



COUNTY OF SAN DIEGO INVESTMENT POOL TREASURY INVESTMENT RESULTS

**JUNE
2017**

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SUMMARY PORTFOLIO STATISTICS

County of San Diego Pooled Money Fund

As of June 30, 2017

	Par Value	Book Value	Market Value	% of Portfolio	Market Price	WAM	WAC	YTM	YTW	Accrued Interest	Unrealized Gain/Loss
Asset Backed Securities	182,327,183	182,209,837	182,056,407	2.03	99.852	811		1.337	1.337	79,223	(153,430)
Collateralized CDs	45,000,000	45,000,000	45,000,000	0.50	100.000	75		0.816	0.816	15,236	-
Commercial Paper Disc	2,373,000,000	2,364,735,356	2,355,746,045	26.33	99.273	94		1.302	1.302	-	(8,989,311)
FDIC CDs	849,500	849,500	849,500	0.01	100.000	67		0.695	0.695	769	-
Federal Agency - Step Up	360,945,000	360,945,000	357,439,334	4.02	99.029	1,552	40	1.942	1.394	1,499,977	(3,505,666)
Federal Agency Amer Callable	50,000,000	50,000,000	49,771,500	0.55	99.543	625	76	1.290	1.290	184,583	(228,500)
Federal Agency Berm Callable	558,435,000	558,392,883	556,549,135	6.22	99.662	806	57	1.446	1.446	1,481,194	(1,843,748)
Federal Agency Coupon Securities	990,000,000	992,116,081	986,914,660	11.05	99.697	742	26	1.244	1.244	3,227,449	(5,201,421)
Federal Agency Euro Callable	486,870,000	486,869,973	482,649,250	5.42	99.133	753	91	1.226	1.226	1,451,755	(4,220,723)
Money Market Accounts	365,300,000	365,300,000	365,300,000	4.07	100.000	1		0.690	0.690	49,720	-
Negotiable CDs	2,168,500,000	2,168,504,961	2,168,500,000	24.14	100.000	125		1.282	1.282	7,269,629	(4,961)
Supranational Callable	216,350,000	216,041,365	214,322,430	2.41	99.063	828	112	1.298	1.298	463,657	(1,718,935)
Suprationals	419,500,000	418,711,229	417,111,760	4.66	99.434	666		1.350	1.350	1,035,340	(1,599,469)
Treasury Coupon Securities	769,000,000	771,184,524	768,213,140	8.59	99.900	647		1.145	1.145	2,659,395	(2,971,384)
Totals for June 2017	8,986,076,683	8,980,860,709	8,950,423,161	100.00	99.605	417	54	1.283	1.261	19,417,928	(30,437,548)
Totals for May 2017	9,700,838,872	9,694,405,842	9,670,879,607	100.00	99.693	401	61	1.254	1.234	24,465,320	(23,526,235)
Change From Prior Month	(714,762,189)	(713,545,133)	(720,456,446)		(0.088)	16	(7)	0.029	0.027	(5,047,392)	(6,911,313)

Portfolio Effective Duration 1.02 years

	Monthly		Fiscal Year		Calendar Year	
	Return	Annualized	To Date Return	Annualized	To Date Return	Annualized
Book Value	0.103%	1.258%	0.103%	1.258%	0.594%	1.197%
Market Value	0.104%	1.262%	0.104%	1.262%	0.595%	1.200%

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

CASH FLOW ANALYSIS

County of San Diego Pooled Money Fund

As of June 30, 2017

	Jun-17	Jul-17	Aug-17	Sep-17	Oct-17	Nov-17	Dec-17
Beginning Pool Book Balance	9,694,406	8,980,861	8,115,317	7,228,396	7,042,646	7,132,846	7,324,269
CASH FLOW ITEMS							
INFLOWS:							
Investment Inflows	1,290,000	1,416,060	646,895	651,100	558,790	353,850	493,600
Projected Credits/Deposits	868,415	970,456	965,079	928,550	1,117,290	1,327,293	2,921,428
	2,158,415	2,386,516	1,611,974	1,579,650	1,676,080	1,681,143	3,415,028
Outflows							
Investment Purchases	705,900	229,420	87,895	126,100	71,000	88,850	108,600
Projected Debits	1,581,960	1,836,000	1,852,000	1,114,300	1,027,090	1,135,870	1,569,388
	2,287,860	2,065,420	1,939,895	1,240,400	1,098,090	1,224,720	1,677,988
Net Cash Flows	(129,445)	321,096	(327,921)	339,250	577,990	456,423	1,737,040
MONTH END POOL BALANCE	8,980,861	8,115,317	7,228,396	7,042,646	7,132,846	7,324,269	8,676,309
PROJECTED MONTH END LIQUIDITY	\$ 285,000	\$ 606,096	\$ 278,175	\$ 617,425	\$ 1,195,415	\$ 1,651,838	\$3,388,878

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 June 30, 2017

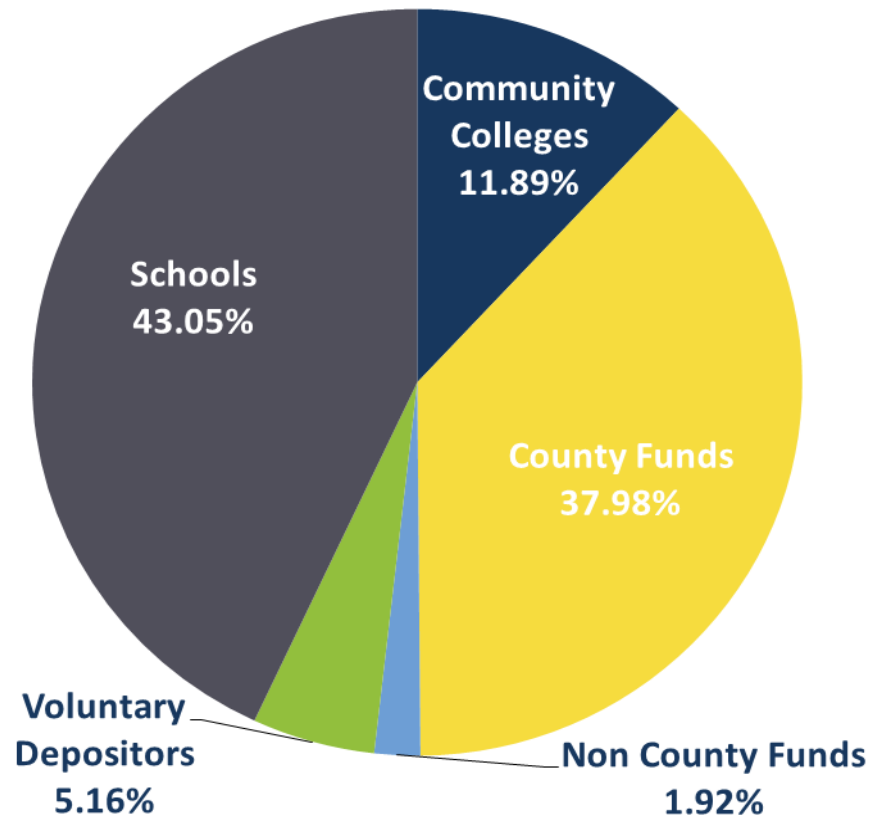
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PARTICIPANT	FMV 04/30/17	FMV 05/31/17	FMV 06/30/17	% of Total	PARTICIPANT	FMV 04/30/17	FMV 05/31/17	FMV 06/30/17	% of Total
COUNTY	\$1,718,029	\$1,017,765	\$ 696,923	7.79%	Lower Sweetwater FPD	569	560	565	
COUNTY - SPECIAL TRUST FUNDS	2,675,451	2,681,635	2,702,274	30.19%	Metropolitan Transit System	5,137	4,938	4,462	
NON-COUNTY INVESTMENT FUNDS	174,684	169,035	171,791	1.92%	Mission Resource Conservation District	316	316	316	
SCHOOLS - (K THRU 12)	4,054,556	4,180,831	3,852,829	43.05%	North County Cemetery District	1,292	1,339	1,375	
					North County Cemetry Perpetual	1,500	1,519	1,527	
					North County Cemetery	1,206	1,255	1,208	
					North County Dispatch	3,731	3,540	3,601	
					North County Fire	3,445	4,271	3,353	
					Otay Water District Investment	11,412	4,086	4,088	
					Pine Valley FPD	117	86	952	
					Pomerado Cemetery District	1,807	1,846	1,872	
					Ramona Cemetery District	579	585	579	
					Ramona Cemetery Perpetual	380	382	382	
					Rancho Santa Fe FPD	14,189	14,743	14,510	
					Rincon del Diablo Municipal Water District	3,027	3,037	3,039	
					San Diego Housing Commission	17,099	17,156	17,165	
					San Diego Geographic Information Source	636	548	417	
					San Diego Law Library	3,007	3,075	3,024	
					San Diego Local Agency Formation Commr	1,026	897	735	
					San Diego Regional Training Center	690	735	613	
					San Dieguito River	992	900	1,068	
					San Marcos FPD	1	1	1	
					San Miguel FPD	9,791	12,709	8,896	
					San Ysidro Sanitation	13	0	0	
					Santa Fe Irrigation District	4,184	4,198	4,200	
					Serra Cooperative Library System	216	216	217	
					SDC Regional Airport Authority	172,272	176,262	181,045	
					Upper San Luis Rey Reservoir	41	42	42	
					Vallecitos Water District	5,139	5,156	5,159	
					Valley Center FPD	3,407	3,872	3,748	
					Valley Cntr Cemetery	82	87	87	
					Valley Ctr Cem Perpetual	254	256	256	
					Valley Ctr Water District	15,720	16,638	15,724	
					Vista FPD	2,326	2,333	2,335	
					Total Independent Agencies	506,290	523,374	461,965	5.16%
					Pooled Money Fund Total	\$10,242,741	\$ 9,670,879	\$ 8,950,423	100.00%

INVESTMENT FUND PARTICIPANTS

San Diego Pooled Money Fund

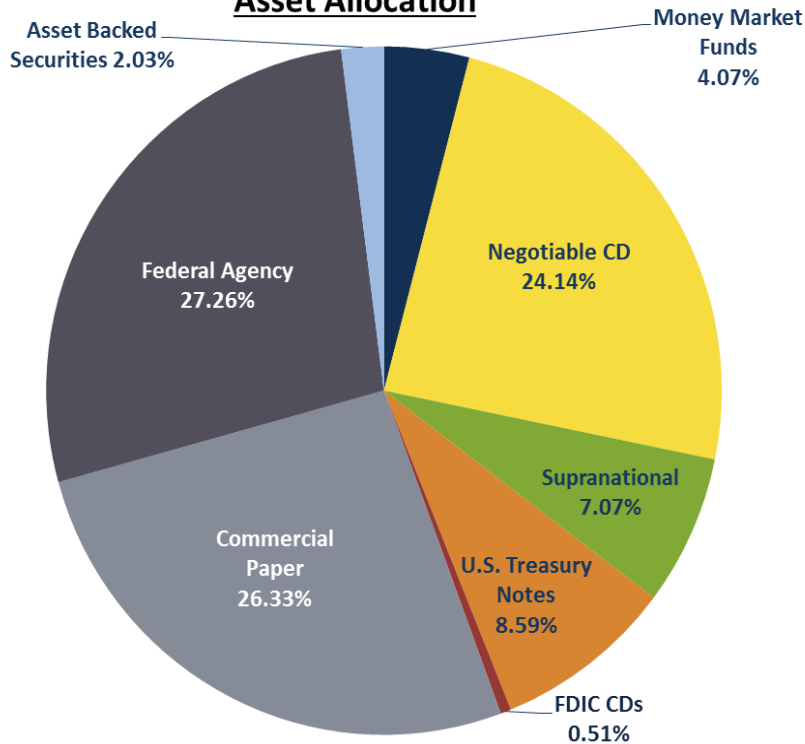
As of June 30, 2017



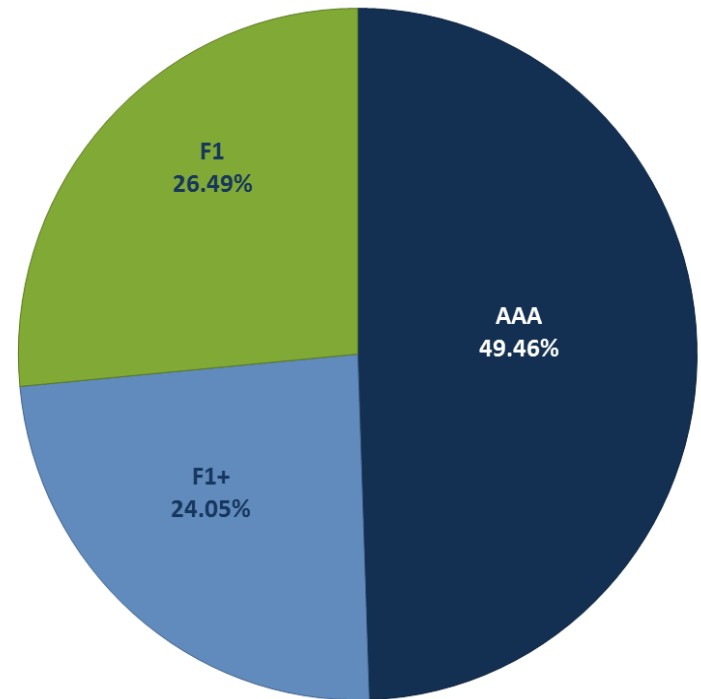
INVESTMENT FUND OVERVIEW

As of June 30, 2017

Asset Allocation



Credit Quality





APPENDIX



INVESTMENT POLICY COMPLIANCE REPORT

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

Category	Standard	Comment
Treasury Issues	No Limit	Complies - 8.6%
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 - 26.3%
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 - 24.1%
Repurchase Agreements	40% maximum; 10% per issuer if avg weighted maturity >5 days; 15% per issuer if avg weighted maturity <5 days; 1-year maximum maturity;	Complies
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 - 4.1%
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 - 7.1%
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 - 2.0%
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 AAAf/S1, by Standard & Poors; Investments rated below A-1 (short term) or below the "A" category (long term), at the time of purchase, are prohibited in this policy	Complies
Securities Lending	92-day maximum maturity; 10% per counterparty; 20% maximum combined with Reverse Repurchase Agreements	N/A

*Complied at time of purchase; Portfolio outflows increased concentration in Toyota Motor at 5.6%, Intl Bank Recon and Dev at 5.5%, and Credit Agricole at 5.2%

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund

As of June 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	13,654,560.47	13,654,100.31	13,647,828.77	1.13	1.14	09/15/2018	6,857.51	(6,271.54)
Honda Auto Rec Owner Trust	10/31/2016	4,180,321.91	4,179,015.56	4,176,630.69	1.01	1.01	10/18/2018	1,524.67	(2,384.87)
Toyota Auto Receivables	08/10/2016	5,034,074.59	5,033,830.44	5,028,582.41	1.00	1.01	01/15/2019	2,237.38	(5,248.03)
John Deere Owner Trust	07/27/2016	9,460,705.48	9,460,128.38	9,452,115.16	1.09	1.10	02/15/2019	4,583.18	(8,013.22)
Honda Auto Rec Owner Trust	10/25/2016	19,292,356.08	19,291,817.82	19,258,787.38	1.04	1.04	04/18/2019	7,245.30	(33,030.44)
Harley-Davidson Credit Corp	06/15/2016	6,380,164.87	6,379,993.24	6,375,698.75	1.09	1.09	06/15/2019	3,090.85	(4,294.49)
Honda Auto Rec Owner Trust	03/28/2017	26,000,000.00	25,999,378.60	25,997,374.00	1.42	1.43	07/22/2019	10,255.59	(2,004.60)
Honda Auto Rec Owner Trust	06/27/2017	33,000,000.00	32,997,261.00	32,990,265.00	1.46	1.47	10/15/2019	5,353.33	(6,996.00)
John Deere Owner Trust	03/02/2017	13,250,000.00	13,249,947.00	13,246,131.00	1.50	1.51	10/15/2019	8,833.33	(3,816.00)
American Honda Finance	05/30/2016	10,000,000.00	9,999,806.00	9,978,820.00	1.39	1.40	04/15/2020	6,177.80	(20,986.00)
American Honda Finance	12/22/2016	26,900,000.00	26,807,531.25	26,843,025.80	1.39	1.59	04/15/2020	16,618.22	35,494.55
Honda Auto Rec Owner Trust	12/10/2016	3,675,000.00	3,657,773.44	3,654,401.63	1.16	1.40	05/18/2020	1,421.00	(3,371.81)
Honda Auto Rec Owner Trust	10/25/2016	11,500,000.00	11,499,253.65	11,406,746.50	1.21	1.22	12/18/2020	5,024.86	(92,507.15)
Asset Backed Securities Subtotal:		182,327,183.40	182,209,836.69	182,056,407.09	1.28	1.34		79,223.02	(153,429.60)
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	13,782.73	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	1,028.96	0.00
Collateralized CDs Subtotal:		45,000,000.00	45,000,000.00	45,000,000.00	0.82	0.82		15,236.02	0.00
Commerical Paper									
Bank Tokyo-Mit UFJ NY	12/15/2016	50,000,000.00	49,996,444.44	49,644,400.00	1.28	1.32	07/03/2017	0.00	(352,044.44)
Fortis/BNP Paribas Bank	12/15/2016	200,000,000.00	199,985,777.78	198,577,600.00	1.28	1.32	07/03/2017	0.00	(1,408,177.78)
JP Morgan	12/15/2016	350,000,000.00	349,949,444.44	347,446,750.00	1.30	1.34	07/05/2017	0.00	(2,502,694.44)
Toyota Motor Credit Corp	12/28/2016	50,000,000.00	49,993,388.89	49,687,600.00	1.19	1.23	07/05/2017	0.00	(305,788.89)
American Honda Finance	03/27/2017	30,000,000.00	29,994,600.00	29,908,200.00	1.08	1.10	07/07/2017	0.00	(86,400.00)
American Honda Finance	03/23/2017	75,000,000.00	74,958,750.00	74,729,550.00	1.10	1.12	07/19/2017	0.00	(229,200.00)
Credit Agricole CIB	04/11/2017	50,000,000.00	49,953,333.33	49,827,300.00	1.12	1.14	07/31/2017	0.00	(126,033.33)
JP Morgan	03/01/2017	25,000,000.00	24,975,000.00	24,873,325.00	1.20	1.22	07/31/2017	0.00	(101,675.00)
Toyota Motor Credit Corp	12/28/2016	25,000,000.00	24,974,583.33	24,817,825.00	1.22	1.26	07/31/2017	0.00	(156,758.33)
Fortis/BNP Paribas Bank	03/22/2017	25,000,000.00	24,974,166.67	24,890,000.00	1.20	1.22	08/01/2017	0.00	(84,166.67)
Prudential Funding LLC	03/22/2017	14,000,000.00	13,986,980.00	13,944,560.00	1.08	1.10	08/01/2017	0.00	(42,420.00)

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund

As of June 30, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Fortis/BNP Paribas Bank	03/28/2017	25,000,000.00	24,946,625.00	24,863,500.00	1.26	1.29	08/31/2017	0.00	(83,125.00)
Toyota Motor Credit Corp	04/17/2017	75,000,000.00	74,830,500.00	74,653,875.00	1.13	1.15	09/11/2017	0.00	(176,625.00)
ING (US) Funding LLC	05/24/2017	25,000,000.00	24,933,069.44	24,900,875.00	1.22	1.24	09/18/2017	0.00	(32,194.44)
ING (US) Funding LLC	05/18/2017	50,000,000.00	49,857,416.67	49,785,300.00	1.18	1.20	09/26/2017	0.00	(72,116.67)
Canadian Imp Bk Comm NY	03/31/2017	150,000,000.00	149,561,250.00	149,112,750.00	1.17	1.19	09/29/2017	0.00	(448,500.00)
Canadian Imp Bk Comm NY	04/10/2017	25,000,000.00	24,927,020.83	24,862,650.00	1.13	1.15	10/02/2017	0.00	(64,370.83)
ING (US) Funding LLC	05/12/2017	50,000,000.00	49,827,555.56	49,738,650.00	1.28	1.31	10/06/2017	0.00	(88,905.56)
Toyota Motor Credit Corp	04/10/2017	60,000,000.00	59,796,316.67	59,630,940.00	1.21	1.26	10/10/2017	0.00	(165,376.67)
Toyota Motor Credit Corp	04/11/2017	40,000,000.00	39,848,300.00	39,737,600.00	1.23	1.28	10/20/2017	0.00	(110,700.00)
American Honda Finance	04/25/2017	15,000,000.00	14,940,625.00	14,905,725.00	1.25	1.28	10/23/2017	0.00	(34,900.00)
American Honda Finance	04/25/2017	35,000,000.00	34,861,458.33	34,780,025.00	1.25	1.28	10/23/2017	0.00	(81,433.33)
Credit Agricole CIB	05/31/2017	25,000,000.00	24,896,645.84	24,870,150.00	1.23	1.25	10/30/2017	0.00	(26,495.84)
Canadian Imp Bk Comm NY	04/06/2017	50,000,000.00	49,798,361.11	49,656,200.00	1.19	1.23	10/31/2017	0.00	(142,161.11)
Fortis/BNP Paribas Bank	04/11/2017	25,000,000.00	24,888,166.67	24,813,900.00	1.32	1.37	10/31/2017	0.00	(74,266.67)
Toyota Motor Credit Corp	04/12/2017	45,000,000.00	44,812,425.00	44,689,410.00	1.23	1.28	10/31/2017	0.00	(123,015.00)
JP Morgan	03/30/2017	20,000,000.00	19,880,088.89	19,806,720.00	1.42	1.48	11/30/2017	0.00	(73,368.89)
Toyota Motor Credit Corp	04/17/2017	50,000,000.00	49,729,777.77	49,596,400.00	1.28	1.33	11/30/2017	0.00	(133,377.77)
Fortis/BNP Paribas Bank	04/05/2017	25,000,000.00	24,847,000.00	24,760,000.00	1.44	1.50	12/01/2017	0.00	(87,000.00)
Fortis/BNP Paribas Bank	04/05/2017	30,000,000.00	29,816,400.00	29,712,000.00	1.44	1.50	12/01/2017	0.00	(104,400.00)
Fortis/BNP Paribas Bank	04/05/2017	100,000,000.00	99,368,000.00	99,020,000.00	1.44	1.50	12/06/2017	0.00	(348,000.00)
Credit Agricole CIB	06/15/2017	50,000,000.00	49,686,875.00	49,656,850.00	1.35	1.40	12/15/2017	0.00	(30,025.00)
Fortis/BNP Paribas Bank	03/31/2017	40,000,000.00	39,736,511.11	39,591,320.00	1.42	1.47	12/15/2017	0.00	(145,191.11)
JP Morgan	04/06/2017	30,000,000.00	29,781,291.67	29,677,350.00	1.45	1.51	12/29/2017	0.00	(103,941.67)
Toyota Motor Credit Corp	04/06/2017	60,000,000.00	59,592,750.00	59,399,220.00	1.35	1.40	12/29/2017	0.00	(193,530.00)
Canadian Imp Bk Comm NY	04/19/2017	24,000,000.00	23,837,200.00	23,772,960.00	1.32	1.37	01/02/2018	0.00	(64,240.00)
JP Morgan	04/26/2017	30,000,000.00	29,770,000.00	29,694,090.00	1.38	1.43	01/17/2018	0.00	(75,910.00)
Toyota Motor Credit Corp	04/26/2017	50,000,000.00	49,625,000.00	49,501,250.00	1.35	1.40	01/17/2018	0.00	(123,750.00)
Toyota Motor Credit Corp	04/26/2017	25,000,000.00	24,812,500.00	24,750,625.00	1.35	1.40	01/17/2018	0.00	(61,875.00)
Toyota Motor Credit Corp	04/26/2017	25,000,000.00	24,812,500.00	24,750,625.00	1.35	1.40	01/17/2018	0.00	(61,875.00)
Credit Agricole CIB	05/26/2017	25,000,000.00	24,792,465.28	24,760,500.00	1.39	1.45	02/01/2018	0.00	(31,965.28)
Credit Agricole CIB	05/30/2017	25,000,000.00	24,793,958.34	24,760,500.00	1.38	1.44	02/01/2018	0.00	(33,458.34)
Credit Agricole CIB	05/26/2017	25,000,000.00	24,785,138.89	24,752,950.00	1.40	1.46	02/07/2018	0.00	(32,188.89)
Credit Agricole CIB	05/30/2017	25,000,000.00	24,786,673.61	24,752,950.00	1.39	1.45	02/07/2018	0.00	(33,723.61)

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund

As of June 30, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Credit Agricole CIB	05/30/2017	25,000,000.00	24,780,277.78	24,749,150.00	1.40	1.46	02/12/2018	0.00	(31,127.78)
Credit Agricole CIB	05/25/2017	25,000,000.00	24,773,583.34	24,736,825.00	1.43	1.49	02/14/2018	0.00	(36,758.34)
Credit Agricole CIB	05/30/2017	25,000,000.00	24,764,645.84	24,732,850.00	1.43	1.49	02/23/2018	0.00	(31,795.84)
Credit Agricole CIB	06/15/2017	50,000,000.00	49,494,513.89	49,462,250.00	1.45	1.51	03/09/2018	0.00	(32,263.89)
Commerical Paper Subtotal:		2,373,000,000.00	2,364,735,356.41	2,355,746,045.00	1.28	1.30		0.00	(8,989,311.41)
FDIC CDs									
Pacific Commerce Bank	02/12/2017	250,000.00	250,000.00	250,000.00	0.71	0.72	08/12/2017	93.68	0.00
East West Bank	02/16/2017	250,000.00	250,000.00	250,000.00	0.70	0.71	08/15/2017	437.50	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	190.13	0.00
FDIC CDs Subtotal:		849,500.00	849,500.00	849,500.00	0.70	0.70		769.40	0.00
Federal Agency									
Federal Home Loan Mtg Corp	07/25/2012	20,000,000.00	19,999,973.33	19,999,600.00	1.00	1.00	07/25/2017	86,666.67	(373.33)
Federal Home Loan Bank	04/08/2016	15,000,000.00	15,002,240.10	14,991,750.00	0.75	0.66	08/28/2017	38,437.50	(10,490.10)
Federal Home Loan Bank	09/20/2012	35,000,000.00	34,993,062.05	34,979,350.00	0.75	0.86	09/08/2017	82,395.84	(13,712.05)
Federal Farm Credit Bank	09/14/2015	25,000,000.00	25,000,000.00	24,984,750.00	0.78	0.78	09/14/2017	57,958.33	(15,250.00)
Federal Home Loan Mtg Corp	11/18/2015	19,000,000.00	19,005,182.95	18,995,630.00	1.00	0.89	09/29/2017	48,555.56	(9,552.95)
Federal Home Loan Bank	10/05/2015	25,000,000.00	25,000,000.00	24,966,250.00	0.73	0.73	10/05/2017	43,597.22	(33,750.00)
Federal Farm Credit Bank	11/18/2015	21,000,000.00	20,985,268.67	20,975,430.00	0.65	0.90	10/13/2017	29,575.00	(9,838.67)
Federal National Mtg Assn	11/27/2013	40,000,000.00	39,975,514.55	39,971,600.00	0.88	1.07	10/26/2017	63,194.44	(3,914.55)
Federal Home Loan Bank	10/14/2015	35,000,000.00	35,557,735.46	35,492,450.00	5.00	0.74	11/17/2017	213,888.89	(65,285.46)
Federal National Mtg Assn	12/27/2012	35,000,000.00	34,994,011.11	34,930,000.00	0.88	0.91	12/27/2017	3,402.78	(64,011.11)
Federal Farm Credit Bank	02/20/2015	20,000,000.00	20,000,000.00	19,983,800.00	1.11	1.11	02/20/2018	80,783.33	(16,200.00)
Federal Home Loan Mtg Corp	02/26/2014	30,000,000.00	29,920,910.41	29,922,300.00	0.88	1.27	03/07/2018	83,125.00	1,389.59
Federal National Mtg Assn	04/30/2013	50,000,000.00	49,997,093.06	49,870,000.00	1.00	1.01	04/30/2018	84,722.22	(127,093.06)
Federal National Mtg Assn	04/30/2013	50,000,000.00	50,000,000.00	49,870,000.00	1.00	1.00	04/30/2018	84,722.22	(130,000.00)
Federal National Mtg Assn	05/16/2013	25,000,000.00	24,986,801.43	24,935,000.00	1.00	1.07	04/30/2018	42,361.11	(51,801.43)
Federal National Mtg Assn	01/22/2014	15,000,000.00	14,915,792.17	14,948,700.00	0.88	1.53	05/21/2018	14,583.33	32,907.83
Federal Home Loan Mtg Corp	02/27/2014	25,000,000.00	25,822,868.37	25,842,000.00	4.88	1.30	06/13/2018	60,937.50	19,131.63
Federal Home Loan Mtg Corp	09/29/2015	25,000,000.00	25,000,000.00	24,911,000.00	1.05	1.05	06/29/2018	1,458.33	(89,000.00)
Federal National Mtg Assn	02/19/2016	35,000,000.00	35,093,814.47	34,929,300.00	1.13	0.87	07/20/2018	176,093.75	(164,514.47)
Federal Home Loan Mtg Corp	10/27/2015	25,000,000.00	25,000,000.00	24,855,250.00	1.00	1.00	07/27/2018	106,944.44	(144,750.00)
Federal Home Loan Bank	08/14/2015	25,000,000.00	25,022,948.61	24,955,500.00	1.20	1.12	08/14/2018	114,166.67	(67,448.61)

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund

As of June 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	10/26/2015	35,000,000.00	35,062,342.82	34,892,200.00	1.13	0.97	09/14/2018	117,031.25	(170,142.82)
Federal National Mtg Assn	01/21/2014	30,000,000.00	30,077,471.74	30,187,200.00	1.88	1.65	09/18/2018	160,937.50	109,728.26
Federal Home Loan Bank	03/28/2016	25,000,000.00	25,000,000.00	24,944,000.00	1.05	1.05	09/28/2018	67,812.50	(56,000.00)
Federal Home Loan Mtg Corp	10/28/2016	25,000,000.00	25,000,000.00	24,881,000.00	1.05	1.05	10/26/2018	47,395.83	(119,000.00)
Federal Home Loan Mtg Corp	02/23/2016	25,000,000.00	25,000,000.00	24,878,250.00	1.05	1.05	11/23/2018	27,708.33	(121,750.00)
Federal National Mtg Assn	01/21/2014	30,000,000.00	29,958,441.92	30,102,600.00	1.63	1.73	11/27/2018	46,041.67	144,158.08
Federal Home Loan Mtg Corp	06/14/2016	47,400,000.00	47,400,000.00	47,206,608.00	1.25	1.25	12/14/2018	27,979.17	(193,392.00)
Federal Home Loan Mtg Corp	07/25/2016	25,000,000.00	25,000,000.00	24,819,000.00	1.00	1.00	01/25/2019	108,333.33	(181,000.00)
Federal National Mtg Assn	03/22/2016	27,135,000.00	27,135,000.00	27,016,962.75	1.27	1.30	02/26/2019	119,657.82	(118,037.25)
Federal National Mtg Assn	03/11/2016	25,000,000.00	25,000,000.00	24,884,750.00	1.30	1.30	03/15/2019	95,694.44	(115,250.00)
Federal Farm Credit Bank	03/18/2016	25,000,000.00	25,000,000.00	24,886,750.00	1.28	1.28	03/21/2019	88,888.89	(113,250.00)
Federal Farm Credit Bank	10/19/2016	20,000,000.00	20,000,000.00	19,890,400.00	1.17	1.17	05/16/2019	29,250.00	(109,600.00)
Federal Home Loan Mtg Corp	06/06/2016	25,000,000.00	25,000,000.00	24,781,250.00	1.25	1.25	06/06/2019	21,701.39	(218,750.00)
Federal Home Loan Bank	06/22/2016	25,000,000.00	25,303,135.96	25,085,000.00	1.63	0.99	06/14/2019	19,184.03	(218,135.96)
Federal National Mtg Assn	07/08/2015	20,000,000.00	20,150,176.37	20,131,400.00	1.75	1.36	06/20/2019	10,694.44	(18,776.37)
Federal Home Loan Mtg Corp	07/26/2016	25,000,000.00	25,000,000.00	24,606,250.00	1.07	1.07	07/26/2019	115,173.61	(393,750.00)
Federal Home Loan Mtg Corp	06/27/2016	25,000,000.00	25,173,698.38	24,900,250.00	1.25	0.91	08/01/2019	130,208.33	(273,448.38)
Federal Home Loan Mtg Corp	08/23/2016	25,000,000.00	25,000,000.00	24,594,000.00	1.15	1.15	08/23/2019	102,222.22	(406,000.00)
Federal Farm Credit Bank	08/26/2016	50,000,000.00	50,000,000.00	49,276,000.00	1.00	1.00	08/26/2019	173,611.11	(724,000.00)
Federal Farm Credit Bank	12/06/2016	25,000,000.00	25,000,000.00	24,878,250.00	1.48	1.63	09/06/2019	118,194.44	(121,750.00)
Federal National Mtg Assn	09/30/2016	35,000,000.00	34,983,722.85	34,667,850.00	1.13	1.15	09/09/2019	122,500.00	(315,872.85)
Federal National Mtg Assn	09/13/2016	50,000,000.00	50,000,000.00	49,314,000.00	1.15	1.15	09/13/2019	172,500.00	(686,000.00)
Federal Home Loan Mtg Corp	03/30/2016	25,000,000.00	25,000,000.00	24,898,000.00	1.40	1.40	09/30/2019	88,472.22	(102,000.00)
Federal Home Loan Mtg Corp	11/21/2014	25,000,000.00	24,712,350.62	24,862,500.00	1.25	1.79	10/02/2019	77,256.94	150,149.38
Federal National Mtg Assn	10/04/2016	25,000,000.00	25,000,000.00	24,679,250.00	1.20	1.20	10/04/2019	72,500.00	(320,750.00)
Federal National Mtg Assn	10/28/2016	25,000,000.00	25,000,000.00	24,678,750.00	1.30	1.30	10/28/2019	56,875.00	(321,250.00)
Federal Home Loan Bank	05/03/2017	15,000,000.00	14,974,927.80	14,953,950.00	1.38	1.45	11/15/2019	26,354.16	(20,977.80)
Federal Home Loan Bank	01/09/2015	20,000,000.00	20,361,311.75	20,421,000.00	2.38	1.61	12/13/2019	23,750.00	59,688.25
Federal Home Loan Bank	05/03/2017	20,000,000.00	20,433,118.30	20,421,000.00	2.38	1.47	12/13/2019	23,750.00	(12,118.30)
Federal Farm Credit Bank	12/27/2016	25,000,000.00	25,000,000.00	25,006,500.00	1.70	1.70	12/27/2019	4,722.22	6,500.00
Federal National Mtg Assn	03/30/2016	25,000,000.00	25,000,000.00	24,874,750.00	1.38	1.38	12/30/2019	954.86	(125,250.00)
Federal Home Loan Mtg Corp	07/28/2016	50,000,000.00	50,000,000.00	49,289,500.00	1.10	1.10	01/28/2020	233,750.00	(710,500.00)
Federal Farm Credit Bank	02/27/2017	21,870,000.00	21,870,000.00	21,870,000.00	1.71	1.71	02/27/2020	128,814.30	0.00
Federal Home Loan Mtg Corp	04/13/2017	25,000,000.00	25,000,000.00	24,986,250.00	1.80	1.80	04/13/2020	97,500.00	(13,750.00)

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund

As of June 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 Mtg Corp	04/13/2017	25,000,000.00	25,000,000.00	24,986,250.00	1.80	1.80	04/13/2020	97,500.00	(13,750.00)
Federal Home Loan Mtg Corp	04/28/2017	25,000,000.00	25,000,000.00	24,944,250.00	1.80	1.80	04/28/2020	78,750.00	(55,750.00)
Federal Home Loan Mtg Corp	04/28/2017	25,000,000.00	25,000,000.00	24,944,250.00	1.80	1.80	04/28/2020	78,750.00	(55,750.00)
Federal Home Loan Mtg Corp	05/19/2015	25,000,000.00	24,852,037.04	24,833,750.00	1.38	1.59	05/01/2020	57,291.67	(18,287.04)
Federal Farm Credit Bank	06/29/2016	25,000,000.00	25,000,000.00	24,742,000.00	1.42	1.42	06/29/2020	1,972.22	(258,000.00)
Federal Farm Credit Bank	11/09/2016	25,000,000.00	25,000,000.00	24,399,250.00	1.36	1.36	11/09/2020	49,111.11	(600,750.00)
Federal Home Loan Bank	09/21/2016	25,000,000.00	25,099,383.88	24,730,750.00	1.38	1.26	02/18/2021	126,996.53	(368,633.88)
Federal Home Loan Bank	02/14/2017	25,000,000.00	24,644,964.85	24,730,750.00	1.38	1.78	02/18/2021	126,996.53	85,785.15
Federal Home Loan Bank	02/17/2017	25,000,000.00	25,000,000.00	24,942,250.00	1.82	1.82	03/17/2021	131,444.44	(57,750.00)
Federal National Mtg Assn	06/17/2016	15,000,000.00	15,007,440.73	14,735,250.00	1.25	1.24	05/06/2021	28,645.83	(272,190.73)
Federal National Mtg Assn	09/21/2016	25,000,000.00	24,942,187.69	24,558,750.00	1.25	1.31	05/06/2021	47,743.06	(383,437.69)
Federal Home Loan Mtg Corp	06/28/2017	7,900,000.00	7,900,000.00	7,886,254.00	2.00	2.00	05/28/2021	1,316.67	(13,746.00)
Federal Home Loan Bank	07/14/2016	15,000,000.00	15,380,834.12	15,044,250.00	1.88	1.21	06/11/2021	15,625.00	(336,584.12)
Federal Home Loan Mtg Corp	07/12/2016	25,000,000.00	25,000,000.00	24,828,000.00	1.13	2.02	07/12/2021	132,031.25	(172,000.00)
Federal Home Loan Bank	08/04/2016	35,000,000.00	34,879,433.65	34,102,950.00	1.13	1.21	07/14/2021	182,656.25	(776,483.65)
Federal Home Loan Mtg Corp	07/20/2016	25,000,000.00	25,000,000.00	24,501,750.00	1.25	1.61	07/20/2021	139,756.94	(498,250.00)
Federal National Mtg Assn	07/20/2016	14,500,000.00	14,500,000.00	14,200,575.00	1.25	1.61	07/20/2021	81,059.03	(299,425.00)
Federal Home Loan Mtg Corp	07/27/2016	25,000,000.00	25,000,000.00	24,521,750.00	1.35	1.61	07/27/2021	144,375.00	(478,250.00)
Federal National Mtg Assn	07/27/2016	25,000,000.00	25,000,000.00	24,809,750.00	1.00	1.89	07/27/2021	106,944.44	(190,250.00)
Federal National Mtg Assn	07/27/2016	14,445,000.00	14,445,000.00	14,130,099.00	1.25	1.48	07/27/2021	77,240.63	(314,901.00)
Federal Home Loan Mtg Corp	08/03/2016	25,000,000.00	25,000,000.00	24,733,000.00	1.00	1.93	08/03/2021	102,777.78	(267,000.00)
Federal Home Loan Mtg Corp	10/05/2016	20,000,000.00	19,802,476.82	19,453,800.00	1.13	1.37	08/12/2021	86,875.00	(348,676.82)
Federal National Mtg Assn	09/21/2016	35,000,000.00	34,850,979.28	34,213,900.00	1.25	1.36	08/17/2021	162,847.23	(637,079.28)
Federal Home Loan Mtg Corp	09/07/2016	25,000,000.00	25,000,000.00	24,763,750.00	1.00	1.86	09/07/2021	79,166.67	(236,250.00)
Federal Home Loan Mtg Corp	09/30/2016	20,000,000.00	20,000,000.00	19,771,600.00	1.15	1.80	09/30/2021	58,138.89	(228,400.00)
Federal Home Loan Mtg Corp	09/30/2016	12,000,000.00	12,000,000.00	11,905,560.00	1.50	1.68	09/30/2021	45,500.00	(94,440.00)
Federal National Mtg Assn	11/08/2016	35,000,000.00	34,900,624.53	34,368,600.00	1.38	1.44	10/07/2021	112,291.67	(532,024.53)
Federal Home Loan Mtg Corp	10/07/2016	25,000,000.00	25,000,000.00	24,947,500.00	1.00	1.98	10/07/2021	58,333.33	(52,500.00)
Federal Home Loan Mtg Corp	10/28/2016	50,000,000.00	50,000,000.00	49,376,500.00	1.25	1.98	10/28/2021	109,375.00	(623,500.00)
Federal National Mtg Assn	12/21/2016	25,000,000.00	25,000,000.00	24,876,250.00	2.05	2.05	12/21/2021	14,236.11	(123,750.00)
Federal Home Loan Bank	12/21/2016	25,000,000.00	25,000,000.00	24,942,500.00	1.80	2.14	12/21/2021	12,500.00	(57,500.00)
Federal National Mtg Assn	02/14/2017	35,000,000.00	35,000,000.00	35,000,000.00	2.25	2.25	02/14/2022	299,687.50	0.00
Federal Home Loan Mtg Corp	02/24/2017	50,000,000.00	50,000,000.00	50,007,000.00	2.00	2.50	02/24/2022	352,777.78	7,000.00
Federal National Mtg Assn	02/28/2017	25,000,000.00	25,000,000.00	24,999,500.00	2.30	2.30	02/28/2022	196,458.33	(500.00)

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund

As of June 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	03/27/2017	25,000,000.00	25,253,405.27	25,357,500.00	2.25	2.02	03/11/2022	146,875.00	104,094.73
Federal Home Loan Mtg Corp	04/28/2017	6,000,000.00	6,000,000.00	6,000,360.00	2.30	2.30	04/28/2022	24,150.00	360.00
Federal Home Loan Mtg Corp	06/29/2017	15,000,000.00	14,996,254.17	14,958,600.00	2.13	2.13	06/29/2022	1,770.83	(37,654.17)
Federal Agency Subtotal:		2,446,250,000.00	2,448,323,937.28	2,433,323,878.75	1.40	1.39		7,844,957.85	(15,000,058.53)

Money Market Accounts

BlackRock	06/01/2015	1,000,000.00	1,000,000.00	1,000,000.00	0.64	0.64		690.35	0.00
Fidelity Government Fund	06/21/2016	166,600,000.00	166,600,000.00	166,600,000.00	0.69	0.69		16,950.09	0.00
Federated Government Fund	06/30/2016	195,900,000.00	195,900,000.00	195,900,000.00	0.69	0.69		30,598.07	0.00
Morgan Stanley	06/01/2015	1,800,000.00	1,800,000.00	1,800,000.00	0.65	0.65		1,481.67	0.00
Money Market Accounts Subtotal:		365,300,000.00	365,300,000.00	365,300,000.00	0.69	0.69		49,720.18	0.00

Negotiable CDs

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	513,020.83	0.00
Bank of Nova Scotia	12/19/2016	85,000,000.00	85,000,000.00	85,000,000.00	1.25	1.27	07/05/2017	572,569.44	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	158,020.83	0.00
Bank of America Corp	12/19/2016	40,000,000.00	40,000,000.00	40,000,000.00	1.21	1.23	07/05/2017	260,822.22	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	105,152.78	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	07/10/2017	105,152.78	0.00
Royal Bank of Canada	12/28/2016	75,000,000.00	75,000,000.00	75,000,000.00	1.21	1.23	07/11/2017	466,354.17	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	170,902.78	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	217,910.00	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	85,451.39	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	91,541.67	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	86,194.44	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	95,736.11	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	86,125.00	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	223,958.33	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	145,750.00	0.00

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund

As of June 30, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Toronto Dominion NY	03/17/2017	100,000,000.00	100,000,000.00	100,000,000.00	1.18	1.20	08/01/2017	347,444.44	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	81,250.00	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	58,300.00	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	87,450.00	0.00
Sumitomo Mitsui Bank NY	06/20/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.22	1.24	08/17/2017	9,319.44	0.00
Sumitomo Mitsui Bank NY	06/20/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.22	1.24	08/21/2017	9,319.44	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	287,638.89	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	273,173.61	0.00
Sumi Trust NY	06/22/2017	50,000,000.00	50,000,000.00	50,000,000.00	1.26	1.28	09/21/2017	15,750.00	0.00
Sumi Trust NY	06/30/2017	50,000,000.00	50,000,000.00	50,000,000.00	1.27	1.29	09/28/2017	1,763.89	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	278,611.11	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	68,333.33	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	275,138.89	0.00
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	155,833.33	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	219,819.44	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	275,138.89	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	385,122.22	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	158,861.11	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	128,044.44	0.00
Canadian Imp Bk Comm NY	04/18/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.32	1.34	01/17/2018	67,833.33	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	106,255.56	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	28,591.67	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	205,041.67	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	70,833.33	0.00
Bank of Nova Scotia	06/15/2017	100,000,000.00	100,000,000.00	100,000,000.00	1.46	1.48	05/01/2018	64,888.89	0.00
UBS AG Stamford	05/04/2017	20,000,000.00	20,000,000.00	20,000,000.00	1.53	1.55	05/02/2018	49,300.00	0.00
Bank of Montreal	05/17/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.43	1.45	05/18/2018	44,687.50	0.00
Bank of Montreal	06/02/2017	50,000,000.00	50,000,000.00	50,000,000.00	1.47	1.49	06/01/2018	59,208.33	0.00
Canadian Imp Bk Comm NY	06/01/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.47	1.49	06/01/2018	30,625.00	0.00
Bank of Nova Scotia	06/27/2017	10,000,000.00	10,000,000.00	10,000,000.00	1.51	1.53	06/29/2018	1,677.78	0.00
Canadian Imp Bk Comm NY	06/29/2017	50,000,000.00	50,000,000.00	50,000,000.00	1.55	1.57	06/29/2018	4,305.56	0.00
Credit Agricole CIB	06/22/2017	50,000,000.00	50,004,961.00	50,000,000.00	1.58	1.59	06/29/2018	19,750.00	(4,961.00)
Credit Agricole CIB	06/23/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.57	1.59	06/29/2018	8,722.22	0.00
Credit Agricole CIB	06/27/2017	40,000,000.00	40,000,000.00	40,000,000.00	1.56	1.58	06/29/2018	6,933.33	0.00
Negotiable CDs Subtotal:		2,168,500,000.00	2,168,504,961.00	2,168,500,000.00	1.28	1.28		7,269,629.41	(4,961.00)

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund

As of June 30, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
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
Supranationals									
Intl Bank For Recon and Dev	08/22/2016	24,350,000.00	24,348,481.46	24,350,000.00	1.12	1.12	12/03/2018	22,726.67	1,518.54
Intl Bank For Recon and Dev	04/26/2016	25,000,000.00	25,000,000.00	24,787,250.00	1.25	1.25	04/26/2019	56,423.61	(212,750.00)
Intl Bank For Recon and Dev	04/26/2016	25,000,000.00	25,000,000.00	24,787,250.00	1.25	1.25	04/26/2019	56,423.61	(212,750.00)
Intl Bank For Recon and Dev	09/30/2016	25,000,000.00	25,000,000.00	24,778,000.00	1.20	1.20	09/30/2019	75,833.33	(222,000.00)
Intl Bank For Recon and Dev	09/30/2016	25,000,000.00	25,000,000.00	24,778,000.00	1.20	1.20	09/30/2019	75,833.33	(222,000.00)
Intl Bank For Recon and Dev	11/10/2016	25,000,000.00	25,000,000.00	24,758,500.00	1.30	1.30	10/25/2019	59,583.33	(241,500.00)
Intl Bank For Recon and Dev	05/12/2017	35,000,000.00	34,699,174.41	34,661,900.00	1.30	1.68	10/25/2019	61,930.56	(37,274.41)
Intl Bank For Recon and Dev	10/30/2015	25,000,000.00	25,000,000.00	24,444,000.00	1.00	1.00	10/15/2020	52,861.11	(556,000.00)
Intl Bank For Recon and Dev	12/28/2016	7,000,000.00	6,993,709.20	6,977,530.00	2.10	2.15	12/28/2021	2,041.67	(16,179.20)
Supranationals Subtotal:		216,350,000.00	216,041,365.07	214,322,430.00	1.24	1.30		463,657.22	(1,718,935.07)
Supranational Callable									
Intl Bank For Recon and Dev	06/23/2015	25,000,000.00	24,999,650.23	24,990,000.00	1.00	1.00	11/15/2017	31,944.45	(9,650.23)
Intl Bank For Recon and Dev	06/23/2015	25,000,000.00	24,999,650.23	24,990,000.00	1.00	1.00	11/15/2017	31,944.45	(9,650.23)
Intl Bank For Recon and Dev	06/23/2015	25,000,000.00	24,999,650.23	24,990,000.00	1.00	1.00	11/15/2017	31,944.45	(9,650.23)
Inter-American Development Bk	02/01/2017	50,000,000.00	49,879,287.13	49,831,500.00	0.88	1.22	03/15/2018	128,819.44	(47,787.13)
Intl Bank For Recon and Dev	04/30/2015	50,000,000.00	49,973,856.00	49,832,500.00	1.00	1.06	06/15/2018	22,222.22	(141,356.00)
Intl Bank For Recon and Dev	09/21/2016	22,000,000.00	21,986,603.40	21,880,760.00	0.88	0.93	07/19/2018	86,515.00	(105,843.40)
Intl Bank For Recon and Dev	10/07/2015	25,000,000.00	24,982,101.11	24,860,750.00	1.00	1.06	10/05/2018	59,722.22	(121,351.11)
Intl Bank For Recon and Dev	12/23/2016	25,000,000.00	24,654,092.98	24,723,750.00	1.13	1.72	11/27/2019	26,437.50	69,657.02
Intl Bank For Recon and Dev	01/04/2017	25,000,000.00	24,689,468.84	24,723,750.00	1.13	1.66	11/27/2019	26,437.50	34,281.16
Intl Bank For Recon and Dev	04/06/2017	25,000,000.00	25,152,378.56	25,117,000.00	1.88	1.97	04/21/2020	110,677.08	(35,378.56)
Intl Bank For Recon and Dev	04/20/2017	25,000,000.00	25,221,433.86	25,117,000.00	1.88	1.86	04/21/2020	92,447.91	(104,433.86)
Inter-American Development Bk	04/12/2017	50,000,000.00	49,889,933.78	49,869,500.00	1.63	1.70	05/12/2020	178,298.61	(20,433.78)
International Finance Corp	07/20/2016	25,000,000.00	24,898,072.64	24,233,500.00	1.13	1.23	07/20/2021	125,781.25	(664,572.64)
International Finance Corp	10/07/2016	12,500,000.00	12,385,049.77	12,116,750.00	1.13	1.36	07/20/2021	62,703.13	(268,299.77)
Intl Bank For Recon and Dev	11/23/2016	10,000,000.00	10,000,000.00	9,835,000.00	1.75	1.77	11/23/2021	19,444.44	(165,000.00)
Supranational Callable Subtotal:		419,500,000.00	418,711,228.76	417,111,760.00	1.20	1.35		1,035,339.65	(1,599,468.76)

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund

As of June 30, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Treasury Coupon Securities									
U.S. Treasury	10/12/2012	15,000,000.00	14,998,094.78	14,995,650.00	0.50	0.66	07/31/2017	31,284.53	(2,444.78)
U.S. Treasury	02/29/2016	15,000,000.00	15,019,953.55	15,017,250.00	2.38	0.75	07/31/2017	148,601.52	(2,703.55)
U.S. Treasury	12/24/2014	15,000,000.00	15,020,184.68	15,021,600.00	1.88	1.05	08/31/2017	94,004.76	1,415.32
U.S. Treasury	02/29/2016	45,000,000.00	45,082,421.88	45,064,800.00	1.88	0.77	08/31/2017	282,014.27	(17,621.88)
U.S. Treasury	09/04/2015	22,000,000.00	22,012,499.16	21,996,700.00	1.00	0.72	09/15/2017	64,565.22	(15,799.16)
U.S. Treasury	06/07/2013	15,000,000.00	15,049,242.81	15,037,650.00	1.88	0.87	10/31/2017	47,384.51	(11,592.81)
U.S. Treasury	04/06/2016	10,000,000.00	10,038,258.07	10,025,100.00	1.88	0.72	10/31/2017	31,589.67	(13,158.07)
U.S. Treasury	05/20/2015	10,000,000.00	10,057,834.46	10,045,600.00	2.25	0.84	11/30/2017	19,057.38	(12,234.46)
U.S. Treasury	04/06/2016	15,000,000.00	15,094,970.46	15,068,400.00	2.25	0.72	11/30/2017	28,586.07	(26,570.46)
U.S. Treasury	04/06/2016	10,000,000.00	10,012,350.20	9,993,300.00	1.00	0.73	12/15/2017	4,371.58	(19,050.20)
U.S. Treasury	01/07/2013	15,000,000.00	14,995,402.04	14,970,000.00	0.75	0.81	12/31/2017	305.71	(25,402.04)
U.S. Treasury	04/06/2016	10,000,000.00	10,007,627.12	9,984,400.00	0.88	0.73	01/15/2018	40,366.02	(23,227.12)
U.S. Treasury	12/24/2014	15,000,000.00	15,120,635.95	15,124,350.00	2.63	1.22	01/31/2018	164,243.78	3,714.05
U.S. Treasury	06/07/2013	15,000,000.00	14,979,719.85	14,954,250.00	0.75	0.96	02/28/2018	37,601.90	(25,469.85)
U.S. Treasury	06/07/2013	15,000,000.00	14,999,031.70	14,960,700.00	1.00	1.01	05/31/2018	12,704.92	(38,331.70)
U.S. Treasury	06/22/2016	25,000,000.00	25,084,851.53	24,960,000.00	1.13	0.77	06/15/2018	12,295.08	(124,851.53)
U.S. Treasury	02/12/2014	15,000,000.00	15,002,413.85	15,012,900.00	1.38	1.36	07/31/2018	86,032.46	10,486.15
U.S. Treasury	11/13/2013	15,000,000.00	15,019,518.54	15,034,050.00	1.50	1.38	08/31/2018	75,203.80	14,531.46
U.S. Treasury	12/05/2013	10,000,000.00	9,972,939.83	9,986,700.00	1.25	1.45	11/30/2018	10,587.43	13,760.17
U.S. Treasury	02/20/2014	15,000,000.00	14,939,324.32	14,973,600.00	1.25	1.52	01/31/2019	78,211.33	34,275.68
U.S. Treasury	04/17/2014	15,000,000.00	14,992,973.93	15,067,350.00	1.63	1.65	03/31/2019	61,270.49	74,376.07
U.S. Treasury	02/14/2017	40,000,000.00	40,242,461.26	40,173,600.00	1.63	1.29	04/30/2019	109,510.87	(68,861.26)
U.S. Treasury	06/16/2014	15,000,000.00	14,944,560.92	15,033,450.00	1.50	1.70	05/31/2019	19,057.38	88,889.08
U.S. Treasury	06/27/2016	25,000,000.00	25,354,091.69	25,055,750.00	1.50	0.75	05/31/2019	31,762.30	(298,341.69)
U.S. Treasury	11/08/2016	40,000,000.00	40,543,536.05	40,178,000.00	1.63	0.94	06/30/2019	1,766.30	(365,536.05)
U.S. Treasury	07/15/2016	10,000,000.00	9,991,772.26	9,870,700.00	0.75	0.79	07/15/2019	34,599.45	(121,072.26)
U.S. Treasury	08/21/2014	15,000,000.00	14,997,039.47	15,068,550.00	1.63	1.64	07/31/2019	101,674.72	71,510.53
U.S. Treasury	12/09/2016	42,000,000.00	42,284,556.54	42,191,940.00	1.63	1.29	07/31/2019	284,689.23	(92,616.54)
U.S. Treasury	10/24/2014	15,000,000.00	15,080,620.71	15,107,850.00	1.75	1.50	09/30/2019	65,983.61	27,229.29
U.S. Treasury	12/08/2014	15,000,000.00	14,936,039.99	15,014,100.00	1.50	1.69	11/30/2019	19,057.38	78,060.01
U.S. Treasury	01/09/2015	15,000,000.00	15,044,162.99	15,056,250.00	1.63	1.50	12/31/2019	662.36	12,087.01
U.S. Treasury	02/12/2016	20,000,000.00	20,167,451.69	19,944,600.00	1.38	1.04	01/31/2020	114,709.94	(222,851.69)
U.S. Treasury	04/09/2015	10,000,000.00	9,974,902.51	9,935,200.00	1.25	1.35	02/29/2020	41,779.89	(39,702.51)

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund

As of June 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	02/12/2016	20,000,000.00	20,161,494.63	19,929,600.00	1.38	1.06	02/29/2020	91,915.76	(231,894.63)
U.S. Treasury	04/09/2015	10,000,000.00	9,938,302.74	9,896,500.00	1.13	1.36	03/31/2020	28,278.69	(41,802.74)
U.S. Treasury	01/06/2017	20,000,000.00	19,918,903.69	19,925,800.00	1.38	1.53	03/31/2020	69,125.68	6,896.31
U.S. Treasury	06/05/2015	15,000,000.00	14,940,748.60	14,977,800.00	1.50	1.64	05/31/2020	19,057.38	37,051.40
U.S. Treasury	01/06/2017	20,000,000.00	19,741,041.39	19,790,600.00	1.38	1.75	01/31/2021	114,709.94	49,558.61
U.S. Treasury	06/17/2016	35,000,000.00	35,389,070.27	34,514,550.00	1.38	1.08	05/31/2021	40,761.61	(874,520.27)
U.S. Treasury	09/07/2016	5,000,000.00	4,997,403.24	4,879,900.00	1.13	1.14	06/30/2021	152.85	(117,503.24)
U.S. Treasury	09/07/2016	5,000,000.00	5,217,105.24	5,095,100.00	2.25	1.15	07/31/2021	46,926.80	(122,005.24)
U.S. Treasury	10/06/2016	25,000,000.00	24,868,423.77	24,318,250.00	1.13	1.25	09/30/2021	70,696.72	(550,173.77)
U.S. Treasury	12/09/2016	15,000,000.00	14,950,585.51	14,960,700.00	1.75	1.83	11/30/2021	22,233.61	10,114.49
Treasury Coupon Securities		769,000,000.00	771,184,523.87	768,213,140.00	1.49	1.15		2,659,394.90	(2,971,383.87)
Subtotal:									
Grand Total		8,986,076,683.40	8,980,860,709.08	8,950,423,160.84	1.30	1.28		19,417,927.65	(30,437,548.24)

TRANSACTION ACTIVITY REPORT

Investment	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4239	Commercial Paper	Abbey Natl Treasury	0.93	Purchase	(49,981,916.67)	06/01/2017
4241	Negotiable CD	Canadian Imp Bk Comm	1.47	Purchase	(25,000,000.00)	06/01/2017
3630	Money Market Funds	Federated Government	0.70	Purchase	(16,400,000.00)	06/01/2017
4240	Commercial Paper	Natixis US Finance	0.91	Purchase	(289,992,669.44)	06/01/2017
3780	Commercial Paper	Cooperatieve Raboban	1.24	Redemption	100,000,000.00	06/01/2017
3924	Negotiable CD	Mizuho Bank LTD	1.20	Redemption	75,000,000.00	06/01/2017
4237	Commercial Paper	Natixis US Finance	0.82	Redemption	255,000,000.00	06/01/2017
4008	Negotiable CD	Sumitomo Mitsui Bank	1.12	Redemption	150,000,000.00	06/01/2017
4243	Negotiable CD	Bank of Montreal	1.47	Purchase	(50,000,000.00)	06/02/2017
4242	Commercial Paper	Natixis US Finance	0.91	Purchase	(229,982,558.32)	06/02/2017
3630	Money Market Funds	Federated Government	0.70	Redemption	11,600,000.00	06/02/2017
3923	Negotiable CD	Mizuho Bank LTD	1.20	Redemption	25,000,000.00	06/02/2017
4240	Commercial Paper	Natixis US Finance	0.91	Redemption	290,000,000.00	06/02/2017
3249	Money Market Funds	CalTrust	0.71	Purchase	(1,300,000.00)	06/05/2017
4244	Commercial Paper	Natixis US Finance	0.91	Purchase	(249,993,680.55)	06/05/2017
3985	Negotiable CD	Bank of Montreal	1.16	Redemption	25,000,000.00	06/05/2017
3608	Money Market Funds	Fidelity Government	0.69	Redemption	3,500,000.00	06/05/2017
3984	Commercial Paper	Fortis/BNP Paribas	1.20	Redemption	25,000,000.00	06/05/2017
4242	Commercial Paper	Natixis US Finance	0.91	Redemption	230,000,000.00	06/05/2017
4245	Commercial Paper	Natixis US Finance	0.91	Purchase	(254,993,554.16)	06/06/2017
4081	Negotiable CD	Bank of Montreal	1.10	Redemption	25,000,000.00	06/06/2017
4244	Commercial Paper	Natixis US Finance	0.91	Redemption	250,000,000.00	06/06/2017
3608	Money Market Funds	Fidelity Government	0.70	Purchase	(6,500,000.00)	06/07/2017
4246	Commercial Paper	Natixis US Finance	0.91	Purchase	(249,993,680.55)	06/07/2017
4079	Negotiable CD	Bank of Montreal	1.10	Redemption	25,000,000.00	06/07/2017
4245	Commercial Paper	Natixis US Finance	0.91	Redemption	255,000,000.00	06/07/2017
4247	Commercial Paper	Natixis US Finance	0.91	Purchase	(239,993,933.33)	06/08/2017
3249	Money Market Funds	CalTrust	0.71	Redemption	10,200,000.00	06/08/2017
4246	Commercial Paper	Natixis US Finance	0.91	Redemption	250,000,000.00	06/08/2017
3925	Negotiable CD	Norinchukin NY	1.24	Redemption	50,000,000.00	06/08/2017
4248	Commercial Paper	Natixis US Finance	0.91	Purchase	(229,982,558.32)	06/09/2017
3249	Money Market Funds	CalTrust	0.71	Redemption	7,900,000.00	06/09/2017
4247	Commercial Paper	Natixis US Finance	0.91	Redemption	240,000,000.00	06/09/2017
3608	Money Market Funds	Fidelity Government	0.70	Purchase	(15,700,000.00)	06/12/2017

TRANSACTION ACTIVITY REPORT

Investment	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4249	Commercial Paper	Natixis US Finance	0.91	Purchase	(229,994,186.11)	06/12/2017
4080	Negotiable CD	Bank of Montreal	1.10	Redemption	25,000,000.00	06/12/2017
4248	Commercial Paper	Natixis US Finance	0.91	Redemption	230,000,000.00	06/12/2017
3630	Money Market Funds	Federated Government	0.73	Purchase	(8,300,000.00)	06/13/2017
4250	Commercial Paper	Natixis US Finance	0.91	Purchase	(264,993,301.38)	06/13/2017
4202	Commercial Paper	Bank Tokyo-Mit UFJ	0.95	Redemption	30,000,000.00	06/13/2017
4249	Commercial Paper	Natixis US Finance	0.91	Redemption	230,000,000.00	06/13/2017
3608	Money Market Funds	Fidelity Government	0.74	Purchase	(2,100,000.00)	06/14/2017
4251	Commercial Paper	Natixis US Finance	0.91	Purchase	(259,993,427.77)	06/14/2017
4250	Commercial Paper	Natixis US Finance	0.91	Redemption	265,000,000.00	06/14/2017
4256	Negotiable CD	Bank of Nova Scotia	1.46	Purchase	(100,000,000.00)	06/15/2017
4254	Commercial Paper	Credit Agricole CIB	1.45	Purchase	(49,462,291.67)	06/15/2017
4255	Commercial Paper	Credit Agricole CIB	1.35	Purchase	(49,656,875.00)	06/15/2017
4252	Commercial Paper	Natixis US Finance	1.16	Purchase	(264,991,461.12)	06/15/2017
4239	Commercial Paper	Abbey Natl Treasury	0.93	Redemption	50,000,000.00	06/15/2017
3580	Asset Backed Securities	American Honda Finan	1.13	Redemption	2,631,844.30	06/15/2017
4229	Negotiable CD	Bank Tokyo-Mit UFJ	0.95	Redemption	50,000,000.00	06/15/2017
3594	Asset Backed Securities	Harley-Davidson Cred	1.09	Redemption	1,130,378.93	06/15/2017
3677	Asset Backed Securities	John Deere Owner Tru	1.09	Redemption	985,762.98	06/15/2017
4231	Commercial Paper	Natixis US Finance	0.92	Redemption	100,000,000.00	06/15/2017
4251	Commercial Paper	Natixis US Finance	0.91	Redemption	260,000,000.00	06/15/2017
3704	Asset Backed Securities	Toyota Auto Receivab	1.00	Redemption	718,993.51	06/15/2017
3608	Money Market Funds	Fidelity Government	0.82	Purchase	(12,800,000.00)	06/16/2017
4257	Commercial Paper	Natixis US Finance	1.16	Purchase	(259,974,866.68)	06/16/2017
4057	Commercial Paper	JP Morgan	1.04	Redemption	25,000,000.00	06/16/2017
4252	Commercial Paper	Natixis US Finance	1.16	Redemption	265,000,000.00	06/16/2017
4258	Commercial Paper	Natixis US Finance	1.16	Purchase	(269,991,300.00)	06/19/2017
3608	Money Market Funds	Fidelity Government	0.82	Redemption	25,500,000.00	06/19/2017
3824	Asset Backed Securities	Honda Auto Rec Owner	1.04	Redemption	1,707,643.92	06/19/2017
3844	Asset Backed Securities	Honda Auto Rec Owner	1.01	Redemption	687,565.05	06/19/2017
4257	Commercial Paper	Natixis US Finance	1.16	Redemption	260,000,000.00	06/19/2017
4259	Commercial Paper	Natixis US Finance	1.16	Purchase	(229,992,588.89)	06/20/2017
4260	Negotiable CD	Sumitomo Mitsui Bank	1.22	Purchase	(25,000,000.00)	06/20/2017
4261	Negotiable CD	Sumitomo Mitsui Bank	1.22	Purchase	(25,000,000.00)	06/20/2017

TRANSACTION ACTIVITY REPORT

Investment	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
3608	Money Market Funds	Fidelity Government	0.82	Redemption	1,100,000.00	06/20/2017
4258	Commercial Paper	Natixis US Finance	1.16	Redemption	270,000,000.00	06/20/2017
4050	Negotiable CD	Svenska Hndl NY	0.96	Redemption	75,000,000.00	06/20/2017
3608	Money Market Funds	Fidelity Government	0.83	Purchase	(18,400,000.00)	06/21/2017
4262	Commercial Paper	Natixis US Finance	1.16	Purchase	(209,993,233.34)	06/21/2017
3249	Money Market Funds	CalTrust	0.84	Redemption	11,800,000.00	06/21/2017
4259	Commercial Paper	Natixis US Finance	1.16	Redemption	230,000,000.00	06/21/2017
4263	Negotiable CD	Credit Agricole CIB	1.58	Purchase	(50,005,084.00)	06/22/2017
3630	Money Market Funds	Federated Government	0.85	Purchase	(3,000,000.00)	06/22/2017
4264	Commercial Paper	Natixis US Finance	1.16	Purchase	(229,992,588.89)	06/22/2017
4265	Negotiable CD	Sumi Trust NY	1.26	Purchase	(50,000,000.00)	06/22/2017
4262	Commercial Paper	Natixis US Finance	1.16	Redemption	210,000,000.00	06/22/2017
3955	Local CD	Pacific Commerce Ban	0.69	Redemption	5,000,000.00	06/22/2017
4266	Negotiable CD	Credit Agricole CIB	1.57	Purchase	(25,000,000.00)	06/23/2017
4267	Commercial Paper	Natixis US Finance	1.16	Purchase	(239,976,800.01)	06/23/2017
2956	Money Market Funds	Morgan Stanley	0.82	Redemption	600,000.00	06/23/2017
4264	Commercial Paper	Natixis US Finance	1.16	Redemption	230,000,000.00	06/23/2017
4268	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(229,992,525.00)	06/26/2017
3608	Money Market Funds	Fidelity Government	0.83	Redemption	4,700,000.00	06/26/2017
4267	Commercial Paper	Natixis US Finance	1.16	Redemption	240,000,000.00	06/26/2017
4272	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(209,993,175.00)	06/27/2017
4271	Negotiable CD	Bank of Nova Scotia	1.51	Purchase	(10,000,000.00)	06/27/2017
4270	Negotiable CD	Credit Agricole CIB	1.56	Purchase	(40,000,000.00)	06/27/2017
4269	Asset Backed Securities	Honda Auto Rec Owner	1.46	Purchase	(32,997,261.00)	06/27/2017
4268	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	230,000,000.00	06/27/2017
3608	Money Market Funds	Fidelity Government	0.84	Redemption	7,400,000.00	06/27/2017
4273	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(234,992,362.50)	06/28/2017
4274	Federal Agencies	Federal Home Loan Mt	2.00	Purchase	(7,912,288.89)	06/28/2017
3608	Money Market Funds	Fidelity Government	0.85	Purchase	(7,000,000.00)	06/28/2017
4272	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	210,000,000.00	06/28/2017
3958	Federal Agencies	Federal Home Loan Ba	1.90	Redemption	25,000,000.00	06/28/2017
4276	Negotiable CD	Canadian Imp Bk Comm	1.55	Purchase	(50,000,000.00)	06/29/2017
4277	Federal Agencies	Federal Home Loan Mt	2.13	Purchase	(14,996,250.00)	06/29/2017
4275	Commercial Paper	Natixis US Finance	1.16	Purchase	(214,993,072.23)	06/29/2017

TRANSACTION ACTIVITY REPORT

Investment	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4273	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	235,000,000.00	06/29/2017
2173	Federal Agencies	Federal Home Loan Mt	1.00	Redemption	30,000,000.00	06/29/2017
3630	Money Market Funds	Federated Government	0.85	Purchase	(150,000,000.00)	06/30/2017
3608	Money Market Funds	Fidelity Government	0.85	Purchase	(140,000,000.00)	06/30/2017
4278	Negotiable CD	Sumi Trust NY	1.27	Purchase	(50,000,000.00)	06/30/2017
3781	Negotiable CD	Bank of Nova Scotia	1.32	Redemption	25,000,000.00	06/30/2017
3786	Negotiable CD	Bank of Nova Scotia	1.26	Redemption	85,000,000.00	06/30/2017
4275	Commercial Paper	Natixis US Finance	1.16	Redemption	215,000,000.00	06/30/2017
3922	Negotiable CD	Norinchukin NY	1.31	Redemption	75,000,000.00	06/30/2017
3642	Negotiable CD	Royal Bank of Canada	1.08	Redemption	100,000,000.00	06/30/2017
3788	Negotiable CD	Swedbank NY	1.14	Redemption	65,000,000.00	06/30/2017
3635	Negotiable CD	Toronto Dominion NY	1.10	Redemption	50,000,000.00	06/30/2017
3639	Negotiable CD	Toronto Dominion NY	1.10	Redemption	100,000,000.00	06/30/2017
3134	U.S. Treasury Notes	U.S. Treasury	2.50	Redemption	40,000,000.00	06/30/2017
Grand					715,852,697.87	

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