



# COUNTY OF SAN DIEGO INVESTMENT POOL TREASURY INVESTMENT RESULTS

**JULY**  
**2017**

# TABLE OF CONTENTS

**03 | Summary Portfolio Statistics**

**04 | Cash Flow Analysis**

**05 | Participant Cash Balances**

**06 | Investment Fund Participants**

**07 | Asset Allocation**

**07 | Asset Credit Quality**

**08 | Appendix**

**09 - Investment Policy Compliance Report**

**10 - Inventory With Market Value**

**20- Transaction Activity Report**

# SUMMARY PORTFOLIO STATISTICS

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

	Par Value	Book Value	Market Value	% of Portfolio	Market Price	WAM	WAC	YTM	YTW	Accrued Interest	Unrealized Gain/Loss
Asset Backed Securities	183,572,982	183,455,319	183,348,074	2.24	99.878	801	-	1.360	1.360	93,118	(107,245)
Bank Deposit	29,405,823	29,405,823	29,405,823	0.36	100.000	1	-	1.000	1.000	13,037	0
Collateralized CDs	45,000,000	45,000,000	45,000,000	0.55	100.000	44	-	0.816	0.816	15,835	-
Commercial Paper Disc	2,268,000,000	2,260,474,951	2,254,879,620	27.58	99.422	105	-	1.281	1.281	-	(5,595,331)
FDIC CDs	849,500	849,500	849,500	0.01	100.000	36	-	0.695	0.695	340	-
Federal Agency - Step Up	407,077,000	407,009,718	404,119,964	4.97	99.273	1,553	62	1.979	1.493	1,172,233	(2,889,754)
Federal Agency Amer Callable	50,000,000	50,000,000	49,814,750	0.61	99.630	594	45	1.290	1.290	238,333	(185,250)
Federal Agency Berm Callable	573,435,000	573,380,478	571,944,746	7.00	99.740	809	63	1.464	1.464	1,940,452	(1,435,732)
Federal Agency Coupon Securities	990,000,000	991,901,450	987,898,590	12.10	99.795	711	87	1.244	1.244	3,953,365	(4,002,860)
Federal Agency Euro Callable	486,870,000	486,904,878	483,235,386	5.94	99.254	794	108	1.268	1.268	1,315,674	(3,669,492)
Money Market Accounts	50,000,000	50,000,000	50,000,000	0.61	100.000	1	-	0.908	0.908	65,957	-
Negotiable CDs	1,740,900,000	1,740,904,537	1,740,900,000	21.24	100.000	156	-	1.309	1.309	6,237,207	(4,537)
Supranational Callable	216,350,000	216,052,394	214,578,600	2.64	99.181	797	81	1.298	1.298	687,107	(1,473,794)
Supranationals	419,500,000	418,749,546	417,581,585	5.11	99.545	635	-	1.350	1.350	1,148,289	(1,167,961)
Treasury Coupon Securities	739,000,000	740,966,458	738,782,730	9.04	99.973	641	-	1.163	1.163	2,141,163	(2,183,728)
Totals for July 2017	8,199,960,305	8,195,055,053	8,172,339,369	100.00	99.665	462	80	1.318	1.294	19,022,109	(22,715,684)
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)
Change From Prior Month	(786,116,379)	(785,805,656)	(778,083,792)		0.060	45	26	0.035	0.033	(395,819)	7,721,864

Portfolio Effective Duration 1.06 years

	Monthly		Fiscal Year To Date		Calendar Year To Date	
	Return	Annualized	Return	Annualized	Return	Annualized
Book Value	0.108%	1.275%	0.108%	1.275%	0.702%	1.209%
Market Value	0.109%	1.279%	0.109%	1.279%	0.704%	1.213%

### 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.

Monthly Investment Returns are reported gross of fees. Administration fees since January 2017 have averaged approximately 8 basis points per annum

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

# CASH FLOW ANALYSIS

## County of San Diego Pooled Money Fund

As of July 31, 2017

	Jul-17	Aug-17	Sep-17	Oct-17	Nov-17	Dec-17	Jan-18	Feb-18
Beginning Pool Book Balance	8,980,861	8,195,055	7,568,577	7,308,600	7,394,716	8,295,855	9,746,343	9,044,635
<b>CASH FLOW ITEMS</b>								
<b>INFLOWS:</b>								
Investment Inflows	1,416,060	646,895	676,100	609,040	478,850	493,600	509,000	280,000
Projected Credits/Deposits	1,256,768	998,053	899,973	1,114,500	2,037,401	3,021,000	775,477	821,052
	<b>2,672,828</b>	<b>1,644,948</b>	<b>1,576,073</b>	<b>1,723,540</b>	<b>2,516,251</b>	<b>3,514,600</b>	<b>1,284,477</b>	<b>1,101,052</b>
<b>Outflows</b>								
Investment Purchases	656,452	192,895	316,000	71,000	88,850	108,600	40,000	35,000
Projected Debits	2,042,574	1,624,531	1,159,950	1,028,384	1,136,262	1,570,512	1,477,185	1,238,000
	<b>2,699,026</b>	<b>1,817,426</b>	<b>1,475,950</b>	<b>1,099,384</b>	<b>1,225,112</b>	<b>1,679,112</b>	<b>1,517,185</b>	<b>1,273,000</b>
<b>Net Cash Flows</b>	(785,806)	(626,478)	(259,977)	86,116	901,139	1,450,488	(701,708)	(416,948)
MONTH END POOL BALANCE	8,195,055	7,568,577	7,308,600	7,394,716	8,295,855	9,746,343	9,044,635	8,627,687
<b>PROJECTED MONTH END LIQUIDITY</b>	<b>\$ 550,000</b>	<b>\$ 377,522</b>	<b>\$ 477,645</b>	<b>\$ 1,101,801</b>	<b>\$ 2,392,940</b>	<b>\$ 4,228,428</b>	<b>\$ 3,995,720</b>	<b>\$ 3,823,772</b>

Note: The above is not meant to be a complete Cash Flow Statement. The data represents a subset of the main cash flow items and does not include accrued interest or other adjustment items.

*The projected cash flows indicate sufficient liquidity to meet all scheduled expenditures for the next 6 months.*

# PARTICIPANT CASH BALANCES

## San Diego Pooled Money Fund

As of July 31, 2017

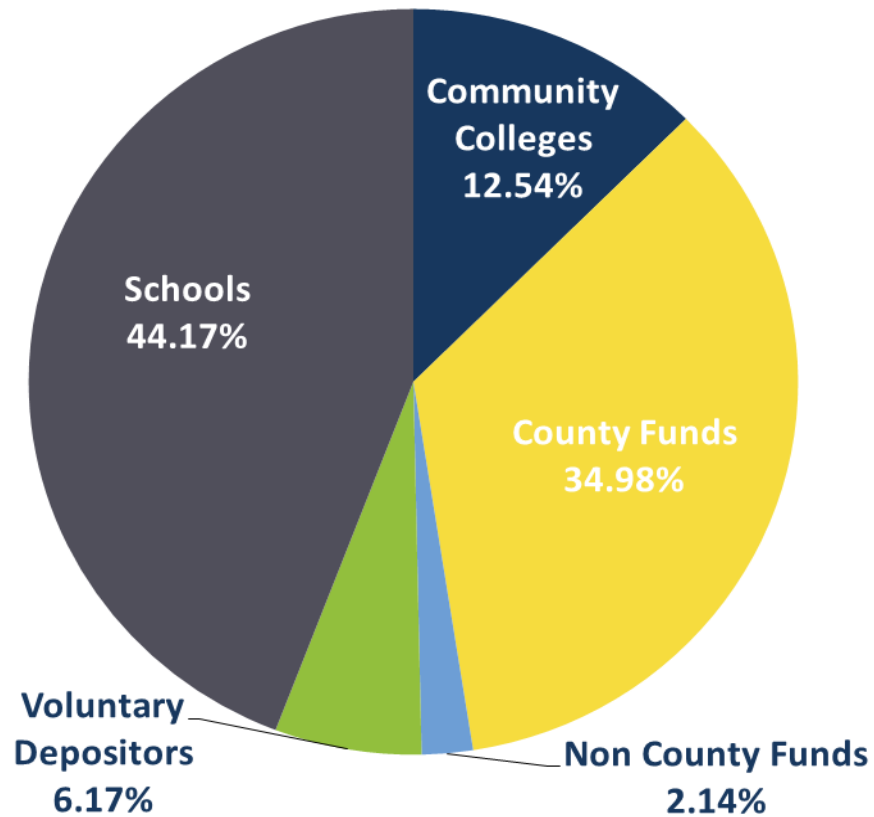
(\$000)

PARTICIPANT	FMV 05/31/17	FMV 06/30/17	FMV 07/31/17	% of Total	PARTICIPANT	FMV 05/31/17	FMV 06/30/17	FMV 07/31/17	% of Total
<b>COUNTY</b>	\$1,017,765	\$ 696,923	\$ 737,847	9.03%	Lower Sweetwater FPD	560	565	567	
<b>COUNTY - SPECIAL TRUST FUNDS</b>	2,681,635	2,702,274	2,120,858	25.95%	Metropolitan Transit System	4,938	4,462	6,596	
<b>NON-COUNTY INVESTMENT FUNDS</b>	169,035	171,791	175,223	2.14%	Mission Resource Conservation District	316	316	317	
<b>SCHOOLS - (K THRU 12)</b>	4,180,831	3,852,829	3,609,906	44.17%	North County Cemetery District	1,339	1,375	1,401	
					North County Cemetry Perpetual	1,519	1,527	1,544	
<b>COMMUNITY COLLEGES</b>					North County Cemetery	1,255	1,208	997	
San Diego	350,032	334,927	323,898	3.96%	North County Dispatch	3,540	3,601	3,231	
Grossmont	106,046	107,387	103,757	1.27%	North County Fire	4,271	3,353	2,301	
Mira Costa	50,193	47,512	42,112	0.52%	Otay Water District Investment	4,086	4,088	4,107	
Palomar	416,191	406,424	393,115	4.81%	Pine Valley FPD	86	952	501	
Southwestern	175,778	168,392	161,863	1.98%	Pomerado Cemetery District	1,846	1,872	1,792	
<b>Total Community Colleges</b>	<b>1,098,240</b>	<b>1,064,641</b>	<b>1,024,745</b>	<b>12.54%</b>	Ramona Cemetery District	585	579	545	
					Ramona Cemetery Perpetual	382	382	383	
<b>SDCERA</b>	599	4,993	5,466		Rancho Santa Fe FPD	14,743	14,510	13,257	
<b>SANCAL</b>	678	678	8,036		Rincon del Diablo Municipal Water District	3,037	3,039	3,045	
<b>SANDAG</b>	96,142	30,694	32,969		San Diego Housing Commission	17,156	17,165	17,201	
					San Diego Geographic Information Source	548	417	413	
<b>CITIES</b>					San Diego Law Library	3,075	3,024	3,030	
Chula Vista	87,583	87,631	149,368		San Diego Local Agency Formation Comr	897	735	1,440	
Del Mar	3,075	3,077	3,083		San Diego Regional Training Center	735	613	431	
Encinitas	2	2	2		San Dieguito River	900	1,068	1,589	
National City	5,102	8,092	8,101		San Marcos FPD	1	1	1	
					San Miguel FPD	12,709	8,896	8,036	
<b>INDEPENDENT AGENCIES</b>					Santa Fe Irrigation District	4,198	4,200	4,209	
Alpine FPD	2,184	1,906	1,226		Serra Cooperative Library System	216	217	217	
Bonita Sunnyside FPD	5,789	5,402	5,081		SDC Regional Airport Authority	176,262	181,045	153,754	
Borrego Springs FPD	1,466	1,393	1,251		Upper San Luis Rey Reservoir	42	42	42	
Canbrake County Water District	51	51	51		Vallecitos Water District	5,156	5,159	5,169	
Deer Springs FPD	10,238	9,307	9,578		Valley Center FPD	3,872	3,748	3,399	
Fallbrook Public UTL	15	15	15		Valley Cntr Cemetery	87	87	88	
Grossmont Healthcare District	1,013	1,013	1,015		Valley Ctr Cem Perpetual	256	256	257	
Public Agency Self Insurance System	3,377	3,379	3,386		Valley Ctr Water District	16,638	15,724	17,195	
Julian-Cuyamaca FPD	158	169	62		Vista FPD	2,333	2,335	2,381	
Lake Cuyamaca Rec & Park	182	167	162		<b>Total Independent Agencies</b>	<b>523,374</b>	<b>461,965</b>	<b>503,760</b>	<b>6.17%</b>
Lakeside Fire	8,609	7,903	5,919						
Leucadia Water District	9,530	9,535	9,555		<b>Pooled Money Fund Total</b>	<b>\$ 9,670,879</b>	<b>\$ 8,950,423</b>	<b>\$ 8,172,339</b>	<b>100.00%</b>

# INVESTMENT FUND PARTICIPANTS

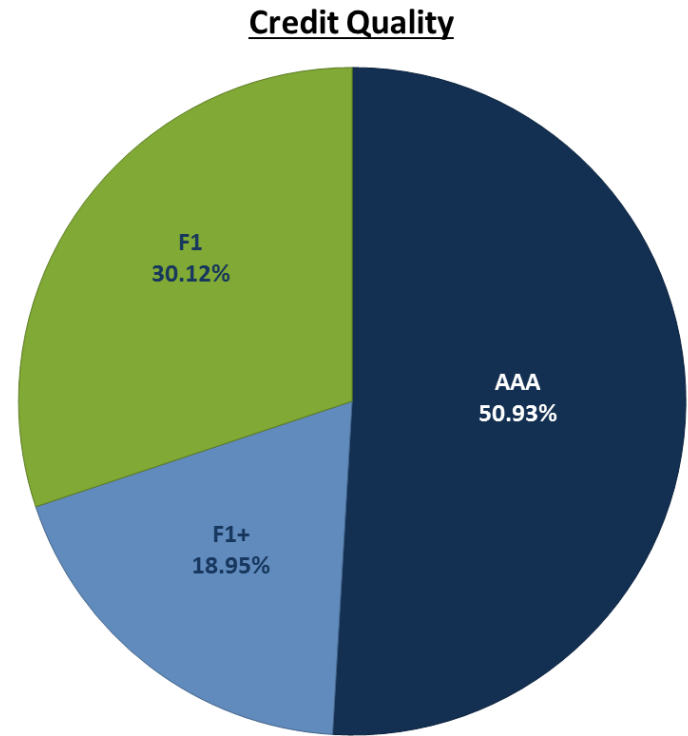
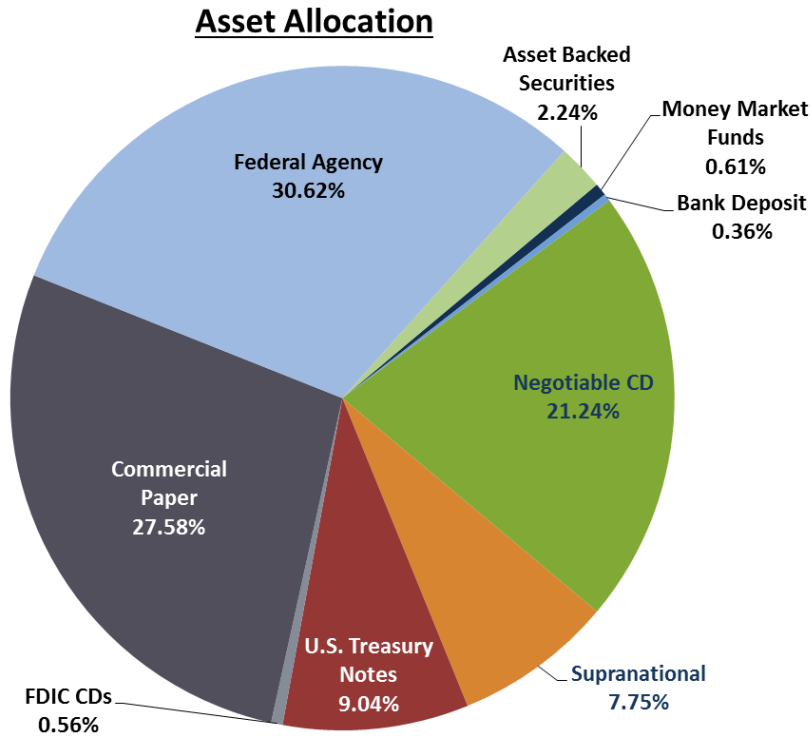
## San Diego Pooled Money Fund

As of July 31, 2017



# INVESTMENT FUND OVERVIEW

As of July 31, 2017





# APPENDIX





# INVESTMENT POLICY COMPLIANCE REPORT

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

Category	Standard	Comment
Treasury Issues	No Limit	Complies - 9.1%
Agency Issues	35% per issuer	Complies
Local Agency Obligations	SP-1/"A" by S&P or MIG1/"A" by Moody's or F-1/"A" by Fitch minimum rating by 1 of 3 NRSROs; (ST ratings for 1 year or less; LT ratings for over 1 year) ; 15% maximum; 5% per issuer	Complies
Banker's Acceptances	A-1 by S&P or P-1 by Moody's or F-1 by Fitch minimum rating by 1 of 3 NRSROs; 40% maximum; 5% per issuer; 180 days max maturity	Complies
Commercial Paper	A-1/"A" by S&P or P-1/"A" by Moody's or F-1/"A" by Fitch minimum rating by 1 of 3 NRSROs; 40% maximum; 5% per issuer; 270 days max maturity	Complies - 27.7%*
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 - 21.3%
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 - 0.0%
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 - 0.6%
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 - 0.6%
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 - 7.8%
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 - 2.2%
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 5.2% and Credit Agricole at 5.1%

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund

As of July 31, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
<b>Asset Backed Securities</b>									
American Honda Finance	05/30/2016	11,058,303.77	11,057,931.11	11,053,482.35	1.13	1.14	09/15/2018	5,553.61	(4,448.76)
Honda Auto Rec Owner Trust	10/31/2016	3,508,129.07	3,507,032.78	3,505,399.75	1.01	1.01	10/18/2018	1,279.50	(1,633.03)
Toyota Auto Receivables	08/10/2016	4,351,981.05	4,351,769.98	4,347,777.04	1.00	1.01	01/15/2019	1,934.21	(3,992.94)
John Deere Owner Trust	07/27/2016	8,544,379.01	8,543,857.80	8,537,586.23	1.09	1.10	02/15/2019	4,139.26	(6,271.57)
Honda Auto Rec Owner Trust	10/25/2016	17,535,027.46	17,534,538.23	17,506,497.97	1.04	1.04	04/18/2019	6,585.34	(28,040.26)
Harley-Davidson Credit Corp	06/15/2016	5,250,161.14	5,250,019.91	5,246,984.79	1.09	1.09	06/15/2019	2,543.43	(3,035.12)
Honda Auto Rec Owner Trust	03/28/2017	26,000,000.00	25,999,378.60	25,992,590.00	1.42	1.43	07/22/2019	10,255.60	(6,788.60)
Honda Auto Rec Owner Trust	06/27/2017	33,000,000.00	32,997,261.00	32,993,664.00	1.46	1.47	10/15/2019	22,751.67	(3,597.00)
John Deere Owner Trust	03/02/2017	13,250,000.00	13,249,947.00	13,247,217.50	1.50	1.51	10/15/2019	8,833.33	(2,729.50)
American Honda Finance	05/30/2016	10,000,000.00	9,999,806.00	9,983,220.00	1.39	1.40	04/15/2020	6,177.81	(16,586.00)
American Honda Finance	12/22/2016	26,900,000.00	26,807,531.25	26,854,861.80	1.39	1.59	04/15/2020	16,618.22	47,330.55
John Deere Owner Trust	07/18/2017	9,000,000.00	8,999,217.90	9,000,450.00	1.59	1.60	04/15/2020	0.00	1,232.10
Honda Auto Rec Owner Trust	12/10/2016	3,675,000.00	3,657,773.44	3,658,267.73	1.16	1.40	05/18/2020	1,421.00	494.29
Honda Auto Rec Owner Trust	10/25/2016	11,500,000.00	11,499,253.65	11,420,075.00	1.21	1.22	12/18/2020	5,024.86	(79,178.65)
<b>Asset Backed Securities Subtotal:</b>		<b>183,572,981.50</b>	<b>183,455,318.65</b>	<b>183,348,074.16</b>	<b>1.32</b>	<b>1.36</b>		<b>93,117.84</b>	<b>(107,244.49)</b>
<b>Bank Deposit</b>									
Bank Deposit	7/1/2017	29,405,823.34	29,405,823.34	29,405,823.34	1.00	1.00		13,036.53	0.00
<b>Bank Deposit Subtotal:</b>		<b>29,405,823.34</b>	<b>29,405,823.34</b>	<b>29,405,823.34</b>	<b>1.00</b>	<b>1.00</b>		<b>13,036.53</b>	<b>0.00</b>
<b>Collateralized CDs</b>									
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	13,781.75	0.00
Torrey Pines Bank	09/26/2016	5,000,000.00	5,000,000.00	5,000,000.00	0.62	0.62	09/26/2017	509.26	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	1,544.04	0.00
<b>Collateralized CDs Subtotal:</b>		<b>45,000,000.00</b>	<b>45,000,000.00</b>	<b>45,000,000.00</b>	<b>0.82</b>	<b>0.82</b>		<b>15,835.05</b>	<b>0.00</b>
<b>Commerical Paper</b>									
Fortis/BNP Paribas Bank	03/22/2017	25,000,000.00	25,000,000.00	24,890,000.00	1.20	1.22	08/01/2017	0.00	(110,000.00)
Natixis US Finance Co.	07/31/2017	325,000,000.00	325,000,000.00	324,990,250.00	1.08	1.10	08/01/2017	0.00	(9,750.00)
Prudential Funding LLC	03/22/2017	14,000,000.00	14,000,000.00	13,944,560.00	1.08	1.10	08/01/2017	0.00	(55,440.00)
Bank Tokyo-Mit UFJ NY	07/26/2017	25,000,000.00	24,992,562.50	24,988,300.00	1.19	1.21	08/10/2017	0.00	(4,262.50)
Bank Tokyo-Mit UFJ NY	07/27/2017	150,000,000.00	149,955,375.00	149,929,800.00	1.19	1.21	08/10/2017	0.00	(25,575.00)
Bank Tokyo-Mit UFJ NY	07/25/2017	50,000,000.00	49,976,666.67	49,965,000.00	1.20	1.22	08/15/2017	0.00	(11,666.67)

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund

As of July 31, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Fortis/BNP Paribas Bank	03/28/2017	25,000,000.00	24,973,750.00	24,863,500.00	1.26	1.29	08/31/2017	0.00	(110,250.00)
Toyota Motor Credit Corp	04/17/2017	75,000,000.00	74,903,479.17	74,653,875.00	1.13	1.15	09/11/2017	0.00	(249,604.17)
Bank Tokyo-Mit UFJ NY	07/26/2017	25,000,000.00	24,964,416.66	24,959,325.00	1.22	1.24	09/12/2017	0.00	(5,091.66)
ING (US) Funding LLC	05/24/2017	25,000,000.00	24,959,333.33	24,900,875.00	1.22	1.24	09/18/2017	0.00	(58,458.33)
ING (US) Funding LLC	05/18/2017	50,000,000.00	49,908,222.22	49,785,300.00	1.18	1.20	09/26/2017	0.00	(122,922.22)
Canadian Imp Bk Comm NY	03/31/2017	150,000,000.00	149,712,375.00	149,112,750.00	1.17	1.19	09/29/2017	0.00	(599,625.00)
Canadian Imp Bk Comm NY	04/10/2017	25,000,000.00	24,951,347.22	24,862,650.00	1.13	1.15	10/02/2017	0.00	(88,697.22)
Fortis/BNP Paribas Bank	07/06/2017	25,000,000.00	24,943,111.11	24,920,000.00	1.28	1.30	10/04/2017	0.00	(23,111.11)
ING (US) Funding LLC	05/12/2017	50,000,000.00	49,882,666.67	49,738,650.00	1.28	1.31	10/06/2017	0.00	(144,016.67)
Toyota Motor Credit Corp	04/10/2017	60,000,000.00	59,858,833.33	59,630,940.00	1.21	1.26	10/10/2017	0.00	(227,893.33)
Toyota Motor Credit Corp	04/11/2017	40,000,000.00	39,890,666.67	39,737,600.00	1.23	1.28	10/20/2017	0.00	(153,066.67)
American Honda Finance	04/25/2017	15,000,000.00	14,956,770.83	14,905,725.00	1.25	1.28	10/23/2017	0.00	(51,045.83)
American Honda Finance	04/25/2017	35,000,000.00	34,899,131.94	34,780,025.00	1.25	1.28	10/23/2017	0.00	(119,106.94)
Credit Agricole CIB	05/31/2017	25,000,000.00	24,923,125.00	24,870,150.00	1.23	1.25	10/30/2017	0.00	(52,975.00)
Canadian Imp Bk Comm NY	04/06/2017	50,000,000.00	49,849,597.22	49,656,200.00	1.19	1.23	10/31/2017	0.00	(193,397.22)
Fortis/BNP Paribas Bank	04/11/2017	25,000,000.00	24,916,583.33	24,813,900.00	1.32	1.37	10/31/2017	0.00	(102,683.33)
Toyota Motor Credit Corp	04/12/2017	45,000,000.00	44,860,087.50	44,689,410.00	1.23	1.28	10/31/2017	0.00	(170,677.50)
JP Morgan	07/25/2017	50,000,000.00	49,818,125.00	49,805,000.00	1.35	1.37	11/06/2017	0.00	(13,125.00)
JP Morgan	03/30/2017	20,000,000.00	19,904,544.44	19,806,720.00	1.42	1.48	11/30/2017	0.00	(97,824.44)
Toyota Motor Credit Corp	04/17/2017	50,000,000.00	49,784,888.89	49,596,400.00	1.28	1.33	11/30/2017	0.00	(188,488.89)
Fortis/BNP Paribas Bank	04/05/2017	25,000,000.00	24,878,000.00	24,760,000.00	1.44	1.50	12/01/2017	0.00	(118,000.00)
Fortis/BNP Paribas Bank	04/05/2017	30,000,000.00	29,853,600.00	29,712,000.00	1.44	1.50	12/01/2017	0.00	(141,600.00)
Fortis/BNP Paribas Bank	04/05/2017	100,000,000.00	99,492,000.00	99,020,000.00	1.44	1.50	12/06/2017	0.00	(472,000.00)
Credit Agricole CIB	06/15/2017	50,000,000.00	49,745,000.00	49,656,850.00	1.35	1.40	12/15/2017	0.00	(88,150.00)
Fortis/BNP Paribas Bank	03/31/2017	40,000,000.00	39,785,422.22	39,591,320.00	1.42	1.47	12/15/2017	0.00	(194,102.22)
JP Morgan	04/06/2017	30,000,000.00	29,818,750.00	29,677,350.00	1.45	1.51	12/29/2017	0.00	(141,400.00)
Toyota Motor Credit Corp	04/06/2017	60,000,000.00	59,662,500.00	59,399,220.00	1.35	1.40	12/29/2017	0.00	(263,280.00)
Canadian Imp Bk Comm NY	04/19/2017	24,000,000.00	23,864,480.00	23,772,960.00	1.32	1.37	01/02/2018	0.00	(91,520.00)
Fortis/BNP Paribas Bank	07/06/2017	25,000,000.00	24,847,069.44	24,821,725.00	1.43	1.46	01/02/2018	0.00	(25,344.44)
Fortis/BNP Paribas Bank	07/07/2017	25,000,000.00	24,847,069.45	24,821,725.00	1.43	1.46	01/02/2018	0.00	(25,344.45)
JP Morgan	04/26/2017	30,000,000.00	29,805,650.00	29,694,090.00	1.38	1.43	01/17/2018	0.00	(111,560.00)
Toyota Motor Credit Corp	04/26/2017	50,000,000.00	49,683,125.00	49,501,250.00	1.35	1.40	01/17/2018	0.00	(181,875.00)
Toyota Motor Credit Corp	04/26/2017	25,000,000.00	24,841,562.50	24,750,625.00	1.35	1.40	01/17/2018	0.00	(90,937.50)
Toyota Motor Credit Corp	04/26/2017	25,000,000.00	24,841,562.50	24,750,625.00	1.35	1.40	01/17/2018	0.00	(90,937.50)

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund

As of July 31, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Credit Agricole CIB	05/26/2017	25,000,000.00	24,822,388.89	24,760,500.00	1.39	1.45	02/01/2018	0.00	(61,888.89)
Credit Agricole CIB	05/30/2017	25,000,000.00	24,823,666.67	24,760,500.00	1.38	1.44	02/01/2018	0.00	(63,166.67)
Credit Agricole CIB	05/26/2017	25,000,000.00	24,815,277.78	24,752,950.00	1.40	1.46	02/07/2018	0.00	(62,327.78)
Credit Agricole CIB	05/30/2017	25,000,000.00	24,816,597.22	24,752,950.00	1.39	1.45	02/07/2018	0.00	(63,647.22)
Credit Agricole CIB	05/30/2017	25,000,000.00	24,810,416.67	24,749,150.00	1.40	1.46	02/12/2018	0.00	(61,266.67)
Credit Agricole CIB	05/25/2017	25,000,000.00	24,804,368.06	24,736,825.00	1.43	1.49	02/14/2018	0.00	(67,543.06)
Credit Agricole CIB	05/30/2017	25,000,000.00	24,795,430.56	24,732,850.00	1.43	1.49	02/23/2018	0.00	(62,580.56)
Credit Agricole CIB	06/15/2017	50,000,000.00	49,556,944.45	49,462,250.00	1.45	1.51	03/09/2018	0.00	(94,694.45)
JP Morgan	07/11/2017	25,000,000.00	24,750,000.00	24,728,125.00	1.50	1.56	03/29/2018	0.00	(21,875.00)
JP Morgan	07/21/2017	25,000,000.00	24,728,409.72	24,716,875.00	1.51	1.57	04/17/2018	0.00	(11,534.72)
<b>Commerical Paper Subtotal:</b>		<b>2,268,000,000.00</b>	<b>2,260,474,950.83</b>	<b>2,254,879,620.00</b>	<b>1.26</b>	<b>1.28</b>		<b>0.00</b>	<b>(5,595,330.83)</b>
<b>FDIC CDs</b>									
Pacific Commerce Bank	02/12/2017	250,000.00	250,000.00	250,000.00	0.71	0.72	08/12/2017	98.60	0.00
East West Bank	02/16/2017	250,000.00	250,000.00	250,000.00	0.70	0.71	08/15/2017	145.83	0.00
Torrey Pines Bank	09/03/2016	99,500.00	99,500.00	99,500.00	0.63	0.63	09/01/2017	49.80	0.00
SD Private Bank	10/24/2016	250,000.00	250,000.00	250,000.00	0.70	0.70	10/24/2017	46.21	0.00
<b>FDIC CDs Subtotal:</b>		<b>849,500.00</b>	<b>849,500.00</b>	<b>849,500.00</b>	<b>0.70</b>	<b>0.70</b>		<b>340.44</b>	<b>0.00</b>
<b>Federal Agency</b>									
Federal Home Loan Bank	04/08/2016	15,000,000.00	15,001,061.10	14,995,950.00	0.75	0.66	08/28/2017	47,812.50	(5,111.10)
Federal Home Loan Bank	09/20/2012	35,000,000.00	34,996,168.60	34,985,300.00	0.75	0.86	09/08/2017	104,270.84	(10,868.60)
Federal Farm Credit Bank	09/14/2015	25,000,000.00	25,000,000.00	24,990,500.00	0.78	0.78	09/14/2017	74,208.33	(9,500.00)
Federal Home Loan Mtg Corp	11/18/2015	19,000,000.00	19,003,416.04	18,995,820.00	1.00	0.89	09/29/2017	64,388.89	(7,596.04)
Federal Farm Credit Bank	11/18/2015	21,000,000.00	20,989,601.41	20,981,520.00	0.65	0.90	10/13/2017	40,950.00	(8,081.41)
Federal National Mtg Assn	11/27/2013	40,000,000.00	39,981,902.06	39,977,600.00	0.88	1.07	10/26/2017	92,361.11	(4,302.06)
Federal Home Loan Bank	10/14/2015	35,000,000.00	35,434,705.58	35,397,250.00	5.00	0.74	11/17/2017	359,722.22	(37,455.58)
Federal Farm Credit Bank	02/20/2015	20,000,000.00	20,000,000.00	19,989,600.00	1.11	1.11	02/20/2018	99,283.33	(10,400.00)
Federal Home Loan Mtg Corp	02/26/2014	30,000,000.00	29,930,555.48	29,943,600.00	0.88	1.27	03/07/2018	105,000.00	13,044.52
Federal National Mtg Assn	01/22/2014	15,000,000.00	14,923,686.66	14,953,350.00	0.88	1.53	05/21/2018	25,520.83	29,663.34
Federal Home Loan Mtg Corp	02/27/2014	25,000,000.00	25,750,686.93	25,777,750.00	4.88	1.30	06/13/2018	162,500.00	27,063.07
Federal National Mtg Assn	02/19/2016	35,000,000.00	35,086,388.52	34,943,300.00	1.13	0.87	07/20/2018	12,031.25	(143,088.52)
Federal Home Loan Mtg Corp	10/27/2015	25,000,000.00	25,000,000.00	24,895,250.00	1.00	1.00	07/27/2018	2,777.78	(104,750.00)
Federal Home Loan Bank	08/14/2015	25,000,000.00	25,021,240.28	24,968,500.00	1.20	1.12	08/14/2018	139,166.67	(52,740.28)

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund As of July 31, 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	35,058,023.46	34,925,100.00	1.13	0.97	09/14/2018	149,843.75	(132,923.46)
Federal National Mtg Assn	01/21/2014	30,000,000.00	30,072,153.31	30,196,200.00	1.88	1.65	09/18/2018	207,812.50	124,046.69
Federal National Mtg Assn	01/21/2014	30,000,000.00	29,960,905.84	30,111,000.00	1.63	1.73	11/27/2018	86,666.67	150,094.16
Federal Home Loan Mtg Corp	06/06/2016	25,000,000.00	25,000,000.00	24,808,500.00	1.25	1.25	06/06/2019	47,743.06	(191,500.00)
Federal Home Loan Bank	06/22/2016	25,000,000.00	25,290,199.86	25,092,250.00	1.63	0.99	06/14/2019	53,038.19	(197,949.86)
Federal National Mtg Assn	07/08/2015	20,000,000.00	20,143,821.94	20,132,000.00	1.75	1.36	06/20/2019	39,861.11	(11,821.94)
Federal Home Loan Mtg Corp	06/27/2016	25,000,000.00	25,166,750.45	24,929,750.00	1.25	0.91	08/01/2019	156,250.00	(237,000.45)
Federal Farm Credit Bank	08/26/2016	50,000,000.00	50,000,000.00	49,345,000.00	1.00	1.00	08/26/2019	215,277.78	(655,000.00)
Federal Home Loan Mtg Corp	11/21/2014	25,000,000.00	24,722,991.16	24,889,500.00	1.25	1.79	10/02/2019	103,298.61	166,508.84
Federal Home Loan Bank	05/03/2017	15,000,000.00	14,975,808.55	14,974,650.00	1.38	1.45	11/15/2019	43,541.66	(1,158.55)
Federal Home Loan Bank	01/09/2015	20,000,000.00	20,349,022.23	20,418,800.00	2.38	1.61	12/13/2019	63,333.33	69,777.77
Federal Home Loan Bank	05/03/2017	20,000,000.00	20,418,386.38	20,418,800.00	2.38	1.47	12/13/2019	63,333.33	413.62
Federal Home Loan Mtg Corp	05/19/2015	25,000,000.00	24,856,388.89	24,899,500.00	1.38	1.59	05/01/2020	85,937.50	43,111.11
Federal Home Loan Bank	09/21/2016	25,000,000.00	25,097,102.69	24,781,500.00	1.38	1.26	02/18/2021	155,642.36	(315,602.69)
Federal Home Loan Bank	02/14/2017	25,000,000.00	24,653,114.09	24,781,500.00	1.38	1.78	02/18/2021	155,642.36	128,385.91
Federal Home Loan Bank	02/17/2017	25,000,000.00	25,000,000.00	24,994,750.00	1.82	1.82	03/17/2021	169,361.11	(5,250.00)
Federal National Mtg Assn	06/17/2016	15,000,000.00	15,007,279.56	14,773,950.00	1.25	1.24	05/06/2021	44,270.83	(233,329.56)
Federal National Mtg Assn	09/21/2016	25,000,000.00	24,943,439.94	24,623,250.00	1.25	1.31	05/06/2021	73,784.73	(320,189.94)
Federal Home Loan Bank	07/14/2016	15,000,000.00	15,372,788.32	15,074,700.00	1.88	1.21	06/11/2021	39,062.50	(298,088.32)
Federal Home Loan Bank	08/04/2016	35,000,000.00	34,881,922.98	34,215,300.00	1.13	1.21	07/14/2021	18,593.75	(666,622.98)
Federal Home Loan Mtg Corp	10/05/2016	20,000,000.00	19,806,477.96	19,505,600.00	1.13	1.37	08/12/2021	105,625.00	(300,877.96)
Federal National Mtg Assn	09/21/2016	35,000,000.00	34,853,987.77	34,320,300.00	1.25	1.36	08/17/2021	199,305.56	(533,687.77)
Federal National Mtg Assn	11/08/2016	35,000,000.00	34,902,565.46	34,451,900.00	1.38	1.44	10/07/2021	152,395.83	(450,665.46)
Federal Home Loan Bank	03/27/2017	25,000,000.00	25,248,906.95	25,439,500.00	2.25	2.02	03/11/2022	193,750.00	190,593.05
Federal Home Loan Bank	10/05/2015	25,000,000.00	25,000,000.00	24,973,750.00	0.73	0.73	10/05/2017	58,805.56	(26,250.00)
Federal Home Loan Bank	03/28/2016	25,000,000.00	25,000,000.00	24,959,250.00	1.05	1.05	09/28/2018	89,687.50	(40,750.00)
Federal Home Loan Mtg Corp	02/23/2016	25,000,000.00	25,000,000.00	24,898,250.00	1.05	1.05	11/23/2018	49,583.33	(101,750.00)
Federal Home Loan Mtg Corp	07/25/2016	25,000,000.00	25,000,000.00	24,865,750.00	1.00	1.00	01/25/2019	4,166.67	(134,250.00)
Federal Farm Credit Bank	10/19/2016	20,000,000.00	20,000,000.00	19,909,400.00	1.17	1.17	05/16/2019	48,750.00	(90,600.00)
Federal Home Loan Mtg Corp	07/26/2016	25,000,000.00	25,000,000.00	24,640,500.00	1.07	1.07	07/26/2019	3,715.28	(359,500.00)
Federal Home Loan Mtg Corp	08/23/2016	25,000,000.00	25,000,000.00	24,628,750.00	1.15	1.15	08/23/2019	126,180.56	(371,250.00)
Federal Farm Credit Bank	12/06/2016	25,000,000.00	25,000,000.00	24,903,750.00	1.48	1.63	09/06/2019	149,027.78	(96,250.00)
Federal National Mtg Assn	09/13/2016	50,000,000.00	50,000,000.00	49,382,000.00	1.15	1.15	09/13/2019	220,416.67	(618,000.00)
Federal Home Loan Mtg Corp	03/30/2016	25,000,000.00	25,000,000.00	24,923,500.00	1.40	1.40	09/30/2019	117,638.89	(76,500.00)

# INVESTMENT INVENTORY - MARKET VALUE

## •San Diego Pooled Money Fund

•As of July 31, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal National Mtg Assn	10/04/2016	25,000,000.00	25,000,000.00	24,711,750.00	1.20	1.20	10/04/2019	97,500.00	(288,250.00)
Federal Farm Credit Bank	12/27/2016	25,000,000.00	25,000,000.00	25,006,250.00	1.70	1.70	12/27/2019	40,138.89	6,250.00
Federal National Mtg Assn	03/30/2016	25,000,000.00	25,000,000.00	24,891,500.00	1.38	1.38	12/30/2019	29,600.69	(108,500.00)
Federal Home Loan Mtg Corp	07/28/2016	50,000,000.00	50,000,000.00	49,382,500.00	1.10	1.10	01/28/2020	4,583.33	(617,500.00)
Federal Farm Credit Bank	02/27/2017	21,870,000.00	21,870,000.00	21,877,435.80	1.71	1.71	02/27/2020	159,979.05	7,435.80
Federal Farm Credit Bank	06/29/2016	25,000,000.00	25,000,000.00	24,790,250.00	1.42	1.42	06/29/2020	31,555.56	(209,750.00)
Federal Farm Credit Bank	11/09/2016	25,000,000.00	25,000,000.00	24,459,000.00	1.36	1.36	11/09/2020	77,444.44	(541,000.00)
Federal Farm Credit Bank	07/25/2017	20,000,000.00	20,034,878.19	20,031,800.00	2.07	2.03	05/09/2022	6,900.00	(3,078.19)
Federal National Mtg Assn	03/11/2016	25,000,000.00	25,000,000.00	24,906,250.00	1.30	1.30	03/15/2019	122,777.77	(93,750.00)
Federal Farm Credit Bank	03/18/2016	25,000,000.00	25,000,000.00	24,908,500.00	1.28	1.28	03/21/2019	115,555.55	(91,500.00)
Federal National Mtg Assn	12/27/2012	35,000,000.00	34,995,031.94	34,944,350.00	0.88	0.91	12/27/2017	28,923.61	(50,681.94)
Federal National Mtg Assn	04/30/2013	50,000,000.00	49,997,384.72	49,867,000.00	1.00	1.01	04/30/2018	126,388.89	(130,384.72)
Federal National Mtg Assn	04/30/2013	50,000,000.00	50,000,000.00	49,867,000.00	1.00	1.00	04/30/2018	126,388.89	(133,000.00)
Federal National Mtg Assn	05/16/2013	25,000,000.00	24,988,125.70	24,933,500.00	1.00	1.07	04/30/2018	63,194.44	(54,625.70)
Federal Home Loan Mtg Corp	09/29/2015	25,000,000.00	25,000,000.00	24,928,750.00	1.05	1.05	06/29/2018	23,333.33	(71,250.00)
Federal Home Loan Mtg Corp	10/28/2016	25,000,000.00	25,000,000.00	24,900,500.00	1.05	1.05	10/26/2018	69,270.83	(99,500.00)
Federal Home Loan Mtg Corp	06/14/2016	47,400,000.00	47,400,000.00	47,242,632.00	1.25	1.25	12/14/2018	77,354.17	(157,368.00)
Federal National Mtg Assn	03/22/2016	27,135,000.00	27,135,000.00	27,039,756.15	1.27	1.30	02/26/2019	148,375.69	(95,243.85)
Federal National Mtg Assn	09/30/2016	35,000,000.00	34,984,342.54	34,710,550.00	1.13	1.15	09/09/2019	155,312.50	(273,792.54)
Federal National Mtg Assn	10/28/2016	25,000,000.00	25,000,000.00	24,712,500.00	1.30	1.30	10/28/2019	83,958.33	(287,500.00)
Federal Home Loan Mtg Corp	04/13/2017	25,000,000.00	25,000,000.00	25,007,750.00	1.80	1.80	04/13/2020	135,000.00	7,750.00
Federal Home Loan Mtg Corp	04/13/2017	25,000,000.00	25,000,000.00	25,007,750.00	1.80	1.80	04/13/2020	135,000.00	7,750.00
Federal Home Loan Mtg Corp	07/05/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.75	1.75	06/29/2020	31,597.22	0.00
Federal Home Loan Mtg Corp	07/13/2017	20,000,000.00	20,000,000.00	20,001,000.00	1.85	1.85	07/13/2020	18,500.00	1,000.00
Federal Home Loan Mtg Corp	07/13/2017	5,000,000.00	5,000,000.00	5,000,250.00	1.85	1.85	07/13/2020	4,625.00	250.00
Federal Home Loan Mtg Corp	06/28/2017	7,900,000.00	7,900,000.00	7,900,158.00	2.00	2.00	05/28/2021	14,483.33	158.00
Federal National Mtg Assn	12/21/2016	25,000,000.00	25,000,000.00	24,940,000.00	2.05	2.05	12/21/2021	56,944.44	(60,000.00)
Federal National Mtg Assn	02/14/2017	35,000,000.00	35,000,000.00	35,000,700.00	2.25	2.25	02/14/2022	365,312.50	700.00
Federal National Mtg Assn	02/28/2017	25,000,000.00	25,000,000.00	25,000,750.00	2.30	2.30	02/28/2022	244,375.00	750.00
Federal Home Loan Mtg Corp	06/29/2017	15,000,000.00	14,996,316.67	14,965,050.00	2.13	2.13	06/29/2022	28,333.33	(31,266.67)
Federal Home Loan Bank	07/28/2017	21,000,000.00	20,984,276.37	20,974,800.00	2.16	2.18	07/20/2022	3,780.00	(9,476.37)
Federal Home Loan Mtg Corp	07/12/2016	25,000,000.00	25,000,000.00	24,862,500.00	1.25	2.02	07/12/2021	16,493.06	(137,500.00)
Federal Home Loan Mtg Corp	07/20/2016	25,000,000.00	25,000,000.00	24,559,500.00	1.25	1.61	07/20/2021	9,548.61	(440,500.00)
Federal National Mtg Assn	07/20/2016	14,500,000.00	14,500,000.00	14,233,635.00	1.25	1.61	07/20/2021	5,538.19	(266,365.00)

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund

As of July 31, 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	07/27/2016	25,000,000.00	25,000,000.00	24,585,500.00	1.35	1.61	07/27/2021	3,750.00	(414,500.00)
Federal National Mtg Assn	07/27/2016	25,000,000.00	25,000,000.00	24,844,750.00	1.13	1.89	07/27/2021	3,125.00	(155,250.00)
Federal National Mtg Assn	07/27/2016	14,445,000.00	14,445,000.00	14,166,644.85	1.25	1.48	07/27/2021	2,006.25	(278,355.15)
Federal Home Loan Mtg Corp	08/03/2016	25,000,000.00	25,000,000.00	24,778,000.00	1.00	1.93	08/03/2021	123,611.11	(222,000.00)
Federal Home Loan Mtg Corp	09/07/2016	25,000,000.00	25,000,000.00	24,810,000.00	1.00	1.86	09/07/2021	100,000.00	(190,000.00)
Federal Home Loan Mtg Corp	09/30/2016	20,000,000.00	20,000,000.00	19,807,000.00	1.15	1.80	09/30/2021	77,305.56	(193,000.00)
Federal Home Loan Mtg Corp	09/30/2016	12,000,000.00	12,000,000.00	11,929,320.00	1.50	1.68	09/30/2021	60,500.00	(70,680.00)
Federal Home Loan Mtg Corp	10/07/2016	25,000,000.00	25,000,000.00	24,965,000.00	1.00	1.98	10/07/2021	79,166.67	(35,000.00)
Federal Home Loan Mtg Corp	10/28/2016	50,000,000.00	50,000,000.00	49,464,000.00	1.25	1.98	10/28/2021	161,458.33	(536,000.00)
Federal Home Loan Bank	12/21/2016	25,000,000.00	25,000,000.00	24,978,250.00	1.80	2.14	12/21/2021	50,000.00	(21,750.00)
Federal Home Loan Mtg Corp	02/24/2017	50,000,000.00	50,000,000.00	50,005,500.00	2.00	2.50	02/24/2022	436,111.11	5,500.00
Federal Home Loan Mtg Corp	07/12/2017	40,000,000.00	39,932,717.78	40,005,600.00	2.00	2.28	07/12/2022	42,222.22	72,882.22
Federal Home Loan Mtg Corp	07/27/2017	6,132,000.00	6,132,000.00	6,124,764.24	2.05	2.22	07/27/2022	1,396.73	(7,235.76)
<b>Federal Agency Subtotal:</b>		<b>2,507,382,000.00</b>	<b>2,509,196,524.36</b>	<b>2,497,013,436.04</b>	<b>1.43</b>	<b>1.42</b>		<b>8,620,057.13</b>	<b>(12,183,088.32)</b>
<b>Money Market Accounts</b>									
BlackRock	06/01/2015	1,000,000.00	1,000,000.00	1,000,000.00	0.64	0.64		732.97	0.00
Fidelity Government Fund	06/21/2016	46,000,000.00	46,000,000.00	46,000,000.00	0.69	0.69		46,303.03	0.00
Federated Government Fund	06/30/2016	1,200,000.00	1,200,000.00	1,200,000.00	0.69	0.69		17,444.15	0.00
Morgan Stanley	06/01/2015	1,800,000.00	1,800,000.00	1,800,000.00	0.65	0.65		1,476.65	0.00
<b>Money Market Accounts Subtotal:</b>		<b>50,000,000.00</b>	<b>50,000,000.00</b>	<b>50,000,000.00</b>	<b>0.69</b>	<b>0.69</b>		<b>65,956.80</b>	<b>0.00</b>
<b>Negotiable CDs</b>									
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	111,312.50	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	293,385.42	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	191,388.89	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	449,055.56	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	106,437.50	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	76,555.56	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	114,833.33	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	35,583.33	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	35,583.33	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	381,500.00	0.00
Cooperatieve Rabobank	09/21/2016	25,000,000.00	25,000,000.00	25,000,000.00	1.39	1.41	09/15/2017	303,097.22	0.00

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund

As of July 31, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
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	70,000.00	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	56,444.44	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	380,222.22	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	94,812.50	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	305,277.78	0.00
Oversea-Chinese Banking	07/21/2017	50,000,000.00	50,000,000.00	50,000,000.00	1.32	1.33	10/30/2017	20,090.28	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	212,666.67	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	299,988.89	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	305,277.78	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	514,891.67	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	216,125.00	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	174,200.00	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	96,250.00	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	151,377.78	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	40,733.33	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	290,937.50	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	100,111.11	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	190,611.11	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	75,650.00	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	75,472.22	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	122,500.00	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	62,270.83	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	14,680.56	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	71,041.67	0.00
Credit Agricole CIB	06/22/2017	50,000,000.00	50,004,537.33	50,000,000.00	1.58	1.59	06/29/2018	87,777.78	(4,537.33)
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	42,520.83	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	60,666.67	0.00
BNP Paribas SF	07/24/2017	900,000.00	900,000.00	900,000.00	1.60	1.62	07/24/2018	320.00	0.00
BNP Paribas SF	07/27/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.60	1.62	07/27/2018	5,555.56	0.00
<b>Negotiable CDs Subtotal:</b>		<b>1,740,900,000.00</b>	<b>1,740,904,537.33</b>	<b>1,740,900,000.00</b>	<b>1.31</b>	<b>1.31</b>		<b>6,237,206.82</b>	<b>(4,537.33)</b>
<b>Repurchase Agreements</b>									
Wells Fargo Bank NA	06/30/2015	0.00	0.00	0.00	0.00	0.00		0.00	0.00
<b>Repurchase Agreements Subtotal:</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>		<b>0.00</b>	<b>0.00</b>



# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund As of July 31, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
<b>Supranational Callable</b>									
Intl Bank For Recon and Dev	08/22/2016	24,350,000.00	24,348,570.44	24,350,000.00	1.12	1.12	12/03/2018	45,453.33	1,429.56
Intl Bank For Recon and Dev	04/26/2016	25,000,000.00	25,000,000.00	24,813,500.00	1.25	1.25	04/26/2019	82,465.28	(186,500.00)
Intl Bank For Recon and Dev	04/26/2016	25,000,000.00	25,000,000.00	24,813,500.00	1.25	1.25	04/26/2019	82,465.28	(186,500.00)
Intl Bank For Recon and Dev	09/30/2016	25,000,000.00	25,000,000.00	24,807,250.00	1.20	1.20	09/30/2019	100,833.33	(192,750.00)
Intl Bank For Recon and Dev	09/30/2016	25,000,000.00	25,000,000.00	24,807,250.00	1.20	1.20	09/30/2019	100,833.33	(192,750.00)
Intl Bank For Recon and Dev	11/10/2016	25,000,000.00	25,000,000.00	24,788,750.00	1.30	1.30	10/25/2019	86,666.67	(211,250.00)
Intl Bank For Recon and Dev	05/12/2017	35,000,000.00	34,709,995.47	34,704,250.00	1.30	1.68	10/25/2019	99,847.22	(5,745.47)
Intl Bank For Recon and Dev	10/30/2015	25,000,000.00	25,000,000.00	24,499,000.00	1.00	1.00	10/15/2020	73,694.44	(501,000.00)
Intl Bank For Recon and Dev	12/28/2016	7,000,000.00	6,993,828.04	6,995,100.00	2.10	2.15	12/28/2021	14,848.08	1,271.96
<b>Supranational Callable Subtotal:</b>		<b>216,350,000.00</b>	<b>216,052,393.95</b>	<b>214,578,600.00</b>	<b>1.24</b>	<b>1.30</b>		<b>687,106.96</b>	<b>(1,473,793.95)</b>
								0.00	
<b>Supranationals</b>									
Intl Bank For Recon and Dev	06/23/2015	25,000,000.00	24,999,728.54	24,994,000.00	1.00	1.00	11/15/2017	52,777.78	(5,728.54)
Intl Bank For Recon and Dev	06/23/2015	25,000,000.00	24,999,728.54	24,994,000.00	1.00	1.00	11/15/2017	52,777.78	(5,728.54)
Intl Bank For Recon and Dev	06/23/2015	25,000,000.00	24,999,728.54	24,994,000.00	1.00	1.00	11/15/2017	52,777.78	(5,728.54)
Inter-American Development Bk	02/01/2017	50,000,000.00	49,893,544.55	49,864,500.00	0.88	1.22	03/15/2018	165,277.78	(29,044.55)
Intl Bank For Recon and Dev	04/30/2015	50,000,000.00	49,976,136.00	49,866,500.00	1.00	1.06	06/15/2018	63,888.89	(109,636.00)
Intl Bank For Recon and Dev	09/21/2016	22,000,000.00	21,987,666.63	21,899,460.00	0.88	0.93	07/19/2018	6,196.67	(88,206.63)
Intl Bank For Recon and Dev	10/07/2015	25,000,000.00	24,983,283.86	24,881,000.00	1.00	1.06	10/05/2018	80,555.56	(102,283.86)
Intl Bank For Recon and Dev	12/23/2016	25,000,000.00	24,666,075.90	24,755,750.00	1.13	1.72	11/27/2019	49,875.00	89,674.10
Intl Bank For Recon and Dev	01/04/2017	25,000,000.00	24,700,226.27	24,755,750.00	1.13	1.66	11/27/2019	49,875.00	55,523.73
Intl Bank For Recon and Dev	04/06/2017	25,000,000.00	25,147,852.47	25,154,000.00	1.88	1.97	04/21/2020	149,739.58	6,147.53
Intl Bank For Recon and Dev	04/20/2017	25,000,000.00	25,214,856.61	25,154,000.00	1.88	1.86	04/21/2020	131,510.41	(60,856.61)
Inter-American Development Bk	04/12/2017	50,000,000.00	49,893,136.49	49,954,500.00	1.63	1.70	05/12/2020	246,006.94	61,363.51
International Finance Corp	07/20/2016	25,000,000.00	24,900,168.47	24,301,750.00	1.13	1.23	07/20/2021	7,765.00	(598,418.47)
International Finance Corp	10/07/2016	12,500,000.00	12,387,413.38	12,150,875.00	1.13	1.36	07/20/2021	4,750.63	(236,538.38)
Intl Bank For Recon and Dev	11/23/2016	10,000,000.00	10,000,000.00	9,861,500.00	1.75	1.77	11/23/2021	34,513.89	(138,500.00)
<b>Supranationals Subtotal:</b>		<b>419,500,000.00</b>	<b>418,749,546.25</b>	<b>417,581,585.00</b>	<b>1.20</b>	<b>1.35</b>		<b>1,148,288.69</b>	<b>(1,167,961.25)</b>
<b>Treasury Coupon Securities</b>									
U.S. Treasury	12/24/2014	15,000,000.00	15,009,926.89	15,011,100.00	1.88	1.05	08/31/2017	117,697.01	1,173.11
U.S. Treasury	02/29/2016	45,000,000.00	45,040,535.35	45,033,300.00	1.88	0.77	08/31/2017	353,091.03	(7,235.35)

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund As of July 31, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
U.S. Treasury	09/04/2015	22,000,000.00	22,007,400.82	21,998,460.00	1.00	0.72	09/15/2017	83,097.83	(8,940.82)
U.S. Treasury	06/07/2013	15,000,000.00	15,036,730.30	15,028,500.00	1.88	0.87	10/31/2017	71,076.77	(8,230.30)
U.S. Treasury	04/06/2016	10,000,000.00	10,028,536.76	10,019,000.00	1.88	0.72	10/31/2017	47,384.51	(9,536.76)
U.S. Treasury	05/20/2015	10,000,000.00	10,046,039.27	10,037,100.00	2.25	0.84	11/30/2017	38,114.75	(8,939.27)
U.S. Treasury	04/06/2016	15,000,000.00	15,075,601.48	15,055,650.00	2.25	0.72	11/30/2017	57,172.13	(19,951.48)
U.S. Treasury	04/06/2016	10,000,000.00	10,010,057.65	9,995,100.00	1.00	0.73	12/15/2017	12,841.53	(14,957.65)
U.S. Treasury	01/07/2013	15,000,000.00	14,996,180.93	14,975,850.00	0.75	0.81	12/31/2017	9,782.61	(20,330.93)
U.S. Treasury	04/06/2016	10,000,000.00	10,006,432.97	9,987,100.00	0.88	0.73	01/15/2018	4,042.12	(19,332.97)
U.S. Treasury	12/24/2014	15,000,000.00	15,103,160.65	15,107,850.00	2.63	1.22	01/31/2018	1,069.97	4,689.35
U.S. Treasury	06/07/2013	15,000,000.00	14,982,317.72	14,962,500.00	0.75	0.96	02/28/2018	47,078.80	(19,817.72)
U.S. Treasury	06/07/2013	15,000,000.00	14,999,121.58	14,969,550.00	1.00	1.01	05/31/2018	25,409.84	(29,571.58)
U.S. Treasury	06/22/2016	25,000,000.00	25,077,314.57	24,976,500.00	1.13	0.77	06/15/2018	36,116.80	(100,814.57)
U.S. Treasury	02/12/2014	15,000,000.00	15,002,224.41	15,015,900.00	1.38	1.36	07/31/2018	560.46	13,675.59
U.S. Treasury	11/13/2013	15,000,000.00	15,018,098.18	15,035,700.00	1.50	1.38	08/31/2018	94,157.61	17,601.82
U.S. Treasury	12/05/2013	10,000,000.00	9,974,562.40	9,994,500.00	1.25	1.45	11/30/2018	21,174.86	19,937.60
U.S. Treasury	02/20/2014	15,000,000.00	14,942,572.93	14,985,300.00	1.25	1.52	01/31/2019	509.51	42,727.07
U.S. Treasury	04/17/2014	15,000,000.00	14,993,315.33	15,072,150.00	1.63	1.65	03/31/2019	81,915.98	78,834.67
U.S. Treasury	02/14/2017	40,000,000.00	40,231,209.32	40,193,600.00	1.63	1.29	04/30/2019	164,266.30	(37,609.32)
U.S. Treasury	06/16/2014	15,000,000.00	14,947,019.60	15,043,350.00	1.50	1.70	05/31/2019	38,114.75	96,330.40
U.S. Treasury	06/27/2016	25,000,000.00	25,338,388.05	25,072,250.00	1.50	0.75	05/31/2019	63,524.59	(266,138.05)
U.S. Treasury	11/08/2016	40,000,000.00	40,520,422.72	40,206,400.00	1.63	0.94	06/30/2019	56,521.74	(314,022.72)
U.S. Treasury	07/15/2016	10,000,000.00	9,992,115.09	9,883,600.00	0.75	0.79	07/15/2019	3,464.67	(108,515.09)
U.S. Treasury	08/21/2014	15,000,000.00	14,997,160.23	15,077,400.00	1.63	1.64	07/31/2019	662.36	80,239.77
U.S. Treasury	12/09/2016	42,000,000.00	42,272,949.62	42,216,720.00	1.63	1.29	07/31/2019	1,854.62	(56,229.62)
U.S. Treasury	10/24/2014	15,000,000.00	15,077,576.57	15,118,950.00	1.75	1.50	09/30/2019	88,217.21	41,373.43
U.S. Treasury	12/08/2014	15,000,000.00	14,938,288.02	15,034,650.00	1.50	1.69	11/30/2019	38,114.75	96,361.98
U.S. Treasury	01/09/2015	15,000,000.00	15,042,663.48	15,075,600.00	1.63	1.50	12/31/2019	21,195.65	32,936.52
U.S. Treasury	02/12/2016	20,000,000.00	20,161,952.75	19,978,200.00	1.38	1.04	01/31/2020	747.28	(183,752.75)
U.S. Treasury	04/09/2015	10,000,000.00	9,975,702.12	9,953,500.00	1.25	1.35	02/29/2020	52,309.78	(22,202.12)
U.S. Treasury	02/12/2016	20,000,000.00	20,156,349.37	19,965,600.00	1.38	1.06	02/29/2020	115,081.52	(190,749.37)
U.S. Treasury	04/09/2015	10,000,000.00	9,940,207.73	9,919,100.00	1.13	1.36	03/31/2020	37,807.38	(21,107.73)
U.S. Treasury	01/06/2017	20,000,000.00	19,921,407.66	19,962,600.00	1.38	1.53	03/31/2020	92,418.03	41,192.34
U.S. Treasury	06/05/2015	15,000,000.00	14,942,473.29	15,006,450.00	1.50	1.64	05/31/2020	38,114.75	63,976.71
U.S. Treasury	01/06/2017	20,000,000.00	19,747,169.41	19,833,600.00	1.38	1.75	01/31/2021	747.28	86,430.59

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund

As of July 31, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
U.S. Treasury	06/17/2016	35,000,000.00	35,380,635.88	34,600,650.00	1.38	1.08	05/31/2021	81,523.22	(779,985.88)
U.S. Treasury	09/07/2016	5,000,000.00	4,997,458.38	4,892,000.00	1.13	1.14	06/30/2021	4,891.30	(105,458.38)
U.S. Treasury	09/07/2016	5,000,000.00	5,212,591.32	5,104,900.00	2.25	1.15	07/31/2021	305.71	(107,691.32)
U.S. Treasury	10/06/2016	25,000,000.00	24,871,051.90	24,387,750.00	1.13	1.25	09/30/2021	94,518.44	(483,301.90)
U.S. Treasury	12/09/2016	15,000,000.00	14,951,535.20	14,994,750.00	1.75	1.83	11/30/2021	44,467.21	43,214.80
<b>Treasury Coupon Securities</b>		<b>739,000,000.00</b>	<b>740,966,457.90</b>	<b>738,782,730.00</b>	<b>1.49</b>	<b>1.16</b>		<b>2,141,162.66</b>	<b>(2,183,727.90)</b>
<b>Subtotal:</b>									
<b>Grand Total</b>		<b>8,199,960,304.84</b>	<b>8,195,055,052.61</b>	<b>8,172,339,368.54</b>	<b>1.34</b>	<b>1.32</b>		<b>19,022,108.92</b>	<b>(22,715,684.07)</b>

# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4279	Commercial Paper	Natixis US Finance	1.16	Purchase	(249,983,888.90)	07/03/2017
3917	Commercial Paper	Bank Tokyo-Mit UFJ	1.28	Redemption	50,000,000.00	07/03/2017
3630	Money Market Funds	Federated Government	0.85	Redemption	150,000,000.00	07/03/2017
3608	Money Market Funds	Fidelity Government	0.87	Redemption	126,000,000.00	07/03/2017
3919	Commercial Paper	Fortis/BNP Paribas	1.28	Redemption	200,000,000.00	07/03/2017
4280	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(219,992,850.00)	07/05/2017
4282	Federal Agencies	Federal Home Loan Mt	1.75	Purchase	(25,007,291.67)	07/05/2017
4281	Commercial Paper	Natixis US Finance	1.16	Purchase	(24,999,194.44)	07/05/2017
3935	Negotiable CD	Bank of America Corp	1.21	Redemption	40,000,000.00	07/05/2017
3931	Negotiable CD	Bank of Nova Scotia	1.25	Redemption	75,000,000.00	07/05/2017
3934	Negotiable CD	Bank of Nova Scotia	1.25	Redemption	85,000,000.00	07/05/2017
3971	Negotiable CD	Bank of Nova Scotia	1.23	Redemption	25,000,000.00	07/05/2017
3630	Money Market Funds	Federated Government	0.86	Redemption	9,000,000.00	07/05/2017
3916	Commercial Paper	JP Morgan	1.30	Redemption	350,000,000.00	07/05/2017
4279	Commercial Paper	Natixis US Finance	1.16	Redemption	250,000,000.00	07/05/2017
3962	Commercial Paper	Toyota Motor Credit	1.19	Redemption	50,000,000.00	07/05/2017
4284	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(269,991,225.00)	07/06/2017
3608	Money Market Funds	Fidelity Government	0.87	Purchase	(36,500,000.00)	07/06/2017
4283	Commercial Paper	Fortis/BNP Paribas	1.28	Purchase	(24,920,000.00)	07/06/2017
4285	Commercial Paper	Fortis/BNP Paribas	1.43	Purchase	(24,821,250.00)	07/06/2017
4280	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	220,000,000.00	07/06/2017
4281	Commercial Paper	Natixis US Finance	1.16	Redemption	25,000,000.00	07/06/2017
4034	Negotiable CD	Sumitomo Mitsui Bank	1.13	Redemption	25,000,000.00	07/06/2017
4286	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(89,991,225.00)	07/07/2017
4288	Commercial Paper	Fortis/BNP Paribas	1.43	Purchase	(24,822,243.06)	07/07/2017
4287	Commercial Paper	Natixis US Finance	1.16	Purchase	(194,981,150.01)	07/07/2017
4284	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	270,000,000.00	07/07/2017
4104	Commercial Paper	American Honda Finan	1.08	Redemption	30,000,000.00	07/07/2017
3608	Money Market Funds	Fidelity Government	0.88	Redemption	20,300,000.00	07/07/2017
4289	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(309,989,925.00)	07/10/2017
4286	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	90,000,000.00	07/10/2017
3630	Money Market Funds	Federated Government	0.86	Redemption	20,600,000.00	07/10/2017
4287	Commercial Paper	Natixis US Finance	1.16	Redemption	195,000,000.00	07/10/2017
4035	Negotiable CD	Sumitomo Mitsui Bank	1.13	Redemption	25,000,000.00	07/10/2017

# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4291	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(299,990,250.00)	07/11/2017
4290	Commercial Paper	JP Morgan	1.50	Purchase	(24,728,125.00)	07/11/2017
4289	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	310,000,000.00	07/11/2017
3630	Money Market Funds	Federated Government	0.87	Redemption	5,400,000.00	07/11/2017
3964	Negotiable CD	Royal Bank of Canada	1.21	Redemption	75,000,000.00	07/11/2017
4292	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(224,992,687.50)	07/12/2017
4294	Federal Agencies	Federal Home Loan Mt	2.00	Purchase	(39,932,000.00)	07/12/2017
3608	Money Market Funds	Fidelity Government	0.88	Purchase	(15,600,000.00)	07/12/2017
4291	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	300,000,000.00	07/12/2017
4295	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(199,993,500.00)	07/13/2017
4296	Federal Agencies	Federal Home Loan Mt	1.85	Purchase	(20,000,000.00)	07/13/2017
4297	Federal Agencies	Federal Home Loan Mt	1.85	Purchase	(5,000,000.00)	07/13/2017
4292	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	225,000,000.00	07/13/2017
3630	Money Market Funds	Federated Government	0.87	Redemption	9,700,000.00	07/13/2017
4298	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(224,978,062.50)	07/14/2017
4295	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	200,000,000.00	07/14/2017
3608	Money Market Funds	Fidelity Government	0.89	Redemption	7,000,000.00	07/14/2017
4083	Negotiable CD	Toronto Dominion NY	1.15	Redemption	50,000,000.00	07/14/2017
4299	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(24,999,187.50)	07/17/2017
4300	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(199,993,500.00)	07/17/2017
4298	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	225,000,000.00	07/17/2017
3580	Asset Backed Securities	American Honda Finan	1.13	Redemption	2,596,256.70	07/17/2017
3775	Negotiable CD	Cooperatieve Raboban	1.32	Redemption	21,000,000.00	07/17/2017
3594	Asset Backed Securities	Harley-Davidson Cred	1.09	Redemption	1,130,003.73	07/17/2017
3677	Asset Backed Securities	John Deere Owner Tru	1.09	Redemption	916,326.47	07/17/2017
3704	Asset Backed Securities	Toyota Auto Receivab	1.00	Redemption	682,093.54	07/17/2017
4302	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(219,992,850.00)	07/18/2017
4299	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	25,000,000.00	07/18/2017
4300	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	200,000,000.00	07/18/2017
3824	Asset Backed Securities	Honda Auto Rec Owner	1.04	Redemption	1,757,328.62	07/18/2017
3844	Asset Backed Securities	Honda Auto Rec Owner	1.01	Redemption	672,192.84	07/18/2017
4084	Negotiable CD	Toronto Dominion NY	1.15	Redemption	25,000,000.00	07/18/2017
4303	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(199,993,500.00)	07/19/2017
4304	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(89,997,075.00)	07/19/2017

# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4302	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	220,000,000.00	07/19/2017
4096	Commercial Paper	American Honda Finan	1.10	Redemption	75,000,000.00	07/19/2017
4305	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(219,992,850.00)	07/20/2017
4306	Commercial Paper	Natixis US Finance	1.16	Purchase	(54,998,227.78)	07/20/2017
4303	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	200,000,000.00	07/20/2017
4304	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	90,000,000.00	07/20/2017
3608	Money Market Funds	Fidelity Government	0.89	Redemption	19,400,000.00	07/20/2017
4310	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(229,977,575.00)	07/21/2017
4309	Commercial Paper	JP Morgan	1.51	Purchase	(24,716,875.00)	07/21/2017
4308	Commercial Paper	Natixis US Finance	1.16	Purchase	(29,997,100.00)	07/21/2017
4311	Negotiable CD	Oversea-Chinese Bank	1.32	Purchase	(50,000,000.00)	07/21/2017
4305	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	220,000,000.00	07/21/2017
4306	Commercial Paper	Natixis US Finance	1.16	Redemption	55,000,000.00	07/21/2017
3685	Negotiable CD	Toronto Dominion NY	1.30	Redemption	7,500,000.00	07/21/2017
4312	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(124,995,937.50)	07/24/2017
4315	Negotiable CD	BNP Paribas SF	1.60	Purchase	(900,000.00)	07/24/2017
4313	Commercial Paper	Natixis US Finance	1.16	Purchase	(109,996,455.56)	07/24/2017
4310	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	230,000,000.00	07/24/2017
4308	Commercial Paper	Natixis US Finance	1.16	Redemption	30,000,000.00	07/24/2017
4318	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(211,993,110.00)	07/25/2017
4317	Commercial Paper	Bank Tokyo-Mit UFJ	1.20	Purchase	(49,965,000.00)	07/25/2017
4316	Federal Agencies	Federal Farm Credit	2.07	Purchase	(20,122,400.00)	07/25/2017
4319	Commercial Paper	JP Morgan	1.35	Purchase	(49,805,000.00)	07/25/2017
4320	Commercial Paper	Natixis US Finance	1.16	Purchase	(99,996,777.78)	07/25/2017
4312	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	125,000,000.00	07/25/2017
1070	Federal Agencies	Federal Home Loan Mt	1.00	Redemption	20,000,000.00	07/25/2017
4313	Commercial Paper	Natixis US Finance	1.16	Redemption	110,000,000.00	07/25/2017
4321	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(24,999,187.50)	07/26/2017
4323	Commercial Paper	Bank Tokyo-Mit UFJ	1.19	Purchase	(24,987,604.17)	07/26/2017
4324	Commercial Paper	Bank Tokyo-Mit UFJ	1.22	Purchase	(24,959,333.33)	07/26/2017
4322	Commercial Paper	Natixis US Finance	1.16	Purchase	(249,991,944.45)	07/26/2017
4318	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	212,000,000.00	07/26/2017
4320	Commercial Paper	Natixis US Finance	1.16	Redemption	100,000,000.00	07/26/2017
4325	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(184,993,987.50)	07/27/2017

# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4330	Commercial Paper	Bank Tokyo-Mit UFJ	1.19	Purchase	(149,930,583.33)	07/27/2017
4329	Negotiable CD	BNP Paribas SF	1.60	Purchase	(25,000,000.00)	07/27/2017
4328	Federal Agencies	Federal Home Loan Mt	2.05	Purchase	(6,132,000.00)	07/27/2017
4326	Commercial Paper	Natixis US Finance	1.16	Purchase	(114,996,294.45)	07/27/2017
4321	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	25,000,000.00	07/27/2017
4322	Commercial Paper	Natixis US Finance	1.16	Redemption	250,000,000.00	07/27/2017
4331	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(344,966,362.50)	07/28/2017
4333	Federal Agencies	Federal Home Loan Ba	2.16	Purchase	(20,994,330.00)	07/28/2017
4332	Commercial Paper	Natixis US Finance	1.16	Purchase	(17,998,260.00)	07/28/2017
4325	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	185,000,000.00	07/28/2017
4187	Federal Agencies	Federal Home Loan Mt	1.80	Redemption	25,000,000.00	07/28/2017
4188	Federal Agencies	Federal Home Loan Mt	1.80	Redemption	25,000,000.00	07/28/2017
4189	Federal Agencies	Federal Home Loan Mt	2.30	Redemption	6,000,000.00	07/28/2017
4326	Commercial Paper	Natixis US Finance	1.16	Redemption	115,000,000.00	07/28/2017
4085	Negotiable CD	Toronto Dominion NY	1.16	Redemption	25,000,000.00	07/28/2017
4334	Commercial Paper	Natixis US Finance	1.08	Purchase	(324,990,250.00)	07/31/2017
4331	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	345,000,000.00	07/31/2017
4054	Negotiable CD	Bank of Nova Scotia	1.13	Redemption	25,000,000.00	07/31/2017
4146	Commercial Paper	Credit Agricole CIB	1.12	Redemption	50,000,000.00	07/31/2017
4056	Commercial Paper	JP Morgan	1.20	Redemption	25,000,000.00	07/31/2017
4332	Commercial Paper	Natixis US Finance	1.16	Redemption	18,000,000.00	07/31/2017
3960	Commercial Paper	Toyota Motor Credit	1.22	Redemption	25,000,000.00	07/31/2017
1246	U.S. Treasury Notes	U.S. Treasury	0.50	Redemption	15,000,000.00	07/31/2017
3383	U.S. Treasury Notes	U.S. Treasury	2.38	Redemption	15,000,000.00	07/31/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Net Transaction	29,405,823.34	07/31/2017
<b>Grand Total</b>					<b>855,471,598.81</b>	

# CONTACT US



## Dan McAllister

**San Diego County  
Treasurer-Tax Collector**

**San Diego County Administration Center**

1600 Pacific Highway, Room 101

San Diego, CA 92101

Telephone: 877-829-4732

Website: [www.sdttc.com](http://www.sdttc.com)