



# COUNTY OF SAN DIEGO INVESTMENT POOL TREASURY INVESTMENT RESULTS

**AUG  
2017**

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# SUMMARY PORTFOLIO STATISTICS

## County of San Diego Pooled Money Fund

As of August 31, 2017

	Par Value	Book Value	Market Value	% of Portfolio	Market Price	WAM	WAC	YTM	YTW	Accrued Interest	Unrealized Gain/Loss
Asset Backed Securities	175,967,707	175,850,500	175,800,360	2.28	99.905	781	-	1.372	1.372	89,670	(50,140)
Bank Deposit	42,296,185	42,296,185	42,296,185	0.55	100.000	1	-	1.000	1.000	23,780	0
Collateralized CDs	25,000,000	25,000,000	25,000,000	0.32	100.000	27	-	0.882	0.882	2,053	-
Commercial Paper Disc	2,359,000,000	2,351,633,432	2,344,388,790	30.53	99.381	93	-	1.305	1.305	-	(7,244,642)
FDIC CDs	349,500	349,500	349,500	0.00	100.000	53	-	0.680	0.680	96	-
Federal Agency - Step Up	382,077,000	382,010,851	379,879,573	4.96	99.425	1,526	45	1.930	1.412	1,042,339	(2,131,278)
Federal Agency Amer Callable	50,000,000	50,000,000	49,845,000	0.66	99.690	563	14	1.290	1.290	292,083	(155,000)
Federal Agency Berm Callable	513,435,000	513,384,061	512,381,836	6.66	99.795	678	42	1.370	1.370	1,740,120	(1,002,225)
Federal Agency Coupon Securities	945,000,000	946,746,737	944,072,150	12.29	99.908	707	56	1.252	1.252	3,671,719	(2,674,587)
Federal Agency Euro Callable	535,120,000	535,146,460	531,943,999	6.95	99.407	857	115	1.339	1.339	1,509,641	(3,202,461)
Money Market Accounts	50,000,000	50,000,000	50,000,000	0.65	100.000	1	-	0.928	0.928	42,684	-
Negotiable CDs	1,295,900,000	1,295,904,114	1,295,900,000	16.82	100.000	151	-	1.384	1.384	5,985,235	(4,114)
Supranational Callable	216,350,000	216,063,423	214,794,720	2.80	99.281	766	50	1.298	1.298	910,548	(1,268,703)
Supranationals	469,500,000	468,777,383	468,239,295	6.08	99.734	657	-	1.380	1.380	1,529,487	(538,088)
Treasury Coupon Securities	649,000,000	650,749,410	649,379,670	8.45	100.060	679	-	1.184	1.184	2,116,048	(1,369,740)
<b>Totals for August 2017</b>	<b>7,708,995,392</b>	<b>7,703,912,056</b>	<b>7,684,271,078</b>	<b>100.00</b>	<b>99.681</b>	<b>461</b>	<b>62</b>	<b>1.338</b>	<b>1.312</b>	<b>18,955,503</b>	<b>(19,640,978)</b>
<b>Totals for July 2017</b>	<b>8,199,960,305</b>	<b>8,195,065,053</b>	<b>8,172,339,369</b>	<b>100.00</b>	<b>99.665</b>	<b>462</b>	<b>80</b>	<b>1.317</b>	<b>1.293</b>	<b>19,022,029</b>	<b>(22,715,684)</b>
<b>Change From Prior Month</b>	<b>(490,964,913)</b>	<b>(491,152,997)</b>	<b>(488,068,291)</b>		<b>0.016</b>	<b>(1)</b>	<b>(18)</b>	<b>0.021</b>	<b>0.019</b>	<b>(66,526)</b>	<b>3,074,706</b>

Portfolio Effective Duration

1.10 years

	Fiscal Year		Calendar Year	
	Monthly Return	Annualized	To Date Return	To Date Annualized
Book Value	0.111%	1.306%	0.219%	1.291%
Market Value	0.111%	1.309%	0.220%	1.295%

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

# CASH FLOW ANALYSIS

## County of San Diego Pooled Money Fund

As of August 31, 2017

(\$000)

	Aug-17	Sep-17	Oct-17	Nov-17	Dec-17	Jan-18	Feb-18
Beginning Pool Book Balance	8,195,055	7,703,912	7,443,935	7,530,051	8,431,190	9,881,678	9,179,970
<b>CASH FLOW ITEMS</b>							
<b>INFLOWS:</b>							
Investment Inflows	646,895	676,100	609,040	478,850	493,600	509,000	280,000
Projected Credits/Deposits	1,133,634	899,973	1,114,500	2,037,401	3,021,000	775,477	821,052
	<b>1,780,529</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	192,895	316,000	71,000	88,850	108,600	40,000	35,000
Projected Debits	1,624,777	1,159,950	1,028,384	1,136,262	1,570,512	1,477,185	1,238,000
	<b>1,817,672</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>	(491,143)	(259,977)	86,116	901,139	1,450,488	(701,708)	(416,948)
MONTH END POOL BALANCE	7,703,912	7,443,935	7,530,051	8,431,190	9,881,678	9,179,970	8,763,022
<b>PROJECTED MONTH END LIQUIDITY</b>	<b>\$ 555,000</b>	<b>\$ 655,123</b>	<b>\$ 1,279,279</b>	<b>\$ 2,570,418</b>	<b>\$4,405,906</b>	<b>\$4,173,198</b>	<b>\$4,001,250</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 August 31, 2017

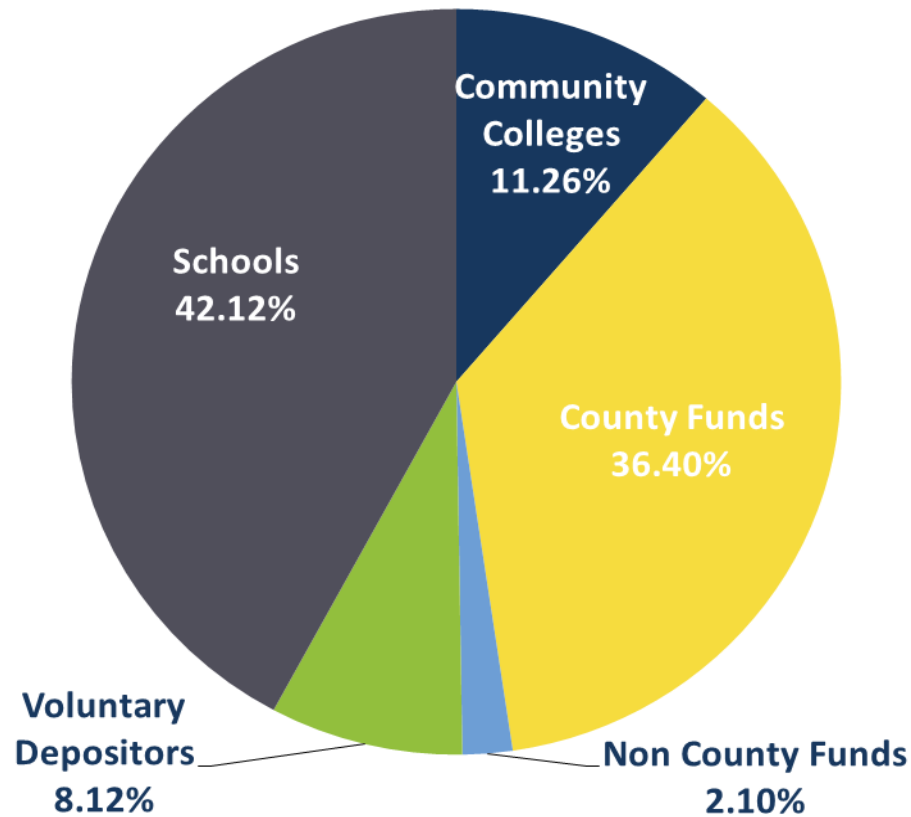
(\$000)

PARTICIPANT	FMV 06/30/17	FMV 07/31/17	FMV 08/31/17	% of Total	PARTICIPANT	FMV 06/30/17	FMV 07/31/17	FMV 08/31/17	% of Total
<b>COUNTY</b>	\$ 696,923	\$ 737,847	\$ 746,538	9.72%	Lower Sweetwater FPD	565	567	470	
<b>COUNTY - SPECIAL TRUST FUNDS</b>	2,702,274	2,120,858	2,050,987	26.69%	Metropolitan Transit System	4,462	6,596	6,299	
<b>NON-COUNTY INVESTMENT FUNDS</b>	171,791	175,223	161,182	2.10%	Mission Resource Conservation District	316	317	318	
<b>SCHOOLS - (K THRU 12)</b>	3,852,829	3,609,906	3,236,661	42.12%	North County Cemetery District	1,375	1,401	1,406	
					North County Cemetry Perpetual	1,527	1,544	1,556	
<b>COMMUNITY COLLEGES</b>					North County Cemetery	1,208	997	1,051	
San Diego	334,927	323,898	253,097	3.29%	North County Dispatch	3,601	3,231	3,918	
Grossmont	107,387	103,757	79,830	1.03%	North County Fire	3,353	2,301	1,561	
Mira Costa	47,512	42,112	34,845	0.45%	Otay Water District Investment	4,088	4,107	4,113	
Palomar	406,424	393,115	361,391	4.70%	Pine Valley FPD	952	501	331	
Southwestern	168,392	161,863	136,537	1.78%	Pomerado Cemetery District	1,872	1,792	1,777	
<b>Total Community Colleges</b>	<b>1,064,641</b>	<b>1,024,745</b>	<b>865,700</b>	<b>11.26%</b>	Ramona Cemetery District	579	545	518	
<b>SDCERA</b>	4,993	5,466	598		Ramona Cemetery Perpetual	382	383	383	
<b>SANCAL</b>	678	8,036	8,046		Rancho Santa Fe FPD	14,510	13,257	12,313	
<b>SANDAG</b>	30,694	32,969	34,024		Rincon del Diablo Municipal Water District	3,039	3,045	3,049	
<b>CITIES</b>					San Diego Housing Commission	17,165	17,201	17,225	
Chula Vista	87,631	149,368	131,633		San Diego Geographic Information Source	417	413	621	
Del Mar	3,077	3,083	2,590		San Diego Law Library	3,024	3,030	3,049	
Encinitas	2	2	2		San Diego Local Agency Formation Comrr	735	1,440	1,896	
National City	8,092	8,101	8,112		San Diego Regional Training Center	613	431	305	
<b>INDEPENDENT AGENCIES</b>					San Dieguito River	1,068	1,589	1,530	
Alpine FPD	1,906	1,226	983		San Marcos FPD	1	1	1	
Bonita Sunnyside FPD	5,402	5,081	5,130		San Miguel FPD	8,896	8,036	8,684	
Borrego Springs FPD	1,393	1,251	1,269		Santa Fe Irrigation District	4,200	4,209	4,215	
Canbrake County Water District	51	51	51		Serra Cooperative Library System	217	217	230	
Deer Springs FPD	9,307	9,578	9,445		SDC Regional Airport Authority	181,045	153,754	295,054	
Fallbrook Public UTL	15	15	15		Upper San Luis Rey Reservoir	42	42	42	
Grossmont Healthcare District	1,013	1,015	1,017		Vallecitos Water District	5,159	5,169	5,177	
Public Agency Self Insurance System	3,379	3,386	3,391		Valley Center FPD	3,748	3,399	3,060	
Julian-Cuyamaca FPD	169	62	65		Valley Cntr Cemetery	87	88	88	
Lake Cuyamaca Rec & Park	167	162	157		Valley Ctr Cem Perpetual	256	257	257	
Lakeside Fire	7,903	5,919	5,211		Valley Ctr Water District	15,724	17,195	19,016	
Leucadia Water District	9,535	9,555	9,568		Vista FPD	2,335	2,381	2,384	
					<b>Total Independent Agencies</b>	<b>461,965</b>	<b>503,760</b>	<b>623,203</b>	<b>8.12%</b>
					<b>Pooled Money Fund Total</b>	<b>\$ 8,950,423</b>	<b>\$ 8,172,339</b>	<b>\$ 7,684,271</b>	<b>100.00%</b>

# INVESTMENT FUND PARTICIPANTS

## San Diego Pooled Money Fund

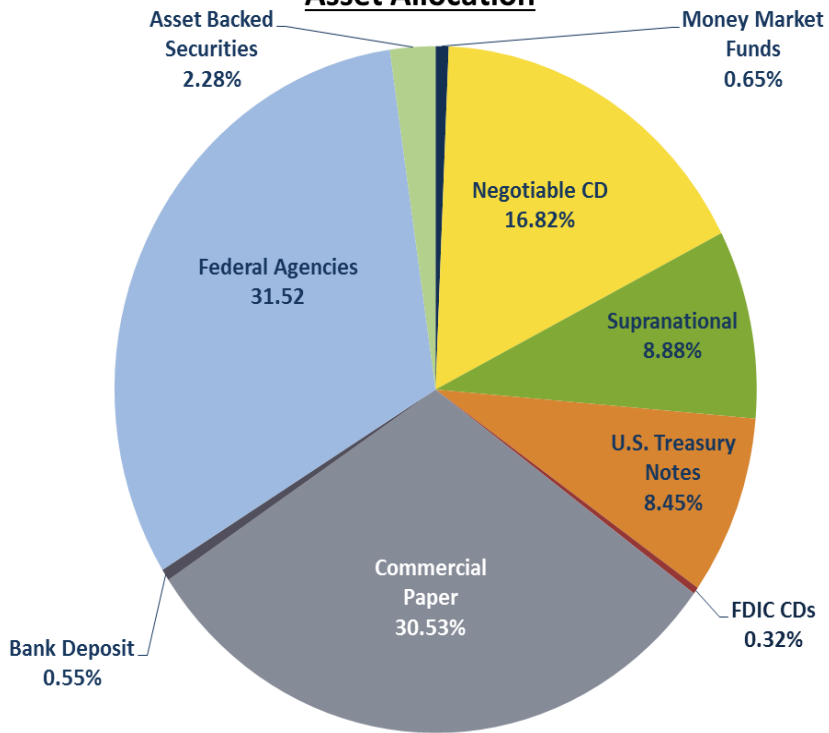
As of August 31, 2017



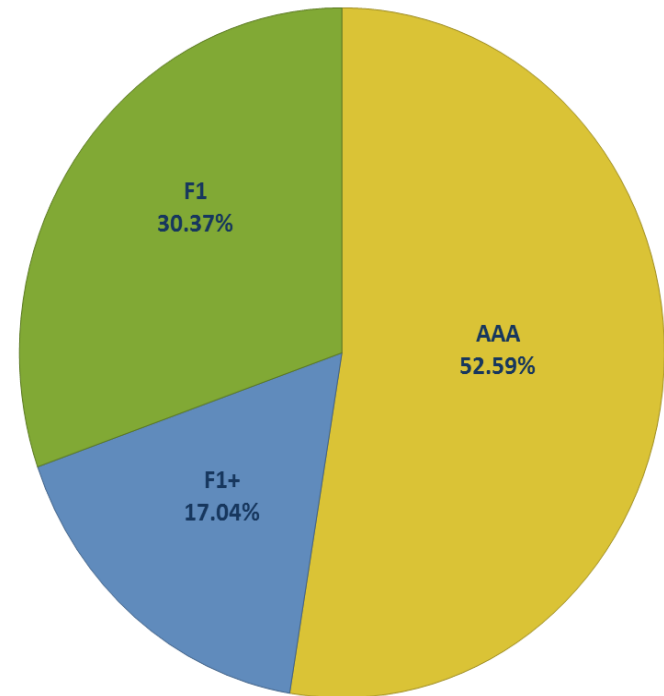
# INVESTMENT FUND OVERVIEW

As of August 31, 2017

## Asset Allocation



## Credit Quality





# APPENDIX





# INVESTMENT POLICY COMPLIANCE REPORT

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

Category	Standard	Comment
Treasury Issues	No Limit	Complies - 8.5%
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 - 30.7%*
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 - 16.9%
Repurchase Agreements	40% maximum; 10% per issuer if avg weighted maturity >5 days; 15% per issuer if avg weighted maturity <5 days; 1-year maximum maturity;	Complies
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
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 - 0.3%
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 - 0.7%
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 - 8.9%
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 - 2.3%
Maximum Maturity	5 years	Complies
Illiquidity Limitations	10% maximum for combined categories for Collateralized CDs and FDIC Insured Deposit Accounts	Complies
Maximum Issuer Exposure	5% per any single issuer involved in more than one of the above categories (does not include US Government, repurchase agreements, supranationals, money market fund)	Complies *
Maturity Policy - Portfolio Structure	Minimum 25% ≤ 90 days; and minimum 50% ≤ 1 year; maximum effective duration for portfolio 1.5 years	Complies
Prohibited Securities	Inverse floaters; Ranges notes, Interest-only strips from mortgaged backed securities; Zero interest accrual securities	Complies
Credit Rating Policy - monitoring ratings	Overall credit rating of AA+/S1, by Fitch; 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 to 5.6% and Credit Agricole to 5.4%

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund As of August 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	8,581,180.64	8,580,891.45	8,577,902.63	1.13	1.14	09/15/2018	4,309.55	(2,988.82)
Honda Auto Rec Owner Trust	10/31/2016	2,879,495.52	2,878,595.68	2,877,586.41	1.01	1.01	10/18/2018	1,050.23	(1,009.27)
Toyota Auto Receivables	08/10/2016	3,719,170.75	3,718,990.37	3,715,897.88	1.00	1.01	01/15/2019	1,652.97	(3,092.49)
John Deere Owner Trust	07/27/2016	7,376,244.79	7,375,794.79	7,370,853.03	1.09	1.10	02/15/2019	3,573.37	(4,942.08)
Honda Auto Rec Owner Trust	10/25/2016	15,884,437.60	15,883,994.42	15,859,737.30	1.04	1.04	04/18/2019	5,965.44	(24,257.12)
Harley-Davidson Credit Corp	06/15/2016	4,202,177.98	4,202,064.94	4,199,917.21	1.09	1.09	06/15/2019	2,035.75	(2,147.73)
Honda Auto Rec Owner Trust	03/28/2017	26,000,000.00	25,999,378.60	25,991,758.00	1.42	1.43	07/22/2019	10,255.61	(7,620.60)
Honda Auto Rec Owner Trust	06/27/2017	33,000,000.00	32,997,261.00	32,998,878.00	1.46	1.47	10/15/2019	22,751.66	1,617.00
John Deere Owner Trust	03/02/2017	13,250,000.00	13,249,947.00	13,248,555.75	1.50	1.51	10/15/2019	8,833.33	(1,391.25)
American Honda Finance	05/30/2016	10,000,000.00	9,999,806.00	9,987,990.00	1.39	1.40	04/15/2020	6,177.82	(11,816.00)
American Honda Finance	12/22/2016	26,900,000.00	26,807,531.25	26,867,693.10	1.39	1.59	04/15/2020	16,618.22	60,161.85
John Deere Owner Trust	07/18/2017	9,000,000.00	8,999,217.90	9,002,790.00	1.59	1.60	04/15/2020	0.00	3,572.10
Honda Auto Rec Owner Trust	12/10/2016	3,675,000.00	3,657,773.44	3,661,406.18	1.16	1.40	05/18/2020	1,421.00	3,632.74
Honda Auto Rec Owner Trust	10/25/2016	11,500,000.00	11,499,253.65	11,439,395.00	1.21	1.22	12/18/2020	5,024.86	(59,858.65)
<b>Asset Backed Securities Subtotal:</b>		<b>175,967,707.28</b>	<b>175,850,500.49</b>	<b>175,800,360.49</b>	<b>1.33</b>	<b>1.37</b>		<b>89,669.81</b>	<b>(50,140.32)</b>
<b>Bank Deposit</b>									
Wells Fargo Bank NA	07/01/2017	42,296,184.56	42,296,184.56	42,296,184.56	1.00	1.00		23,779.70	0.00
<b>Bank Deposit Subtotal:</b>		<b>42,296,184.56</b>	<b>42,296,184.56</b>	<b>42,296,184.56</b>	<b>1.00</b>	<b>1.00</b>		<b>23,779.70</b>	<b>0.00</b>
<b>Collateralized CDs</b>									
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	1,543.26	0.00
<b>Collateralized CDs Subtotal:</b>		<b>25,000,000.00</b>	<b>25,000,000.00</b>	<b>25,000,000.00</b>	<b>0.88</b>	<b>0.88</b>		<b>2,052.52</b>	<b>0.00</b>
<b>Commerical Paper</b>									
Natixis US Finance Co.	08/31/2017	320,000,000.00	320,000,000.00	319,990,400.00	1.07	1.09	09/01/2017	0.00	(9,600.00)
Bank Tokyo-Mit UFJ NY	08/29/2017	75,000,000.00	74,987,604.17	74,980,125.00	1.19	1.21	09/06/2017	0.00	(7,479.17)
Bank Tokyo-Mit UFJ NY	08/29/2017	50,000,000.00	49,988,333.33	49,983,300.00	1.20	1.22	09/08/2017	0.00	(5,033.33)
Toyota Motor Credit Corp	04/17/2017	75,000,000.00	74,976,458.33	74,653,875.00	1.13	1.15	09/11/2017	0.00	(322,583.33)
Bank Tokyo-Mit UFJ NY	07/26/2017	25,000,000.00	24,990,680.55	24,959,325.00	1.22	1.24	09/12/2017	0.00	(31,355.55)
ING (US) Funding LLC	05/24/2017	25,000,000.00	24,985,597.22	24,900,875.00	1.22	1.24	09/18/2017	0.00	(84,722.22)
ING (US) Funding LLC	05/18/2017	50,000,000.00	49,959,027.78	49,785,300.00	1.18	1.20	09/26/2017	0.00	(173,727.78)

# INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Canadian Imp Bk Comm NY	03/31/2017	150,000,000.00	149,863,500.00	149,112,750.00	1.17	1.19	09/29/2017	0.00	(750,750.00)
Canadian Imp Bk Comm NY	04/10/2017	25,000,000.00	24,975,673.61	24,862,650.00	1.13	1.15	10/02/2017	0.00	(113,023.61)
Fortis/BNP Paribas Bank	07/06/2017	25,000,000.00	24,970,666.67	24,920,000.00	1.28	1.30	10/04/2017	0.00	(50,666.67)
ING (US) Funding LLC	05/12/2017	50,000,000.00	49,937,777.78	49,738,650.00	1.28	1.31	10/06/2017	0.00	(199,127.78)
Toyota Motor Credit Corp	04/10/2017	60,000,000.00	59,921,350.00	59,630,940.00	1.21	1.26	10/10/2017	0.00	(290,410.00)
Toyota Motor Credit Corp	04/11/2017	40,000,000.00	39,933,033.33	39,737,600.00	1.23	1.28	10/20/2017	0.00	(195,433.33)
American Honda Finance	04/25/2017	15,000,000.00	14,972,916.67	14,905,725.00	1.25	1.28	10/23/2017	0.00	(67,191.67)
American Honda Finance	04/25/2017	35,000,000.00	34,936,805.55	34,780,025.00	1.25	1.28	10/23/2017	0.00	(156,780.55)
Credit Agricole CIB	05/31/2017	25,000,000.00	24,949,604.17	24,870,150.00	1.23	1.25	10/30/2017	0.00	(79,454.17)
Canadian Imp Bk Comm NY	04/06/2017	50,000,000.00	49,900,833.33	49,656,200.00	1.19	1.23	10/31/2017	0.00	(244,633.33)
Fortis/BNP Paribas Bank	04/11/2017	25,000,000.00	24,945,000.00	24,813,900.00	1.32	1.37	10/31/2017	0.00	(131,100.00)
Toyota Motor Credit Corp	04/12/2017	45,000,000.00	44,907,750.00	44,689,410.00	1.23	1.28	10/31/2017	0.00	(218,340.00)
JP Morgan	07/25/2017	50,000,000.00	49,876,250.00	49,805,000.00	1.35	1.37	11/06/2017	0.00	(71,250.00)
JP Morgan	08/10/2017	25,000,000.00	24,934,375.00	24,913,750.00	1.35	1.37	11/10/2017	0.00	(20,625.00)
Bank Tokyo-Mit UFJ NY	08/29/2017	50,000,000.00	49,836,250.00	49,830,750.00	1.31	1.33	11/30/2017	0.00	(5,500.00)
JP Morgan	03/30/2017	20,000,000.00	19,929,000.00	19,806,720.00	1.42	1.48	11/30/2017	0.00	(122,280.00)
Toyota Motor Credit Corp	04/17/2017	50,000,000.00	49,840,000.00	49,596,400.00	1.28	1.33	11/30/2017	0.00	(243,600.00)
Fortis/BNP Paribas Bank	04/05/2017	25,000,000.00	24,909,000.00	24,760,000.00	1.44	1.50	12/01/2017	0.00	(149,000.00)
Fortis/BNP Paribas Bank	04/05/2017	30,000,000.00	29,890,800.00	29,712,000.00	1.44	1.50	12/01/2017	0.00	(178,800.00)
Fortis/BNP Paribas Bank	04/05/2017	100,000,000.00	99,616,000.00	99,020,000.00	1.44	1.50	12/06/2017	0.00	(596,000.00)
Credit Agricole CIB	06/15/2017	50,000,000.00	49,803,125.00	49,656,850.00	1.35	1.40	12/15/2017	0.00	(146,275.00)
Fortis/BNP Paribas Bank	03/31/2017	40,000,000.00	39,834,333.34	39,591,320.00	1.42	1.47	12/15/2017	0.00	(243,013.34)
JP Morgan	04/06/2017	30,000,000.00	29,856,208.33	29,677,350.00	1.45	1.51	12/29/2017	0.00	(178,858.33)
Toyota Motor Credit Corp	04/06/2017	60,000,000.00	59,732,250.00	59,399,220.00	1.35	1.40	12/29/2017	0.00	(333,030.00)
Canadian Imp Bk Comm NY	04/19/2017	24,000,000.00	23,891,760.00	23,772,960.00	1.32	1.37	01/02/2018	0.00	(118,800.00)
Fortis/BNP Paribas Bank	07/06/2017	25,000,000.00	24,877,854.17	24,821,725.00	1.43	1.46	01/02/2018	0.00	(56,129.17)
Fortis/BNP Paribas Bank	07/07/2017	25,000,000.00	24,877,854.17	24,821,725.00	1.43	1.46	01/02/2018	0.00	(56,129.17)
JP Morgan	04/26/2017	30,000,000.00	29,841,300.00	29,694,090.00	1.38	1.43	01/17/2018	0.00	(147,210.00)
Toyota Motor Credit Corp	04/26/2017	50,000,000.00	49,741,250.00	49,501,250.00	1.35	1.40	01/17/2018	0.00	(240,000.00)
Toyota Motor Credit Corp	04/26/2017	25,000,000.00	24,870,625.00	24,750,625.00	1.35	1.40	01/17/2018	0.00	(120,000.00)
Toyota Motor Credit Corp	04/26/2017	25,000,000.00	24,870,625.00	24,750,625.00	1.35	1.40	01/17/2018	0.00	(120,000.00)
Credit Agricole CIB	05/26/2017	25,000,000.00	24,852,312.50	24,760,500.00	1.39	1.45	02/01/2018	0.00	(91,812.50)
Credit Agricole CIB	05/30/2017	25,000,000.00	24,853,375.00	24,760,500.00	1.38	1.44	02/01/2018	0.00	(92,875.00)
Credit Agricole CIB	05/26/2017	25,000,000.00	24,845,416.67	24,752,950.00	1.40	1.46	02/07/2018	0.00	(92,466.67)

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund

As of August 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	05/30/2017	25,000,000.00	24,846,520.83	24,752,950.00	1.39	1.45	02/07/2018	0.00	(93,570.83)
Credit Agricole CIB	05/30/2017	25,000,000.00	24,840,555.56	24,749,150.00	1.40	1.46	02/12/2018	0.00	(91,405.56)
Credit Agricole CIB	05/25/2017	25,000,000.00	24,835,152.78	24,736,825.00	1.43	1.49	02/14/2018	0.00	(98,327.78)
Credit Agricole CIB	05/30/2017	25,000,000.00	24,826,215.28	24,732,850.00	1.43	1.49	02/23/2018	0.00	(93,365.28)
JP Morgan	08/30/2017	70,000,000.00	69,492,500.00	69,486,830.00	1.45	1.48	02/28/2018	0.00	(5,670.00)
Credit Agricole CIB	06/15/2017	50,000,000.00	49,619,375.00	49,462,250.00	1.45	1.51	03/09/2018	0.00	(157,125.00)
JP Morgan	08/24/2017	30,000,000.00	29,753,016.66	29,743,260.00	1.46	1.52	03/23/2018	0.00	(9,756.66)
JP Morgan	07/11/2017	25,000,000.00	24,782,291.67	24,756,075.00	1.50	1.56	03/29/2018	0.00	(26,216.67)
JP Morgan	08/03/2017	25,000,000.00	24,785,194.45	24,756,075.00	1.48	1.54	03/29/2018	0.00	(29,119.45)
JP Morgan	08/24/2017	30,000,000.00	29,745,716.66	29,707,290.00	1.46	1.52	03/29/2018	0.00	(38,426.66)
JP Morgan	07/21/2017	25,000,000.00	24,760,916.67	24,716,875.00	1.51	1.57	04/17/2018	0.00	(44,041.67)
JP Morgan	08/30/2017	30,000,000.00	29,663,400.00	29,660,850.00	1.53	1.58	05/23/2018	0.00	(2,550.00)
<b>Commerical Paper Subtotal:</b>		<b>2,359,000,000.00</b>	<b>2,351,633,432.23</b>	<b>2,344,388,790.00</b>	<b>1.29</b>	<b>1.31</b>		<b>0.00</b>	<b>(7,244,642.23)</b>
<b>FDIC CDs</b>									
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	46.17	0.00
<b>FDIC CDs Subtotal:</b>		<b>349,500.00</b>	<b>349,500.00</b>	<b>349,500.00</b>	<b>0.68</b>	<b>0.68</b>		<b>95.97</b>	<b>0.00</b>
<b>Federal Agency</b>									
Federal Home Loan Bank	09/20/2012	35,000,000.00	34,999,275.14	34,998,250.00	0.75	0.86	09/08/2017	126,145.84	(1,025.14)
Federal Farm Credit Bank	09/14/2015	25,000,000.00	25,000,000.00	24,997,000.00	0.78	0.78	09/14/2017	90,458.33	(3,000.00)
Federal Home Loan Mtg Corp	11/18/2015	19,000,000.00	19,001,649.12	19,000,000.00	1.00	0.89	09/29/2017	80,222.22	(1,649.12)
Federal Home Loan Bank	10/05/2015	25,000,000.00	25,000,000.00	24,986,000.00	0.73	0.73	10/05/2017	74,013.89	(14,000.00)
Federal Farm Credit Bank	11/18/2015	21,000,000.00	20,993,934.16	20,989,500.00	0.65	0.90	10/13/2017	52,325.00	(4,434.16)
Federal National Mtg Assn	11/27/2013	40,000,000.00	39,988,289.57	39,987,600.00	0.88	1.07	10/26/2017	121,527.78	(689.57)
Federal Home Loan Bank	10/14/2015	35,000,000.00	35,311,675.70	35,284,900.00	5.00	0.74	11/17/2017	505,555.56	(26,775.70)
Federal National Mtg Assn	12/27/2012	35,000,000.00	34,996,052.78	34,965,350.00	0.88	0.91	12/27/2017	54,444.44	(30,702.78)
Federal Farm Credit Bank	02/20/2015	20,000,000.00	20,000,000.00	19,997,400.00	1.11	1.11	02/20/2018	6,783.33	(2,600.00)
Federal National Mtg Assn	04/30/2013	50,000,000.00	49,997,676.39	49,928,500.00	1.00	1.01	04/30/2018	168,055.56	(69,176.39)
Federal National Mtg Assn	04/30/2013	50,000,000.00	50,000,000.00	49,928,500.00	1.00	1.00	04/30/2018	168,055.56	(71,500.00)
Federal National Mtg Assn	05/16/2013	25,000,000.00	24,989,449.97	24,964,250.00	1.00	1.07	04/30/2018	84,027.78	(25,199.97)
Federal National Mtg Assn	01/22/2014	15,000,000.00	14,931,581.14	14,963,100.00	0.88	1.53	05/21/2018	36,458.33	31,518.86
Federal Home Loan Mtg Corp	02/27/2014	25,000,000.00	25,678,505.50	25,703,250.00	4.88	1.30	06/13/2018	264,062.50	24,744.50

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund

As of August 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	09/29/2015	25,000,000.00	25,000,000.00	24,943,000.00	1.05	1.05	06/29/2018	45,208.33	(57,000.00)
Federal National Mtg Assn	02/19/2016	35,000,000.00	35,078,962.57	34,962,200.00	1.13	0.87	07/20/2018	44,843.75	(116,762.57)
Federal Home Loan Mtg Corp	10/27/2015	25,000,000.00	25,000,000.00	24,935,500.00	1.00	1.00	07/27/2018	23,611.11	(64,500.00)
Federal Home Loan Bank	08/14/2015	25,000,000.00	25,019,531.94	24,981,250.00	1.20	1.12	08/14/2018	14,166.67	(38,281.94)
Federal Home Loan Bank	10/26/2015	35,000,000.00	35,053,704.09	34,942,600.00	1.13	0.97	09/14/2018	182,656.25	(111,104.09)
Federal National Mtg Assn	01/21/2014	30,000,000.00	30,066,834.88	30,190,800.00	1.88	1.65	09/18/2018	254,687.50	123,965.12
Federal Home Loan Bank	03/28/2016	25,000,000.00	25,000,000.00	24,969,500.00	1.05	1.05	09/28/2018	111,562.50	(30,500.00)
Federal Home Loan Mtg Corp	10/28/2016	25,000,000.00	25,000,000.00	24,914,750.00	1.05	1.05	10/26/2018	91,145.83	(85,250.00)
Federal Home Loan Mtg Corp	02/23/2016	25,000,000.00	25,000,000.00	24,912,750.00	1.05	1.05	11/23/2018	71,458.33	(87,250.00)
Federal National Mtg Assn	01/21/2014	30,000,000.00	29,963,369.76	30,124,200.00	1.63	1.73	11/27/2018	127,291.67	160,830.24
Federal Home Loan Mtg Corp	06/14/2016	47,400,000.00	47,400,000.00	47,268,702.00	1.25	1.25	12/14/2018	126,729.17	(131,298.00)
Federal Home Loan Mtg Corp	07/25/2016	25,000,000.00	25,000,000.00	24,882,500.00	1.00	1.00	01/25/2019	25,000.00	(117,500.00)
Federal National Mtg Assn	03/22/2016	27,135,000.00	27,135,000.00	27,054,951.75	1.27	1.30	02/26/2019	4,786.32	(80,048.25)
Federal National Mtg Assn	03/11/2016	25,000,000.00	25,000,000.00	24,921,500.00	1.30	1.30	03/15/2019	149,861.10	(78,500.00)
Federal Farm Credit Bank	03/18/2016	25,000,000.00	25,000,000.00	24,923,500.00	1.28	1.28	03/21/2019	142,222.22	(76,500.00)
Federal Farm Credit Bank	10/19/2016	20,000,000.00	20,000,000.00	19,922,200.00	1.17	1.17	05/16/2019	68,250.00	(77,800.00)
Federal Home Loan Mtg Corp	06/06/2016	25,000,000.00	25,000,000.00	24,828,500.00	1.25	1.25	06/06/2019	73,784.72	(171,500.00)
Federal Home Loan Bank	06/22/2016	25,000,000.00	25,277,263.76	25,099,750.00	1.63	0.99	06/14/2019	86,892.36	(177,513.76)
Federal National Mtg Assn	07/08/2015	20,000,000.00	20,137,467.51	20,138,800.00	1.75	1.36	06/20/2019	69,027.78	1,332.49
Federal Home Loan Mtg Corp	07/26/2016	25,000,000.00	25,000,000.00	24,667,500.00	1.07	1.07	07/26/2019	26,006.94	(332,500.00)
Federal Home Loan Mtg Corp	06/27/2016	25,000,000.00	25,159,803.01	24,940,750.00	1.25	0.91	08/01/2019	26,041.67	(219,052.51)
Federal Home Loan Mtg Corp	08/23/2016	25,000,000.00	25,000,000.00	24,655,500.00	1.15	1.15	08/23/2019	6,388.89	(344,500.00)
Federal Farm Credit Bank	08/26/2016	50,000,000.00	50,000,000.00	49,395,000.00	1.00	1.00	08/26/2019	6,944.44	(605,000.00)
Federal Farm Credit Bank	12/06/2016	25,000,000.00	25,000,000.00	24,920,250.00	1.48	1.63	09/06/2019	179,861.11	(79,750.00)
Federal National Mtg Assn	09/30/2016	35,000,000.00	34,984,962.23	34,739,250.00	1.13	1.15	09/09/2019	188,125.00	(245,712.23)
Federal National Mtg Assn	09/13/2016	50,000,000.00	50,000,000.00	49,431,000.00	1.15	1.15	09/13/2019	268,333.33	(569,000.00)
Federal Home Loan Mtg Corp	03/30/2016	25,000,000.00	25,000,000.00	24,940,500.00	1.40	1.40	09/30/2019	146,805.56	(59,500.00)
Federal Home Loan Mtg Corp	11/21/2014	25,000,000.00	24,733,631.71	24,895,500.00	1.25	1.79	10/02/2019	129,340.28	161,868.29
Federal National Mtg Assn	10/04/2016	25,000,000.00	25,000,000.00	24,735,250.00	1.20	1.20	10/04/2019	122,500.00	(264,750.00)
Federal National Mtg Assn	10/28/2016	25,000,000.00	25,000,000.00	24,736,250.00	1.30	1.30	10/28/2019	111,041.67	(263,750.00)
Federal Home Loan Bank	05/03/2017	15,000,000.00	14,976,689.31	14,984,250.00	1.38	1.45	11/15/2019	60,729.16	7,560.69
Federal Home Loan Bank	01/09/2015	20,000,000.00	20,336,732.72	20,408,000.00	2.38	1.61	12/13/2019	102,916.67	71,267.28
Federal Home Loan Bank	05/03/2017	20,000,000.00	20,403,654.47	20,408,000.00	2.38	1.47	12/13/2019	102,916.67	4,345.53
Federal Farm Credit Bank	12/27/2016	25,000,000.00	25,000,000.00	25,018,000.00	1.70	1.70	12/27/2019	75,555.56	18,000.00

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund

As of August 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	03/30/2016	25,000,000.00	25,000,000.00	24,910,750.00	1.38	1.38	12/30/2019	58,246.53	(89,250.00)
Federal Home Loan Mtg Corp	07/28/2016	50,000,000.00	50,000,000.00	49,440,000.00	1.10	1.10	01/28/2020	50,416.67	(560,000.00)
Federal Farm Credit Bank	02/27/2017	21,870,000.00	21,870,000.00	21,886,621.20	1.71	1.71	02/27/2020	4,155.30	16,621.20
Federal Home Loan Mtg Corp	04/13/2017	25,000,000.00	25,000,000.00	25,013,750.00	1.80	1.80	04/13/2020	172,500.00	13,750.00
Federal Home Loan Mtg Corp	04/13/2017	25,000,000.00	25,000,000.00	25,013,750.00	1.80	1.80	04/13/2020	172,500.00	13,750.00
Federal Home Loan Mtg Corp	05/19/2015	25,000,000.00	24,860,740.74	24,955,750.00	1.38	1.59	05/01/2020	114,583.33	95,009.26
Federal Farm Credit Bank	06/29/2016	25,000,000.00	25,000,000.00	24,861,750.00	1.42	1.42	06/29/2020	61,138.89	(138,250.00)
Federal Home Loan Mtg Corp	07/05/2017	25,000,000.00	25,000,000.00	25,000,500.00	1.75	1.75	06/29/2020	68,055.55	500.00
Federal Home Loan Mtg Corp	07/13/2017	20,000,000.00	20,000,000.00	20,002,800.00	1.85	1.85	07/13/2020	49,333.33	2,800.00
Federal Home Loan Mtg Corp	07/13/2017	5,000,000.00	5,000,000.00	5,000,700.00	1.85	1.85	07/13/2020	12,333.33	700.00
Federal Farm Credit Bank	11/09/2016	25,000,000.00	25,000,000.00	24,545,750.00	1.36	1.36	11/09/2020	105,777.78	(454,250.00)
Federal Home Loan Bank	09/21/2016	25,000,000.00	25,094,821.50	24,850,500.00	1.38	1.26	02/18/2021	12,413.19	(244,321.50)
Federal Home Loan Bank	02/14/2017	25,000,000.00	24,661,263.33	24,850,500.00	1.38	1.78	02/18/2021	12,413.19	189,236.67
Federal Home Loan Bank	02/17/2017	25,000,000.00	25,000,000.00	25,090,000.00	1.82	1.82	03/17/2021	207,277.77	90,000.00
Federal National Mtg Assn	06/17/2016	15,000,000.00	15,007,118.39	14,829,900.00	1.25	1.24	05/06/2021	59,895.83	(177,218.39)
Federal National Mtg Assn	09/21/2016	25,000,000.00	24,944,692.19	24,716,500.00	1.25	1.31	05/06/2021	99,826.39	(228,192.19)
Federal Home Loan Mtg Corp	06/28/2017	7,900,000.00	7,900,000.00	7,902,212.00	2.00	2.00	05/28/2021	27,650.00	2,212.00
Federal Home Loan Bank	07/14/2016	15,000,000.00	15,364,742.53	15,111,150.00	1.88	1.21	06/11/2021	62,500.00	(253,592.53)
Federal Home Loan Mtg Corp	07/12/2016	25,000,000.00	25,000,000.00	24,912,250.00	1.25	2.02	07/12/2021	42,534.72	(87,750.00)
Federal Home Loan Bank	08/04/2016	35,000,000.00	34,884,412.30	34,331,500.00	1.13	1.21	07/14/2021	51,406.25	(552,912.30)
Federal Home Loan Mtg Corp	07/20/2016	25,000,000.00	25,000,000.00	24,641,250.00	1.25	1.61	07/20/2021	35,590.28	(358,750.00)
Federal National Mtg Assn	07/20/2016	14,500,000.00	14,500,000.00	14,283,370.00	1.25	1.61	07/20/2021	20,642.36	(216,630.00)
Federal Home Loan Mtg Corp	07/27/2016	25,000,000.00	25,000,000.00	24,687,000.00	1.35	1.61	07/27/2021	31,875.00	(313,000.00)
Federal National Mtg Assn	07/27/2016	25,000,000.00	25,000,000.00	24,896,250.00	1.13	1.89	07/27/2021	26,562.50	(103,750.00)
Federal National Mtg Assn	07/27/2016	14,445,000.00	14,445,000.00	14,227,458.30	1.25	1.48	07/27/2021	17,053.13	(217,541.70)
Federal Home Loan Mtg Corp	08/03/2016	25,000,000.00	25,000,000.00	24,841,500.00	1.25	1.93	08/03/2021	24,305.56	(158,500.00)
Federal Home Loan Mtg Corp	10/05/2016	20,000,000.00	19,810,479.11	19,603,200.00	1.13	1.37	08/12/2021	11,875.00	(207,279.11)
Federal National Mtg Assn	09/21/2016	35,000,000.00	34,856,996.26	34,477,100.00	1.25	1.36	08/17/2021	17,013.89	(379,896.26)
Federal Home Loan Mtg Corp	09/07/2016	25,000,000.00	25,000,000.00	24,879,750.00	1.00	1.86	09/07/2021	120,833.33	(120,250.00)
Federal Home Loan Mtg Corp	09/30/2016	20,000,000.00	20,000,000.00	19,862,800.00	1.15	1.80	09/30/2021	96,472.22	(137,200.00)
Federal Home Loan Mtg Corp	09/30/2016	12,000,000.00	12,000,000.00	11,913,120.00	1.50	1.68	09/30/2021	75,500.00	(86,880.00)
Federal National Mtg Assn	11/08/2016	35,000,000.00	34,904,506.39	34,566,700.00	1.38	1.44	10/07/2021	192,500.00	(337,806.39)
Federal Home Loan Mtg Corp	10/07/2016	25,000,000.00	25,000,000.00	24,983,250.00	1.00	1.98	10/07/2021	100,000.00	(16,750.00)
Federal Home Loan Mtg Corp	10/28/2016	50,000,000.00	50,000,000.00	49,604,000.00	1.25	1.98	10/28/2021	213,541.67	(396,000.00)

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund

As of August 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	12/21/2016	25,000,000.00	25,000,000.00	25,000,750.00	2.05	2.05	12/21/2021	99,652.78	750.00
Federal Home Loan Bank	12/21/2016	25,000,000.00	25,000,000.00	25,001,000.00	1.80	2.14	12/21/2021	87,500.00	1,000.00
Federal Home Loan Bank	03/27/2017	25,000,000.00	25,244,408.63	25,533,250.00	2.25	2.02	03/11/2022	240,625.00	288,841.37
Federal Farm Credit Bank	07/25/2017	20,000,000.00	20,034,269.14	20,015,000.00	2.07	2.03	05/09/2022	41,400.00	(19,269.14)
Federal Home Loan Mtg Corp	06/29/2017	15,000,000.00	14,996,379.17	15,001,350.00	2.13	2.13	06/29/2022	54,895.83	4,970.83
Federal Home Loan Mtg Corp	07/12/2017	40,000,000.00	39,933,851.11	40,008,400.00	2.00	2.28	07/12/2022	108,888.89	74,548.89
Federal Home Loan Bank	07/28/2017	21,000,000.00	20,984,540.04	21,002,520.00	2.16	2.18	07/20/2022	41,580.00	17,979.96
Federal Home Loan Mtg Corp	07/27/2017	6,132,000.00	6,132,000.00	6,132,674.74	2.05	2.22	07/27/2022	11,872.23	674.52
Federal Farm Credit Bank	08/22/2017	18,250,000.00	18,248,184.20	18,251,277.50	2.05	2.05	08/08/2022	9,353.12	3,093.30
Federal Home Loan Bank	08/10/2017	25,000,000.00	25,000,000.00	25,005,500.00	2.00	2.29	08/10/2022	29,166.67	5,500.00
Federal Farm Credit Bank	08/29/2017	30,000,000.00	29,994,006.69	29,991,900.00	2.05	2.05	08/23/2022	3,416.67	(2,106.69)
<b>Federal Agency Subtotal:</b>		<b>2,425,632,000.00</b>	<b>2,427,288,109.15</b>	<b>2,418,122,557.49</b>	<b>1.43</b>	<b>1.40</b>		<b>8,255,902.86</b>	<b>(9,165,551.38)</b>

### Money Market Accounts

BlackRock	06/01/2015	1,000,000.00	1,000,000.00	1,000,000.00	0.89	0.89		747.10	0.00
Fidelity Government Fund	06/21/2016	46,000,000.00	46,000,000.00	46,000,000.00	0.93	0.93		39,195.11	0.00
Federated Government Fund	06/30/2016	1,200,000.00	1,200,000.00	1,200,000.00	0.91	0.91		1,231.31	0.00
Morgan Stanley	06/01/2015	1,800,000.00	1,800,000.00	1,800,000.00	0.90	0.90		1,510.63	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>0.93</b>	<b>0.93</b>		<b>42,684.15</b>	<b>0.00</b>

### Negotiable CDs

Cooperatieve Rabobank	09/21/2016	25,000,000.00	25,000,000.00	25,000,000.00	1.39	1.41	09/15/2017	333,020.83	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	124,250.00	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	111,125.00	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	481,833.33	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	121,291.67	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	335,416.67	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	76,708.33	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	269,500.00	0.00
Bank of America Corp	04/07/2017	70,000,000.00	70,000,000.00	70,000,000.00	1.33	1.35	11/08/2017	380,158.33	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	335,416.67	0.00
Westpac Bank NY	03/31/2017	110,000,000.00	110,000,000.00	110,000,000.00	1.37	1.39	12/15/2017	644,661.11	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	273,388.89	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	220,355.56	0.00

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund

As of August 31, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
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	124,666.67	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	196,500.00	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	52,875.00	0.00
Canadian Imp Bk Comm NY	04/18/2017	75,000,000.00	75,000,000.00	75,000,000.00	1.33	1.35	01/31/2018	376,833.33	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	129,388.89	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	316,333.33	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	102,000.00	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	106,256.94	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	185,791.67	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	93,916.67	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	27,683.33	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	137,777.78	0.00
Credit Agricole CIB	06/22/2017	50,000,000.00	50,004,113.67	50,000,000.00	1.58	1.59	06/29/2018	155,805.56	(4,113.67)
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	76,319.44	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	114,400.00	0.00
BNP Paribas SF	07/24/2017	900,000.00	900,000.00	900,000.00	1.60	1.62	07/24/2018	1,560.00	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	40,000.00	0.00
Fortis/BNP Paribas Bank	08/02/2017	30,000,000.00	30,000,000.00	30,000,000.00	1.60	1.62	08/02/2018	40,000.00	0.00
<b>Negotiable CDs Subtotal:</b>		<b>1,295,900,000.00</b>	<b>1,295,904,113.67</b>	<b>1,295,900,000.00</b>	<b>1.39</b>	<b>1.38</b>		<b>5,985,235.00</b>	<b>(4,113.67)</b>
<b>Supranational Callable</b>									
Intl Bank For Recon and Dev	08/22/2016	24,350,000.00	24,348,659.42	24,350,000.00	1.12	1.12	12/03/2018	68,180.00	1,340.58
Intl Bank For Recon and Dev	04/26/2016	25,000,000.00	25,000,000.00	24,833,250.00	1.25	1.25	04/26/2019	108,506.94	(166,750.00)
Intl Bank For Recon and Dev	04/26/2016	25,000,000.00	25,000,000.00	24,833,250.00	1.25	1.25	04/26/2019	108,506.94	(166,750.00)
Intl Bank For Recon and Dev	09/30/2016	25,000,000.00	25,000,000.00	24,828,500.00	1.20	1.20	09/30/2019	125,833.33	(171,500.00)
Intl Bank For Recon and Dev	09/30/2016	25,000,000.00	25,000,000.00	24,828,500.00	1.20	1.20	09/30/2019	125,833.33	(171,500.00)
Intl Bank For Recon and Dev	11/10/2016	25,000,000.00	25,000,000.00	24,810,750.00	1.30	1.30	10/25/2019	113,750.00	(189,250.00)
Intl Bank For Recon and Dev	05/12/2017	35,000,000.00	34,720,816.53	34,735,050.00	1.30	1.68	10/25/2019	137,763.89	14,233.47
Intl Bank For Recon and Dev	10/30/2015	25,000,000.00	25,000,000.00	24,573,250.00	1.00	1.00	10/15/2020	94,527.78	(426,750.00)
Intl Bank For Recon and Dev	12/28/2016	7,000,000.00	6,993,946.88	7,002,170.00	2.10	2.15	12/28/2021	27,645.51	8,223.12
<b>Supranational Callable Subtotal:</b>		<b>216,350,000.00</b>	<b>216,063,422.83</b>	<b>214,794,720.00</b>	<b>1.24</b>	<b>1.30</b>		<b>910,547.72</b>	<b>(1,268,702.83)</b>



# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund

As of August 31, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
<b>Supranationals</b>									
Intl Bank For Recon and Dev	06/23/2015	25,000,000.00	24,999,806.84	24,996,500.00	1.00	1.00	11/15/2017	73,611.11	(3,306.84)
Intl Bank For Recon and Dev	06/23/2015	25,000,000.00	24,999,806.84	24,996,500.00	1.00	1.00	11/15/2017	73,611.11	(3,306.84)
Intl Bank For Recon and Dev	06/23/2015	25,000,000.00	24,999,806.84	24,996,500.00	1.00	1.00	11/15/2017	73,611.11	(3,306.84)
Inter-American Development Bk	02/01/2017	50,000,000.00	49,907,801.98	49,893,000.00	0.88	1.22	03/15/2018	201,736.11	(14,801.98)
Intl Bank For Recon and Dev	04/30/2015	50,000,000.00	49,978,416.00	49,894,500.00	1.00	1.06	06/15/2018	105,555.56	(83,916.00)
Intl Bank For Recon and Dev	09/21/2016	22,000,000.00	21,988,729.85	21,915,520.00	0.88	0.93	07/19/2018	22,238.33	(73,209.85)
Intl Bank For Recon and Dev	10/07/2015	25,000,000.00	24,984,466.60	24,896,500.00	1.00	1.06	10/05/2018	101,388.89	(87,966.60)
Intl Bank For Recon and Dev	12/23/2016	25,000,000.00	24,678,058.82	24,778,250.00	1.13	1.72	11/27/2019	73,312.50	100,191.18
Intl Bank For Recon and Dev	01/04/2017	25,000,000.00	24,710,983.70	24,778,250.00	1.13	1.66	11/27/2019	73,312.50	67,266.30
Intl Bank For Recon and Dev	04/06/2017	25,000,000.00	25,143,326.37	25,211,750.00	1.88	1.97	04/21/2020	188,802.08	68,423.63
Intl Bank For Recon and Dev	04/20/2017	25,000,000.00	25,208,279.37	25,211,750.00	1.88	1.86	04/21/2020	170,572.91	3,470.63
Inter-American Development Bk	04/12/2017	50,000,000.00	49,896,339.19	50,084,000.00	1.63	1.70	05/12/2020	313,715.28	187,660.81
Intl Bank For Recon and Dev	08/29/2017	15,000,000.00	14,996,855.81	15,012,300.00	1.63	1.63	09/04/2020	1,354.17	15,444.19
Intl Bank For Recon and Dev	08/29/2017	35,000,000.00	34,992,663.55	35,028,700.00	1.63	1.63	09/04/2020	3,159.72	36,036.45
International Finance Corp	07/20/2016	25,000,000.00	24,902,264.31	24,424,250.00	1.13	1.23	07/20/2021	31,202.50	(478,014.31)
International Finance Corp	10/07/2016	12,500,000.00	12,389,776.99	12,212,125.00	1.13	1.36	07/20/2021	16,469.38	(177,651.99)
Intl Bank For Recon and Dev	11/23/2016	10,000,000.00	10,000,000.00	9,908,900.00	1.75	1.77	11/23/2021	5,833.33	(91,100.00)
<b>Supranationals Subtotal:</b>		<b>469,500,000.00</b>	<b>468,777,383.06</b>	<b>468,239,295.00</b>	<b>1.25</b>	<b>1.38</b>		<b>1,529,486.59</b>	<b>(538,088.06)</b>
<b>Treasury Coupon Securities</b>									
U.S. Treasury	09/04/2015	22,000,000.00	22,002,302.48	21,999,780.00	1.00	0.72	09/15/2017	101,630.43	(2,522.48)
U.S. Treasury	06/07/2013	15,000,000.00	15,024,217.78	15,019,800.00	1.88	0.87	10/31/2017	94,769.02	(4,417.78)
U.S. Treasury	04/06/2016	10,000,000.00	10,018,815.45	10,013,200.00	1.88	0.72	10/31/2017	63,179.35	(5,615.45)
U.S. Treasury	05/20/2015	10,000,000.00	10,034,244.09	10,028,500.00	2.25	0.84	11/30/2017	57,172.13	(5,744.09)
U.S. Treasury	04/06/2016	15,000,000.00	15,056,232.51	15,042,750.00	2.25	0.72	11/30/2017	85,758.20	(13,482.51)
U.S. Treasury	04/06/2016	10,000,000.00	10,007,765.09	9,997,100.00	1.00	0.73	12/15/2017	21,311.48	(10,665.09)
U.S. Treasury	01/07/2013	15,000,000.00	14,996,959.82	14,982,300.00	0.75	0.81	12/31/2017	19,259.51	(14,659.82)
U.S. Treasury	04/06/2016	10,000,000.00	10,005,238.83	9,990,900.00	0.88	0.73	01/15/2018	11,413.04	(14,338.83)
U.S. Treasury	12/24/2014	15,000,000.00	15,085,685.35	15,092,100.00	2.63	1.22	01/31/2018	34,239.13	6,414.65
U.S. Treasury	06/07/2013	15,000,000.00	14,984,915.59	14,970,750.00	0.75	0.96	02/28/2018	310.77	(14,165.59)
U.S. Treasury	06/07/2013	15,000,000.00	14,999,211.45	14,974,200.00	1.00	1.01	05/31/2018	38,114.75	(25,011.45)
U.S. Treasury	06/22/2016	25,000,000.00	25,069,777.62	24,979,500.00	1.13	0.77	06/15/2018	59,938.52	(90,277.62)
U.S. Treasury	12/05/2013	10,000,000.00	9,976,184.96	9,996,500.00	1.25	1.45	11/30/2018	31,762.30	20,315.04

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund As of August 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	02/20/2014	15,000,000.00	14,945,821.55	14,991,150.00	1.25	1.52	01/31/2019	16,304.35	45,328.45
U.S. Treasury	04/17/2014	15,000,000.00	14,993,656.72	15,076,200.00	1.63	1.65	03/31/2019	102,561.48	82,543.28
U.S. Treasury	02/14/2017	40,000,000.00	40,219,957.37	40,210,800.00	1.63	1.29	04/30/2019	219,021.74	(9,157.37)
U.S. Treasury	06/16/2014	15,000,000.00	14,949,478.27	15,045,750.00	1.50	1.70	05/31/2019	57,172.13	96,271.73
U.S. Treasury	06/27/2016	25,000,000.00	25,322,684.42	25,076,250.00	1.50	0.75	05/31/2019	95,286.89	(246,434.42)
U.S. Treasury	11/08/2016	40,000,000.00	40,497,309.39	40,214,000.00	1.63	0.94	06/30/2019	111,277.17	(283,309.39)
U.S. Treasury	07/15/2016	10,000,000.00	9,992,457.91	9,894,100.00	0.75	0.79	07/15/2019	9,782.61	(98,357.91)
U.S. Treasury	08/21/2014	15,000,000.00	14,997,280.99	15,082,050.00	1.63	1.64	07/31/2019	21,195.65	84,769.01
U.S. Treasury	12/09/2016	42,000,000.00	42,261,342.71	42,229,740.00	1.63	1.29	07/31/2019	59,347.83	(31,602.71)
U.S. Treasury	10/24/2014	15,000,000.00	15,074,532.42	15,123,600.00	1.75	1.50	09/30/2019	110,450.82	49,067.58
U.S. Treasury	12/08/2014	15,000,000.00	14,940,536.04	15,049,800.00	1.50	1.69	11/30/2019	57,172.13	109,263.96
U.S. Treasury	01/09/2015	15,000,000.00	15,041,163.97	15,089,100.00	1.63	1.50	12/31/2019	41,728.94	47,936.03
U.S. Treasury	02/12/2016	20,000,000.00	20,156,453.80	20,004,000.00	1.38	1.04	01/31/2020	23,913.04	(152,453.80)
U.S. Treasury	04/09/2015	10,000,000.00	9,976,501.73	9,969,100.00	1.25	1.35	02/29/2020	345.30	(7,401.73)
U.S. Treasury	02/12/2016	20,000,000.00	20,151,204.12	19,996,800.00	1.38	1.06	02/29/2020	759.67	(154,404.12)
U.S. Treasury	04/09/2015	10,000,000.00	9,942,112.73	9,935,200.00	1.13	1.36	03/31/2020	47,336.07	(6,912.73)
U.S. Treasury	01/06/2017	20,000,000.00	19,923,911.63	19,996,800.00	1.38	1.53	03/31/2020	115,710.38	72,888.37
U.S. Treasury	06/05/2015	15,000,000.00	14,944,197.97	15,037,500.00	1.50	1.64	05/31/2020	57,172.13	93,302.03
U.S. Treasury	01/06/2017	20,000,000.00	19,753,297.44	19,906,200.00	1.38	1.75	01/31/2021	23,913.04	152,902.56
U.S. Treasury	06/17/2016	35,000,000.00	35,372,201.49	34,745,550.00	1.38	1.08	05/31/2021	122,284.84	(626,651.49)
U.S. Treasury	09/07/2016	5,000,000.00	4,997,513.52	4,915,250.00	1.13	1.14	06/30/2021	9,629.76	(82,263.52)
U.S. Treasury	09/07/2016	5,000,000.00	5,208,077.39	5,122,850.00	2.25	1.15	07/31/2021	9,782.61	(85,227.39)
U.S. Treasury	10/06/2016	25,000,000.00	24,873,680.04	24,513,750.00	1.13	1.25	09/30/2021	118,340.16	(359,930.04)
U.S. Treasury	12/09/2016	15,000,000.00	14,952,484.89	15,066,750.00	1.75	1.83	11/30/2021	66,700.82	114,265.11
<b>Treasury Coupon Securities Subtotal:</b>		<b>649,000,000.00</b>	<b>650,749,409.53</b>	<b>649,379,670.00</b>	<b>1.45</b>	<b>1.18</b>		<b>2,116,048.19</b>	<b>(1,369,739.53)</b>
<b>Grand Total</b>		<b>7,708,995,391.84</b>	<b>7,703,912,055.52</b>	<b>7,684,271,077.54</b>	<b>1.35</b>	<b>1.34</b>		<b>18,955,502.51</b>	<b>(19,640,978.02)</b>

# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4336	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(99,996,750.00)	08/01/2017
4335	Commercial Paper	Natixis US Finance	1.16	Purchase	(234,992,427.78)	08/01/2017
4087	Negotiable CD	Bank of Montreal	1.17	Redemption	25,000,000.00	08/01/2017
4093	Commercial Paper	Fortis/BNP Paribas	1.20	Redemption	25,000,000.00	08/01/2017
4334	Commercial Paper	Natixis US Finance	1.08	Redemption	325,000,000.00	08/01/2017
4097	Negotiable CD	Nordea Bank Finland	1.08	Redemption	75,000,000.00	08/01/2017
4101	Negotiable CD	Nordea Bank Finland	1.06	Redemption	50,000,000.00	08/01/2017
4094	Commercial Paper	Prudential Funding	1.08	Redemption	14,000,000.00	08/01/2017
4088	Negotiable CD	Toronto Dominion NY	1.18	Redemption	100,000,000.00	08/01/2017
4098	Negotiable CD	Toronto Dominion NY	1.17	Redemption	25,000,000.00	08/01/2017
4337	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(259,991,550.00)	08/02/2017
4338	Negotiable CD	Fortis/BNP Paribas	1.60	Purchase	(30,000,000.00)	08/02/2017
4336	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	100,000,000.00	08/02/2017
4335	Commercial Paper	Natixis US Finance	1.16	Redemption	235,000,000.00	08/02/2017
4339	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(229,992,525.00)	08/03/2017
4340	Commercial Paper	JP Morgan	1.48	Purchase	(24,755,388.89)	08/03/2017
4337	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	260,000,000.00	08/03/2017
4341	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(224,978,062.50)	08/04/2017
4339	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	230,000,000.00	08/04/2017
4342	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(219,992,850.00)	08/07/2017
4341	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	225,000,000.00	08/07/2017
4343	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(209,993,175.00)	08/08/2017
4342	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	220,000,000.00	08/08/2017
4100	Negotiable CD	Nordea Bank Finland	1.06	Redemption	20,000,000.00	08/08/2017
4344	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(209,993,175.00)	08/09/2017
4343	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	210,000,000.00	08/09/2017
4102	Negotiable CD	Nordea Bank Finland	1.06	Redemption	30,000,000.00	08/09/2017
4347	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(319,989,600.00)	08/10/2017
4346	Federal Agencies	Federal Home Loan Bank	2.00	Purchase	(25,000,000.00)	08/10/2017
4345	Commercial Paper	JP Morgan	1.35	Purchase	(24,913,750.00)	08/10/2017
4344	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	210,000,000.00	08/10/2017
4323	Commercial Paper	Bank Tokyo-Mit UFJ	1.19	Redemption	25,000,000.00	08/10/2017
4330	Commercial Paper	Bank Tokyo-Mit UFJ	1.19	Redemption	150,000,000.00	08/10/2017
4348	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(289,971,725.00)	08/11/2017

# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4347	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	320,000,000.00	08/11/2017
4032	Local CD	Pacific Commerce Ban	0.71	Redemption	250,000.00	08/12/2017
4349	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(209,993,175.00)	08/14/2017
4350	Commercial Paper	Bank Tokyo-Mit UFJ	1.18	Purchase	(24,994,263.89)	08/14/2017
4351	Commercial Paper	Bank Tokyo-Mit UFJ	1.19	Purchase	(24,988,430.56)	08/14/2017
4348	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	290,000,000.00	08/14/2017
4028	Federal Agencies	Federal National Mtg	2.25	Redemption	35,000,000.00	08/14/2017
4354	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(209,993,175.00)	08/15/2017
4349	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	210,000,000.00	08/15/2017
3580	Asset Backed Securities	American Honda Finan	1.13	Redemption	2,477,123.13	08/15/2017
4317	Commercial Paper	Bank Tokyo-Mit UFJ	1.20	Redemption	50,000,000.00	08/15/2017
4059	Local CD	East West Bank	0.70	Redemption	250,000.00	08/15/2017
3594	Asset Backed Securities	Harley-Davidson Cred	1.09	Redemption	1,047,983.16	08/15/2017
3677	Asset Backed Securities	John Deere Owner Tru	1.09	Redemption	1,168,134.77	08/15/2017
3704	Asset Backed Securities	Toyota Auto Receivab	1.00	Redemption	632,810.30	08/15/2017
4355	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(199,993,500.00)	08/16/2017
4354	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	210,000,000.00	08/16/2017
4356	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(229,992,525.00)	08/17/2017
4355	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	200,000,000.00	08/17/2017
4261	Negotiable CD	Sumitomo Mitsui Bank	1.22	Redemption	25,000,000.00	08/17/2017
4357	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(224,978,062.50)	08/18/2017
4356	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	230,000,000.00	08/18/2017
3824	Asset Backed Securities	Honda Auto Rec Owner	1.04	Redemption	1,650,589.86	08/18/2017
3844	Asset Backed Securities	Honda Auto Rec Owner	1.01	Redemption	628,633.55	08/18/2017
4358	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(264,991,387.50)	08/21/2017
4357	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	225,000,000.00	08/21/2017
4350	Commercial Paper	Bank Tokyo-Mit UFJ	1.18	Redemption	25,000,000.00	08/21/2017
4260	Negotiable CD	Sumitomo Mitsui Bank	1.22	Redemption	25,000,000.00	08/21/2017
4360	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(249,991,875.00)	08/22/2017
4359	Federal Agencies	Federal Farm Credit	2.05	Purchase	(18,262,724.31)	08/22/2017
4358	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	265,000,000.00	08/22/2017
4361	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(249,991,875.00)	08/23/2017
4360	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	250,000,000.00	08/23/2017
4362	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(214,993,012.50)	08/24/2017

# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4363	Commercial Paper	JP Morgan	1.46	Purchase	(29,735,983.33)	08/24/2017
4364	Commercial Paper	JP Morgan	1.46	Purchase	(29,743,283.33)	08/24/2017
4361	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	250,000,000.00	08/24/2017
4042	Federal Agencies	Federal Home Loan Mtg	2.00	Redemption	50,000,000.00	08/24/2017
4365	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(226,977,867.50)	08/25/2017
4362	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	215,000,000.00	08/25/2017
4366	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(289,990,575.00)	08/28/2017
4365	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	227,000,000.00	08/28/2017
4058	Local CD	Banc of California	0.74	Redemption	20,000,000.00	08/28/2017
4351	Commercial Paper	Bank Tokyo-Mit UFJ	1.19	Redemption	25,000,000.00	08/28/2017
3494	Federal Agencies	Federal Home Loan Bank	0.75	Redemption	15,000,000.00	08/28/2017
4049	Federal Agencies	Federal National Mtg	2.30	Redemption	25,000,000.00	08/28/2017
4372	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(279,990,900.00)	08/29/2017
4373	Commercial Paper	Bank Tokyo-Mit UFJ	1.19	Purchase	(74,980,166.67)	08/29/2017
4374	Commercial Paper	Bank Tokyo-Mit UFJ	1.20	Purchase	(49,983,333.33)	08/29/2017
4375	Commercial Paper	Bank Tokyo-Mit UFJ	1.31	Purchase	(49,830,791.67)	08/29/2017
4370	Federal Agencies	Federal Farm Credit	2.05	Purchase	(30,004,250.00)	08/29/2017
3608	Money Market Funds	Fidelity Government	0.93	Purchase	(123,000,000.00)	08/29/2017
4368	Federal Agencies	Intl Bank For Recon	1.63	Purchase	(14,996,850.00)	08/29/2017
4371	Federal Agencies	Intl Bank For Recon	1.63	Purchase	(34,992,650.00)	08/29/2017
4366	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	290,000,000.00	08/29/2017
2171	Federal Agencies	Federal Home Loan Mtg	0.88	Redemption	29,533,500.00	08/29/2017
4377	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(199,993,500.00)	08/30/2017
4378	Commercial Paper	JP Morgan	1.45	Purchase	(69,486,861.11)	08/30/2017
4379	Commercial Paper	JP Morgan	1.53	Purchase	(29,660,850.00)	08/30/2017
4376	Commercial Paper	Natixis US Finance	1.16	Purchase	(129,995,811.11)	08/30/2017
4372	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	280,000,000.00	08/30/2017
3608	Money Market Funds	Fidelity Government	0.94	Redemption	123,000,000.00	08/30/2017
1996	U.S. Treasury Notes	U.S. Treasury	1.50	Redemption	15,080,273.44	08/30/2017
2141	U.S. Treasury Notes	U.S. Treasury	1.38	Redemption	15,009,960.94	08/30/2017
4380	Commercial Paper	Natixis US Finance	1.07	Purchase	(319,990,488.89)	08/31/2017
4377	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	200,000,000.00	08/31/2017
4107	Commercial Paper	Fortis/BNP Paribas	1.26	Redemption	25,000,000.00	08/31/2017
4376	Commercial Paper	Natixis US Finance	1.16	Redemption	130,000,000.00	08/31/2017

# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4108	Negotiable CD	Nordea Bank Finland	1.09	Redemption	100,000,000.00	08/31/2017
2655	U.S. Treasury Notes	U.S. Treasury	1.88	Redemption	15,000,000.00	08/31/2017
3382	U.S. Treasury Notes	U.S. Treasury	1.88	Redemption	45,000,000.00	08/31/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Net Transaction	12,890,361.22	08/31/2017
<b>Grand Total</b>					<b>518,540,223.00</b>	

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