



COUNTY OF SAN DIEGO INVESTMENT POOL
TREASURY INVESTMENT RESULTS

DEC
2016

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SUMMARY PORTFOLIO STATISTICS

County of San Diego Pooled Money Fund

As of December 31, 2016

	Par Value	Book Value	Market Value	% of Portfolio	Market Price	WAM	WAC	YTM	YTW	Accrued Interest	Unrealized Gain/Loss
Asset Backed Securities	137,285,000	137,169,262	137,035,375	1.45	99.818	943	-	1.222	1.222	60,024	(133,886)
CDARS	10,000,000	10,000,000	10,000,000	0.11	100.000	141	-	0.644	0.644	3,547	-
Collateralized CDs	45,000,000	45,000,000	45,000,000	0.48	100.000	94	-	0.609	0.609	2,980	-
Commercial Paper Disc	2,325,000,000	2,316,460,903	2,311,425,545	24.54	99.416	110	-	1.141	1.141	-	(5,035,358)
FDIC CDs	849,500	849,500	849,500	0.01	100.000	139	-	0.562	0.562	430	-
Federal Agency - Step Up	335,945,000	335,945,000	330,770,795	3.56	98.460	1,718	88	1.885	1.422	1,151,157	(5,174,205)
Federal Agency Amer Callable	50,000,000	50,000,000	49,800,500	0.53	99.601	806	76	1.290	1.290	184,583	(199,500)
Federal Agency Berm Callable	369,535,000	369,477,090	367,379,441	3.91	99.417	714	65	1.163	1.163	580,883	(2,097,649)
Federal Agency Coupon Securities	1,035,000,000	1,038,416,712	1,031,953,180	11.00	99.721	745	91	1.131	1.131	2,968,330	(6,463,533)
Federal Agency Euro Callable	525,000,000	524,999,773	520,219,950	5.56	99.090	943	176	1.264	1.264	1,295,659	(4,779,823)
Money Market Accounts	507,800,000	507,800,000	507,905,000	5.38	100.021	1	-	0.322	0.322	102,941	105,000
Negotiable CDs	2,828,500,000	2,828,500,000	2,828,500,000	29.96	100.000	112	-	1.125	1.125	7,530,623	-
Repurchase Agreements	7,914,929	7,914,929	7,914,929	0.08	100.000	1	-	0.010	0.010	6	-
Supranational Callable	181,350,000	181,340,963	180,433,750	1.92	99.495	1,006	148	1.225	1.225	387,777	(907,213)
Suprationals	244,500,000	243,751,507	241,716,595	2.58	98.865	757	53	1.157	1.100	414,996	(2,034,912)
Treasury Coupon Securities	839,000,000	843,273,060	840,179,600	8.93	100.144	676	-	1.024	1.024	3,236,893	(3,093,460)
Totals for December 2016	9,442,679,429	9,440,898,699	9,411,084,160	100.00	99.628	401	103	1.115	1.097	17,920,829	(29,814,539)
Totals for November 2016	7,941,885,673	7,944,548,909	7,919,180,592	100.00	99.674	423	124	1.050	1.030	16,453,617	(25,368,317)
Change From Prior Month	1,500,793,757	1,496,349,790	1,491,903,568		(0.046)	(22)	(21)	0.065	0.067	1,467,212	(4,446,222)
Portfolio Effective Duration	0.93 years										
	Monthly Return	Annualized	Fiscal Year To Date Return	Annualized	Calendar Year To Date Return	Annualized					
Book Value	0.088%	1.038%	0.496%	0.983%	0.853%	0.850%					
Market Value	0.088%	1.041%	0.496%	0.984%	0.853%	0.850%					

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

CASH FLOW ANALYSIS

County of San Diego Pooled Money Fund

As of December 31, 2016

	Dec-16	Jan-17	Feb-17	Mar-17	Apr-17	May-17	Jun-17
Beginning Pool Book Balance	7,944,549	9,440,899	8,770,758	8,413,407	8,712,607	9,765,207	8,969,707
MAIN CASH FLOW ITEMS							
INFLOWS:							
Reverse Repos	0	0	0	0	0	0	0
Interest Income On Pool	5,486	5,500	5,500	7,500	5,600	8,500	6,000
Taxes Collected	1,982,335	155,100	165,000	465,000	1,600,000	41,500	54,000
School Deposits	544,664	350,000	300,000	675,000	305,000	350,000	410,000
County Deposits	417,202	238,259	280,850	297,000	301,000	270,000	333,500
Retirement	4,707	0	0	0	0	0	0
Voluntaries	1,023	0	0	0	0	2,000	0
Maturities/Sales Outside Pool	7,217	0	3,120	5,000	0	0	0
	<u>2,962,634</u>	<u>748,859</u>	<u>754,470</u>	<u>1,449,500</u>	<u>2,211,600</u>	<u>672,000</u>	<u>803,500</u>
OUTFLOWS:							
Schools	792,180	550,000	720,701	732,000	588,000	787,500	1,010,000
County	322,167	275,000	305,000	333,300	319,000	300,000	330,400
Retirement	7,281	10,000	7,000	9,000	7,000	7,000	7,000
Voluntaries	38,647	84,000	51,000	35,000	55,000	40,500	45,000
Tax Apportionment	294,494	500,000	25,000	41,000	190,000	332,500	135,500
Reverse Repos	0	0	0	0	0	0	0
Purchases/ Purchases Outside of Pool	275,000	0	3,120	0	0	0	0
	<u>1,729,769</u>	<u>1,419,000</u>	<u>1,111,821</u>	<u>1,150,300</u>	<u>1,159,000</u>	<u>1,467,500</u>	<u>1,527,900</u>
TOTAL	1,232,865	(670,141)	(357,351)	299,200	1,052,600	(795,500)	(724,400)
PROJECTED/ACTUAL MONTH END POOL BALANCE	9,440,899	8,770,758	8,413,407	8,712,607	9,765,207	8,969,707	8,245,307
LIQUIDITY PROJECTIONS							
INCREASE / DECREASE DUE TO INVESTMENT ACTIVITY							
Maturities		919,175	740,000	593,495	301,475	1,055,000	910,000
Sales/Calls		0	0	0	0	0	0
Investments Purchased		94,175	65,000	65,000	26,475	95,000	85,000
		<u>825,000</u>	<u>675,000</u>	<u>528,495</u>	<u>275,000</u>	<u>960,000</u>	<u>825,000</u>
Net Main Cash Flow (see above)		(670,141)	(357,351)	299,200	1,052,600	(795,500)	(724,400)
PROJECTED/ACTUAL MONTH END LIQUIDITY	515,714	670,573	988,222	1,815,917	3,143,517	3,308,017	3,408,617

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

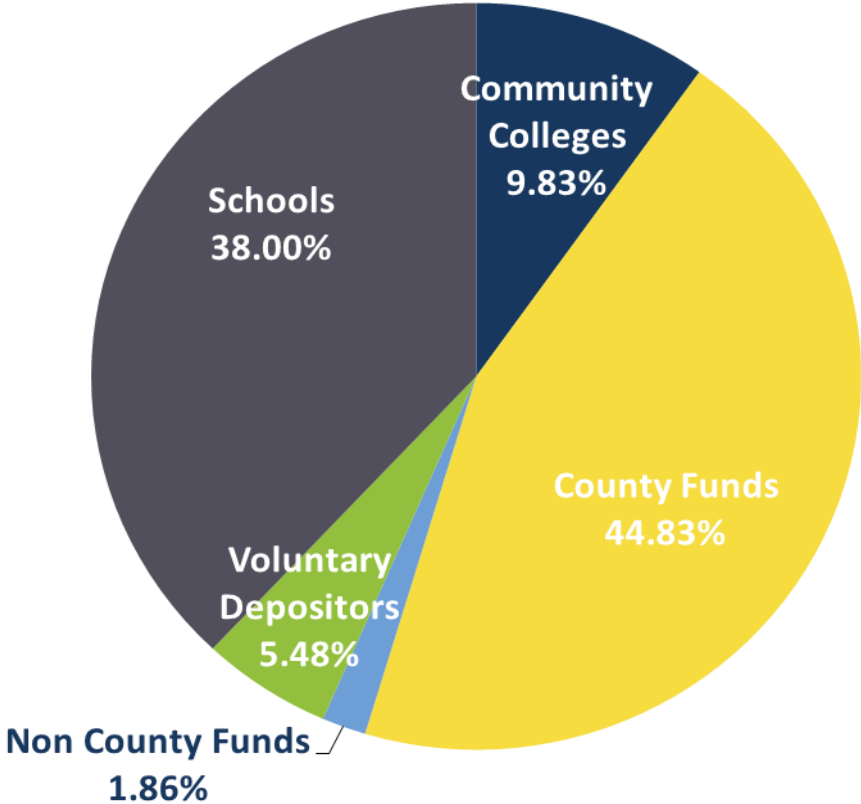
San Diego Pooled Money Fund

As of December 31, 2016

PARTICIPANT	(\$'000)				PARTICIPANT	FMV 10/31/16	FMV 11/30/16	FMV 12/31/16	% of Total
	FMV 10/31/16	FMV 11/30/16	FMV 12/31/16	% of Total					
COUNTY	\$1,131,906	\$1,593,211	\$1,994,741	21.20%	Lower Sweetwater FPD	431	425	525	
COUNTY - SPECIAL TRUST FUNDS	1,789,982	1,788,639	2,224,504	23.63%	Metropolitan Transit System	7,160	12,874	6,446	
NON-COUNTY INVESTMENT FUNDS	178,477	176,096	174,682	1.86%	Mission Resource Conservation District	291	291	301	
SCHOOLS - (K THRU 12)	3,134,965	2,998,842	3,576,148	38.00%	North County Cemetery District	1,149	1,152	1,158	
					North County Cemetry Perpetual	1,557	1,626	1,632	
					North County Cemetery	993	826	916	
COMMUNITY COLLEGES					North County Dispatch	4,021	3,788	4,288	
San Diego	172,898	294,160	324,547	3.45%	North County Fire	1,585	1,636	2,036	
Grossmont	88,744	87,631	92,373	0.98%	Otay Water District Investment	13,363	13,346	13,315	
Mira Costa	17,180	11,108	34,634	0.37%	Pine Valley FPD	350	216	120	
Palomar	280,672	268,779	277,778	2.94%	Pomerado Cemetery District	1,621	1,576	1,718	
Southwestern	198,538	192,910	196,690	2.09%	Ramona Cemetery District	461	446	479	
Total Community Colleges	758,031	854,588	926,022	9.83%	Ramona Cemetery Perpetual	368	367	366	
					Rancho Santa Fe FPD	11,386	10,561	12,245	
SDCERA	612	610	4,188		Rincon del Diablo Municipal Water District	3,019	3,015	3,008	
SANCAL	1,737	1,712	1,674		San Diego Housing Commission	17,054	17,032	16,992	
SANDAG	203,384	139,387	140,884		San Diego Geographic Information Source	633	992	740	
					San Diego Law Library	2,774	2,841	2,841	
CITIES					San Diego Local Agency Formation Comrr	1,662	1,534	1,381	
Chula Vista	34,629	34,584	34,503		San Diego Regional Training Center	733	741	703	
Del Mar	3,057	3,053	3,046		San Dieguito River	1,336	1,316	1,154	
Encinitas	2	2	2		San Marcos FPD	1	1	1	
National City	5,072	5,066	5,054		San Miguel FPD	6,500	6,425	6,264	
					San Ysidro Sanitation	13	13	13	
INDEPENDENT AGENCIES					Santa Fe Irrigation District	4,965	4,958	4,946	
Alpine FPD	465	252	887		Serra Cooperative Library System	215	215	214	
Bonita Sunnyside FPD	4,429	4,048	4,952		SDC Regional Airport Authority	180,616	178,689	182,931	
Borrego Springs FPD	939	813	1,228		Upper San Luis Rey Reservoir	35	35	37	
Canbrake County Water District	51	50	50		Vallecitos Water District	5,125	5,119	5,107	
Deer Springs FPD	8,858	8,946	8,224		Valley Center FPD	2,965	2,841	2,903	
Fallbrook Public UTL	14	14	14		Valley Cntr Cemetery	56	57	67	
Grossmont Healthcare District	1,007	1,005	1,003		Valley Ctr Cem Perpetual	251	251	250	
Public Agency Self Insurance System	3,357	3,353	3,345		Valley Ctr Water District	15,443	14,014	13,317	
Julian-Cuyamaca FPD	19	18	125		Vista FPD	2,268	2,265	2,260	
Lake Cuyamaca Rec & Park	79	74	65		Total Independent Agencies	571,759	507,805	514,987	5.48%
Lakeside Fire	4,177	3,873	5,629						
Leucadia Water District	9,473	9,461	9,439		Pooled Money Fund Total	\$7,565,120	\$7,919,180	\$9,411,084	100.00%

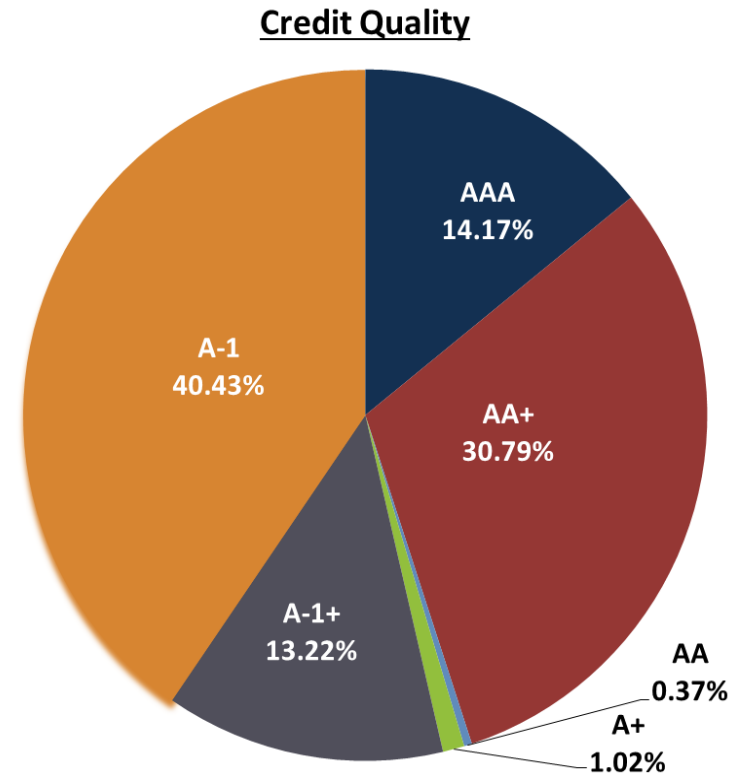
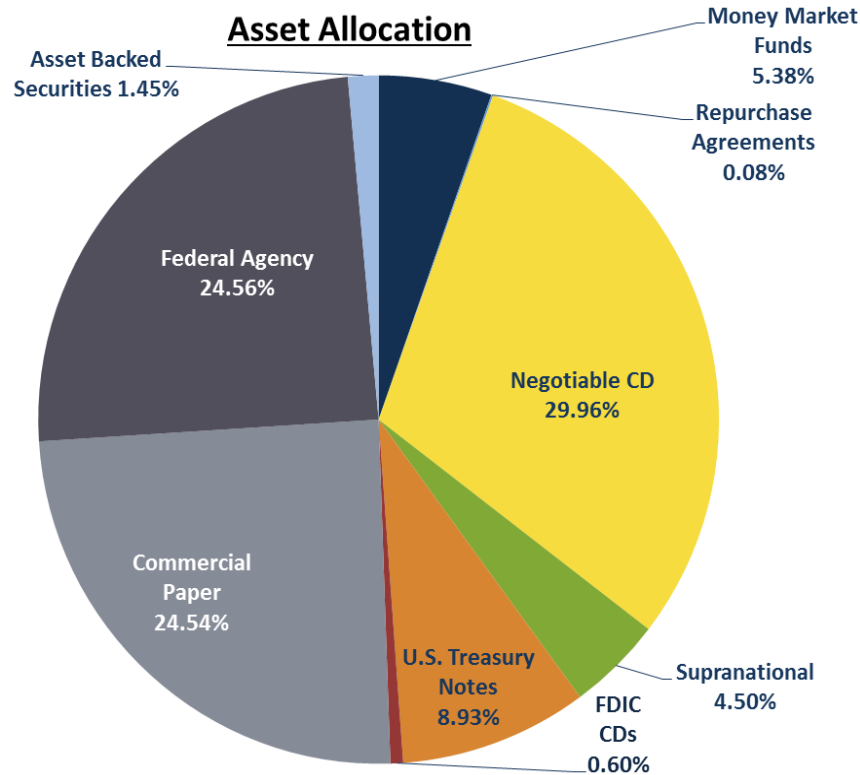
INVESTMENT FUND PARTICIPANTS

San Diego Pooled Money Fund
As of December 31, 2016



INVESTMENT FUND OVERVIEW

As of December 31, 2016





APPENDIX



INVESTMENT POLICY COMPLIANCE REPORT

County of San Diego Pooled Money Fund As of December 31, 2016

Category	Standard	Comment
Treasury Issues	No Limit	Complies - 9.1%
Agency Issues	35% per issuer	Complies
Local Agency Obligations	SP-1/A or MIG1/A or F-1/A minimum rating; 15% maximum; 5% per issuer	Complies
Banker's Acceptances	A-1 or P-1 or F-1 minimum rating; 40% maximum; 5% per issuer; 180 days max maturity	Complies
Commercial Paper	A-1/A or P-1/A or F-1/A minimum rating; 40% maximum; 5% per issuer; 270 days max maturity	Complies - 24.3%
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 - 0.1%
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 - 0.6%
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	AAA _m , or Aaa-mf, or AA _A mmf 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 - 1.5%
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 AAA _f /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 December 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	25,004,500.00	1.13	1.14	09/15/2018	12,555.50	5,342.50
Honda Auto Rec Owner Trust	10/31/2016	7,210,000.00	7,207,746.88	7,203,265.86	1.01	1.01	10/18/2018	2,629.65	(4,481.02)
Toyota Auto Receivables	08/10/2016	7,000,000.00	6,999,660.50	6,988,212.00	1.00	1.01	01/15/2019	3,111.12	(11,448.50)
John Deere Owner Trust	07/27/2016	12,000,000.00	11,999,268.00	11,986,188.00	1.09	1.10	02/15/2019	5,813.33	(13,080.00)
Honda Auto Rec Owner Trust	10/25/2016	21,000,000.00	20,999,414.10	20,949,873.00	1.04	1.04	04/18/2019	7,886.67	(49,541.10)
Harley-Davidson Credit Corp	06/15/2016	13,000,000.00	12,999,650.30	12,998,245.00	1.09	1.09	06/15/2019	6,297.78	(1,405.30)
American Honda Finance	05/30/2016	10,000,000.00	9,999,806.00	9,984,490.00	1.39	1.40	04/15/2020	5,935.94	(15,316.00)
American Honda Finance	12/22/2016	26,900,000.00	26,807,531.25	26,858,278.10	1.39	1.59	04/15/2020	9,347.75	50,746.85
Honda Auto Rec Owner Trust	12/10/2016	3,675,000.00	3,657,773.44	3,654,081.90	1.16	1.40	05/18/2020	1,421.00	(3,691.54)
Honda Auto Rec Owner Trust	10/25/2016	11,500,000.00	11,499,253.65	11,408,241.50	1.21	1.22	12/18/2020	5,024.86	(91,012.15)
Asset Backed Securities Subtotal:		137,285,000.00	137,169,261.62	137,035,375.36	1.17	1.22		60,023.60	(133,886.26)
CDARS									
Coronado Private Bank	10/20/2016	5,000,000.00	5,000,000.00	5,000,000.00	0.60	0.60	04/20/2017	3,533.94	0.00
Pacific Commerce Bank	12/22/2016	5,000,000.00	5,000,000.00	5,000,000.00	0.69	0.70	06/22/2017	13.03	0.00
CDARS Subtotal:		10,000,000.00	10,000,000.00	10,000,000.00	0.65	0.64		3,546.97	0.00
Collateralized CDs									
Banc of California	08/29/2016	20,000,000.00	20,000,000.00	20,000,000.00	0.51	0.52	02/28/2017	1,320.51	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	1,149.78	0.00
Torrey Pines Bank	09/26/2016	5,000,000.00	5,000,000.00	5,000,000.00	0.62	0.62	09/26/2017	509.39	0.00
Collateralized CDs Subtotal:		45,000,000.00	45,000,000.00	45,000,000.00	0.61	0.61		2,979.68	0.00
Commerical Paper									
JP Morgan	06/17/2016	50,000,000.00	49,997,638.89	49,766,250.00	0.85	0.88	01/03/2017	0.00	(231,388.89)
JP Morgan	06/23/2016	25,000,000.00	24,998,819.44	24,883,125.00	0.85	0.88	01/03/2017	0.00	(115,694.44)
Toyota Motor Credit Corp	04/14/2016	25,000,000.00	24,994,666.67	24,820,000.00	0.96	0.99	01/09/2017	0.00	(174,666.67)
Fortis/BNP Paribas Bank	06/28/2016	15,000,000.00	14,996,625.00	14,926,500.00	0.90	0.93	01/10/2017	0.00	(70,125.00)
JP Morgan	06/28/2016	35,000,000.00	34,992,562.50	34,838,020.00	0.85	0.88	01/10/2017	0.00	(154,542.50)
Toyota Motor Credit Corp	06/23/2016	50,000,000.00	49,988,611.11	49,786,350.00	0.82	0.85	01/11/2017	0.00	(202,261.11)
Toyota Motor Credit Corp	07/26/2016	50,000,000.00	49,988,333.33	49,786,350.00	0.84	0.86	01/11/2017	0.00	(201,983.33)
ING (US) Funding LLC	07/28/2016	50,000,000.00	49,982,500.00	49,753,500.00	1.05	1.07	01/13/2017	0.00	(229,000.00)
ING (US) Funding LLC	07/28/2016	50,000,000.00	49,971,763.89	49,738,400.00	1.07	1.09	01/20/2017	0.00	(233,363.89)

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund

As of December 31, 2016

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
ING (US) Funding LLC	07/28/2016	50,000,000.00	49,955,416.67	49,722,050.00	1.07	1.12	01/31/2017	0.00	(233,366.67)
Rabobank Nederland	07/14/2016	50,000,000.00	49,959,958.33	49,739,050.00	0.93	0.97	02/01/2017	0.00	(220,908.33)
Fortis/BNP Paribas Bank	11/16/2016	25,000,000.00	24,982,125.00	24,957,200.00	0.78	0.79	02/03/2017	0.00	(24,925.00)
Rabobank Nederland	08/10/2016	50,000,000.00	49,938,777.78	49,706,750.00	1.16	1.18	02/08/2017	0.00	(232,027.78)
ING (US) Funding LLC	08/02/2016	50,000,000.00	49,938,333.33	49,704,000.00	1.11	1.16	02/10/2017	0.00	(234,333.33)
Fortis/BNP Paribas Bank	11/16/2016	25,000,000.00	24,973,416.67	24,945,625.00	0.87	0.88	02/14/2017	0.00	(27,791.67)
Toyota Motor Credit Corp	11/16/2016	25,000,000.00	24,972,916.66	24,948,950.00	0.75	0.76	02/22/2017	0.00	(23,966.66)
ING (US) Funding LLC	08/02/2016	50,000,000.00	49,908,972.22	49,670,400.00	1.13	1.18	02/28/2017	0.00	(238,572.22)
ING (US) Funding LLC	08/19/2016	50,000,000.00	49,900,847.22	49,673,950.00	1.21	1.26	03/01/2017	0.00	(226,897.22)
Toyota Motor Credit Corp	10/27/2016	50,000,000.00	49,918,416.67	49,836,800.00	0.89	0.91	03/08/2017	0.00	(81,616.67)
Bank Tokyo-Mit UFJ NY	11/04/2016	25,000,000.00	24,954,194.44	24,915,125.00	0.97	0.99	03/10/2017	0.00	(39,069.44)
Fortis/BNP Paribas Bank	11/08/2016	50,000,000.00	49,880,097.22	49,807,300.00	0.97	0.99	03/31/2017	0.00	(72,797.22)
Bank Tokyo-Mit UFJ NY	10/20/2016	100,000,000.00	99,597,000.00	99,347,200.00	1.24	1.28	04/28/2017	0.00	(249,800.00)
Bank Tokyo-Mit UFJ NY	10/21/2016	100,000,000.00	99,597,000.00	99,347,200.00	1.24	1.28	04/28/2017	0.00	(249,800.00)
Bank Tokyo-Mit UFJ NY	10/27/2016	50,000,000.00	49,793,333.34	49,679,650.00	1.24	1.28	05/01/2017	0.00	(113,683.34)
Toyota Motor Credit Corp	12/28/2016	25,000,000.00	24,914,166.67	24,911,300.00	1.03	1.05	05/01/2017	0.00	(2,866.67)
Fortis/BNP Paribas Bank	11/21/2016	75,000,000.00	74,722,958.34	74,629,800.00	1.09	1.11	05/03/2017	0.00	(93,158.34)
ING (US) Funding LLC	12/28/2016	50,000,000.00	49,818,694.44	49,812,750.00	1.07	1.09	05/03/2017	0.00	(5,944.44)
Toyota Motor Credit Corp	11/28/2016	100,000,000.00	99,657,722.23	99,562,300.00	1.01	1.03	05/03/2017	0.00	(95,422.23)
Cooperatieve Rabobank	11/23/2016	25,000,000.00	24,907,000.00	24,877,750.00	1.08	1.10	05/05/2017	0.00	(29,250.00)
Fortis/BNP Paribas Bank	11/23/2016	50,000,000.00	49,809,500.00	49,751,000.00	1.08	1.10	05/08/2017	0.00	(58,500.00)
ING (US) Funding LLC	12/28/2016	50,000,000.00	49,794,916.66	49,788,950.00	1.07	1.09	05/19/2017	0.00	(5,966.66)
ING (US) Funding LLC	11/28/2016	50,000,000.00	49,750,000.00	49,693,300.00	1.20	1.23	05/31/2017	0.00	(56,700.00)
Cooperatieve Rabobank	09/23/2016	100,000,000.00	99,479,888.89	99,135,400.00	1.24	1.28	06/01/2017	0.00	(344,488.89)
Toyota Motor Credit Corp	09/23/2016	25,000,000.00	24,873,118.06	24,789,075.00	1.21	1.25	06/01/2017	0.00	(84,043.06)
Bank Tokyo-Mit UFJ NY	12/15/2016	50,000,000.00	49,674,666.66	49,644,400.00	1.28	1.32	07/03/2017	0.00	(30,266.66)
Fortis/BNP Paribas Bank	12/15/2016	200,000,000.00	198,698,666.69	198,577,600.00	1.28	1.32	07/03/2017	0.00	(121,066.69)
JP Morgan	12/15/2016	350,000,000.00	347,661,805.57	347,446,750.00	1.30	1.34	07/05/2017	0.00	(215,055.57)
Toyota Motor Credit Corp	12/28/2016	50,000,000.00	49,694,236.11	49,687,600.00	1.19	1.23	07/05/2017	0.00	(6,636.11)
Toyota Motor Credit Corp	12/28/2016	25,000,000.00	24,821,236.11	24,817,825.00	1.22	1.26	07/31/2017	0.00	(3,411.11)
Commerical Paper Subtotal:		2,325,000,000.00	2,316,460,902.81	2,311,425,545.00	1.12	1.14		0.00	(5,035,357.81)
FDIC CDs									
East West Bank	08/08/2016	250,000.00	250,000.00	250,000.00	0.51	0.52	02/06/2017	121.25	0.00
Pacific Commerce Bank	08/12/2016	250,000.00	250,000.00	250,000.00	0.45	0.46	02/12/2017	68.76	0.00

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund

As of December 31, 2016

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Torrey Pines Bank	09/03/2016	99,500.00	99,500.00	99,500.00	0.63	0.63	09/01/2017	49.80	0.00
SD Private Bank	10/24/2016	250,000.00	250,000.00	250,000.00	0.70	0.70	10/24/2017	190.37	0.00
FDIC CDs Subtotal:		849,500.00	849,500.00	849,500.00	0.56	0.56		430.18	0.00

Federal Agency

Federal Home Loan Mtg Corp	02/26/2014	25,000,000.00	25,005,095.26	25,011,250.00	0.88	0.73	02/22/2017	78,385.41	6,154.74
Federal National Mtg Assn	03/14/2013	25,000,000.00	25,000,000.00	25,004,500.00	0.75	0.75	03/14/2017	55,729.17	4,500.00
Federal National Mtg Assn	03/10/2014	50,000,000.00	49,983,017.41	50,019,500.00	0.75	0.86	04/20/2017	73,958.33	36,482.59
Federal Farm Credit Bank	09/11/2015	15,000,000.00	15,003,605.15	15,008,250.00	0.75	0.67	04/24/2017	20,937.50	4,644.85
Federal National Mtg Assn	12/18/2015	25,000,000.00	25,360,149.11	25,381,500.00	5.00	0.97	05/11/2017	173,611.11	21,350.89
Federal Home Loan Mtg Corp	01/09/2015	10,000,000.00	10,015,679.44	10,021,900.00	1.25	0.81	05/12/2017	17,013.89	6,220.56
Federal Home Loan Mtg Corp	02/26/2014	30,000,000.00	30,012,917.21	30,046,200.00	1.00	0.91	06/29/2017	1,666.67	33,282.79
Federal Home Loan Mtg Corp	07/25/2012	20,000,000.00	19,999,773.33	20,026,400.00	1.00	1.00	07/25/2017	86,666.67	26,626.67
Federal Home Loan Bank	04/08/2016	15,000,000.00	15,009,314.10	14,997,150.00	0.75	0.66	08/28/2017	38,437.50	(12,164.10)
Federal Home Loan Bank	09/20/2012	35,000,000.00	34,974,422.79	34,982,850.00	0.75	0.86	09/08/2017	82,395.84	8,427.21
Federal Farm Credit Bank	09/14/2015	25,000,000.00	25,000,000.00	25,000,250.00	0.78	0.78	09/14/2017	57,958.33	250.00
Federal Home Loan Mtg Corp	11/18/2015	19,000,000.00	19,015,784.44	19,018,430.00	1.00	0.89	09/29/2017	48,555.56	2,645.56
Federal Home Loan Bank	10/05/2015	25,000,000.00	25,000,000.00	24,963,500.00	0.73	0.73	10/05/2017	43,597.22	(36,500.00)
Federal Farm Credit Bank	11/18/2015	21,000,000.00	20,959,272.20	20,954,850.00	0.65	0.90	10/13/2017	29,575.00	(4,422.20)
Federal National Mtg Assn	11/27/2013	40,000,000.00	39,937,189.50	40,005,600.00	0.88	1.07	10/26/2017	63,194.44	68,410.50
Federal Home Loan Bank	10/14/2015	35,000,000.00	36,295,914.74	36,252,300.00	5.00	0.74	11/17/2017	213,888.89	(43,614.74)
Federal National Mtg Assn	12/27/2012	35,000,000.00	34,987,886.11	34,960,450.00	0.88	0.91	12/27/2017	3,402.78	(27,436.11)
Federal Farm Credit Bank	02/20/2015	20,000,000.00	20,000,000.00	20,011,000.00	1.11	1.11	02/20/2018	80,783.33	11,000.00
Federal Home Loan Mtg Corp	02/26/2014	30,000,000.00	29,863,039.97	29,961,000.00	0.88	1.27	03/07/2018	83,125.00	97,960.03
Federal National Mtg Assn	04/30/2013	50,000,000.00	49,995,343.06	49,797,500.00	1.00	1.01	04/30/2018	84,722.22	(197,843.06)
Federal National Mtg Assn	04/30/2013	50,000,000.00	50,000,000.00	49,797,500.00	1.00	1.00	04/30/2018	84,722.22	(202,500.00)
Federal National Mtg Assn	05/16/2013	25,000,000.00	24,978,855.80	24,898,750.00	1.00	1.07	04/30/2018	42,361.11	(80,105.80)
Federal National Mtg Assn	01/22/2014	15,000,000.00	14,868,425.27	14,958,000.00	0.88	1.53	05/21/2018	14,583.33	89,574.73
Federal Home Loan Mtg Corp	02/27/2014	25,000,000.00	26,255,956.99	26,355,750.00	4.88	1.30	06/13/2018	60,937.50	99,793.01
Federal Home Loan Mtg Corp	09/29/2015	25,000,000.00	25,000,000.00	24,888,500.00	1.05	1.05	06/29/2018	1,458.33	(111,500.00)
Federal National Mtg Assn	02/19/2016	35,000,000.00	35,138,370.15	35,000,700.00	1.13	0.87	07/20/2018	176,093.75	(137,670.15)
Federal Home Loan Mtg Corp	10/27/2015	25,000,000.00	25,000,000.00	24,825,750.00	1.00	1.00	07/27/2018	106,944.44	(174,250.00)
Federal Home Loan Bank	08/14/2015	25,000,000.00	25,033,198.61	24,999,250.00	1.20	1.12	08/14/2018	114,166.67	(33,948.61)

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund As of December 31, 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	10/26/2015	35,000,000.00	35,088,259.01	34,979,700.00	1.13	0.97	09/14/2018	117,031.25	(108,559.01)
Federal National Mtg Assn	01/21/2014	30,000,000.00	30,109,382.29	30,347,700.00	1.88	1.65	09/18/2018	160,937.50	238,317.71
Federal Home Loan Bank	03/28/2016	25,000,000.00	25,000,000.00	24,961,000.00	1.05	1.05	09/28/2018	67,812.50	(39,000.00)
Federal Home Loan Mtg Corp	10/28/2016	25,000,000.00	25,000,000.00	24,864,500.00	1.05	1.05	10/26/2018	45,937.50	(135,500.00)
Federal Home Loan Mtg Corp	02/23/2016	25,000,000.00	25,000,000.00	24,878,500.00	1.05	1.05	11/23/2018	27,708.33	(121,500.00)
Federal National Mtg Assn	01/21/2014	30,000,000.00	29,943,658.42	30,226,200.00	1.63	1.73	11/27/2018	46,041.67	282,541.58
Federal Home Loan Mtg Corp	06/14/2016	47,400,000.00	47,400,000.00	47,225,094.00	1.25	1.25	12/14/2018	27,979.17	(174,906.00)
Federal Home Loan Mtg Corp	07/25/2016	25,000,000.00	25,000,000.00	24,809,750.00	1.00	1.00	01/25/2019	108,333.33	(190,250.00)
Federal National Mtg Assn	03/22/2016	27,135,000.00	27,135,000.00	27,045,997.20	1.27	1.30	02/26/2019	119,657.82	(89,002.80)
Federal National Mtg Assn	03/11/2016	25,000,000.00	25,000,000.00	24,912,000.00	1.30	1.30	03/15/2019	95,694.44	(88,000.00)
Federal Farm Credit Bank	03/18/2016	25,000,000.00	25,000,000.00	24,888,500.00	1.28	1.28	03/21/2019	88,888.89	(111,500.00)
Federal Farm Credit Bank	10/19/2016	20,000,000.00	20,000,000.00	19,890,800.00	1.17	1.17	05/16/2019	29,250.00	(109,200.00)
Federal Home Loan Mtg Corp	06/06/2016	25,000,000.00	25,000,000.00	24,781,250.00	1.25	1.25	06/06/2019	21,701.39	(218,750.00)
Federal Home Loan Bank	06/22/2016	25,000,000.00	25,380,752.57	25,121,250.00	1.63	0.99	06/14/2019	19,184.03	(259,502.57)
Federal National Mtg Assn	07/08/2015	20,000,000.00	20,188,302.95	20,209,800.00	1.75	1.36	06/20/2019	10,694.44	21,497.05
Federal Home Loan Mtg Corp	07/26/2016	25,000,000.00	25,000,000.00	24,586,250.00	1.07	1.07	07/26/2019	115,173.61	(413,750.00)
Federal Home Loan Mtg Corp	06/27/2016	25,000,000.00	25,215,386.00	24,897,000.00	1.25	0.91	08/01/2019	130,208.33	(318,386.00)
Federal Home Loan Mtg Corp	08/23/2016	25,000,000.00	25,000,000.00	24,582,750.00	1.15	1.15	08/23/2019	102,222.22	(417,250.00)
Federal Farm Credit Bank	08/26/2016	50,000,000.00	50,000,000.00	49,290,500.00	1.00	1.00	08/26/2019	173,611.11	(709,500.00)
Federal Farm Credit Bank	12/06/2016	25,000,000.00	25,000,000.00	24,882,250.00	1.48	1.63	09/06/2019	25,694.44	(117,750.00)
Federal National Mtg Assn	09/30/2016	35,000,000.00	34,980,004.72	34,434,400.00	1.13	1.15	09/09/2019	99,531.25	(545,604.72)
Federal National Mtg Assn	09/13/2016	50,000,000.00	50,000,000.00	49,303,000.00	1.15	1.15	09/13/2019	172,500.00	(697,000.00)
Federal Home Loan Mtg Corp	03/30/2016	25,000,000.00	25,000,000.00	24,901,000.00	1.40	1.40	09/30/2019	88,472.22	(99,000.00)
Federal Home Loan Mtg Corp	11/21/2014	25,000,000.00	24,648,507.35	24,853,750.00	1.25	1.79	10/02/2019	77,256.94	205,242.65
Federal National Mtg Assn	10/04/2016	25,000,000.00	25,000,000.00	24,651,000.00	1.20	1.20	10/04/2019	72,500.00	(349,000.00)
Federal National Mtg Assn	10/28/2016	25,000,000.00	25,000,000.00	24,650,250.00	1.30	1.30	10/28/2019	56,875.00	(349,750.00)
Federal Home Loan Bank	01/09/2015	20,000,000.00	20,435,048.84	20,486,200.00	2.38	1.61	12/13/2019	23,750.00	51,151.16
Federal Farm Credit Bank	12/27/2016	25,000,000.00	25,000,000.00	25,010,250.00	1.70	1.70	12/27/2019	4,722.22	10,250.00
Federal National Mtg Assn	03/30/2016	25,000,000.00	25,000,000.00	24,861,250.00	1.38	1.38	12/30/2019	954.86	(138,750.00)
Federal Home Loan Mtg Corp	07/28/2016	50,000,000.00	50,000,000.00	49,149,000.00	1.10	1.10	01/28/2020	233,750.00	(851,000.00)
Federal Home Loan Mtg Corp	05/19/2015	25,000,000.00	24,825,925.93	24,806,250.00	1.38	1.59	05/01/2020	57,291.67	(19,675.93)
Federal Farm Credit Bank	06/29/2016	25,000,000.00	25,000,000.00	24,424,250.00	1.42	1.42	06/29/2020	1,972.22	(575,750.00)
Federal Farm Credit Bank	11/09/2016	25,000,000.00	25,000,000.00	24,334,500.00	1.36	1.36	11/09/2020	49,111.11	(665,500.00)
Federal Home Loan Bank	09/21/2016	25,000,000.00	25,113,071.03	24,526,500.00	1.38	1.26	02/18/2021	95,486.11	(586,571.03)

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund

As of December 31, 2016

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal National Mtg Assn	06/17/2016	15,000,000.00	15,008,407.76	14,575,050.00	1.25	1.24	05/06/2021	28,645.83	(433,357.76)
Federal National Mtg Assn	09/21/2016	25,000,000.00	24,934,674.17	24,291,750.00	1.25	1.31	05/06/2021	47,743.06	(642,924.17)
Federal Home Loan Bank	07/14/2016	15,000,000.00	15,429,108.86	14,832,600.00	1.88	1.21	06/11/2021	15,625.00	(596,508.86)
Federal Home Loan Mtg Corp	07/12/2016	25,000,000.00	25,000,000.00	24,697,750.00	1.13	2.02	07/12/2021	132,031.25	(302,250.00)
Federal Home Loan Bank	08/04/2016	35,000,000.00	34,864,497.70	33,784,100.00	1.13	1.21	07/14/2021	160,781.25	(1,080,397.70)
Federal Home Loan Mtg Corp	07/20/2016	25,000,000.00	25,000,000.00	24,353,250.00	1.25	1.61	07/20/2021	139,756.94	(646,750.00)
Federal National Mtg Assn	07/20/2016	14,500,000.00	14,500,000.00	14,113,575.00	1.25	1.61	07/20/2021	81,059.03	(386,425.00)
Federal Home Loan Mtg Corp	07/27/2016	25,000,000.00	25,000,000.00	24,373,250.00	1.35	1.61	07/27/2021	144,375.00	(626,750.00)
Federal National Mtg Assn	07/27/2016	25,000,000.00	25,000,000.00	24,673,750.00	1.00	1.89	07/27/2021	106,944.44	(326,250.00)
Federal National Mtg Assn	07/27/2016	14,445,000.00	14,445,000.00	14,039,239.45	1.25	1.48	07/27/2021	77,240.63	(405,760.05)
Federal Home Loan Mtg Corp	08/03/2016	25,000,000.00	25,000,000.00	24,590,500.00	1.00	1.93	08/03/2021	102,777.78	(409,500.00)
Federal Home Loan Mtg Corp	10/05/2016	20,000,000.00	19,778,469.95	19,255,200.00	1.13	1.37	08/12/2021	53,750.00	(523,269.95)
Federal National Mtg Assn	09/21/2016	35,000,000.00	34,832,928.31	33,826,450.00	1.25	1.36	08/17/2021	121,527.78	(1,006,478.31)
Federal Home Loan Mtg Corp	09/07/2016	25,000,000.00	25,000,000.00	24,624,000.00	1.00	1.86	09/07/2021	79,166.67	(376,000.00)
Federal Home Loan Mtg Corp	09/30/2016	20,000,000.00	20,000,000.00	19,668,200.00	1.15	1.80	09/30/2021	58,138.89	(331,800.00)
Federal Home Loan Mtg Corp	09/30/2016	12,000,000.00	12,000,000.00	11,861,280.00	1.50	1.68	09/30/2021	45,500.00	(138,720.00)
Federal National Mtg Assn	11/08/2016	35,000,000.00	34,888,978.47	34,050,450.00	1.38	1.44	10/07/2021	70,850.70	(838,528.97)
Federal Home Loan Mtg Corp	10/07/2016	25,000,000.00	25,000,000.00	24,841,750.00	1.00	1.98	10/07/2021	58,333.33	(158,250.00)
Federal Home Loan Mtg Corp	10/28/2016	50,000,000.00	50,000,000.00	49,138,000.00	1.25	1.98	10/28/2021	109,375.00	(862,000.00)
Federal National Mtg Assn	12/21/2016	25,000,000.00	25,000,000.00	24,816,500.00	2.05	2.05	12/21/2021	14,236.11	(183,500.00)
Federal Home Loan Bank	12/21/2016	25,000,000.00	25,000,000.00	24,859,750.00	1.80	2.14	12/21/2021	12,500.00	(140,250.00)
Federal Farm Credit Bank	12/27/2016	35,000,000.00	35,000,000.00	35,000,000.00	2.44	2.44	12/27/2021	9,488.89	0.00
Federal Home Loan Bank	12/28/2016	25,000,000.00	25,000,000.00	24,936,500.00	1.90	2.31	12/28/2021	3,958.33	(63,500.00)
Federal Agency Subtotal:		2,315,480,000.00	2,318,838,574.97	2,300,123,865.65	1.34	1.28		6,180,613.69	(18,714,709.32)
Money Market Accounts									
BlackRock	06/01/2015	1,000,000.00	1,000,000.00	1,000,000.00	0.23	0.23		722.34	0.00
CalTrust	06/01/2015	35,000,000.00	35,000,000.00	35,105,000.00	0.51	0.51		15,832.97	105,000.00
CalTrust	12/07/2015	1,600,000.00	1,600,000.00	1,600,000.00	0.31	0.31		15,125.45	0.00
Fidelity Government Fund	06/21/2016	130,000,000.00	130,000,000.00	130,000,000.00	0.32	0.32		12,546.45	0.00
Federated Government Fund	06/30/2016	131,200,000.00	131,200,000.00	131,200,000.00	0.31	0.31		24,374.05	0.00
Morgan Stanley	06/01/2015	209,000,000.00	209,000,000.00	209,000,000.00	0.30	0.30		34,340.20	0.00
Money Market Accounts Subtotal:		507,800,000.00	507,800,000.00	507,905,000.00	0.32	0.32		102,941.46	105,000.00

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Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Negotiable CDs									
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	233,750.00	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	120,000.00	0.00
Sumitomo Mitsui Bank NY	10/05/2016	25,000,000.00	25,000,000.00	25,000,000.00	0.93	0.94	01/11/2017	56,833.33	0.00
Sumitomo Mitsui Bank NY	10/14/2016	50,000,000.00	50,000,000.00	50,000,000.00	0.92	0.93	01/11/2017	100,944.44	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	231,250.00	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	462,500.00	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	363,361.11	0.00
Bank of Nova Scotia	08/10/2016	50,000,000.00	50,000,000.00	50,000,000.00	1.13	1.15	01/31/2017	226,000.00	0.00
Sumitomo Mitsui Bank NY	11/04/2016	50,000,000.00	50,000,000.00	50,000,000.00	0.86	0.87	01/31/2017	69,277.78	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	249,375.00	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	122,888.89	0.00
Mizuho Bank LTD	10/27/2016	50,000,000.00	50,000,000.00	50,000,000.00	0.89	0.90	02/01/2017	81,583.33	0.00
Svenska Hndl NY	08/31/2016	50,000,000.00	50,000,000.00	50,000,000.00	1.07	1.09	02/08/2017	182,791.67	0.00
Sumitomo Mitsui Bank NY	11/04/2016	25,000,000.00	25,000,000.00	25,000,000.00	0.86	0.87	02/10/2017	34,437.50	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	191,041.67	0.00
Svenska Hndl NY	09/06/2016	25,000,000.00	25,000,000.00	25,000,000.00	1.11	1.13	02/16/2017	90,187.50	0.00
Svenska Hndl NY	09/06/2016	25,000,000.00	25,000,000.00	25,000,000.00	1.11	1.13	02/21/2017	90,187.50	0.00
Bank of Nova Scotia	08/29/2016	50,000,000.00	50,000,000.00	50,000,000.00	1.23	1.25	02/24/2017	213,541.67	0.00
Canadian Imp Bk Comm NY	08/29/2016	50,000,000.00	50,000,000.00	50,000,000.00	1.23	1.25	02/28/2017	213,541.67	0.00
Royal Bank of Canada	08/29/2016	100,000,000.00	100,000,000.00	100,000,000.00	1.22	1.24	02/28/2017	423,611.11	0.00
Bank of Nova Scotia	08/19/2016	25,000,000.00	25,000,000.00	25,000,000.00	1.20	1.22	03/01/2017	112,500.00	0.00
Norinchukin NY	11/17/2016	25,000,000.00	25,000,000.00	25,000,000.00	0.91	0.92	03/03/2017	28,437.50	0.00
Norinchukin NY	11/17/2016	25,000,000.00	25,000,000.00	25,000,000.00	0.93	0.94	03/08/2017	29,062.50	0.00
Toronto Dominion NY	12/29/2016	50,000,000.00	50,000,000.00	50,000,000.00	0.92	0.93	03/10/2017	3,833.33	0.00
Norinchukin NY	11/17/2016	25,000,000.00	25,000,000.00	25,000,000.00	0.97	0.98	03/21/2017	30,312.50	0.00
Mizuho Bank LTD	12/29/2016	50,000,000.00	50,000,000.00	50,000,000.00	1.05	1.07	03/29/2017	4,375.00	0.00
Bank of Montreal	12/16/2016	50,000,000.00	50,000,000.00	50,000,000.00	1.10	1.12	03/31/2017	24,444.44	0.00
Bank Tokyo-Mit UFJ NY	10/05/2016	100,000,000.00	100,000,000.00	100,000,000.00	1.23	1.25	03/31/2017	300,666.67	0.00
Mizuho Bank LTD	12/28/2016	50,000,000.00	50,000,000.00	50,000,000.00	1.05	1.07	03/31/2017	5,833.33	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	185,701.39	0.00
Norinchukin NY	10/27/2016	50,000,000.00	50,000,000.00	50,000,000.00	1.26	1.28	05/01/2017	115,500.00	0.00
Sumitomo Mitsui Bank NY	11/21/2016	25,000,000.00	25,000,000.00	25,000,000.00	1.05	1.07	05/03/2017	29,895.83	0.00
Sumitomo Mitsui Bank NY	11/23/2016	25,000,000.00	25,000,000.00	25,000,000.00	1.05	1.07	05/05/2017	28,437.50	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
Norinchukin NY	12/16/2016	125,000,000.00	125,000,000.00	125,000,000.00	1.18	1.20	05/09/2017	65,555.56	0.00
Toronto Dominion NY	12/29/2016	25,000,000.00	25,000,000.00	25,000,000.00	1.13	1.15	05/12/2017	2,354.17	0.00
Toronto Dominion NY	12/29/2016	25,000,000.00	25,000,000.00	25,000,000.00	1.13	1.15	05/15/2017	2,354.17	0.00
Bank Tokyo-Mit UFJ NY	11/29/2016	25,000,000.00	25,000,000.00	25,000,000.00	1.27	1.29	05/31/2017	29,104.17	0.00
Nordea Bank Finland	11/01/2016	75,000,000.00	75,000,000.00	75,000,000.00	1.09	1.10	05/31/2017	137,885.42	0.00
Norinchukin NY	11/29/2016	50,000,000.00	50,000,000.00	50,000,000.00	1.26	1.28	05/31/2017	57,750.00	0.00
Mizuho Bank LTD	12/16/2016	75,000,000.00	75,000,000.00	75,000,000.00	1.20	1.22	06/01/2017	40,000.00	0.00
Mizuho Bank LTD	12/16/2016	25,000,000.00	25,000,000.00	25,000,000.00	1.20	1.22	06/02/2017	13,333.33	0.00
Norinchukin NY	12/16/2016	50,000,000.00	50,000,000.00	50,000,000.00	1.24	1.26	06/08/2017	27,555.56	0.00
Bank of Nova Scotia	09/23/2016	25,000,000.00	25,000,000.00	25,000,000.00	1.32	1.34	06/30/2017	91,666.67	0.00
Bank of Nova Scotia	09/28/2016	85,000,000.00	85,000,000.00	85,000,000.00	1.26	1.28	06/30/2017	282,625.00	0.00
Norinchukin NY	12/15/2016	75,000,000.00	75,000,000.00	75,000,000.00	1.30	1.32	06/30/2017	46,041.67	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	534,000.00	0.00
Swedbank NY	09/29/2016	65,000,000.00	65,000,000.00	65,000,000.00	1.14	1.16	06/30/2017	193,483.33	0.00
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	275,000.00	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	546,944.44	0.00
Bank of Nova Scotia	12/16/2016	75,000,000.00	75,000,000.00	75,000,000.00	1.25	1.27	07/05/2017	41,666.67	0.00
Bank of Nova Scotia	12/19/2016	85,000,000.00	85,000,000.00	85,000,000.00	1.25	1.27	07/05/2017	38,368.06	0.00
Bank of Nova Scotia	12/28/2016	25,000,000.00	25,000,000.00	25,000,000.00	1.23	1.25	07/05/2017	3,416.67	0.00
Bank of America Corp	12/19/2016	40,000,000.00	40,000,000.00	40,000,000.00		1.23	07/05/2017	17,477.78	0.00
Royal Bank of Canada	12/28/2016	75,000,000.00	75,000,000.00	75,000,000.00	1.21	1.23	07/11/2017	10,083.33	0.00
Cooperatieve Rabobank	09/21/2016	21,000,000.00	21,000,000.00	21,000,000.00	1.32	1.34	07/17/2017	78,540.00	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	42,520.83	0.00
Cooperatieve Rabobank	09/21/2016	25,000,000.00	25,000,000.00	25,000,000.00	1.39	1.41	09/15/2017	98,458.33	0.00
Cooperatieve Rabobank	09/21/2016	25,000,000.00	25,000,000.00	25,000,000.00	1.40	1.42	10/16/2017	99,166.67	0.00
Cooperatieve Rabobank	09/21/2016	25,000,000.00	25,000,000.00	25,000,000.00	1.40	1.42	11/15/2017	99,166.67	0.00
Negotiable CDs Subtotal:		2,828,500,000.00	2,828,500,000.00	2,828,500,000.00	1.12	1.13		7,530,622.66	0.00
Repurchase Agreements									
Wells Fargo Bank NA	06/30/2015	7,914,929.46	7,914,929.46	7,914,929.46	0.01	0.01		5.86	0.00
Repurchase Agreements Subtotal:		7,914,929.46	7,914,929.46	7,914,929.46	0.01	0.01		5.86	0.00
Supranational Callable									
Intl Bank For Recon and Dev	08/22/2016	24,350,000.00	24,347,947.60	24,350,000.00	1.12	1.12	12/03/2018	22,726.67	2,052.40
Intl Bank For Recon and Dev	04/26/2016	25,000,000.00	25,000,000.00	24,783,000.00	1.25	1.25	04/26/2019	56,423.61	(217,000.00)

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Intl Bank For Recon and Dev	04/26/2016	25,000,000.00	25,000,000.00	24,783,000.00	1.25	1.25	04/26/2019	56,423.61	(217,000.00)
Intl Bank For Recon and Dev	09/30/2016	25,000,000.00	25,000,000.00	25,000,000.00	1.20	1.20	09/30/2019	75,833.33	0.00
Intl Bank For Recon and Dev	09/30/2016	25,000,000.00	25,000,000.00	25,000,000.00	1.20	1.20	09/30/2019	75,833.33	0.00
Intl Bank For Recon and Dev	11/10/2016	25,000,000.00	25,000,000.00	24,687,250.00	1.30	1.30	10/25/2019	46,041.66	(312,750.00)
Intl Bank For Recon and Dev	10/30/2015	25,000,000.00	25,000,000.00	24,830,500.00	1.00	1.00	10/15/2020	52,861.11	(169,500.00)
Intl Bank For Recon and Dev	12/28/2016	7,000,000.00	6,993,015.33	7,000,000.00	2.10	2.15	12/28/2021	1,633.33	6,984.67
Supranational Callable Subtotal:		181,350,000.00	181,340,962.93	180,433,750.00	1.22	1.23		387,776.65	(907,212.93)

Suprationals

Intl Bank For Recon and Dev	06/23/2015	25,000,000.00	24,999,180.39	24,933,000.00	1.00	1.00	11/15/2017	31,944.45	(66,180.39)
Intl Bank For Recon and Dev	06/23/2015	25,000,000.00	24,999,180.39	24,933,000.00	1.00	1.00	11/15/2017	31,944.45	(66,180.39)
Intl Bank For Recon and Dev	06/23/2015	25,000,000.00	24,999,180.39	24,933,000.00	1.00	1.00	11/15/2017	31,944.45	(66,180.39)
Intl Bank For Recon and Dev	04/30/2015	50,000,000.00	49,960,176.00	49,796,500.00	1.00	1.06	06/15/2018	22,222.22	(163,676.00)
Intl Bank For Recon and Dev	09/21/2016	22,000,000.00	21,980,224.07	21,862,720.00	0.88	0.93	07/19/2018	53,434.33	(117,504.07)
Intl Bank For Recon and Dev	10/07/2015	25,000,000.00	24,975,004.64	24,876,250.00	1.00	1.06	10/05/2018	59,722.22	(98,754.64)
Intl Bank For Recon and Dev	12/23/2016	25,000,000.00	24,582,195.45	24,625,000.00	1.13	1.72	11/27/2019	6,231.94	42,804.55
International Finance Corp	07/20/2016	25,000,000.00	24,885,497.64	23,976,750.00	1.13	1.23	07/20/2021	125,781.25	(908,747.64)
International Finance Corp	10/07/2016	12,500,000.00	12,370,868.11	11,988,375.00	1.13	1.36	07/20/2021	32,812.50	(382,493.11)
Intl Bank For Recon and Dev	11/23/2016	10,000,000.00	10,000,000.00	9,792,000.00	1.75	1.77	11/23/2021	18,958.33	(208,000.00)
Suprationals Subtotal:		244,500,000.00	243,751,507.08	241,716,595.00	1.05	1.16		414,996.14	(2,034,912.08)

Treasury Coupon Securities

U.S. Treasury	12/24/2014	15,000,000.00	15,001,005.77	15,006,000.00	0.88	0.79	01/31/2017	54,925.27	4,994.23
U.S. Treasury	03/12/2012	15,000,000.00	14,999,325.56	15,010,050.00	0.88	0.90	02/28/2017	44,595.99	10,724.44
U.S. Treasury	09/04/2015	20,000,000.00	20,020,835.15	20,024,800.00	1.00	0.57	03/31/2017	51,098.90	3,964.85
U.S. Treasury	09/29/2015	35,000,000.00	35,034,843.21	35,039,900.00	0.88	0.57	04/30/2017	52,451.66	5,056.79
U.S. Treasury	06/08/2012	15,000,000.00	15,203,260.48	15,209,700.00	4.50	0.73	05/15/2017	87,638.12	6,439.52
U.S. Treasury	06/05/2015	10,000,000.00	10,085,388.69	10,086,700.00	2.75	0.65	05/31/2017	24,175.82	1,311.31
U.S. Treasury	10/20/2015	40,000,000.00	40,384,844.51	40,362,400.00	2.50	0.54	06/30/2017	502,762.43	(22,444.51)
U.S. Treasury	10/12/2012	15,000,000.00	14,986,599.98	14,984,700.00	0.50	0.66	07/31/2017	31,385.87	(1,899.98)
U.S. Treasury	02/29/2016	15,000,000.00	15,140,339.95	15,144,150.00	2.38	0.75	07/31/2017	149,082.88	3,810.05
U.S. Treasury	12/24/2014	15,000,000.00	15,080,076.93	15,110,100.00	1.88	1.05	08/31/2017	95,562.85	30,023.07
U.S. Treasury	02/29/2016	45,000,000.00	45,326,985.15	45,330,300.00	1.88	0.77	08/31/2017	286,688.54	3,314.85

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U.S. Treasury	09/04/2015	22,000,000.00	22,042,266.89	22,034,320.00	1.00	0.72	09/15/2017	65,635.36	(7,946.89)
U.S. Treasury	06/07/2013	15,000,000.00	15,122,299.78	15,125,400.00	1.88	0.87	10/31/2017	48,169.89	3,100.22
U.S. Treasury	04/06/2016	10,000,000.00	10,095,018.00	10,083,600.00	1.88	0.72	10/31/2017	32,113.26	(11,418.00)
U.S. Treasury	05/20/2015	10,000,000.00	10,126,703.13	10,122,700.00	2.25	0.84	11/30/2017	19,780.22	(4,003.13)
U.S. Treasury	04/06/2016	15,000,000.00	15,208,060.28	15,184,050.00	2.25	0.72	11/30/2017	29,670.33	(24,010.28)
U.S. Treasury	04/06/2016	10,000,000.00	10,025,735.74	10,010,600.00	1.00	0.73	12/15/2017	4,670.33	(15,135.74)
U.S. Treasury	01/07/2013	15,000,000.00	14,990,854.33	14,975,400.00	0.75	0.81	12/31/2017	56,560.77	(15,454.33)
U.S. Treasury	04/06/2016	10,000,000.00	10,014,599.38	9,995,300.00	0.88	0.73	01/15/2018	40,421.20	(19,299.38)
U.S. Treasury	12/24/2014	15,000,000.00	15,222,669.17	15,266,550.00	2.63	1.22	01/31/2018	164,775.82	43,880.83
U.S. Treasury	06/07/2013	15,000,000.00	14,964,551.63	14,964,900.00	0.75	0.96	02/28/2018	38,225.14	348.37
U.S. Treasury	06/07/2013	15,000,000.00	14,998,506.97	14,994,150.00	1.00	1.01	05/31/2018	13,186.81	(4,356.97)
U.S. Treasury	06/22/2016	25,000,000.00	25,128,857.62	25,024,500.00	1.13	0.77	06/15/2018	13,135.30	(104,357.62)
U.S. Treasury	02/12/2014	15,000,000.00	15,003,519.94	15,066,750.00	1.38	1.36	07/31/2018	86,311.14	63,230.06
U.S. Treasury	11/13/2013	15,000,000.00	15,027,811.63	15,093,750.00	1.50	1.38	08/31/2018	76,450.28	65,938.37
U.S. Treasury	12/05/2013	10,000,000.00	9,963,466.16	10,014,500.00	1.25	1.45	11/30/2018	10,989.01	51,033.84
U.S. Treasury	02/20/2014	15,000,000.00	14,920,356.62	15,008,850.00	1.25	1.52	01/31/2019	78,464.67	88,493.38
U.S. Treasury	04/17/2014	15,000,000.00	14,990,980.65	15,118,950.00	1.63	1.65	03/31/2019	62,276.79	127,969.35
U.S. Treasury	06/16/2014	15,000,000.00	14,930,205.45	15,069,150.00	1.50	1.70	05/31/2019	19,780.22	138,944.55
U.S. Treasury	06/27/2016	25,000,000.00	25,445,780.67	25,115,250.00	1.50	0.75	05/31/2019	32,967.03	(330,530.67)
U.S. Treasury	11/08/2016	40,000,000.00	40,678,488.07	40,298,400.00	1.63	0.94	06/30/2019	95,409.71	(380,088.07)
U.S. Treasury	07/15/2016	10,000,000.00	9,989,770.62	9,854,700.00	0.75	0.79	07/15/2019	34,646.74	(135,070.62)
U.S. Treasury	08/21/2014	15,000,000.00	14,996,334.40	15,104,850.00	1.63	1.64	07/31/2019	102,004.08	108,515.60
U.S. Treasury	12/09/2016	42,000,000.00	42,352,325.92	42,293,580.00	1.63	1.29	07/31/2019	42,656.25	(58,745.92)
U.S. Treasury	10/24/2014	15,000,000.00	15,098,394.58	15,147,600.00	1.75	1.50	09/30/2019	67,067.31	49,205.42
U.S. Treasury	12/08/2014	15,000,000.00	14,922,914.41	15,031,050.00	1.50	1.69	11/30/2019	19,780.22	108,135.59
U.S. Treasury	01/09/2015	15,000,000.00	15,052,918.19	15,073,800.00	1.63	1.50	12/31/2019	122,548.34	20,881.81
U.S. Treasury	02/12/2016	20,000,000.00	20,199,558.42	19,924,200.00	1.38	1.04	01/31/2020	115,081.52	(275,358.42)
U.S. Treasury	04/09/2015	10,000,000.00	9,970,233.81	9,920,300.00	1.25	1.35	02/29/2020	42,472.38	(49,933.81)
U.S. Treasury	02/12/2016	20,000,000.00	20,191,536.28	19,904,600.00	1.38	1.06	02/29/2020	93,439.23	(286,936.28)
U.S. Treasury	04/09/2015	10,000,000.00	9,927,180.02	9,870,700.00	1.13	1.36	03/31/2020	28,743.13	(56,480.02)
U.S. Treasury	06/05/2015	15,000,000.00	14,930,678.64	14,954,250.00	1.50	1.64	05/31/2020	19,780.22	23,571.36
U.S. Treasury	06/17/2016	35,000,000.00	35,438,316.23	34,304,200.00	1.38	1.08	05/31/2021	42,307.69	(1,134,116.23)
U.S. Treasury	09/07/2016	5,000,000.00	4,997,081.32	4,839,250.00	1.13	1.14	06/30/2021	17,733.51	(157,831.32)

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San Diego Pooled Money Fund

As of December 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	09/07/2016	5,000,000.00	5,243,460.74	5,078,300.00	2.25	1.15	07/31/2021	35,461.95	(165,160.74)
U.S. Treasury	10/06/2016	25,000,000.00	24,853,078.86	24,114,250.00	1.13	1.25	09/30/2021	67,221.84	(738,828.86)
U.S. Treasury	12/09/2016	15,000,000.00	14,945,040.56	14,888,100.00	1.75	1.83	11/30/2021	16,586.54	(56,940.56)
Treasury Coupon Securities		839,000,000.00	843,273,060.49	840,179,600.00	1.55	1.02		3,236,892.56	(3,093,460.49)
Subtotal:									
Grand Total		9,442,679,429.46	9,440,898,699.36	9,411,084,160.47	1.17	1.12		17,920,829.45	(29,814,538.89)

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
3894	Commercial Paper	Natixis US Finance C	0.31	Redemption	160,000,000.00	12/01/2016
3895	Commercial Paper	Natixis US Finance C	0.41	Purchase	(279,996,811.13)	12/01/2016
2955	Money Market Funds	BlackRock	0.24	Redemption	40,000,000.00	12/01/2016
3249	Money Market Funds	CalTrust	0.31	Redemption	50,000,000.00	12/01/2016
3608	Money Market Funds	Fidelity Government	0.32	Redemption	60,000,000.00	12/01/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	3,510,249.27	12/01/2016
3895	Commercial Paper	Natixis US Finance C	0.41	Redemption	280,000,000.00	12/02/2016
3896	Commercial Paper	Natixis US Finance C	0.82	Purchase	(269,990,775.02)	12/02/2016
3630	Money Market Funds	Federated Government	0.31	Purchase	(12,700,000.00)	12/02/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(40,242.87)	12/02/2016
3896	Commercial Paper	Natixis US Finance C	0.82	Redemption	270,000,000.00	12/05/2016
3897	Commercial Paper	Natixis US Finance C	0.41	Purchase	(309,996,469.41)	12/05/2016
3608	Money Market Funds	Fidelity Government	0.32	Purchase	(47,600,000.00)	12/05/2016
2956	Money Market Funds	Morgan Stanley	0.30	Purchase	(75,000,000.00)	12/05/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(9,925,423.11)	12/05/2016
3899	Commercial Paper	Credit Agricole CIB	0.40	Purchase	(99,998,888.90)	12/06/2016
3897	Commercial Paper	Natixis US Finance C	0.41	Redemption	310,000,000.00	12/06/2016
3898	Commercial Paper	Natixis US Finance C	0.41	Purchase	(399,995,444.48)	12/06/2016
3900	Federal Agencies	Federal Farm Credit	1.48	Purchase	(25,000,000.00)	12/06/2016
3630	Money Market Funds	Federated Government	0.31	Redemption	31,700,000.00	12/06/2016
3608	Money Market Funds	Fidelity Government	0.32	Redemption	35,000,000.00	12/06/2016
2956	Money Market Funds	Morgan Stanley	0.30	Redemption	35,000,000.00	12/06/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	5,469,354.03	12/06/2016
3899	Commercial Paper	Credit Agricole CIB	0.40	Redemption	100,000,000.00	12/07/2016
3603	Commercial Paper	Fortis/BNP Paribas B	0.91	Redemption	25,000,000.00	12/07/2016
3583	Commercial Paper	JP Morgan	0.87	Redemption	50,000,000.00	12/07/2016
3898	Commercial Paper	Natixis US Finance C	0.41	Redemption	400,000,000.00	12/07/2016
3901	Commercial Paper	Natixis US Finance C	0.41	Purchase	(374,995,729.20)	12/07/2016
3249	Money Market Funds	CalTrust	0.31	Purchase	(200,000,000.00)	12/07/2016
3630	Money Market Funds	Federated Government	0.31	Purchase	(200,000,000.00)	12/07/2016
3608	Money Market Funds	Fidelity Government	0.32	Redemption	13,800,000.00	12/07/2016
2956	Money Market Funds	Morgan Stanley	0.30	Purchase	(200,000,000.00)	12/07/2016
3601	Negotiable CD	UBS AG Stamford	0.89	Redemption	25,000,000.00	12/07/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	688,095.20	12/07/2016

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
3903	Commercial Paper	Credit Agricole CIB	0.40	Purchase	(99,998,888.90)	12/08/2016
3901	Commercial Paper	Natixis US Finance C	0.41	Redemption	375,000,000.00	12/08/2016
3902	Commercial Paper	Natixis US Finance C	0.41	Purchase	(399,995,444.48)	12/08/2016
3630	Money Market Funds	Federated Government	0.31	Redemption	12,500,000.00	12/08/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(53,910,832.36)	12/08/2016
3903	Commercial Paper	Credit Agricole CIB	0.40	Redemption	100,000,000.00	12/09/2016
3905	Commercial Paper	Credit Agricole CIB	0.40	Purchase	(299,989,999.98)	12/09/2016
3902	Commercial Paper	Natixis US Finance C	0.41	Redemption	400,000,000.00	12/09/2016
3904	Commercial Paper	Natixis US Finance C	0.41	Purchase	(399,986,333.36)	12/09/2016
3249	Money Market Funds	CalTrust	0.31	Redemption	50,000,000.00	12/09/2016
3630	Money Market Funds	Federated Government	0.31	Redemption	37,700,000.00	12/09/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	54,092,973.01	12/09/2016
3907	U.S. Treasury Notes	U.S. Treasury	1.75	Purchase	(14,950,826.33)	12/09/2016
3908	U.S. Treasury Notes	U.S. Treasury	1.63	Purchase	(42,603,892.66)	12/09/2016
3906	Asset Backed Securities	Honda Auto Rec Owner	1.16	Purchase	(3,662,746.94)	12/10/2016
3905	Commercial Paper	Credit Agricole CIB	0.40	Redemption	300,000,000.00	12/12/2016
3909	Commercial Paper	Credit Agricole CIB	0.40	Purchase	(439,995,111.07)	12/12/2016
3904	Commercial Paper	Natixis US Finance C	0.41	Redemption	400,000,000.00	12/12/2016
3910	Commercial Paper	Natixis US Finance C	0.41	Purchase	(439,994,988.92)	12/12/2016
3630	Money Market Funds	Federated Government	0.31	Redemption	800,000.00	12/12/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(17,631,287.71)	12/12/2016
3909	Commercial Paper	Credit Agricole CIB	0.40	Redemption	440,000,000.00	12/13/2016
3911	Commercial Paper	Credit Agricole CIB	0.40	Purchase	(454,994,944.40)	12/13/2016
3910	Commercial Paper	Natixis US Finance C	0.41	Redemption	440,000,000.00	12/13/2016
3912	Commercial Paper	Natixis US Finance C	0.41	Purchase	(454,994,818.10)	12/13/2016
3608	Money Market Funds	Fidelity Government	0.32	Purchase	(162,200,000.00)	12/13/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	22,723,109.66	12/13/2016
3911	Commercial Paper	Credit Agricole CIB	0.40	Redemption	455,000,000.00	12/14/2016
3914	Commercial Paper	Credit Agricole CIB	0.40	Purchase	(459,994,888.85)	12/14/2016
3912	Commercial Paper	Natixis US Finance C	0.41	Redemption	455,000,000.00	12/14/2016
3913	Commercial Paper	Natixis US Finance C	0.41	Purchase	(459,994,761.15)	12/14/2016
3915	Commercial Paper	Prudential Funding L	0.45	Purchase	(49,999,375.00)	12/14/2016
3249	Money Market Funds	CalTrust	0.31	Redemption	8,300,000.00	12/14/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	2,037,949.34	12/14/2016

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
3580	Asset Backed Securities	American Honda Finan	1.13	Redemption	1,153,163.83	12/15/2016
3581	Asset Backed Securities	American Honda Finan	1.39	Redemption	249,755.36	12/15/2016
3594	Asset Backed Securities	Harley-Davidson Cred	1.09	Redemption	426,313.42	12/15/2016
3917	Commercial Paper	Bank Tokyo-Mit UFJ N	1.28	Purchase	(49,644,444.44)	12/15/2016
3914	Commercial Paper	Credit Agricole CIB	0.40	Redemption	460,000,000.00	12/15/2016
3921	Commercial Paper	Credit Agricole CIB	0.64	Purchase	(459,991,822.21)	12/15/2016
3919	Commercial Paper	Fortis/BNP Paribas B	1.28	Purchase	(198,577,777.80)	12/15/2016
3916	Commercial Paper	JP Morgan	1.30	Purchase	(347,446,944.46)	12/15/2016
3913	Commercial Paper	Natixis US Finance C	0.41	Redemption	460,000,000.00	12/15/2016
3920	Commercial Paper	Natixis US Finance C	0.66	Purchase	(459,991,566.64)	12/15/2016
3915	Commercial Paper	Prudential Funding L	0.45	Redemption	50,000,000.00	12/15/2016
3918	Commercial Paper	Prudential Funding L	0.60	Purchase	(49,999,166.67)	12/15/2016
3249	Money Market Funds	CalTrust	0.31	Redemption	150,000,000.00	12/15/2016
3630	Money Market Funds	Federated Government	0.31	Redemption	75,000,000.00	12/15/2016
3630	Money Market Funds	Federated Government	0.31	Redemption	100,000,000.00	12/15/2016
3608	Money Market Funds	Fidelity Government	0.32	Redemption	54,000,000.00	12/15/2016
3608	Money Market Funds	Fidelity Government	0.32	Redemption	100,000,000.00	12/15/2016
2956	Money Market Funds	Morgan Stanley	0.30	Redemption	75,000,000.00	12/15/2016
2956	Money Market Funds	Morgan Stanley	0.30	Redemption	100,000,000.00	12/15/2016
3922	Negotiable CD	Norinchukin NY	1.30	Purchase	(75,000,000.00)	12/15/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	1,583,722.36	12/15/2016
3921	Commercial Paper	Credit Agricole CIB	0.64	Redemption	460,000,000.00	12/16/2016
3926	Commercial Paper	Credit Agricole CIB	0.64	Purchase	(29,998,400.00)	12/16/2016
3928	Commercial Paper	Credit Agricole CIB	0.64	Purchase	(274,985,333.32)	12/16/2016
3684	Commercial Paper	ING (US) Funding LLC	0.94	Redemption	50,000,000.00	12/16/2016
3920	Commercial Paper	Natixis US Finance C	0.66	Redemption	460,000,000.00	12/16/2016
3930	Commercial Paper	Natixis US Finance C	0.66	Purchase	(449,975,250.00)	12/16/2016
3918	Commercial Paper	Prudential Funding L	0.60	Redemption	50,000,000.00	12/16/2016
3623	Commercial Paper	Rabobank Nederland	0.80	Redemption	50,000,000.00	12/16/2016
3249	Money Market Funds	CalTrust	0.31	Redemption	16,800,000.00	12/16/2016
3630	Money Market Funds	Federated Government	0.31	Redemption	6,100,000.00	12/16/2016
3608	Money Market Funds	Fidelity Government	0.32	Redemption	39,200,000.00	12/16/2016
2956	Money Market Funds	Morgan Stanley	0.30	Redemption	34,500,000.00	12/16/2016
3927	Negotiable CD	Bank of Montreal	1.10	Purchase	(50,000,000.00)	12/16/2016

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
3931	Negotiable CD	Bank of Nova Scotia	1.25	Purchase	(75,000,000.00)	12/16/2016
3923	Negotiable CD	Mizuho Bank LTD	1.20	Purchase	(25,000,000.00)	12/16/2016
3924	Negotiable CD	Mizuho Bank LTD	1.20	Purchase	(75,000,000.00)	12/16/2016
3925	Negotiable CD	Norinchukin NY	1.24	Purchase	(50,000,000.00)	12/16/2016
3929	Negotiable CD	Norinchukin NY	1.18	Purchase	(125,000,000.00)	12/16/2016
3602	Negotiable CD	UBS AG Stamford	0.89	Redemption	100,000,000.00	12/16/2016
3632	Negotiable CD	UBS AG Stamford	0.87	Redemption	50,000,000.00	12/16/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(4,570,868.28)	12/16/2016
3926	Commercial Paper	Credit Agricole CIB	0.64	Redemption	30,000,000.00	12/19/2016
3928	Commercial Paper	Credit Agricole CIB	0.64	Redemption	275,000,000.00	12/19/2016
3933	Commercial Paper	Credit Agricole CIB	0.64	Purchase	(39,999,288.89)	12/19/2016
3930	Commercial Paper	Natixis US Finance C	0.66	Redemption	450,000,000.00	12/19/2016
3932	Commercial Paper	Natixis US Finance C	0.66	Purchase	(424,992,208.31)	12/19/2016
3936	Commercial Paper	Rabobank Nederland	0.65	Purchase	(124,997,743.05)	12/19/2016
3630	Money Market Funds	Federated Government	0.31	Redemption	14,000,000.00	12/19/2016
3935	Negotiable CD	Bank of America Corp	0.00	Purchase	(40,000,000.00)	12/19/2016
3934	Negotiable CD	Bank of Nova Scotia	1.25	Purchase	(85,000,000.00)	12/19/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	4,696,552.36	12/19/2016
3933	Commercial Paper	Credit Agricole CIB	0.64	Redemption	40,000,000.00	12/20/2016
3937	Commercial Paper	Credit Agricole CIB	0.65	Purchase	(169,996,930.56)	12/20/2016
3932	Commercial Paper	Natixis US Finance C	0.66	Redemption	425,000,000.00	12/20/2016
3938	Commercial Paper	Natixis US Finance C	0.66	Purchase	(424,992,208.31)	12/20/2016
3936	Commercial Paper	Rabobank Nederland	0.65	Redemption	125,000,000.00	12/20/2016
2956	Money Market Funds	Morgan Stanley	0.30	Purchase	(19,000,000.00)	12/20/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	120,197.79	12/20/2016
3937	Commercial Paper	Credit Agricole CIB	0.65	Redemption	170,000,000.00	12/21/2016
3940	Commercial Paper	Credit Agricole CIB	0.65	Purchase	(129,997,652.77)	12/21/2016
3938	Commercial Paper	Natixis US Finance C	0.66	Redemption	425,000,000.00	12/21/2016
3939	Commercial Paper	Natixis US Finance C	0.66	Purchase	(424,992,208.31)	12/21/2016
3941	Federal Agencies	Federal Home Loan Ba	1.80	Purchase	(25,000,000.00)	12/21/2016
3942	Federal Agencies	Federal National Mtg	2.05	Purchase	(25,000,000.00)	12/21/2016
2955	Money Market Funds	BlackRock	0.24	Redemption	2,600,000.00	12/21/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(1,772,085.28)	12/21/2016
3946	Asset Backed Securities	American Honda Finan	1.39	Purchase	(26,822,072.19)	12/22/2016

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
3943	Commercial Paper	ABBEY NATL TREASURY	0.67	Purchase	(69,998,697.22)	12/22/2016
3940	Commercial Paper	Credit Agricole CIB	0.65	Redemption	130,000,000.00	12/22/2016
3939	Commercial Paper	Natixis US Finance C	0.66	Redemption	425,000,000.00	12/22/2016
3944	Commercial Paper	Natixis US Finance C	0.66	Purchase	(424,992,208.31)	12/22/2016
3609	Local CD	Pacific Commerce Ban	0.45	Redemption	5,000,000.00	12/22/2016
3955	Local CD	Pacific Commerce Ban	0.69	Purchase	(5,000,000.00)	12/22/2016
3249	Money Market Funds	CalTrust	0.31	Redemption	3,400,000.00	12/22/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(2,285,071.57)	12/22/2016
3943	Commercial Paper	ABBEY NATL TREASURY	0.67	Redemption	70,000,000.00	12/23/2016
3949	Commercial Paper	ABBEY NATL TREASURY	0.67	Purchase	(399,970,222.24)	12/23/2016
3944	Commercial Paper	Natixis US Finance C	0.66	Redemption	425,000,000.00	12/23/2016
3950	Commercial Paper	Natixis US Finance C	0.66	Purchase	(219,983,866.65)	12/23/2016
3948	Federal Agencies	Intl Bank For Recon	1.13	Purchase	(24,599,330.56)	12/23/2016
3630	Money Market Funds	Federated Government	0.31	Purchase	(24,000,000.00)	12/23/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	1,241,616.94	12/23/2016
3949	Commercial Paper	ABBEY NATL TREASURY	0.67	Redemption	400,000,000.00	12/27/2016
3952	Commercial Paper	Credit Agricole CIB	0.65	Purchase	(229,995,847.21)	12/27/2016
3950	Commercial Paper	Natixis US Finance C	0.66	Redemption	220,000,000.00	12/27/2016
3951	Commercial Paper	Natixis US Finance C	0.66	Purchase	(449,991,749.97)	12/27/2016
3953	Federal Agencies	Federal Farm Credit	2.44	Purchase	(35,000,000.00)	12/27/2016
3954	Federal Agencies	Federal Farm Credit	1.70	Purchase	(25,000,000.00)	12/27/2016
3630	Money Market Funds	Federated Government	0.31	Redemption	5,700,000.00	12/27/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	2,589,134.58	12/27/2016
3952	Commercial Paper	Credit Agricole CIB	0.65	Redemption	230,000,000.00	12/28/2016
3965	Commercial Paper	Credit Agricole CIB	0.65	Purchase	(49,999,097.22)	12/28/2016
3966	Commercial Paper	Credit Agricole CIB	0.65	Purchase	(49,999,097.22)	12/28/2016
3969	Commercial Paper	ING (US) Funding LLC	1.07	Purchase	(49,812,750.00)	12/28/2016
3970	Commercial Paper	ING (US) Funding LLC	1.07	Purchase	(49,788,972.22)	12/28/2016
3951	Commercial Paper	Natixis US Finance C	0.66	Redemption	450,000,000.00	12/28/2016
3956	Commercial Paper	Natixis US Finance C	0.66	Purchase	(449,991,749.97)	12/28/2016
3960	Commercial Paper	Toyota Motor Credit	1.22	Purchase	(24,817,847.22)	12/28/2016
3961	Commercial Paper	Toyota Motor Credit	1.03	Purchase	(24,911,305.56)	12/28/2016
3962	Commercial Paper	Toyota Motor Credit	1.19	Purchase	(49,687,625.00)	12/28/2016
2002	Federal Agencies	Federal Home Loan Ba	0.63	Redemption	50,000,000.00	12/28/2016

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
3958	Federal Agencies	Federal Home Loan Ba	1.90	Purchase	(25,000,000.00)	12/28/2016
3630	Money Market Funds	Federated Government	0.31	Purchase	(12,100,000.00)	12/28/2016
3971	Negotiable CD	Bank of Nova Scotia	1.23	Purchase	(25,000,000.00)	12/28/2016
3957	Negotiable CD	Mizuho Bank LTD	1.05	Purchase	(50,000,000.00)	12/28/2016
3964	Negotiable CD	Royal Bank of Canada	1.21	Purchase	(75,000,000.00)	12/28/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	2,285,910.79	12/28/2016
3963	Supranationals	Intl Bank For Recon	2.10	Purchase	(6,993,000.00)	12/28/2016
3965	Commercial Paper	Credit Agricole CIB	0.65	Redemption	50,000,000.00	12/29/2016
3966	Commercial Paper	Credit Agricole CIB	0.65	Redemption	50,000,000.00	12/29/2016
3956	Commercial Paper	Natixis US Finance C	0.66	Redemption	450,000,000.00	12/29/2016
3972	Commercial Paper	Natixis US Finance C	0.66	Purchase	(399,992,666.64)	12/29/2016
3630	Money Market Funds	Federated Government	0.31	Redemption	1,700,000.00	12/29/2016
3695	Negotiable CD	Canadian Imp Bk Comm	0.98	Redemption	50,000,000.00	12/29/2016
3976	Negotiable CD	Mizuho Bank LTD	1.05	Purchase	(50,000,000.00)	12/29/2016
3973	Negotiable CD	Toronto Dominion NY	1.13	Purchase	(25,000,000.00)	12/29/2016
3974	Negotiable CD	Toronto Dominion NY	0.92	Purchase	(50,000,000.00)	12/29/2016
3975	Negotiable CD	Toronto Dominion NY	1.13	Purchase	(25,000,000.00)	12/29/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(3,853,304.46)	12/29/2016
3972	Commercial Paper	Natixis US Finance C	0.66	Redemption	400,000,000.00	12/30/2016
3630	Money Market Funds	Federated Government	0.31	Purchase	(100,600,000.00)	12/30/2016
3608	Money Market Funds	Fidelity Government	0.32	Purchase	(125,000,000.00)	12/30/2016
2956	Money Market Funds	Morgan Stanley	0.30	Purchase	(150,000,000.00)	12/30/2016
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(2,868,506.59)	12/30/2016
3135	U.S. Treasury Notes	U.S. Treasury	3.25	Redemption	40,000,000.00	12/31/2016
Grand Total					(1,493,447,713.71)	

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