



COUNTY OF SAN DIEGO INVESTMENT POOL
TREASURY INVESTMENT RESULTS

JULY
2016

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SUMMARY PORTFOLIO STATISTICS

County of San Diego Pooled Money Fund

As of July 31, 2016

	Par Value	Book Value	Market Value	% of Portfolio	Market Price	WAM	WAC	YTM	YTW	Accrued Interest	Unrealized Gain/Loss
Asset Backed Securities	60,000,000	59,997,882	60,073,445	0.75	100.122	961	0	1.162	1.162	24,789	75,563
CDARS	10,000,000	10,000,000	10,000,000	0.13	100.000	112	0	0.421	0.421	2,189	0
Collateralized CDs	45,000,000	45,000,000	45,000,000	0.56	100.000	125	0	0.593	0.593	10,645	0
Commercial Paper Disc	2,038,000,000	2,034,531,007	2,031,392,058	25.49	99.676	96	0	0.730	0.730	0	(3,138,949)
FDIC CDs	849,500	849,500	849,500	0.01	100.000	34	0	0.389	0.389	592	0
Federal Agency - Step Up	203,945,000	203,945,000	203,969,989	2.55	100.012	1,731	122	1.869	1.549	328,430	24,990
Federal Agency Amer Callable	50,000,000	50,000,000	50,050,250	0.63	100.101	959	139	1.290	1.290	244,611	50,250
Federal Agency Berm Callable	259,535,000	259,479,936	259,604,247	3.25	100.027	699	84	1.078	1.078	569,070	124,310
Federal Agency Coupon Securities	1,115,000,000	1,120,516,980	1,125,965,000	14.04	101.006	550	149	1.001	1.001	3,374,344	5,448,020
Federal Agency Euro Callable	331,013,000	331,011,515	331,365,477	4.15	100.106	838	249	1.031	1.031	506,390	353,962
Money Market Accounts	173,500,000	173,500,000	173,640,000	2.17	100.081	1	0	0.171	0.171	66,213	140,000
Negotiable CDs	2,357,500,000	2,357,500,329	2,357,500,000	29.54	100.000	109	0	0.864	0.864	5,928,531	(329)
Repurchase Agreements	4,272,105	4,272,105	4,272,105	0.05	100.000	1	0	0.010	0.010	4	0
Supranational Callable	100,000,000	100,000,000	100,119,000	1.25	100.119	1,263	268	1.125	1.125	322,653	119,000
Supranationals	323,734,000	323,729,989	324,446,221	4.06	100.220	449	0	0.897	0.897	1,123,847	716,232
Treasury Coupon Securities	902,000,000	907,684,702	913,287,210	11.37	101.255	659	0	0.923	0.923	2,609,628	5,602,508
Totals for July 2016	7,974,348,605	7,982,018,945	7,991,534,502	100.00	100.170	358	159	0.887	0.879	15,111,935	9,515,557
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
Change From Prior Month	(705,002,108)	(705,840,618)	(706,728,779)		(0.047)	48	34	0.039	0.035	(175,247.17)	(888,161)
Portfolio Effective Duration	0.75 years										
	July		Fiscal Year To Date		Calendar Year To Date						
	Return	Annualized	Return	Annualized	Return	Annualized					
Book Value	0.075%	0.880%	0.075%	0.880%	0.430%	0.737%					
Market Value	0.075%	0.879%	0.075%	0.879%	0.430%	0.737%					

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

CASH FLOW ANALYSIS

County of San Diego Pooled Money Fund

As of July 31, 2016

	Jul-16	Aug-16	Sep-16	Oct-16	Nov-16	Dec-16	Jan-17
Beginning Pool Book Balance	8,687,860	7,982,019	7,368,045	7,186,045	7,232,045	7,426,045	8,680,145
MAIN CASH FLOW ITEMS							
INFLOWS:							
Reverse Repos	0	0	0	0	0	0	0
Interest Income On Pool	8,087	2,880	3,500	2,500	3,000	3,100	7,000
Taxes Collected	60,917	52,000	36,000	410,000	705,000	1,950,500	155,100
School Deposits	704,707	406,000	550,500	400,000	300,000	450,000	460,740
County Deposits	411,699	225,000	245,000	225,000	225,000	295,000	238,259
Retirement	1,362	0	0	0	0	0	0
Voluntaries	31,785	0	0	0	0	0	0
Maturities/Sales Outside Pool	5,000	8,725	2,390	10,000	5,000	0	0
	1,223,557	694,605	837,390	1,047,500	1,238,000	2,698,600	861,099
OUTFLOWS:							
Schools	900,898	931,454	680,000	613,000	680,000	727,500	550,000
County	403,805	301,000	280,000	320,000	280,000	350,000	275,000
Retirement	438,721	7,000	7,000	7,500	7,000	7,000	7,000
Voluntaries	61,572	45,000	40,000	35,000	45,000	50,000	45,000
Tax Apportionment	74,903	15,400	10,000	16,000	32,000	310,000	518,197
Reverse Repos	0	0	0	0	0	0	0
Purchases/ Purchases Outside of Pool	117,596	8,725	2,390	10,000	0	0	0
	1,997,495	1,308,579	1,019,390	1,001,500	1,044,000	1,444,500	1,395,197
TOTAL	(773,938)	(613,974)	(182,000)	46,000	194,000	1,254,100	(534,098)
PROJECTED/ACTUAL MONTH END POOL BALANCE	7,982,019	7,368,045	7,186,045	7,232,045	7,426,045	8,680,145	8,146,047
LIQUIDITY PROJECTIONS							
INCREASE / DECREASE DUE TO INVESTMENT ACTIVITY							
Maturities		1,265,500	702,984	656,950	530,163	455,000	794,175
Sales/Calls		0	0	0	0	0	0
Investments Purchased		477,000	68,100	40,000	127,000	40,000	94,175
		788,500	634,884	616,950	403,163	415,000	700,000
Net Main Cash Flow (see above)		(613,974)	(182,000)	46,000	194,000	1,254,100	(534,098)
PROJECTED/ACTUAL MONTH END LIQUIDITY	177,772	352,298	805,182	1,468,132	2,065,295	3,734,395	3,900,297

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.

The projected cash flows indicate sufficient liquidity to meet all scheduled expenditures for the next 6 months.

PARTICIPANT CASH BALANCES

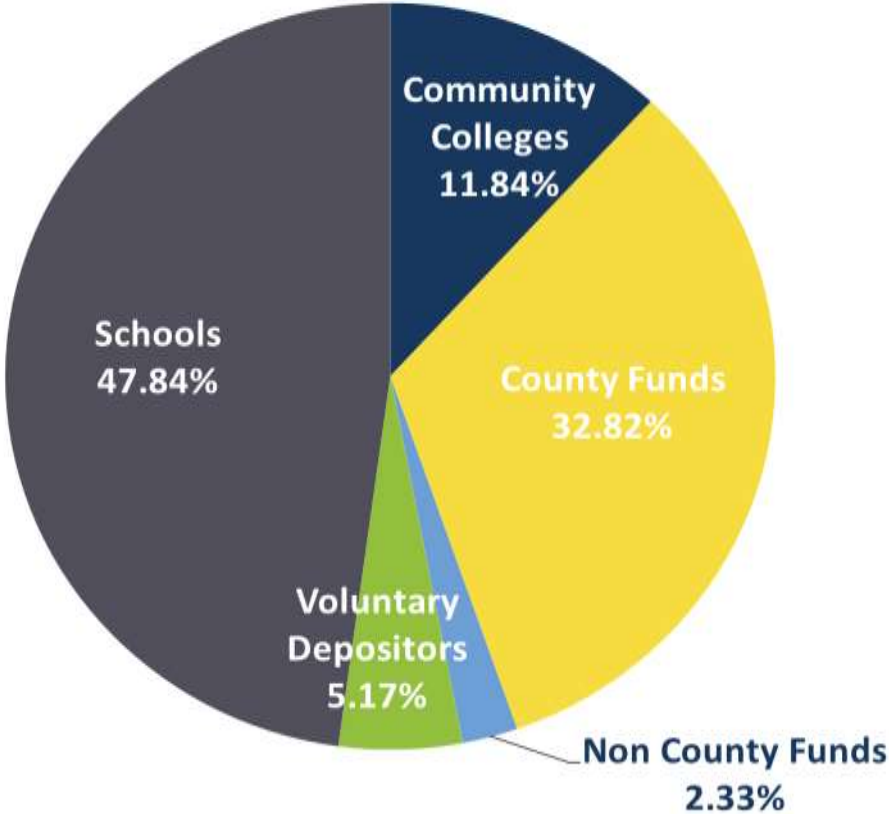
San Diego Pooled Money Fund

As of July 31, 2016

PARTICIPANT	(\$'000)				PARTICIPANT	(\$'000)			
	FMV 05/31/16	FMV 06/30/16	FMV 07/31/16	% of Total		FMV 05/31/16	FMV 06/30/16	FMV 07/31/16	% of Total
COUNTY	\$ 975,920	\$ 661,590	\$ 700,768	8.77%	Lakeside Fire	7,870	7,178	5,812	
COUNTY - SPECIAL TRUST FUNDS	2,481,018	2,540,034	1,921,858	24.05%	Leucadia Water District	11,463	11,484	11,502	
NON-COUNTY INVESTMENT FUNDS	191,711	198,186	185,860	2.33%	Lower Sweetwater FPD	515	520	522	
SCHOOLS - (K THRU 12)	4,210,735	3,914,810	3,823,040	47.84%	Metropolitan Transit System	4,929	8,785	8,758	
COMMUNITY COLLEGES					Mission Resource Conservation District	292	293	293	
San Diego	245,049	241,629	235,466	2.95%	North County Cemetery District	1,270	1,110	1,182	
Grossmont	125,964	119,086	121,354	1.52%	North County Cemetery Perpetual	1,647	1,464	1,531	
Mira Costa	50,337	46,561	39,940	0.50%	North County Cemetery	1,194	1,110	998	
Palomar	328,887	330,469	320,735	4.01%	North County Dispatch	4,351	3,895	3,212	
Southwestern	237,058	235,390	228,986	2.86%	North County Fire	4,068	2,918	1,906	
Total Community Colleges	987,295	973,135	946,480	11.84%	Otay Water District Investment	16,456	13,386	13,410	
SDCERA	620	619	7,114		Pine Valley FPD	692	696	698	
SANCAL	8,732	8,748	8,081		Pomerado Cemetery District	1,797	1,789	1,764	
MTDB	719	720	721		Ramona Cemetery District	580	543	516	
SANDAG	59,048	42,553	43,126		Ramona Cemetery Perpetual	368	368	369	
CITIES					Rancho Santa Fe FPD	13,533	11,735	10,751	
Chula Vista	34,634	34,697	34,749		Rincon del Diablo Municipal Water District	3,019	3,025	3,029	
Del Mar	3,058	3,063	3,068		San Diego Housing Commission	17,057	17,088	17,114	
Encinitas	2	2	2		San Diego Rural Fire	167	146	164	
Lemon Grove	0	0	0		San Dieguito River	413	918	1,158	
National City	5,073	5,082	5,090		San Marcos FPD	1	1	1	
INDEPENDENT AGENCIES					San Miguel FPD	12,455	9,352	9,809	
Alpine FPD	2,141	1,928	1,384		San Ysidro Sanitation	13	13	13	
Bonita Sunnyside FPD	5,577	5,124	5,142		Santa Fe Irrigation District	4,965	4,974	4,982	
Borrego Springs FPD	1,533	1,463	1,216		SDC Regional Airport Authority	195,955	164,416	169,418	
Deer Springs FPD	9,611	8,926	8,913		Upper San Luis Rey Reservoir	34	34	34	
Fallbrook Public UTL	14	15	15		Vallecitos Water District	5,126	5,136	5,143	
Grossmont Healthcare District	1,007	1,009	1,010		Valley Center FPD	3,994	3,864	3,698	
Public Agency Self Insurance System	3,353	3,364	3,369		Valley Cntr Cemetery	74	75	75	
Julian-Cuyamaca FPD	157	168	23		Valley Ctr Cem Perpetual	250	250	252	
Lake Cuyamaca Rec & Park	217	233	197		Valley Ctr Water District	14,170	14,028	9,979	
					Vista FPD	2,198	2,202	2,217	
					Total Independent Agencies	466,411	410,509	413,530	5.17%
					Pooled Money Fund Total	\$9,313,089	\$8,698,263	\$7,991,534	100.00%

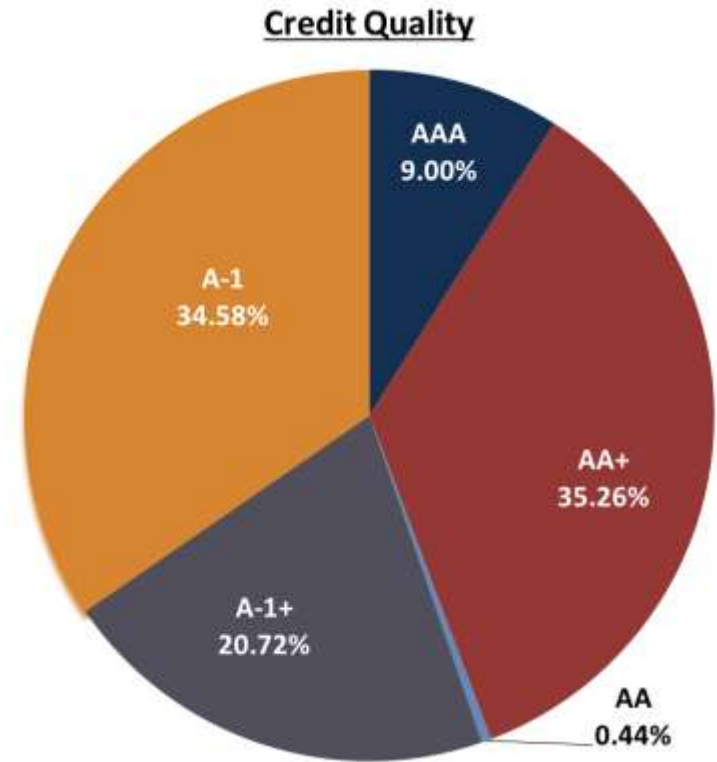
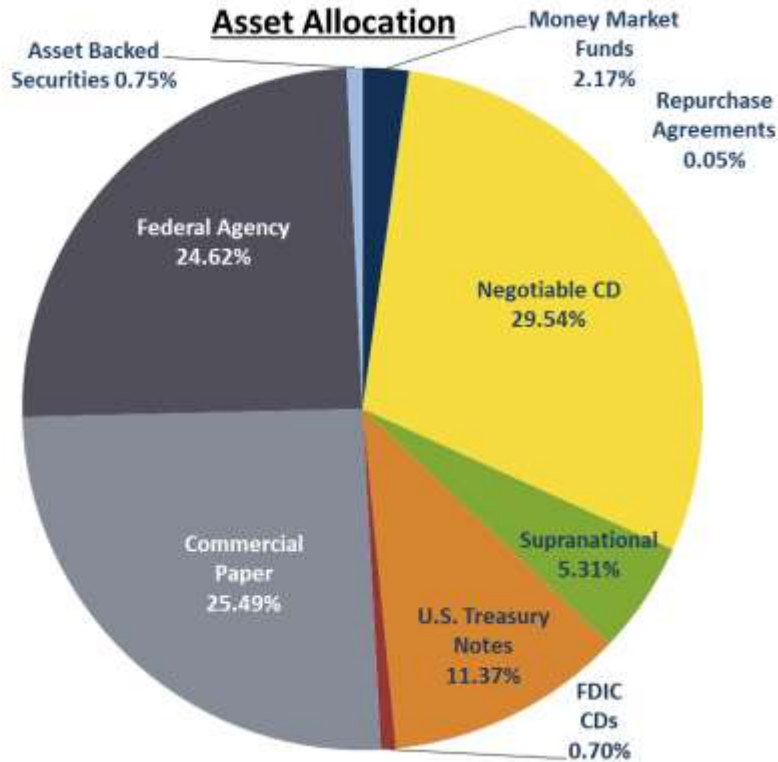
INVESTMENT FUND PARTICIPANTS

San Diego Pooled Money Fund
As of July 31, 2016



INVESTMENT FUND OVERVIEW

As of July 31, 2016





APPENDIX



INVESTMENT POLICY COMPLIANCE REPORT

County of San Diego Pooled Money Fund

As of July 31, 2016

Category	Standard	Comment
Treasury Issues	No Limit	Complies - 11.4%
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 - 25.4%
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 - 29.5%
Repurchase Agreements	40% maximum; 10% per issuer >5 days; 15% per issuer <5 days; 1-year maximum maturity;	Complies - 0.1%
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 - 0.7%
FDIC & NCUA Insured Deposit	5% maximum; 5% per issuer; 13 months maximum maturity; No minimum credit requirement for FDIC or NCUA insured deposit accounts	Complies - 0.0%
Covered Call Option/ Put Option	10% maximum; 90-day maximum maturity	N/A
Money Market Mutual Funds	AAAm, or Aaa-mf, or AAAMmf minimum rating; 15% maximum; 10% per fund	Complies - 1.7%
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 - 5.3%
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 - 0.8%
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 AAAs/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 July 31, 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	25,032,000.00	1.13	1.14	09/15/2018	12,555.55	32,842.50
John Deere Owner Trust	07/27/2016	12,000,000.00	11,999,268.00	11,999,268.00	1.09	1.10	02/15/2019	0.00	0.00
Harley-Davidson Credit Corp	06/15/2016	13,000,000.00	12,999,650.30	12,995,177.00	1.09	1.09	06/15/2019	6,297.78	(4,473.30)
American Honda Finance	05/30/2016	10,000,000.00	9,999,806.00	10,047,000.00	1.39	1.40	04/15/2020	5,935.94	47,194.00
Asset Backed Securities Subtotal:		60,000,000.00	59,997,881.80	60,073,445.00	1.16	1.16		24,789.27	75,563.20
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	2,189.82	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	(0.39)	0.00
CDARS Subtotal:		10,000,000.00	10,000,000.00	10,000,000.00	0.42	0.42		2,189.43	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	9,289.46	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	205.44	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	1,150.25	0.00
Collateralized CDs Subtotal:		45,000,000.00	45,000,000.00	45,000,000.00	0.59	0.59		10,645.15	0.00
Commerical Paper									
ING (US) Funding LLC	01/05/2016	75,000,000.00	75,000,000.00	74,625,525.00	0.86	0.89	08/01/2016	0.00	(374,475.00)
Natixis US Finance Co.	07/29/2016	380,000,000.00	380,000,000.00	379,990,500.00	0.30	0.30	08/01/2016	0.00	(9,500.00)
Rabobank Nederland	12/29/2015	125,000,000.00	125,000,000.00	124,385,000.00	0.82	0.85	08/01/2016	0.00	(615,000.00)
Toyota Motor Credit Corp	04/07/2016	50,000,000.00	49,998,388.89	49,904,900.00	0.58	0.59	08/03/2016	0.00	(93,488.89)
ING (US) Funding LLC	04/12/2016	25,000,000.00	24,995,625.00	24,941,650.00	0.70	0.71	08/10/2016	0.00	(53,975.00)
JP Morgan	01/12/2016	50,000,000.00	49,985,944.44	49,727,800.00	0.92	0.95	08/12/2016	0.00	(258,144.44)
American Honda Finance	05/25/2016	50,000,000.00	49,989,305.56	49,937,350.00	0.55	0.56	08/15/2016	0.00	(51,955.56)
American Honda Finance	05/24/2016	50,000,000.00	49,987,013.89	49,934,300.00	0.55	0.56	08/18/2016	0.00	(52,713.89)
Fortis/BNP Paribas Bank	06/01/2016	25,000,000.00	24,993,250.00	24,970,375.00	0.54	0.55	08/19/2016	0.00	(22,875.00)
Fortis/BNP Paribas Bank	06/01/2016	25,000,000.00	24,992,125.00	24,969,250.00	0.54	0.55	08/22/2016	0.00	(22,875.00)
Fortis/BNP Paribas Bank	06/01/2016	25,000,000.00	24,991,750.00	24,968,875.00	0.54	0.55	08/23/2016	0.00	(22,875.00)
Fortis/BNP Paribas Bank	06/01/2016	25,000,000.00	24,991,375.00	24,968,500.00	0.54	0.55	08/24/2016	0.00	(22,875.00)
Rabobank Nederland	03/28/2016	50,000,000.00	49,969,583.33	49,841,800.00	0.73	0.74	08/31/2016	0.00	(127,783.33)
JP Morgan	04/07/2016	25,000,000.00	24,982,666.67	24,919,825.00	0.78	0.79	09/02/2016	0.00	(62,841.67)
Toyota Motor Credit Corp	06/03/2016	25,000,000.00	24,983,750.00	24,959,150.00	0.60	0.61	09/09/2016	0.00	(24,600.00)

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund As of July 31, 2016

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Fortis/BNP Paribas Bank	04/14/2016	48,000,000.00	47,953,800.00	47,841,888.00	0.77	0.78	09/15/2016	0.00	(111,912.00)
Toyota Motor Credit Corp	06/03/2016	25,000,000.00	24,980,194.45	24,954,775.00	0.62	0.63	09/16/2016	0.00	(25,419.45)
JP Morgan	04/06/2016	50,000,000.00	49,923,875.00	49,782,500.00	0.87	0.89	10/03/2016	0.00	(141,375.00)
JP Morgan	04/06/2016	50,000,000.00	49,922,666.67	49,781,250.00	0.87	0.89	10/04/2016	0.00	(141,416.67)
JP Morgan	04/06/2016	25,000,000.00	24,960,729.17	24,890,025.00	0.87	0.89	10/05/2016	0.00	(70,704.17)
JP Morgan	04/06/2016	25,000,000.00	24,960,729.17	24,890,025.00	0.87	0.89	10/05/2016	0.00	(70,704.17)
Fortis/BNP Paribas Bank	05/16/2016	75,000,000.00	74,852,125.00	74,727,000.00	0.78	0.79	10/31/2016	0.00	(125,125.00)
Fortis/BNP Paribas Bank	05/23/2016	100,000,000.00	99,684,055.56	99,501,200.00	0.94	0.98	11/30/2016	0.00	(182,855.56)
Fortis/BNP Paribas Bank	06/17/2016	25,000,000.00	24,919,111.11	24,890,650.00	0.91	0.93	12/07/2016	0.00	(28,461.11)
JP Morgan	06/07/2016	50,000,000.00	49,845,333.33	49,778,850.00	0.87	0.90	12/07/2016	0.00	(66,483.33)
ING (US) Funding LLC	07/28/2016	50,000,000.00	49,821,138.89	49,815,900.00	0.94	0.96	12/16/2016	0.00	(5,238.89)
Rabobank Nederland	06/28/2016	50,000,000.00	49,847,777.78	49,810,000.00	0.80	0.81	12/16/2016	0.00	(37,777.78)
JP Morgan	04/07/2016	10,000,000.00	9,956,797.22	9,923,600.00	1.03	1.07	12/30/2016	0.00	(33,197.22)
JP Morgan	06/17/2016	50,000,000.00	49,817,013.89	49,766,250.00	0.85	0.88	01/03/2017	0.00	(50,763.89)
JP Morgan	06/23/2016	25,000,000.00	24,908,506.94	24,883,125.00	0.85	0.88	01/03/2017	0.00	(25,381.94)
Toyota Motor Credit Corp	04/14/2016	25,000,000.00	24,892,666.67	24,820,000.00	0.96	0.99	01/09/2017	0.00	(72,666.67)
Fortis/BNP Paribas Bank	06/28/2016	15,000,000.00	14,939,250.00	14,926,500.00	0.90	0.93	01/10/2017	0.00	(12,750.00)
JP Morgan	06/28/2016	35,000,000.00	34,866,125.00	34,838,020.00	0.85	0.88	01/10/2017	0.00	(28,105.00)
Toyota Motor Credit Corp	06/23/2016	50,000,000.00	49,814,361.11	49,786,350.00	0.82	0.85	01/11/2017	0.00	(28,011.11)
Toyota Motor Credit Corp	07/26/2016	50,000,000.00	49,809,833.33	49,786,350.00	0.84	0.86	01/11/2017	0.00	(23,483.33)
ING (US) Funding LLC	07/28/2016	50,000,000.00	49,759,375.00	49,753,500.00	1.05	1.07	01/13/2017	0.00	(5,875.00)
ING (US) Funding LLC	07/28/2016	50,000,000.00	49,744,388.88	49,738,400.00	1.07	1.09	01/20/2017	0.00	(5,988.88)
ING (US) Funding LLC	07/28/2016	50,000,000.00	49,728,041.66	49,722,050.00	1.07	1.12	01/31/2017	0.00	(5,991.66)
Rabobank Nederland	07/14/2016	50,000,000.00	49,762,333.33	49,739,050.00	0.93	0.97	02/01/2017	0.00	(23,283.33)
Commerical Paper Subtotal:		2,038,000,000.00	2,034,531,006.94	2,031,392,058.00	0.72	0.73		0.00	(3,138,948.94)
FDIC CDs									
East West Bank	02/10/2016	250,000.00	250,000.00	250,000.00	0.45	0.46	08/08/2016	101.81	0.00
Pacific Commerce Bank	02/12/2016	250,000.00	250,000.00	250,000.00	0.47	0.48	08/12/2016	391.45	0.00
Torrey Pines Bank	09/04/2015	99,500.00	99,500.00	99,500.00	0.25	0.25	09/03/2016	20.74	0.00
SD Private Bank	10/24/2015	250,000.00	250,000.00	250,000.00	0.30	0.30	10/24/2016	78.00	0.00
FDIC CDs Subtotal:		849,500.00	849,500.00	849,500.00	0.39	0.39		592.00	0.00

INVESTMENT INVENTORY - MARKET VALUE

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Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal Agency									
Federal National Mtg Assn	10/06/2011	20,000,000.00	19,998,956.70	20,026,200.00	1.25	1.28	09/28/2016	85,416.67	27,243.30
Federal Home Loan Mtg Corp	10/18/2012	50,000,000.00	49,998,575.36	50,030,500.00	0.63	0.64	11/01/2016	78,125.00	31,924.64
Federal Farm Credit Bank	10/14/2015	35,000,000.00	35,006,749.84	35,008,400.00	0.48	0.41	11/04/2016	40,600.00	1,650.16
Federal National Mtg Assn	05/14/2013	25,000,000.00	24,999,591.27	25,013,000.00	0.55	0.56	11/14/2016	29,409.72	13,408.73
Federal National Mtg Assn	05/28/2013	3,500,000.00	3,499,783.01	3,501,820.00	0.55	0.57	11/14/2016	4,117.36	2,036.99
Federal National Mtg Assn	05/28/2013	7,513,000.00	7,512,534.21	7,516,906.76	0.55	0.57	11/14/2016	8,838.21	4,372.55
Federal National Mtg Assn	11/15/2011	15,000,000.00	15,003,602.73	15,040,800.00	1.38	1.29	11/15/2016	43,541.67	37,197.27
Federal National Mtg Assn	01/17/2012	20,000,000.00	20,015,306.79	20,054,400.00	1.38	1.10	11/15/2016	58,055.56	39,093.21
Federal Farm Credit Bank	10/28/2015	25,000,000.00	25,000,000.00	25,003,000.00	0.45	0.45	11/28/2016	19,687.50	3,000.00
Federal Farm Credit Bank	10/28/2015	25,000,000.00	25,000,000.00	25,003,000.00	0.45	0.45	11/28/2016	19,687.50	3,000.00
Federal Home Loan Bank	11/15/2013	50,000,000.00	49,981,281.39	50,023,000.00	0.63	0.72	12/28/2016	28,645.83	41,718.61
Federal Farm Credit Bank	11/18/2015	40,000,000.00	39,993,410.96	40,016,800.00	0.59	0.62	02/06/2017	114,722.22	23,389.04
Federal Home Loan Mtg Corp	02/26/2014	25,000,000.00	25,020,081.32	25,052,250.00	0.88	0.73	02/22/2017	96,614.58	32,168.68
Federal National Mtg Assn	03/14/2013	25,000,000.00	25,000,000.00	25,031,500.00	0.75	0.75	03/14/2017	71,354.17	31,500.00
Federal National Mtg Assn	03/10/2014	50,000,000.00	49,959,646.88	50,061,500.00	0.75	0.86	04/20/2017	105,208.33	101,853.12
Federal Farm Credit Bank	09/11/2015	15,000,000.00	15,008,390.74	15,021,900.00	0.75	0.67	04/24/2017	30,312.50	13,509.26
Federal National Mtg Assn	12/18/2015	25,000,000.00	25,775,705.77	25,860,250.00	5.00	0.97	05/11/2017	277,777.78	84,544.23
Federal Home Loan Mtg Corp	01/09/2015	10,000,000.00	10,033,633.00	10,053,100.00	1.25	0.81	05/12/2017	27,430.56	19,467.00
Federal Home Loan Mtg Corp	02/26/2014	30,000,000.00	30,023,802.49	30,102,600.00	1.00	0.91	06/29/2017	26,666.67	78,797.51
Federal Home Loan Mtg Corp	07/25/2012	20,000,000.00	19,999,606.67	20,069,000.00	1.00	1.00	07/25/2017	3,333.33	69,393.33
Federal Home Loan Bank	04/08/2016	15,000,000.00	15,015,209.10	15,015,300.00	0.75	0.66	08/28/2017	35,312.50	90.90
Federal Home Loan Bank	09/20/2012	35,000,000.00	34,958,890.07	35,032,550.00	0.75	0.86	09/08/2017	104,270.84	73,659.93
Federal Farm Credit Bank	09/14/2015	25,000,000.00	25,000,000.00	25,032,500.00	0.78	0.78	09/14/2017	74,208.33	32,500.00
Federal Home Loan Mtg Corp	11/18/2015	19,000,000.00	19,024,619.02	19,068,020.00	1.00	0.89	09/29/2017	64,388.89	43,400.98
Federal Home Loan Bank	10/05/2015	25,000,000.00	25,000,000.00	24,966,750.00	0.73	0.73	10/05/2017	58,805.56	(33,250.00)
Federal Farm Credit Bank	11/18/2015	21,000,000.00	20,937,608.48	20,991,180.00	0.65	0.90	10/13/2017	40,950.00	53,571.52
Federal National Mtg Assn	11/27/2013	40,000,000.00	39,905,251.95	40,086,800.00	0.88	1.07	10/26/2017	92,361.11	181,548.05
Federal Home Loan Bank	10/14/2015	35,000,000.00	36,911,064.14	36,937,950.00	5.00	0.74	11/17/2017	359,722.22	26,885.86
Federal National Mtg Assn	12/27/2012	35,000,000.00	34,982,781.94	34,985,650.00	0.88	0.91	12/27/2017	28,923.61	2,868.06
Federal Farm Credit Bank	02/20/2015	20,000,000.00	20,000,000.00	20,105,200.00	1.11	1.11	02/20/2018	99,283.33	105,200.00
Federal Home Loan Mtg Corp	02/26/2014	30,000,000.00	29,814,814.61	30,051,900.00	0.88	1.27	03/07/2018	105,000.00	237,085.39
Federal National Mtg Assn	04/30/2013	50,000,000.00	49,993,884.72	50,013,500.00	1.00	1.01	04/30/2018	126,388.89	19,615.28
Federal National Mtg Assn	04/30/2013	50,000,000.00	50,000,000.00	50,013,500.00	1.00	1.00	04/30/2018	126,388.89	13,500.00

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Federal National Mtg Assn	05/16/2013	25,000,000.00	24,972,234.45	25,006,750.00	1.00	1.07	04/30/2018	63,194.44	34,515.55
Federal National Mtg Assn	01/22/2014	15,000,000.00	14,828,952.85	15,031,350.00	0.88	1.53	05/21/2018	25,520.83	202,397.15
Federal Home Loan Mtg Corp	02/27/2014	25,000,000.00	26,616,864.17	26,894,250.00	4.88	1.30	06/13/2018	162,500.00	277,385.83
Federal Home Loan Mtg Corp	09/29/2015	25,000,000.00	25,000,000.00	25,006,500.00	1.05	1.05	06/29/2018	23,333.33	6,500.00
Federal National Mtg Assn	02/19/2016	35,000,000.00	35,175,499.89	35,243,600.00	1.13	0.87	07/20/2018	12,031.25	68,100.11
Federal Home Loan Mtg Corp	10/27/2015	25,000,000.00	25,000,000.00	25,002,250.00	1.00	1.00	07/27/2018	2,777.78	2,250.00
Federal Home Loan Bank	08/14/2015	25,000,000.00	25,041,740.28	25,227,500.00	1.20	1.12	08/14/2018	139,166.67	185,759.72
Federal Home Loan Bank	10/26/2015	35,000,000.00	35,109,855.83	35,254,100.00	1.13	0.97	09/14/2018	149,843.75	144,244.17
Federal National Mtg Assn	01/21/2014	30,000,000.00	30,135,974.42	30,686,100.00	1.88	1.65	09/18/2018	207,812.50	550,125.58
Federal Farm Credit Bank	09/21/2015	25,000,000.00	25,000,000.00	25,004,500.00	1.22	1.22	09/21/2018	110,138.89	4,500.00
Federal Home Loan Bank	03/28/2016	25,000,000.00	25,000,000.00	25,029,500.00	1.05	1.05	09/28/2018	89,687.50	29,500.00
Federal Home Loan Mtg Corp	02/23/2016	25,000,000.00	25,000,000.00	25,033,000.00	1.05	1.05	11/23/2018	49,583.33	33,000.00
Federal National Mtg Assn	01/21/2014	30,000,000.00	29,931,338.83	30,564,600.00	1.63	1.73	11/27/2018	86,666.67	633,261.17
Federal Home Loan Mtg Corp	06/14/2016	47,400,000.00	47,400,000.00	47,437,920.00	1.25	1.25	12/14/2018	77,354.17	37,920.00
Federal Home Loan Mtg Corp	07/25/2016	25,000,000.00	25,000,000.00	25,011,250.00	1.00	1.00	01/25/2019	4,166.67	11,250.00
Federal National Mtg Assn	03/22/2016	27,135,000.00	27,131,035.47	27,140,427.00	1.27	1.30	02/26/2019	123,486.86	9,391.53
Federal National Mtg Assn	03/11/2016	25,000,000.00	25,000,000.00	25,009,000.00	1.30	1.30	03/15/2019	126,388.89	9,000.00
Federal Farm Credit Bank	03/18/2016	25,000,000.00	25,000,000.00	25,041,250.00	1.28	1.28	03/21/2019	118,222.22	41,250.00
Federal Home Loan Mtg Corp	06/06/2016	25,000,000.00	25,000,000.00	25,067,250.00	1.25	1.25	06/06/2019	47,743.06	67,250.00
Federal Home Loan Bank	06/22/2016	25,000,000.00	25,445,433.07	25,505,750.00	1.63	0.99	06/14/2019	44,010.41	60,316.93
Federal National Mtg Assn	07/08/2015	20,000,000.00	20,220,075.11	20,499,400.00	1.75	1.36	06/20/2019	39,861.11	279,324.89
Federal Home Loan Mtg Corp	07/26/2016	25,000,000.00	25,000,000.00	25,006,250.00	1.07	1.07	07/26/2019	3,715.28	6,250.00
Federal Home Loan Mtg Corp	06/27/2016	25,000,000.00	25,250,125.67	25,259,250.00	1.25	0.91	08/01/2019	29,513.89	9,124.33
Federal Home Loan Mtg Corp	03/30/2016	25,000,000.00	25,000,000.00	25,077,250.00	1.40	1.40	09/30/2019	117,638.89	77,250.00
Federal Home Loan Mtg Corp	11/21/2014	25,000,000.00	24,595,304.63	25,267,500.00	1.25	1.79	10/02/2019	103,298.61	672,195.37
Federal Home Loan Bank	01/09/2015	20,000,000.00	20,496,496.41	20,899,400.00	2.38	1.61	12/13/2019	63,333.33	402,903.59
Federal National Mtg Assn	03/30/2016	25,000,000.00	25,000,000.00	25,033,750.00	1.38	1.38	12/30/2019	29,600.69	33,750.00
Federal Home Loan Mtg Corp	07/28/2016	50,000,000.00	50,000,000.00	50,036,500.00	1.10	1.10	01/28/2020	4,583.33	36,500.00
Federal Home Loan Mtg Corp	05/19/2015	25,000,000.00	24,804,166.67	25,342,250.00	1.38	1.59	05/01/2020	85,937.50	538,083.33
Federal Farm Credit Bank	06/29/2016	25,000,000.00	25,000,000.00	25,039,000.00	1.42	1.42	06/29/2020	31,555.56	39,000.00
Federal Home Loan Mtg Corp	10/06/2015	50,000,000.00	50,000,000.00	50,067,000.00	1.00	2.10	10/06/2020	159,722.22	67,000.00
Federal Home Loan Mtg Corp	03/30/2016	25,000,000.00	25,000,000.00	25,021,250.00	1.55	2.12	03/30/2021	130,243.06	21,250.00
Federal National Mtg Assn	06/17/2016	15,000,000.00	15,009,213.62	15,051,150.00	1.25	1.24	05/06/2021	22,916.67	41,936.38
Federal Home Loan Bank	07/14/2016	15,000,000.00	15,469,337.82	15,485,700.00	1.88	1.21	06/11/2021	13,281.25	16,362.18

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Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal Home Loan Mtg Corp	07/12/2016	25,000,000.00	25,000,000.00	24,993,500.00	1.13	2.02	07/12/2021	14,843.75	(6,500.00)
Federal Home Loan Mtg Corp	07/20/2016	25,000,000.00	25,000,000.00	24,968,500.00	1.25	1.61	07/20/2021	9,548.61	(31,500.00)
Federal National Mtg Assn	07/20/2016	14,500,000.00	14,500,000.00	14,484,340.00	1.25	1.61	07/20/2021	5,538.19	(15,660.00)
Federal Home Loan Mtg Corp	07/27/2016	25,000,000.00	25,000,000.00	24,998,000.00	1.35	1.61	07/27/2021	3,750.00	(2,000.00)
Federal National Mtg Assn	07/27/2016	25,000,000.00	25,000,000.00	24,995,000.00	1.00	1.89	07/27/2021	2,777.78	(5,000.00)
Federal National Mtg Assn	07/27/2016	14,445,000.00	14,445,000.00	14,442,399.90	1.25	1.48	07/27/2021	2,006.25	(2,600.10)
Federal Agency Subtotal:		1,959,493,000.00	1,964,953,432.35	1,970,954,963.66	1.24	1.11		5,022,844.52	6,001,531.31
Money Market Accounts									
BlackRock	06/01/2015	10,000,000.00	10,000,000.00	10,000,000.00	0.01	0.01		3,032.80	0.00
CalTrust	06/01/2015	35,000,000.00	35,000,000.00	35,140,000.00	0.51	0.51		21,879.45	140,000.00
CalTrust	12/07/2015	43,700,000.00	43,700,000.00	43,700,000.00	0.07	0.07		9,628.67	0.00
Fidelity Government Fund	06/21/2016	84,800,000.00	84,800,000.00	84,800,000.00	0.11	0.11		16,135.63	0.00
Federated Government Fund	06/30/2016	0.00	0.00	0.00	0.39	0.39		395.34	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	0.00	0.00	0.00	0.39	0.39		3,188.14	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:		173,500,000.00	173,500,000.00	173,640,000.00	0.17	0.17		66,213.01	140,000.00
Negotiable CDs									
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	110,138.89	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	269,270.83	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	96,666.67	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	96,666.67	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	95,861.11	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	110,138.89	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	39,472.22	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	129,055.56	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	401,041.67	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	291,208.33	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	122,993.06	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	118,847.22	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	134,750.00	0.00

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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	194,579.17	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	24,173.61	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	225,958.33	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	107,013.89	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	51,909.72	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	238,333.33	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	236,347.22	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	636,458.33	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	246,736.11	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	150,500.00	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	150,500.00	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	116,166.67	0.00
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	145,208.33	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	100,291.67	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	91,111.11	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	116,000.00	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	46,125.00	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	40,479.17	0.00
Canadian Imp Bk Comm NY	05/26/2016	25,000,000.00	25,000,328.62	25,000,000.00	0.84	0.85	11/04/2016	39,083.33	(328.62)
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	41,409.72	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	41,409.72	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	27,812.50	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	111,250.00	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	38,666.67	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	42,500.00	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	24,375.00	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	40,000.00	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	80,000.00	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	144,486.11	0.00
UBS AG Stamford	07/14/2016	50,000,000.00	50,000,000.00	50,000,000.00	1.05	1.07	01/31/2017	26,250.00	0.00
Bank of Montreal	07/27/2016	25,000,000.00	25,000,000.00	25,000,000.00	1.12	1.14	02/01/2017	3,888.89	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	79,479.17	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	57,138.89	0.00
Royal Bank of Canada	07/07/2016	100,000,000.00	100,000,000.00	100,000,000.00	1.08	1.10	06/30/2017	75,000.00	0.00

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund

As of July 31, 2016

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Toronto Dominion NY	07/05/2016	50,000,000.00	50,000,000.00	50,000,000.00	1.10	1.12	06/30/2017	41,250.00	0.00
Toronto Dominion NY	07/06/2016	100,000,000.00	100,000,000.00	100,000,000.00	1.10	1.12	06/30/2017	79,444.44	0.00
Toronto Dominion NY	07/28/2016	7,500,000.00	7,500,000.00	7,500,000.00	1.30	1.32	07/21/2017	1,083.33	0.00
Negotiable CDs Subtotal:		2,357,500,000.00	2,357,500,328.62	2,357,500,000.00	0.86	0.86		5,928,530.55	(328.62)
Repurchase Agreements									
Wells Fargo Bank NA	06/30/2015	4,272,104.71	4,272,104.71	4,272,104.71	0.01	0.01		3.56	0.00
Repurchase Agreements Subtotal:		4,272,104.71	4,272,104.71	4,272,104.71	0.01	0.01		3.56	0.00
Supranational Callable									
Intl Bank For Recon and Dev	04/26/2016	25,000,000.00	25,000,000.00	25,049,250.00	1.25	1.25	04/26/2019	82,465.28	49,250.00
Intl Bank For Recon and Dev	04/26/2016	25,000,000.00	25,000,000.00	25,049,250.00	1.25	1.25	04/26/2019	82,465.28	49,250.00
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	84,027.78	0.00
Intl Bank For Recon and Dev	10/30/2015	25,000,000.00	25,000,000.00	25,020,500.00	1.00	1.00	10/15/2020	73,694.44	20,500.00
Supranational Callable Subtotal:		100,000,000.00	100,000,000.00	100,119,000.00	1.13	1.13		322,652.78	119,000.00
Supranationals									
Inter-American Development Bk	12/04/2015	31,743,000.00	31,741,314.65	31,752,522.90	0.63	0.67	09/12/2016	76,602.03	11,208.25
Inter-American Development Bk	12/04/2015	23,141,000.00	23,260,696.20	23,281,234.46	5.13	0.67	09/13/2016	454,624.22	20,538.26
Inter-American Development Bk	12/02/2015	51,700,000.00	51,772,575.84	51,785,305.00	1.38	0.72	10/18/2016	203,389.24	12,729.16
Inter-American Development Bk	12/03/2015	42,150,000.00	42,166,150.11	42,200,158.50	0.88	0.74	11/15/2016	77,860.42	34,008.39
Intl Bank For Recon and Dev	06/23/2015	25,000,000.00	24,998,788.86	25,084,000.00	1.00	1.00	11/15/2017	52,777.78	85,211.14
Intl Bank For Recon and Dev	06/23/2015	25,000,000.00	24,998,788.86	25,084,000.00	1.00	1.00	11/15/2017	52,777.78	85,211.14
Intl Bank For Recon and Dev	06/23/2015	25,000,000.00	24,998,788.86	25,084,000.00	1.00	1.00	11/15/2017	52,777.78	85,211.14
Intl Bank For Recon and Dev	04/30/2015	50,000,000.00	49,948,776.00	50,177,000.00	1.00	1.06	06/15/2018	63,888.89	228,224.00
Intl Bank For Recon and Dev	10/07/2015	25,000,000.00	24,969,090.91	25,083,250.00	1.00	1.06	10/05/2018	80,555.56	114,159.09
International Finance Corp	07/20/2016	25,000,000.00	24,875,018.47	24,914,750.00	1.13	1.23	07/20/2021	8,593.75	39,731.53
Supranationals Subtotal:		323,734,000.00	323,729,988.76	324,446,220.86	1.31	0.90		1,123,847.45	716,232.10
Treasury Coupon Securities									
U.S. Treasury	09/22/2011	10,000,000.00	10,001,142.66	10,006,600.00	1.00	0.86	08/31/2016	41,847.83	5,457.34
U.S. Treasury	09/29/2015	40,000,000.00	40,058,589.82	40,071,200.00	1.00	0.41	10/31/2016	101,086.96	12,610.18
U.S. Treasury	11/10/2015	45,000,000.00	44,980,714.15	45,022,050.00	0.50	0.63	11/30/2016	38,114.75	41,335.85
U.S. Treasury	12/12/2011	12,000,000.00	12,000,093.75	12,020,760.00	0.88	0.87	11/30/2016	17,786.89	20,666.25

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund

As of July 31, 2016

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
U.S. Treasury	10/20/2015	40,000,000.00	40,476,084.47	40,474,800.00	3.25	0.37	12/31/2016	113,043.48	(1,284.47)
U.S. Treasury	12/24/2014	15,000,000.00	15,006,135.20	15,033,450.00	0.88	0.79	01/31/2017	356.66	27,314.80
U.S. Treasury	03/12/2012	15,000,000.00	14,997,546.43	15,035,400.00	0.88	0.90	02/28/2017	54,925.27	37,853.57
U.S. Treasury	09/04/2015	20,000,000.00	20,056,652.87	20,065,800.00	1.00	0.57	03/31/2017	67,213.11	9,147.13
U.S. Treasury	09/29/2015	35,000,000.00	35,079,641.62	35,088,900.00	0.88	0.57	04/30/2017	77,394.70	9,258.38
U.S. Treasury	06/08/2012	15,000,000.00	15,435,341.48	15,461,100.00	4.50	0.73	05/15/2017	143,070.65	25,758.52
U.S. Treasury	06/05/2015	10,000,000.00	10,172,485.15	10,178,500.00	2.75	0.65	05/31/2017	46,584.70	6,014.85
U.S. Treasury	10/20/2015	40,000,000.00	40,711,962.34	40,692,400.00	2.50	0.54	06/30/2017	86,956.52	(19,562.34)
U.S. Treasury	10/12/2012	15,000,000.00	14,976,883.38	14,984,700.00	0.50	0.66	07/31/2017	203.80	7,816.62
U.S. Treasury	02/29/2016	15,000,000.00	15,242,103.04	15,263,700.00	2.38	0.75	07/31/2017	968.07	21,596.96
U.S. Treasury	12/24/2014	15,000,000.00	15,130,704.08	15,202,200.00	1.88	1.05	08/31/2017	117,697.01	71,495.92
U.S. Treasury	02/29/2016	45,000,000.00	45,533,715.42	45,606,600.00	1.88	0.77	08/31/2017	353,091.03	72,884.58
U.S. Treasury	09/04/2015	22,000,000.00	22,067,429.67	22,092,840.00	1.00	0.72	09/15/2017	83,097.83	25,410.33
U.S. Treasury	06/07/2013	15,000,000.00	15,184,055.11	15,230,850.00	1.88	0.87	10/31/2017	71,076.77	46,794.89
U.S. Treasury	04/06/2016	10,000,000.00	10,142,997.38	10,153,900.00	1.88	0.72	10/31/2017	47,384.51	10,902.62
U.S. Treasury	05/20/2015	10,000,000.00	10,184,918.08	10,213,300.00	2.25	0.84	11/30/2017	38,114.75	28,381.92
U.S. Treasury	04/06/2016	15,000,000.00	15,303,655.55	15,319,950.00	2.25	0.72	11/30/2017	57,172.13	16,294.45
U.S. Treasury	04/06/2016	10,000,000.00	10,037,050.60	10,049,200.00	1.00	0.73	12/15/2017	12,841.53	12,149.40
U.S. Treasury	01/07/2013	15,000,000.00	14,987,010.14	15,021,750.00	0.75	0.81	12/31/2017	9,782.61	34,739.86
U.S. Treasury	04/06/2016	10,000,000.00	10,020,493.07	10,032,000.00	0.88	0.73	01/15/2018	4,042.12	11,506.93
U.S. Treasury	12/24/2014	15,000,000.00	15,308,918.24	15,441,150.00	2.63	1.22	01/31/2018	1,069.97	132,231.76
U.S. Treasury	06/07/2013	15,000,000.00	14,951,729.88	15,021,750.00	0.75	0.96	02/28/2018	47,078.80	70,020.12
U.S. Treasury	06/07/2013	15,000,000.00	14,998,063.41	15,088,500.00	1.00	1.01	05/31/2018	25,409.84	90,436.59
U.S. Treasury	06/22/2016	25,000,000.00	25,166,056.15	25,212,000.00	1.13	0.77	06/15/2018	30,737.70	45,943.85
U.S. Treasury	02/12/2014	15,000,000.00	15,004,454.92	15,208,650.00	1.38	1.36	07/31/2018	560.46	204,195.08
U.S. Treasury	11/13/2013	15,000,000.00	15,034,821.81	15,253,650.00	1.50	1.38	08/31/2018	94,157.61	218,828.19
U.S. Treasury	12/05/2013	10,000,000.00	9,955,458.02	10,126,200.00	1.25	1.45	11/30/2018	21,174.86	170,741.98
U.S. Treasury	02/20/2014	15,000,000.00	14,904,323.16	15,199,200.00	1.25	1.52	01/31/2019	509.51	294,876.84
U.S. Treasury	04/17/2014	15,000,000.00	14,989,295.71	15,351,000.00	1.63	1.65	03/31/2019	81,915.98	361,704.29
U.S. Treasury	06/16/2014	15,000,000.00	14,918,070.72	15,315,300.00	1.50	1.70	05/31/2019	38,114.75	397,229.28
U.S. Treasury	06/27/2016	25,000,000.00	25,523,285.72	25,525,500.00	1.50	0.75	05/31/2019	35,860.66	2,214.28
U.S. Treasury	07/15/2016	10,000,000.00	9,988,078.63	9,997,300.00	0.75	0.79	07/15/2019	3,464.67	9,221.37
U.S. Treasury	08/21/2014	15,000,000.00	14,995,738.40	15,376,800.00	1.63	1.64	07/31/2019	662.36	381,061.60
U.S. Treasury	10/24/2014	15,000,000.00	15,113,418.90	15,440,100.00	1.75	1.50	09/30/2019	88,217.21	326,681.10

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund

As of July 31, 2016

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
U.S. Treasury	12/08/2014	15,000,000.00	14,911,819.31	15,328,200.00	1.50	1.69	11/30/2019	38,114.75	416,380.69
U.S. Treasury	01/09/2015	15,000,000.00	15,060,319.00	15,391,950.00	1.63	1.50	12/31/2019	21,195.65	331,631.00
U.S. Treasury	02/12/2016	20,000,000.00	20,226,698.37	20,352,400.00	1.38	1.04	01/31/2020	747.28	125,701.63
U.S. Treasury	04/09/2015	10,000,000.00	9,966,287.34	10,134,800.00	1.25	1.35	02/29/2020	52,309.78	168,512.66
U.S. Treasury	02/12/2016	20,000,000.00	20,216,930.61	20,351,600.00	1.38	1.06	02/29/2020	115,081.52	134,669.39
U.S. Treasury	04/09/2015	10,000,000.00	9,917,777.95	10,091,000.00	1.13	1.36	03/31/2020	37,807.38	173,222.05
U.S. Treasury	02/19/2016	24,000,000.00	24,177,048.93	24,422,880.00	1.38	1.17	03/31/2020	110,901.64	245,831.07
U.S. Treasury	02/19/2016	24,000,000.00	24,166,591.06	24,422,880.00	1.38	1.18	04/30/2020	83,396.74	256,288.94
U.S. Treasury	06/05/2015	15,000,000.00	14,922,166.47	15,332,850.00	1.50	1.64	05/31/2020	38,114.75	410,683.53
U.S. Treasury	06/17/2016	35,000,000.00	35,479,944.03	35,579,600.00	1.38	1.08	05/31/2021	59,170.08	99,655.97
Treasury Coupon Securities Subtotal:		902,000,000.00	907,684,702.20	913,287,210.00	1.53	0.92		2,609,627.63	5,602,507.80
Grand Total		7,974,348,604.71	7,982,018,945.38	7,991,534,502.23	1.00	0.89		15,111,935.35	9,515,556.85

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
3634	Commercial Paper	Natixis US Finance C	0.80	Purchase	(234,989,555.56)	07/01/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	906,024.40	07/01/2016
2955	Money Market Funds	BlackRock	0.21	Redemption	11,000,000.00	07/01/2016
2956	Money Market Funds	Morgan Stanley	0.25	Redemption	30,000,000.00	07/01/2016
3145	Commercial Paper	Rabobank Nederland	0.45	Redemption	50,000,000.00	07/01/2016
3249	Money Market Funds	CalTrust	0.06	Redemption	30,000,000.00	07/01/2016
3385	Negotiable CD	Nordea Bank Finland	0.61	Redemption	75,000,000.00	07/01/2016
3388	Negotiable CD	Bank of America Corp	0.66	Redemption	25,000,000.00	07/01/2016
3431	Commercial Paper	ING (US) Funding LLC	0.60	Redemption	125,000,000.00	07/01/2016
3437	Negotiable CD	Bank of America Corp	0.57	Redemption	25,000,000.00	07/01/2016
3492	Negotiable CD	MUFG Union Bank NA	0.58	Redemption	50,000,000.00	07/01/2016
3608	Money Market Funds	Fidelity Government	0.11	Redemption	40,000,000.00	07/01/2016
3630	Money Market Funds	Federated Government	0.39	Redemption	37,000,000.00	07/01/2016
3608	Money Market Funds	Fidelity Government	0.11	Purchase	(50,000,000.00)	07/05/2016
3630	Money Market Funds	Federated Government	0.39	Purchase	(37,000,000.00)	07/05/2016
3635	Negotiable CD	Toronto Dominion NY	1.10	Purchase	(50,000,000.00)	07/05/2016
3636	Commercial Paper	Natixis US Finance C	0.80	Purchase	(324,996,388.86)	07/05/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	78,220.62	07/05/2016
1701	Federal Agencies	Federal National Mtg	0.38	Redemption	50,000,000.00	07/05/2016
2170	Federal Agencies	Federal National Mtg	0.38	Redemption	15,000,000.00	07/05/2016
2956	Money Market Funds	Morgan Stanley	0.25	Redemption	50,000,000.00	07/05/2016
3142	Negotiable CD	Mitsubishi UFJ Fin G	0.43	Redemption	50,000,000.00	07/05/2016
3253	Negotiable CD	Royal Bank of Canada	0.81	Redemption	50,000,000.00	07/05/2016
3258	Negotiable CD	Svenska Hndl NY	0.78	Redemption	50,000,000.00	07/05/2016
3263	Negotiable CD	Toronto Dominion NY	0.80	Redemption	50,000,000.00	07/05/2016
3264	Negotiable CD	Royal Bank of Canada	0.80	Redemption	50,000,000.00	07/05/2016
3268	Commercial Paper	Toyota Motor Credit	0.76	Redemption	25,000,000.00	07/05/2016
3280	Negotiable CD	Wells Fargo Bank NA	0.81	Redemption	50,000,000.00	07/05/2016
3299	Commercial Paper	ING (US) Funding LLC	0.81	Redemption	75,000,000.00	07/05/2016
3305	Commercial Paper	UBS Finance	0.89	Redemption	100,000,000.00	07/05/2016
3310	Commercial Paper	Credit Suisse Securi	0.86	Redemption	25,000,000.00	07/05/2016
3459	Commercial Paper	Fortis/BNP Paribas B	0.59	Redemption	25,000,000.00	07/05/2016
3634	Commercial Paper	Natixis US Finance C	0.80	Redemption	235,000,000.00	07/05/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(3,377,486.01)	07/06/2016

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
3637	Commercial Paper	Credit Agricole CIB	0.80	Purchase	(49,999,444.44)	07/06/2016
3638	Commercial Paper	Natixis US Finance C	0.80	Purchase	(349,996,111.08)	07/06/2016
3639	Negotiable CD	Toronto Dominion NY	1.10	Purchase	(100,000,000.00)	07/06/2016
2955	Money Market Funds	BlackRock	0.21	Redemption	24,500,000.00	07/06/2016
2956	Money Market Funds	Morgan Stanley	0.25	Redemption	20,000,000.00	07/06/2016
3249	Money Market Funds	CalTrust	0.06	Redemption	50,000,000.00	07/06/2016
3608	Money Market Funds	Fidelity Government	0.11	Redemption	70,000,000.00	07/06/2016
3630	Money Market Funds	Federated Government	0.39	Redemption	37,000,000.00	07/06/2016
3636	Commercial Paper	Natixis US Finance C	0.80	Redemption	325,000,000.00	07/06/2016
3640	Commercial Paper	Natixis US Finance C	0.80	Purchase	(349,996,111.08)	07/07/2016
3641	Commercial Paper	Credit Agricole CIB	0.80	Purchase	(74,999,166.67)	07/07/2016
3642	Negotiable CD	Royal Bank of Canada	1.08	Purchase	(100,000,000.00)	07/07/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	1,826,978.91	07/07/2016
3460	Commercial Paper	Fortis/BNP Paribas B	0.59	Redemption	25,000,000.00	07/07/2016
3608	Money Market Funds	Fidelity Government	0.11	Redemption	50,300,000.00	07/07/2016
3637	Commercial Paper	Credit Agricole CIB	0.80	Redemption	50,000,000.00	07/07/2016
3638	Commercial Paper	Natixis US Finance C	0.80	Redemption	350,000,000.00	07/07/2016
2955	Money Market Funds	BlackRock	0.21	Purchase	(20,000,000.00)	07/08/2016
3643	Commercial Paper	Natixis US Finance C	0.80	Purchase	(374,987,499.98)	07/08/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	348,504.44	07/08/2016
3640	Commercial Paper	Natixis US Finance C	0.80	Redemption	350,000,000.00	07/08/2016
3641	Commercial Paper	Credit Agricole CIB	0.80	Redemption	75,000,000.00	07/08/2016
3644	Commercial Paper	Natixis US Finance C	0.80	Purchase	(354,996,055.59)	07/11/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	1,162,465.12	07/11/2016
2955	Money Market Funds	BlackRock	0.21	Redemption	7,517,000.00	07/11/2016
3432	Negotiable CD	Bank of America Corp	0.57	Redemption	25,000,000.00	07/11/2016
3435	Negotiable CD	Bank of America Corp	0.57	Redemption	25,000,000.00	07/11/2016
3608	Money Market Funds	Fidelity Government	0.11	Redemption	11,700,000.00	07/11/2016
3643	Commercial Paper	Natixis US Finance C	0.80	Redemption	375,000,000.00	07/11/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(1,459,135.05)	07/12/2016
3608	Money Market Funds	Fidelity Government	0.11	Purchase	(8,100,000.00)	07/12/2016
3645	Commercial Paper	Natixis US Finance C	0.80	Purchase	(324,996,388.86)	07/12/2016
3646	Federal Agencies	Federal Home Loan Mt	1.13	Purchase	(25,000,000.00)	07/12/2016
2955	Money Market Funds	BlackRock	0.21	Redemption	15,000,000.00	07/12/2016

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Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
3644	Commercial Paper	Natixis US Finance C	0.80	Redemption	355,000,000.00	07/12/2016
3608	Money Market Funds	Fidelity Government	0.11	Purchase	(17,900,000.00)	07/13/2016
3647	Commercial Paper	Natixis US Finance C	0.80	Purchase	(314,996,499.97)	07/13/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	1,999,181.40	07/13/2016
3645	Commercial Paper	Natixis US Finance C	0.80	Redemption	325,000,000.00	07/13/2016
3648	Commercial Paper	Natixis US Finance C	0.80	Purchase	(259,997,111.09)	07/14/2016
3649	Negotiable CD	UBS AG Stamford	1.05	Purchase	(50,000,000.00)	07/14/2016
3650	Commercial Paper	Rabobank Nederland	0.93	Purchase	(49,739,083.33)	07/14/2016
3651	Federal Agencies	Federal Home Loan Ba	1.88	Purchase	(15,499,678.35)	07/14/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	10,677.48	07/14/2016
3608	Money Market Funds	Fidelity Government	0.11	Redemption	9,800,000.00	07/14/2016
3647	Commercial Paper	Natixis US Finance C	0.80	Redemption	315,000,000.00	07/14/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(833,983.08)	07/15/2016
3608	Money Market Funds	Fidelity Government	0.11	Purchase	(1,300,000.00)	07/15/2016
3652	Commercial Paper	Natixis US Finance C	0.80	Purchase	(279,990,666.65)	07/15/2016
3653	U.S. Treasury Notes	U.S. Treasury	0.75	Purchase	(9,987,890.63)	07/15/2016
2865	Federal Agencies	Federal National Mtg	5.38	Redemption	32,900,000.00	07/15/2016
3331	Federal Agencies	Federal Home Loan Mt	1.63	Redemption	25,000,000.00	07/15/2016
3478	Commercial Paper	Fortis/BNP Paribas B	0.60	Redemption	10,000,000.00	07/15/2016
3500	Commercial Paper	Fortis/BNP Paribas B	0.58	Redemption	25,000,000.00	07/15/2016
3518	Negotiable CD	MUFG Union Bank NA	0.60	Redemption	25,000,000.00	07/15/2016
3580	Asset Backed Securities	American Honda Finan	1.13	Redemption	922,652.96	07/15/2016
3581	Asset Backed Securities	American Honda Finan	1.39	Redemption	210,551.78	07/15/2016
3594	Asset Backed Securities	Harley-Davidson Cred	1.09	Redemption	357,502.83	07/15/2016
3648	Commercial Paper	Natixis US Finance C	0.80	Redemption	260,000,000.00	07/15/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(603,914.97)	07/18/2016
3654	Commercial Paper	Natixis US Finance C	0.80	Purchase	(349,996,111.08)	07/18/2016
2901	Federal Agencies	Federal Home Loan Ba	0.75	Redemption	38,000,000.00	07/18/2016
3249	Money Market Funds	CalTrust	0.06	Redemption	20,000,000.00	07/18/2016
3608	Money Market Funds	Fidelity Government	0.11	Redemption	45,400,000.00	07/18/2016
3652	Commercial Paper	Natixis US Finance C	0.80	Redemption	280,000,000.00	07/18/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(3,780,600.78)	07/19/2016
3249	Money Market Funds	CalTrust	0.06	Purchase	(20,000,000.00)	07/19/2016
3608	Money Market Funds	Fidelity Government	0.11	Purchase	(48,500,000.00)	07/19/2016

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Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
3655	Commercial Paper	Natixis US Finance C	0.80	Purchase	(49,999,444.44)	07/19/2016
3656	Commercial Paper	Natixis US Finance C	0.80	Purchase	(299,996,666.70)	07/19/2016
3160	Federal Agencies	Federal Home Loan Mt	1.00	Redemption	25,000,000.00	07/19/2016
3346	Commercial Paper	Credit Suisse Securi	0.90	Redemption	50,000,000.00	07/19/2016
3654	Commercial Paper	Natixis US Finance C	0.80	Redemption	350,000,000.00	07/19/2016
3249	Money Market Funds	CalTrust	0.06	Purchase	(7,000,000.00)	07/20/2016
3657	Commercial Paper	Natixis US Finance C	0.80	Purchase	(289,996,777.75)	07/20/2016
3658	Federal Agencies	International Financ	1.13	Purchase	(24,874,250.00)	07/20/2016
3659	Federal Agencies	Federal Home Loan Mt	1.25	Purchase	(25,000,000.00)	07/20/2016
3660	Federal Agencies	Federal National Mtg	1.25	Purchase	(14,500,000.00)	07/20/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	2,555,774.31	07/20/2016
3461	Commercial Paper	ING (US) Funding LLC	0.59	Redemption	25,000,000.00	07/20/2016
3655	Commercial Paper	Natixis US Finance C	0.80	Redemption	50,000,000.00	07/20/2016
3656	Commercial Paper	Natixis US Finance C	0.80	Redemption	300,000,000.00	07/20/2016
3249	Money Market Funds	CalTrust	0.06	Purchase	(10,300,000.00)	07/21/2016
3661	Commercial Paper	Natixis US Finance C	0.80	Purchase	(324,996,388.86)	07/21/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	2,275,464.18	07/21/2016
3337	Federal Agencies	Federal Home Loan Mt	1.75	Redemption	50,000,000.00	07/21/2016
3657	Commercial Paper	Natixis US Finance C	0.80	Redemption	290,000,000.00	07/21/2016
3663	Commercial Paper	Natixis US Finance C	0.80	Purchase	(309,989,666.65)	07/22/2016
3664	U.S. Treasury Notes	U.S. Treasury	2.25	Purchase	(24,979,704.49)	07/22/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	533,229.31	07/22/2016
3249	Money Market Funds	CalTrust	0.06	Redemption	3,600,000.00	07/22/2016
3249	Money Market Funds	CalTrust	0.06	Redemption	20,000,000.00	07/22/2016
3661	Commercial Paper	Natixis US Finance C	0.80	Redemption	325,000,000.00	07/22/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(1,865,027.88)	07/25/2016
3665	Commercial Paper	Natixis US Finance C	0.80	Purchase	(259,997,111.09)	07/25/2016
3666	Federal Agencies	Federal Home Loan Mt	1.00	Purchase	(25,000,000.00)	07/25/2016
3608	Money Market Funds	Fidelity Government	0.11	Redemption	6,600,000.00	07/25/2016
3663	Commercial Paper	Natixis US Finance C	0.80	Redemption	310,000,000.00	07/25/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(1,881,290.95)	07/26/2016
3608	Money Market Funds	Fidelity Government	0.11	Purchase	(17,000,000.00)	07/26/2016
3667	Commercial Paper	Natixis US Finance C	0.80	Purchase	(374,995,833.30)	07/26/2016
3668	Commercial Paper	Toyota Motor Credit	0.84	Purchase	(49,802,833.33)	07/26/2016

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Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
3669	Federal Agencies	Federal Home Loan Mt	1.07	Purchase	(25,000,000.00)	07/26/2016
3665	Commercial Paper	Natixis US Finance C	0.80	Redemption	260,000,000.00	07/26/2016
3249	Money Market Funds	CalTrust	0.06	Purchase	(75,000,000.00)	07/27/2016
3608	Money Market Funds	Fidelity Government	0.11	Purchase	(50,000,000.00)	07/27/2016
3671	Commercial Paper	Natixis US Finance C	0.80	Purchase	(374,995,833.30)	07/27/2016
3672	Negotiable CD	Bank of Montreal	1.12	Purchase	(25,000,000.00)	07/27/2016
3673	Federal Agencies	Federal National Mtg	1.00	Purchase	(25,000,000.00)	07/27/2016
3674	Federal Agencies	Federal Home Loan Mt	1.35	Purchase	(25,000,000.00)	07/27/2016
3675	Federal Agencies	Federal National Mtg	1.25	Purchase	(14,445,000.00)	07/27/2016
3676	Commercial Paper	Fortis/BNP Paribas B	0.80	Purchase	(34,999,611.11)	07/27/2016
3677	Asset Backed Securities	John Deere Owner Tru	1.09	Purchase	(11,999,268.00)	07/27/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	3,236,385.33	07/27/2016
3341	Federal Agencies	Federal Home Loan Ba	1.30	Redemption	25,000,000.00	07/27/2016
3342	Federal Agencies	Federal Home Loan Ba	1.30	Redemption	25,000,000.00	07/27/2016
3667	Commercial Paper	Natixis US Finance C	0.80	Redemption	375,000,000.00	07/27/2016
3678	Commercial Paper	Natixis US Finance C	0.80	Purchase	(274,996,944.42)	07/28/2016
3679	Federal Agencies	Federal Home Loan Mt	1.10	Purchase	(50,000,000.00)	07/28/2016
3681	Commercial Paper	ING (US) Funding LLC	1.07	Purchase	(49,722,097.22)	07/28/2016
3682	Commercial Paper	ING (US) Funding LLC	1.07	Purchase	(49,738,444.44)	07/28/2016
3683	Commercial Paper	ING (US) Funding LLC	1.05	Purchase	(49,753,541.67)	07/28/2016
3684	Commercial Paper	ING (US) Funding LLC	0.94	Purchase	(49,815,916.67)	07/28/2016
3685	Negotiable CD	Toronto Dominion NY	1.30	Purchase	(7,500,000.00)	07/28/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	1,170,745.59	07/28/2016
3249	Money Market Funds	CalTrust	0.06	Redemption	50,000,000.00	07/28/2016
3608	Money Market Funds	Fidelity Government	0.11	Redemption	53,200,000.00	07/28/2016
3664	U.S. Treasury Notes	U.S. Treasury	2.25	Redemption	24,962,890.63	07/28/2016
3671	Commercial Paper	Natixis US Finance C	0.80	Redemption	375,000,000.00	07/28/2016
3676	Commercial Paper	Fortis/BNP Paribas B	0.80	Redemption	35,000,000.00	07/28/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(4,272,104.71)	07/29/2016
3608	Money Market Funds	Fidelity Government	0.11	Purchase	(26,000,000.00)	07/29/2016
3686	Commercial Paper	Natixis US Finance C	0.30	Purchase	(379,990,500.00)	07/29/2016
2994	Federal Agencies	Federal Home Loan Ba	1.00	Redemption	25,000,000.00	07/29/2016
3161	Federal Agencies	Federal National Mtg	1.50	Redemption	25,000,000.00	07/29/2016
3162	Federal Agencies	Federal Home Loan Mt	1.25	Redemption	35,000,000.00	07/29/2016

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Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
3260	Commercial Paper	JP Morgan	0.80	Redemption	50,000,000.00	07/29/2016
3306	Commercial Paper	ING (US) Funding LLC	0.84	Redemption	25,000,000.00	07/29/2016
3307	Commercial Paper	JP Morgan	0.85	Redemption	25,000,000.00	07/29/2016
3309	Commercial Paper	Toyota Motor Credit	0.86	Redemption	25,000,000.00	07/29/2016
3315	Commercial Paper	Barclays Capital	0.00	Redemption	100,000,000.00	07/29/2016
3678	Commercial Paper	Natixis US Finance C	0.80	Redemption	275,000,000.00	07/29/2016
Grand Total					707,651,109.20	

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