



COUNTY OF SAN DIEGO INVESTMENT POOL  
**TREASURY INVESTMENT RESULTS**

**JAN**  
**2017**

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# SUMMARY PORTFOLIO STATISTICS

## County of San Diego Pooled Money Fund

As of January 31, 2017

	Par Value	Book Value	Market Value	% of Portfolio	Market Price	WAM	WAC	YTM	YTW	Accrued Interest	Unrealized Gain/Loss
Asset Backed Securities	136,191,858	136,076,149	135,904,469	1.53	99.789	912	-	1.223	1.223	66,764	(171,679)
CDARS	10,000,000	10,000,000	10,000,000	0.11	100.000	110	-	0.644	0.644	6,517	-
Collateralized CDs	45,000,000	45,000,000	45,000,000	0.50	100.000	63	-	0.609	0.609	11,763	-
Commercial Paper Disc	2,445,000,000	2,438,419,521	2,433,272,080	27.36	99.521	103	-	1.055	1.055	-	(5,147,441)
FDIC CDs	849,500	849,500	849,500	0.01	100.000	108	-	0.562	0.562	292	-
Federal Agency - Step Up	360,945,000	360,945,000	356,091,335	4.05	98.655	1,695	91	1.932	1.422	750,281	(4,853,666)
Federal Agency Amer Callable	50,000,000	50,000,000	49,827,250	0.56	99.655	775	45	1.290	1.290	238,333	(172,750)
Federal Agency Berm Callable	369,535,000	369,480,346	367,955,106	4.15	99.572	683	70	1.163	1.163	935,018	(1,525,240)
Federal Agency Coupon Securities	1,035,000,000	1,038,124,122	1,032,397,890	11.65	99.763	714	105	1.131	1.131	3,744,351	(5,726,232)
Federal Agency Euro Callable	525,000,000	524,999,807	520,665,500	5.89	99.174	912	155	1.264	1.264	1,211,638	(4,334,307)
Money Market Accounts	113,500,000	113,500,000	113,605,000	1.27	100.093	1	-	0.375	0.375	82,301	105,000
Negotiable CDs	2,503,500,000	2,503,500,000	2,503,500,000	28.09	100.000	106	-	1.161	1.161	7,780,558	-
Repurchase Agreements	5,756,025	5,756,025	5,756,025	0.06	100.000	1	-	0.010	0.010	2	-
Supranational Callable	181,350,000	181,341,171	180,016,500	2.03	99.265	975	138	1.225	1.225	573,162	(1,324,671)
Suprationals	269,500,000	268,408,392	266,637,745	3.01	98.941	754	22	1.203	1.151	406,553	(1,770,647)
Treasury Coupon Securities	864,000,000	867,527,262	864,648,660	9.73	100.078	687	-	1.056	1.056	2,411,418	(2,878,602)
Totals for January 2017	8,915,127,383	8,913,927,295	8,886,127,060	100.00	99.656	419	101	1.146	1.123	18,218,951	(27,800,235)
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)
Change From Prior Month	(527,552,046)	(526,971,404)	(524,957,100)		0.028	18	(2)	0.031	0.026	298,122	2,014,304
Portfolio Effective Duration	0.93 years										
	Monthly Return	Annualized	Fiscal Year To Date Return	Annualized	Calendar Year To Date Return	Annualized					
Book Value	0.095%	1.122%	0.592%	1.004%	0.095%	1.122%					
Market Value	0.096%	1.125%	0.592%	1.005%	0.901%	0.898%					

### Note

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

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

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

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

\* All Investments held during the month of January 2017 were in compliance with the Investment Policy dated January 1, 2017.

# CASH FLOW ANALYSIS

## County of San Diego Pooled Money Fund

As of January 31, 2017

	Jan-17	Feb-17	Mar-17	Apr-17	May-17	Jun-17	Jul-17
Beginning Pool Book Balance	9,440,899	8,913,927	8,556,576	8,855,776	9,908,376	9,112,876	8,388,476
<b>MAIN CASH FLOW ITEMS</b>							
<b>INFLOWS:</b>							
Reverse Repos	0	0	0	0	0	0	0
Interest Income On Pool	8,127	5,500	7,500	5,600	8,500	6,000	7,500
Taxes Collected	175,510	165,000	465,000	1,600,000	41,500	54,000	65,000
School Deposits	448,290	300,000	675,000	305,000	350,000	410,000	270,000
County Deposits	244,444	280,850	297,000	301,000	270,000	333,500	379,456
Retirement	3,346	0	0	0	0	0	0
Voluntaries	4,685	0	0	0	2,000	0	0
Maturities/Sales Outside Pool	5,362	3,120	5,000	0	0	0	0
	889,764	754,470	1,449,500	2,211,600	672,000	803,500	721,956
<b>OUTFLOWS:</b>							
Schools	566,439	720,701	732,000	588,000	787,500	1,010,000	803,000
County	303,303	305,000	333,300	319,000	300,000	330,400	507,500
Retirement	7,289	7,000	9,000	7,000	7,000	7,000	517,000
Voluntaries	65,755	51,000	35,000	55,000	40,500	45,000	65,000
Tax Apportionment	501,284	25,000	41,000	190,000	332,500	135,500	11,000
Reverse Repos	0	0	0	0	0	0	0
Purchases/ Purchases Outside of Pool	0	3,120	0	0	0	0	0
	1,444,070	1,111,821	1,150,300	1,159,000	1,467,500	1,527,900	1,903,500
<b>TOTAL</b>	(554,306)	(357,351)	299,200	1,052,600	(795,500)	(724,400)	(1,181,544)
<b>PROJECTED/ACTUAL MONTH END POOL BALANCE</b>	8,913,927	8,556,576	8,855,776	9,908,376	9,112,876	8,388,476	7,206,932
<b>LIQUIDITY PROJECTIONS</b>							
<b>INCREASE / DECREASE DUE TO INVESTMENT ACTIVITY</b>							
Maturities		740,000	643,495	301,475	1,055,000	1,060,000	1,061,000
Sales/Calls		0	0	0	0	0	0
Investments Purchased		65,000	68,495	26,475	95,000	85,000	21,000
		675,000	575,000	275,000	960,000	975,000	1,040,000
Net Main Cash Flow (see above)		(357,351)	299,200	1,052,600	(795,500)	(724,400)	(1,181,544)
<b>PROJECTED/ACTUAL MONTH END LIQUIDITY</b>	<b>119,256</b>	<b>436,905</b>	<b>1,311,105</b>	<b>2,638,705</b>	<b>2,803,205</b>	<b>3,053,805</b>	<b>2,912,261</b>

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

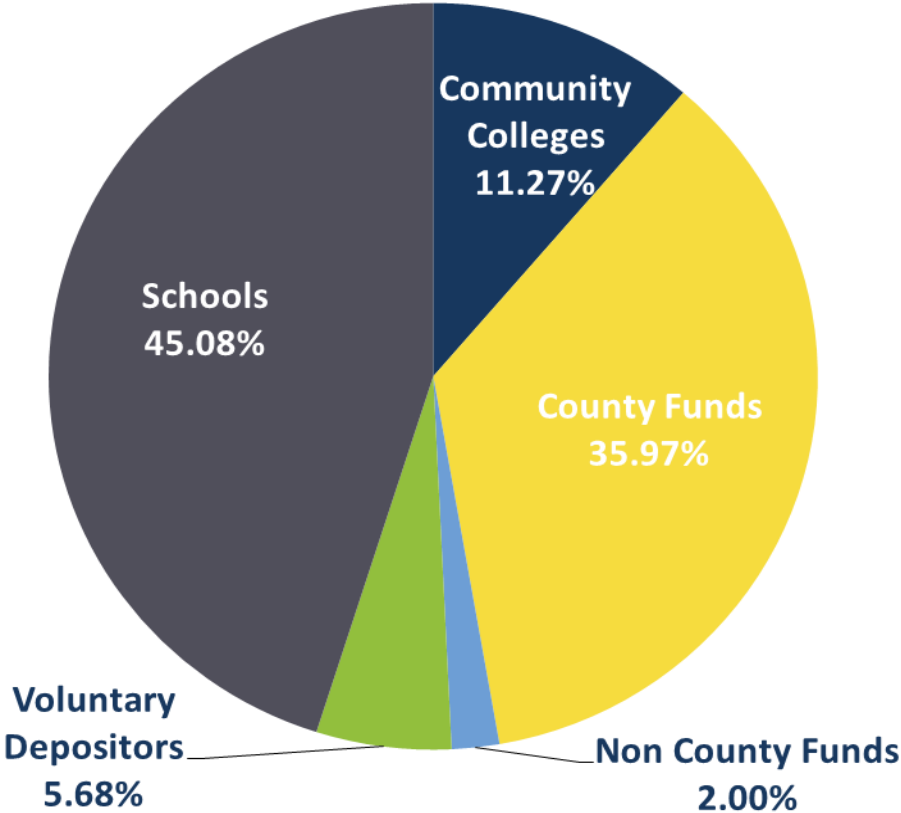
## San Diego Pooled Money Fund

As of January 31, 2017

PARTICIPANT	(\$'000)				PARTICIPANT	(\$'000)			
	FMV 11/30/16	FMV 12/31/16	FMV 01/31/17	% of Total		FMV 11/30/16	FMV 12/31/16	FMV 01/31/17	% of Total
<b>COUNTY</b>	\$1,593,211	\$1,994,741	\$ 858,084	9.66%	Lower Sweetwater FPD	425	525	487	
<b>COUNTY - SPECIAL TRUST FUNDS</b>	1,788,639	2,224,504	2,338,367	26.31%	Metropolitan Transit System	12,874	6,446	6,212	
<b>NON-COUNTY INVESTMENT FUNDS</b>	176,096	174,682	177,289	2.00%	Mission Resource Conservation District	291	301	307	
<b>SCHOOLS - (K THRU 12)</b>	2,998,842	3,576,148	4,005,991	45.08%	North County Cemetery District	1,152	1,158	1,166	
					North County Cemetry Perpetual	1,626	1,632	1,655	
					North County Cemetery	826	916	1,141	
<b>COMMUNITY COLLEGES</b>					North County Dispatch	3,788	4,288	4,270	
San Diego	294,160	324,547	361,619	4.07%	North County Fire	1,636	2,036	2,259	
Grossmont	87,631	92,373	106,745	1.20%	Otay Water District Investment	13,346	13,315	13,390	
Mira Costa	11,108	34,634	44,234	0.50%	Pine Valley FPD	216	120	117	
Palomar	268,779	277,778	290,007	3.26%	Pomerado Cemetery District	1,576	1,718	1,809	
Southwestern	192,910	196,690	198,835	2.24%	Ramona Cemetery District	446	479	589	
<b>Total Community Colleges</b>	<b>854,588</b>	<b>926,022</b>	<b>1,001,440</b>	<b>11.27%</b>	Ramona Cemetery Perpetual	367	366	380	
					Rancho Santa Fe FPD	10,561	12,245	13,625	
<b>SDCERA</b>	610	4,188	4,178		Rincon del Diablo Municipal Water District	3,015	3,008	3,025	
<b>SANCAL</b>	1,712	1,674	1,684		San Diego Housing Commission	17,032	16,992	17,088	
<b>SANDAG</b>	139,387	140,884	137,872		San Diego Geographic Information Source	992	740	666	
					San Diego Law Library	2,841	2,841	2,910	
<b>CITIES</b>					San Diego Local Agency Formation Comrr	1,534	1,381	1,292	
Chula Vista	34,584	34,503	34,697		San Diego Regional Training Center	741	703	572	
Del Mar	3,053	3,046	3,063		San Dieguito River	1,316	1,154	1,090	
Encinitas	2	2	2		San Marcos FPD	1	1	1	
National City	5,066	5,054	5,082		San Miguel FPD	6,425	6,264	8,024	
					San Ysidro Sanitation	13	13	13	
<b>INDEPENDENT AGENCIES</b>					Santa Fe Irrigation District	4,958	4,946	4,974	
Alpine FPD	252	887	1,415		Serra Cooperative Library System	215	214	216	
Bonita Sunnyside FPD	4,048	4,952	5,503		SDC Regional Airport Authority	178,689	182,931	164,792	
Borrego Springs FPD	813	1,228	1,396		Upper San Luis Rey Reservoir	35	37	39	
Canbrake County Water District	50	50	51		Vallecitos Water District	5,119	5,107	5,136	
Deer Springs FPD	8,946	8,224	10,179		Valley Center FPD	2,841	2,903	3,521	
Fallbrook Public UTL	14	14	15		Valley Cntr Cemetery	57	67	73	
Grossmont Healthcare District	1,005	1,003	1,009		Valley Ctr Cem Perpetual	251	250	254	
Public Agency Self Insurance System	3,353	3,345	3,364		Valley Ctr Water District	14,014	13,317	14,971	
Julian-Cuyamaca FPD	18	125	240		Vista FPD	2,265	2,260	2,307	
Lake Cuyamaca Rec & Park	74	65	385		<b>Total Independent Agencies</b>	<b>507,805</b>	<b>514,987</b>	<b>504,956</b>	<b>5.68%</b>
Lakeside Fire	3,873	5,629	6,960						
Leucadia Water District	9,461	9,439	9,492						
					<b>Pooled Money Fund Total</b>	<b>\$7,919,180</b>	<b>\$9,411,084</b>	<b>\$8,886,127</b>	<b>100.00%</b>

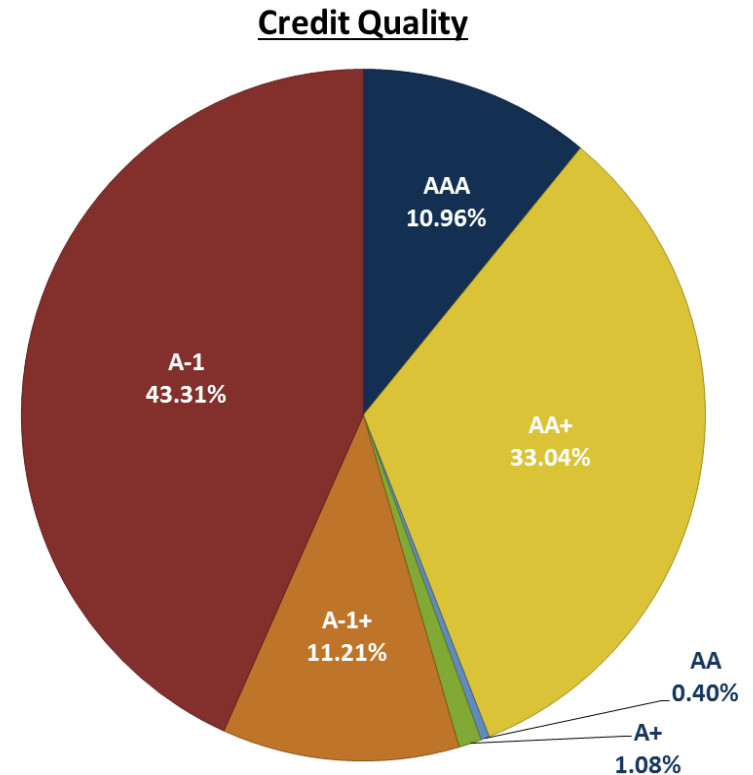
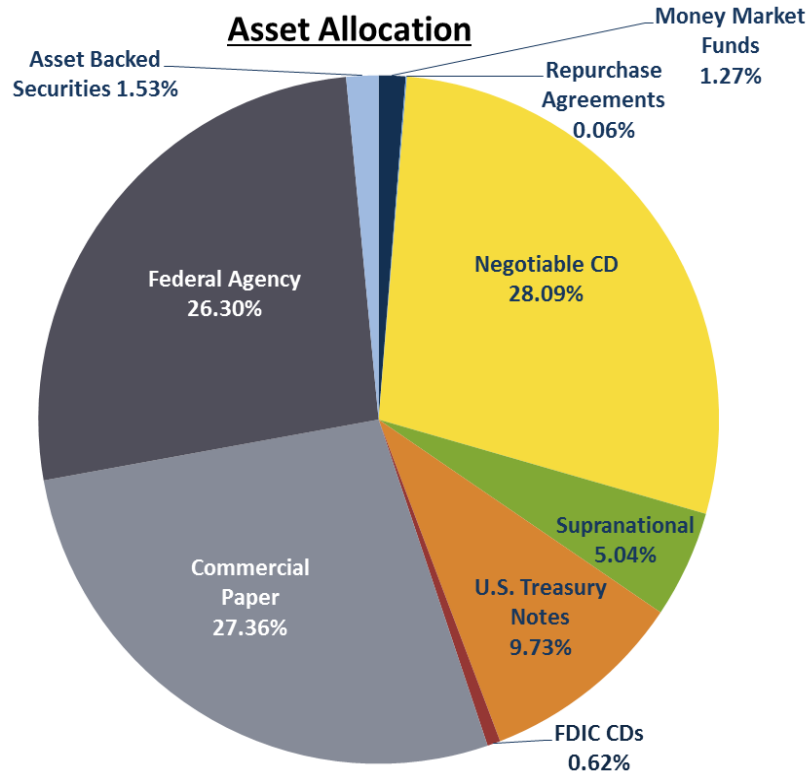
# INVESTMENT FUND PARTICIPANTS

**San Diego Pooled Money Fund**  
As of January 31, 2017



# INVESTMENT FUND OVERVIEW

As of January 31, 2017





# APPENDIX





# INVESTMENT POLICY COMPLIANCE REPORT

## County of San Diego Pooled Money Fund As of January 31, 2017

Category	Standard	Comment
Treasury Issues	No Limit	Complies - 9.7%
Agency Issues	35% per issuer	Complies
Local Agency Obligations	SP-1/"A" by S&P or MIG1/"A" by Moody's or F-1/"A" by Fitch minimum rating by 1 of 3 NRSROs; (ST ratings for 1 year or less; LT ratings for over 1 year); 15% maximum; 5% per issuer	Complies
Banker's Acceptances	A-1 by S&P or P-1 by Moody's or F-1 by Fitch minimum rating by 1 of 3 NRSROs; 40% maximum; 5% per issuer; 180 days max maturity	Complies
Commercial Paper	A-1/"A" by S&P or P-1/"A" by Moody's or F-1/"A" by Fitch minimum rating by 1 of 3 NRSROs; 40% maximum; 5% per issuer; 270 days max maturity	Complies - 27.4%
Medium Term Notes	A-1/"A" by S&P or P-1/"A" by Moody's or F-1/"A" by Fitch minimum rating by 1 of 3 NRSROs; (ST ratings for 1 year or less; LT ratings for over 1 year); 30% maximum; 5% per issuer	Complies
Negotiable Certificates of Deposit	A-1/"A" by S&P or P-1/"A" by Moody's or F-1/"A" by Fitch minimum rating by 1 of 3 NRSROs; (ST ratings for 1 year or less; LT ratings for over 1 year); 30% maximum; 5% per issuer; 5 years maximum	Complies - 28.1%
Repurchase Agreements	40% maximum; 10% per issuer if avg weighted maturity >5 days; 15% per issuer if avg weighted maturity <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 by S&P or P-1 by Moody's, or F-1 by Fitch 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 <sub>m</sub> by S&P, or Aaa <sub>mf</sub> by Moody's, or AAA <sub>mmf</sub> by Fitch minimum rating by 1 of 3 NRSROs; 15% maximum; 10% per fund	Complies - 0.9%
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 minimum rating by 1 of 3 NRSROs; 30% maximum; 10% per issuer; USD denominated senior unsecured unsubordinated obligations issued by IBRD, IFC, and IADB	Complies - 5.0%
Pass-Through Securities	Non-mortgaged backed; "A" minimum rated issuer by 1 of 3 NRSROs; "AA" minimum rated by 1 of 3 NRSROs; 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 <sub>f</sub> /S1, by Standard & Poors; Investments rated below A-1 (short term) or below the "A" category (long term), at the time of purchase, are prohibited in this policy	Complies
Securities Lending	92-day maximum maturity; 10% per counterparty; 20% maximum combined with Reverse Repurchase Agreements	N/A

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund

As of January 31, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
<b>Asset Backed Securities</b>									
American Honda Finance	05/30/2016	25,000,000.00	24,999,157.50	24,999,875.00	1.13	1.14	09/15/2018	12,555.49	717.50
Honda Auto Rec Owner Trust	10/31/2016	7,210,000.00	7,207,746.88	7,202,811.63	1.01	1.01	10/18/2018	2,629.65	(4,935.25)
Toyota Auto Receivables	08/10/2016	7,000,000.00	6,999,660.50	6,991,306.00	1.00	1.01	01/15/2019	3,111.12	(8,354.50)
John Deere Owner Trust	07/27/2016	12,000,000.00	11,999,268.00	11,984,616.00	1.09	1.10	02/15/2019	5,813.33	(14,652.00)
Honda Auto Rec Owner Trust	10/25/2016	21,000,000.00	20,999,414.10	20,946,933.00	1.04	1.04	04/18/2019	7,886.66	(52,481.10)
Harley-Davidson Credit Corp	06/15/2016	11,906,857.61	11,906,537.32	11,902,297.28	1.09	1.09	06/15/2019	5,768.21	(4,240.04)
American Honda Finance	05/30/2016	10,000,000.00	9,999,806.00	9,976,530.00	1.39	1.40	04/15/2020	5,935.95	(23,276.00)
American Honda Finance	12/22/2016	26,900,000.00	26,807,531.25	26,836,865.70	1.39	1.59	04/15/2020	16,618.22	29,334.45
Honda Auto Rec Owner Trust	12/10/2016	3,675,000.00	3,657,773.44	3,653,394.68	1.16	1.40	05/18/2020	1,421.00	(4,378.76)
Honda Auto Rec Owner Trust	10/25/2016	11,500,000.00	11,499,253.65	11,409,840.00	1.21	1.22	12/18/2020	5,024.86	(89,413.65)
<b>Asset Backed Securities Subtotal:</b>		<b>136,191,857.61</b>	<b>136,076,148.64</b>	<b>135,904,469.29</b>	<b>1.17</b>	<b>1.22</b>		<b>66,764.49</b>	<b>(171,679.35)</b>
<b>CDARS</b>									
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	3,533.31	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	2,983.87	0.00
<b>CDARS Subtotal:</b>		<b>10,000,000.00</b>	<b>10,000,000.00</b>	<b>10,000,000.00</b>	<b>0.65</b>	<b>0.64</b>		<b>6,517.18</b>	<b>0.00</b>
<b>Collateralized CDs</b>									
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	10,103.84	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	1,149.77	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	509.34	0.00
<b>Collateralized CDs Subtotal:</b>		<b>45,000,000.00</b>	<b>45,000,000.00</b>	<b>45,000,000.00</b>	<b>0.61</b>	<b>0.61</b>		<b>11,762.95</b>	<b>0.00</b>
<b>Commerical Paper</b>									
Bank Tokyo-Mit UFJ NY	10/20/2016	100,000,000.00	99,703,777.78	99,347,200.00	1.24	1.28	04/28/2017	0.00	(356,577.78)
Bank Tokyo-Mit UFJ NY	10/21/2016	100,000,000.00	99,703,777.78	99,347,200.00	1.24	1.28	04/28/2017	0.00	(356,577.78)
Bank Tokyo-Mit UFJ NY	10/27/2016	50,000,000.00	49,846,722.22	49,679,650.00	1.24	1.28	05/01/2017	0.00	(167,072.22)
Bank Tokyo-Mit UFJ NY	11/04/2016	25,000,000.00	24,975,076.39	24,915,125.00	0.97	0.99	03/10/2017	0.00	(59,951.39)
Bank Tokyo-Mit UFJ NY	12/15/2016	50,000,000.00	49,729,777.77	49,644,400.00	1.28	1.32	07/03/2017	0.00	(85,377.77)
Cooperatieve Rabobank	09/23/2016	100,000,000.00	99,586,666.66	99,135,400.00	1.24	1.28	06/01/2017	0.00	(451,266.66)
Cooperatieve Rabobank	11/23/2016	25,000,000.00	24,930,250.00	24,877,750.00	1.08	1.10	05/05/2017	0.00	(52,500.00)
Credit Agricole CIB	01/31/2017	70,000,000.00	70,000,000.00	69,998,880.00	0.55	0.56	02/01/2017	0.00	(1,120.00)
Fortis/BNP Paribas Bank	11/08/2016	50,000,000.00	49,921,861.11	49,807,300.00	0.97	0.99	03/31/2017	0.00	(114,561.11)

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund

As of January 31, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Fortis/BNP Paribas Bank	11/16/2016	25,000,000.00	24,998,916.67	24,957,200.00	0.78	0.79	02/03/2017	0.00	(41,716.67)
Fortis/BNP Paribas Bank	11/16/2016	25,000,000.00	24,992,145.83	24,945,625.00	0.87	0.88	02/14/2017	0.00	(46,520.83)
Fortis/BNP Paribas Bank	11/21/2016	75,000,000.00	74,793,354.17	74,629,800.00	1.09	1.11	05/03/2017	0.00	(163,554.17)
Fortis/BNP Paribas Bank	11/23/2016	50,000,000.00	49,856,000.00	49,751,000.00	1.08	1.10	05/08/2017	0.00	(105,000.00)
Fortis/BNP Paribas Bank	12/15/2016	200,000,000.00	198,919,111.13	198,577,600.00	1.28	1.32	07/03/2017	0.00	(341,511.13)
Fortis/BNP Paribas Bank	01/06/2017	25,000,000.00	24,896,666.67	24,875,000.00	1.20	1.22	06/05/2017	0.00	(21,666.67)
ING (US) Funding LLC	08/02/2016	50,000,000.00	49,986,125.00	49,704,000.00	1.11	1.16	02/10/2017	0.00	(282,125.00)
ING (US) Funding LLC	08/02/2016	50,000,000.00	49,957,625.00	49,670,400.00	1.13	1.18	02/28/2017	0.00	(287,225.00)
ING (US) Funding LLC	08/19/2016	50,000,000.00	49,952,944.44	49,673,950.00	1.21	1.26	03/01/2017	0.00	(278,994.44)
ING (US) Funding LLC	11/28/2016	50,000,000.00	49,801,666.66	49,693,300.00	1.20	1.23	05/31/2017	0.00	(108,366.66)
ING (US) Funding LLC	12/28/2016	50,000,000.00	49,864,763.89	49,812,750.00	1.07	1.09	05/03/2017	0.00	(52,013.89)
ING (US) Funding LLC	12/28/2016	50,000,000.00	49,840,986.11	49,788,950.00	1.07	1.09	05/19/2017	0.00	(52,036.11)
JP Morgan	12/15/2016	350,000,000.00	348,053,611.12	347,446,750.00	1.30	1.34	07/05/2017	0.00	(606,861.12)
Natixis US Finance Co.	01/31/2017	425,000,000.00	425,000,000.00	424,993,200.00	0.56	0.57	02/01/2017	0.00	(6,800.00)
Rabobank Nederland	07/14/2016	50,000,000.00	50,000,000.00	49,739,050.00	0.93	0.97	02/01/2017	0.00	(260,950.00)
Rabobank Nederland	08/10/2016	50,000,000.00	49,988,722.22	49,706,750.00	1.16	1.18	02/08/2017	0.00	(281,972.22)
Toyota Motor Credit Corp	09/23/2016	25,000,000.00	24,899,166.67	24,789,075.00	1.21	1.25	06/01/2017	0.00	(110,091.67)
Toyota Motor Credit Corp	10/27/2016	50,000,000.00	49,956,736.11	49,836,800.00	0.89	0.91	03/08/2017	0.00	(119,936.11)
Toyota Motor Credit Corp	11/16/2016	25,000,000.00	24,989,062.50	24,948,950.00	0.75	0.76	02/22/2017	0.00	(40,112.50)
Toyota Motor Credit Corp	11/28/2016	100,000,000.00	99,744,694.45	99,562,300.00	1.01	1.03	05/03/2017	0.00	(182,394.45)
Toyota Motor Credit Corp	12/28/2016	25,000,000.00	24,847,500.00	24,817,825.00	1.22	1.26	07/31/2017	0.00	(29,675.00)
Toyota Motor Credit Corp	12/28/2016	25,000,000.00	24,936,340.28	24,911,300.00	1.03	1.05	05/01/2017	0.00	(25,040.28)
Toyota Motor Credit Corp	12/28/2016	50,000,000.00	49,745,472.22	49,687,600.00	1.19	1.23	07/05/2017	0.00	(57,872.22)
<b>Commerical Paper Subtotal:</b>		<b>2,445,000,000.00</b>	<b>2,438,419,520.85</b>	<b>2,433,272,080.00</b>	<b>1.12</b>	<b>1.06</b>		<b>0.00</b>	<b>(5,147,440.85)</b>
<b>FDIC CDs</b>									
East West Bank	08/08/2016	250,000.00	250,000.00	250,000.00	0.51	0.52	02/06/2017	123.41	0.00
Pacific Commerce Bank	08/12/2016	250,000.00	250,000.00	250,000.00	0.45	0.46	02/12/2017	71.89	0.00
SD Private Bank	10/24/2016	250,000.00	250,000.00	250,000.00	0.70	0.70	10/24/2017	46.45	0.00
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
<b>FDIC CDs Subtotal:</b>		<b>849,500.00</b>	<b>849,500.00</b>	<b>849,500.00</b>	<b>0.56</b>	<b>0.56</b>		<b>291.55</b>	<b>0.00</b>

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund

As of January 31, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
<b>Federal Agency</b>									
Federal Farm Credit Bank	02/20/2015	20,000,000.00	20,000,000.00	20,011,600.00	1.11	1.11	02/20/2018	99,283.33	11,600.00
Federal Farm Credit Bank	09/11/2015	15,000,000.00	15,002,648.03	15,007,800.00	0.75	0.67	04/24/2017	30,312.50	5,151.97
Federal Farm Credit Bank	09/14/2015	25,000,000.00	25,000,000.00	25,017,250.00	0.78	0.78	09/14/2017	74,208.33	17,250.00
Federal Farm Credit Bank	11/18/2015	21,000,000.00	20,963,604.95	20,975,220.00	0.65	0.90	10/13/2017	40,950.00	11,615.05
Federal Farm Credit Bank	08/26/2016	50,000,000.00	50,000,000.00	49,356,500.00	1.00	1.00	08/26/2019	215,277.78	(643,500.00)
Federal Home Loan Bank	09/20/2012	35,000,000.00	34,977,529.33	35,013,300.00	0.75	0.86	09/08/2017	104,270.84	35,770.67
Federal Home Loan Bank	01/09/2015	20,000,000.00	20,422,759.32	20,469,800.00	2.38	1.61	12/13/2019	63,333.33	47,040.68
Federal Home Loan Bank	08/14/2015	25,000,000.00	25,031,490.28	25,017,250.00	1.20	1.12	08/14/2018	139,166.67	(14,240.28)
Federal Home Loan Bank	10/14/2015	35,000,000.00	36,172,884.86	36,165,500.00	5.00	0.74	11/17/2017	359,722.22	(7,384.86)
Federal Home Loan Bank	10/26/2015	35,000,000.00	35,083,939.64	34,979,000.00	1.13	0.97	09/14/2018	149,843.75	(104,939.64)
Federal Home Loan Bank	04/08/2016	15,000,000.00	15,008,135.10	15,009,450.00	0.75	0.66	08/28/2017	47,812.50	1,314.90
Federal Home Loan Bank	06/22/2016	25,000,000.00	25,367,816.46	25,138,250.00	1.63	0.99	06/14/2019	53,038.19	(229,566.46)
Federal Home Loan Bank	07/14/2016	15,000,000.00	15,421,063.07	14,851,200.00	1.88	1.21	06/11/2021	39,062.50	(569,863.07)
Federal Home Loan Bank	08/04/2016	35,000,000.00	34,866,987.02	33,852,700.00	1.13	1.21	07/14/2021	18,593.75	(1,014,287.02)
Federal Home Loan Bank	09/21/2016	25,000,000.00	25,110,789.84	24,571,000.00	1.38	1.26	02/18/2021	124,131.94	(539,789.84)
Federal Home Loan Mtg Corp	02/26/2014	30,000,000.00	29,872,685.04	29,979,300.00	0.88	1.27	03/07/2018	105,000.00	106,614.96
Federal Home Loan Mtg Corp	02/26/2014	25,000,000.00	25,002,098.05	25,005,500.00	0.88	0.73	02/22/2017	96,614.58	3,401.95
Federal Home Loan Mtg Corp	02/26/2014	30,000,000.00	30,010,740.15	30,050,400.00	1.00	0.91	06/29/2017	26,666.67	39,659.85
Federal Home Loan Mtg Corp	02/27/2014	25,000,000.00	26,183,775.55	26,293,250.00	4.88	1.30	06/13/2018	162,500.00	109,474.45
Federal Home Loan Mtg Corp	11/21/2014	25,000,000.00	24,659,147.90	24,854,750.00	1.25	1.79	10/02/2019	103,298.61	195,602.10
Federal Home Loan Mtg Corp	01/09/2015	10,000,000.00	10,012,088.73	10,019,600.00	1.25	0.81	05/12/2017	27,430.56	7,511.27
Federal Home Loan Mtg Corp	05/19/2015	25,000,000.00	24,830,277.78	24,806,500.00	1.38	1.59	05/01/2020	85,937.50	(23,777.78)
Federal Home Loan Mtg Corp	10/27/2015	25,000,000.00	25,000,000.00	24,841,000.00	1.00	1.00	07/27/2018	2,777.78	(159,000.00)
Federal Home Loan Mtg Corp	11/18/2015	19,000,000.00	19,014,017.53	19,035,720.00	1.00	0.89	09/29/2017	64,388.89	21,702.47
Federal Home Loan Mtg Corp	06/06/2016	25,000,000.00	25,000,000.00	24,798,750.00	1.25	1.25	06/06/2019	47,743.06	(201,250.00)
Federal Home Loan Mtg Corp	06/27/2016	25,000,000.00	25,208,438.06	24,912,500.00	1.25	0.91	08/01/2019	156,250.00	(295,938.06)
Federal Home Loan Mtg Corp	10/05/2016	20,000,000.00	19,782,471.09	19,280,400.00	1.13	1.37	08/12/2021	72,500.00	(502,071.09)
Federal National Mtg Assn	11/27/2013	40,000,000.00	39,943,577.00	40,026,800.00	0.88	1.07	10/26/2017	92,361.11	83,223.00
Federal National Mtg Assn	01/21/2014	30,000,000.00	29,946,122.34	30,221,400.00	1.63	1.73	11/27/2018	86,666.67	275,277.66
Federal National Mtg Assn	01/21/2014	30,000,000.00	30,104,063.86	30,352,200.00	1.88	1.65	09/18/2018	207,812.50	248,136.14
Federal National Mtg Assn	01/22/2014	15,000,000.00	14,876,319.76	14,965,200.00	0.88	1.53	05/21/2018	25,520.83	88,880.24
Federal National Mtg Assn	03/10/2014	50,000,000.00	49,987,691.52	50,022,500.00	0.75	0.86	04/20/2017	105,208.33	34,808.48
Federal National Mtg Assn	07/08/2015	20,000,000.00	20,181,948.52	20,179,400.00	1.75	1.36	06/20/2019	39,861.11	(2,548.52)

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund

As of January 31, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal National Mtg Assn	12/18/2015	25,000,000.00	25,277,037.77	25,308,500.00	5.00	0.97	05/11/2017	277,777.78	31,462.23
Federal National Mtg Assn	02/19/2016	35,000,000.00	35,130,944.20	35,024,150.00	1.13	0.87	07/20/2018	12,031.25	(106,794.20)
Federal National Mtg Assn	06/17/2016	15,000,000.00	15,008,246.59	14,624,700.00	1.25	1.24	05/06/2021	44,270.83	(383,546.59)
Federal National Mtg Assn	09/21/2016	35,000,000.00	34,835,936.81	33,926,200.00	1.25	1.36	08/17/2021	157,986.11	(909,736.81)
Federal National Mtg Assn	09/21/2016	25,000,000.00	24,935,926.43	24,374,500.00	1.25	1.31	05/06/2021	73,784.73	(561,426.43)
Federal National Mtg Assn	11/08/2016	35,000,000.00	34,890,919.90	34,058,850.00	1.38	1.44	10/07/2021	110,954.86	(832,069.90)
Federal Farm Credit Bank	06/29/2016	25,000,000.00	25,000,000.00	24,451,000.00	1.42	1.42	06/29/2020	31,555.56	(549,000.00)
Federal Farm Credit Bank	10/19/2016	20,000,000.00	20,000,000.00	19,902,800.00	1.17	1.17	05/16/2019	48,750.00	(97,200.00)
Federal Farm Credit Bank	11/09/2016	25,000,000.00	25,000,000.00	24,361,000.00	1.36	1.36	11/09/2020	77,444.44	(639,000.00)
Federal Farm Credit Bank	12/06/2016	25,000,000.00	25,000,000.00	24,921,000.00	1.48	1.63	09/06/2019	56,527.78	(79,000.00)
Federal Farm Credit Bank	12/27/2016	35,000,000.00	35,000,000.00	35,084,350.00	2.44	2.44	12/27/2021	80,655.56	84,350.00
Federal Farm Credit Bank	12/27/2016	25,000,000.00	25,000,000.00	25,013,250.00	1.70	1.70	12/27/2019	40,138.89	13,250.00
Federal Home Loan Bank	10/05/2015	25,000,000.00	25,000,000.00	24,985,750.00	0.73	0.73	10/05/2017	58,805.56	(14,250.00)
Federal Home Loan Bank	03/28/2016	25,000,000.00	25,000,000.00	24,970,500.00	1.05	1.05	09/28/2018	89,687.50	(29,500.00)
Federal Home Loan Mtg Corp	07/25/2012	20,000,000.00	19,999,806.67	20,032,600.00	1.00	1.00	07/25/2017	3,333.33	32,793.33
Federal Home Loan Mtg Corp	02/23/2016	25,000,000.00	25,000,000.00	24,891,750.00	1.05	1.05	11/23/2018	49,583.33	(108,250.00)
Federal Home Loan Mtg Corp	03/30/2016	25,000,000.00	25,000,000.00	24,914,750.00	1.40	1.40	09/30/2019	117,638.89	(85,250.00)
Federal Home Loan Mtg Corp	07/25/2016	25,000,000.00	25,000,000.00	24,826,000.00	1.00	1.00	01/25/2019	4,166.67	(174,000.00)
Federal Home Loan Mtg Corp	07/26/2016	25,000,000.00	25,000,000.00	24,609,250.00	1.07	1.07	07/26/2019	3,715.28	(390,750.00)
Federal Home Loan Mtg Corp	07/28/2016	50,000,000.00	50,000,000.00	49,196,000.00	1.10	1.10	01/28/2020	4,583.33	(804,000.00)
Federal Home Loan Mtg Corp	08/23/2016	25,000,000.00	25,000,000.00	24,605,750.00	1.15	1.15	08/23/2019	126,180.56	(394,250.00)
Federal National Mtg Assn	03/14/2013	25,000,000.00	25,000,000.00	25,006,750.00	0.75	0.75	03/14/2017	71,354.17	6,750.00
Federal National Mtg Assn	03/30/2016	25,000,000.00	25,000,000.00	24,876,750.00	1.38	1.38	12/30/2019	29,600.69	(123,250.00)
Federal National Mtg Assn	09/13/2016	50,000,000.00	50,000,000.00	49,344,000.00	1.15	1.15	09/13/2019	220,416.67	(656,000.00)
Federal National Mtg Assn	10/04/2016	25,000,000.00	25,000,000.00	24,672,250.00	1.20	1.20	10/04/2019	97,500.00	(327,750.00)
Federal Farm Credit Bank	03/18/2016	25,000,000.00	25,000,000.00	24,902,250.00	1.28	1.28	03/21/2019	115,555.55	(97,750.00)
Federal National Mtg Assn	03/11/2016	25,000,000.00	25,000,000.00	24,925,000.00	1.30	1.30	03/15/2019	122,777.77	(75,000.00)
Federal Home Loan Mtg Corp	09/29/2015	25,000,000.00	25,000,000.00	24,900,750.00	1.05	1.05	06/29/2018	23,333.33	(99,250.00)
Federal Home Loan Mtg Corp	06/14/2016	47,400,000.00	47,400,000.00	47,248,320.00	1.25	1.25	12/14/2018	77,354.17	(151,680.00)
Federal Home Loan Mtg Corp	10/28/2016	25,000,000.00	25,000,000.00	24,878,250.00	1.05	1.05	10/26/2018	67,812.50	(121,750.00)
Federal National Mtg Assn	12/27/2012	35,000,000.00	34,988,906.94	34,995,450.00	0.88	0.91	12/27/2017	28,923.61	6,543.06
Federal National Mtg Assn	04/30/2013	50,000,000.00	49,995,634.72	49,958,500.00	1.00	1.01	04/30/2018	126,388.89	(37,134.72)
Federal National Mtg Assn	04/30/2013	50,000,000.00	50,000,000.00	49,958,500.00	1.00	1.00	04/30/2018	126,388.89	(41,500.00)
Federal National Mtg Assn	05/16/2013	25,000,000.00	24,980,180.07	24,979,250.00	1.00	1.07	04/30/2018	63,194.44	(930.07)

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund

As of January 31, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal National Mtg Assn	03/22/2016	27,135,000.00	27,135,000.00	27,059,836.05	1.27	1.30	02/26/2019	148,375.69	(75,163.95)
Federal National Mtg Assn	09/30/2016	35,000,000.00	34,980,624.41	34,466,250.00	1.13	1.15	09/09/2019	132,343.75	(514,374.41)
Federal National Mtg Assn	10/28/2016	25,000,000.00	25,000,000.00	24,671,750.00	1.30	1.30	10/28/2019	83,958.33	(328,250.00)
Federal National Mtg Assn	12/21/2016	25,000,000.00	25,000,000.00	24,838,250.00	2.05	2.05	12/21/2021	56,944.44	(161,750.00)
Federal Home Loan Bank	12/21/2016	25,000,000.00	25,000,000.00	24,873,750.00	1.80	2.14	12/21/2021	50,000.00	(126,250.00)
Federal Home Loan Bank	12/28/2016	25,000,000.00	25,000,000.00	24,949,000.00	1.90	2.31	12/28/2021	43,541.67	(51,000.00)
Federal Home Loan Mtg Corp	07/12/2016	25,000,000.00	25,000,000.00	24,722,500.00	1.13	2.02	07/12/2021	14,843.75	(277,500.00)
Federal Home Loan Mtg Corp	07/20/2016	25,000,000.00	25,000,000.00	24,382,000.00	1.25	1.61	07/20/2021	9,548.61	(618,000.00)
Federal Home Loan Mtg Corp	07/27/2016	25,000,000.00	25,000,000.00	24,404,000.00	1.35	1.61	07/27/2021	3,750.00	(596,000.00)
Federal Home Loan Mtg Corp	08/03/2016	25,000,000.00	25,000,000.00	24,617,250.00	1.00	1.93	08/03/2021	123,611.11	(382,750.00)
Federal Home Loan Mtg Corp	09/07/2016	25,000,000.00	25,000,000.00	24,650,250.00	1.00	1.86	09/07/2021	100,000.00	(349,750.00)
Federal Home Loan Mtg Corp	09/30/2016	20,000,000.00	20,000,000.00	19,687,800.00	1.15	1.80	09/30/2021	77,305.56	(312,200.00)
Federal Home Loan Mtg Corp	09/30/2016	12,000,000.00	12,000,000.00	11,871,120.00	1.50	1.68	09/30/2021	60,500.00	(128,880.00)
Federal Home Loan Mtg Corp	10/07/2016	25,000,000.00	25,000,000.00	24,859,750.00	1.00	1.98	10/07/2021	79,166.67	(140,250.00)
Federal Home Loan Mtg Corp	10/28/2016	50,000,000.00	50,000,000.00	49,185,500.00	1.25	1.98	10/28/2021	161,458.33	(814,500.00)
Federal Home Loan Mtg Corp	01/20/2017	25,000,000.00	25,000,000.00	25,000,000.00	2.13	2.56	01/20/2022	16,232.64	0.00
Federal National Mtg Assn	07/20/2016	14,500,000.00	14,500,000.00	14,130,540.00	1.25	1.61	07/20/2021	5,538.19	(369,460.00)
Federal National Mtg Assn	07/27/2016	25,000,000.00	25,000,000.00	24,700,000.00	1.00	1.89	07/27/2021	2,777.78	(300,000.00)
Federal National Mtg Assn	07/27/2016	14,445,000.00	14,445,000.00	14,057,874.00	1.25	1.48	07/27/2021	2,006.25	(387,126.00)
<b>Federal Agency Subtotal:</b>		<b>2,340,480,000.00</b>	<b>2,343,549,275.29</b>	<b>2,326,937,080.05</b>	<b>1.35</b>	<b>1.29</b>		<b>6,879,621.52</b>	<b>(16,612,195.24)</b>
<b>Money Market Accounts</b>									
BlackRock	06/01/2015	1,000,000.00	1,000,000.00	1,000,000.00	0.23	0.23		376.93	0.00
CalTrust	06/01/2015	35,000,000.00	35,000,000.00	35,105,000.00	0.51	0.51		27,119.03	105,000.00
CalTrust	12/07/2015	3,000,000.00	3,000,000.00	3,000,000.00	0.31	0.31		16,791.76	0.00
Fidelity Government Fund	06/21/2016	55,300,000.00	55,300,000.00	55,300,000.00	0.32	0.32		14,155.39	0.00
Federated Government Fund	06/30/2016	13,100,000.00	13,100,000.00	13,100,000.00	0.31	0.31		7,186.53	0.00
Morgan Stanley	06/01/2015	6,100,000.00	6,100,000.00	6,100,000.00	0.30	0.30		16,671.84	0.00
<b>Money Market Accounts Subtotal:</b>		<b>113,500,000.00</b>	<b>113,500,000.00</b>	<b>113,605,000.00</b>	<b>0.38</b>	<b>0.38</b>		<b>82,301.48</b>	<b>105,000.00</b>
<b>Negotiable CDs</b>									
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	147,000.00	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	71,805.56	0.00
Bank of Montreal	01/06/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.16	1.18	06/05/2017	20,944.44	0.00

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund

As of January 31, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
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	138,333.33	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	266,500.00	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	120,083.33	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	374,850.00	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	122,395.83	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	129,861.11	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	29,895.83	0.00
Bank of America Corp	12/19/2016	40,000,000.00	40,000,000.00	40,000,000.00	1.21	1.23	07/05/2017	59,155.56	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	406,583.33	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	56,444.44	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	266,500.00	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	129,305.56	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	129,305.56	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	128,381.94	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	102,410.00	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	119,902.78	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	39,166.67	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	117,500.00	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	51,041.67	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	49,583.33	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	207,958.33	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	169,750.00	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	49,083.33	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	51,194.44	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	48,027.78	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	112,000.00	0.00
Norinchukin NY	12/15/2016	75,000,000.00	75,000,000.00	75,000,000.00	1.31	1.33	06/30/2017	131,000.00	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	80,944.44	0.00
Norinchukin NY	12/16/2016	125,000,000.00	125,000,000.00	125,000,000.00	1.18	1.20	05/09/2017	192,569.44	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	627,000.00	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	528,666.67	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	88,229.17	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	52,843.75	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	52,500.00	0.00

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund

As of January 31, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
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	51,041.67	0.00
Sumitomo Mitsui Bank NY	01/30/2017	150,000,000.00	150,000,000.00	150,000,000.00	1.12	1.14	06/01/2017	9,333.33	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	228,861.11	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	114,083.33	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	114,083.33	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	257,291.67	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	322,361.11	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	641,666.67	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	50,916.67	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	26,680.56	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	43,444.44	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	26,680.56	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	213,645.83	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	211,750.00	0.00
<b>Negotiable CDs Subtotal:</b>		<b>2,503,500,000.00</b>	<b>2,503,500,000.00</b>	<b>2,503,500,000.00</b>	<b>1.16</b>	<b>1.16</b>		<b>7,780,557.90</b>	<b>0.00</b>
<b>Repurchase Agreements</b>									
Wells Fargo Bank NA	06/30/2015	5,756,025.41	5,756,025.41	5,756,025.41	0.01	0.01		1.60	0.00
<b>Repurchase Agreements Subtotal:</b>		<b>5,756,025.41</b>	<b>5,756,025.41</b>	<b>5,756,025.41</b>	<b>0.01</b>	<b>0.01</b>		<b>1.60</b>	<b>0.00</b>
<b>Supranational Callable</b>									
Intl Bank For Recon and Dev	10/30/2015	25,000,000.00	25,000,000.00	24,846,500.00	1.00	1.00	10/15/2020	73,694.44	(153,500.00)
Intl Bank For Recon and Dev	04/26/2016	25,000,000.00	25,000,000.00	24,800,250.00	1.25	1.25	04/26/2019	82,465.28	(199,750.00)
Intl Bank For Recon and Dev	04/26/2016	25,000,000.00	25,000,000.00	24,800,250.00	1.25	1.25	04/26/2019	82,465.28	(199,750.00)
Intl Bank For Recon and Dev	08/22/2016	24,350,000.00	24,348,036.58	24,350,000.00	1.12	1.12	12/03/2018	45,453.33	1,963.42
Intl Bank For Recon and Dev	09/30/2016	25,000,000.00	25,000,000.00	24,746,250.00	1.20	1.20	09/30/2019	100,833.33	(253,750.00)
Intl Bank For Recon and Dev	09/30/2016	25,000,000.00	25,000,000.00	24,746,250.00	1.20	1.20	09/30/2019	100,833.33	(253,750.00)
Intl Bank For Recon and Dev	11/10/2016	25,000,000.00	25,000,000.00	24,727,000.00	1.30	1.30	10/25/2019	73,125.00	(273,000.00)
Intl Bank For Recon and Dev	12/28/2016	7,000,000.00	6,993,134.17	7,000,000.00	2.10	2.15	12/28/2021	14,291.67	6,865.83
<b>Supranational Callable Subtotal:</b>		<b>181,350,000.00</b>	<b>181,341,170.75</b>	<b>180,016,500.00</b>	<b>1.22</b>	<b>1.23</b>		<b>573,161.66</b>	<b>(1,324,670.75)</b>
<b>Supranationals</b>									
International Finance Corp	07/20/2016	25,000,000.00	24,887,593.47	24,001,750.00	1.13	1.23	07/20/2021	8,593.75	(885,843.47)
International Finance Corp	10/07/2016	12,500,000.00	12,373,231.72	12,000,875.00	1.13	1.36	07/20/2021	4,109.38	(372,356.72)



# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund

As of January 31, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Intl Bank For Recon and Dev	04/30/2015	50,000,000.00	49,962,456.00	49,851,000.00	1.00	1.06	06/15/2018	63,888.89	(111,456.00)
Intl Bank For Recon and Dev	06/23/2015	25,000,000.00	24,999,258.70	24,959,750.00	1.00	1.00	11/15/2017	52,777.78	(39,508.70)
Intl Bank For Recon and Dev	06/23/2015	25,000,000.00	24,999,258.70	24,959,750.00	1.00	1.00	11/15/2017	52,777.78	(39,508.70)
Intl Bank For Recon and Dev	06/23/2015	25,000,000.00	24,999,258.70	24,959,750.00	1.00	1.00	11/15/2017	52,777.78	(39,508.70)
Intl Bank For Recon and Dev	10/07/2015	25,000,000.00	24,976,187.38	24,909,250.00	1.00	1.06	10/05/2018	80,555.56	(66,937.38)
Intl Bank For Recon and Dev	09/21/2016	22,000,000.00	21,981,287.29	21,890,220.00	0.88	0.93	07/19/2018	6,306.67	(91,067.29)
Intl Bank For Recon and Dev	11/23/2016	10,000,000.00	10,000,000.00	9,805,900.00	1.75	1.77	11/23/2021	34,027.78	(194,100.00)
Intl Bank For Recon and Dev	12/23/2016	25,000,000.00	24,594,178.37	24,649,750.00	1.13	1.72	11/27/2019	29,669.44	55,571.63
Intl Bank For Recon and Dev	01/04/2017	25,000,000.00	24,635,681.69	24,649,750.00	1.13	1.66	11/27/2019	21,068.06	14,068.31
<b>Supranationals Subtotal:</b>		<b>269,500,000.00</b>	<b>268,408,392.02</b>	<b>266,637,745.00</b>	<b>1.06</b>	<b>1.20</b>		<b>406,552.87</b>	<b>(1,770,647.02)</b>

### Treasury Coupon Securities

U.S. Treasury	10/12/2012	15,000,000.00	14,988,568.70	14,988,900.00	0.50	0.66	07/31/2017	207.18	331.30
U.S. Treasury	01/07/2013	15,000,000.00	14,991,633.22	14,984,250.00	0.75	0.81	12/31/2017	9,944.75	(7,383.22)
U.S. Treasury	06/07/2013	15,000,000.00	14,967,149.50	14,973,000.00	0.75	0.96	02/28/2018	47,859.12	5,850.50
U.S. Treasury	06/07/2013	15,000,000.00	14,998,596.84	15,000,600.00	1.00	1.01	05/31/2018	25,961.54	2,003.16
U.S. Treasury	06/07/2013	15,000,000.00	15,109,787.26	15,121,950.00	1.88	0.87	10/31/2017	72,254.83	12,162.74
U.S. Treasury	11/13/2013	15,000,000.00	15,026,391.27	15,096,150.00	1.50	1.38	08/31/2018	95,718.23	69,758.73
U.S. Treasury	12/05/2013	10,000,000.00	9,965,088.72	10,014,100.00	1.25	1.45	11/30/2018	21,634.62	49,011.28
U.S. Treasury	02/12/2014	15,000,000.00	15,003,330.50	15,074,400.00	1.38	1.36	07/31/2018	569.75	71,069.50
U.S. Treasury	02/20/2014	15,000,000.00	14,923,605.24	15,008,850.00	1.25	1.52	01/31/2019	517.96	85,244.76
U.S. Treasury	04/17/2014	15,000,000.00	14,991,322.04	15,110,100.00	1.63	1.65	03/31/2019	83,035.71	118,777.96
U.S. Treasury	06/16/2014	15,000,000.00	14,932,664.13	15,061,500.00	1.50	1.70	05/31/2019	38,942.31	128,835.87
U.S. Treasury	08/21/2014	15,000,000.00	14,996,455.16	15,093,150.00	1.63	1.64	07/31/2019	673.34	96,694.84
U.S. Treasury	10/24/2014	15,000,000.00	15,095,350.44	15,134,250.00	1.75	1.50	09/30/2019	89,423.08	38,899.56
U.S. Treasury	12/08/2014	15,000,000.00	14,925,162.44	15,024,600.00	1.50	1.69	11/30/2019	38,942.31	99,437.56
U.S. Treasury	12/24/2014	15,000,000.00	15,069,819.14	15,099,600.00	1.88	1.05	08/31/2017	119,647.79	29,780.86
U.S. Treasury	12/24/2014	15,000,000.00	15,205,193.86	15,256,650.00	2.63	1.22	01/31/2018	1,087.71	51,456.14
U.S. Treasury	01/09/2015	15,000,000.00	15,051,418.68	15,070,350.00	1.63	1.50	12/31/2019	21,546.96	18,931.32
U.S. Treasury	04/09/2015	10,000,000.00	9,971,033.42	9,924,200.00	1.25	1.35	02/29/2020	53,176.80	(46,833.42)
U.S. Treasury	04/09/2015	10,000,000.00	9,929,085.02	9,878,900.00	1.13	1.36	03/31/2020	38,324.18	(50,185.02)
U.S. Treasury	05/20/2015	10,000,000.00	10,114,907.94	10,116,400.00	2.25	0.84	11/30/2017	38,942.31	1,492.06
U.S. Treasury	06/05/2015	15,000,000.00	14,932,403.33	14,958,450.00	1.50	1.64	05/31/2020	38,942.31	26,046.67
U.S. Treasury	06/05/2015	10,000,000.00	10,067,741.69	10,068,400.00	2.75	0.65	05/31/2017	47,596.15	658.31

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund

As of January 31, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
U.S. Treasury	09/04/2015	22,000,000.00	22,037,168.55	22,037,840.00	1.00	0.72	09/15/2017	84,475.14	671.45
U.S. Treasury	09/04/2015	20,000,000.00	20,013,577.96	20,016,800.00	1.00	0.57	03/31/2017	68,131.87	3,222.04
U.S. Treasury	09/29/2015	35,000,000.00	35,025,766.41	35,031,850.00	0.88	0.57	04/30/2017	78,677.49	6,083.59
U.S. Treasury	10/20/2015	40,000,000.00	40,318,565.73	40,312,400.00	2.50	0.54	06/30/2017	88,397.79	(6,165.73)
U.S. Treasury	02/12/2016	20,000,000.00	20,186,391.03	19,914,000.00	1.38	1.06	02/29/2020	116,988.95	(272,391.03)
U.S. Treasury	02/12/2016	20,000,000.00	20,194,059.48	19,942,200.00	1.38	1.04	01/31/2020	759.67	(251,859.48)
U.S. Treasury	02/29/2016	45,000,000.00	45,285,098.62	45,298,800.00	1.88	0.77	08/31/2017	358,943.37	13,701.38
U.S. Treasury	02/29/2016	15,000,000.00	15,119,721.28	15,127,800.00	2.38	0.75	07/31/2017	984.12	8,078.72
U.S. Treasury	04/06/2016	15,000,000.00	15,188,691.31	15,174,600.00	2.25	0.72	11/30/2017	58,413.46	(14,091.31)
U.S. Treasury	04/06/2016	10,000,000.00	10,085,296.68	10,081,300.00	1.88	0.72	10/31/2017	48,169.89	(3,996.68)
U.S. Treasury	04/06/2016	10,000,000.00	10,023,443.19	10,014,800.00	1.00	0.73	12/15/2017	13,186.81	(8,643.19)
U.S. Treasury	04/06/2016	10,000,000.00	10,013,405.24	9,999,600.00	0.88	0.73	01/15/2018	4,109.12	(13,805.24)
U.S. Treasury	06/17/2016	35,000,000.00	35,429,881.84	34,347,950.00	1.38	1.08	05/31/2021	83,293.27	(1,081,931.84)
U.S. Treasury	06/22/2016	25,000,000.00	25,121,320.67	25,040,000.00	1.13	0.77	06/15/2018	37,087.91	(81,320.67)
U.S. Treasury	06/27/2016	25,000,000.00	25,430,077.03	25,102,500.00	1.50	0.75	05/31/2019	64,903.85	(327,577.03)
U.S. Treasury	07/15/2016	10,000,000.00	9,990,113.45	9,855,900.00	0.75	0.79	07/15/2019	3,522.10	(134,213.45)
U.S. Treasury	09/07/2016	5,000,000.00	4,997,136.45	4,849,400.00	1.13	1.14	06/30/2021	4,972.38	(147,736.45)
U.S. Treasury	09/07/2016	5,000,000.00	5,238,946.82	5,084,000.00	2.25	1.15	07/31/2021	310.77	(154,946.82)
U.S. Treasury	10/06/2016	25,000,000.00	24,855,706.99	24,157,250.00	1.13	1.25	09/30/2021	91,174.45	(698,456.99)
U.S. Treasury	11/08/2016	40,000,000.00	40,655,374.74	40,256,400.00	1.63	0.94	06/30/2019	57,458.56	(398,974.74)
U.S. Treasury	12/09/2016	15,000,000.00	14,945,990.24	14,902,800.00	1.75	1.83	11/30/2021	38,942.31	(43,190.24)
U.S. Treasury	12/09/2016	42,000,000.00	42,340,719.01	42,260,820.00	1.63	1.29	07/31/2019	1,885.36	(79,899.01)
U.S. Treasury	01/06/2017	20,000,000.00	19,711,389.64	19,711,000.00	1.38	1.75	01/31/2021	759.67	(389.64)
U.S. Treasury	01/06/2017	20,000,000.00	19,906,787.70	19,901,600.00	1.38	1.53	03/31/2020	19,642.86	(5,187.70)
U.S. Treasury	03/12/2012	15,000,000.00	14,999,686.04	15,004,800.00	0.88	0.90	02/28/2017	55,835.64	5,113.96
U.S. Treasury	06/08/2012	15,000,000.00	15,156,237.54	15,163,500.00	4.50	0.73	05/15/2017	145,441.99	7,262.46
<b>Treasury Coupon Securities</b>		<b>864,000,000.00</b>	<b>867,527,262.18</b>	<b>864,648,660.00</b>	<b>1.55</b>	<b>1.06</b>		<b>2,411,417.74</b>	<b>(2,878,602.18)</b>
<b>Subtotal:</b>									
<b>Grand Total</b>		<b>8,915,127,383.02</b>	<b>8,913,927,295.14</b>	<b>8,886,127,059.75</b>	<b>1.20</b>	<b>1.15</b>		<b>18,218,950.94</b>	<b>(27,800,235.39)</b>

# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
3977	Commercial Paper	Natixis US Finance C	0.66	Purchase	(399,992,666.64)	01/03/2017
3626	Negotiable CD	Bank of Nova Scotia	0.90	Redemption	50,000,000.00	01/03/2017
3630	Money Market Funds	Federated Government	0.39	Redemption	125,000,000.00	01/03/2017
3608	Money Market Funds	Fidelity Government	0.11	Redemption	115,000,000.00	01/03/2017
3600	Commercial Paper	JP Morgan	0.85	Redemption	50,000,000.00	01/03/2017
3616	Commercial Paper	JP Morgan	0.85	Redemption	25,000,000.00	01/03/2017
2956	Money Market Funds	Morgan Stanley	0.30	Redemption	156,500,000.00	01/03/2017
3613	Negotiable CD	Toronto Dominion NY	0.90	Redemption	25,000,000.00	01/03/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	5,933,781.08	01/03/2017
3979	Federal Agencies	Intl Bank For Recon	1.13	Purchase	(24,654,931.94)	01/04/2017
3978	Commercial Paper	Natixis US Finance C	0.66	Purchase	(409,992,483.31)	01/04/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(1,078,488.67)	01/04/2017
3608	Money Market Funds	Fidelity Government	0.11	Redemption	11,400,000.00	01/04/2017
3977	Commercial Paper	Natixis US Finance C	0.66	Redemption	400,000,000.00	01/04/2017
3630	Money Market Funds	Federated Government	0.39	Purchase	(8,300,000.00)	01/05/2017
3980	Commercial Paper	Natixis US Finance C	0.66	Purchase	(399,992,666.64)	01/05/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(142,943.59)	01/05/2017
3978	Commercial Paper	Natixis US Finance C	0.66	Redemption	410,000,000.00	01/05/2017
3985	Negotiable CD	Bank of Montreal	1.16	Purchase	(25,000,000.00)	01/06/2017
3984	Commercial Paper	Fortis/BNP Paribas B	1.20	Purchase	(24,875,000.00)	01/06/2017
3983	Commercial Paper	Natixis US Finance C	0.66	Purchase	(279,984,600.00)	01/06/2017
3981	U.S. Treasury Notes	U.S. Treasury	1.38	Purchase	(19,825,067.93)	01/06/2017
3982	U.S. Treasury Notes	U.S. Treasury	1.38	Purchase	(19,978,726.06)	01/06/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(2,983,659.37)	01/06/2017
3630	Money Market Funds	Federated Government	0.39	Redemption	8,500,000.00	01/06/2017
3980	Commercial Paper	Natixis US Finance C	0.66	Redemption	400,000,000.00	01/06/2017
3249	Money Market Funds	CalTrust	0.38	Purchase	(11,600,000.00)	01/09/2017
3986	Commercial Paper	Natixis US Finance C	0.66	Purchase	(289,994,683.31)	01/09/2017
3983	Commercial Paper	Natixis US Finance C	0.66	Redemption	280,000,000.00	01/09/2017
3506	Commercial Paper	Toyota Motor Credit	0.96	Redemption	25,000,000.00	01/09/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	112,640.56	01/09/2017
3987	Commercial Paper	Natixis US Finance C	0.66	Purchase	(309,994,316.67)	01/10/2017
3624	Commercial Paper	Fortis/BNP Paribas B	0.90	Redemption	15,000,000.00	01/10/2017
3625	Commercial Paper	JP Morgan	0.85	Redemption	35,000,000.00	01/10/2017

# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
2956	Money Market Funds	Morgan Stanley	0.30	Redemption	15,800,000.00	01/10/2017
3986	Commercial Paper	Natixis US Finance C	0.66	Redemption	290,000,000.00	01/10/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	1,930,343.28	01/10/2017
3989	Commercial Paper	Credit Agricole CIB	0.65	Purchase	(99,998,194.44)	01/11/2017
3608	Money Market Funds	Fidelity Government	0.11	Purchase	(23,000,000.00)	01/11/2017
3988	Commercial Paper	Natixis US Finance C	0.66	Purchase	(414,992,391.64)	01/11/2017
3987	Commercial Paper	Natixis US Finance C	0.66	Redemption	310,000,000.00	01/11/2017
3801	Negotiable CD	Sumitomo Mitsui Bank	0.93	Redemption	25,000,000.00	01/11/2017
3813	Negotiable CD	Sumitomo Mitsui Bank	0.92	Redemption	50,000,000.00	01/11/2017
3633	Negotiable CD	Toronto Dominion NY	0.90	Redemption	50,000,000.00	01/11/2017
3615	Commercial Paper	Toyota Motor Credit	0.82	Redemption	50,000,000.00	01/11/2017
3668	Commercial Paper	Toyota Motor Credit	0.84	Redemption	50,000,000.00	01/11/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	1,057,793.29	01/11/2017
3249	Money Market Funds	CalTrust	0.38	Purchase	(1,400,000.00)	01/12/2017
3990	Commercial Paper	Credit Agricole CIB	0.65	Purchase	(99,998,194.44)	01/12/2017
3991	Commercial Paper	Natixis US Finance C	0.66	Purchase	(414,992,391.64)	01/12/2017
3989	Commercial Paper	Credit Agricole CIB	0.65	Redemption	100,000,000.00	01/12/2017
3988	Commercial Paper	Natixis US Finance C	0.66	Redemption	415,000,000.00	01/12/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	1,187,759.59	01/12/2017
3993	Commercial Paper	Credit Agricole CIB	0.65	Purchase	(119,991,333.33)	01/13/2017
3992	Commercial Paper	Natixis US Finance C	0.66	Purchase	(419,969,200.00)	01/13/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(1,313,493.38)	01/13/2017
3249	Money Market Funds	CalTrust	0.38	Redemption	10,800,000.00	01/13/2017
3990	Commercial Paper	Credit Agricole CIB	0.65	Redemption	100,000,000.00	01/13/2017
3683	Commercial Paper	ING (US) Funding LLC	1.05	Redemption	50,000,000.00	01/13/2017
3991	Commercial Paper	Natixis US Finance C	0.66	Redemption	415,000,000.00	01/13/2017
3580	Asset Backed Securities	American Honda Finan	1.13	Redemption	1,211,259.99	01/15/2017
3581	Asset Backed Securities	American Honda Finan	1.39	Redemption	257,496.64	01/15/2017
3995	Commercial Paper	Credit Agricole CIB	0.65	Purchase	(69,998,736.11)	01/17/2017
3994	Commercial Paper	Natixis US Finance C	0.66	Purchase	(449,991,749.97)	01/17/2017
3993	Commercial Paper	Credit Agricole CIB	0.65	Redemption	120,000,000.00	01/17/2017
3594	Asset Backed Securities	Harley-Davidson Cred	1.09	Redemption	1,093,112.98	01/17/2017
2956	Money Market Funds	Morgan Stanley	0.30	Redemption	7,200,000.00	01/17/2017
3992	Commercial Paper	Natixis US Finance C	0.66	Redemption	420,000,000.00	01/17/2017

# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	1,049,245.98	01/17/2017
3630	Money Market Funds	Federated Government	0.39	Purchase	(10,300,000.00)	01/18/2017
3608	Money Market Funds	Fidelity Government	0.11	Purchase	(10,000,000.00)	01/18/2017
3996	Commercial Paper	Natixis US Finance C	0.66	Purchase	(254,995,324.98)	01/18/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(1,742,606.35)	01/18/2017
3995	Commercial Paper	Credit Agricole CIB	0.65	Redemption	70,000,000.00	01/18/2017
3994	Commercial Paper	Natixis US Finance C	0.66	Redemption	450,000,000.00	01/18/2017
3608	Money Market Funds	Fidelity Government	0.11	Purchase	(4,700,000.00)	01/19/2017
3997	Commercial Paper	Natixis US Finance C	0.66	Purchase	(284,994,774.98)	01/19/2017
3996	Commercial Paper	Natixis US Finance C	0.66	Redemption	255,000,000.00	01/19/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	2,387,031.03	01/19/2017
3999	Federal Agencies	Federal Home Loan Mt	2.13	Purchase	(25,000,000.00)	01/20/2017
3608	Money Market Funds	Fidelity Government	0.11	Purchase	(2,000,000.00)	01/20/2017
3998	Commercial Paper	Natixis US Finance C	0.66	Purchase	(289,984,050.00)	01/20/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(1,083,841.84)	01/20/2017
3682	Commercial Paper	ING (US) Funding LLC	1.07	Redemption	50,000,000.00	01/20/2017
3997	Commercial Paper	Natixis US Finance C	0.66	Redemption	285,000,000.00	01/20/2017
3631	Negotiable CD	UBS AG Stamford	0.90	Redemption	100,000,000.00	01/20/2017
4000	Commercial Paper	Natixis US Finance C	0.66	Purchase	(354,993,491.64)	01/23/2017
2956	Money Market Funds	Morgan Stanley	0.30	Redemption	15,200,000.00	01/23/2017
3998	Commercial Paper	Natixis US Finance C	0.66	Redemption	290,000,000.00	01/23/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	784,721.75	01/23/2017
3516	Negotiable CD	Westpac Bank NY	1.03	Redemption	50,000,000.00	01/23/2017
4001	Commercial Paper	Natixis US Finance C	0.66	Purchase	(389,992,849.97)	01/24/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(1,218,973.87)	01/24/2017
3630	Money Market Funds	Federated Government	0.39	Redemption	3,200,000.00	01/24/2017
4000	Commercial Paper	Natixis US Finance C	0.66	Redemption	355,000,000.00	01/24/2017
4002	Commercial Paper	Natixis US Finance C	0.66	Purchase	(389,992,849.97)	01/25/2017
3249	Money Market Funds	CalTrust	0.38	Redemption	800,000.00	01/25/2017
4001	Commercial Paper	Natixis US Finance C	0.66	Redemption	390,000,000.00	01/25/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	413,188.88	01/25/2017
3608	Money Market Funds	Fidelity Government	0.11	Purchase	(4,800,000.00)	01/26/2017
4003	Commercial Paper	Natixis US Finance C	0.66	Purchase	(384,992,941.64)	01/26/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(2,849,724.26)	01/26/2017

# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4002	Commercial Paper	Natixis US Finance C	0.66	Redemption	390,000,000.00	01/26/2017
4005	Commercial Paper	Credit Agricole CIB	0.65	Purchase	(239,987,000.01)	01/27/2017
3608	Money Market Funds	Fidelity Government	0.11	Purchase	(1,600,000.00)	01/27/2017
4004	Commercial Paper	Natixis US Finance C	0.66	Purchase	(399,978,000.00)	01/27/2017
4003	Commercial Paper	Natixis US Finance C	0.66	Redemption	385,000,000.00	01/27/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	3,135,279.26	01/27/2017
4007	Commercial Paper	Credit Agricole CIB	0.65	Purchase	(39,999,277.78)	01/30/2017
4006	Commercial Paper	Natixis US Finance C	0.66	Purchase	(449,991,749.97)	01/30/2017
4008	Negotiable CD	Sumitomo Mitsui Bank	1.12	Purchase	(150,000,000.00)	01/30/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(672,670.99)	01/30/2017
4005	Commercial Paper	Credit Agricole CIB	0.65	Redemption	240,000,000.00	01/30/2017
2956	Money Market Funds	Morgan Stanley	0.30	Redemption	8,200,000.00	01/30/2017
4004	Commercial Paper	Natixis US Finance C	0.66	Redemption	400,000,000.00	01/30/2017
4010	Commercial Paper	Credit Agricole CIB	0.55	Purchase	(69,998,930.55)	01/31/2017
3608	Money Market Funds	Fidelity Government	0.11	Purchase	(5,600,000.00)	01/31/2017
4009	Commercial Paper	Natixis US Finance C	0.56	Purchase	(424,993,388.87)	01/31/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(2,746,478.33)	01/31/2017
3707	Negotiable CD	Bank of Nova Scotia	1.13	Redemption	50,000,000.00	01/31/2017
4007	Commercial Paper	Credit Agricole CIB	0.65	Redemption	40,000,000.00	01/31/2017
3681	Commercial Paper	ING (US) Funding LLC	1.07	Redemption	50,000,000.00	01/31/2017
4006	Commercial Paper	Natixis US Finance C	0.66	Redemption	450,000,000.00	01/31/2017
3854	Negotiable CD	Sumitomo Mitsui Bank	0.86	Redemption	50,000,000.00	01/31/2017
2657	U.S. Treasury Notes	U.S. Treasury	0.88	Redemption	15,000,000.00	01/31/2017
3649	Negotiable CD	UBS AG Stamford	1.05	Redemption	50,000,000.00	01/31/2017
<b>Grand Total</b>					<b>529,908,809.23</b>	

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