



COUNTY OF SAN DIEGO INVESTMENT POOL TREASURY INVESTMENT RESULTS

**APR
2017**

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SUMMARY PORTFOLIO STATISTICS

County of San Diego Pooled Money Fund

As of April 30, 2017

	Par Value	Book Value	Market Value	% of Portfolio	Market Price	WAM	WAC	YTM	YTW	Accrued Interest	Unrealized Gain/Loss
Asset Backed Securities	163,781,590	163,666,059	163,568,000	1.59	99.870	844	-	1.287	1.287	80,564	(98,060)
CDARS	5,000,000	5,000,000	5,000,000	0.05	100.000	52	-	0.690	0.690	168	-
Collateralized CDs	45,000,000	45,000,000	45,000,000	0.44	100.000	136	-	0.816	0.816	18,636	-
Commercial Paper Disc	3,018,000,000	3,008,079,874	3,001,644,960	29.30	99.459	107	-	1.177	1.177	-	(6,434,914)
FDIC CDs	849,500	849,500	849,500	0.01	100.000	128	-	0.695	0.695	468	-
Federal Agency - Step Up	385,945,000	385,945,000	382,526,959	3.76	99.114	1,619	79	1.965	1.453	1,090,925	(3,418,041)
Federal Agency Amer Callable	50,000,000	50,000,000	49,841,250	0.49	99.683	686	45	1.290	1.290	77,083	(158,750)
Federal Agency Berm Callable	535,535,000	535,490,116	534,048,326	5.22	99.722	830	83	1.419	1.419	1,681,629	(1,441,790)
Federal Agency Coupon Securities	1,020,000,000	1,022,142,824	1,017,172,130	9.95	99.733	749	62	1.216	1.216	4,680,303	(4,970,694)
Federal Agency Euro Callable	486,870,000	486,869,907	483,220,185	4.72	99.250	814	134	1.226	1.226	1,443,676	(3,649,722)
Money Market Accounts	104,550,000	104,550,000	104,550,000	1.02	100.000	1	-	0.637	0.637	58,087	-
Negotiable CDs	3,023,500,000	3,023,500,000	3,023,500,000	29.45	100.000	95	-	1.194	1.194	11,037,925	-
Repurchase Agreements	-	-	-	0.00	0.000	-	-	0.000	0.000	-	-
Supranational Callable	181,350,000	181,341,779	179,868,750	1.77	99.183	886	124	1.225	1.225	204,475	(1,473,029)
Suprationals	419,500,000	418,634,594	417,352,560	4.08	99.491	727	-	1.350	1.350	1,095,945	(1,282,034)
Treasury Coupon Securities	834,000,000	836,781,401	834,598,940	8.15	100.074	656	-	1.103	1.103	3,910,469	(2,182,461)
Totals for April 2017	10,273,881,090	10,267,851,054	10,242,741,559	100.00	99.699	392	85	1.227	1.208	25,380,353	(25,109,495)
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)
Change From Prior Month	1,336,220,308	1,331,735,031	1,337,029,486		0.055	(37)	8	0.016	0.018	4,096,713	5,294,456

Portfolio Effective Duration 0.88 years

	Monthly		Fiscal Year		Calendar Year	
	Return	Annualized	To Date Return	Annualized	To Date Return	Annualized
Book Value	0.100%	1.212%	0.883%	1.061%	0.386%	1.173%
Market Value	0.100%	1.215%	0.885%	1.062%	0.386%	1.176%

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

CASH FLOW ANALYSIS

County of San Diego Pooled Money Fund

As of April 30, 2017

	Apr-17	May-17	Jun-17	Jul-17	Aug-17	Sep-17	Oct-17
Beginning Pool Book Balance	8,936,116	10,267,851	9,302,354	8,573,359	7,400,826	6,672,041	6,391,041
MAIN CASH FLOW ITEMS							
INFLOWS:							
Reverse Repos	0	0	0	0	0	0	0
Interest Income On Pool	6,496	8,500	6,000	7,500	7,500	8,000	6,500
Taxes Collected	1,695,000	41,500	54,000	65,000	83,600	35,000	445,000
School Deposits	457,000	510,990	410,000	270,000	555,000	525,000	375,000
County Deposits	268,133	270,000	333,663	299,867	246,646	265,000	287,876
Retirement	0	0	0	0	0	0	0
Voluntaries	8,280	2,000	0	0	0	0	0
Maturities/Sales Outside Pool	17,402	0	0	0	0	0	0
	<u>2,452,311</u>	<u>832,990</u>	<u>803,663</u>	<u>642,367</u>	<u>892,746</u>	<u>833,000</u>	<u>1,114,376</u>
OUTFLOWS:							
Schools	582,513	894,410	1,010,000	803,300	1,180,654	748,000	659,500
County	258,337	300,000	335,158	425,600	372,627	320,000	298,794
Retirement	7,303	7,000	7,000	510,000	7,000	7,000	7,500
Voluntaries	48,867	45,269	45,000	65,000	45,000	30,000	45,000
Tax Apportionment	212,875	551,808	135,500	11,000	16,250	9,000	14,800
Reverse Repos	0	0	0	0	0	0	0
Purchases/ Purchases Outside of Pool	10,681	0	0	0	0	0	0
	<u>1,120,576</u>	<u>1,798,487</u>	<u>1,532,658</u>	<u>1,814,900</u>	<u>1,621,531</u>	<u>1,114,000</u>	<u>1,025,594</u>
TOTAL	1,331,735	(965,497)	(728,995)	(1,172,533)	(728,785)	(281,000)	88,782
PROJECTED/ACTUAL MONTH END POOL BALANCE	10,267,851	9,302,354	8,573,359	7,400,826	6,672,041	6,391,041	6,479,823
LIQUIDITY PROJECTIONS							
INCREASE / DECREASE DUE TO INVESTMENT ACTIVITY							
Maturities	580,000	1,050,000	1,290,000	1,416,060	596,895	476,100	508,790
Sales/Calls	0	0	0	0	0	0	0
Investments Purchased	(1,641,015)	(280,000)	(85,000)	(21,000)	(87,895)	(126,100)	(73,790)
	<u>(1,061,015)</u>	<u>770,000</u>	<u>1,205,000</u>	<u>1,395,060</u>	<u>509,000</u>	<u>350,000</u>	<u>435,000</u>
Net Main Cash Flow (see above)	1,331,735	(965,497)	(728,995)	(1,172,533)	(728,785)	(281,000)	88,782
PROJECTED/ACTUAL MONTH END LIQUIDITY	573,670	378,173	854,178	1,076,705	856,920	925,920	1,449,702

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. 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 April 30, 2017

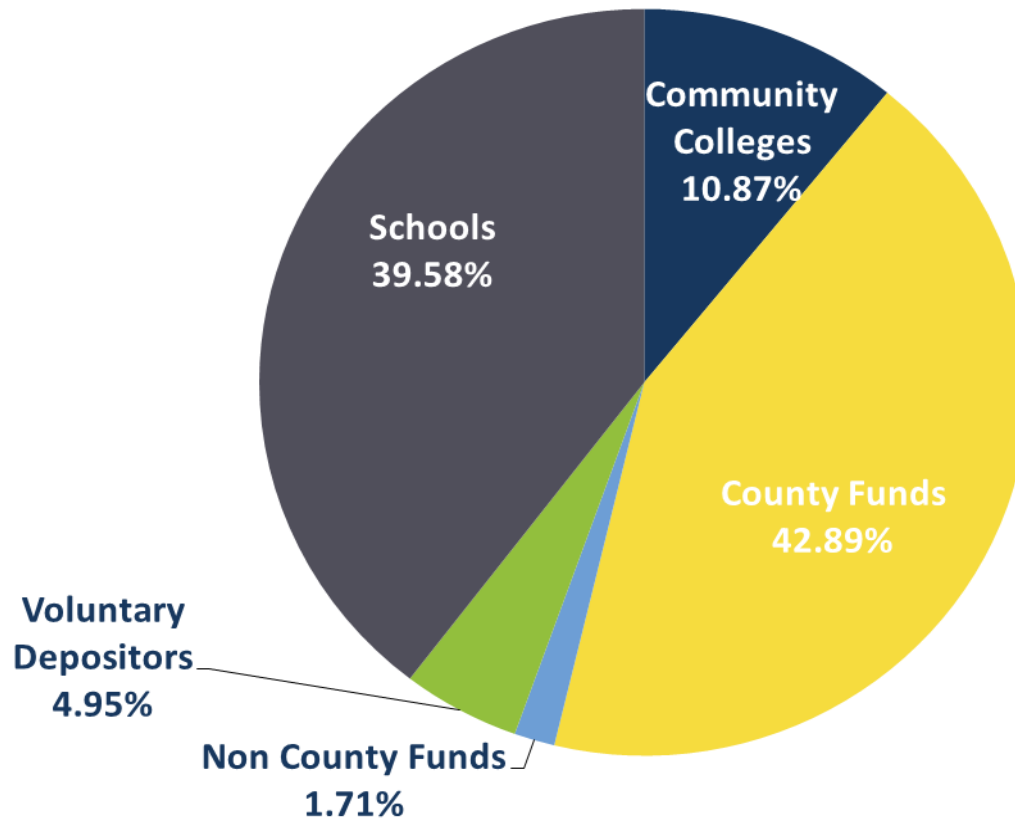
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PARTICIPANT	FMV 02/28/17	FMV 03/31/17	FMV 04/30/17	% of Total	PARTICIPANT	FMV 02/28/17	FMV 03/31/17	FMV 04/30/17	% of Total
COUNTY	\$ 913,365	\$1,384,680	\$1,718,029	16.77%	Lower Sweetwater FPD	494	493	569	
COUNTY - SPECIAL TRUST FUNDS	2,329,972	2,269,767	2,675,451	26.12%	Metropolitan Transit System	6,093	5,767	5,137	
NON-COUNTY INVESTMENT FUNDS	175,497	175,495	174,684	1.71%	Mission Resource Conservation District	308	308	316	
SCHOOLS - (K THRU 12)	3,778,526	3,662,461	4,054,556	39.58%	North County Cemetery District	1,196	1,051	1,292	
					North County Cemetry Perpetual	1,669	1,681	1,500	
					North County Cemetery	1,131	1,087	1,206	
COMMUNITY COLLEGES					North County Dispatch	3,971	3,254	3,731	
San Diego	336,313	320,909	351,461	3.43%	North County Fire	1,788	1,429	3,445	
Grossmont	108,569	105,135	109,866	1.07%	Otay Water District Investment	11,412	11,397	11,412	
Mira Costa	39,810	31,608	47,454	0.46%	Pine Valley FPD	115	100	117	
Palomar	276,364	262,795	423,724	4.14%	Pomerado Cemetery District	1,718	1,681	1,807	
Southwestern	185,026	179,692	181,226	1.77%	Ramona Cemetery District	586	553	579	
Total Community Colleges	946,081	900,139	1,113,732	10.87%	Ramona Cemetery Perpetual	381	380	380	
					Rancho Santa Fe FPD	13,187	12,168	14,189	
SDCERA	4,125	568	580		Rincon del Diablo Municipal Water District	3,028	3,024	3,027	
SANCAL	1,685	1,683	675		San Diego Housing Commission	17,104	17,082	17,099	
SANDAG	131,696	120,321	101,618		San Diego Geographic Information Source	433	931	636	
					San Diego Law Library	2,950	2,993	3,007	
CITIES					San Diego Local Agency Formation Comrr	1,167	1,141	1,026	
Chula Vista	34,728	69,467	69,453		San Diego Regional Training Center	727	614	690	
Del Mar	3,066	3,062	3,065		San Dieguito River	2,048	1,968	992	
Encinitas	2	2	2		San Marcos FPD	1	1	1	
National City	5,087	5,080	5,086		San Miguel FPD	8,712	8,332	9,791	
					San Ysidro Sanitation	13	13	13	
INDEPENDENT AGENCIES					Santa Fe Irrigation District	4,979	4,178	4,184	
Alpine FPD	1,319	1,196	1,880		Serra Cooperative Library System	216	215	216	
Bonita Sunnyside FPD	5,162	5,156	5,358		SDC Regional Airport Authority	169,404	167,435	172,272	
Borrego Springs FPD	1,371	1,195	1,436		Upper San Luis Rey Reservoir	39	39	41	
Canbrake County Water District	51	51	51		Vallecitos Water District	5,140	5,134	5,139	
Deer Springs FPD	10,307	9,223	9,756		Valley Center FPD	3,568	3,356	3,407	
Fallbrook Public UTL	15	15	15		Valley Cntr Cemetery	74	74	82	
Grossmont Healthcare District	1,010	1,008	1,009		Valley Ctr Cem Perpetual	254	253	254	
Public Agency Self Insurance System	3,367	3,362	3,366		Valley Ctr Water District	13,373	15,776	15,720	
Julian-Cuyamaca FPD	130	4	74		Vista FPD	2,309	2,306	2,326	
Lake Cuyamaca Rec & Park	232	227	213		Total Independent Agencies	499,360	513,170	506,290	4.95%
Lakeside Fire	6,922	5,851	7,555						
Leucadia Water District	9,501	9,489	9,498						
					Pooled Money Fund Total	\$8,642,801	\$8,905,712	\$10,242,741	100.00%

INVESTMENT FUND PARTICIPANTS

San Diego Pooled Money Fund

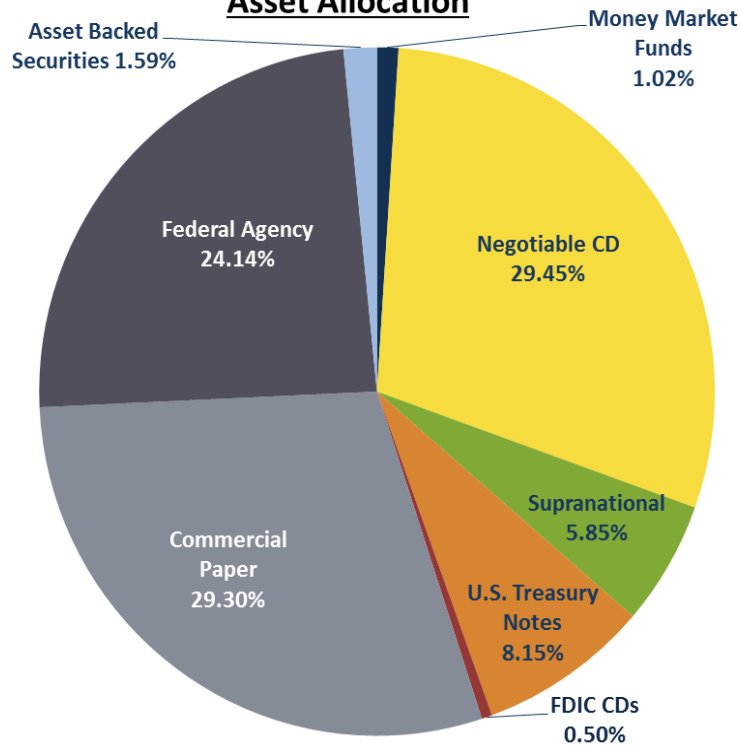
As of April 30, 2017



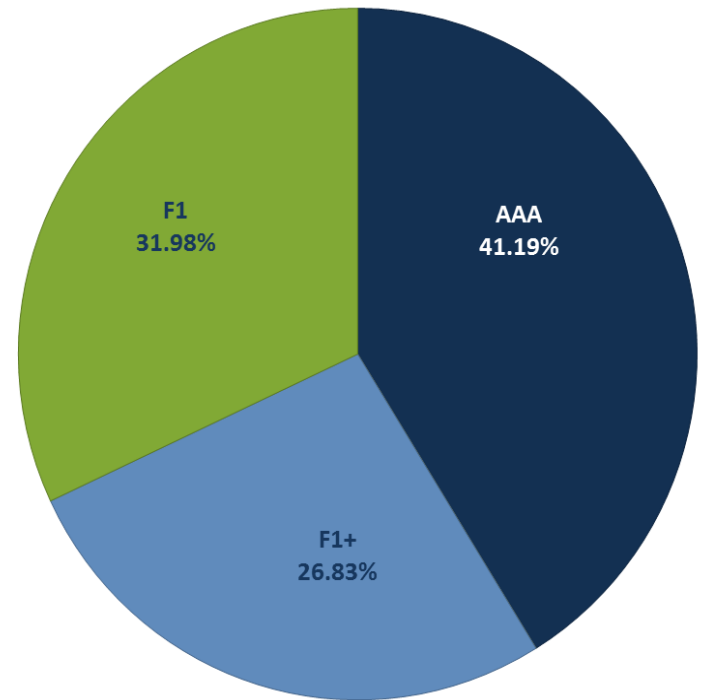
INVESTMENT FUND OVERVIEW

As of April 30, 2017

Asset Allocation



Credit Quality





APPENDIX



INVESTMENT POLICY COMPLIANCE REPORT

County of San Diego Pooled Money Fund As of April 30, 2017

Category	Standard	Comment
Treasury Issues	No Limit	Complies - 8.2%
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 - 29.3%
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 - 29.4%
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 - 0.5%
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 - 1.0%
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 - 5.8%
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 - 1.6%
Maximum Maturity	5 years	Complies
Illiquidity Limitations	10% maximum for combined categories for Collateralized CDs and FDIC Insured Deposit Accounts	Complies
Maximum Issuer Exposure	5% per any single issuer involved in more than one of the above categories (does not include US Government, repurchase agreements, supranationals, money market fund)	Complies
Maturity Policy - Portfolio Structure	Minimum 25% ≤ 90 days; and minimum 50% ≤1 year; maximum effective duration for portfolio 1.5 years	Complies
Prohibited Securities	Inverse floaters; Ranges notes, Interest-only strips from mortgaged backed securities; Zero interest accrual securities	Complies
Credit Rating Policy - monitoring ratings	Overall credit rating of AAA/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 April 30, 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	18,874,061.27	18,873,425.21	18,869,040.77	1.13	1.14	09/15/2018	9,478.89	(4,384.44)
Honda Auto Rec Owner Trust	10/31/2016	5,514,784.89	5,513,061.52	5,510,251.74	1.01	1.01	10/18/2018	2,011.37	(2,809.78)
Toyota Auto Receivables	08/10/2016	6,403,630.26	6,403,319.68	6,397,316.28	1.00	1.01	01/15/2019	2,846.07	(6,003.40)
John Deere Owner Trust	07/27/2016	12,000,000.00	11,999,268.00	11,991,384.00	1.09	1.10	02/15/2019	5,813.33	(7,884.00)
Honda Auto Rec Owner Trust	10/25/2016	21,000,000.00	20,999,414.10	20,963,397.00	1.04	1.04	04/18/2019	7,886.64	(36,017.10)
Harley-Davidson Credit Corp	06/15/2016	8,664,114.00	8,663,880.94	8,659,218.78	1.09	1.09	06/15/2019	4,197.29	(4,662.16)
Honda Auto Rec Owner Trust	03/28/2017	26,000,000.00	25,999,378.60	26,005,980.00	1.42	1.43	07/22/2019	10,255.57	6,601.40
John Deere Owner Trust	03/02/2017	13,250,000.00	13,249,947.00	13,249,920.50	1.50	1.51	10/15/2019	8,833.33	(26.50)
American Honda Finance	05/30/2016	10,000,000.00	9,999,806.00	9,985,840.00	1.39	1.40	04/15/2020	6,177.78	(13,966.00)
American Honda Finance	12/22/2016	26,900,000.00	26,807,531.25	26,861,909.60	1.39	1.59	04/15/2020	16,618.22	54,378.35
Honda Auto Rec Owner Trust	12/10/2016	3,675,000.00	3,657,773.44	3,656,437.58	1.16	1.40	05/18/2020	1,421.00	(1,335.86)
Honda Auto Rec Owner Trust	10/25/2016	11,500,000.00	11,499,253.65	11,417,303.50	1.21	1.22	12/18/2020	5,024.86	(81,950.15)
Asset Backed Securities Subtotal:		163,781,590.42	163,666,059.39	163,567,999.75	1.25	1.29		80,564.35	(98,059.64)
CDARS									
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	167.71	0.00
CDARS Subtotal:		5,000,000.00	5,000,000.00	5,000,000.00	0.69	0.69		167.71	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	1,214.66	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	424.33	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	16,997.26	0.00
Collateralized CDs Subtotal:		45,000,000.00	45,000,000.00	45,000,000.00	0.82	0.82		18,636.25	0.00
Commerical Paper									
Natixis US Finance Co.	04/28/2017	375,000,000.00	375,000,000.00	374,974,125.00	0.82	0.83	05/01/2017	0.00	(25,875.00)
Bank Tokyo-Mit UFJ NY	10/27/2016	50,000,000.00	50,000,000.00	49,679,650.00	1.24	1.28	05/01/2017	0.00	(320,350.00)
Bank Tokyo-Mit UFJ NY	04/06/2017	70,000,000.00	69,996,383.33	69,951,140.00	0.93	0.94	05/03/2017	0.00	(45,243.33)
ING (US) Funding LLC	12/28/2016	50,000,000.00	49,997,027.78	49,812,750.00	1.07	1.09	05/03/2017	0.00	(184,277.78)
Bank Tokyo-Mit UFJ NY	04/27/2017	50,000,000.00	49,996,250.00	49,991,250.00	0.90	0.91	05/04/2017	0.00	(5,000.00)
Natixis US Finance Co.	04/27/2017	100,000,000.00	99,992,583.33	99,982,600.00	0.89	0.90	05/04/2017	0.00	(9,983.33)
Cooperatieve Rabobank	11/23/2016	25,000,000.00	24,997,000.00	24,877,750.00	1.08	1.10	05/05/2017	0.00	(119,250.00)
Bank Tokyo-Mit UFJ NY	04/06/2017	75,000,000.00	74,986,291.67	74,937,300.00	0.94	0.95	05/08/2017	0.00	(48,991.67)

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund As of April 30, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
ING (US) Funding LLC	12/28/2016	50,000,000.00	49,973,250.00	49,788,950.00	1.07	1.09	05/19/2017	0.00	(184,300.00)
JP Morgan	02/28/2017	25,000,000.00	24,979,861.11	24,936,800.00	1.00	1.02	05/30/2017	0.00	(43,061.11)
ING (US) Funding LLC	11/28/2016	50,000,000.00	49,950,000.00	49,693,300.00	1.20	1.23	05/31/2017	0.00	(256,700.00)
Cooperatieve Rabobank	09/23/2016	100,000,000.00	99,893,222.22	99,135,400.00	1.24	1.28	06/01/2017	0.00	(757,822.22)
Fortis/BNP Paribas Bank	01/06/2017	25,000,000.00	24,970,833.33	24,875,000.00	1.20	1.22	06/05/2017	0.00	(95,833.33)
JP Morgan	03/01/2017	25,000,000.00	24,966,777.78	24,922,700.00	1.04	1.06	06/16/2017	0.00	(44,077.78)
Bank Tokyo-Mit UFJ NY	12/15/2016	50,000,000.00	49,888,000.00	49,644,400.00	1.28	1.32	07/03/2017	0.00	(243,600.00)
Fortis/BNP Paribas Bank	12/15/2016	200,000,000.00	199,552,000.01	198,577,600.00	1.28	1.32	07/03/2017	0.00	(974,400.01)
JP Morgan	12/15/2016	350,000,000.00	349,178,472.23	347,446,750.00	1.30	1.34	07/05/2017	0.00	(1,731,722.23)
Toyota Motor Credit Corp	12/28/2016	50,000,000.00	49,892,569.44	49,687,600.00	1.19	1.23	07/05/2017	0.00	(204,969.44)
American Honda Finance	03/27/2017	30,000,000.00	29,939,700.00	29,908,200.00	1.08	1.10	07/07/2017	0.00	(31,500.00)
American Honda Finance	03/23/2017	75,000,000.00	74,818,958.33	74,729,550.00	1.10	1.12	07/19/2017	0.00	(89,408.33)
Credit Agricole CIB	04/11/2017	50,000,000.00	49,858,444.44	49,827,300.00	1.12	1.14	07/31/2017	0.00	(31,144.44)
JP Morgan	03/01/2017	25,000,000.00	24,924,166.66	24,873,325.00	1.20	1.22	07/31/2017	0.00	(50,841.66)
Toyota Motor Credit Corp	12/28/2016	25,000,000.00	24,922,902.78	24,817,825.00	1.22	1.26	07/31/2017	0.00	(105,077.78)
Fortis/BNP Paribas Bank	03/22/2017	25,000,000.00	24,923,333.33	24,890,000.00	1.20	1.22	08/01/2017	0.00	(33,333.33)
Prudential Funding LLC	03/22/2017	14,000,000.00	13,961,360.00	13,944,560.00	1.08	1.10	08/01/2017	0.00	(16,800.00)
Fortis/BNP Paribas Bank	03/28/2017	25,000,000.00	24,893,250.00	24,863,500.00	1.26	1.29	08/31/2017	0.00	(29,750.00)
Toyota Motor Credit Corp	04/17/2017	75,000,000.00	74,686,895.83	74,653,875.00	1.13	1.15	09/11/2017	0.00	(33,020.83)
Canadian Imp Bk Comm NY	03/31/2017	150,000,000.00	149,263,875.00	149,112,750.00	1.17	1.19	09/29/2017	0.00	(151,125.00)
Canadian Imp Bk Comm NY	04/10/2017	25,000,000.00	24,879,152.78	24,862,650.00	1.13	1.15	10/02/2017	0.00	(16,502.78)
Toyota Motor Credit Corp	04/10/2017	60,000,000.00	59,673,300.00	59,630,940.00	1.21	1.26	10/10/2017	0.00	(42,360.00)
Toyota Motor Credit Corp	04/11/2017	40,000,000.00	39,764,933.33	39,737,600.00	1.23	1.28	10/20/2017	0.00	(27,333.33)
American Honda Finance	04/25/2017	15,000,000.00	14,908,854.17	14,905,725.00	1.25	1.28	10/23/2017	0.00	(3,129.17)
American Honda Finance	04/25/2017	35,000,000.00	34,787,326.39	34,780,025.00	1.25	1.28	10/23/2017	0.00	(7,301.39)
Canadian Imp Bk Comm NY	04/06/2017	50,000,000.00	49,697,541.66	49,656,200.00	1.19	1.23	10/31/2017	0.00	(41,341.66)
Fortis/BNP Paribas Bank	04/11/2017	25,000,000.00	24,832,250.00	24,813,900.00	1.32	1.37	10/31/2017	0.00	(18,350.00)
Toyota Motor Credit Corp	04/12/2017	45,000,000.00	44,718,637.50	44,689,410.00	1.23	1.28	10/31/2017	0.00	(29,227.50)
JP Morgan	03/30/2017	20,000,000.00	19,831,966.66	19,806,720.00	1.42	1.48	11/30/2017	0.00	(25,246.66)
Toyota Motor Credit Corp	04/17/2017	50,000,000.00	49,621,333.33	49,596,400.00	1.28	1.33	11/30/2017	0.00	(24,933.33)
Fortis/BNP Paribas Bank	04/05/2017	25,000,000.00	24,786,000.00	24,760,000.00	1.44	1.50	12/01/2017	0.00	(26,000.00)
Fortis/BNP Paribas Bank	04/05/2017	30,000,000.00	29,743,200.00	29,712,000.00	1.44	1.50	12/01/2017	0.00	(31,200.00)
Fortis/BNP Paribas Bank	04/05/2017	100,000,000.00	99,124,000.00	99,020,000.00	1.44	1.50	12/06/2017	0.00	(104,000.00)
Fortis/BNP Paribas Bank	03/31/2017	40,000,000.00	39,640,266.67	39,591,320.00	1.42	1.47	12/15/2017	0.00	(48,946.67)

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund

As of April 30, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
JP Morgan	04/06/2017	30,000,000.00	29,707,583.33	29,677,350.00	1.45	1.51	12/29/2017	0.00	(30,233.33)
Toyota Motor Credit Corp	04/06/2017	60,000,000.00	59,455,500.00	59,399,220.00	1.35	1.40	12/29/2017	0.00	(56,280.00)
Canadian Imp Bk Comm NY	04/19/2017	24,000,000.00	23,783,520.00	23,772,960.00	1.32	1.37	01/02/2018	0.00	(10,560.00)
JP Morgan	04/26/2017	30,000,000.00	29,699,850.00	29,694,090.00	1.38	1.43	01/17/2018	0.00	(5,760.00)
Toyota Motor Credit Corp	04/26/2017	50,000,000.00	49,510,625.00	49,501,250.00	1.35	1.40	01/17/2018	0.00	(9,375.00)
Toyota Motor Credit Corp	04/26/2017	25,000,000.00	24,755,312.50	24,750,625.00	1.35	1.40	01/17/2018	0.00	(4,687.50)
Toyota Motor Credit Corp	04/26/2017	25,000,000.00	24,755,312.50	24,750,625.00	1.35	1.40	01/17/2018	0.00	(4,687.50)
Commerical Paper Subtotal:		3,018,000,000.00	3,008,079,874.42	3,001,644,960.00	1.16	1.18		0.00	(6,434,914.42)
FDIC CDs									
Pacific Commerce Bank	02/12/2017	250,000.00	250,000.00	250,000.00	0.71	0.72	08/12/2017	88.75	0.00
East West Bank	02/16/2017	250,000.00	250,000.00	250,000.00	0.70	0.71	08/15/2017	140.97	0.00
Torrey Pines Bank	09/03/2016	99,500.00	99,500.00	99,500.00	0.63	0.63	09/01/2017	48.09	0.00
SD Private Bank	10/24/2016	250,000.00	250,000.00	250,000.00	0.70	0.70	10/24/2017	190.21	0.00
FDIC CDs Subtotal:		849,500.00	849,500.00	849,500.00	0.70	0.70		468.02	0.00
Federal Agency									
Federal National Mtg Assn	12/18/2015	25,000,000.00	25,027,703.78	25,029,250.00	5.00	0.97	05/11/2017	590,277.78	1,546.22
Federal Home Loan Mtg Corp	01/09/2015	10,000,000.00	10,001,316.59	10,001,500.00	1.25	0.81	05/12/2017	58,680.56	183.41
Federal Home Loan Mtg Corp	02/26/2014	30,000,000.00	30,004,208.98	30,009,600.00	1.00	0.91	06/29/2017	101,666.67	5,391.02
Federal Home Loan Mtg Corp	07/25/2012	20,000,000.00	19,999,906.67	20,004,200.00	1.00	1.00	07/25/2017	53,333.33	4,293.33
Federal Home Loan Bank	04/08/2016	15,000,000.00	15,004,598.10	14,991,900.00	0.75	0.66	08/28/2017	19,687.50	(12,698.10)
Federal Home Loan Bank	09/20/2012	35,000,000.00	34,986,848.97	34,976,550.00	0.75	0.86	09/08/2017	38,645.84	(10,298.97)
Federal Farm Credit Bank	09/14/2015	25,000,000.00	25,000,000.00	24,985,250.00	0.78	0.78	09/14/2017	25,458.33	(14,750.00)
Federal Home Loan Mtg Corp	11/18/2015	19,000,000.00	19,008,716.78	19,000,000.00	1.00	0.89	09/29/2017	16,888.89	(8,716.78)
Federal Home Loan Bank	10/05/2015	25,000,000.00	25,000,000.00	24,982,500.00	0.73	0.73	10/05/2017	13,180.56	(17,500.00)
Federal Farm Credit Bank	11/18/2015	21,000,000.00	20,976,603.18	20,967,030.00	0.65	0.90	10/13/2017	6,825.00	(9,573.18)
Federal National Mtg Assn	11/27/2013	40,000,000.00	39,962,739.53	39,979,200.00	0.88	1.07	10/26/2017	4,861.11	16,460.47
Federal Home Loan Bank	10/14/2015	35,000,000.00	35,803,795.22	35,756,000.00	5.00	0.74	11/17/2017	797,222.22	(47,795.22)
Federal National Mtg Assn	12/27/2012	35,000,000.00	34,991,969.44	34,962,900.00	0.88	0.91	12/27/2017	105,486.11	(29,069.44)
Federal Farm Credit Bank	02/20/2015	20,000,000.00	20,000,000.00	20,009,400.00	1.11	1.11	02/20/2018	43,783.33	9,400.00
Federal Home Loan Mtg Corp	02/26/2014	30,000,000.00	29,901,620.26	29,932,500.00	0.88	1.27	03/07/2018	39,375.00	30,879.74
Federal National Mtg Assn	04/30/2013	50,000,000.00	49,996,509.72	49,890,000.00	1.00	1.01	04/30/2018	251,388.89	(106,509.72)
Federal National Mtg Assn	04/30/2013	50,000,000.00	50,000,000.00	49,890,000.00	1.00	1.00	04/30/2018	251,388.89	(110,000.00)

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund

As of April 30, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal National Mtg Assn	05/16/2013	25,000,000.00	24,984,152.89	24,945,000.00	1.00	1.07	04/30/2018	125,694.44	(39,152.89)
Federal National Mtg Assn	01/22/2014	15,000,000.00	14,900,003.21	14,953,050.00	0.88	1.53	05/21/2018	58,333.33	53,046.79
Federal Home Loan Mtg Corp	02/27/2014	25,000,000.00	25,967,231.24	26,018,250.00	4.88	1.30	06/13/2018	467,187.50	51,018.76
Federal Home Loan Mtg Corp	09/29/2015	25,000,000.00	25,000,000.00	24,914,500.00	1.05	1.05	06/29/2018	88,958.33	(85,500.00)
Federal National Mtg Assn	02/19/2016	35,000,000.00	35,108,666.36	34,969,900.00	1.13	0.87	07/20/2018	110,468.75	(138,766.36)
Federal Home Loan Mtg Corp	10/27/2015	25,000,000.00	25,000,000.00	24,863,250.00	1.00	1.00	07/27/2018	65,277.78	(136,750.00)
Federal Home Loan Bank	08/14/2015	25,000,000.00	25,026,365.28	25,020,500.00	1.20	1.12	08/14/2018	64,166.67	(5,865.28)
Federal Home Loan Bank	10/26/2015	35,000,000.00	35,070,981.55	34,941,200.00	1.13	0.97	09/14/2018	51,406.25	(129,781.55)
Federal National Mtg Assn	01/21/2014	30,000,000.00	30,088,108.59	30,261,900.00	1.88	1.65	09/18/2018	67,187.50	173,791.41
Federal Home Loan Bank	03/28/2016	25,000,000.00	25,000,000.00	24,971,000.00	1.05	1.05	09/28/2018	24,062.50	(29,000.00)
Federal Home Loan Mtg Corp	10/28/2016	25,000,000.00	25,000,000.00	24,927,500.00	1.05	1.05	10/26/2018	3,645.83	(72,500.00)
Federal Home Loan Mtg Corp	02/23/2016	25,000,000.00	25,000,000.00	24,902,000.00	1.05	1.05	11/23/2018	115,208.33	(98,000.00)
Federal National Mtg Assn	01/21/2014	30,000,000.00	29,953,514.09	30,164,100.00	1.63	1.73	11/27/2018	208,541.67	210,585.91
Federal Home Loan Mtg Corp	06/14/2016	47,400,000.00	47,400,000.00	47,259,222.00	1.25	1.25	12/14/2018	225,479.17	(140,778.00)
Federal Home Loan Mtg Corp	07/25/2016	25,000,000.00	25,000,000.00	24,842,250.00	1.00	1.00	01/25/2019	66,666.67	(157,750.00)
Federal National Mtg Assn	03/22/2016	27,135,000.00	27,135,000.00	27,053,323.65	1.27	1.30	02/26/2019	62,222.07	(81,676.35)
Federal National Mtg Assn	03/11/2016	25,000,000.00	25,000,000.00	24,919,250.00	1.30	1.30	03/15/2019	41,527.77	(80,750.00)
Federal Farm Credit Bank	03/18/2016	25,000,000.00	25,000,000.00	24,922,000.00	1.28	1.28	03/21/2019	35,555.55	(78,000.00)
Federal Farm Credit Bank	10/19/2016	20,000,000.00	20,000,000.00	19,920,800.00	1.17	1.17	05/16/2019	107,250.00	(79,200.00)
Federal Home Loan Mtg Corp	06/06/2016	25,000,000.00	25,000,000.00	24,813,500.00	1.25	1.25	06/06/2019	125,868.06	(186,500.00)
Federal Home Loan Bank	06/22/2016	25,000,000.00	25,329,008.16	25,105,250.00	1.63	0.99	06/14/2019	154,600.69	(223,758.16)
Federal National Mtg Assn	07/08/2015	20,000,000.00	20,162,885.23	20,152,200.00	1.75	1.36	06/20/2019	127,361.11	(10,685.23)
Federal Home Loan Mtg Corp	07/26/2016	25,000,000.00	25,000,000.00	24,628,750.00	1.07	1.07	07/26/2019	70,590.28	(371,250.00)
Federal Home Loan Mtg Corp	06/27/2016	25,000,000.00	25,187,594.25	24,916,500.00	1.25	0.91	08/01/2019	78,125.00	(271,094.25)
Federal Home Loan Mtg Corp	08/23/2016	25,000,000.00	25,000,000.00	24,618,500.00	1.15	1.15	08/23/2019	54,305.56	(381,500.00)
Federal Farm Credit Bank	08/26/2016	50,000,000.00	50,000,000.00	49,333,000.00	1.00	1.00	08/26/2019	90,277.78	(667,000.00)
Federal Farm Credit Bank	12/06/2016	25,000,000.00	25,000,000.00	24,926,000.00	1.48	1.63	09/06/2019	56,527.78	(74,000.00)
Federal National Mtg Assn	09/30/2016	35,000,000.00	34,982,483.47	34,500,550.00	1.13	1.15	09/09/2019	56,875.00	(481,933.47)
Federal National Mtg Assn	09/13/2016	50,000,000.00	50,000,000.00	49,377,500.00	1.15	1.15	09/13/2019	76,666.67	(622,500.00)
Federal Home Loan Mtg Corp	03/30/2016	25,000,000.00	25,000,000.00	24,949,250.00	1.40	1.40	09/30/2019	30,138.89	(50,750.00)
Federal Home Loan Mtg Corp	11/21/2014	25,000,000.00	24,691,069.53	24,864,500.00	1.25	1.79	10/02/2019	25,173.61	173,430.47
Federal National Mtg Assn	10/04/2016	25,000,000.00	25,000,000.00	24,714,500.00	1.20	1.20	10/04/2019	22,500.00	(285,500.00)
Federal National Mtg Assn	10/28/2016	25,000,000.00	25,000,000.00	24,721,000.00	1.30	1.30	10/28/2019	2,708.33	(279,000.00)
Federal Home Loan Bank	01/09/2015	20,000,000.00	20,385,890.78	20,456,600.00	2.38	1.61	12/13/2019	182,083.33	70,709.22

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund

As of April 30, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal Farm Credit Bank	12/27/2016	25,000,000.00	25,000,000.00	25,020,000.00	1.70	1.70	12/27/2019	146,388.89	20,000.00
Federal National Mtg Assn	03/30/2016	25,000,000.00	25,000,000.00	24,912,750.00	1.38	1.38	12/30/2019	115,538.19	(87,250.00)
Federal Home Loan Mtg Corp	07/28/2016	50,000,000.00	50,000,000.00	49,339,000.00	1.10	1.10	01/28/2020	142,083.33	(661,000.00)
Federal Farm Credit Bank	02/27/2017	21,870,000.00	21,870,000.00	21,882,684.60	1.71	1.71	02/27/2020	66,484.80	12,684.60
Federal Home Loan Mtg Corp	04/13/2017	25,000,000.00	25,000,000.00	25,005,500.00	1.80	1.80	04/13/2020	22,500.00	5,500.00
Federal Home Loan Mtg Corp	04/13/2017	25,000,000.00	25,000,000.00	25,005,500.00	1.80	1.80	04/13/2020	22,500.00	5,500.00
Federal Home Loan Mtg Corp	04/28/2017	25,000,000.00	25,000,000.00	25,012,250.00	1.80	1.80	04/28/2020	3,750.00	12,250.00
Federal Home Loan Mtg Corp	04/28/2017	25,000,000.00	25,000,000.00	25,012,250.00	1.80	1.80	04/28/2020	3,750.00	12,250.00
Federal Home Loan Mtg Corp	05/19/2015	25,000,000.00	24,843,333.33	24,884,500.00	1.38	1.59	05/01/2020	171,875.00	41,166.67
Federal Farm Credit Bank	06/29/2016	25,000,000.00	25,000,000.00	24,782,000.00	1.42	1.42	06/29/2020	120,305.56	(218,000.00)
Federal Farm Credit Bank	11/09/2016	25,000,000.00	25,000,000.00	24,446,500.00	1.36	1.36	11/09/2020	162,444.44	(553,500.00)
Federal Home Loan Bank	09/21/2016	25,000,000.00	25,103,946.27	24,700,500.00	1.38	1.26	02/18/2021	69,704.86	(403,446.27)
Federal Home Loan Bank	02/14/2017	25,000,000.00	24,628,666.38	24,700,500.00	1.38	1.78	02/18/2021	69,704.86	71,833.62
Federal Home Loan Bank	02/17/2017	25,000,000.00	25,000,000.00	24,699,500.00	1.82	1.82	03/17/2021	55,611.11	(300,500.00)
Federal National Mtg Assn	06/17/2016	15,000,000.00	15,007,763.08	14,725,800.00	1.25	1.24	05/06/2021	91,145.83	(281,963.08)
Federal National Mtg Assn	09/21/2016	25,000,000.00	24,939,683.18	24,543,000.00	1.25	1.31	05/06/2021	151,909.73	(396,683.18)
Federal Home Loan Bank	07/14/2016	15,000,000.00	15,396,925.70	15,054,300.00	1.88	1.21	06/11/2021	109,375.00	(342,625.70)
Federal Home Loan Mtg Corp	07/12/2016	25,000,000.00	25,000,000.00	24,817,500.00	1.13	2.02	07/12/2021	85,156.25	(182,500.00)
Federal Home Loan Bank	08/04/2016	35,000,000.00	34,874,455.00	34,089,300.00	1.13	1.21	07/14/2021	117,031.25	(785,155.00)
Federal Home Loan Mtg Corp	07/20/2016	25,000,000.00	25,000,000.00	24,512,500.00	1.25	1.61	07/20/2021	87,673.61	(487,500.00)
Federal National Mtg Assn	07/20/2016	14,500,000.00	14,500,000.00	14,206,955.00	1.25	1.61	07/20/2021	50,850.69	(293,045.00)
Federal Home Loan Mtg Corp	07/27/2016	25,000,000.00	25,000,000.00	24,543,750.00	1.35	1.61	07/27/2021	88,125.00	(456,250.00)
Federal National Mtg Assn	07/27/2016	25,000,000.00	25,000,000.00	24,799,750.00	1.00	1.89	07/27/2021	65,277.78	(200,250.00)
Federal National Mtg Assn	07/27/2016	14,445,000.00	14,445,000.00	14,140,643.85	1.25	1.48	07/27/2021	47,146.88	(304,356.15)
Federal Home Loan Mtg Corp	08/03/2016	25,000,000.00	25,000,000.00	24,729,000.00	1.00	1.93	08/03/2021	61,111.11	(271,000.00)
Federal Home Loan Mtg Corp	10/05/2016	20,000,000.00	19,794,474.53	19,423,400.00	1.13	1.37	08/12/2021	49,375.00	(371,074.53)
Federal National Mtg Assn	09/21/2016	35,000,000.00	34,844,962.29	34,176,800.00	1.25	1.36	08/17/2021	89,930.56	(668,162.29)
Federal Home Loan Mtg Corp	09/07/2016	25,000,000.00	25,000,000.00	24,762,000.00	1.00	1.86	09/07/2021	37,500.00	(238,000.00)
Federal Home Loan Mtg Corp	09/30/2016	20,000,000.00	20,000,000.00	19,775,000.00	1.15	1.80	09/30/2021	19,805.56	(225,000.00)
Federal Home Loan Mtg Corp	09/30/2016	12,000,000.00	12,000,000.00	11,922,360.00	1.50	1.68	09/30/2021	15,500.00	(77,640.00)
Federal National Mtg Assn	11/08/2016	35,000,000.00	34,896,742.68	34,355,650.00	1.38	1.44	10/07/2021	32,083.33	(541,092.68)
Federal Home Loan Mtg Corp	10/07/2016	25,000,000.00	25,000,000.00	24,920,750.00	1.00	1.98	10/07/2021	16,666.67	(79,250.00)
Federal Home Loan Mtg Corp	10/28/2016	50,000,000.00	50,000,000.00	49,393,000.00	1.25	1.98	10/28/2021	5,208.33	(607,000.00)
Federal National Mtg Assn	12/21/2016	25,000,000.00	25,000,000.00	24,938,000.00	2.05	2.05	12/21/2021	185,069.44	(62,000.00)

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund

As of April 30, 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	12/21/2016	25,000,000.00	25,000,000.00	24,976,250.00	1.80	2.14	12/21/2021	162,500.00	(23,750.00)
Federal Home Loan Bank	12/28/2016	25,000,000.00	25,000,000.00	25,002,500.00	1.90	2.31	12/28/2021	162,291.67	2,500.00
Federal National Mtg Assn	02/14/2017	35,000,000.00	35,000,000.00	35,006,650.00	2.25	2.25	02/14/2022	168,437.50	6,650.00
Federal Home Loan Mtg Corp	02/24/2017	50,000,000.00	50,000,000.00	50,025,000.00	2.00	2.50	02/24/2022	186,111.11	25,000.00
Federal National Mtg Assn	02/28/2017	25,000,000.00	25,000,000.00	25,004,000.00	2.30	2.30	02/28/2022	100,625.00	4,000.00
Federal Home Loan Bank	03/27/2017	25,000,000.00	25,262,401.91	25,347,000.00	2.25	2.02	03/11/2022	53,125.00	84,598.09
Federal Home Loan Mtg Corp	04/28/2017	6,000,000.00	6,000,000.00	6,000,180.00	2.30	2.30	04/28/2022	1,150.00	180.00
Federal Agency Subtotal:		2,478,350,000.00	2,480,447,846.20	2,466,808,849.10	1.42	1.38		8,973,615.55	(13,638,997.10)
Money Market Accounts									
BlackRock	06/01/2015	1,000,000.00	1,000,000.00	1,000,000.00	0.60	0.60		566.05	0.00
CalTrust	12/07/2015	28,600,000.00	28,600,000.00	28,600,000.00	0.64	0.64		16,171.36	0.00
Fidelity Government Fund	06/21/2016	14,100,000.00	14,100,000.00	14,100,000.00	0.64	0.64		16,513.62	0.00
Federated Government Fund	06/30/2016	47,950,000.00	47,950,000.00	47,950,000.00	0.64	0.64		13,795.77	0.00
Morgan Stanley	06/01/2015	12,900,000.00	12,900,000.00	12,900,000.00	0.62	0.62		11,040.49	0.00
Money Market Accounts Subtotal:		104,550,000.00	104,550,000.00	104,550,000.00	0.64	0.64		58,087.29	0.00
Negotiable CDs									
Norinchukin NY	10/27/2016	50,000,000.00	50,000,000.00	50,000,000.00	1.26	1.28	05/01/2017	325,500.00	0.00
Sumitomo Mitsui Bank NY	11/21/2016	25,000,000.00	25,000,000.00	25,000,000.00	1.05	1.07	05/03/2017	117,395.83	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	115,937.50	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	557,222.22	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	96,520.83	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	96,520.83	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	134,937.50	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	409,135.42	0.00
Norinchukin NY	11/29/2016	50,000,000.00	50,000,000.00	50,000,000.00	1.26	1.28	05/31/2017	267,750.00	0.00
Mizuho Bank LTD	12/16/2016	75,000,000.00	75,000,000.00	75,000,000.00	1.20	1.22	06/01/2017	340,000.00	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	424,666.67	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	113,333.33	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	92,638.89	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	35,138.89	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	35,138.89	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	234,222.22	0.00

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund

As of April 30, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
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	35,138.89	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	124,000.00	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	201,666.67	0.00
Bank of Nova Scotia	09/28/2016	85,000,000.00	85,000,000.00	85,000,000.00	1.26	1.28	06/30/2017	639,625.00	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	373,895.83	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	894,000.00	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	440,483.33	0.00
Toronto Dominion NY	07/05/2016	50,000,000.00	50,000,000.00	50,000,000.00	1.10	1.12	06/30/2017	458,333.33	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	913,611.11	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	354,166.67	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	392,534.72	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	105,916.67	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	178,811.11	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	57,284.72	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	57,284.72	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	312,583.33	0.00
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	73,472.22	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	170,940.00	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	36,736.11	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	75,020.83	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	37,055.56	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	47,868.06	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	36,562.50	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	87,343.75	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	55,944.44	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	147,500.00	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	31,687.50	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	22,377.78	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	33,566.67	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	102,944.44	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	214,291.67	0.00
Bank of Montreal	04/07/2017	100,000,000.00	100,000,000.00	100,000,000.00	1.18	1.20	09/29/2017	78,666.67	0.00
Bank of Montreal	04/12/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.23	1.25	10/02/2017	16,229.17	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	215,833.33	0.00

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund

As of April 30, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Bank of America Corp	04/07/2017	50,000,000.00	50,000,000.00	50,000,000.00	1.32	1.34	11/01/2017	44,000.00	0.00
Bank of America Corp	04/07/2017	70,000,000.00	70,000,000.00	70,000,000.00	1.33	1.35	11/08/2017	62,066.67	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	215,833.33	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	129,769.44	0.00
Bank of Montreal	04/06/2017	50,000,000.00	50,000,000.00	50,000,000.00	1.33	1.35	01/02/2018	46,180.56	0.00
Toronto Dominion NY	04/06/2017	40,000,000.00	40,000,000.00	40,000,000.00	1.34	1.36	01/02/2018	37,222.22	0.00
Canadian Imp Bk Comm NY	04/18/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.33	1.35	01/17/2018	12,006.94	0.00
Canadian Imp Bk Comm NY	04/19/2017	40,000,000.00	40,000,000.00	40,000,000.00	1.31	1.33	01/17/2018	17,466.67	0.00
Fortis/BNP Paribas Bank	04/19/2017	10,000,000.00	10,000,000.00	10,000,000.00	1.41	1.43	01/17/2018	4,700.00	0.00
Canadian Imp Bk Comm NY	04/18/2017	75,000,000.00	75,000,000.00	75,000,000.00	1.33	1.35	01/31/2018	36,020.83	0.00
Toronto Dominion NY	04/17/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.36	1.38	01/31/2018	13,222.22	0.00
Negotiable CDs Subtotal:		3,023,500,000.00	3,023,500,000.00	3,023,500,000.00	1.19	1.19		11,037,924.70	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	24,348,303.51	24,350,000.00	1.12	1.12	12/03/2018	113,633.33	1,696.49
Intl Bank For Recon and Dev	04/26/2016	25,000,000.00	25,000,000.00	24,816,500.00	1.25	1.25	04/26/2019	4,340.28	(183,500.00)
Intl Bank For Recon and Dev	04/26/2016	25,000,000.00	25,000,000.00	24,816,500.00	1.25	1.25	04/26/2019	4,340.28	(183,500.00)
Intl Bank For Recon and Dev	09/30/2016	25,000,000.00	25,000,000.00	24,820,250.00	1.20	1.20	09/30/2019	25,833.33	(179,750.00)
Intl Bank For Recon and Dev	09/30/2016	25,000,000.00	25,000,000.00	24,820,250.00	1.20	1.20	09/30/2019	25,833.33	(179,750.00)
Intl Bank For Recon and Dev	11/10/2016	25,000,000.00	25,000,000.00	24,812,000.00	1.30	1.30	10/25/2019	5,416.67	(188,000.00)
Intl Bank For Recon and Dev	10/30/2015	25,000,000.00	25,000,000.00	24,433,250.00	1.00	1.00	10/15/2020	11,194.44	(566,750.00)
Intl Bank For Recon and Dev	12/28/2016	7,000,000.00	6,993,475.36	7,000,000.00	2.10	2.15	12/28/2021	13,883.33	6,524.64
Supranational Callable Subtotal:		181,350,000.00	181,341,778.87	179,868,750.00	1.22	1.23		204,474.99	(1,473,028.87)
Supranationals									
Intl Bank For Recon and Dev	06/23/2015	25,000,000.00	24,999,493.62	24,977,250.00	1.00	1.00	11/15/2017	115,277.78	(22,243.62)
Intl Bank For Recon and Dev	06/23/2015	25,000,000.00	24,999,493.62	24,977,250.00	1.00	1.00	11/15/2017	115,277.78	(22,243.62)
Intl Bank For Recon and Dev	06/23/2015	25,000,000.00	24,999,493.62	24,977,250.00	1.00	1.00	11/15/2017	115,277.78	(22,243.62)
Inter-American Development Bk	02/01/2017	50,000,000.00	49,850,772.28	49,827,500.00	0.88	1.22	03/15/2018	55,902.78	(23,272.28)
Intl Bank For Recon and Dev	04/30/2015	50,000,000.00	49,969,296.00	49,836,500.00	1.00	1.06	06/15/2018	188,888.89	(132,796.00)

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund As of April 30, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Intl Bank For Recon and Dev	09/21/2016	22,000,000.00	21,984,476.96	21,887,360.00	0.88	0.93	07/19/2018	54,431.67	(97,116.96)
Intl Bank For Recon and Dev	10/07/2015	25,000,000.00	24,979,735.62	24,877,250.00	1.00	1.06	10/05/2018	18,055.56	(102,485.62)
Intl Bank For Recon and Dev	12/23/2016	25,000,000.00	24,630,127.13	24,738,250.00	1.13	1.72	11/27/2019	99,981.94	108,122.87
Intl Bank For Recon and Dev	01/04/2017	25,000,000.00	24,667,953.98	24,738,250.00	1.13	1.66	11/27/2019	91,380.56	70,296.02
Intl Bank For Recon and Dev	04/06/2017	25,000,000.00	25,161,430.75	25,175,750.00	1.88	1.97	04/21/2020	32,552.08	14,319.25
Intl Bank For Recon and Dev	04/20/2017	25,000,000.00	25,234,588.34	25,175,750.00	1.88	1.86	04/21/2020	14,322.91	(58,838.34)
Inter-American Development Bk	04/12/2017	50,000,000.00	49,883,528.38	49,967,500.00	1.63	1.70	05/12/2020	42,881.94	83,971.62
International Finance Corp	07/20/2016	25,000,000.00	24,893,880.97	24,229,000.00	1.13	1.23	07/20/2021	78,906.25	(664,880.97)
International Finance Corp	10/07/2016	12,500,000.00	12,380,322.55	12,114,500.00	1.13	1.36	07/20/2021	39,265.63	(265,822.55)
Intl Bank For Recon and Dev	11/23/2016	10,000,000.00	10,000,000.00	9,853,200.00	1.75	1.77	11/23/2021	33,541.67	(146,800.00)
Supranationals Subtotal:		419,500,000.00	418,634,593.82	417,352,560.00	1.20	1.35		1,095,945.22	(1,282,033.82)

Treasury Coupon Securities

U.S. Treasury	06/08/2012	15,000,000.00	15,021,236.17	15,022,050.00	4.50	0.73	05/15/2017	311,395.03	813.83
U.S. Treasury	06/05/2015	10,000,000.00	10,017,077.74	10,016,800.00	2.75	0.65	05/31/2017	114,835.16	(277.74)
U.S. Treasury	10/20/2015	40,000,000.00	40,128,281.50	40,115,600.00	2.50	0.54	06/30/2017	334,254.14	(12,681.50)
U.S. Treasury	10/12/2012	15,000,000.00	14,994,220.84	14,985,900.00	0.50	0.66	07/31/2017	18,646.41	(8,320.84)
U.S. Treasury	02/29/2016	15,000,000.00	15,060,525.76	15,057,450.00	2.38	0.75	07/31/2017	88,570.44	(3,075.76)
U.S. Treasury	12/24/2014	15,000,000.00	15,040,369.36	15,046,950.00	1.88	1.05	08/31/2017	47,384.51	6,580.64
U.S. Treasury	02/29/2016	45,000,000.00	45,164,843.75	45,140,850.00	1.88	0.77	08/31/2017	142,153.53	(23,993.75)
U.S. Treasury	09/04/2015	22,000,000.00	22,022,531.38	22,003,520.00	1.00	0.72	09/15/2017	28,097.83	(19,011.38)
U.S. Treasury	06/07/2013	15,000,000.00	15,073,864.22	15,060,900.00	1.88	0.87	10/31/2017	141,389.27	(12,964.22)
U.S. Treasury	04/06/2016	10,000,000.00	10,057,387.11	10,040,600.00	1.88	0.72	10/31/2017	94,259.51	(16,787.11)
U.S. Treasury	05/20/2015	10,000,000.00	10,081,044.34	10,068,800.00	2.25	0.84	11/30/2017	93,956.04	(12,244.34)
U.S. Treasury	04/06/2016	15,000,000.00	15,133,083.60	15,103,200.00	2.25	0.72	11/30/2017	140,934.07	(29,883.60)
U.S. Treasury	04/06/2016	10,000,000.00	10,016,861.35	9,998,400.00	1.00	0.73	12/15/2017	37,637.36	(18,461.35)
U.S. Treasury	01/07/2013	15,000,000.00	14,993,869.39	14,969,550.00	0.75	0.81	12/31/2017	37,603.59	(24,319.39)
U.S. Treasury	04/06/2016	10,000,000.00	10,009,976.89	9,986,300.00	0.88	0.73	01/15/2018	25,621.55	(23,676.89)
U.S. Treasury	12/24/2014	15,000,000.00	15,155,022.84	15,171,150.00	2.63	1.22	01/31/2018	97,893.65	16,127.16
U.S. Treasury	06/07/2013	15,000,000.00	14,974,607.91	14,955,450.00	0.75	0.96	02/28/2018	18,953.80	(19,157.91)
U.S. Treasury	06/07/2013	15,000,000.00	14,998,854.86	14,974,200.00	1.00	1.01	05/31/2018	62,637.36	(24,654.86)
U.S. Treasury	06/22/2016	25,000,000.00	25,099,682.31	24,990,250.00	1.13	0.77	06/15/2018	105,855.08	(109,432.31)
U.S. Treasury	02/12/2014	15,000,000.00	15,002,786.62	15,034,050.00	1.38	1.36	07/31/2018	51,277.62	31,263.38
U.S. Treasury	11/13/2013	15,000,000.00	15,022,313.45	15,059,250.00	1.50	1.38	08/31/2018	37,907.61	36,936.55

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund

As of April 30, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
U.S. Treasury	12/05/2013	10,000,000.00	9,969,747.05	10,004,300.00	1.25	1.45	11/30/2018	52,197.80	34,552.95
U.S. Treasury	02/20/2014	15,000,000.00	14,932,931.89	15,001,800.00	1.25	1.52	01/31/2019	46,616.02	68,868.11
U.S. Treasury	04/17/2014	15,000,000.00	14,992,302.16	15,102,600.00	1.63	1.65	03/31/2019	20,645.49	110,297.84
U.S. Treasury	02/14/2017	40,000,000.00	40,264,602.19	40,275,200.00	1.63	1.29	04/30/2019	136,434.81	10,597.81
U.S. Treasury	06/16/2014	15,000,000.00	14,939,722.89	15,066,150.00	1.50	1.70	05/31/2019	93,956.04	126,427.11
U.S. Treasury	06/27/2016	25,000,000.00	25,384,992.40	25,110,250.00	1.50	0.75	05/31/2019	156,593.41	(274,742.40)
U.S. Treasury	11/08/2016	40,000,000.00	40,589,017.12	40,272,000.00	1.63	0.94	06/30/2019	217,265.19	(317,017.12)
U.S. Treasury	07/15/2016	10,000,000.00	9,991,097.68	9,877,300.00	0.75	0.79	07/15/2019	21,961.33	(113,797.68)
U.S. Treasury	08/21/2014	15,000,000.00	14,996,801.85	15,101,400.00	1.63	1.64	07/31/2019	60,600.83	104,598.15
U.S. Treasury	12/09/2016	42,000,000.00	42,307,395.94	42,283,920.00	1.63	1.29	07/31/2019	169,682.32	(23,475.94)
U.S. Treasury	10/24/2014	15,000,000.00	15,086,610.80	15,145,350.00	1.75	1.50	09/30/2019	22,233.61	58,739.20
U.S. Treasury	12/08/2014	15,000,000.00	14,931,616.45	15,048,600.00	1.50	1.69	11/30/2019	93,956.04	116,983.55
U.S. Treasury	01/09/2015	15,000,000.00	15,047,113.63	15,091,950.00	1.63	1.50	12/31/2019	81,474.45	44,836.37
U.S. Treasury	02/12/2016	20,000,000.00	20,178,272.19	19,982,800.00	1.38	1.04	01/31/2020	68,370.17	(195,472.19)
U.S. Treasury	04/09/2015	10,000,000.00	9,973,329.08	9,950,800.00	1.25	1.35	02/29/2020	21,059.78	(22,529.08)
U.S. Treasury	02/12/2016	20,000,000.00	20,171,619.16	19,966,400.00	1.38	1.06	02/29/2020	46,331.52	(205,219.16)
U.S. Treasury	04/09/2015	10,000,000.00	9,934,554.20	9,910,600.00	1.13	1.36	03/31/2020	9,528.69	(23,954.20)
U.S. Treasury	01/06/2017	20,000,000.00	19,913,976.52	19,957,000.00	1.38	1.53	03/31/2020	23,292.35	43,023.48
U.S. Treasury	06/05/2015	15,000,000.00	14,937,354.85	15,003,450.00	1.50	1.64	05/31/2020	93,956.04	66,095.15
U.S. Treasury	01/06/2017	20,000,000.00	19,728,983.01	19,804,000.00	1.38	1.75	01/31/2021	68,370.17	75,016.99
U.S. Treasury	06/17/2016	35,000,000.00	35,405,666.98	34,548,850.00	1.38	1.08	05/31/2021	200,961.54	(856,816.98)
U.S. Treasury	09/07/2016	5,000,000.00	4,997,294.75	4,880,650.00	1.13	1.14	06/30/2021	18,801.80	(116,644.75)
U.S. Treasury	09/07/2016	5,000,000.00	5,225,987.48	5,106,450.00	2.25	1.15	07/31/2021	27,969.61	(119,537.48)
U.S. Treasury	10/06/2016	25,000,000.00	24,863,252.28	24,322,250.00	1.13	1.25	09/30/2021	23,821.72	(541,002.28)
U.S. Treasury	12/09/2016	15,000,000.00	14,948,716.77	14,983,650.00	1.75	1.83	11/30/2021	103,125.00	34,933.23
Treasury Coupon Securities		834,000,000.00	836,781,400.71	834,598,940.00	1.60	1.10		3,910,469.29	(2,182,460.71)
Grand Total		10,273,881,090.42	10,267,851,053.41	10,242,741,558.85	1.27	1.23		25,380,353.37	(25,109,494.56)

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
3630	Money Market Funds	Federated Government	0.63	Purchase	(28,200,000.00)	04/03/2017
4118	Commercial Paper	Natixis US Finance C	0.91	Purchase	(199,994,944.44)	04/03/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(54,203,297.30)	04/03/2017
3608	Money Market Funds	Fidelity Government	0.60	Redemption	100,000,000.00	04/03/2017
2956	Money Market Funds	Morgan Stanley	0.60	Redemption	125,000,000.00	04/03/2017
3608	Money Market Funds	Fidelity Government	0.60	Purchase	(12,200,000.00)	04/04/2017
4119	Commercial Paper	Natixis US Finance C	0.91	Purchase	(349,991,152.77)	04/04/2017
3249	Money Market Funds	CalTrust	0.63	Redemption	11,200,000.00	04/04/2017
3953	Federal Agencies	Federal Farm Credit	2.44	Redemption	35,000,000.00	04/04/2017
4118	Commercial Paper	Natixis US Finance C	0.91	Redemption	200,000,000.00	04/04/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	54,203,297.30	04/04/2017
4123	Commercial Paper	Credit Agricole CIB	0.90	Purchase	(199,995,000.00)	04/05/2017
3630	Money Market Funds	Federated Government	0.63	Purchase	(155,000,000.00)	04/05/2017
3608	Money Market Funds	Fidelity Government	0.60	Purchase	(800,000.00)	04/05/2017
4120	Commercial Paper	Fortis/BNP Paribas B	1.44	Purchase	(24,760,000.00)	04/05/2017
4121	Commercial Paper	Fortis/BNP Paribas B	1.44	Purchase	(99,020,000.00)	04/05/2017
4122	Commercial Paper	Fortis/BNP Paribas B	1.44	Purchase	(29,712,000.00)	04/05/2017
4124	Commercial Paper	Natixis US Finance C	0.91	Purchase	(199,994,944.44)	04/05/2017
4125	Commercial Paper	Natixis US Finance C	0.91	Purchase	(199,994,944.44)	04/05/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Purchase	(12,882,368.19)	04/05/2017
3881	Commercial Paper	Fortis/BNP Paribas B	1.09	Redemption	74,629,854.17	04/05/2017
3885	Commercial Paper	Fortis/BNP Paribas B	1.08	Redemption	49,751,000.00	04/05/2017
4119	Commercial Paper	Natixis US Finance C	0.91	Redemption	350,000,000.00	04/05/2017
4134	Negotiable CD	Bank of Montreal	1.33	Purchase	(50,000,000.00)	04/06/2017
4128	Commercial Paper	Bank Tokyo-Mit UFJ N	0.93	Purchase	(69,951,175.00)	04/06/2017
4129	Commercial Paper	Bank Tokyo-Mit UFJ N	0.94	Purchase	(74,937,333.33)	04/06/2017
4127	Commercial Paper	Canadian Imp Bk Comm	1.19	Purchase	(49,656,222.22)	04/06/2017
4132	Commercial Paper	Credit Agricole CIB	0.90	Purchase	(49,998,750.00)	04/06/2017
3608	Money Market Funds	Fidelity Government	0.62	Purchase	(14,900,000.00)	04/06/2017
4126	Federal Agencies	Intl Bank For Recon	1.88	Purchase	(25,184,733.75)	04/06/2017
4131	Commercial Paper	JP Morgan	1.45	Purchase	(29,677,375.00)	04/06/2017
4130	Commercial Paper	Natixis US Finance C	0.91	Purchase	(399,989,888.88)	04/06/2017
4133	Negotiable CD	Toronto Dominion NY	1.34	Purchase	(40,000,000.00)	04/06/2017
4135	Commercial Paper	Toyota Motor Credit	1.35	Purchase	(59,399,250.00)	04/06/2017

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4123	Commercial Paper	Credit Agricole CIB	0.90	Redemption	200,000,000.00	04/06/2017
3630	Money Market Funds	Federated Government	0.64	Redemption	112,500,000.00	04/06/2017
4124	Commercial Paper	Natixis US Finance C	0.91	Redemption	200,000,000.00	04/06/2017
4125	Commercial Paper	Natixis US Finance C	0.91	Redemption	200,000,000.00	04/06/2017
1106	Repurchase Agreements	Wells Fargo Bank NA	0.01	Redemption	12,882,368.19	04/06/2017
4137	Negotiable CD	Bank of America Corp	1.33	Purchase	(70,000,000.00)	04/07/2017
4138	Negotiable CD	Bank of America Corp	1.32	Purchase	(50,000,000.00)	04/07/2017
4139	Negotiable CD	Bank of Montreal	1.18	Purchase	(100,000,000.00)	04/07/2017
4136	Commercial Paper	Natixis US Finance C	0.91	Purchase	(399,969,666.64)	04/07/2017
4132	Commercial Paper	Credit Agricole CIB	0.90	Redemption	50,000,000.00	04/07/2017
3630	Money Market Funds	Federated Government	0.64	Redemption	75,200,000.00	04/07/2017
4130	Commercial Paper	Natixis US Finance C	0.91	Redemption	400,000,000.00	04/07/2017
4144	Commercial Paper	Canadian Imp Bk Comm	1.13	Purchase	(24,862,673.61)	04/10/2017
4143	Commercial Paper	Credit Agricole CIB	0.90	Purchase	(24,999,375.00)	04/10/2017
4141	Commercial Paper	Natixis US Finance C	0.91	Purchase	(399,989,888.88)	04/10/2017
4142	Commercial Paper	Toyota Motor Credit	1.21	Purchase	(59,630,950.00)	04/10/2017
3608	Money Market Funds	Fidelity Government	0.62	Redemption	8,200,000.00	04/10/2017
4136	Commercial Paper	Natixis US Finance C	0.91	Redemption	400,000,000.00	04/10/2017
4146	Commercial Paper	Credit Agricole CIB	1.12	Purchase	(49,827,333.33)	04/11/2017
4145	Commercial Paper	Fortis/BNP Paribas B	1.32	Purchase	(24,813,916.67)	04/11/2017
4148	Commercial Paper	Natixis US Finance C	0.91	Purchase	(449,988,624.99)	04/11/2017
4147	Commercial Paper	Toyota Motor Credit	1.23	Purchase	(39,737,600.00)	04/11/2017
4143	Commercial Paper	Credit Agricole CIB	0.90	Redemption	25,000,000.00	04/11/2017
4141	Commercial Paper	Natixis US Finance C	0.91	Redemption	400,000,000.00	04/11/2017
4152	Negotiable CD	Bank of Montreal	1.23	Purchase	(25,000,000.00)	04/12/2017
4153	Federal Agencies	Inter-American Devel	1.63	Purchase	(49,881,500.00)	04/12/2017
4150	Commercial Paper	JP Morgan	0.95	Purchase	(19,991,555.56)	04/12/2017
4149	Commercial Paper	Natixis US Finance C	0.91	Purchase	(399,989,888.88)	04/12/2017
4151	Commercial Paper	Toyota Motor Credit	1.23	Purchase	(44,689,425.00)	04/12/2017
3608	Money Market Funds	Fidelity Government	0.62	Redemption	8,400,000.00	04/12/2017
4148	Commercial Paper	Natixis US Finance C	0.91	Redemption	450,000,000.00	04/12/2017
4155	Federal Agencies	Federal Home Loan Mt	1.80	Purchase	(25,000,000.00)	04/13/2017
4156	Federal Agencies	Federal Home Loan Mt	1.80	Purchase	(25,000,000.00)	04/13/2017
4154	Commercial Paper	Natixis US Finance C	0.91	Purchase	(299,969,666.70)	04/13/2017

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4149	Commercial Paper	Natixis US Finance C	0.91	Redemption	400,000,000.00	04/13/2017
4158	Commercial Paper	Credit Agricole CIB	0.90	Purchase	(74,998,125.00)	04/17/2017
3630	Money Market Funds	Federated Government	0.64	Purchase	(2,900,000.00)	04/17/2017
4161	Commercial Paper	Natixis US Finance C	0.91	Purchase	(324,991,784.72)	04/17/2017
4163	Negotiable CD	Toronto Dominion NY	1.36	Purchase	(25,000,000.00)	04/17/2017
4159	Commercial Paper	Toyota Motor Credit	1.13	Purchase	(74,653,937.50)	04/17/2017
4160	Commercial Paper	Toyota Motor Credit	1.28	Purchase	(49,596,444.44)	04/17/2017
3580	Asset Backed Securities	American Honda Finan	1.13	Redemption	2,864,785.13	04/17/2017
3594	Asset Backed Securities	Harley-Davidson Cred	1.09	Redemption	1,196,088.49	04/17/2017
4154	Commercial Paper	Natixis US Finance C	0.91	Redemption	300,000,000.00	04/17/2017
3704	Asset Backed Securities	Toyota Auto Receivab	1.00	Redemption	596,369.74	04/17/2017
3888	Commercial Paper	Toyota Motor Credit	1.01	Redemption	99,562,333.34	04/17/2017
3961	Commercial Paper	Toyota Motor Credit	1.03	Redemption	24,911,305.56	04/17/2017
4165	Negotiable CD	Canadian Imp Bk Comm	1.33	Purchase	(75,000,000.00)	04/18/2017
4166	Negotiable CD	Canadian Imp Bk Comm	1.33	Purchase	(25,000,000.00)	04/18/2017
4164	Commercial Paper	Natixis US Finance C	0.91	Purchase	(349,991,152.77)	04/18/2017
4158	Commercial Paper	Credit Agricole CIB	0.90	Redemption	75,000,000.00	04/18/2017
3608	Money Market Funds	Fidelity Government	0.64	Redemption	900,000.00	04/18/2017
3844	Asset Backed Securities	Honda Auto Rec Owner	1.01	Redemption	722,448.15	04/18/2017
4161	Commercial Paper	Natixis US Finance C	0.91	Redemption	325,000,000.00	04/18/2017
4167	Commercial Paper	Canadian Imp Bk Comm	1.32	Purchase	(23,772,960.00)	04/19/2017
4168	Negotiable CD	Canadian Imp Bk Comm	1.31	Purchase	(40,000,000.00)	04/19/2017
3630	Money Market Funds	Federated Government	0.64	Purchase	(12,700,000.00)	04/19/2017
4169	Negotiable CD	Fortis/BNP Paribas B	1.41	Purchase	(10,000,000.00)	04/19/2017
4170	Commercial Paper	Natixis US Finance C	0.91	Purchase	(269,993,174.99)	04/19/2017
4164	Commercial Paper	Natixis US Finance C	0.91	Redemption	350,000,000.00	04/19/2017
4172	Federal Agencies	Intl Bank For Recon	1.88	Purchase	(25,274,760.42)	04/20/2017
4171	Commercial Paper	Natixis US Finance C	0.91	Purchase	(359,990,899.99)	04/20/2017
3811	Local CD	Coronado Private Ban	0.60	Redemption	5,000,000.00	04/20/2017
3999	Federal Agencies	Federal Home Loan Mt	2.13	Redemption	25,000,000.00	04/20/2017
2192	Federal Agencies	Federal National Mtg	0.75	Redemption	50,000,000.00	04/20/2017
3608	Money Market Funds	Fidelity Government	0.64	Redemption	6,800,000.00	04/20/2017
4170	Commercial Paper	Natixis US Finance C	0.91	Redemption	270,000,000.00	04/20/2017
3555	Negotiable CD	Wells Fargo Bank NA	1.21	Redemption	25,000,000.00	04/20/2017

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4173	Commercial Paper	Natixis US Finance C	0.91	Purchase	(304,976,870.81)	04/21/2017
3608	Money Market Funds	Fidelity Government	0.64	Redemption	6,900,000.00	04/21/2017
4171	Commercial Paper	Natixis US Finance C	0.91	Redemption	360,000,000.00	04/21/2017
4174	Commercial Paper	Natixis US Finance C	0.91	Purchase	(284,992,795.83)	04/24/2017
3060	Federal Agencies	Federal Farm Credit	0.75	Redemption	15,000,000.00	04/24/2017
4173	Commercial Paper	Natixis US Finance C	0.91	Redemption	305,000,000.00	04/24/2017
4175	Commercial Paper	American Honda Finan	1.25	Purchase	(14,905,729.17)	04/25/2017
4177	Commercial Paper	American Honda Finan	1.25	Purchase	(34,780,034.72)	04/25/2017
3630	Money Market Funds	Federated Government	0.67	Purchase	(3,600,000.00)	04/25/2017
4176	Commercial Paper	Natixis US Finance C	0.91	Purchase	(229,994,186.11)	04/25/2017
4174	Commercial Paper	Natixis US Finance C	0.91	Redemption	285,000,000.00	04/25/2017
4179	Commercial Paper	JP Morgan	1.38	Purchase	(29,694,100.00)	04/26/2017
4178	Commercial Paper	Natixis US Finance C	0.91	Purchase	(399,989,888.88)	04/26/2017
4180	Commercial Paper	Toyota Motor Credit	1.35	Purchase	(49,501,250.00)	04/26/2017
4181	Commercial Paper	Toyota Motor Credit	1.35	Purchase	(24,750,625.00)	04/26/2017
4182	Commercial Paper	Toyota Motor Credit	1.35	Purchase	(24,750,625.00)	04/26/2017
3630	Money Market Funds	Federated Government	0.67	Redemption	300,000.00	04/26/2017
4150	Commercial Paper	JP Morgan	0.95	Redemption	19,991,555.56	04/26/2017
4176	Commercial Paper	Natixis US Finance C	0.91	Redemption	230,000,000.00	04/26/2017
3782	Commercial Paper	Toyota Motor Credit	1.21	Redemption	24,789,090.28	04/26/2017
4053	Commercial Paper	Toyota Motor Credit	1.02	Redemption	49,841,333.33	04/26/2017
4186	Commercial Paper	Bank Tokyo-Mit UFJ N	0.90	Purchase	(49,991,250.00)	04/27/2017
3630	Money Market Funds	Federated Government	0.67	Purchase	(40,000,000.00)	04/27/2017
4184	Commercial Paper	Natixis US Finance C	0.91	Purchase	(419,989,383.32)	04/27/2017
4185	Commercial Paper	Natixis US Finance C	0.89	Purchase	(99,982,694.44)	04/27/2017
4178	Commercial Paper	Natixis US Finance C	0.91	Redemption	400,000,000.00	04/27/2017
4187	Federal Agencies	Federal Home Loan Mt	1.80	Purchase	(25,000,000.00)	04/28/2017
4188	Federal Agencies	Federal Home Loan Mt	1.80	Purchase	(25,000,000.00)	04/28/2017
4189	Federal Agencies	Federal Home Loan Mt	2.30	Purchase	(6,000,000.00)	04/28/2017
4190	Commercial Paper	Natixis US Finance C	0.82	Purchase	(374,974,374.98)	04/28/2017
3819	Commercial Paper	Bank Tokyo-Mit UFJ N	1.24	Redemption	100,000,000.00	04/28/2017
3821	Commercial Paper	Bank Tokyo-Mit UFJ N	1.24	Redemption	100,000,000.00	04/28/2017
3630	Money Market Funds	Federated Government	0.67	Redemption	13,300,000.00	04/28/2017

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4184	Commercial Paper	Natixis US Finance C	0.91	Redemption	420,000,000.00	04/28/2017
3097	Treasury Securities	U.S. Treasury	0.88	Redemption	35,000,000.00	04/30/2017
Grand Total					(1,330,880,663.87)	

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