



COUNTY OF SAN DIEGO INVESTMENT POOL
TREASURY INVESTMENT RESULTS

FEB
2017

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SUMMARY PORTFOLIO STATISTICS

County of San Diego Pooled Money Fund

As of February 28, 2017

	Par Value	Book Value	Market Value	% of Portfolio	Market Price	WAM	WAC	YTM	YTW	Accrued Interest	Unrealized Gain/Loss
Asset Backed Securities	134,277,616	134,162,048	133,971,652	1.55	99.772	887	-	1.225	1.225	97,021	(190,396)
CDARS	10,000,000	10,000,000	10,000,000	0.12	100.000	82	-	0.644	0.644	6,022	-
Collateralized CDs	45,000,000	45,000,000	45,000,000	0.52	100.000	116	-	0.706	0.706	1,042	-
Commercial Paper Disc	2,200,000,000	2,194,994,924	2,189,536,825	25.32	99.525	89	-	1.057	1.057	-	(5,458,099)
FDIC CDs	849,500	849,500	849,500	0.01	100.000	189	-	0.695	0.695	372	-
Federal Agency - Step Up	410,945,000	410,945,000	406,512,922	4.74	98.921	1,686	82	2.001	1.554	1,043,418	(4,432,078)
Federal Agency Amer Callable	50,000,000	50,000,000	49,841,000	0.58	99.682	747	17	1.290	1.290	292,083	(159,000)
Federal Agency Berm Callable	429,535,000	429,483,602	428,170,118	4.95	99.682	817	66	1.318	1.318	1,158,825	(1,313,484)
Federal Agency Coupon Securities	1,060,000,000	1,062,444,800	1,056,817,350	12.25	99.712	739	77	1.172	1.172	3,811,841	(5,627,450)
Federal Agency Euro Callable	546,870,000	546,869,840	542,605,333	6.31	99.220	892	148	1.282	1.280	1,621,773	(4,264,507)
Money Market Accounts	144,300,000	144,300,000	144,440,000	1.66	100.097	1	-	0.362	0.362	72,946	140,000
Negotiable CDs	2,243,500,000	2,243,500,000	2,243,500,000	25.88	100.000	94	-	1.153	1.153	7,641,378	-
Repurchase Agreements	5,481,216	5,481,216	5,481,216	0.06	100.000	1	-	0.010	0.010	2	-
Supranational Callable	181,350,000	181,341,367	179,617,250	2.09	99.044	947	110	1.225	1.225	757,322	(1,724,117)
Supranationals	319,500,000	318,262,610	316,540,640	3.67	99.076	672	0	1.206	1.206	635,945	(1,721,970)
Treasury Coupon Securities	889,000,000	892,493,946	889,917,590	10.29	100.106	676	-	1.069	1.069	2,472,322	(2,576,357)
Totals for February 2017	8,670,608,332	8,670,128,853	8,642,801,395	100.00	99.676	446	91	1.168	1.146	19,612,312	(27,327,458)
Totals for January 2017	8,915,127,383	8,913,927,295	8,886,127,059	100.00	99.656	419	101	1.146	1.123	18,218,951	(27,800,235)
Change From Prior Month	(244,519,051)	(243,798,442)	(243,325,664)		0.020	27	(10)	0.022	0.023	1,393,361	472,777

Portfolio Effective Duration 0.97 years

	Fiscal Year		Calendar Year	
	Monthly Return	Annualized	To Date Return	To Date Annualized
Book Value	0.091%	1.190%	0.683%	1.026%
Market Value	0.091%	1.190%	0.684%	1.027%

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 February 2017 were in compliance with the Investment Policy dated January 1, 2017.

CASH FLOW ANALYSIS

County of San Diego Pooled Money Fund

As of February 28, 2017

	Feb-17	Mar-17	Apr-17	May-17	Jun-17	Jul-17	Aug-17
Beginning Pool Book Balance	8,913,927	8,670,128	8,845,328	9,959,928	9,164,428	8,436,028	7,343,384
MAIN CASH FLOW ITEMS							
INFLOWS:							
Reverse Repos	0	0	0	0	0	0	0
Interest Income On Pool	6,658	7,500	5,600	8,500	6,000	7,500	7,500
Taxes Collected	185,378	465,000	1,700,000	41,500	54,000	65,000	90,000
School Deposits	382,390	510,000	305,000	350,000	410,000	270,000	555,000
County Deposits	357,684	297,000	301,000	270,000	333,500	379,456	246,646
Retirement	0	0	0	0	0	0	0
Voluntaries	3,346	0	0	2,000	0	0	0
Maturities/Sales Outside Pool	5,025	5,000	0	0	0	0	0
	940,481	1,284,500	2,311,600	672,000	803,500	721,956	899,146
OUTFLOWS:							
Schools	784,005	732,000	588,000	787,500	1,010,000	803,000	1,180,000
County	274,629	333,300	316,000	300,000	334,400	425,600	372,627
Retirement	3,686	9,000	7,000	7,000	7,000	510,000	7,000
Voluntaries	34,077	35,000	55,000	40,500	45,000	65,000	45,000
Tax Apportionment	40,987	0	231,000	332,500	135,500	11,000	16,250
Reverse Repos	0	0	0	0	0	0	0
Purchases/ Purchases Outside of Pool	23,316	0	0	0	0	0	0
	1,160,700	1,109,300	1,197,000	1,467,500	1,531,900	1,814,600	1,620,877
TOTAL	(220,219)	175,200	1,114,600	(795,500)	(728,400)	(1,092,644)	(721,731)
PROJECTED/ACTUAL MONTH END POOL BALANCE	8,670,128	8,845,328	9,959,928	9,164,428	8,436,028	7,343,384	6,621,653
LIQUIDITY PROJECTIONS							
INCREASE / DECREASE DUE TO INVESTMENT ACTIVITY							
Maturities		1,143,495	306,475	1,030,000	1,215,000	1,160,000	87,895
Sales/Calls		0	0	0	0	0	0
Investments Purchased		69,063	26,475	95,000	85,000	21,000	87,895
		1,074,432	280,000	935,000	1,130,000	1,139,000	0
Net Main Cash Flow (see above)		175,200	1,114,600	(795,500)	(728,400)	(1,092,644)	(721,731)
PROJECTED/ACTUAL MONTH END LIQUIDITY	149,781	1,399,413	2,794,013	2,933,513	3,335,113	3,381,469	2,659,738

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

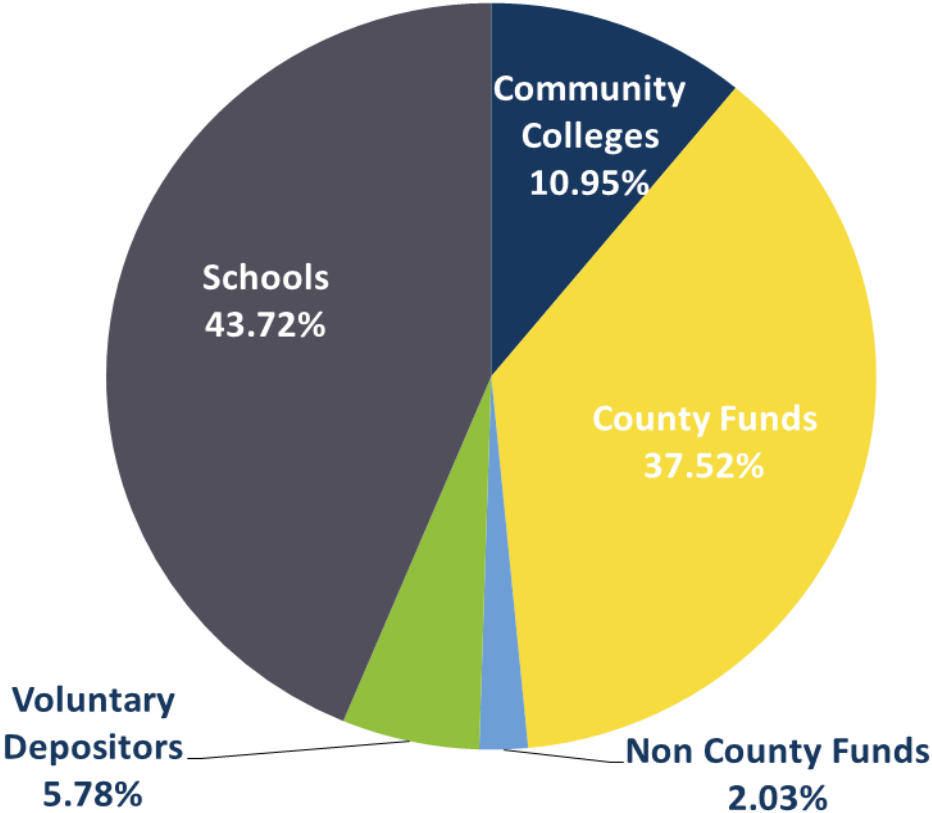
San Diego Pooled Money Fund

As of February 28, 2017

PARTICIPANT	(\$'000)				PARTICIPANT	(\$'000)			
	FMV 12/31/16	FMV 01/31/17	FMV 02/28/17	% of Total		FMV 12/31/16	FMV 01/31/17	FMV 02/28/17	% of Total
COUNTY	\$ 1,994,741	\$ 858,084	\$ 913,365	10.56%	Lower Sweetwater FPD	525	487	494	
COUNTY - SPECIAL TRUST FUNDS	2,224,504	2,338,367	2,329,972	26.96%	Metropolitan Transit System	6,446	6,212	6,093	
NON-COUNTY INVESTMENT FUNDS	174,682	177,289	175,497	2.03%	Mission Resource Conservation District	301	307	308	
SCHOOLS - (K THRU 12)	3,576,148	4,005,991	3,778,526	43.72%	North County Cemetery District	1,158	1,166	1,196	
					North County Cemetry Perpetual	1,632	1,655	1,669	
					North County Cemetery	916	1,141	1,131	
COMMUNITY COLLEGES					North County Dispatch	4,288	4,270	3,971	
San Diego	324,547	361,619	336,313	3.89%	North County Fire	2,036	2,259	1,788	
Grossmont	92,373	106,745	108,569	1.26%	Otay Water District Investment	13,315	13,390	11,412	
Mira Costa	34,634	44,234	39,810	0.46%	Pine Valley FPD	120	117	115	
Palomar	277,778	290,007	276,364	3.20%	Pomerado Cemetery District	1,718	1,809	1,718	
Southwestern	196,690	198,835	185,026	2.14%	Ramona Cemetery District	479	589	586	
Total Community Colleges	926,022	1,001,440	946,081	10.95%	Ramona Cemetery Perpetual	366	380	381	
					Rancho Santa Fe FPD	12,245	13,625	13,187	
SDCERA	4,188	4,178	4,125		Rincon del Diablo Municipal Water District	3,008	3,025	3,028	
SANCAL	1,674	1,684	1,685		San Diego Housing Commission	16,992	17,088	17,104	
SANDAG	140,884	137,872	131,696		San Diego Geographic Information Source	740	666	433	
					San Diego Law Library	2,841	2,910	2,950	
CITIES					San Diego Local Agency Formation Comrr	1,381	1,292	1,167	
Chula Vista	34,503	34,697	34,728		San Diego Regional Training Center	703	572	727	
Del Mar	3,046	3,063	3,066		San Dieguito River	1,154	1,090	2,048	
Encinitas	2	2	2		San Marcos FPD	1	1	1	
National City	5,054	5,082	5,087		San Miguel FPD	6,264	8,024	8,712	
					San Ysidro Sanitation	13	13	13	
INDEPENDENT AGENCIES					Santa Fe Irrigation District	4,946	4,974	4,979	
Alpine FPD	887	1,415	1,319		Serra Cooperative Library System	214	216	216	
Bonita Sunnyside FPD	4,952	5,503	5,162		SDC Regional Airport Authority	182,931	164,792	169,404	
Borrego Springs FPD	1,228	1,396	1,371		Upper San Luis Rey Reservoir	37	39	39	
Canbrake County Water District	50	51	51		Vallecitos Water District	5,107	5,136	5,140	
Deer Springs FPD	8,224	10,179	10,307		Valley Center FPD	2,903	3,521	3,568	
Fallbrook Public UTL	14	15	15		Valley Cntr Cemetery	67	73	74	
Grossmont Healthcare District	1,003	1,009	1,010		Valley Ctr Cem Perpetual	250	254	254	
Public Agency Self Insurance System	3,345	3,364	3,367		Valley Ctr Water District	13,317	14,971	13,373	
Julian-Cuyamaca FPD	125	240	130		Vista FPD	2,260	2,307	2,309	
Lake Cuyamaca Rec & Park	65	385	232		Total Independent Agencies	514,987	504,956	499,360	5.78%
Lakeside Fire	5,629	6,960	6,922						
Leucadia Water District	9,439	9,492	9,501		Pooled Money Fund Total	\$9,411,084	\$8,886,127	\$8,642,801	100.00%

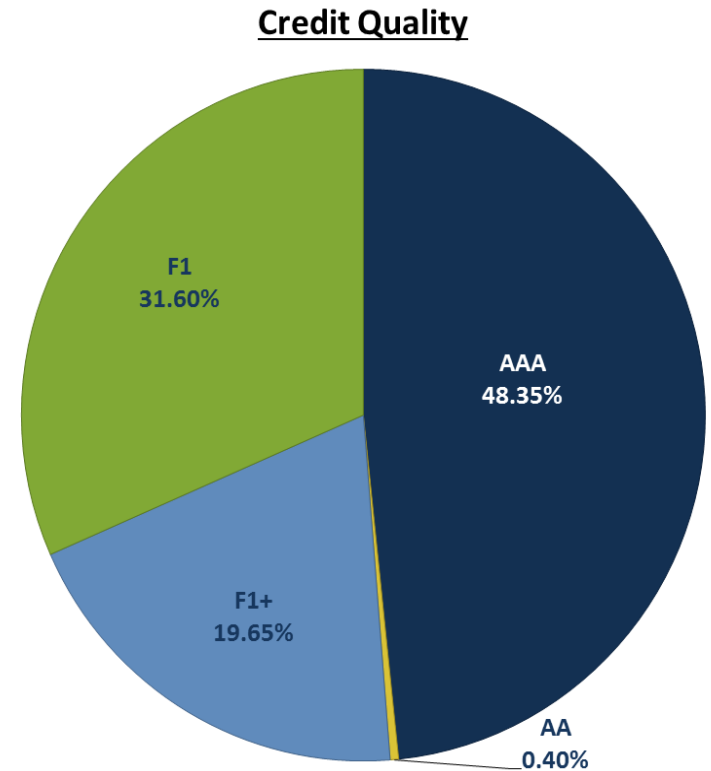
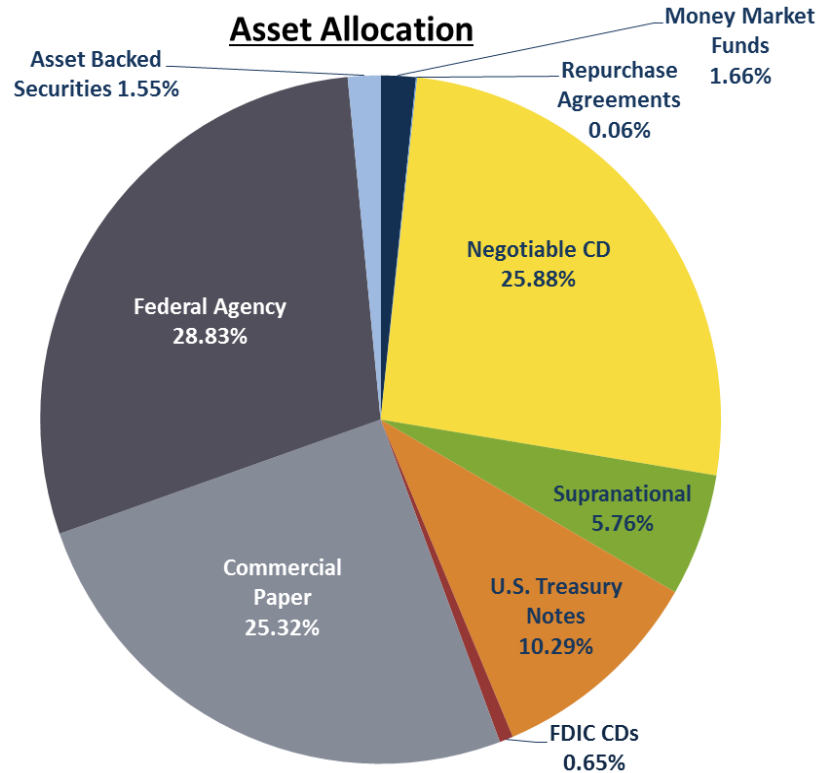
INVESTMENT FUND PARTICIPANTS

San Diego Pooled Money Fund
As of February 28, 2017



INVESTMENT FUND OVERVIEW

As of February 28, 2017





APPENDIX



INVESTMENT POLICY COMPLIANCE REPORT

County of San Diego Pooled Money Fund As of February 28, 2017

Category	Standard	Comment
Treasury Issues	No Limit	Complies - 10.3%
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 - 25.3%
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 maturity for NCDs; 13 months max maturity for FDIC insured	Complies - 25.9%
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	AAAm by S&P, or Aaa-mf by Moody's, or AAAMmf by Fitch minimum rating by 1 of 3 NRSROs; 15% maximum; 10% per fund	Complies - 1.3%
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 - 5.8%
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 AAAs/S1, by Standard & Poors; Investments rated below A-1 (short term) or below the "A" category (long term), at the time of purchase, are prohibited in this policy	Complies
Securities Lending	92-day maximum maturity; 10% per counterparty; 20% maximum combined with Reverse Repurchase Agreements	N/A

* Complied at time of purchase; Portfolio outflows increased concentration in Bank of Tokyo Mitsubishi to 5.2%.

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund

As of February 28, 2017

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	24,373,781.85	24,372,960.45	24,368,687.73	1.13	1.14	09/15/2018	12,240.98	(4,272.72)
Honda Auto Rec Owner Trust	10/31/2016	6,910,723.14	6,908,563.54	6,903,674.20	1.01	1.01	10/18/2018	2,520.50	(4,889.34)
Toyota Auto Receivables	08/10/2016	7,000,000.00	6,999,660.50	6,990,746.00	1.00	1.01	01/15/2019	3,111.12	(8,914.50)
John Deere Owner Trust	07/27/2016	12,000,000.00	11,999,268.00	11,986,368.00	1.09	1.10	02/15/2019	5,813.33	(12,900.00)
Honda Auto Rec Owner Trust	10/25/2016	21,000,000.00	20,999,414.10	20,942,061.00	1.04	1.04	04/18/2019	7,886.65	(57,353.10)
Harley-Davidson Credit Corp	06/15/2016	10,918,110.73	10,917,817.03	10,909,856.64	1.09	1.09	06/15/2019	5,289.23	(7,960.39)
American Honda Finance	05/30/2016	10,000,000.00	9,999,806.00	9,975,550.00	1.39	1.40	04/15/2020	5,935.96	(24,256.00)
American Honda Finance	12/22/2016	26,900,000.00	26,807,531.25	26,834,229.50	1.39	1.59	04/15/2020	47,777.39	26,698.25
Honda Auto Rec Owner Trust	12/10/2016	3,675,000.00	3,657,773.44	3,652,950.00	1.16	1.40	05/18/2020	1,421.00	(4,823.44)
Honda Auto Rec Owner Trust	10/25/2016	11,500,000.00	11,499,253.65	11,407,528.50	1.21	1.22	12/18/2020	5,024.86	(91,725.15)
Asset Backed Securities Subtotal:		134,277,615.72	134,162,047.96	133,971,651.57	1.18	1.23		97,021.02	(190,396.39)
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	3,286.10	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	2,736.31	0.00
CDARS Subtotal:		10,000,000.00	10,000,000.00	10,000,000.00	0.65	0.64		6,022.41	0.00
Collateralized CDs									
Banc of California	02/28/2017	20,000,000.00	20,000,000.00	20,000,000.00	0.74	0.73	08/28/2017	405.48	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	382.40	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	254.55	0.00
Collateralized CDs Subtotal:		45,000,000.00	45,000,000.00	45,000,000.00	0.61	0.71		1,042.43	0.00
Commerical Paper									
Credit Agricole CIB	02/28/2017	100,000,000.00	100,000,000.00	99,998,400.00	0.55	0.56	03/01/2017	0.00	(1,600.00)
ING (US) Funding LLC	08/19/2016	50,000,000.00	50,000,000.00	49,673,950.00	1.21	1.26	03/01/2017	0.00	(326,050.00)
Natixis US Finance Co.	02/28/2017	400,000,000.00	400,000,000.00	399,993,600.00	0.56	0.57	03/01/2017	0.00	(6,400.00)
Toyota Motor Credit Corp	10/27/2016	50,000,000.00	49,991,347.22	49,836,800.00	0.89	0.91	03/08/2017	0.00	(154,547.22)
Bank Tokyo-Mit UFJ NY	11/04/2016	25,000,000.00	24,993,937.50	24,915,125.00	0.97	0.99	03/10/2017	0.00	(78,812.50)
Fortis/BNP Paribas Bank	11/08/2016	50,000,000.00	49,959,583.33	49,807,300.00	0.97	0.99	03/31/2017	0.00	(152,283.33)
Bank Tokyo-Mit UFJ NY	10/20/2016	100,000,000.00	99,800,222.22	99,347,200.00	1.24	1.28	04/28/2017	0.00	(453,022.22)
Bank Tokyo-Mit UFJ NY	10/21/2016	100,000,000.00	99,800,222.22	99,347,200.00	1.24	1.28	04/28/2017	0.00	(453,022.22)
Bank Tokyo-Mit UFJ NY	10/27/2016	50,000,000.00	49,894,944.45	49,679,650.00	1.24	1.28	05/01/2017	0.00	(215,294.45)

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund

As of February 28, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Toyota Motor Credit Corp	12/28/2016	25,000,000.00	24,956,368.06	24,911,300.00	1.03	1.05	05/01/2017	0.00	(45,068.06)
Fortis/BNP Paribas Bank	11/21/2016	75,000,000.00	74,856,937.50	74,629,800.00	1.09	1.11	05/03/2017	0.00	(227,137.50)
ING (US) Funding LLC	12/28/2016	50,000,000.00	49,906,375.00	49,812,750.00	1.07	1.09	05/03/2017	0.00	(93,625.00)
Toyota Motor Credit Corp	11/28/2016	100,000,000.00	99,823,250.00	99,562,300.00	1.01	1.03	05/03/2017	0.00	(260,950.00)
Cooperatieve Rabobank	11/23/2016	25,000,000.00	24,951,250.00	24,877,750.00	1.08	1.10	05/05/2017	0.00	(73,500.00)
Fortis/BNP Paribas Bank	11/23/2016	50,000,000.00	49,898,000.00	49,751,000.00	1.08	1.10	05/08/2017	0.00	(147,000.00)
ING (US) Funding LLC	12/28/2016	50,000,000.00	49,882,597.22	49,788,950.00	1.07	1.09	05/19/2017	0.00	(93,647.22)
JP Morgan	02/28/2017	25,000,000.00	24,937,500.00	24,936,800.00	1.00	1.02	05/30/2017	0.00	(700.00)
ING (US) Funding LLC	11/28/2016	50,000,000.00	49,848,333.33	49,693,300.00	1.20	1.23	05/31/2017	0.00	(155,033.33)
Cooperatieve Rabobank	09/23/2016	100,000,000.00	99,683,111.11	99,135,400.00	1.24	1.28	06/01/2017	0.00	(547,711.11)
Toyota Motor Credit Corp	09/23/2016	25,000,000.00	24,922,694.45	24,789,075.00	1.21	1.25	06/01/2017	0.00	(133,619.45)
Fortis/BNP Paribas Bank	01/06/2017	25,000,000.00	24,920,000.00	24,875,000.00	1.20	1.22	06/05/2017	0.00	(45,000.00)
Bank Tokyo-Mit UFJ NY	12/15/2016	50,000,000.00	49,779,555.55	49,644,400.00	1.28	1.32	07/03/2017	0.00	(135,155.55)
Fortis/BNP Paribas Bank	12/15/2016	200,000,000.00	199,118,222.24	198,577,600.00	1.28	1.32	07/03/2017	0.00	(540,622.24)
JP Morgan	12/15/2016	350,000,000.00	348,407,500.01	347,446,750.00	1.30	1.34	07/05/2017	0.00	(960,750.01)
Toyota Motor Credit Corp	12/28/2016	50,000,000.00	49,791,750.00	49,687,600.00	1.19	1.23	07/05/2017	0.00	(104,150.00)
Toyota Motor Credit Corp	12/28/2016	25,000,000.00	24,871,222.22	24,817,825.00	1.22	1.26	07/31/2017	0.00	(53,397.22)
Commerical Paper Subtotal:		2,200,000,000.00	2,194,994,923.63	2,189,536,825.00	1.04	1.06		0.00	(5,458,098.63)
FDIC CDs									
Pacific Commerce Bank	02/12/2017	250,000.00	250,000.00	250,000.00	0.71	0.72	08/12/2017	83.82	0.00
East West Bank	02/16/2017	250,000.00	250,000.00	250,000.00	0.70	0.71	08/15/2017	63.19	0.00
Torrey Pines Bank	09/03/2016	99,500.00	99,500.00	99,500.00	0.63	0.63	09/01/2017	44.64	0.00
SD Private Bank	10/24/2016	250,000.00	250,000.00	250,000.00	0.70	0.70	10/24/2017	180.70	0.00
FDIC CDs Subtotal:		849,500.00	849,500.00	849,500.00	0.70	0.70		372.35	0.00
Federal Agency									
Federal National Mtg Assn	03/14/2013	25,000,000.00	25,000,000.00	25,002,000.00	0.75	0.75	03/14/2017	86,979.17	2,000.00
Federal National Mtg Assn	03/10/2014	50,000,000.00	49,992,365.63	50,014,000.00	0.75	0.86	04/20/2017	136,458.33	21,634.37
Federal Farm Credit Bank	09/11/2015	15,000,000.00	15,001,690.91	15,006,150.00	0.75	0.67	04/24/2017	39,687.50	4,459.09
Federal National Mtg Assn	12/18/2015	25,000,000.00	25,193,926.44	25,217,500.00	5.00	0.97	05/11/2017	381,944.44	23,573.56
Federal Home Loan Mtg Corp	01/09/2015	10,000,000.00	10,008,498.02	10,013,000.00	1.25	0.81	05/12/2017	37,847.22	4,501.98
Federal Home Loan Mtg Corp	02/26/2014	30,000,000.00	30,008,563.09	30,035,100.00	1.00	0.91	06/29/2017	51,666.67	26,536.91
Federal Home Loan Mtg Corp	07/25/2012	20,000,000.00	19,999,840.00	20,027,400.00	1.00	1.00	07/25/2017	20,000.00	27,560.00

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund

As of February 28, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal Home Loan Bank	04/08/2016	15,000,000.00	15,006,956.10	15,002,250.00	0.75	0.66	08/28/2017	937.50	(4,706.10)
Federal Home Loan Bank	09/20/2012	35,000,000.00	34,980,635.88	34,997,550.00	0.75	0.86	09/08/2017	126,145.84	16,914.12
Federal Farm Credit Bank	09/14/2015	25,000,000.00	25,000,000.00	25,001,250.00	0.78	0.78	09/14/2017	90,458.33	1,250.00
Federal Home Loan Mtg Corp	11/18/2015	19,000,000.00	19,012,250.61	19,028,500.00	1.00	0.89	09/29/2017	80,222.22	16,249.39
Federal Home Loan Bank	10/05/2015	25,000,000.00	25,000,000.00	24,993,000.00	0.73	0.73	10/05/2017	74,013.89	(7,000.00)
Federal Farm Credit Bank	11/18/2015	21,000,000.00	20,967,937.69	20,984,250.00	0.65	0.90	10/13/2017	52,325.00	16,312.31
Federal National Mtg Assn	11/27/2013	40,000,000.00	39,949,964.51	40,023,200.00	0.88	1.07	10/26/2017	121,527.78	73,235.49
Federal Home Loan Bank	10/14/2015	35,000,000.00	36,049,854.98	36,036,350.00	5.00	0.74	11/17/2017	505,555.56	(13,504.98)
Federal National Mtg Assn	12/27/2012	35,000,000.00	34,989,927.78	34,995,100.00	0.88	0.91	12/27/2017	54,444.44	5,172.22
Federal Farm Credit Bank	02/20/2015	20,000,000.00	20,000,000.00	20,035,400.00	1.11	1.11	02/20/2018	6,783.33	35,400.00
Federal Home Loan Mtg Corp	02/26/2014	30,000,000.00	29,882,330.12	29,972,400.00	0.88	1.27	03/07/2018	126,875.00	90,069.88
Federal National Mtg Assn	04/30/2013	50,000,000.00	49,995,926.39	49,994,000.00	1.00	1.01	04/30/2018	168,055.56	(1,926.39)
Federal National Mtg Assn	04/30/2013	50,000,000.00	50,000,000.00	49,994,000.00	1.00	1.00	04/30/2018	168,055.56	(6,000.00)
Federal National Mtg Assn	05/16/2013	25,000,000.00	24,981,504.34	24,997,000.00	1.00	1.07	04/30/2018	84,027.78	15,495.66
Federal National Mtg Assn	01/22/2014	15,000,000.00	14,884,214.24	14,966,250.00	0.88	1.53	05/21/2018	36,458.33	82,035.76
Federal Home Loan Mtg Corp	02/27/2014	25,000,000.00	26,111,594.11	26,212,000.00	4.88	1.30	06/13/2018	264,062.50	100,405.89
Federal Home Loan Mtg Corp	09/29/2015	25,000,000.00	25,000,000.00	24,908,750.00	1.05	1.05	06/29/2018	45,208.33	(91,250.00)
Federal National Mtg Assn	02/19/2016	35,000,000.00	35,123,518.25	35,021,700.00	1.13	0.87	07/20/2018	44,843.75	(101,818.25)
Federal Home Loan Mtg Corp	10/27/2015	25,000,000.00	25,000,000.00	24,852,000.00	1.00	1.00	07/27/2018	23,611.11	(148,000.00)
Federal Home Loan Bank	08/14/2015	25,000,000.00	25,029,781.94	25,018,750.00	1.20	1.12	08/14/2018	14,166.67	(11,031.94)
Federal Home Loan Bank	10/26/2015	35,000,000.00	35,079,620.28	35,002,100.00	1.13	0.97	09/14/2018	182,656.25	(77,520.28)
Federal National Mtg Assn	01/21/2014	30,000,000.00	30,098,745.44	30,333,600.00	1.88	1.65	09/18/2018	254,687.50	234,854.56
Federal Home Loan Bank	03/28/2016	25,000,000.00	25,000,000.00	24,974,750.00	1.05	1.05	09/28/2018	111,562.50	(25,250.00)
Federal Home Loan Mtg Corp	10/28/2016	25,000,000.00	25,000,000.00	24,935,500.00	1.05	1.05	10/26/2018	89,687.50	(64,500.00)
Federal Home Loan Mtg Corp	02/23/2016	25,000,000.00	25,000,000.00	24,899,500.00	1.05	1.05	11/23/2018	71,458.33	(100,500.00)
Federal National Mtg Assn	01/21/2014	30,000,000.00	29,948,586.25	30,217,500.00	1.63	1.73	11/27/2018	127,291.67	268,913.75
Federal Home Loan Mtg Corp	06/14/2016	47,400,000.00	47,400,000.00	47,260,170.00	1.25	1.25	12/14/2018	126,729.17	(139,830.00)
Federal Home Loan Mtg Corp	07/25/2016	25,000,000.00	25,000,000.00	24,836,250.00	1.00	1.00	01/25/2019	25,000.00	(163,750.00)
Federal National Mtg Assn	03/22/2016	27,135,000.00	27,135,000.00	27,066,348.45	1.27	1.30	02/26/2019	4,786.32	(68,651.55)
Federal National Mtg Assn	03/11/2016	25,000,000.00	25,000,000.00	24,931,500.00	1.30	1.30	03/15/2019	149,861.10	(68,500.00)
Federal Farm Credit Bank	03/18/2016	25,000,000.00	25,000,000.00	24,909,500.00	1.28	1.28	03/21/2019	142,222.22	(90,500.00)
Federal Farm Credit Bank	10/19/2016	20,000,000.00	20,000,000.00	19,909,200.00	1.17	1.17	05/16/2019	68,250.00	(90,800.00)
Federal Home Loan Mtg Corp	06/06/2016	25,000,000.00	25,000,000.00	24,809,250.00	1.25	1.25	06/06/2019	73,784.72	(190,750.00)
Federal Home Loan Bank	06/22/2016	25,000,000.00	25,354,880.36	25,138,750.00	1.63	0.99	06/14/2019	86,892.36	(216,130.36)

INVESTMENT INVENTORY - MARKET VALUE

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Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal National Mtg Assn	07/08/2015	20,000,000.00	20,175,594.09	20,168,600.00	1.75	1.36	06/20/2019	69,027.78	(6,994.09)
Federal Home Loan Mtg Corp	07/26/2016	25,000,000.00	25,000,000.00	24,613,250.00	1.07	1.07	07/26/2019	26,006.94	(386,750.00)
Federal Home Loan Mtg Corp	06/27/2016	25,000,000.00	25,201,490.13	24,895,500.00	1.25	0.91	08/01/2019	26,041.67	(305,990.13)
Federal Home Loan Mtg Corp	08/23/2016	25,000,000.00	25,000,000.00	24,618,000.00	1.15	1.15	08/23/2019	6,388.89	(382,000.00)
Federal Farm Credit Bank	08/26/2016	50,000,000.00	50,000,000.00	49,377,000.00	1.00	1.00	08/26/2019	6,944.44	(623,000.00)
Federal Farm Credit Bank	12/06/2016	25,000,000.00	25,000,000.00	24,905,000.00	1.48	1.63	09/06/2019	87,361.11	(95,000.00)
Federal National Mtg Assn	09/30/2016	35,000,000.00	34,981,244.10	34,487,250.00	1.13	1.15	09/09/2019	165,156.25	(493,994.10)
Federal National Mtg Assn	09/13/2016	50,000,000.00	50,000,000.00	49,364,000.00	1.15	1.15	09/13/2019	268,333.33	(636,000.00)
Federal Home Loan Mtg Corp	03/30/2016	25,000,000.00	25,000,000.00	24,921,000.00	1.40	1.40	09/30/2019	146,805.56	(79,000.00)
Federal Home Loan Mtg Corp	11/21/2014	25,000,000.00	24,669,788.44	24,855,500.00	1.25	1.79	10/02/2019	129,340.28	185,711.56
Federal National Mtg Assn	10/04/2016	25,000,000.00	25,000,000.00	24,682,250.00	1.20	1.20	10/04/2019	122,500.00	(317,750.00)
Federal National Mtg Assn	10/28/2016	25,000,000.00	25,000,000.00	24,681,250.00	1.30	1.30	10/28/2019	111,041.67	(318,750.00)
Federal Home Loan Bank	01/09/2015	20,000,000.00	20,410,469.81	20,458,200.00	2.38	1.61	12/13/2019	102,916.67	47,730.19
Federal Farm Credit Bank	12/27/2016	25,000,000.00	25,000,000.00	25,012,000.00	1.70	1.70	12/27/2019	75,555.56	12,000.00
Federal National Mtg Assn	03/30/2016	25,000,000.00	25,000,000.00	24,884,000.00	1.38	1.38	12/30/2019	58,246.53	(116,000.00)
Federal Home Loan Mtg Corp	07/28/2016	50,000,000.00	50,000,000.00	49,225,000.00	1.10	1.10	01/28/2020	50,416.67	(775,000.00)
Federal Farm Credit Bank	02/27/2017	21,870,000.00	21,870,000.00	21,862,782.90	1.71	1.71	02/27/2020	4,155.30	(7,217.10)
Federal Home Loan Mtg Corp	05/19/2015	25,000,000.00	24,834,629.63	24,827,250.00	1.38	1.59	05/01/2020	114,583.33	(7,379.63)
Federal Farm Credit Bank	06/29/2016	25,000,000.00	25,000,000.00	24,463,750.00	1.42	1.42	06/29/2020	61,138.89	(536,250.00)
Federal Farm Credit Bank	11/09/2016	25,000,000.00	25,000,000.00	24,371,250.00	1.36	1.36	11/09/2020	105,777.78	(628,750.00)
Federal Home Loan Bank	09/21/2016	25,000,000.00	25,108,508.65	24,622,250.00	1.38	1.26	02/18/2021	12,413.19	(486,258.65)
Federal Home Loan Bank	02/14/2017	25,000,000.00	24,612,367.90	24,622,250.00	1.38	1.78	02/18/2021	12,413.19	9,882.10
Federal Home Loan Bank	02/17/2017	25,000,000.00	25,000,000.00	24,613,250.00	1.82	1.82	03/17/2021	17,694.44	(386,750.00)
Federal National Mtg Assn	06/17/2016	15,000,000.00	15,008,085.42	14,661,750.00	1.25	1.24	05/06/2021	59,895.83	(346,335.42)
Federal National Mtg Assn	09/21/2016	25,000,000.00	24,937,178.68	24,436,250.00	1.25	1.31	05/06/2021	99,826.39	(500,928.68)
Federal Home Loan Bank	07/14/2016	15,000,000.00	15,413,017.28	14,891,700.00	1.88	1.21	06/11/2021	62,500.00	(521,317.28)
Federal Home Loan Mtg Corp	07/12/2016	25,000,000.00	25,000,000.00	24,751,500.00	1.13	2.02	07/12/2021	38,281.25	(248,500.00)
Federal Home Loan Bank	08/04/2016	35,000,000.00	34,869,476.35	33,949,300.00	1.13	1.21	07/14/2021	51,406.25	(920,176.35)
Federal Home Loan Mtg Corp	07/20/2016	25,000,000.00	25,000,000.00	24,420,250.00	1.25	1.61	07/20/2021	35,590.28	(579,750.00)
Federal National Mtg Assn	07/20/2016	14,500,000.00	14,500,000.00	14,152,870.00	1.25	1.61	07/20/2021	20,642.36	(347,130.00)
Federal Home Loan Mtg Corp	07/27/2016	25,000,000.00	25,000,000.00	24,444,500.00	1.35	1.61	07/27/2021	31,875.00	(555,500.00)
Federal National Mtg Assn	07/27/2016	25,000,000.00	25,000,000.00	24,732,250.00	1.00	1.89	07/27/2021	23,611.11	(267,750.00)
Federal National Mtg Assn	07/27/2016	14,445,000.00	14,445,000.00	14,082,141.60	1.25	1.48	07/27/2021	17,053.13	(362,858.40)
Federal Home Loan Mtg Corp	08/03/2016	25,000,000.00	25,000,000.00	24,650,750.00	1.00	1.93	08/03/2021	19,444.44	(349,250.00)

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Federal Home Loan Mtg Corp	10/05/2016	20,000,000.00	19,786,472.24	19,336,200.00	1.13	1.37	08/12/2021	11,875.00	(450,272.24)
Federal National Mtg Assn	09/21/2016	35,000,000.00	34,838,945.30	34,008,450.00	1.25	1.36	08/17/2021	17,013.89	(830,495.30)
Federal Home Loan Mtg Corp	09/07/2016	25,000,000.00	25,000,000.00	24,684,000.00	1.00	1.86	09/07/2021	120,833.33	(316,000.00)
Federal Home Loan Mtg Corp	09/30/2016	20,000,000.00	20,000,000.00	19,713,400.00	1.15	1.80	09/30/2021	96,472.22	(286,600.00)
Federal Home Loan Mtg Corp	09/30/2016	12,000,000.00	12,000,000.00	11,885,760.00	1.50	1.68	09/30/2021	75,500.00	(114,240.00)
Federal National Mtg Assn	11/08/2016	35,000,000.00	34,892,860.83	34,155,100.00	1.38	1.44	10/07/2021	151,059.03	(737,760.83)
Federal Home Loan Mtg Corp	10/07/2016	25,000,000.00	25,000,000.00	24,880,250.00	1.00	1.98	10/07/2021	100,000.00	(119,750.00)
Federal Home Loan Mtg Corp	10/28/2016	50,000,000.00	50,000,000.00	49,246,500.00	1.25	1.98	10/28/2021	213,541.67	(753,500.00)
Federal National Mtg Assn	12/21/2016	25,000,000.00	25,000,000.00	24,848,250.00	2.05	2.05	12/21/2021	99,652.78	(151,750.00)
Federal Home Loan Bank	12/21/2016	25,000,000.00	25,000,000.00	24,895,250.00	1.80	2.14	12/21/2021	87,500.00	(104,750.00)
Federal Farm Credit Bank	12/27/2016	35,000,000.00	35,000,000.00	35,040,950.00	2.44	2.44	12/27/2021	151,822.22	40,950.00
Federal Home Loan Bank	12/28/2016	25,000,000.00	25,000,000.00	24,968,750.00	1.90	2.31	12/28/2021	83,125.00	(31,250.00)
Federal Home Loan Mtg Corp	01/20/2017	25,000,000.00	25,000,000.00	25,000,750.00	2.13	2.56	01/20/2022	60,503.47	750.00
Federal National Mtg Assn	02/14/2017	35,000,000.00	35,000,000.00	35,000,000.00	2.25	2.25	02/14/2022	37,187.50	0.00
Federal Home Loan Mtg Corp	02/24/2017	50,000,000.00	50,000,000.00	50,004,000.00	2.00	2.50	02/24/2022	19,444.44	4,000.00
Federal National Mtg Assn	02/28/2017	25,000,000.00	25,000,000.00	25,002,500.00	2.30	2.30	02/28/2022	4,791.67	2,500.00
Federal Agency Subtotal:		2,497,350,000.00	2,499,743,242.21	2,483,946,722.95	1.40	1.36		7,927,939.18	(15,796,519.26)
Money Market Accounts									
BlackRock	06/01/2015	1,000,000.00	1,000,000.00	1,000,000.00	0.23	0.23		364.16	0.00
CalTrust	06/01/2015	35,000,000.00	35,000,000.00	35,140,000.00	0.51	0.51		25,665.67	140,000.00
CalTrust	12/07/2015	3,000,000.00	3,000,000.00	3,000,000.00	0.31	0.31		16,220.49	0.00
Fidelity Government Fund	06/21/2016	55,300,000.00	55,300,000.00	55,300,000.00	0.32	0.32		9,747.44	0.00
Federated Government Fund	06/30/2016	49,000,000.00	49,000,000.00	49,000,000.00	0.31	0.31		19,487.43	0.00
Morgan Stanley	06/01/2015	1,000,000.00	1,000,000.00	1,000,000.00	0.30	0.30		1,460.46	0.00
Money Market Accounts Subtotal:		144,300,000.00	144,300,000.00	144,440,000.00	0.36	0.36		72,945.65	140,000.00
Negotiable CDs									
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	161,666.67	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	65,722.22	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	67,166.67	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	79,222.22	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	70,055.56	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	90,416.67	0.00

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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	114,583.33	0.00
Bank of Montreal	02/28/2017	40,000,000.00	40,000,000.00	40,000,000.00	0.68	0.69	03/31/2017	755.56	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	502,250.00	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	91,875.00	0.00
Wells Fargo Bank NA	05/25/2016	25,000,000.00	25,000,000.00	25,000,000.00	1.21	1.23	04/20/2017	235,277.78	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	218,750.00	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	72,916.67	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	71,458.33	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	307,291.67	0.00
Toronto Dominion NY	12/29/2016	25,000,000.00	25,000,000.00	25,000,000.00	1.13	1.15	05/12/2017	48,652.78	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	48,652.78	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	81,138.89	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	271,250.00	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	161,000.00	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	187,500.00	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	140,000.00	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	62,500.00	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	43,500.00	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	129,166.67	0.00
Svenska Hndl NY	02/28/2017	75,000,000.00	75,000,000.00	75,000,000.00	0.96	0.97	06/20/2017	2,000.00	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	145,750.00	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	458,150.00	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	207,416.67	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	711,000.00	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	314,925.00	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	365,138.89	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	727,222.22	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	195,312.50	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	212,500.00	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	53,812.50	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	96,800.00	0.00
Sumitomo Mitsui Bank NY	02/17/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.13	1.15	07/06/2017	9,416.67	0.00
Sumitomo Mitsui Bank NY	02/17/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.13	1.15	07/10/2017	9,416.67	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	158,812.50	0.00

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund

As of February 28, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Cooperatieve Rabobank	09/21/2016	21,000,000.00	21,000,000.00	21,000,000.00	1.32	1.34	07/17/2017	123,970.00	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	58,500.00	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	155,409.72	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	156,527.78	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	156,527.78	0.00
Negotiable CDs Subtotal:		2,243,500,000.00	2,243,500,000.00	2,243,500,000.00	1.15	1.15		7,641,378.37	0.00
Repurchase Agreements									
Wells Fargo Bank NA	06/30/2015	5,481,215.92	5,481,215.92	5,481,215.92	0.01	0.01		1.52	0.00
Repurchase Agreements Subtotal:		5,481,215.92	5,481,215.92	5,481,215.92	0.01	0.01		1.52	0.00
Supranational Callable									
Intl Bank For Recon and Dev	08/22/2016	24,350,000.00	24,348,125.55	24,350,000.00	1.12	1.12	12/03/2018	68,180.00	1,874.45
Intl Bank For Recon and Dev	04/26/2016	25,000,000.00	25,000,000.00	24,811,000.00	1.25	1.25	04/26/2019	108,506.94	(189,000.00)
Intl Bank For Recon and Dev	04/26/2016	25,000,000.00	25,000,000.00	24,811,000.00	1.25	1.25	04/26/2019	108,506.94	(189,000.00)
Intl Bank For Recon and Dev	09/30/2016	25,000,000.00	25,000,000.00	24,778,000.00	1.20	1.20	09/30/2019	125,833.33	(222,000.00)
Intl Bank For Recon and Dev	09/30/2016	25,000,000.00	25,000,000.00	24,778,000.00	1.20	1.20	09/30/2019	125,833.33	(222,000.00)
Intl Bank For Recon and Dev	11/10/2016	25,000,000.00	25,000,000.00	24,759,500.00	1.30	1.30	10/25/2019	100,208.33	(240,500.00)
Intl Bank For Recon and Dev	10/30/2015	25,000,000.00	25,000,000.00	24,329,750.00	1.00	1.00	10/15/2020	94,527.78	(670,250.00)
Intl Bank For Recon and Dev	12/28/2016	7,000,000.00	6,993,241.51	7,000,000.00	2.10	2.15	12/28/2021	25,725.00	6,758.49
Supranational Callable Subtotal:		181,350,000.00	181,341,367.06	179,617,250.00	1.22	1.23		757,321.65	(1,724,117.06)
Supranationals									
Intl Bank For Recon and Dev	06/23/2015	25,000,000.00	24,999,337.01	24,975,000.00	1.00	1.00	11/15/2017	73,611.11	(24,337.01)
Intl Bank For Recon and Dev	06/23/2015	25,000,000.00	24,999,337.01	24,975,000.00	1.00	1.00	11/15/2017	73,611.11	(24,337.01)
Intl Bank For Recon and Dev	06/23/2015	25,000,000.00	24,999,337.01	24,975,000.00	1.00	1.00	11/15/2017	73,611.11	(24,337.01)
Inter-American Development Bk	02/01/2017	50,000,000.00	49,822,257.43	49,822,500.00	0.88	1.22	03/15/2018	36,458.33	242.57
Intl Bank For Recon and Dev	04/30/2015	50,000,000.00	49,964,736.00	49,836,000.00	1.00	1.06	06/15/2018	105,555.56	(128,736.00)
Intl Bank For Recon and Dev	09/21/2016	22,000,000.00	21,982,350.52	21,884,940.00	0.88	0.93	07/19/2018	22,348.33	(97,410.52)
Intl Bank For Recon and Dev	10/07/2015	25,000,000.00	24,977,370.13	24,862,250.00	1.00	1.06	10/05/2018	101,388.89	(115,120.13)
Intl Bank For Recon and Dev	12/23/2016	25,000,000.00	24,606,161.29	24,667,000.00	1.13	1.72	11/27/2019	53,106.94	60,838.71
Intl Bank For Recon and Dev	01/04/2017	25,000,000.00	24,646,439.12	24,667,000.00	1.13	1.66	11/27/2019	44,505.56	20,560.88
International Finance Corp	07/20/2016	25,000,000.00	24,889,689.31	24,044,500.00	1.13	1.23	07/20/2021	32,031.25	(845,189.31)
International Finance Corp	10/07/2016	12,500,000.00	12,375,595.33	12,022,250.00	1.13	1.36	07/20/2021	15,828.13	(353,345.33)
Intl Bank For Recon and Dev	11/23/2016	10,000,000.00	10,000,000.00	9,809,200.00	1.75	1.77	11/23/2021	3,888.89	(190,800.00)
Supranationals Subtotal:		319,500,000.00	318,262,610.16	316,540,640.00	1.03	1.21		635,945.21	(1,721,970.16)

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund

As of February 28, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Treasury Coupon Securities									
U.S. Treasury	09/04/2015	20,000,000.00	20,007,023.08	20,009,800.00	1.00	0.57	03/31/2017	83,516.48	2,776.92
U.S. Treasury	09/29/2015	35,000,000.00	35,017,568.01	35,022,750.00	0.88	0.57	04/30/2017	102,365.33	5,181.99
U.S. Treasury	06/08/2012	15,000,000.00	15,113,765.20	15,124,350.00	4.50	0.73	05/15/2017	197,651.93	10,584.80
U.S. Treasury	06/05/2015	10,000,000.00	10,051,802.47	10,055,800.00	2.75	0.65	05/31/2017	68,750.00	3,997.53
U.S. Treasury	10/20/2015	40,000,000.00	40,258,701.03	40,256,400.00	2.50	0.54	06/30/2017	165,745.86	(2,301.03)
U.S. Treasury	10/12/2012	15,000,000.00	14,990,346.91	14,989,500.00	0.50	0.66	07/31/2017	6,008.29	(846.91)
U.S. Treasury	02/29/2016	15,000,000.00	15,101,097.97	15,104,850.00	2.38	0.75	07/31/2017	28,539.36	3,752.03
U.S. Treasury	12/24/2014	15,000,000.00	15,060,554.04	15,084,900.00	1.88	1.05	08/31/2017	764.27	24,345.96
U.S. Treasury	02/29/2016	45,000,000.00	45,247,265.63	45,254,700.00	1.88	0.77	08/31/2017	2,292.80	7,434.37
U.S. Treasury	09/04/2015	22,000,000.00	22,032,563.60	22,032,560.00	1.00	0.72	09/15/2017	101,491.71	(3.60)
U.S. Treasury	06/07/2013	15,000,000.00	15,098,485.63	15,109,650.00	1.88	0.87	10/31/2017	94,008.98	11,164.37
U.S. Treasury	04/06/2016	10,000,000.00	10,076,516.14	10,073,100.00	1.88	0.72	10/31/2017	62,672.65	(3,416.14)
U.S. Treasury	05/20/2015	10,000,000.00	10,104,254.22	10,105,500.00	2.25	0.84	11/30/2017	56,250.00	1,245.78
U.S. Treasury	04/06/2016	15,000,000.00	15,171,196.75	15,158,250.00	2.25	0.72	11/30/2017	84,375.00	(12,946.75)
U.S. Treasury	04/06/2016	10,000,000.00	10,021,372.50	10,011,300.00	1.00	0.73	12/15/2017	20,879.12	(10,072.50)
U.S. Treasury	01/07/2013	15,000,000.00	14,992,336.74	14,985,900.00	0.75	0.81	12/31/2017	18,646.41	(6,436.74)
U.S. Treasury	04/06/2016	10,000,000.00	10,012,326.66	9,999,200.00	0.88	0.73	01/15/2018	10,877.07	(13,126.66)
U.S. Treasury	12/24/2014	15,000,000.00	15,189,409.72	15,232,050.00	2.63	1.22	01/31/2018	31,543.51	42,640.28
U.S. Treasury	06/07/2013	15,000,000.00	14,969,495.97	14,970,150.00	0.75	0.96	02/28/2018	305.71	654.03
U.S. Treasury	06/07/2013	15,000,000.00	14,998,678.02	14,999,400.00	1.00	1.01	05/31/2018	37,500.00	721.98
U.S. Treasury	06/22/2016	25,000,000.00	25,114,513.10	25,035,250.00	1.13	0.77	06/15/2018	58,722.53	(79,263.10)
U.S. Treasury	02/12/2014	15,000,000.00	15,003,159.39	15,067,950.00	1.38	1.36	07/31/2018	16,522.79	64,790.61
U.S. Treasury	11/13/2013	15,000,000.00	15,025,108.36	15,090,900.00	1.50	1.38	08/31/2018	611.41	65,791.64
U.S. Treasury	12/05/2013	10,000,000.00	9,966,554.26	10,015,200.00	1.25	1.45	11/30/2018	31,250.00	48,645.74
U.S. Treasury	02/20/2014	15,000,000.00	14,926,539.47	15,012,900.00	1.25	1.52	01/31/2019	15,020.72	86,360.53
U.S. Treasury	04/17/2014	15,000,000.00	14,991,630.39	15,113,700.00	1.63	1.65	03/31/2019	101,785.71	122,069.61
U.S. Treasury	02/14/2017	40,000,000.00	40,286,743.08	40,298,400.00	1.63	1.29	04/30/2019	26,933.70	11,656.89
U.S. Treasury	06/16/2014	15,000,000.00	14,934,884.86	15,069,750.00	1.50	1.70	05/31/2019	56,250.00	134,865.14
U.S. Treasury	06/27/2016	25,000,000.00	25,415,893.10	25,116,250.00	1.50	0.75	05/31/2019	93,750.00	(299,643.10)
U.S. Treasury	11/08/2016	40,000,000.00	40,634,498.18	40,273,600.00	1.63	0.94	06/30/2019	107,734.81	(360,898.18)
U.S. Treasury	07/15/2016	10,000,000.00	9,990,423.09	9,865,600.00	0.75	0.79	07/15/2019	9,323.20	(124,823.09)
U.S. Treasury	08/21/2014	15,000,000.00	14,996,564.23	15,099,600.00	1.63	1.64	07/31/2019	19,526.93	103,035.77
U.S. Treasury	12/09/2016	42,000,000.00	42,330,235.35	42,278,880.00	1.63	1.29	07/31/2019	54,675.41	(51,355.35)
U.S. Treasury	10/24/2014	15,000,000.00	15,092,600.89	15,141,150.00	1.75	1.50	09/30/2019	109,615.38	48,549.11

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund

As of February 28, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
U.S. Treasury	12/08/2014	15,000,000.00	14,927,192.91	15,027,600.00	1.50	1.69	11/30/2019	56,250.00	100,407.09
U.S. Treasury	01/09/2015	15,000,000.00	15,050,064.28	15,072,150.00	1.63	1.50	12/31/2019	40,400.55	22,085.72
U.S. Treasury	02/12/2016	20,000,000.00	20,189,092.69	19,950,000.00	1.38	1.04	01/31/2020	22,030.39	(239,092.69)
U.S. Treasury	04/09/2015	10,000,000.00	9,971,755.65	9,931,300.00	1.25	1.35	02/29/2020	339.67	(40,455.65)
U.S. Treasury	02/12/2016	20,000,000.00	20,181,743.70	19,928,200.00	1.38	1.06	02/29/2020	747.28	(253,543.70)
U.S. Treasury	04/09/2015	10,000,000.00	9,930,805.66	9,887,100.00	1.13	1.36	03/31/2020	46,978.02	(43,705.66)
U.S. Treasury	01/06/2017	20,000,000.00	19,909,049.35	19,915,600.00	1.38	1.53	03/31/2020	40,796.70	6,550.65
U.S. Treasury	06/05/2015	15,000,000.00	14,933,961.11	14,968,350.00	1.50	1.64	05/31/2020	56,250.00	34,388.89
U.S. Treasury	01/06/2017	20,000,000.00	19,716,924.63	19,729,000.00	1.38	1.75	01/31/2021	22,030.39	12,075.37
U.S. Treasury	06/17/2016	35,000,000.00	35,422,263.68	34,390,300.00	1.38	1.08	05/31/2021	120,312.50	(1,031,963.68)
U.S. Treasury	09/07/2016	5,000,000.00	4,997,186.25	4,856,250.00	1.13	1.14	06/30/2021	9,323.20	(140,936.25)
U.S. Treasury	09/07/2016	5,000,000.00	5,234,869.72	5,088,100.00	2.25	1.15	07/31/2021	9,012.43	(146,769.72)
U.S. Treasury	10/06/2016	25,000,000.00	24,858,080.79	24,195,250.00	1.13	1.25	09/30/2021	112,809.06	(662,830.79)
U.S. Treasury	12/09/2016	15,000,000.00	14,946,848.02	14,919,150.00	1.75	1.83	11/30/2021	59,134.62	(27,698.02)
Treasury Coupon Securities		889,000,000.00	892,493,946.48	889,917,590.00	1.56	1.07		2,472,321.88	(2,576,356.51)
Grand Total		8,670,608,331.64	8,670,128,853.42	8,642,801,395.44	1.22	1.17		19,612,311.67	(27,327,458.01)

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
3630	Money Market Funds	Federated Government	0.39	Purchase	(46,300,000.00)	02/01/2017
4012	Federal Agencies	Inter-American Devel	0.88	Purchase	(49,973,277.78)	02/01/2017
4011	Commercial Paper	Natixis US Finance C	0.66	Purchase	(389,992,849.97)	02/01/2017
3672	Negotiable CD	Bank of Montreal	1.12	Redemption	25,000,000.00	02/01/2017
4010	Commercial Paper	Credit Agricole CIB	0.55	Redemption	70,000,000.00	02/01/2017
3828	Negotiable CD	Mizuho Bank LTD	0.89	Redemption	50,000,000.00	02/01/2017
4009	Commercial Paper	Natixis US Finance C	0.56	Redemption	425,000,000.00	02/01/2017
3650	Commercial Paper	Rabobank Nederland	0.93	Redemption	50,000,000.00	02/01/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	3,582,765.99	02/01/2017
4013	Commercial Paper	Natixis US Finance C	0.66	Purchase	(399,992,666.64)	02/02/2017
3608	Money Market Funds	Fidelity Government	0.11	Redemption	38,200,000.00	02/02/2017
4011	Commercial Paper	Natixis US Finance C	0.66	Redemption	390,000,000.00	02/02/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	292,613.99	02/02/2017
4015	Commercial Paper	Natixis US Finance C	0.66	Purchase	(424,976,625.00)	02/03/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(4,488,556.43)	02/03/2017
3608	Money Market Funds	Fidelity Government	0.11	Redemption	1,500,000.00	02/03/2017
3870	Commercial Paper	Fortis/BNP Paribas B	0.78	Redemption	25,000,000.00	02/03/2017
4013	Commercial Paper	Natixis US Finance C	0.66	Redemption	400,000,000.00	02/03/2017
4016	Commercial Paper	Natixis US Finance C	0.66	Purchase	(404,992,574.97)	02/06/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(233,319.33)	02/06/2017
3709	Local CD	East West Bank	1.02	Redemption	250,000.00	02/06/2017
3608	Money Market Funds	Fidelity Government	0.11	Redemption	2,500,000.00	02/06/2017
4015	Commercial Paper	Natixis US Finance C	0.66	Redemption	425,000,000.00	02/06/2017
4017	Commercial Paper	Natixis US Finance C	0.66	Purchase	(419,992,299.97)	02/07/2017
3630	Money Market Funds	Federated Government	0.39	Redemption	7,600,000.00	02/07/2017
4016	Commercial Paper	Natixis US Finance C	0.66	Redemption	405,000,000.00	02/07/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	3,164,233.00	02/07/2017
4019	Commercial Paper	Credit Agricole CIB	0.65	Purchase	(24,999,548.61)	02/08/2017
3608	Money Market Funds	Fidelity Government	0.11	Purchase	(6,100,000.00)	02/08/2017
4018	Commercial Paper	Natixis US Finance C	0.66	Purchase	(424,992,208.31)	02/08/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(1,306,357.03)	02/08/2017
4017	Commercial Paper	Natixis US Finance C	0.66	Redemption	420,000,000.00	02/08/2017
3706	Commercial Paper	Rabobank Nederland	1.16	Redemption	50,000,000.00	02/08/2017
3744	Negotiable CD	Svenska Hndl NY	1.07	Redemption	50,000,000.00	02/08/2017

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4021	Commercial Paper	Credit Agricole CIB	0.65	Purchase	(29,999,458.33)	02/09/2017
3608	Money Market Funds	Fidelity Government	0.11	Purchase	(2,000,000.00)	02/09/2017
4020	Commercial Paper	Natixis US Finance C	0.66	Purchase	(424,992,208.31)	02/09/2017
4019	Commercial Paper	Credit Agricole CIB	0.65	Redemption	25,000,000.00	02/09/2017
4018	Commercial Paper	Natixis US Finance C	0.66	Redemption	425,000,000.00	02/09/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	2,094,626.24	02/09/2017
4023	Commercial Paper	Credit Agricole CIB	0.65	Purchase	(74,995,937.50)	02/10/2017
3608	Money Market Funds	Fidelity Government	0.11	Purchase	(3,600,000.00)	02/10/2017
4022	Commercial Paper	Natixis US Finance C	0.66	Purchase	(424,976,625.00)	02/10/2017
4021	Commercial Paper	Credit Agricole CIB	0.65	Redemption	30,000,000.00	02/10/2017
3693	Commercial Paper	ING (US) Funding LLC	1.11	Redemption	50,000,000.00	02/10/2017
4020	Commercial Paper	Natixis US Finance C	0.66	Redemption	425,000,000.00	02/10/2017
3855	Negotiable CD	Sumitomo Mitsui Bank	0.86	Redemption	25,000,000.00	02/10/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	1,302,252.71	02/10/2017
4032	Local CD	Pacific Commerce Ban	0.71	Purchase	(250,000.00)	02/12/2017
3718	Local CD	Pacific Commerce Ban	0.90	Redemption	250,000.00	02/12/2017
4025	Commercial Paper	Credit Agricole CIB	0.66	Purchase	(39,999,266.67)	02/13/2017
4024	Commercial Paper	Natixis US Finance C	0.66	Purchase	(424,992,208.31)	02/13/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(7,222.87)	02/13/2017
4023	Commercial Paper	Credit Agricole CIB	0.65	Redemption	75,000,000.00	02/13/2017
4022	Commercial Paper	Natixis US Finance C	0.66	Redemption	425,000,000.00	02/13/2017
4026	Federal Agencies	Federal Home Loan Ba	1.38	Purchase	(24,775,805.56)	02/14/2017
4028	Federal Agencies	Federal National Mtg	2.25	Purchase	(35,000,000.00)	02/14/2017
4029	Commercial Paper	Natixis US Finance C	0.66	Purchase	(394,992,758.31)	02/14/2017
4027	U.S. Treasury Notes	U.S. Treasury	1.63	Purchase	(40,482,519.09)	02/14/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(595,526.40)	02/14/2017
4025	Commercial Paper	Credit Agricole CIB	0.66	Redemption	40,000,000.00	02/14/2017
3630	Money Market Funds	Federated Government	0.39	Redemption	24,600,000.00	02/14/2017
3871	Commercial Paper	Fortis/BNP Paribas B	0.87	Redemption	25,000,000.00	02/14/2017
4024	Commercial Paper	Natixis US Finance C	0.66	Redemption	425,000,000.00	02/14/2017
3630	Money Market Funds	Federated Government	0.39	Purchase	(21,800,000.00)	02/15/2017
4030	Commercial Paper	Natixis US Finance C	0.66	Purchase	(364,993,308.31)	02/15/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(2,356,088.96)	02/15/2017
3580	Asset Backed Securities	American Honda Finan	1.13	Redemption	626,218.15	02/15/2017

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
3594	Asset Backed Securities	Harley-Davidson Cred	1.09	Redemption	988,746.88	02/15/2017
4029	Commercial Paper	Natixis US Finance C	0.66	Redemption	395,000,000.00	02/15/2017
3504	Negotiable CD	Wells Fargo Bank NA	1.05	Redemption	25,000,000.00	02/15/2017
4059	Local CD	East West Bank	0.70	Purchase	(250,000.00)	02/16/2017
4031	Commercial Paper	Natixis US Finance C	0.66	Purchase	(399,992,666.64)	02/16/2017
2956	Money Market Funds	Morgan Stanley	0.30	Redemption	3,000,000.00	02/16/2017
4030	Commercial Paper	Natixis US Finance C	0.66	Redemption	365,000,000.00	02/16/2017
3750	Negotiable CD	Svenska Hndl NY	1.11	Redemption	25,000,000.00	02/16/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	1,828,754.89	02/16/2017
4036	Federal Agencies	Federal Home Loan Ba	1.82	Purchase	(25,000,000.00)	02/17/2017
4033	Commercial Paper	Natixis US Finance C	0.66	Purchase	(334,975,433.31)	02/17/2017
4034	Negotiable CD	Sumitomo Mitsui Bank	1.13	Purchase	(25,000,000.00)	02/17/2017
4035	Negotiable CD	Sumitomo Mitsui Bank	1.13	Purchase	(25,000,000.00)	02/17/2017
2956	Money Market Funds	Morgan Stanley	0.30	Redemption	2,100,000.00	02/17/2017
4031	Commercial Paper	Natixis US Finance C	0.66	Redemption	400,000,000.00	02/17/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	913,022.36	02/17/2017
4038	Commercial Paper	ABBEY NATL TREASURY	0.67	Purchase	(174,996,743.07)	02/21/2017
4037	Commercial Paper	Natixis US Finance C	0.66	Purchase	(174,996,791.66)	02/21/2017
3608	Money Market Funds	Fidelity Government	0.11	Redemption	7,100,000.00	02/21/2017
3844	Asset Backed Securities	Honda Auto Rec Owner	1.01	Redemption	299,276.86	02/21/2017
4033	Commercial Paper	Natixis US Finance C	0.66	Redemption	335,000,000.00	02/21/2017
3749	Negotiable CD	Svenska Hndl NY	1.11	Redemption	25,000,000.00	02/21/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	140,093.12	02/21/2017
3608	Money Market Funds	Fidelity Government	0.11	Purchase	(10,200,000.00)	02/22/2017
4039	Commercial Paper	Natixis US Finance C	0.68	Purchase	(404,992,350.04)	02/22/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(2,521,119.56)	02/22/2017
4038	Commercial Paper	ABBEY NATL TREASURY	0.67	Redemption	175,000,000.00	02/22/2017
2172	Federal Agencies	Federal Home Loan Mt	0.88	Redemption	25,000,000.00	02/22/2017
4037	Commercial Paper	Natixis US Finance C	0.66	Redemption	175,000,000.00	02/22/2017
3869	Commercial Paper	Toyota Motor Credit	0.75	Redemption	25,000,000.00	02/22/2017
3608	Money Market Funds	Fidelity Government	0.11	Purchase	(5,600,000.00)	02/23/2017
4040	Commercial Paper	Natixis US Finance C	0.67	Purchase	(419,992,183.30)	02/23/2017
4039	Commercial Paper	Natixis US Finance C	0.68	Redemption	405,000,000.00	02/23/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	2,513,856.83	02/23/2017

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4042	Federal Agencies	Federal Home Loan Mt	2.00	Purchase	(50,000,000.00)	02/24/2017
3608	Money Market Funds	Fidelity Government	0.11	Purchase	(6,800,000.00)	02/24/2017
4041	Commercial Paper	Natixis US Finance C	0.66	Purchase	(384,978,825.00)	02/24/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(5,920.78)	02/24/2017
3738	Negotiable CD	Bank of Nova Scotia	1.23	Redemption	50,000,000.00	02/24/2017
4040	Commercial Paper	Natixis US Finance C	0.67	Redemption	420,000,000.00	02/24/2017
4045	Commercial Paper	Credit Agricole CIB	0.65	Purchase	(59,998,916.68)	02/27/2017
4043	Federal Agencies	Federal Farm Credit	1.71	Purchase	(21,870,000.00)	02/27/2017
4044	Commercial Paper	Natixis US Finance C	0.66	Purchase	(399,992,666.64)	02/27/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(17,802.39)	02/27/2017
3608	Money Market Funds	Fidelity Government	0.11	Redemption	24,000,000.00	02/27/2017
4041	Commercial Paper	Natixis US Finance C	0.66	Redemption	385,000,000.00	02/27/2017
4058	Local CD	Banc of California	0.74	Purchase	(20,000,000.00)	02/28/2017
4047	Negotiable CD	Bank of Montreal	0.68	Purchase	(40,000,000.00)	02/28/2017
4051	Commercial Paper	Credit Agricole CIB	0.55	Purchase	(99,998,472.22)	02/28/2017
4049	Federal Agencies	Federal National Mtg	2.30	Purchase	(25,000,000.00)	02/28/2017
3608	Money Market Funds	Fidelity Government	0.11	Purchase	(39,000,000.00)	02/28/2017
4046	Commercial Paper	JP Morgan	1.00	Purchase	(24,936,805.56)	02/28/2017
4048	Commercial Paper	Natixis US Finance C	0.56	Purchase	(399,993,777.76)	02/28/2017
4050	Negotiable CD	Svenska Hndl NY	0.96	Purchase	(75,000,000.00)	02/28/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(4,025,495.89)	02/28/2017
3745	Local CD	Banc of California	1.02	Redemption	20,000,000.00	02/28/2017
3736	Negotiable CD	Canadian Imp Bk Comm	1.23	Redemption	50,000,000.00	02/28/2017
4045	Commercial Paper	Credit Agricole CIB	0.65	Redemption	60,000,000.00	02/28/2017
3694	Commercial Paper	ING (US) Funding LLC	1.13	Redemption	50,000,000.00	02/28/2017
4044	Commercial Paper	Natixis US Finance C	0.66	Redemption	400,000,000.00	02/28/2017
3739	Negotiable CD	Royal Bank of Canada	1.22	Redemption	100,000,000.00	02/28/2017
713	U.S. Treasury Notes	U.S. Treasury	0.88	Redemption	15,000,000.00	02/28/2017
Grand Total					244,561,272.86	

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