016	0.00	(526,736.11)
Toyota Motor Credit Corp	04/07/2016	50,000,000.00	49,973,416.67	49,904,900.00	0.58	0.59	08/03/2016	0.00	(68,516.67)
ING (US) Funding LLC	04/12/2016	25,000,000.00	24,980,555.56	24,941,650.00	0.70	0.71	08/10/2016	0.00	(38,905.56)
JP Morgan	01/12/2016	50,000,000.00	49,946,333.33	49,727,800.00	0.92	0.95	08/12/2016	0.00	(218,533.33)
American Honda Finance	05/25/2016	50,000,000.00	49,965,625.00	49,937,350.00	0.55	0.56	08/15/2016	0.00	(28,275.00)
American Honda Finance	05/24/2016	50,000,000.00	49,963,333.34	49,934,300.00	0.55	0.56	08/18/2016	0.00	(29,033.34)
Fortis/BNP Paribas Bank	06/01/2016	25,000,000.00	24,981,625.00	24,970,375.00	0.54	0.55	08/19/2016	0.00	(11,250.00)
Fortis/BNP Paribas Bank	06/01/2016	25,000,000.00	24,980,500.00	24,969,250.00	0.54	0.55	08/22/2016	0.00	(11,250.00)
Fortis/BNP Paribas Bank	06/01/2016	25,000,000.00	24,980,125.00	24,968,875.00	0.54	0.55	08/23/2016	0.00	(11,250.00)
Fortis/BNP Paribas Bank	06/01/2016	25,000,000.00	24,979,750.00	24,968,500.00	0.54	0.55	08/24/2016	0.00	(11,250.00)
Rabobank Nederland	03/28/2016	50,000,000.00	49,938,152.78	49,841,800.00	0.73	0.74	08/31/2016	0.00	(96,352.78)
JP Morgan	04/07/2016	25,000,000.00	24,965,875.00	24,919,825.00	0.78	0.79	09/02/2016	0.00	(46,050.00)
Toyota Motor Credit Corp	06/03/2016	25,000,000.00	24,970,833.34	24,959,150.00	0.60	0.61	09/09/2016	0.00	(11,683.34)
Fortis/BNP Paribas Bank	04/14/2016	48,000,000.00	47,921,973.33	47,841,888.00	0.77	0.78	09/15/2016	0.00	(80,085.33)
Toyota Motor Credit Corp	06/03/2016	25,000,000.00	24,966,847.22	24,954,775.00	0.62	0.63	09/16/2016	0.00	(12,072.22)
JP Morgan	04/06/2016	50,000,000.00	49,886,416.67	49,782,500.00	0.87	0.89	10/03/2016	0.00	(103,916.67)
JP Morgan	04/06/2016	50,000,000.00	49,885,208.34	49,781,250.00	0.87	0.89	10/04/2016	0.00	(103,958.34)
JP Morgan	04/06/2016	25,000,000.00	24,942,000.00	24,890,025.00	0.87	0.89	10/05/2016	0.00	(51,975.00)
JP Morgan	04/06/2016	25,000,000.00	24,942,000.00	24,890,025.00	0.87	0.89	10/05/2016	0.00	(51,975.00)
Fortis/BNP Paribas Bank	05/16/2016	75,000,000.00	74,801,750.00	74,727,000.00	0.78	0.79	10/31/2016	0.00	(74,750.00)
Fortis/BNP Paribas Bank	05/23/2016	100,000,000.00	99,603,111.11	99,501,200.00	0.94	0.98	11/30/2016	0.00	(101,911.11)
Fortis/BNP Paribas Bank	06/17/2016	25,000,000.00	24,899,520.83	24,890,650.00	0.91	0.93	12/07/2016	0.00	(8,870.83)
JP Morgan	06/07/2016	50,000,000.00	49,807,875.00	49,778,850.00	0.87	0.90	12/07/2016	0.00	(29,025.00)
Rabobank Nederland	06/28/2016	50,000,000.00	49,813,333.33	49,810,000.00	0.80	0.81	12/16/2016	0.00	(3,333.33)
JP Morgan	04/07/2016	10,000,000.00	9,947,927.78	9,923,600.00	1.03	1.07	12/30/2016	0.00	(24,327.78)
JP Morgan	06/17/2016	50,000,000.00	49,780,416.67	49,766,250.00	0.86	0.88	01/03/2017	0.00	(14,166.67)
JP Morgan	06/23/2016	25,000,000.00	24,890,208.33	24,883,125.00	0.86	0.88	01/03/2017	0.00	(7,083.33)
Toyota Motor Credit Corp	04/14/2016	25,000,000.00	24,872,000.00	24,820,000.00	0.96	0.99	01/09/2017	0.00	(52,000.00)
Fortis/BNP Paribas Bank	06/28/2016	15,000,000.00	14,927,625.00	14,926,500.00	0.90	0.93	01/10/2017	0.00	(1,125.00)
JP Morgan	06/28/2016	35,000,000.00	34,840,506.95	34,838,020.00	0.85	0.88	01/10/2017	0.00	(2,486.95)
Toyota Motor Credit Corp	06/23/2016	50,000,000.00	49,779,055.55	49,769,900.00	0.82	0.85	01/11/2017	0.00	(9,155.55)
Commerical Paper Subtotal:		2,143,000,000.00	2,139,780,963.64	2,134,984,663.00	0.76	0.78		0.00	(4,796,300.64)

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund As of June 30, 2016

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
FDIC CDs									
East West Bank	02/10/2016	250,000.00	250,000.00	250,000.00	0.45	0.46	08/08/2016	286.15	0.00
Pacific Commerce Bank	02/12/2016	250,000.00	250,000.00	250,000.00	0.47	0.48	08/12/2016	290.26	0.00
Torrey Pines Bank	09/04/2015	99,500.00	99,500.00	99,500.00	0.25	0.25	09/03/2016	20.01	0.00
SD Private Bank	10/24/2015	250,000.00	250,000.00	250,000.00	0.30	0.30	10/24/2016	14.30	0.00
FDIC CDs Subtotal:		849,500.00	849,500.00	849,500.00	0.39	0.39		610.72	0.00
Federal Agency									
Federal National Mtg Assn	06/10/2013	50,000,000.00	49,998,599.10	50,000,000.00	0.38	0.63	07/05/2016	91,666.67	1,400.90
Federal National Mtg Assn	02/26/2014	15,000,000.00	14,999,877.03	15,000,000.00	0.38	0.45	07/05/2016	27,500.00	122.97
Federal National Mtg Assn	05/05/2015	32,900,000.00	32,963,110.77	32,963,826.00	5.38	0.42	07/15/2016	815,417.36	715.23
Federal Home Loan Bank	06/03/2015	38,000,000.00	38,006,156.94	38,007,600.00	0.75	0.41	07/18/2016	129,041.67	1,443.06
Federal National Mtg Assn	10/06/2011	20,000,000.00	19,998,407.59	20,039,600.00	1.25	1.28	09/28/2016	64,583.33	41,192.41
Federal Home Loan Mtg Corp	10/18/2012	50,000,000.00	49,998,100.48	50,030,000.00	0.63	0.64	11/01/2016	52,083.34	31,899.52
Federal Farm Credit Bank	10/14/2015	35,000,000.00	35,008,927.21	35,005,250.00	0.48	0.41	11/04/2016	26,600.00	(3,677.21)
Federal National Mtg Assn	05/14/2013	25,000,000.00	24,999,472.22	25,012,500.00	0.55	0.56	11/14/2016	17,951.39	13,027.78
Federal National Mtg Assn	05/28/2013	3,500,000.00	3,499,719.80	3,501,750.00	0.55	0.57	11/14/2016	2,513.19	2,030.20
Federal National Mtg Assn	05/28/2013	7,513,000.00	7,512,398.54	7,516,756.50	0.55	0.57	11/14/2016	5,394.75	4,357.96
Federal National Mtg Assn	11/15/2011	15,000,000.00	15,004,641.98	15,051,750.00	1.38	1.29	11/15/2016	26,354.17	47,108.02
Federal National Mtg Assn	01/17/2012	20,000,000.00	20,019,722.21	20,069,000.00	1.38	1.10	11/15/2016	35,138.89	49,277.79
Federal Farm Credit Bank	10/28/2015	25,000,000.00	25,000,000.00	24,998,500.00	0.45	0.45	11/28/2016	10,312.50	(1,500.00)
Federal Farm Credit Bank	10/28/2015	25,000,000.00	25,000,000.00	24,998,500.00	0.45	0.45	11/28/2016	10,312.50	(1,500.00)
Federal Home Loan Bank	11/15/2013	50,000,000.00	49,977,461.26	50,039,000.00	0.63	0.72	12/28/2016	2,604.17	61,538.74
Federal Farm Credit Bank	11/18/2015	40,000,000.00	39,992,342.47	40,013,200.00	0.59	0.62	02/06/2017	95,055.56	20,857.53
Federal Home Loan Mtg Corp	02/26/2014	25,000,000.00	25,023,078.53	25,059,750.00	0.88	0.73	02/22/2017	78,385.41	36,671.47
Federal National Mtg Assn	03/14/2013	25,000,000.00	25,000,000.00	25,036,500.00	0.75	0.75	03/14/2017	55,729.17	36,500.00
Federal National Mtg Assn	03/10/2014	50,000,000.00	49,954,972.77	50,101,000.00	0.75	0.86	04/20/2017	73,958.33	146,027.23
Federal Farm Credit Bank	09/11/2015	15,000,000.00	15,009,347.86	15,019,500.00	0.75	0.67	04/24/2017	20,937.50	10,152.14
Federal National Mtg Assn	12/18/2015	25,000,000.00	25,858,817.10	25,946,500.00	5.00	0.97	05/11/2017	173,611.11	87,682.90
Federal Home Loan Mtg Corp	01/09/2015	10,000,000.00	10,037,223.71	10,057,500.00	1.25	0.81	05/12/2017	17,013.89	20,276.29
Federal Home Loan Mtg Corp	02/26/2014	30,000,000.00	30,025,979.55	30,122,100.00	1.00	0.91	06/29/2017	1,666.67	96,120.45
Federal Home Loan Mtg Corp	07/25/2012	20,000,000.00	19,999,573.33	20,081,400.00	1.00	1.00	07/25/2017	86,666.67	81,826.67
Federal Home Loan Bank	04/08/2016	15,000,000.00	15,016,388.10	15,024,150.00	0.75	0.66	08/28/2017	25,937.50	7,761.90
Federal Home Loan Bank	09/20/2012	35,000,000.00	34,955,783.53	35,042,000.00	0.75	0.86	09/08/2017	82,395.84	86,216.47

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund As of June 30, 2016

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal Farm Credit Bank	09/14/2015	25,000,000.00	25,000,000.00	25,048,000.00	0.78	0.78	09/14/2017	57,958.33	48,000.00
Federal Home Loan Mtg Corp	11/18/2015	19,000,000.00	19,026,385.93	19,090,820.00	1.00	0.89	09/29/2017	48,555.56	64,434.07
Federal Home Loan Bank	10/05/2015	25,000,000.00	25,000,000.00	25,003,000.00	0.73	0.73	10/05/2017	43,597.22	3,000.00
Federal Farm Credit Bank	11/18/2015	21,000,000.00	20,933,275.73	21,015,330.00	0.65	0.90	10/13/2017	29,575.00	82,054.27
Federal National Mtg Assn	11/27/2013	40,000,000.00	39,898,864.44	40,139,200.00	0.88	1.07	10/26/2017	63,194.44	240,335.56
Federal Home Loan Bank	10/14/2015	35,000,000.00	37,034,094.02	37,083,900.00	5.00	0.74	11/17/2017	213,888.89	49,805.98
Federal National Mtg Assn	12/27/2012	35,000,000.00	34,981,761.11	35,001,050.00	0.88	0.91	12/27/2017	3,402.78	19,288.89
Federal Home Loan Mtg Corp	10/19/2015	25,000,000.00	25,000,000.00	25,003,750.00	1.00	1.00	01/19/2018	112,500.00	3,750.00
Federal Home Loan Bank	07/29/2015	25,000,000.00	25,000,000.00	25,004,500.00	1.00	1.00	01/29/2018	105,555.56	4,500.00
Federal Farm Credit Bank	02/20/2015	20,000,000.00	20,000,000.00	20,146,400.00	1.11	1.11	02/20/2018	80,783.33	146,400.00
Federal Home Loan Mtg Corp	02/26/2014	30,000,000.00	29,805,169.54	30,055,200.00	0.88	1.27	03/07/2018	83,125.00	250,030.46
Federal National Mtg Assn	04/30/2013	50,000,000.00	49,993,593.06	50,006,000.00	1.00	1.01	04/30/2018	84,722.22	12,406.94
Federal National Mtg Assn	04/30/2013	50,000,000.00	50,000,000.00	50,006,000.00	1.00	1.00	04/30/2018	84,722.22	6,000.00
Federal National Mtg Assn	05/16/2013	25,000,000.00	24,970,910.17	25,003,000.00	1.00	1.07	04/30/2018	42,361.11	32,089.83
Federal National Mtg Assn	01/22/2014	15,000,000.00	14,821,058.37	15,059,400.00	0.88	1.53	05/21/2018	14,583.33	238,341.63
Federal Home Loan Mtg Corp	02/27/2014	25,000,000.00	26,689,045.60	27,019,750.00	4.88	1.30	06/13/2018	60,937.50	330,704.40
Federal Home Loan Mtg Corp	09/29/2015	25,000,000.00	25,000,000.00	25,063,750.00	1.05	1.05	06/29/2018	1,458.33	63,750.00
Federal National Mtg Assn	02/19/2016	35,000,000.00	35,182,925.83	35,308,000.00	1.13	0.87	07/20/2018	144,375.00	125,074.17
Federal Home Loan Mtg Corp	10/27/2015	25,000,000.00	25,000,000.00	25,001,500.00	1.00	1.00	07/27/2018	106,944.44	1,500.00
Federal Home Loan Bank	01/27/2016	25,000,000.00	25,000,000.00	25,011,500.00	1.30	1.30	07/27/2018	139,027.78	11,500.00
Federal Home Loan Bank	01/27/2016	25,000,000.00	25,000,000.00	25,011,500.00	1.30	1.30	07/27/2018	139,027.78	11,500.00
Federal Home Loan Bank	08/14/2015	25,000,000.00	25,043,448.61	25,259,250.00	1.20	1.12	08/14/2018	114,166.67	215,801.39
Federal Home Loan Bank	10/26/2015	35,000,000.00	35,114,175.19	35,312,550.00	1.13	0.97	09/14/2018	117,031.25	198,374.81
Federal National Mtg Assn	01/21/2014	30,000,000.00	30,141,292.84	30,766,500.00	1.88	1.65	09/18/2018	160,937.50	625,207.16
Federal Farm Credit Bank	09/21/2015	25,000,000.00	25,000,000.00	25,009,500.00	1.22	1.22	09/21/2018	84,722.22	9,500.00
Federal Home Loan Bank	03/28/2016	25,000,000.00	25,000,000.00	25,041,250.00	1.05	1.05	09/28/2018	67,812.50	41,250.00
Federal Home Loan Mtg Corp	10/29/2015	35,000,000.00	35,000,000.00	35,014,700.00	1.25	1.25	10/29/2018	75,347.22	14,700.00
Federal Home Loan Mtg Corp	02/23/2016	25,000,000.00	25,000,000.00	25,044,750.00	1.05	1.05	11/23/2018	27,708.33	44,750.00
Federal National Mtg Assn	01/21/2014	30,000,000.00	29,928,874.91	30,638,700.00	1.63	1.73	11/27/2018	46,041.67	709,825.09
Federal Home Loan Mtg Corp	06/14/2016	47,400,000.00	47,400,000.00	47,455,932.00	1.25	1.25	12/14/2018	27,979.17	55,932.00
Federal National Mtg Assn	03/22/2016	27,135,000.00	27,126,278.04	27,148,838.85	1.27	1.30	02/26/2019	94,768.99	22,560.81
Federal National Mtg Assn	03/11/2016	25,000,000.00	25,000,000.00	25,017,250.00	1.30	1.30	03/15/2019	99,305.56	17,250.00
Federal Farm Credit Bank	03/18/2016	25,000,000.00	25,000,000.00	25,054,500.00	1.28	1.28	03/21/2019	91,555.56	54,500.00
Federal Home Loan Mtg Corp	06/06/2016	25,000,000.00	25,000,000.00	25,084,000.00	1.25	1.25	06/06/2019	21,701.39	84,000.00

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund

As of June 30, 2016

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal Home Loan Bank	06/22/2016	25,000,000.00	25,458,369.17	25,565,750.00	1.63	0.99	06/14/2019	10,156.25	107,380.83
Federal National Mtg Assn	07/08/2015	20,000,000.00	20,226,429.54	20,544,600.00	1.75	1.36	06/20/2019	10,694.44	318,170.46
Federal Home Loan Mtg Corp	06/27/2016	25,000,000.00	25,257,073.61	25,306,750.00	1.25	0.91	08/01/2019	3,472.22	49,676.39
Federal Home Loan Mtg Corp	03/30/2016	25,000,000.00	25,000,000.00	25,095,000.00	1.40	1.40	09/30/2019	88,472.22	95,000.00
Federal Home Loan Mtg Corp	11/21/2014	25,000,000.00	24,584,664.09	25,297,000.00	1.25	1.79	10/02/2019	77,256.94	712,335.91
Federal Home Loan Bank	01/09/2015	20,000,000.00	20,508,785.93	20,982,400.00	2.38	1.61	12/13/2019	23,750.00	473,614.07
Federal National Mtg Assn	03/30/2016	25,000,000.00	25,000,000.00	25,041,750.00	1.38	1.38	12/30/2019	954.86	41,750.00
Federal Home Loan Mtg Corp	01/15/2016	25,000,000.00	25,000,000.00	25,007,500.00	1.63	1.96	01/15/2020	187,326.39	7,500.00
Federal Home Loan Mtg Corp	05/19/2015	25,000,000.00	24,799,814.81	25,377,000.00	1.38	1.59	05/01/2020	57,291.67	577,185.19
Federal Farm Credit Bank	06/29/2016	25,000,000.00	25,000,000.00	25,043,250.00	1.42	1.42	06/29/2020	1,972.22	43,250.00
Federal Home Loan Mtg Corp	10/06/2015	50,000,000.00	50,000,000.00	50,097,500.00	1.00	2.10	10/06/2020	118,055.56	97,500.00
Federal National Mtg Assn	10/29/2015	25,000,000.00	25,000,000.00	25,009,250.00	1.50	1.77	10/29/2020	64,583.33	9,250.00
Federal Home Loan Mtg Corp	01/21/2016	50,000,000.00	50,000,000.00	50,025,000.00	1.75	2.23	01/21/2021	388,888.89	25,000.00
Federal Home Loan Mtg Corp	03/30/2016	25,000,000.00	25,000,000.00	25,031,250.00	1.55	2.12	03/30/2021	97,951.39	31,250.00
Federal National Mtg Assn	06/17/2016	15,000,000.00	15,009,374.79	15,056,250.00	1.25	1.24	05/06/2021	7,291.67	46,875.21
Federal Agency Subtotal:		2,086,448,000.00	2,091,795,767.41	2,099,147,153.35	1.28	1.09		5,856,323.48	7,351,385.94

Money Market Accounts

BlackRock	06/01/2015	48,017,000.00	48,017,000.00	48,017,000.00	0.01	0.01		5,149.75	0.00
CalTrust	06/01/2015	35,000,000.00	35,000,000.00	35,140,000.00	0.51	0.51		20,952.32	140,000.00
CalTrust	12/07/2015	105,000,000.00	105,000,000.00	105,000,000.00	0.07	0.07		1,933.49	0.00
Fidelity Government Fund	06/21/2016	153,000,000.00	153,000,000.00	153,000,000.00	0.11	0.11		3,892.52	0.00
Federated Government Fund	06/30/2016	37,000,000.00	37,000,000.00	37,000,000.00	0.39	0.39		272.36	0.00
Fidelity	06/01/2015	0.00	0.00	0.00	0.11	0.11		11,097.47	0.00
Federated Prime Fund	03/02/2016	0.00	0.00	0.00	0.39	0.39		827.01	0.00
Morgan Stanley	06/01/2015	100,000,000.00	100,000,000.00	100,000,000.00	0.39	0.39		724.70	0.00
Morgan Stanley	06/01/2015	0.00	0.00	0.00	0.02	0.02		28.50	0.00
Money Market Accounts Subtotal:		478,017,000.00	478,017,000.00	478,157,000.00	0.20	0.20		44,878.12	140,000.00

Negotiable CDs

Bank of America Corp	03/01/2016	25,000,000.00	25,000,000.00	25,000,000.00	0.66	0.67	07/01/2016	55,916.67	0.00
Bank of America Corp	03/28/2016	25,000,000.00	25,000,000.00	25,000,000.00	0.57	0.58	07/01/2016	37,604.17	0.00
MUFG Union Bank NA	04/08/2016	50,000,000.00	50,000,000.00	50,000,000.00	0.58	0.59	07/01/2016	67,666.67	0.00
Nordea Bank Finland	02/29/2016	75,000,000.00	75,000,000.00	75,000,000.00	0.61	0.62	07/01/2016	156,312.50	0.00

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund As of June 30, 2016

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Mitsubishi UFJ Fin Group	10/22/2015	50,000,000.00	50,000,000.00	50,000,000.00	0.43	0.44	07/05/2016	151,097.22	0.00
Royal Bank of Canada	12/08/2015	50,000,000.00	50,000,000.00	50,000,000.00	0.81	0.82	07/05/2016	230,319.44	0.00
Royal Bank of Canada	12/11/2015	50,000,000.00	50,000,000.00	50,000,000.00	0.80	0.81	07/05/2016	225,555.56	0.00
Svenska Hndl NY	12/10/2015	50,000,000.00	50,000,027.65	50,000,000.00	0.78	0.79	07/05/2016	221,000.00	(27.65)
Toronto Dominion NY	12/11/2015	50,000,000.00	50,000,000.00	50,000,000.00	0.80	0.81	07/05/2016	225,555.56	0.00
Wells Fargo Bank NA	12/18/2015	50,000,000.00	50,000,000.00	50,000,000.00	0.81	0.82	07/05/2016	220,500.00	0.00
Bank of America Corp	03/24/2016	25,000,000.00	25,000,000.00	25,000,000.00	0.57	0.58	07/11/2016	39,187.50	0.00
Bank of America Corp	03/28/2016	25,000,000.00	25,000,000.00	25,000,000.00	0.57	0.58	07/11/2016	37,604.17	0.00
MUFG Union Bank NA	04/25/2016	25,000,000.00	25,000,000.00	25,000,000.00	0.60	0.61	07/15/2016	27,916.67	0.00
Nordea Bank Finland	03/24/2016	50,000,000.00	50,000,000.00	50,000,000.00	0.61	0.62	08/01/2016	83,875.00	0.00
Royal Bank of Canada	12/10/2015	50,000,000.00	50,000,000.00	50,000,000.00	0.83	0.84	08/01/2016	233,750.00	0.00
Nordea Bank Finland	04/07/2016	50,000,000.00	50,000,000.00	50,000,000.00	0.60	0.61	08/02/2016	70,833.33	0.00
Nordea Bank Finland	04/07/2016	50,000,000.00	50,000,000.00	50,000,000.00	0.60	0.61	08/04/2016	70,833.33	0.00
Nordea Bank Finland	04/07/2016	50,000,000.00	50,000,000.00	50,000,000.00	0.60	0.61	08/05/2016	70,243.06	0.00
Nordea Bank Finland	03/24/2016	50,000,000.00	50,000,000.00	50,000,000.00	0.61	0.62	08/08/2016	83,875.00	0.00
Bank of America Corp	04/25/2016	25,000,000.00	25,000,000.00	25,000,000.00	0.58	0.59	08/10/2016	26,986.11	0.00
Toronto Dominion NY	01/12/2016	25,000,000.00	25,000,000.00	25,000,000.00	0.92	0.93	08/12/2016	109,250.00	0.00
Royal Bank of Canada	11/25/2015	75,000,000.00	75,000,000.00	75,000,000.00	0.77	0.78	08/29/2016	351,312.50	0.00
Toronto Dominion NY	12/04/2015	50,000,000.00	50,000,000.00	50,000,000.00	0.87	0.88	08/29/2016	253,750.00	0.00
Toronto Dominion NY	01/15/2016	25,000,000.00	25,000,000.00	25,000,000.00	0.89	0.90	08/29/2016	103,833.33	0.00
Wells Fargo Bank NA	01/15/2016	25,000,000.00	25,000,000.00	25,000,000.00	0.86	0.87	08/29/2016	100,333.33	0.00
Bank of America Corp	03/28/2016	50,000,000.00	50,000,000.00	50,000,000.00	0.77	0.78	08/31/2016	101,597.22	0.00
Nordea Bank Finland	03/31/2016	85,000,000.00	85,000,000.00	85,000,000.00	0.67	0.68	08/31/2016	145,538.89	0.00
Societe Generale NY	06/03/2016	25,000,000.00	25,000,000.00	25,000,000.00	0.59	0.60	09/01/2016	11,472.22	0.00
Wells Fargo Bank NA	01/27/2016	50,000,000.00	50,000,000.00	50,000,000.00	0.87	0.88	09/01/2016	188,500.00	0.00
Nordea Bank Finland	04/08/2016	50,000,000.00	50,000,000.00	50,000,000.00	0.67	0.68	09/02/2016	78,166.67	0.00
Swedbank NY	04/08/2016	25,000,000.00	25,000,000.00	25,000,000.00	0.65	0.66	09/08/2016	37,916.67	0.00
Bank of Nova Scotia	01/19/2016	50,000,000.00	50,000,000.00	50,000,000.00	0.88	0.89	09/09/2016	200,444.44	0.00
Bank of Nova Scotia	01/27/2016	50,000,000.00	50,000,000.00	50,000,000.00	0.91	0.92	09/23/2016	197,166.67	0.00
Royal Bank of Canada	12/10/2015	100,000,000.00	100,000,000.00	100,000,000.00	0.98	0.99	09/30/2016	552,500.00	0.00
Royal Bank of Canada	01/27/2016	50,000,000.00	50,000,000.00	50,000,000.00	0.95	0.96	09/30/2016	205,833.33	0.00
Westpac Bank NY	03/28/2016	50,000,000.00	50,000,000.00	50,000,000.00	0.86	0.87	09/30/2016	113,472.22	0.00
Wells Fargo Bank NA	03/28/2016	50,000,000.00	50,000,000.00	50,000,000.00	0.86	0.87	09/30/2016	113,472.22	0.00
Bank of Nova Scotia	03/31/2016	40,000,000.00	40,000,000.00	40,000,000.00	0.85	0.86	10/07/2016	86,888.89	0.00

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund

As of June 30, 2016

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Bank of Nova Scotia	03/31/2016	50,000,000.00	50,000,000.00	50,000,000.00	0.85	0.86	10/11/2016	108,611.11	0.00
Wells Fargo Bank NA	05/06/2016	50,000,000.00	50,000,000.00	50,000,000.00	0.83	0.84	10/21/2016	64,555.56	0.00
UBS AG Stamford	05/11/2016	50,000,000.00	50,000,000.00	50,000,000.00	0.80	0.81	10/31/2016	56,666.67	0.00
Wells Fargo Bank NA	04/27/2016	50,000,000.00	50,000,000.00	50,000,000.00	0.87	0.88	10/31/2016	78,541.67	0.00
Bank of America Corp	05/11/2016	25,000,000.00	25,000,000.00	25,000,000.00	0.81	0.82	11/01/2016	28,687.50	0.00
Wells Fargo Bank NA	05/26/2016	25,000,000.00	25,000,000.00	25,000,000.00	0.87	0.88	11/02/2016	21,750.00	0.00
Canadian Imp Bk Comm NY	05/26/2016	25,000,000.00	25,000,435.86	25,000,000.00	0.84	0.85	11/04/2016	21,000.00	(435.86)
Wells Fargo Bank NA	05/26/2016	25,000,000.00	25,000,000.00	25,000,000.00	0.89	0.90	11/07/2016	22,250.00	0.00
Wells Fargo Bank NA	05/26/2016	25,000,000.00	25,000,000.00	25,000,000.00	0.89	0.90	11/08/2016	22,250.00	0.00
UBS AG Stamford	06/17/2016	25,000,000.00	25,000,000.00	25,000,000.00	0.89	0.90	12/07/2016	8,652.78	0.00
UBS AG Stamford	06/17/2016	100,000,000.00	100,000,000.00	100,000,000.00	0.89	0.90	12/16/2016	34,611.11	0.00
UBS AG Stamford	06/30/2016	50,000,000.00	50,000,000.00	50,000,000.00	0.87	0.88	12/16/2016	1,208.33	0.00
Bank of Nova Scotia	06/28/2016	50,000,000.00	50,000,000.00	50,000,000.00	0.90	0.91	01/03/2017	3,750.00	0.00
Toronto Dominion NY	06/23/2016	25,000,000.00	25,000,000.00	25,000,000.00	0.90	0.91	01/03/2017	5,000.00	0.00
Toronto Dominion NY	06/30/2016	50,000,000.00	50,000,000.00	50,000,000.00	0.90	0.91	01/11/2017	1,250.00	0.00
UBS AG Stamford	06/30/2016	100,000,000.00	100,000,000.00	100,000,000.00	0.90	0.91	01/20/2017	2,500.00	0.00
Westpac Bank NY	04/22/2016	50,000,000.00	50,000,000.00	50,000,000.00	1.03	1.04	01/23/2017	100,138.89	0.00
Wells Fargo Bank NA	04/14/2016	25,000,000.00	25,000,000.00	25,000,000.00	1.05	1.07	02/15/2017	56,875.00	0.00
Wells Fargo Bank NA	05/25/2016	25,000,000.00	25,000,000.00	25,000,000.00	1.21	1.23	04/20/2017	31,090.28	0.00
Negotiable CDs Subtotal:		2,575,000,000.00	2,575,000,463.51	2,575,000,000.00	0.79	0.79		5,957,469.46	(463.51)
Repurchase Agreements									
Wells Fargo Bank NA	06/30/2015	2,302,212.37	2,302,212.37	2,302,212.37	0.01	0.01		0.64	0.00
Repurchase Agreements Subtotal:		2,302,212.37	2,302,212.37	2,302,212.37	0.01	0.01		0.64	0.00
Supranationals Callable									
Intl Bank For Recon and Dev	04/26/2016	25,000,000.00	25,000,000.00	25,157,000.00	1.25	1.25	04/26/2019	56,423.61	157,000.00
Intl Bank For Recon and Dev	04/26/2016	25,000,000.00	25,000,000.00	25,157,000.00	1.25	1.25	04/26/2019	56,423.61	157,000.00
Intl Bank For Recon and Dev	09/30/2015	25,000,000.00	25,000,000.00	25,000,000.00	1.00	1.00	09/30/2020	63,194.44	0.00
Intl Bank For Recon and Dev	10/30/2015	25,000,000.00	25,000,000.00	25,028,750.00	1.00	1.00	10/15/2020	52,861.11	28,750.00
Supranational Callable Subtotal:		100,000,000.00	100,000,000.00	100,342,750.00	1.13	1.13		228,902.77	342,750.00
Supranationals									
Inter-American Development Bk	12/04/2015	31,743,000.00	31,740,081.47	31,756,649.49	0.63	0.67	09/12/2016	60,069.21	16,568.02
Inter-American Development Bk	12/04/2015	23,141,000.00	23,346,193.49	23,363,847.83	5.13	0.67	09/13/2016	355,792.87	17,654.34

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund As of June 30, 2016

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Inter-American Development Bk	12/02/2015	51,700,000.00	51,800,852.14	51,826,665.00	1.38	0.72	10/18/2016	144,149.65	25,812.86
Inter-American Development Bk	12/03/2015	42,150,000.00	42,170,808.79	42,206,059.50	0.88	0.74	11/15/2016	47,126.04	35,250.71
Intl Bank For Recon and Dev	06/23/2015	25,000,000.00	24,998,710.56	25,104,000.00	1.00	1.00	11/15/2017	31,944.45	105,289.44
Intl Bank For Recon and Dev	06/23/2015	25,000,000.00	24,998,710.56	25,104,000.00	1.00	1.00	11/15/2017	31,944.45	105,289.44
Intl Bank For Recon and Dev	06/23/2015	25,000,000.00	24,998,710.56	25,104,000.00	1.00	1.00	11/15/2017	31,944.45	105,289.44
Intl Bank For Recon and Dev	04/30/2015	50,000,000.00	49,946,496.00	50,226,500.00	1.00	1.06	06/15/2018	22,222.22	280,004.00
Intl Bank For Recon and Dev	10/07/2015	25,000,000.00	24,967,908.16	25,110,500.00	1.00	1.06	10/05/2018	59,722.22	142,591.84
Supranationals Subtotal:		298,734,000.00	298,968,471.73	299,802,221.82	1.33	0.87		784,915.56	833,750.09

Treasury Coupon Securities

U.S. Treasury	09/22/2011	10,000,000.00	10,002,323.41	10,011,600.00	1.00	0.86	08/31/2016	33,423.91	9,276.59
U.S. Treasury	09/29/2015	40,000,000.00	40,078,548.99	40,087,600.00	1.00	0.41	10/31/2016	67,391.30	9,051.01
U.S. Treasury	11/10/2015	45,000,000.00	44,975,773.15	45,024,300.00	0.50	0.63	11/30/2016	19,057.38	48,526.85
U.S. Treasury	12/12/2011	12,000,000.00	12,000,117.77	12,024,600.00	0.88	0.87	11/30/2016	8,893.44	24,482.23
U.S. Treasury	10/20/2015	40,000,000.00	40,573,180.65	40,563,600.00	3.25	0.37	12/31/2016	3,532.61	(9,580.65)
U.S. Treasury	12/24/2014	15,000,000.00	15,007,174.50	15,037,350.00	0.88	0.79	01/31/2017	54,807.69	30,175.50
U.S. Treasury	03/12/2012	15,000,000.00	14,997,185.95	15,038,700.00	0.88	0.90	02/28/2017	43,868.89	41,514.05
U.S. Treasury	09/04/2015	20,000,000.00	20,063,910.06	20,074,200.00	1.00	0.57	03/31/2017	50,273.22	10,289.94
U.S. Treasury	09/29/2015	35,000,000.00	35,088,718.43	35,106,400.00	0.88	0.57	04/30/2017	51,596.47	17,681.57
U.S. Treasury	06/08/2012	15,000,000.00	15,482,364.43	15,515,100.00	4.50	0.73	05/15/2017	86,209.24	32,735.57
U.S. Treasury	06/05/2015	10,000,000.00	10,190,132.15	10,201,200.00	2.75	0.65	05/31/2017	23,292.35	11,067.85
U.S. Treasury	10/20/2015	40,000,000.00	40,778,241.11	40,773,600.00	2.50	0.54	06/30/2017	2,717.39	(4,641.11)
U.S. Treasury	10/12/2012	15,000,000.00	14,974,914.66	14,995,350.00	0.50	0.66	07/31/2017	31,318.68	20,435.34
U.S. Treasury	02/29/2016	15,000,000.00	15,262,721.71	15,296,550.00	2.38	0.75	07/31/2017	120,381.19	33,828.29
U.S. Treasury	12/24/2014	15,000,000.00	15,140,961.87	15,230,850.00	1.88	1.05	08/31/2017	94,004.76	89,888.13
U.S. Treasury	02/29/2016	45,000,000.00	45,575,601.95	45,692,550.00	1.88	0.77	08/31/2017	282,014.27	116,948.05
U.S. Treasury	09/04/2015	22,072,528.00	22,072,528.01	22,115,940.00	1.00	0.72	09/15/2017	64,565.22	43,411.99
U.S. Treasury	06/07/2013	15,000,000.00	15,196,567.63	15,257,250.00	1.88	0.87	10/31/2017	47,384.51	60,682.37
U.S. Treasury	04/06/2016	10,000,000.00	10,152,718.70	10,171,500.00	1.88	0.72	10/31/2017	31,589.67	18,781.30
U.S. Treasury	05/20/2015	10,000,000.00	10,196,713.26	10,235,200.00	2.25	0.84	11/30/2017	19,057.38	38,486.74
U.S. Treasury	04/06/2016	15,000,000.00	15,323,024.52	15,352,800.00	2.25	0.72	11/30/2017	28,586.07	29,775.48
U.S. Treasury	04/06/2016	10,000,000.00	10,039,343.15	10,061,700.00	1.00	0.73	12/15/2017	4,371.58	22,356.85
U.S. Treasury	01/07/2013	15,000,000.00	14,986,231.25	15,039,300.00	0.75	0.81	12/31/2017	305.71	53,068.75
U.S. Treasury	04/06/2016	10,000,000.00	10,021,687.21	10,044,900.00	0.88	0.73	01/15/2018	20,673.08	23,212.79

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund

As of June 30, 2016

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
U.S. Treasury	12/24/2014	15,000,000.00	15,326,393.54	15,481,050.00	2.63	1.22	01/31/2018	164,423.08	154,656.46
U.S. Treasury	06/07/2013	15,000,000.00	14,949,132.01	15,040,950.00	0.75	0.96	02/28/2018	37,601.90	91,817.99
U.S. Treasury	06/07/2013	15,000,000.00	14,997,973.54	15,115,950.00	1.00	1.01	05/31/2018	12,704.92	117,976.46
U.S. Treasury	06/22/2016	25,000,000.00	25,173,593.10	25,251,000.00	1.13	0.77	06/15/2018	6,915.98	77,406.90
U.S. Treasury	02/12/2014	15,000,000.00	15,004,644.36	15,235,500.00	1.38	1.36	07/31/2018	86,126.37	230,855.64
U.S. Treasury	11/13/2013	15,000,000.00	15,036,242.18	15,283,050.00	1.50	1.38	08/31/2018	75,203.80	246,807.82
U.S. Treasury	12/05/2013	10,000,000.00	9,953,835.46	10,142,600.00	1.25	1.45	11/30/2018	10,587.43	188,764.54
U.S. Treasury	02/20/2014	15,000,000.00	14,901,074.54	15,221,550.00	1.25	1.52	01/31/2019	78,296.70	320,475.46
U.S. Treasury	04/17/2014	15,000,000.00	14,988,954.32	15,376,200.00	1.63	1.65	03/31/2019	61,270.49	387,245.68
U.S. Treasury	06/16/2014	15,000,000.00	14,915,612.05	15,338,700.00	1.50	1.70	05/31/2019	19,057.38	423,087.95
U.S. Treasury	06/27/2016	25,000,000.00	25,538,989.35	25,564,500.00	1.50	0.75	05/31/2019	4,098.37	25,510.65
U.S. Treasury	08/21/2014	15,000,000.00	14,995,617.64	15,404,850.00	1.63	1.64	07/31/2019	101,785.71	409,232.36
U.S. Treasury	10/24/2014	15,000,000.00	15,116,463.05	15,469,350.00	1.75	1.50	09/30/2019	65,983.61	352,886.95
U.S. Treasury	12/08/2014	15,000,000.00	14,909,571.28	15,349,200.00	1.50	1.69	11/30/2019	19,057.38	439,628.72
U.S. Treasury	01/09/2015	15,000,000.00	15,061,818.51	15,414,300.00	1.63	1.50	12/31/2019	662.36	352,481.49
U.S. Treasury	02/12/2016	20,000,000.00	20,232,197.31	20,381,200.00	1.38	1.04	01/31/2020	105,769.23	149,002.69
U.S. Treasury	04/09/2015	10,000,000.00	9,965,487.72	10,149,200.00	1.25	1.35	02/29/2020	41,779.89	183,712.28
U.S. Treasury	02/12/2016	20,000,000.00	20,222,075.86	20,377,400.00	1.38	1.06	02/29/2020	91,915.76	155,324.14
U.S. Treasury	04/09/2015	10,000,000.00	9,915,872.95	10,101,600.00	1.13	1.36	03/31/2020	28,278.69	185,727.05
U.S. Treasury	02/19/2016	24,000,000.00	24,181,150.97	24,453,840.00	1.38	1.17	03/31/2020	82,950.82	272,689.03
U.S. Treasury	02/19/2016	24,000,000.00	24,170,366.15	24,451,920.00	1.38	1.18	04/30/2020	55,597.83	281,553.85
U.S. Treasury	06/05/2015	15,000,000.00	14,920,441.78	15,349,200.00	1.50	1.64	05/31/2020	19,057.38	428,758.22
U.S. Treasury	06/17/2016	35,000,000.00	35,488,378.42	35,630,350.00	1.38	1.08	05/31/2021	18,408.47	141,971.58
Treasury Coupon Securities Subtotal:		892,000,000.00	898,146,570.61	904,535,600.00	1.53	0.92		2,376,849.56	6,389,029.39
Grand Total		8,679,350,712.37	8,687,859,563.07	8,698,263,280.54	0.98	0.85		15,287,182.69	10,403,717.47

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(5,857,430.63)	06/01/2016
2959	Money Market Funds	Fidelity	0.43	Purchase	(36,700,000.00)	06/01/2016
3187	Commercial Paper	UBS Finance	0.59	Redemption	100,000,000.00	06/01/2016
3230	Commercial Paper	Toyota Motor Credit	0.63	Redemption	50,000,000.00	06/01/2016
3413	Commercial Paper	Fortis/BNP Paribas B	0.50	Redemption	50,000,000.00	06/01/2016
3417	Commercial Paper	Fortis/BNP Paribas B	0.50	Redemption	50,000,000.00	06/01/2016
3427	Negotiable CD	Svenska Hndl NY	0.50	Redemption	150,000,000.00	06/01/2016
3564	Commercial Paper	Natixis US Finance C	0.29	Redemption	340,000,000.00	06/01/2016
3567	Commercial Paper	Fortis/BNP Paribas B	0.54	Purchase	(24,968,500.00)	06/01/2016
3568	Commercial Paper	Fortis/BNP Paribas B	0.54	Purchase	(24,968,875.00)	06/01/2016
3569	Commercial Paper	Fortis/BNP Paribas B	0.54	Purchase	(24,969,250.00)	06/01/2016
3570	Commercial Paper	Fortis/BNP Paribas B	0.54	Purchase	(24,970,375.00)	06/01/2016
3571	Commercial Paper	Natixis US Finance C	0.74	Purchase	(394,995,940.27)	06/01/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	3,937,295.71	06/02/2016
2959	Money Market Funds	Fidelity	0.43	Purchase	(6,000,000.00)	06/02/2016
3571	Commercial Paper	Natixis US Finance C	0.74	Redemption	395,000,000.00	06/02/2016
3572	Commercial Paper	Natixis US Finance C	0.00	Purchase	(384,996,043.05)	06/02/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	1,676,420.32	06/03/2016
2959	Money Market Funds	Fidelity	0.43	Redemption	4,710,418.00	06/03/2016
3458	Negotiable CD	Societe Generale NY	0.49	Redemption	25,000,000.00	06/03/2016
3470	Commercial Paper	MUFG Union Bank NA	0.42	Redemption	50,000,000.00	06/03/2016
3572	Commercial Paper	Natixis US Finance C	0.00	Redemption	385,000,000.00	06/03/2016
3573	Commercial Paper	Natixis US Finance C	0.74	Purchase	(334,989,670.81)	06/03/2016
3574	Commercial Paper	Toyota Motor Credit	0.60	Purchase	(24,959,166.67)	06/03/2016
3575	Commercial Paper	Toyota Motor Credit	0.62	Purchase	(24,954,791.67)	06/03/2016
3576	Negotiable CD	Societe Generale NY	0.59	Purchase	(25,000,000.00)	06/03/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(1,452,202.45)	06/06/2016
2959	Money Market Funds	Fidelity	0.43	Purchase	(1,700,000.00)	06/06/2016
3453	Negotiable CD	MUFG Union Bank NA	0.48	Redemption	50,000,000.00	06/06/2016
3573	Commercial Paper	Natixis US Finance C	0.74	Redemption	335,000,000.00	06/06/2016
3578	Federal Agencies	Federal Home Loan Mt	1.25	Purchase	(25,000,000.00)	06/06/2016
3579	Commercial Paper	Natixis US Finance C	0.74	Purchase	(324,996,659.72)	06/06/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(2,452,370.46)	06/07/2016
2959	Money Market Funds	Fidelity	0.43	Redemption	9,200,000.00	06/07/2016

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Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
3579	Commercial Paper	Natixis US Finance C	0.74	Redemption	325,000,000.00	06/07/2016
3582	Commercial Paper	Natixis US Finance C	0.74	Purchase	(274,997,173.61)	06/07/2016
3583	Commercial Paper	JP Morgan	0.87	Purchase	(49,778,875.00)	06/07/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	3,970,198.18	06/08/2016
2955	Money Market Funds	BlackRock	0.21	Redemption	5,750,000.00	06/08/2016
3498	Commercial Paper	American Honda Finan	0.47	Redemption	35,000,000.00	06/08/2016
3582	Commercial Paper	Natixis US Finance C	0.74	Redemption	275,000,000.00	06/08/2016
3584	Commercial Paper	Natixis US Finance C	0.74	Purchase	(264,997,276.38)	06/08/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	174,739.91	06/09/2016
2959	Money Market Funds	Fidelity	0.43	Purchase	(9,000,000.00)	06/09/2016
3584	Commercial Paper	Natixis US Finance C	0.74	Redemption	265,000,000.00	06/09/2016
3586	Commercial Paper	Natixis US Finance C	0.74	Purchase	(259,997,327.77)	06/09/2016
245	Federal Agencies	Federal Home Loan Ba	2.13	Redemption	15,000,000.00	06/10/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(1,227,258.19)	06/10/2016
2820	Federal Agencies	Federal Home Loan Ba	2.13	Redemption	25,000,000.00	06/10/2016
2956	Money Market Funds	Morgan Stanley	0.25	Redemption	2,625,000.00	06/10/2016
2957	Money Market Funds	Morgan Stanley	0.02	Redemption	5,230,000.00	06/10/2016
2959	Money Market Funds	Fidelity	0.43	Purchase	(22,300,000.00)	06/10/2016
3390	Money Market Funds	Federated Prime Fund	0.38	Redemption	8,600,000.00	06/10/2016
3586	Commercial Paper	Natixis US Finance C	0.74	Redemption	260,000,000.00	06/10/2016
3587	Commercial Paper	Natixis US Finance C	0.74	Purchase	(279,991,366.65)	06/10/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(831,196.67)	06/13/2016
2955	Money Market Funds	BlackRock	0.21	Purchase	(3,100,000.00)	06/13/2016
2959	Money Market Funds	Fidelity	0.43	Redemption	30,000,000.00	06/13/2016
3587	Commercial Paper	Natixis US Finance C	0.74	Redemption	280,000,000.00	06/13/2016
3588	Commercial Paper	Natixis US Finance C	0.74	Purchase	(294,996,968.05)	06/13/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	1,888,359.39	06/14/2016
2959	Money Market Funds	Fidelity	0.43	Redemption	30,000,000.00	06/14/2016
2959	Money Market Funds	Fidelity	0.43	Redemption	2,300,000.00	06/14/2016
3588	Commercial Paper	Natixis US Finance C	0.74	Redemption	295,000,000.00	06/14/2016
3591	Federal Agencies	Federal Home Loan Mt	1.25	Purchase	(47,400,000.00)	06/14/2016
3592	Commercial Paper	Natixis US Finance C	0.74	Purchase	(274,997,173.61)	06/14/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	219,675.25	06/15/2016
2959	Money Market Funds	Fidelity	0.43	Purchase	(8,000,000.00)	06/15/2016

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Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
3479	Commercial Paper	Fortis/BNP Paribas B	0.49	Redemption	20,000,000.00	06/15/2016
3580	Asset Backed Securities	American Honda Finan	1.13	Redemption	885,551.92	06/15/2016
3581	Asset Backed Securities	American Honda Finan	1.39	Redemption	208,779.60	06/15/2016
3592	Commercial Paper	Natixis US Finance C	0.74	Redemption	275,000,000.00	06/15/2016
3594	Asset Backed Securities	Harley-Davidson Cred	1.09	Purchase	(12,999,650.30)	06/15/2016
3595	Commercial Paper	Natixis US Finance C	0.74	Purchase	(269,997,224.99)	06/15/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(233,260.75)	06/16/2016
2955	Money Market Funds	BlackRock	0.21	Purchase	(5,900,000.00)	06/16/2016
2959	Money Market Funds	Fidelity	0.43	Redemption	25,000,000.00	06/16/2016
3595	Commercial Paper	Natixis US Finance C	0.74	Redemption	270,000,000.00	06/16/2016
3596	Commercial Paper	Natixis US Finance C	0.76	Purchase	(279,997,044.43)	06/16/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(53,686.12)	06/17/2016
2924	Federal Agencies	Federal Home Loan Ba	0.35	Redemption	50,000,000.00	06/17/2016
2925	Federal Agencies	Federal Home Loan Ba	0.35	Redemption	25,000,000.00	06/17/2016
2959	Money Market Funds	Fidelity	0.43	Redemption	60,000,000.00	06/17/2016
2959	Money Market Funds	Fidelity	0.43	Redemption	1,800,000.00	06/17/2016
3469	Commercial Paper	MUFG Union Bank NA	0.42	Redemption	25,000,000.00	06/17/2016
3596	Commercial Paper	Natixis US Finance C	0.76	Redemption	280,000,000.00	06/17/2016
3597	U.S. Treasury Notes	U.S. Treasury	1.38	Purchase	(35,514,540.64)	06/17/2016
3598	Federal Agencies	Federal National Mtg	1.25	Purchase	(15,025,595.83)	06/17/2016
3599	Commercial Paper	Natixis US Finance C	0.76	Purchase	(159,994,933.34)	06/17/2016
3600	Commercial Paper	JP Morgan	0.00	Purchase	(49,763,888.89)	06/17/2016
3601	Negotiable CD	UBS AG Stamford	0.89	Purchase	(25,000,000.00)	06/17/2016
3602	Negotiable CD	UBS AG Stamford	0.89	Purchase	(100,000,000.00)	06/17/2016
3603	Commercial Paper	Fortis/BNP Paribas B	0.91	Purchase	(24,890,673.61)	06/17/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(513,803.27)	06/20/2016
2903	Federal Agencies	Federal Home Loan Ba	0.34	Redemption	25,000,000.00	06/20/2016
2941	Federal Agencies	Federal Home Loan Ba	0.38	Redemption	50,000,000.00	06/20/2016
2955	Money Market Funds	BlackRock	0.21	Redemption	3,400,000.00	06/20/2016
3599	Commercial Paper	Natixis US Finance C	0.76	Redemption	160,000,000.00	06/20/2016
3604	Commercial Paper	Natixis US Finance C	0.76	Purchase	(29,999,683.33)	06/20/2016
3605	Commercial Paper	Natixis US Finance C	0.76	Purchase	(219,997,677.77)	06/20/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(5,635,946.32)	06/21/2016
2959	Money Market Funds	Fidelity	0.43	Redemption	25,000,000.00	06/21/2016

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Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
3604	Commercial Paper	Natixis US Finance C	0.76	Redemption	30,000,000.00	06/21/2016
3605	Commercial Paper	Natixis US Finance C	0.76	Redemption	220,000,000.00	06/21/2016
3606	Commercial Paper	Natixis US Finance C	0.76	Purchase	(264,997,202.77)	06/21/2016
3608	Money Market Funds	Fidelity Government	0.21	Purchase	(1,300,000.00)	06/21/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	4,915,072.05	06/22/2016
2959	Money Market Funds	Fidelity	0.43	Redemption	25,000,000.00	06/22/2016
3536	Commercial Paper	American Honda Finan	0.43	Redemption	50,000,000.00	06/22/2016
3606	Commercial Paper	Natixis US Finance C	0.76	Redemption	265,000,000.00	06/22/2016
3608	Money Market Funds	Fidelity Government	0.21	Purchase	(6,500,000.00)	06/22/2016
3610	Commercial Paper	Natixis US Finance C	0.76	Purchase	(274,997,097.21)	06/22/2016
3611	U.S. Treasury Notes	U.S. Treasury	1.13	Purchase	(25,181,160.35)	06/22/2016
3612	Federal Agencies	Federal Home Loan Ba	1.63	Purchase	(25,471,277.78)	06/22/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	559,668.64	06/23/2016
2959	Money Market Funds	Fidelity	0.43	Redemption	25,400,000.00	06/23/2016
3608	Money Market Funds	Fidelity Government	0.21	Purchase	(22,000,000.00)	06/23/2016
3609	Local CD	Pacific Commerce Ban	0.45	Purchase	(5,000,000.00)	06/23/2016
3610	Commercial Paper	Natixis US Finance C	0.76	Redemption	275,000,000.00	06/23/2016
3613	Negotiable CD	Toronto Dominion NY	0.90	Purchase	(25,000,000.00)	06/23/2016
3614	Commercial Paper	Natixis US Finance C	0.78	Purchase	(159,998,266.66)	06/23/2016
3615	Commercial Paper	Toyota Motor Credit	0.82	Purchase	(49,769,944.44)	06/23/2016
3616	Commercial Paper	JP Morgan	0.00	Purchase	(24,885,486.11)	06/23/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(1,580,500.14)	06/24/2016
2850	Federal Agencies	Federal Farm Credit	0.35	Redemption	50,000,000.00	06/24/2016
2959	Money Market Funds	Fidelity	0.43	Redemption	20,000,000.00	06/24/2016
3608	Money Market Funds	Fidelity Government	0.21	Purchase	(16,300,000.00)	06/24/2016
3614	Commercial Paper	Natixis US Finance C	0.78	Redemption	160,000,000.00	06/24/2016
3617	Commercial Paper	Natixis US Finance C	0.78	Purchase	(324,989,437.50)	06/24/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(63,437.93)	06/27/2016
3295	Commercial Paper	JP Morgan	0.85	Redemption	25,000,000.00	06/27/2016
3301	Federal Agencies	Federal National Mtg	0.88	Redemption	25,000,000.00	06/27/2016
3617	Commercial Paper	Natixis US Finance C	0.78	Redemption	325,000,000.00	06/27/2016
3619	Federal Agencies	Federal Home Loan Mt	1.25	Purchase	(25,384,736.11)	06/27/2016
3620	U.S. Treasury Notes	U.S. Treasury	1.50	Purchase	(25,568,679.56)	06/27/2016
3621	Commercial Paper	Natixis US Finance C	0.80	Purchase	(389,995,666.63)	06/27/2016

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Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(2,371,632.49)	06/28/2016
3608	Money Market Funds	Fidelity Government	0.21	Redemption	1,400,000.00	06/28/2016
3621	Commercial Paper	Natixis US Finance C	0.80	Redemption	390,000,000.00	06/28/2016
3622	Commercial Paper	Natixis US Finance C	0.80	Purchase	(239,997,333.31)	06/28/2016
3623	Commercial Paper	Rabobank Nederland	0.80	Purchase	(49,810,000.00)	06/28/2016
3624	Commercial Paper	Fortis/BNP Paribas B	0.90	Purchase	(14,926,500.00)	06/28/2016
3625	Commercial Paper	JP Morgan	0.85	Purchase	(34,838,027.78)	06/28/2016
3626	Negotiable CD	Bank of Nova Scotia	0.90	Purchase	(50,000,000.00)	06/28/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(5,528,125.60)	06/29/2016
2946	Federal Agencies	Federal Home Loan Ba	0.38	Redemption	22,000,000.00	06/29/2016
2947	Federal Agencies	Federal Home Loan Ba	1.20	Redemption	25,000,000.00	06/29/2016
3608	Money Market Funds	Fidelity Government	0.21	Purchase	(8,300,000.00)	06/29/2016
3622	Commercial Paper	Natixis US Finance C	0.80	Redemption	240,000,000.00	06/29/2016
3627	Commercial Paper	Natixis US Finance C	0.80	Purchase	(264,997,055.58)	06/29/2016
3628	Federal Agencies	Federal Farm Credit	1.42	Purchase	(25,000,000.00)	06/29/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	9,076,437.95	06/30/2016
2902	Federal Agencies	Federal Home Loan Ba	0.32	Redemption	50,000,000.00	06/30/2016
2955	Money Market Funds	BlackRock	0.21	Purchase	(20,100,000.00)	06/30/2016
2956	Money Market Funds	Morgan Stanley	0.25	Purchase	(100,000,000.00)	06/30/2016
3085	Negotiable CD	Bank of Nova Scotia	0.56	Redemption	100,000,000.00	06/30/2016
3087	Negotiable CD	Bank of Nova Scotia	0.56	Redemption	50,000,000.00	06/30/2016
3100	Negotiable CD	Rabobank Nederland	0.52	Redemption	50,000,000.00	06/30/2016
3120	Negotiable CD	Wells Fargo Bank NA	0.50	Redemption	50,000,000.00	06/30/2016
3132	Commercial Paper	UBS Finance	0.55	Redemption	100,000,000.00	06/30/2016
3214	Commercial Paper	Toyota Motor Credit	0.65	Redemption	200,000,000.00	06/30/2016
3239	Negotiable CD	Toronto Dominion NY	0.76	Redemption	50,000,000.00	06/30/2016
3249	Money Market Funds	CalTrust	0.06	Purchase	(100,000,000.00)	06/30/2016
3292	Local CD	Pacific Commerce Ban	1.14	Redemption	5,000,000.00	06/30/2016
3608	Money Market Funds	Fidelity Government	0.21	Purchase	(100,000,000.00)	06/30/2016
3627	Commercial Paper	Natixis US Finance C	0.80	Redemption	265,000,000.00	06/30/2016
3630	Money Market Funds	Federated Government	0.78	Purchase	(37,000,000.00)	06/30/2016
3631	Negotiable CD	UBS AG Stamford	0.90	Purchase	(100,000,000.00)	06/30/2016
3632	Negotiable CD	UBS AG Stamford	0.87	Purchase	(50,000,000.00)	06/30/2016
3633	Negotiable CD	Toronto Dominion NY	0.90	Purchase	(50,000,000.00)	06/30/2016

Grand Total

627,012,547.72

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