



COUNTY OF SAN DIEGO INVESTMENT POOL TREASURY INVESTMENT RESULTS

MAR
2017

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SUMMARY PORTFOLIO STATISTICS

County of San Diego Pooled Money Fund

As of March 31, 2017

	Par Value	Book Value	Market Value	% of Portfolio	Market Price	WAM	WAC	YTM	YTW	Accrued Interest	Unrealized Gain/Loss
Asset Backed Securities	169,161,282	169,045,368	168,896,062	1.89	99.843	866	-	1.281	1.281	83,109	(149,305)
CDARS	10,000,000	10,000,000	10,000,000	0.11	100.000	51	-	0.644	0.644	6,592	-
Collateralized CDs	45,000,000	45,000,000	45,000,000	0.50	100.000	166	-	0.816	0.816	15,030	-
Commercial Paper Disc	2,004,000,000	1,998,260,534	1,991,795,575	22.36	99.391	84	-	1.213	1.213	-	(6,464,959)
FDIC CDs	849,500	849,500	849,500	0.01	100.000	158	-	0.695	0.695	681	-
Federal Agency - Step Up	410,945,000	410,945,000	406,388,527	4.60	98.891	1,655	58	2.001	1.554	1,195,444	(4,556,473)
Federal Agency Amer Callable	50,000,000	50,000,000	49,826,500	0.56	99.653	716	75	1.290	1.290	23,333	(173,500)
Federal Agency Berm Callable	429,535,000	429,486,859	427,658,631	4.81	99.563	786	65	1.318	1.318	1,452,594	(1,828,229)
Federal Agency Coupon Securities	1,085,000,000	1,087,430,256	1,080,926,360	12.17	99.635	733	46	1.192	1.192	4,168,278	(6,503,896)
Federal Agency Euro Callable	521,870,000	521,869,873	517,714,668	5.84	99.204	903	164	1.307	1.307	1,413,812	(4,155,205)
Money Market Accounts	302,950,000	302,950,000	302,950,000	3.39	100.000	1	-	0.605	0.605	51,828	-
Negotiable CDs	2,538,500,000	2,538,500,000	2,538,500,000	28.41	100.000	97	-	1.174	1.174	8,473,536	-
Repurchase Agreements	-	-	-	0.00	0.000	-	-	0.000	0.000	-	-
Supranational Callable	181,350,000	181,341,575	179,623,750	2.03	99.048	916	83	1.225	1.225	605,957	(1,717,825)
Suprationals	319,500,000	318,308,828	316,513,760	3.56	99.068	641	-	1.206	1.206	857,074	(1,795,068)
Treasury Coupon Securities	869,000,000	872,128,230	869,068,740	9.76	100.011	660	-	1.081	1.081	2,936,371	(3,059,490)
Totals for March 2017	8,937,660,782	8,936,116,023	8,905,712,073	100.00	99.644	429	77	1.211	1.190	21,283,640	(30,403,950)
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)
Change From Prior Month	267,052,450	265,987,170	262,910,678		(0.032)	(17)	(14)	0.043	0.044	1,671,329	(3,076,492)
Portfolio Effective Duration	0.94 years										
	Monthly Return		Fiscal Year To Date Return		Calendar Year To Date Return						
Book Value	0.099%	1.165%	0.783%	1.043%	0.286%	1.159%					
Market Value	0.099%	1.169%	0.784%	1.044%	0.286%	1.161%					

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

CASH FLOW ANALYSIS

County of San Diego Pooled Money Fund

As of March 31, 2017

	Mar-17	Apr-17	May-17	Jun-17	Jul-17	Aug-17	Sep-17
Beginning Pool Book Balance	8,670,128	8,936,116	10,107,426	9,310,876	8,580,726	7,408,493	6,678,989
MAIN CASH FLOW ITEMS							
INFLOWS:							
Reverse Repos	0	0	0	0	0	0	0
Interest Income On Pool	6,294	5,600	8,500	6,000	7,500	7,500	8,000
Taxes Collected	506,490	1,627,000	41,500	54,000	65,000	83,600	35,000
School Deposits	576,165	444,000	350,000	410,000	270,000	555,000	525,000
County Deposits	308,233	301,000	270,000	333,500	299,867	246,646	265,326
Retirement	69	0	0	0	0	0	0
Voluntaries	15,073	0	2,000	0	0	0	0
Maturities/Sales Outside Pool	0	0	0	0	0	0	0
	1,412,324	2,377,600	672,000	803,500	642,367	892,746	833,326
OUTFLOWS:							
Schools	765,106	614,990	787,500	1,010,000	803,000	1,181,000	748,934
County	330,112	310,930	301,050	335,150	425,600	373,000	319,000
Retirement	10,884	7,112	7,000	7,000	510,000	7,000	7,000
Voluntaries	40,189	56,000	40,500	46,000	65,000	45,000	30,044
Tax Apportionment	45	212,658	332,500	135,500	11,000	16,250	9,000
Reverse Repos	0	0	0	0	0	0	0
Purchases/ Purchases Outside of Pool	0	4,600	0	0	0	0	0
	1,146,336	1,206,290	1,468,550	1,533,650	1,814,600	1,622,250	1,113,978
TOTAL	265,988	1,171,310	(796,550)	(730,150)	(1,172,233)	(729,504)	(280,652)
PROJECTED/ACTUAL MONTH END POOL BALANCE	8,936,116	10,107,426	9,310,876	8,580,726	7,408,493	6,678,989	6,398,337
LIQUIDITY PROJECTIONS							
INCREASE / DECREASE DUE TO INVESTMENT ACTIVITY							
Maturities	1,143,495	306,475	1,050,000	1,290,000	1,416,060	596,895	401,100
Sales/Calls	0	0	0	0	0	0	0
Investments Purchased	218,000	(1,150,000)	(95,000)	(85,000)	(21,000)	(87,895)	(126,100)
	1,361,495	(843,525)	955,000	1,205,000	1,395,060	509,000	275,000
Net Main Cash Flow (see above)	265,988	1,171,310	(796,550)	(730,150)	(1,172,233)	(729,504)	(280,652)
PROJECTED/ACTUAL MONTH END LIQUIDITY	302,950	630,735	789,185	1,264,035	1,486,862	1,266,358	1,260,706

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

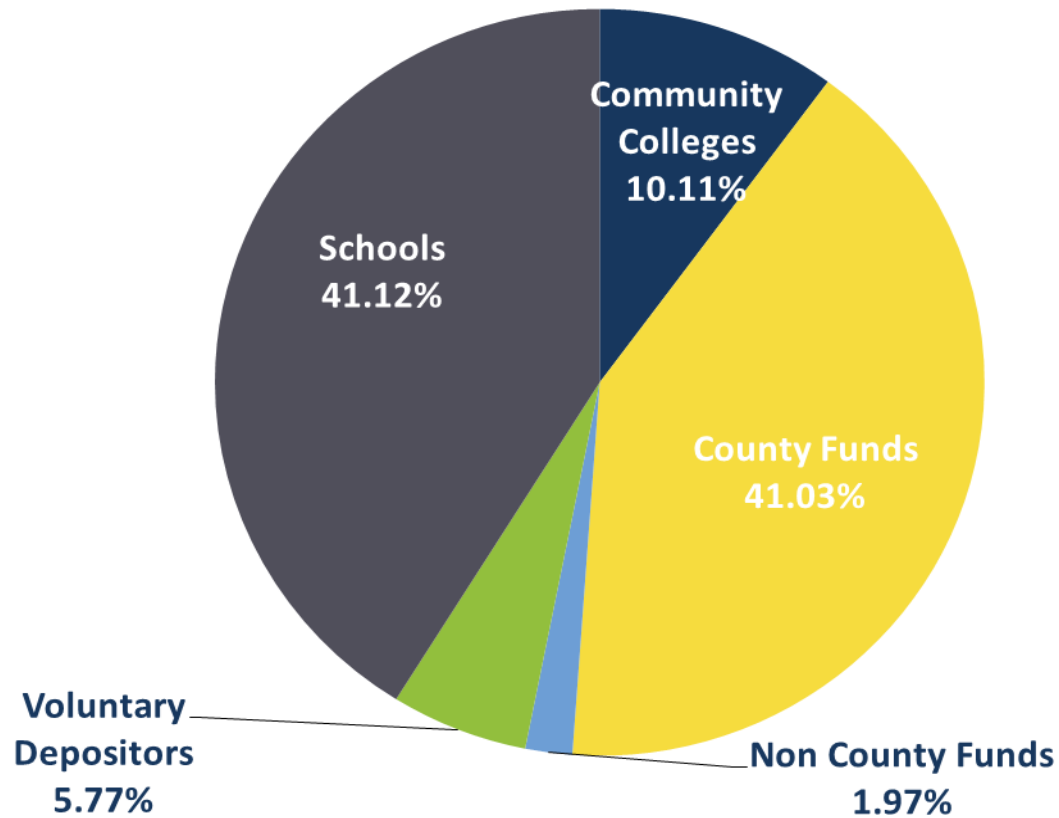
As of March 31, 2017

PARTICIPANT	(\$000)				PARTICIPANT	(\$000)			
	FMV 01/31/17	FMV 02/28/17	FMV 03/31/17	% of Total		FMV 01/31/17	FMV 02/28/17	FMV 03/31/17	% of Total
COUNTY	\$ 858,084	\$ 913,365	\$ 1,384,680	15.54%	Lower Sweetwater FPD	487	494	493	
COUNTY - SPECIAL TRUST FUNDS	2,338,367	2,329,972	2,269,767	25.49%	Metropolitan Transit System	6,212	6,093	5,767	
NON-COUNTY INVESTMENT FUNDS	177,289	175,497	175,495	1.97%	Mission Resource Conservation District	307	308	308	
SCHOOLS - (K THRU 12)	4,005,991	3,778,526	3,662,461	41.12%	North County Cemetery District	1,166	1,196	1,051	
					North County Cemetry Perpetual	1,655	1,669	1,681	
COMMUNITY COLLEGES					North County Cemetery	1,141	1,131	1,087	
San Diego	361,619	336,313	320,909	3.60%	North County Dispatch	4,270	3,971	3,254	
Grossmont	106,745	108,569	105,135	1.18%	North County Fire	2,259	1,788	1,429	
Mira Costa	44,234	39,810	31,608	0.36%	Otay Water District Investment	13,390	11,412	11,397	
Palomar	290,007	276,364	262,795	2.95%	Pine Valley FPD	117	115	100	
Southwestern	198,835	185,026	179,692	2.02%	Pomerado Cemetery District	1,809	1,718	1,681	
Total Community Colleges	1,001,440	946,081	900,139	10.11%	Ramona Cemetery District	589	586	553	
					Ramona Cemetery Perpetual	380	381	380	
SDCERA	4,178	4,125	568		Rancho Santa Fe FPD	13,625	13,187	12,168	
SANCAL	1,684	1,685	1,683		Rincon del Diablo Municipal Water District	3,025	3,028	3,024	
SANDAG	137,872	131,696	120,321		San Diego Housing Commission	17,088	17,104	17,082	
					San Diego Geographic Information Source	666	433	931	
CITIES					San Diego Law Library	2,910	2,950	2,993	
Chula Vista	34,697	34,728	69,467		San Diego Local Agency Formation Comrr	1,292	1,167	1,141	
Del Mar	3,063	3,066	3,062		San Diego Regional Training Center	572	727	614	
Encinitas	2	2	2		San Dieguito River	1,090	2,048	1,968	
National City	5,082	5,087	5,080		San Marcos FPD	1	1	1	
					San Miguel FPD	8,024	8,712	8,332	
INDEPENDENT AGENCIES					San Ysidro Sanitation	13	13	13	
Alpine FPD	1,415	1,319	1,196		Santa Fe Irrigation District	4,974	4,979	4,178	
Bonita Sunnyside FPD	5,503	5,162	5,156		Serra Cooperative Library System	216	216	215	
Borrego Springs FPD	1,396	1,371	1,195		SDC Regional Airport Authority	164,792	169,404	167,435	
Canbrake County Water District	51	51	51		Upper San Luis Rey Reservoir	39	39	39	
Deer Springs FPD	10,179	10,307	9,223		Vallecitos Water District	5,136	5,140	5,134	
Fallbrook Public UTL	15	15	15		Valley Center FPD	3,521	3,568	3,356	
Grossmont Healthcare District	1,009	1,010	1,008		Valley Cntr Cemetery	73	74	74	
Public Agency Self Insurance System	3,364	3,367	3,362		Valley Ctr Cem Perpetual	254	254	253	
Julian-Cuyamaca FPD	240	130	4		Valley Ctr Water District	14,971	13,373	15,776	
Lake Cuyamaca Rec & Park	385	232	227		Vista FPD	2,307	2,309	2,306	
Lakeside Fire	6,960	6,922	5,851		Total Independent Agencies	504,956	499,360	513,170	5.77%
Leucadia Water District	9,492	9,501	9,489						
					Pooled Money Fund Total	\$8,886,127	\$8,642,801	\$8,905,712	100.00%

INVESTMENT FUND PARTICIPANTS

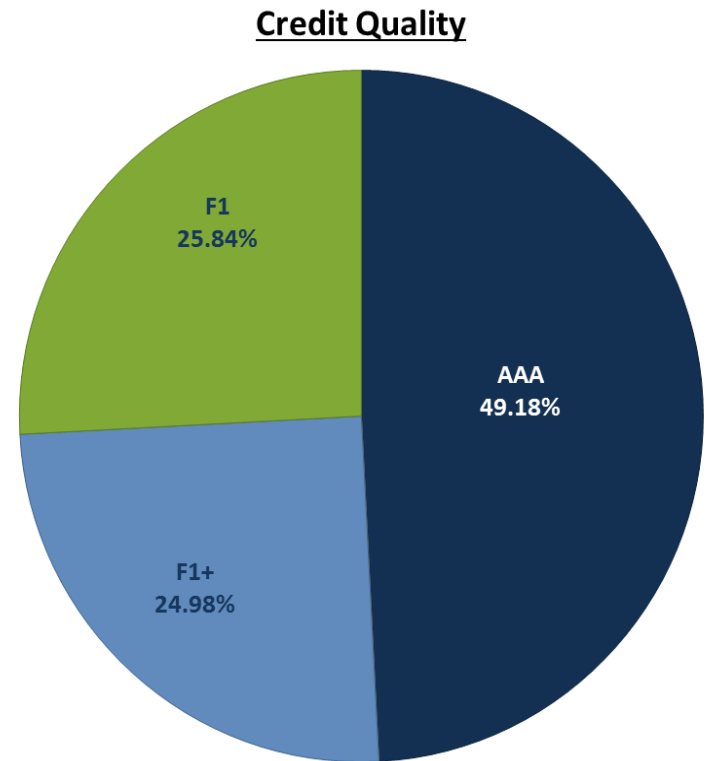
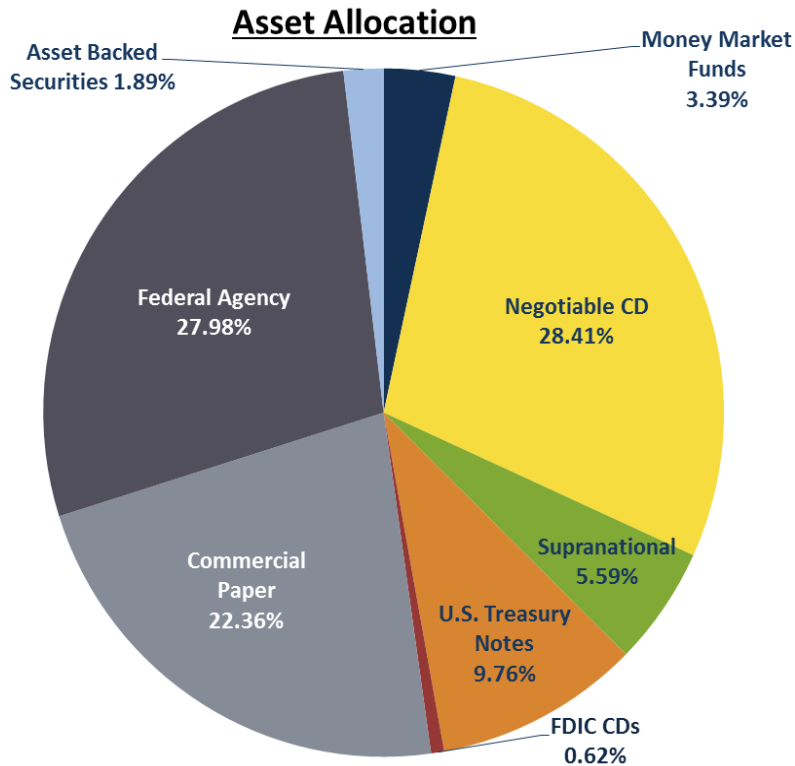
San Diego Pooled Money Fund

As of March 31, 2017



INVESTMENT FUND OVERVIEW

As of March 31, 2017





APPENDIX



INVESTMENT POLICY COMPLIANCE REPORT

County of San Diego Pooled Money Fund As of March 31, 2017

Category	Standard	Comment
Treasury Issues	No Limit	Complies - 9.8%
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 - 22.4%
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 maturity for NCDs; 13 months max maturity for FDIC insured	Complies - 28.5%
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 -
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 - 0.4%
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 - 3.4%
Investment Trust of California - Cal Trust	2.5% maximum	Complies -
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 - 5.6%
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 - 1.9%
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 AA+/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 March 31, 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	21,738,846.40	21,738,113.80	21,732,672.57	1.13	1.14	09/15/2018	10,917.65	(5,441.23)
Honda Auto Rec Owner Trust	10/31/2016	6,237,233.04	6,235,283.91	6,231,794.17	1.01	1.01	10/18/2018	2,274.87	(3,489.74)
Toyota Auto Receivables	08/10/2016	7,000,000.00	6,999,660.50	6,992,503.00	1.00	1.01	01/15/2019	3,111.12	(7,157.50)
John Deere Owner Trust	07/27/2016	12,000,000.00	11,999,268.00	11,989,344.00	1.09	1.10	02/15/2019	5,813.33	(9,924.00)
Honda Auto Rec Owner Trust	10/25/2016	21,000,000.00	20,999,414.10	20,958,567.00	1.04	1.04	04/18/2019	7,886.65	(40,847.10)
Harley-Davidson Credit Corp	06/15/2016	9,860,202.49	9,859,937.25	9,854,266.65	1.09	1.09	06/15/2019	4,776.73	(5,670.60)
Honda Auto Rec Owner Trust	03/28/2017	26,000,000.00	25,999,378.60	26,007,020.00	1.42	1.43	07/22/2019	3,076.67	7,641.40
John Deere Owner Trust	03/02/2017	13,250,000.00	13,249,947.00	13,246,806.75	1.50	1.51	10/15/2019	16,010.42	(3,140.25)
American Honda Finance	05/30/2016	10,000,000.00	9,999,806.00	9,980,160.00	1.39	1.40	04/15/2020	6,177.78	(19,646.00)
American Honda Finance	12/22/2016	26,900,000.00	26,807,531.25	26,846,630.40	1.39	1.59	04/15/2020	16,618.22	39,099.15
Honda Auto Rec Owner Trust	12/10/2016	3,675,000.00	3,657,773.44	3,653,185.20	1.16	1.40	05/18/2020	1,421.00	(4,588.24)
Honda Auto Rec Owner Trust	10/25/2016	11,500,000.00	11,499,253.65	11,403,112.50	1.21	1.22	12/18/2020	5,024.86	(96,141.15)
Asset Backed Securities Subtotal:		169,161,281.93	169,045,367.50	168,896,062.24	1.24	1.28		83,109.30	(149,305.26)
CDARS									
Coronado Private Bank	10/20/2016	5,000,000.00	5,000,000.00	5,000,000.00	0.60	0.60	04/20/2017	3,532.21	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	3,059.98	0.00
CDARS Subtotal:		10,000,000.00	10,000,000.00	10,000,000.00	0.65	0.64		6,592.19	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	12,975.34	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	509.30	0.00
Torrey Pines Bank	03/29/2017	20,000,000.00	20,000,000.00	20,000,000.00	0.94	0.95	09/29/2017	1,545.21	0.00
Collateralized CDs Subtotal:		45,000,000.00	45,000,000.00	45,000,000.00	0.82	0.82		15,029.85	0.00
Commerical Paper									
Bank Tokyo-Mit UFJ NY	10/20/2016	100,000,000.00	99,907,000.00	99,347,200.00	1.24	1.28	04/28/2017	0.00	(559,800.00)
Bank Tokyo-Mit UFJ NY	10/21/2016	100,000,000.00	99,907,000.00	99,347,200.00	1.24	1.28	04/28/2017	0.00	(559,800.00)
Bank Tokyo-Mit UFJ NY	10/27/2016	50,000,000.00	49,948,333.33	49,679,650.00	1.24	1.28	05/01/2017	0.00	(268,683.33)
Toyota Motor Credit Corp	12/28/2016	25,000,000.00	24,978,541.67	24,911,300.00	1.03	1.05	05/01/2017	0.00	(67,241.67)
Fortis/BNP Paribas Bank	11/21/2016	75,000,000.00	74,927,333.33	74,629,800.00	1.09	1.11	05/03/2017	0.00	(297,533.33)
ING (US) Funding LLC	12/28/2016	50,000,000.00	49,952,444.44	49,812,750.00	1.07	1.09	05/03/2017	0.00	(139,694.44)
Toyota Motor Credit Corp	11/28/2016	100,000,000.00	99,910,222.22	99,562,300.00	1.01	1.03	05/03/2017	0.00	(347,922.22)

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund

As of March 31, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Cooperatieve Rabobank	11/23/2016	25,000,000.00	24,974,500.00	24,877,750.00	1.08	1.10	05/05/2017	0.00	(96,750.00)
Fortis/BNP Paribas Bank	11/23/2016	50,000,000.00	49,944,500.00	49,751,000.00	1.08	1.10	05/08/2017	0.00	(193,500.00)
ING (US) Funding LLC	12/28/2016	50,000,000.00	49,928,666.67	49,788,950.00	1.07	1.09	05/19/2017	0.00	(139,716.67)
JP Morgan	02/28/2017	25,000,000.00	24,959,027.78	24,936,800.00	1.00	1.02	05/30/2017	0.00	(22,227.78)
ING (US) Funding LLC	11/28/2016	50,000,000.00	49,900,000.00	49,693,300.00	1.20	1.23	05/31/2017	0.00	(206,700.00)
Cooperatieve Rabobank	09/23/2016	100,000,000.00	99,789,888.89	99,135,400.00	1.24	1.28	06/01/2017	0.00	(654,488.89)
Toyota Motor Credit Corp	09/23/2016	25,000,000.00	24,948,743.06	24,789,075.00	1.21	1.25	06/01/2017	0.00	(159,668.06)
Fortis/BNP Paribas Bank	01/06/2017	25,000,000.00	24,945,833.33	24,875,000.00	1.20	1.22	06/05/2017	0.00	(70,833.33)
JP Morgan	03/01/2017	25,000,000.00	24,945,111.11	24,922,700.00	1.04	1.06	06/16/2017	0.00	(22,411.11)
Toyota Motor Credit Corp	03/01/2017	50,000,000.00	49,885,250.00	49,841,300.00	1.02	1.04	06/21/2017	0.00	(43,950.00)
Bank Tokyo-Mit UFJ NY	12/15/2016	50,000,000.00	49,834,666.66	49,644,400.00	1.28	1.32	07/03/2017	0.00	(190,266.66)
Fortis/BNP Paribas Bank	12/15/2016	200,000,000.00	199,338,666.68	198,577,600.00	1.28	1.32	07/03/2017	0.00	(761,066.68)
JP Morgan	12/15/2016	350,000,000.00	348,799,305.56	347,446,750.00	1.30	1.34	07/05/2017	0.00	(1,352,555.56)
Toyota Motor Credit Corp	12/28/2016	50,000,000.00	49,842,986.11	49,687,600.00	1.19	1.23	07/05/2017	0.00	(155,386.11)
American Honda Finance	03/27/2017	30,000,000.00	29,912,700.00	29,908,200.00	1.08	1.10	07/07/2017	0.00	(4,500.00)
American Honda Finance	03/23/2017	75,000,000.00	74,750,208.33	74,729,550.00	1.10	1.12	07/19/2017	0.00	(20,658.33)
JP Morgan	03/01/2017	25,000,000.00	24,899,166.66	24,873,325.00	1.20	1.22	07/31/2017	0.00	(25,841.66)
Toyota Motor Credit Corp	12/28/2016	25,000,000.00	24,897,486.11	24,817,825.00	1.22	1.26	07/31/2017	0.00	(79,661.11)
Fortis/BNP Paribas Bank	03/22/2017	25,000,000.00	24,898,333.33	24,890,000.00	1.20	1.22	08/01/2017	0.00	(8,333.33)
Prudential Funding LLC	03/22/2017	14,000,000.00	13,948,760.00	13,944,560.00	1.08	1.10	08/01/2017	0.00	(4,200.00)
Fortis/BNP Paribas Bank	03/28/2017	25,000,000.00	24,867,000.00	24,863,500.00	1.26	1.29	08/31/2017	0.00	(3,500.00)
Canadian Imp Bk Comm NY	03/31/2017	150,000,000.00	149,117,625.00	149,112,750.00	1.17	1.19	09/29/2017	0.00	(4,875.00)
JP Morgan	03/30/2017	20,000,000.00	19,808,300.00	19,806,720.00	1.42	1.48	11/30/2017	0.00	(1,580.00)
Fortis/BNP Paribas Bank	03/31/2017	40,000,000.00	39,592,933.34	39,591,320.00	1.42	1.47	12/15/2017	0.00	(1,613.34)
Commerical Paper Subtotal:		2,004,000,000.00	1,998,260,533.61	1,991,795,575.00	1.20	1.21		0.00	(6,464,958.61)
FDIC CDs									
Pacific Commerce Bank	02/12/2017	250,000.00	250,000.00	250,000.00	0.71	0.72	08/12/2017	236.67	0.00
East West Bank	02/16/2017	250,000.00	250,000.00	250,000.00	0.70	0.71	08/15/2017	213.89	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
SD Private Bank	10/24/2016	250,000.00	250,000.00	250,000.00	0.70	0.70	10/24/2017	180.66	0.00
FDIC CDs Subtotal:		849,500.00	849,500.00	849,500.00	0.70	0.70		681.02	0.00

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund

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Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal Agency									
Federal National Mtg Assn	03/10/2014	50,000,000.00	49,997,039.73	49,999,000.00	0.75	0.86	04/20/2017	167,708.33	1,960.27
Federal Farm Credit Bank	09/11/2015	15,000,000.00	15,000,733.79	15,000,750.00	0.75	0.67	04/24/2017	49,062.50	16.21
Federal National Mtg Assn	12/18/2015	25,000,000.00	25,110,815.11	25,110,500.00	5.00	0.97	05/11/2017	486,111.11	(315.11)
Federal Home Loan Mtg Corp	01/09/2015	10,000,000.00	10,004,907.31	10,004,600.00	1.25	0.81	05/12/2017	48,263.89	(307.31)
Federal Home Loan Mtg Corp	02/26/2014	30,000,000.00	30,006,386.03	30,009,300.00	1.00	0.91	06/29/2017	76,666.67	2,913.97
Federal Home Loan Mtg Corp	07/25/2012	20,000,000.00	19,999,873.33	20,008,800.00	1.00	1.00	07/25/2017	36,666.67	8,926.67
Federal Home Loan Bank	04/08/2016	15,000,000.00	15,005,777.10	14,990,700.00	0.75	0.66	08/28/2017	10,312.50	(15,077.10)
Federal Home Loan Bank	09/20/2012	35,000,000.00	34,983,742.42	34,968,500.00	0.75	0.86	09/08/2017	16,770.84	(15,242.42)
Federal Farm Credit Bank	09/14/2015	25,000,000.00	25,000,000.00	24,976,250.00	0.78	0.78	09/14/2017	9,208.33	(23,750.00)
Federal Home Loan Mtg Corp	11/18/2015	19,000,000.00	19,010,483.70	19,004,180.00	1.00	0.89	09/29/2017	1,055.56	(6,303.70)
Federal Home Loan Bank	10/05/2015	25,000,000.00	25,000,000.00	24,978,000.00	0.73	0.73	10/05/2017	89,222.22	(22,000.00)
Federal Farm Credit Bank	11/18/2015	21,000,000.00	20,972,270.44	20,976,480.00	0.65	0.90	10/13/2017	63,700.00	4,209.56
Federal National Mtg Assn	11/27/2013	40,000,000.00	39,956,352.02	39,971,200.00	0.88	1.07	10/26/2017	150,694.44	14,847.98
Federal Home Loan Bank	10/14/2015	35,000,000.00	35,926,825.10	35,843,150.00	5.00	0.74	11/17/2017	651,388.89	(83,675.10)
Federal National Mtg Assn	12/27/2012	35,000,000.00	34,990,948.61	34,944,000.00	0.88	0.91	12/27/2017	79,965.28	(46,948.61)
Federal Farm Credit Bank	02/20/2015	20,000,000.00	20,000,000.00	19,999,200.00	1.11	1.11	02/20/2018	25,283.33	(800.00)
Federal Home Loan Mtg Corp	02/26/2014	30,000,000.00	29,891,975.19	29,932,200.00	0.88	1.27	03/07/2018	17,500.00	40,224.81
Federal National Mtg Assn	04/30/2013	50,000,000.00	49,996,218.06	49,910,500.00	1.00	1.01	04/30/2018	209,722.22	(85,718.06)
Federal National Mtg Assn	04/30/2013	50,000,000.00	50,000,000.00	49,910,500.00	1.00	1.00	04/30/2018	209,722.22	(89,500.00)
Federal National Mtg Assn	05/16/2013	25,000,000.00	24,982,828.62	24,955,250.00	1.00	1.07	04/30/2018	104,861.11	(27,578.62)
Federal National Mtg Assn	01/22/2014	15,000,000.00	14,892,108.72	14,948,850.00	0.88	1.53	05/21/2018	47,395.83	56,741.28
Federal Home Loan Mtg Corp	02/27/2014	25,000,000.00	26,039,412.68	26,073,000.00	4.88	1.30	06/13/2018	365,625.00	33,587.32
Federal Home Loan Mtg Corp	09/29/2015	25,000,000.00	25,000,000.00	24,906,250.00	1.05	1.05	06/29/2018	67,083.33	(93,750.00)
Federal National Mtg Assn	02/19/2016	35,000,000.00	35,116,092.31	34,977,950.00	1.13	0.87	07/20/2018	77,656.25	(138,142.31)
Federal Home Loan Mtg Corp	10/27/2015	25,000,000.00	25,000,000.00	24,852,250.00	1.00	1.00	07/27/2018	44,444.44	(147,750.00)
Federal Home Loan Bank	08/14/2015	25,000,000.00	25,028,073.61	25,015,250.00	1.20	1.12	08/14/2018	39,166.67	(12,823.61)
Federal Home Loan Bank	10/26/2015	35,000,000.00	35,075,300.92	34,932,450.00	1.13	0.97	09/14/2018	18,593.75	(142,850.92)
Federal National Mtg Assn	01/21/2014	30,000,000.00	30,093,427.01	30,292,200.00	1.88	1.65	09/18/2018	20,312.50	198,772.99
Federal Home Loan Bank	03/28/2016	25,000,000.00	25,000,000.00	24,966,250.00	1.05	1.05	09/28/2018	2,187.50	(33,750.00)
Federal Home Loan Mtg Corp	10/28/2016	25,000,000.00	25,000,000.00	24,920,250.00	1.05	1.05	10/26/2018	111,562.50	(79,750.00)
Federal Home Loan Mtg Corp	02/23/2016	25,000,000.00	25,000,000.00	24,893,500.00	1.05	1.05	11/23/2018	93,333.33	(106,500.00)
Federal National Mtg Assn	01/21/2014	30,000,000.00	29,951,050.17	30,183,600.00	1.63	1.73	11/27/2018	167,916.67	232,549.83
Federal Home Loan Mtg Corp	06/14/2016	47,400,000.00	47,400,000.00	47,245,476.00	1.25	1.25	12/14/2018	176,104.17	(154,524.00)

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Federal Home Loan Mtg Corp	07/25/2016	25,000,000.00	25,000,000.00	24,831,500.00	1.00	1.00	01/25/2019	45,833.33	(168,500.00)
Federal National Mtg Assn	03/22/2016	27,135,000.00	27,135,000.00	27,045,454.50	1.27	1.30	02/26/2019	33,504.19	(89,545.50)
Federal National Mtg Assn	03/11/2016	25,000,000.00	25,000,000.00	24,911,750.00	1.30	1.30	03/15/2019	14,444.44	(88,250.00)
Federal Farm Credit Bank	03/18/2016	25,000,000.00	25,000,000.00	24,914,750.00	1.28	1.28	03/21/2019	8,888.89	(85,250.00)
Federal Farm Credit Bank	10/19/2016	20,000,000.00	20,000,000.00	19,914,000.00	1.17	1.17	05/16/2019	87,750.00	(86,000.00)
Federal Home Loan Mtg Corp	06/06/2016	25,000,000.00	25,000,000.00	24,802,250.00	1.25	1.25	06/06/2019	99,826.39	(197,750.00)
Federal Home Loan Bank	06/22/2016	25,000,000.00	25,341,944.26	25,110,250.00	1.63	0.99	06/14/2019	120,746.53	(231,694.26)
Federal National Mtg Assn	07/08/2015	20,000,000.00	20,169,239.66	20,162,000.00	1.75	1.36	06/20/2019	98,194.44	(7,239.66)
Federal Home Loan Mtg Corp	07/26/2016	25,000,000.00	25,000,000.00	24,611,500.00	1.07	1.07	07/26/2019	48,298.61	(388,500.00)
Federal Home Loan Mtg Corp	06/27/2016	25,000,000.00	25,194,542.19	24,908,000.00	1.25	0.91	08/01/2019	52,083.33	(286,542.19)
Federal Home Loan Mtg Corp	08/23/2016	25,000,000.00	25,000,000.00	24,601,250.00	1.15	1.15	08/23/2019	30,347.22	(398,750.00)
Federal Farm Credit Bank	08/26/2016	50,000,000.00	50,000,000.00	49,312,500.00	1.00	1.00	08/26/2019	48,611.11	(687,500.00)
Federal Farm Credit Bank	12/06/2016	25,000,000.00	25,000,000.00	24,918,500.00	1.48	1.63	09/06/2019	25,694.44	(81,500.00)
Federal National Mtg Assn	09/30/2016	35,000,000.00	34,981,863.79	34,477,450.00	1.13	1.15	09/09/2019	24,062.50	(504,413.79)
Federal National Mtg Assn	09/13/2016	50,000,000.00	50,000,000.00	49,347,500.00	1.15	1.15	09/13/2019	28,750.00	(652,500.00)
Federal Home Loan Mtg Corp	03/30/2016	25,000,000.00	25,000,000.00	24,919,250.00	1.40	1.40	09/30/2019	972.22	(80,750.00)
Federal Home Loan Mtg Corp	11/21/2014	25,000,000.00	24,680,428.99	24,860,500.00	1.25	1.79	10/02/2019	155,381.94	180,071.01
Federal National Mtg Assn	10/04/2016	25,000,000.00	25,000,000.00	24,677,000.00	1.20	1.20	10/04/2019	147,500.00	(323,000.00)
Federal National Mtg Assn	10/28/2016	25,000,000.00	25,000,000.00	24,675,250.00	1.30	1.30	10/28/2019	138,125.00	(324,750.00)
Federal Home Loan Bank	01/09/2015	20,000,000.00	20,398,180.29	20,429,000.00	2.38	1.61	12/13/2019	142,500.00	30,819.71
Federal Farm Credit Bank	12/27/2016	25,000,000.00	25,000,000.00	25,009,750.00	1.70	1.70	12/27/2019	110,972.22	9,750.00
Federal National Mtg Assn	03/30/2016	25,000,000.00	25,000,000.00	24,869,250.00	1.38	1.38	12/30/2019	86,892.36	(130,750.00)
Federal Home Loan Mtg Corp	07/28/2016	50,000,000.00	50,000,000.00	49,239,500.00	1.10	1.10	01/28/2020	96,250.00	(760,500.00)
Federal Farm Credit Bank	02/27/2017	21,870,000.00	21,870,000.00	21,870,218.70	1.71	1.71	02/27/2020	35,320.05	218.70
Federal Home Loan Mtg Corp	05/19/2015	25,000,000.00	24,838,981.48	24,802,000.00	1.38	1.59	05/01/2020	143,229.17	(36,981.48)
Federal Farm Credit Bank	06/29/2016	25,000,000.00	25,000,000.00	24,722,250.00	1.42	1.42	06/29/2020	90,722.22	(277,750.00)
Federal Farm Credit Bank	11/09/2016	25,000,000.00	25,000,000.00	24,335,250.00	1.36	1.36	11/09/2020	134,111.11	(664,750.00)
Federal Home Loan Bank	09/21/2016	25,000,000.00	25,106,227.46	24,617,250.00	1.38	1.26	02/18/2021	41,059.03	(488,977.46)
Federal Home Loan Bank	02/14/2017	25,000,000.00	24,620,517.14	24,617,250.00	1.38	1.78	02/18/2021	41,059.03	(3,267.14)
Federal Home Loan Bank	02/17/2017	25,000,000.00	25,000,000.00	24,593,000.00	1.82	1.82	03/17/2021	17,694.44	(407,000.00)
Federal National Mtg Assn	06/17/2016	15,000,000.00	15,007,924.25	14,652,000.00	1.25	1.24	05/06/2021	75,520.83	(355,924.25)
Federal National Mtg Assn	09/21/2016	25,000,000.00	24,938,430.93	24,420,000.00	1.25	1.31	05/06/2021	125,868.06	(518,430.93)
Federal Home Loan Bank	07/14/2016	15,000,000.00	15,404,971.49	14,953,350.00	1.88	1.21	06/11/2021	85,937.50	(451,621.49)
Federal Home Loan Mtg Corp	07/12/2016	25,000,000.00	25,000,000.00	24,751,250.00	1.13	2.02	07/12/2021	61,718.75	(248,750.00)

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Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal Home Loan Bank	08/04/2016	35,000,000.00	34,871,965.67	33,905,550.00	1.13	1.21	07/14/2021	84,218.75	(966,415.67)
Federal Home Loan Mtg Corp	07/20/2016	25,000,000.00	25,000,000.00	24,406,000.00	1.25	1.61	07/20/2021	61,631.94	(594,000.00)
Federal National Mtg Assn	07/20/2016	14,500,000.00	14,500,000.00	14,145,040.00	1.25	1.61	07/20/2021	35,746.53	(354,960.00)
Federal Home Loan Mtg Corp	07/27/2016	25,000,000.00	25,000,000.00	24,424,000.00	1.35	1.61	07/27/2021	60,000.00	(576,000.00)
Federal National Mtg Assn	07/27/2016	25,000,000.00	25,000,000.00	24,729,000.00	1.00	1.89	07/27/2021	44,444.44	(271,000.00)
Federal National Mtg Assn	07/27/2016	14,445,000.00	14,445,000.00	14,070,296.70	1.25	1.48	07/27/2021	32,100.00	(374,703.30)
Federal Home Loan Mtg Corp	08/03/2016	25,000,000.00	25,000,000.00	24,647,250.00	1.00	1.93	08/03/2021	40,277.78	(352,750.00)
Federal Home Loan Mtg Corp	10/05/2016	20,000,000.00	19,790,473.38	19,312,800.00	1.13	1.37	08/12/2021	30,625.00	(477,673.38)
Federal National Mtg Assn	09/21/2016	35,000,000.00	34,841,953.79	33,995,500.00	1.25	1.36	08/17/2021	53,472.23	(846,453.79)
Federal Home Loan Mtg Corp	09/07/2016	25,000,000.00	25,000,000.00	24,678,250.00	1.00	1.86	09/07/2021	16,666.67	(321,750.00)
Federal Home Loan Mtg Corp	09/30/2016	20,000,000.00	20,000,000.00	19,708,400.00	1.15	1.80	09/30/2021	638.89	(291,600.00)
Federal Home Loan Mtg Corp	09/30/2016	12,000,000.00	12,000,000.00	11,873,040.00	1.50	1.68	09/30/2021	500.00	(126,960.00)
Federal National Mtg Assn	11/08/2016	35,000,000.00	34,894,801.75	34,144,600.00	1.38	1.44	10/07/2021	191,163.20	(750,201.75)
Federal Home Loan Mtg Corp	10/07/2016	25,000,000.00	25,000,000.00	24,892,500.00	1.00	1.98	10/07/2021	120,833.33	(107,500.00)
Federal Home Loan Mtg Corp	10/28/2016	50,000,000.00	50,000,000.00	49,225,000.00	1.25	1.98	10/28/2021	265,625.00	(775,000.00)
Federal National Mtg Assn	12/21/2016	25,000,000.00	25,000,000.00	24,805,500.00	2.05	2.05	12/21/2021	142,361.11	(194,500.00)
Federal Home Loan Bank	12/21/2016	25,000,000.00	25,000,000.00	24,884,750.00	1.80	2.14	12/21/2021	125,000.00	(115,250.00)
Federal Farm Credit Bank	12/27/2016	35,000,000.00	35,000,000.00	35,001,400.00	2.44	2.44	12/27/2021	222,988.89	1,400.00
Federal Home Loan Bank	12/28/2016	25,000,000.00	25,000,000.00	24,956,250.00	1.90	2.31	12/28/2021	122,708.33	(43,750.00)
Federal Home Loan Mtg Corp	01/20/2017	25,000,000.00	25,000,000.00	24,993,000.00	2.13	2.56	01/20/2022	104,774.31	(7,000.00)
Federal National Mtg Assn	02/14/2017	35,000,000.00	35,000,000.00	34,931,750.00	2.25	2.25	02/14/2022	102,812.50	(68,250.00)
Federal Home Loan Mtg Corp	02/24/2017	50,000,000.00	50,000,000.00	50,004,500.00	2.00	2.50	02/24/2022	102,777.78	4,500.00
Federal National Mtg Assn	02/28/2017	25,000,000.00	25,000,000.00	24,931,000.00	2.30	2.30	02/28/2022	52,708.33	(69,000.00)
Federal Home Loan Bank	03/27/2017	25,000,000.00	25,266,900.22	25,267,000.00	2.25	2.02	03/11/2022	6,250.00	99.78
Federal Agency Subtotal:		2,497,350,000.00	2,499,731,988.72	2,482,514,685.90	1.41	1.37		8,253,462.41	(17,217,302.82)
Money Market Accounts									
BlackRock	06/01/2015	1,000,000.00	1,000,000.00	1,000,000.00	0.58	0.58		487.59	0.00
CalTrust	12/07/2015	39,800,000.00	39,800,000.00	39,800,000.00	0.63	0.63		12,249.65	0.00
Fidelity Government Fund	06/21/2016	117,400,000.00	117,400,000.00	117,400,000.00	0.60	0.60		14,164.00	0.00
Federated Government Fund	06/30/2016	6,850,000.00	6,850,000.00	6,850,000.00	0.63	0.63		21,114.08	0.00
Morgan Stanley	06/01/2015	137,900,000.00	137,900,000.00	137,900,000.00	0.60	0.60		3,812.87	0.00
Money Market Accounts Subtotal:		302,950,000.00	302,950,000.00	302,950,000.00	0.61	0.61		51,828.19	0.00

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Negotiable CDs									
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	261,326.39	0.00
Norinchukin NY	10/27/2016	50,000,000.00	50,000,000.00	50,000,000.00	1.26	1.28	05/01/2017	273,000.00	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	95,520.83	0.00
Sumitomo Mitsui Bank NY	11/23/2016	25,000,000.00	25,000,000.00	25,000,000.00	1.05	1.07	05/05/2017	94,062.50	0.00
Sumitomo Mitsui Bank NY	12/16/2016	125,000,000.00	125,000,000.00	125,000,000.00	1.18	1.20	05/09/2017	434,305.56	0.00
Toronto Dominion NY	12/29/2016	25,000,000.00	25,000,000.00	25,000,000.00	1.13	1.15	05/12/2017	72,979.17	0.00
Toronto Dominion NY	12/29/2016	25,000,000.00	25,000,000.00	25,000,000.00	1.13	1.15	05/15/2017	72,979.17	0.00
Bank Tokyo-Mit UFJ NY	11/29/2016	25,000,000.00	25,000,000.00	25,000,000.00	1.27	1.29	05/31/2017	108,479.17	0.00
Nordea Bank Finland	11/01/2016	75,000,000.00	75,000,000.00	75,000,000.00	1.09	1.10	05/31/2017	341,322.92	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	215,250.00	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	265,000.00	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	284,666.67	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	88,333.33	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	68,472.22	0.00
Bank of Montreal	03/16/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.10	1.12	06/06/2017	12,222.22	0.00
Bank of Montreal	03/16/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.10	1.12	06/07/2017	12,222.22	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	182,555.56	0.00
Bank of Montreal	03/16/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.10	1.12	06/12/2017	12,222.22	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	64,000.00	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	174,166.67	0.00
Bank of Nova Scotia	09/28/2016	85,000,000.00	85,000,000.00	85,000,000.00	1.26	1.28	06/30/2017	550,375.00	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	292,020.83	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	804,000.00	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	378,733.33	0.00
Toronto Dominion NY	07/05/2016	50,000,000.00	50,000,000.00	50,000,000.00	1.10	1.12	06/30/2017	412,500.00	0.00
Toronto Dominion NY	07/06/2016	100,000,000.00	100,000,000.00	100,000,000.00	1.10	1.12	06/30/2017	821,944.44	0.00
Bank of Nova Scotia	12/16/2016	75,000,000.00	75,000,000.00	75,000,000.00	1.25	1.27	07/05/2017	276,041.67	0.00
Bank of Nova Scotia	12/19/2016	85,000,000.00	85,000,000.00	85,000,000.00	1.25	1.27	07/05/2017	303,993.06	0.00
Bank of Nova Scotia	12/28/2016	25,000,000.00	25,000,000.00	25,000,000.00	1.23	1.25	07/05/2017	80,291.67	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	138,477.78	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	33,743.06	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	33,743.06	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	236,958.33	0.00

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund As of March 31, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Toronto Dominion NY	03/16/2017	50,000,000.00	50,000,000.00	50,000,000.00	1.15	1.17	07/14/2017	25,555.56	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	147,840.00	0.00
Toronto Dominion NY	03/16/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.15	1.17	07/18/2017	12,777.78	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	66,895.83	0.00
Toronto Dominion NY	03/16/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.16	1.18	07/28/2017	12,888.89	0.00
Bank of Nova Scotia	03/01/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.13	1.15	07/31/2017	24,326.39	0.00
Bank of Montreal	03/17/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.17	1.19	08/01/2017	12,187.50	0.00
Nordea Bank Finland	03/23/2017	75,000,000.00	75,000,000.00	75,000,000.00	1.08	1.09	08/01/2017	20,156.25	0.00
Nordea Bank Finland	03/24/2017	50,000,000.00	50,000,000.00	50,000,000.00	1.06	1.08	08/01/2017	11,777.78	0.00
Toronto Dominion NY	03/17/2017	100,000,000.00	100,000,000.00	100,000,000.00	1.18	1.20	08/01/2017	49,166.67	0.00
Toronto Dominion NY	03/23/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.17	1.19	08/01/2017	7,312.50	0.00
Nordea Bank Finland	03/24/2017	20,000,000.00	20,000,000.00	20,000,000.00	1.06	1.08	08/08/2017	4,711.11	0.00
Nordea Bank Finland	03/24/2017	30,000,000.00	30,000,000.00	30,000,000.00	1.06	1.08	08/09/2017	7,066.67	0.00
Nordea Bank Finland	03/28/2017	100,000,000.00	100,000,000.00	100,000,000.00	1.09	1.11	08/31/2017	12,111.11	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	185,333.33	0.00
Cooperatieve Rabobank	09/21/2016	25,000,000.00	25,000,000.00	25,000,000.00	1.40	1.42	10/16/2017	186,666.67	0.00
Cooperatieve Rabobank	09/21/2016	25,000,000.00	25,000,000.00	25,000,000.00	1.40	1.42	11/15/2017	186,666.67	0.00
Westpac Bank NY	03/31/2017	110,000,000.00	110,000,000.00	110,000,000.00	1.37	1.39	12/15/2017	4,186.11	0.00
Negotiable CDs Subtotal:		2,538,500,000.00	2,538,500,000.00	2,538,500,000.00	1.17	1.17		8,473,535.87	0.00
Repurchase Agreements									
Wells Fargo Bank NA	06/30/2015	0.00	0.00	0.00	0.00	0.00		0.00	0.00
Repurchase Agreements Subtotal:		0.00	0.00	0.00	0.00	0.00		0.00	0.00
Supranational Callable									
Intl Bank For Recon and Dev	08/22/2016	24,350,000.00	24,348,214.53	24,350,000.00	1.12	1.12	12/03/2018	90,906.67	1,785.47
Intl Bank For Recon and Dev	04/26/2016	25,000,000.00	25,000,000.00	24,805,000.00	1.25	1.25	04/26/2019	134,548.61	(195,000.00)
Intl Bank For Recon and Dev	04/26/2016	25,000,000.00	25,000,000.00	24,805,000.00	1.25	1.25	04/26/2019	134,548.61	(195,000.00)
Intl Bank For Recon and Dev	09/30/2016	25,000,000.00	25,000,000.00	24,781,000.00	1.20	1.20	09/30/2019	833.33	(219,000.00)
Intl Bank For Recon and Dev	09/30/2016	25,000,000.00	25,000,000.00	24,781,000.00	1.20	1.20	09/30/2019	833.33	(219,000.00)
Intl Bank For Recon and Dev	11/10/2016	25,000,000.00	25,000,000.00	24,762,750.00	1.30	1.30	10/25/2019	127,291.66	(237,250.00)
Intl Bank For Recon and Dev	10/30/2015	25,000,000.00	25,000,000.00	24,339,000.00	1.00	1.00	10/15/2020	115,361.11	(661,000.00)
Intl Bank For Recon and Dev	12/28/2016	7,000,000.00	6,993,360.35	7,000,000.00	2.10	2.15	12/28/2021	1,633.33	6,639.65
Supranational Callable Subtotal:		181,350,000.00	181,341,574.88	179,623,750.00	1.22	1.23		605,956.65	(1,717,824.88)

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund As of March 31, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Supranationals									
Intl Bank For Recon and Dev	06/23/2015	25,000,000.00	24,999,415.31	24,965,500.00	1.00	1.00	11/15/2017	94,444.45	(33,915.31)
Intl Bank For Recon and Dev	06/23/2015	25,000,000.00	24,999,415.31	24,965,500.00	1.00	1.00	11/15/2017	94,444.45	(33,915.31)
Intl Bank For Recon and Dev	06/23/2015	25,000,000.00	24,999,415.31	24,965,500.00	1.00	1.00	11/15/2017	94,444.45	(33,915.31)
Inter-American Development Bk	02/01/2017	50,000,000.00	49,836,514.85	49,779,500.00	0.88	1.22	03/15/2018	19,444.44	(57,014.85)
Intl Bank For Recon and Dev	04/30/2015	50,000,000.00	49,967,016.00	49,826,500.00	1.00	1.06	06/15/2018	147,222.22	(140,516.00)
Intl Bank For Recon and Dev	09/21/2016	22,000,000.00	21,983,413.74	21,880,760.00	0.88	0.93	07/19/2018	38,390.00	(102,653.74)
Intl Bank For Recon and Dev	10/07/2015	25,000,000.00	24,978,552.88	24,871,250.00	1.00	1.06	10/05/2018	122,222.22	(107,302.88)
Intl Bank For Recon and Dev	12/23/2016	25,000,000.00	24,618,144.21	24,670,000.00	1.13	1.72	11/27/2019	76,544.44	51,855.79
Intl Bank For Recon and Dev	01/04/2017	25,000,000.00	24,657,196.55	24,670,000.00	1.13	1.66	11/27/2019	67,943.06	12,803.45
International Finance Corp	07/20/2016	25,000,000.00	24,891,785.14	24,082,500.00	1.13	1.23	07/20/2021	55,468.75	(809,285.14)
International Finance Corp	10/07/2016	12,500,000.00	12,377,958.94	12,041,250.00	1.13	1.36	07/20/2021	27,546.88	(336,708.94)
Intl Bank For Recon and Dev	11/23/2016	10,000,000.00	10,000,000.00	9,795,500.00	1.75	1.77	11/23/2021	18,958.33	(204,500.00)
Supranationals Subtotal:		319,500,000.00	318,308,828.24	316,513,760.00	1.03	1.21		857,073.69	(1,795,068.24)
Treasury Coupon Securities									
U.S. Treasury	09/29/2015	35,000,000.00	35,008,491.20	35,005,600.00	0.88	0.57	04/30/2017	128,591.16	(2,891.20)
U.S. Treasury	06/08/2012	15,000,000.00	15,066,742.25	15,066,450.00	4.50	0.73	05/15/2017	255,455.80	(292.25)
U.S. Treasury	06/05/2015	10,000,000.00	10,034,155.48	10,031,200.00	2.75	0.65	05/31/2017	92,170.33	(2,955.48)
U.S. Treasury	10/20/2015	40,000,000.00	40,192,422.25	40,160,800.00	2.50	0.54	06/30/2017	251,381.22	(31,622.25)
U.S. Treasury	10/12/2012	15,000,000.00	14,992,315.63	14,985,900.00	0.50	0.66	07/31/2017	12,430.94	(6,415.63)
U.S. Treasury	02/29/2016	15,000,000.00	15,080,479.31	15,076,200.00	2.38	0.75	07/31/2017	59,046.96	(4,279.31)
U.S. Treasury	12/24/2014	15,000,000.00	15,050,296.25	15,059,700.00	1.88	1.05	08/31/2017	24,456.52	9,403.75
U.S. Treasury	02/29/2016	45,000,000.00	45,205,379.10	45,179,100.00	1.88	0.77	08/31/2017	73,369.57	(26,279.10)
U.S. Treasury	09/04/2015	22,000,000.00	22,027,465.25	22,010,340.00	1.00	0.72	09/15/2017	10,163.04	(17,125.25)
U.S. Treasury	06/07/2013	15,000,000.00	15,085,973.11	15,077,400.00	1.88	0.87	10/31/2017	118,093.92	(8,573.11)
U.S. Treasury	04/06/2016	10,000,000.00	10,066,794.83	10,051,600.00	1.88	0.72	10/31/2017	78,729.28	(15,194.83)
U.S. Treasury	05/20/2015	10,000,000.00	10,092,459.04	10,081,600.00	2.25	0.84	11/30/2017	75,412.09	(10,859.04)
U.S. Treasury	04/06/2016	15,000,000.00	15,151,827.77	15,122,400.00	2.25	0.72	11/30/2017	113,118.13	(29,427.77)
U.S. Treasury	04/06/2016	10,000,000.00	10,019,079.95	10,000,000.00	1.00	0.73	12/15/2017	29,395.60	(19,079.95)
U.S. Treasury	01/07/2013	15,000,000.00	14,993,115.63	14,969,550.00	0.75	0.81	12/31/2017	28,280.39	(23,565.63)
U.S. Treasury	04/06/2016	10,000,000.00	10,011,132.51	9,987,900.00	0.88	0.73	01/15/2018	18,370.17	(23,232.51)
U.S. Treasury	12/24/2014	15,000,000.00	15,171,934.42	15,195,750.00	2.63	1.22	01/31/2018	65,262.43	23,815.58

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund As of March 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	06/07/2013	15,000,000.00	14,972,093.84	14,957,850.00	0.75	0.96	02/28/2018	9,782.61	(14,243.84)
U.S. Treasury	06/07/2013	15,000,000.00	14,998,767.89	14,978,850.00	1.00	1.01	05/31/2018	50,274.73	(19,917.89)
U.S. Treasury	06/22/2016	25,000,000.00	25,106,976.14	24,997,000.00	1.13	0.77	06/15/2018	82,675.14	(109,976.14)
U.S. Treasury	02/12/2014	15,000,000.00	15,002,969.95	15,043,350.00	1.38	1.36	07/31/2018	34,185.08	40,380.05
U.S. Treasury	11/13/2013	15,000,000.00	15,023,688.00	15,067,350.00	1.50	1.38	08/31/2018	19,565.22	43,662.00
U.S. Treasury	12/05/2013	10,000,000.00	9,968,176.83	10,006,600.00	1.25	1.45	11/30/2018	41,895.60	38,423.17
U.S. Treasury	02/20/2014	15,000,000.00	14,929,788.08	15,004,650.00	1.25	1.52	01/31/2019	31,077.35	74,861.92
U.S. Treasury	04/17/2014	15,000,000.00	14,991,971.78	15,105,450.00	1.63	1.65	03/31/2019	665.98	113,478.22
U.S. Treasury	02/14/2017	40,000,000.00	40,275,491.17	40,276,400.00	1.63	1.29	04/30/2019	82,596.69	908.83
U.S. Treasury	06/16/2014	15,000,000.00	14,937,343.53	15,065,100.00	1.50	1.70	05/31/2019	75,412.09	127,756.47
U.S. Treasury	06/27/2016	25,000,000.00	25,400,189.46	25,108,500.00	1.50	0.75	05/31/2019	125,686.81	(291,689.46)
U.S. Treasury	11/08/2016	40,000,000.00	40,611,384.85	40,260,800.00	1.63	0.94	06/30/2019	163,397.79	(350,584.85)
U.S. Treasury	07/15/2016	10,000,000.00	9,990,765.91	9,868,400.00	0.75	0.79	07/15/2019	15,745.86	(122,365.91)
U.S. Treasury	08/21/2014	15,000,000.00	14,996,684.99	15,093,750.00	1.63	1.64	07/31/2019	40,400.55	97,065.01
U.S. Treasury	12/09/2016	42,000,000.00	42,318,628.44	42,262,500.00	1.63	1.29	07/31/2019	113,121.55	(56,128.44)
U.S. Treasury	10/24/2014	15,000,000.00	15,089,556.75	15,134,250.00	1.75	1.50	09/30/2019	717.21	44,693.25
U.S. Treasury	12/08/2014	15,000,000.00	14,929,440.94	15,025,200.00	1.50	1.69	11/30/2019	75,412.09	95,759.06
U.S. Treasury	01/09/2015	15,000,000.00	15,048,564.77	15,069,150.00	1.63	1.50	12/31/2019	61,274.17	20,585.23
U.S. Treasury	02/12/2016	20,000,000.00	20,183,593.75	19,946,800.00	1.38	1.04	01/31/2020	45,580.11	(236,793.75)
U.S. Treasury	04/09/2015	10,000,000.00	9,972,555.26	9,928,500.00	1.25	1.35	02/29/2020	10,869.57	(44,055.26)
U.S. Treasury	02/12/2016	20,000,000.00	20,176,598.44	19,924,200.00	1.38	1.06	02/29/2020	23,913.04	(252,398.44)
U.S. Treasury	04/09/2015	10,000,000.00	9,932,710.65	9,884,400.00	1.13	1.36	03/31/2020	307.38	(48,310.65)
U.S. Treasury	01/06/2017	20,000,000.00	19,911,553.32	19,913,200.00	1.38	1.53	03/31/2020	751.37	1,646.68
U.S. Treasury	06/05/2015	15,000,000.00	14,935,685.80	14,962,500.00	1.50	1.64	05/31/2020	75,412.09	26,814.20
U.S. Treasury	01/06/2017	20,000,000.00	19,723,052.66	19,719,600.00	1.38	1.75	01/31/2021	45,580.11	(3,452.66)
U.S. Treasury	06/17/2016	35,000,000.00	35,413,829.29	34,376,650.00	1.38	1.08	05/31/2021	161,298.08	(1,037,179.29)
U.S. Treasury	09/07/2016	5,000,000.00	4,997,241.39	4,855,300.00	1.13	1.14	06/30/2021	14,140.19	(141,941.39)
U.S. Treasury	09/07/2016	5,000,000.00	5,230,355.80	5,082,250.00	2.25	1.15	07/31/2021	18,646.41	(148,105.80)
U.S. Treasury	10/06/2016	25,000,000.00	24,860,708.92	24,186,500.00	1.13	1.25	09/30/2021	768.44	(674,208.92)
U.S. Treasury	12/09/2016	15,000,000.00	14,947,797.71	14,902,200.00	1.75	1.83	11/30/2021	81,490.39	(45,597.71)
Treasury Coupon Securities		869,000,000.00	872,128,230.29	869,068,740.00	1.56	1.08		2,936,371.25	(3,059,490.29)
Grand Total		8,937,660,781.93	8,936,116,023.24	8,905,712,073.14	1.26	1.21		21,283,640.42	(30,403,950.10)

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4054	Negotiable CD	Bank of Nova Scotia	1.13	Purchase	(25,000,000.00)	03/01/2017
4055	Commercial Paper	Credit Agricole CIB	0.65	Purchase	(49,999,097.22)	03/01/2017
4056	Commercial Paper	JP Morgan	1.20	Purchase	(24,873,333.33)	03/01/2017
4057	Commercial Paper	JP Morgan	1.04	Purchase	(24,922,722.22)	03/01/2017
4052	Commercial Paper	Natixis US Finance C	0.66	Purchase	(399,992,666.64)	03/01/2017
4053	Commercial Paper	Toyota Motor Credit	1.02	Purchase	(49,841,333.33)	03/01/2017
3720	Negotiable CD	Bank of Nova Scotia	1.20	Redemption	25,000,000.00	03/01/2017
4051	Commercial Paper	Credit Agricole CIB	0.55	Redemption	100,000,000.00	03/01/2017
3630	Money Market Funds	Federated Government	0.49	Redemption	500,000.00	03/01/2017
3721	Commercial Paper	ING (US) Funding LLC	1.21	Redemption	50,000,000.00	03/01/2017
4048	Commercial Paper	Natixis US Finance C	0.56	Redemption	400,000,000.00	03/01/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	4,476,314.66	03/01/2017
4061	Asset Backed Securities	John Deere Owner Tru	1.50	Purchase	(13,249,947.00)	03/02/2017
4060	Commercial Paper	Natixis US Finance C	0.66	Purchase	(424,992,208.31)	03/02/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(3,437,420.60)	03/02/2017
4055	Commercial Paper	Credit Agricole CIB	0.65	Redemption	50,000,000.00	03/02/2017
3608	Money Market Funds	Fidelity Government	0.50	Redemption	7,300,000.00	03/02/2017
4052	Commercial Paper	Natixis US Finance C	0.66	Redemption	400,000,000.00	03/02/2017
3608	Money Market Funds	Fidelity Government	0.49	Purchase	(1,100,000.00)	03/03/2017
4062	Commercial Paper	Natixis US Finance C	0.66	Purchase	(424,976,625.00)	03/03/2017
4060	Commercial Paper	Natixis US Finance C	0.66	Redemption	425,000,000.00	03/03/2017
3876	Negotiable CD	Norinchukin NY	0.91	Redemption	25,000,000.00	03/03/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	4,073,371.51	03/03/2017
4064	Commercial Paper	Credit Agricole CIB	0.65	Purchase	(39,999,277.78)	03/06/2017
4063	Commercial Paper	Natixis US Finance C	0.66	Purchase	(399,992,666.64)	03/06/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(226,470.39)	03/06/2017
3608	Money Market Funds	Fidelity Government	0.49	Redemption	33,000,000.00	03/06/2017
4062	Commercial Paper	Natixis US Finance C	0.66	Redemption	425,000,000.00	03/06/2017
4065	Commercial Paper	Credit Agricole CIB	0.65	Purchase	(29,999,458.33)	03/07/2017
3608	Money Market Funds	Fidelity Government	0.49	Purchase	(5,900,000.00)	03/07/2017
4066	Commercial Paper	Natixis US Finance C	0.66	Purchase	(399,992,666.64)	03/07/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(1,862,151.75)	03/07/2017
4064	Commercial Paper	Credit Agricole CIB	0.65	Redemption	40,000,000.00	03/07/2017
4063	Commercial Paper	Natixis US Finance C	0.66	Redemption	400,000,000.00	03/07/2017

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Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4068	Commercial Paper	Credit Agricole CIB	0.65	Purchase	(29,999,458.33)	03/08/2017
4067	Commercial Paper	Natixis US Finance C	0.66	Purchase	(424,992,208.31)	03/08/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(674,701.83)	03/08/2017
4065	Commercial Paper	Credit Agricole CIB	0.65	Redemption	30,000,000.00	03/08/2017
3608	Money Market Funds	Fidelity Government	0.49	Redemption	4,000,000.00	03/08/2017
4066	Commercial Paper	Natixis US Finance C	0.66	Redemption	400,000,000.00	03/08/2017
3874	Negotiable CD	Norinchukin NY	0.93	Redemption	25,000,000.00	03/08/2017
3830	Commercial Paper	Toyota Motor Credit	0.89	Redemption	50,000,000.00	03/08/2017
4070	Commercial Paper	Credit Agricole CIB	0.65	Purchase	(24,999,548.61)	03/09/2017
3608	Money Market Funds	Fidelity Government	0.49	Purchase	(4,800,000.00)	03/09/2017
4069	Commercial Paper	Natixis US Finance C	0.66	Purchase	(424,992,208.31)	03/09/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(2,999,221.90)	03/09/2017
4068	Commercial Paper	Credit Agricole CIB	0.65	Redemption	30,000,000.00	03/09/2017
4067	Commercial Paper	Natixis US Finance C	0.66	Redemption	425,000,000.00	03/09/2017
4071	Commercial Paper	Credit Agricole CIB	0.65	Purchase	(74,995,937.50)	03/10/2017
3608	Money Market Funds	Fidelity Government	0.49	Purchase	(2,600,000.00)	03/10/2017
4072	Commercial Paper	Natixis US Finance C	0.66	Purchase	(424,976,625.00)	03/10/2017
3853	Commercial Paper	Bank Tokyo-Mit UFJ N	0.97	Redemption	25,000,000.00	03/10/2017
4070	Commercial Paper	Credit Agricole CIB	0.65	Redemption	25,000,000.00	03/10/2017
4069	Commercial Paper	Natixis US Finance C	0.66	Redemption	425,000,000.00	03/10/2017
3974	Negotiable CD	Toronto Dominion NY	0.92	Redemption	50,000,000.00	03/10/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	6,131,496.22	03/10/2017
4073	Commercial Paper	Natixis US Finance C	0.66	Purchase	(364,993,308.31)	03/13/2017
4074	Commercial Paper	Toyota Motor Credit	0.74	Purchase	(124,992,291.67)	03/13/2017
4071	Commercial Paper	Credit Agricole CIB	0.65	Redemption	75,000,000.00	03/13/2017
3630	Money Market Funds	Federated Government	0.49	Redemption	14,400,000.00	03/13/2017
4072	Commercial Paper	Natixis US Finance C	0.66	Redemption	425,000,000.00	03/13/2017
3249	Money Market Funds	CalTrust	0.49	Purchase	(23,400,000.00)	03/14/2017
4075	Commercial Paper	Natixis US Finance C	0.66	Purchase	(374,993,124.98)	03/14/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(5,584,509.44)	03/14/2017
1530	Federal Agencies	Federal National Mtg	0.75	Redemption	25,000,000.00	03/14/2017
4073	Commercial Paper	Natixis US Finance C	0.66	Redemption	365,000,000.00	03/14/2017
3249	Money Market Funds	CalTrust	0.50	Purchase	(13,400,000.00)	03/15/2017
4077	Commercial Paper	Cooperatieve Raboban	0.65	Purchase	(49,999,097.22)	03/15/2017

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Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4076	Commercial Paper	Natixis US Finance C	0.66	Purchase	(399,992,666.64)	03/15/2017
3580	Asset Backed Securities	American Honda Finan	1.13	Redemption	2,634,935.45	03/15/2017
3630	Money Market Funds	Federated Government	0.50	Redemption	19,600,000.00	03/15/2017
3594	Asset Backed Securities	Harley-Davidson Cred	1.09	Redemption	1,057,908.24	03/15/2017
4075	Commercial Paper	Natixis US Finance C	0.66	Redemption	375,000,000.00	03/15/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	5,584,509.44	03/15/2017
4078	Commercial Paper	ABBEY NATL TREASURY	0.91	Purchase	(299,992,416.66)	03/16/2017
4079	Negotiable CD	Bank of Montreal	1.10	Purchase	(25,000,000.00)	03/16/2017
4080	Negotiable CD	Bank of Montreal	1.10	Purchase	(25,000,000.00)	03/16/2017
4081	Negotiable CD	Bank of Montreal	1.10	Purchase	(25,000,000.00)	03/16/2017
3630	Money Market Funds	Federated Government	0.52	Purchase	(15,150,000.00)	03/16/2017
4082	Commercial Paper	Natixis US Finance C	0.90	Purchase	(49,998,750.00)	03/16/2017
4083	Negotiable CD	Toronto Dominion NY	1.15	Purchase	(50,000,000.00)	03/16/2017
4084	Negotiable CD	Toronto Dominion NY	1.15	Purchase	(25,000,000.00)	03/16/2017
4085	Negotiable CD	Toronto Dominion NY	1.16	Purchase	(25,000,000.00)	03/16/2017
4077	Commercial Paper	Cooperatieve Raboban	0.65	Redemption	50,000,000.00	03/16/2017
4076	Commercial Paper	Natixis US Finance C	0.66	Redemption	400,000,000.00	03/16/2017
4074	Commercial Paper	Toyota Motor Credit	0.74	Redemption	125,000,000.00	03/16/2017
4086	Commercial Paper	ABBEY NATL TREASURY	0.91	Purchase	(244,981,420.82)	03/17/2017
4087	Negotiable CD	Bank of Montreal	1.17	Purchase	(25,000,000.00)	03/17/2017
3630	Money Market Funds	Federated Government	0.53	Purchase	(4,300,000.00)	03/17/2017
4088	Negotiable CD	Toronto Dominion NY	1.18	Purchase	(100,000,000.00)	03/17/2017
4078	Commercial Paper	ABBEY NATL TREASURY	0.91	Redemption	300,000,000.00	03/17/2017
4082	Commercial Paper	Natixis US Finance C	0.90	Redemption	50,000,000.00	03/17/2017
4089	Commercial Paper	ABBEY NATL TREASURY	0.91	Purchase	(259,993,427.77)	03/20/2017
3608	Money Market Funds	Fidelity Government	0.56	Purchase	(2,000,000.00)	03/20/2017
4086	Commercial Paper	ABBEY NATL TREASURY	0.91	Redemption	245,000,000.00	03/20/2017
3844	Asset Backed Securities	Honda Auto Rec Owner	1.01	Redemption	673,490.10	03/20/2017
4090	Commercial Paper	ABBEY NATL TREASURY	0.91	Purchase	(299,992,416.66)	03/21/2017
4089	Commercial Paper	ABBEY NATL TREASURY	0.91	Redemption	260,000,000.00	03/21/2017
3608	Money Market Funds	Fidelity Government	0.57	Redemption	2,900,000.00	03/21/2017
3875	Negotiable CD	Norinchukin NY	0.97	Redemption	25,000,000.00	03/21/2017
4093	Commercial Paper	Fortis/BNP Paribas B	1.20	Purchase	(24,890,000.00)	03/22/2017
4091	Commercial Paper	Natixis US Finance C	0.91	Purchase	(59,998,483.33)	03/22/2017

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Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4092	Commercial Paper	Natixis US Finance C	0.91	Purchase	(199,994,944.44)	03/22/2017
4094	Commercial Paper	Prudential Funding L	1.08	Purchase	(13,944,560.00)	03/22/2017
4090	Commercial Paper	ABBEY NATL TREASURY	0.91	Redemption	300,000,000.00	03/22/2017
4096	Commercial Paper	American Honda Finan	1.10	Purchase	(74,729,583.33)	03/23/2017
3630	Money Market Funds	Federated Government	0.61	Purchase	(140,800,000.00)	03/23/2017
4095	Commercial Paper	Natixis US Finance C	0.91	Purchase	(214,994,565.27)	03/23/2017
4097	Negotiable CD	Nordea Bank Finland	1.08	Purchase	(75,000,000.00)	03/23/2017
4098	Negotiable CD	Toronto Dominion NY	1.17	Purchase	(25,000,000.00)	03/23/2017
4091	Commercial Paper	Natixis US Finance C	0.91	Redemption	60,000,000.00	03/23/2017
4092	Commercial Paper	Natixis US Finance C	0.91	Redemption	200,000,000.00	03/23/2017
4099	Commercial Paper	Natixis US Finance C	0.91	Purchase	(181,986,198.33)	03/24/2017
4100	Negotiable CD	Nordea Bank Finland	1.06	Purchase	(20,000,000.00)	03/24/2017
4101	Negotiable CD	Nordea Bank Finland	1.06	Purchase	(50,000,000.00)	03/24/2017
4102	Negotiable CD	Nordea Bank Finland	1.06	Purchase	(30,000,000.00)	03/24/2017
3630	Money Market Funds	Federated Government	0.61	Redemption	90,500,000.00	03/24/2017
4095	Commercial Paper	Natixis US Finance C	0.91	Redemption	215,000,000.00	03/24/2017
4104	Commercial Paper	American Honda Finan	1.08	Purchase	(29,908,200.00)	03/27/2017
4105	Federal Agencies	Federal Home Loan Ba	2.25	Purchase	(25,292,500.00)	03/27/2017
4103	Commercial Paper	Natixis US Finance C	0.91	Purchase	(259,993,427.77)	03/27/2017
3630	Money Market Funds	Federated Government	0.62	Redemption	77,400,000.00	03/27/2017
4099	Commercial Paper	Natixis US Finance C	0.91	Redemption	182,000,000.00	03/27/2017
4107	Commercial Paper	Fortis/BNP Paribas B	1.26	Purchase	(24,863,500.00)	03/28/2017
4109	Asset Backed Securities	Honda Auto Rec Owner	1.42	Purchase	(25,999,378.60)	03/28/2017
2956	Money Market Funds	Morgan Stanley	0.60	Purchase	(35,000,000.00)	03/28/2017
4106	Commercial Paper	Natixis US Finance C	0.91	Purchase	(399,989,888.88)	03/28/2017
4108	Negotiable CD	Nordea Bank Finland	1.09	Purchase	(100,000,000.00)	03/28/2017
3608	Money Market Funds	Fidelity Government	0.59	Redemption	7,600,000.00	03/28/2017
4103	Commercial Paper	Natixis US Finance C	0.91	Redemption	260,000,000.00	03/28/2017
4111	Commercial Paper	Credit Agricole CIB	0.90	Purchase	(449,988,750.00)	03/29/2017
4112	Commercial Paper	Natixis US Finance C	0.91	Purchase	(14,999,620.83)	03/29/2017
4110	Local CD	Torrey Pines Bank	1.88	Purchase	(20,000,000.00)	03/29/2017
3976	Negotiable CD	Mizuho Bank LTD	1.05	Redemption	50,000,000.00	03/29/2017
2956	Money Market Funds	Morgan Stanley	0.60	Redemption	23,100,000.00	03/29/2017
4106	Commercial Paper	Natixis US Finance C	0.91	Redemption	400,000,000.00	03/29/2017

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Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
3445	Local CD	Torrey Pines Bank	0.70	Redemption	20,000,000.00	03/29/2017
4114	Commercial Paper	JP Morgan	1.42	Purchase	(19,806,722.22)	03/30/2017
4113	Commercial Paper	Natixis US Finance C	0.91	Purchase	(224,994,312.50)	03/30/2017
4111	Commercial Paper	Credit Agricole CIB	0.90	Redemption	450,000,000.00	03/30/2017
4112	Commercial Paper	Natixis US Finance C	0.91	Redemption	15,000,000.00	03/30/2017
4116	Commercial Paper	Canadian Imp Bk Comm	1.17	Purchase	(149,112,750.00)	03/31/2017
3608	Money Market Funds	Fidelity Government	0.60	Purchase	(100,500,000.00)	03/31/2017
4115	Commercial Paper	Fortis/BNP Paribas B	1.42	Purchase	(39,591,355.56)	03/31/2017
2956	Money Market Funds	Morgan Stanley	0.60	Purchase	(125,000,000.00)	03/31/2017
4117	Negotiable CD	Westpac Bank NY	1.37	Purchase	(110,000,000.00)	03/31/2017
3927	Negotiable CD	Bank of Montreal	1.10	Redemption	50,000,000.00	03/31/2017
4047	Negotiable CD	Bank of Montreal	0.68	Redemption	40,000,000.00	03/31/2017
3800	Negotiable CD	Bank Tokyo-Mit UFJ N	1.23	Redemption	100,000,000.00	03/31/2017
3861	Commercial Paper	Fortis/BNP Paribas B	0.97	Redemption	50,000,000.00	03/31/2017
3957	Negotiable CD	Mizuho Bank LTD	1.05	Redemption	50,000,000.00	03/31/2017
4113	Commercial Paper	Natixis US Finance C	0.91	Redemption	225,000,000.00	03/31/2017
3047	U.S. Treasury Notes	U.S. Treasury	1.00	Redemption	20,000,000.00	03/31/2017
Grand Total					(299,598,100.58)	

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