



COUNTY OF SAN DIEGO INVESTMENT POOL
TREASURY INVESTMENT RESULTS

SEPT
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

19 - Transaction Activity Report

Note: The information provided, including all charts, tables, graphs and numerical representations, are provided to readers solely as a general overview of the economic and market conditions which the Treasurer utilizes in making investment decisions.

SUMMARY PORTFOLIO STATISTICS

County of San Diego Pooled Money Fund

As of September 30, 2017

	Par Value	Book Value	Market Value	% of Portfolio	Market Price	WAM	WAC	YTM	YTW	Accrued Interest	Unrealized Gain/Loss
Asset Backed Securities	194,395,669	194,277,557	194,149,420	2.54	99.873	778	-	1.410	1.410	100,191	(128,137)
Bank Deposit	36,795,416	36,795,416	36,795,416	0.48	100.000	1	-	1.000	1.000	28,389	0
Commercial Paper Disc	1,901,000,000	1,894,718,289	1,886,980,680	24.75	99.263	85	-	1.376	1.376	-	(7,737,609)
FDIC CDs	250,000	250,000	250,000	0.00	100.000	23	-	0.700	0.700	190	-
Federal Agency - Step Up	357,077,000	357,011,984	353,758,506	4.66	99.070	1,492	31	1.915	1.385	1,240,653	(3,253,479)
Federal Agency Amer Callable	50,000,000	50,000,000	49,752,250	0.65	99.505	533	75	1.290	1.290	23,333	(247,750)
Federal Agency Berm Callable	552,910,000	552,843,733	550,988,019	7.22	99.652	691	48	1.411	1.411	1,995,127	(1,855,713)
Federal Agency Coupon Securities	866,000,000	867,521,376	862,498,180	11.33	99.602	740	26	1.290	1.290	3,572,476	(5,023,196)
Federal Agency Euro Callable	560,120,000	560,145,982	555,397,949	7.32	99.157	871	115	1.368	1.368	1,526,643	(4,748,033)
Money Market Accounts	280,000,000	280,000,000	280,000,000	3.66	100.000	1	-	0.950	0.950	51,164	-
Negotiable CDs	1,495,900,000	1,495,903,704	1,495,900,000	19.54	100.000	174	-	1.440	1.440	6,356,786	(3,704)
Supranational Callable	234,350,000	234,080,386	232,511,650	3.06	99.216	828	151	1.347	1.347	1,096,296	(1,568,736)
Supranationals	494,500,000	493,781,072	491,976,340	6.45	99.492	649	-	1.395	1.395	1,809,678	(1,804,732)
Treasury Coupon Securities	637,000,000	638,586,819	635,508,200	8.34	99.768	673	-	1.203	1.203	2,773,639	(3,078,619)
Totals for September 2017	7,660,298,085	7,655,916,318	7,626,466,610	100.00	99.560	468	62	1.365	1.340	20,574,566	(29,449,708)
Totals for August 2017	7,708,995,392	7,703,912,056	7,684,271,078	100.00	99.681	461	62	1.338	1.312	18,955,284	(19,640,978)
Change From Prior Month	(48,697,307)	(47,995,737)	(57,804,468)		(0.121)	7	-	0.027	0.028	1,619,282	(9,808,730)

Portfolio Effective Duration 1.13 years

	Monthly		Fiscal Year		Calendar Year	
	Return	Annualized	To Date	Annualized	To Date	Annualized
Book Value	0.110%	1.340%	0.330%	1.308%	0.925%	1.237%
Market Value	0.111%	1.345%	0.331%	1.312%	0.928%	1.240%

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

CASH FLOW ANALYSIS

County of San Diego Pooled Money Fund

As of September 30, 2017

(\$000)

	Sep-17	Oct-17	Nov-17	Dec-17	Jan-18	Feb-18	Mar-18
Beginning Pool Book Balance	7,703,912	7,655,916	7,612,538	8,511,189	9,961,677	9,216,234	8,799,286
CASH FLOW ITEMS							
INFLOWS:							
Investment Inflows	676,100	678,745	476,350	698,600	534,000	280,000	405,000
Projected Credits/Deposits	1,024,875	1,106,689	2,037,151	3,021,000	775,477	821,052	1,290,000
	1,700,975	1,785,434	2,513,501	3,719,600	1,309,477	1,101,052	1,695,000
Outflows							
Investment Purchases	616,000	198,000	86,350	108,600	40,000	35,000	35,000
Projected Debits	1,072,871	1,150,067	1,138,500	1,570,512	1,520,920	1,238,000	1,149,000
	1,688,871	1,348,067	1,224,850	1,679,112	1,560,920	1,273,000	1,184,000
Net Cash Flows	(47,996)	(43,378)	898,651	1,450,488	(745,443)	(416,948)	141,000
MONTH END POOL BALANCE	7,655,916	7,612,538	8,511,189	9,961,677	9,216,234	8,799,286	8,940,286
PROJECTED MONTH END LIQUIDITY	\$ 230,000	\$ 667,367	\$ 1,956,018	\$3,996,506	\$3,745,063	\$3,573,115	\$4,084,115

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 September 30, 2017

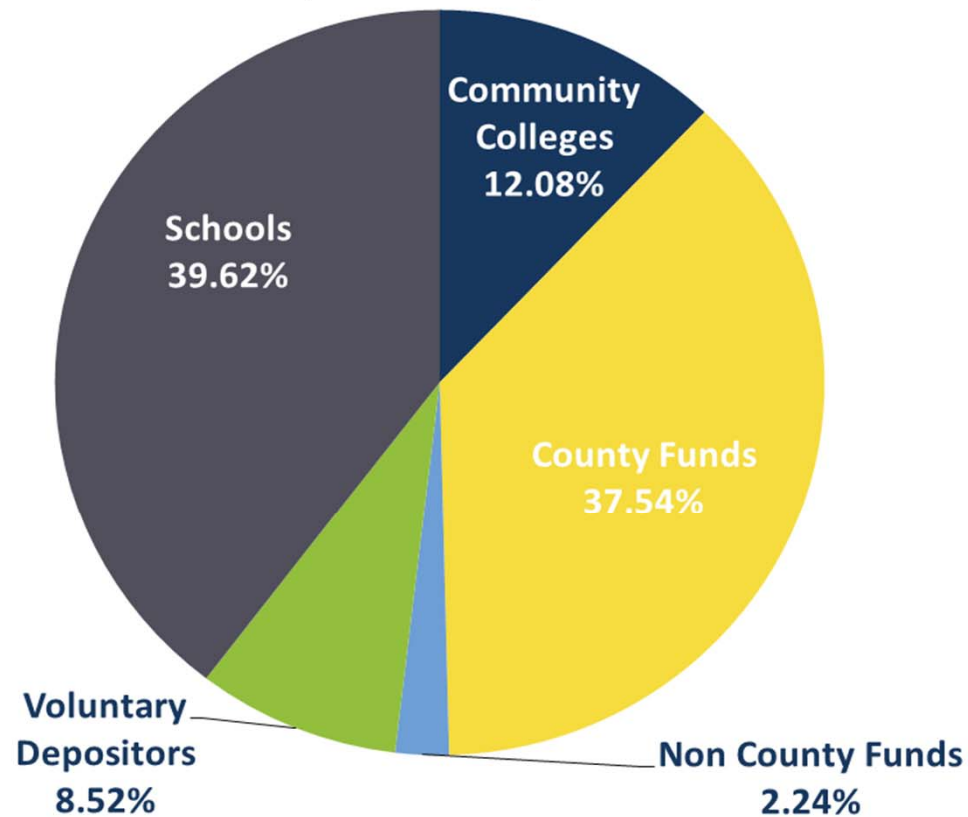
(\$000)

PARTICIPANT	FMV 07/31/17	FMV 08/31/17	FMV 09/30/17	% of Total	PARTICIPANT	FMV 07/31/17	FMV 08/31/17	FMV 09/30/17	% of Total
COUNTY	\$ 737,847	\$ 746,538	\$ 772,963	10.14%	Lower Sweetwater FPD	567	470	466	
COUNTY - SPECIAL TRUST FUNDS	2,120,858	2,050,987	2,089,388	27.40%	Metropolitan Transit System	6,596	6,299	8,183	
NON-COUNTY INVESTMENT FUNDS	175,223	161,182	171,114	2.24%	Mission Resource Conservation District	317	318	317	
SCHOOLS - (K THRU 12)	3,609,906	3,236,661	3,021,728	39.62%	North County Cemetery District	1,401	1,406	1,428	
					North County Cemetry Perpetual	1,544	1,556	1,564	
COMMUNITY COLLEGES					North County Cemetery	997	1,051	985	
San Diego	323,898	253,097	249,186	3.27%	North County Dispatch	3,231	3,918	3,590	
Grossmont	103,757	79,830	80,261	1.04%	North County Fire	2,301	1,561	1,580	
Mira Costa	42,112	34,845	121,225	1.59%	Otay Water District Investment	4,107	4,113	4,096	
Palomar	393,115	361,391	343,565	4.50%	Pine Valley FPD	501	331	331	
Southwestern	161,863	136,537	128,051	1.68%	Pomerado Cemetery District	1,792	1,777	1,707	
Total Community Colleges	1,024,745	865,700	922,288	12.08%	Ramona Cemetery District	545	518	493	
					Ramona Cemetery Perpetual	383	383	382	
SDCERA	5,466	598	596		Rancho Santa Fe FPD	13,257	12,313	11,428	
SANCAL	8,036	8,046	8,012		Rincon del Diablo Municipal Water District	3,045	3,049	3,036	
SANDAG	32,969	34,024	34,695		San Diego Housing Commission	17,201	17,225	20,625	
					San Diego Geographic Information Source	413	621	561	
CITIES					San Diego Law Library	3,030	3,049	3,090	
Chula Vista	149,368	131,633	131,080		San Diego Local Agency Formation Commr	1,440	1,896	1,670	
Coronado	0	0	19,841		San Diego Regional Training Center	431	305	230	
Del Mar	3,083	2,590	2,579		San Dieguito River	1,589	1,530	1,448	
Encinitas	2	2	2		San Marcos FPD	1	1	1	
National City	8,101	8,112	8,078		San Miguel FPD	8,036	8,684	8,536	
					Santa Fe Irrigation District	4,209	4,215	4,197	
INDEPENDENT AGENCIES					Serra Cooperative Library System	217	230	229	
Alpine FPD	1,226	983	708		SDC Regional Airport Authority	153,754	295,054	298,949	
Bonita Sunnyside FPD	5,081	5,130	4,677		Upper San Luis Rey Reservoir	42	42	42	
Borrego Springs FPD	1,251	1,269	1,171		Vallecitos Water District	5,169	5,177	5,155	
Canbrake County Water District	51	51	51		Valley Center FPD	3,399	3,060	2,825	
Deer Springs FPD	9,578	9,445	9,599		Valley Cntr Cemetery	88	88	88	
Fallbrook Public UTL	15	15	15		Valley Ctr Cem Perpetual	257	257	256	
Grossmont Healthcare District	1,015	1,017	1,012		Valley Ctr Water District	17,195	19,016	18,851	
Public Agency Self Insurance System	3,386	3,391	3,376		Vista FPD	2,381	2,384	2,374	
Julian-Cuyamaca FPD	62	65	66		Total Independent Agencies	503,760	623,203	648,985	8.52%
Lake Cuyamaca Rec & Park	162	157	158						
Lakeside Fire	5,919	5,211	5,028		Pooled Money Fund Total	\$ 8,172,339	\$ 7,684,271	\$ 7,626,466	100.00%
Leucadia Water District	9,555	9,568	9,528						

INVESTMENT FUND PARTICIPANTS

San Diego Pooled Money Fund

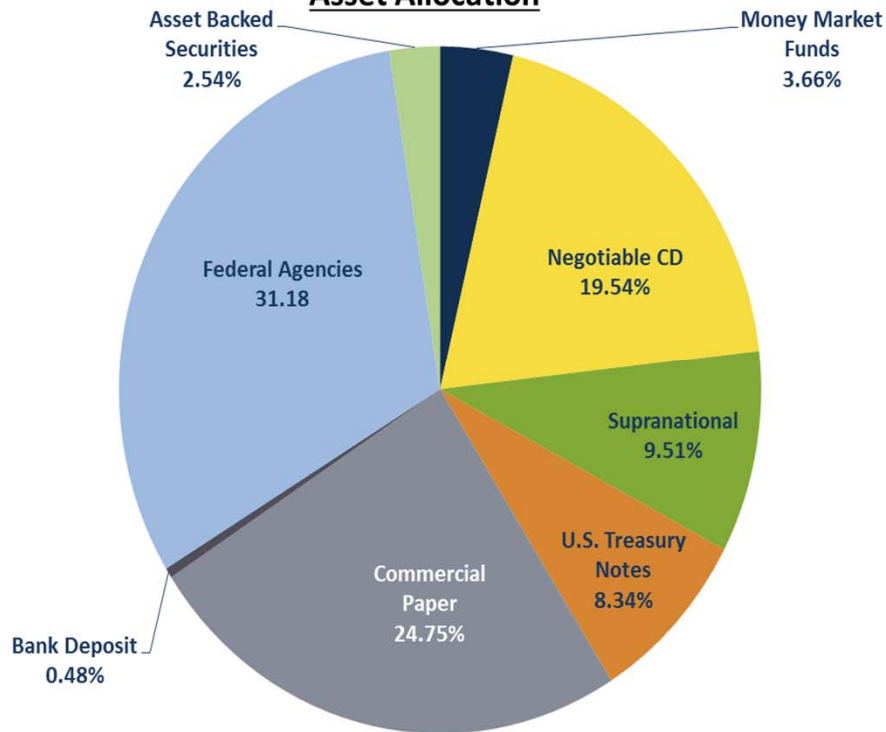
As of September 30, 2017



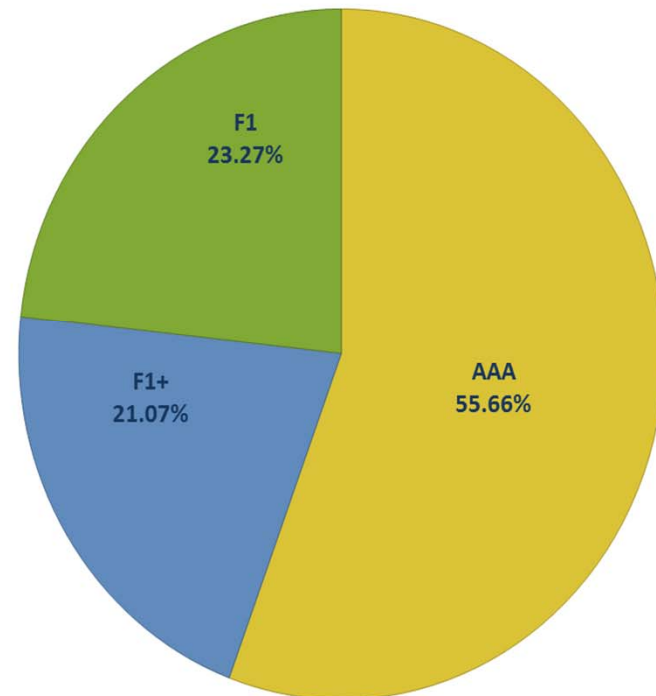
INVESTMENT FUND OVERVIEW

As of September 30, 2017

Asset Allocation



Credit Quality





APPENDIX



INVESTMENT POLICY COMPLIANCE REPORT

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

Category	Standard	Comment
Treasury Issues	No Limit	Complies - 8.4%
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 - 24.9%*
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 - 19.6%*
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 - 0.0%
Covered Call Option/ Put Option	10% maximum; 90-day maximum maturity	N/A
Money Market Mutual Funds	AAAm by S&P, or Aaa-mf by Moody's, or AAAMmf by Fitch minimum rating by 1 of 3 NRSROs; 15% maximum; 10% per fund	Complies - 3.7%
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 - 9.6%
Pass-Through Securities	Non-mortgaged backed; "A" minimum rated issuer by 1 of 3 NRSROs; "AA" minimum rated by 1 of 3 NRSROs; 20% maximum; 5% per issuer	Complies - 2.6%
Maximum Maturity	5 years	Complies
Illiquidity Limitations	10% maximum for combined categories for Collateralized CDs and FDIC Insured Deposit Accounts	Complies
Maximum Issuer Exposure	5% per any single issuer involved in more than one of the above categories (does not include US Government, repurchase agreements, supranationals, money market fund)	Complies *
Maturity Policy - Portfolio Structure	Minimum 25% ≤ 90 days; and minimum 50% ≤ 1 year; maximum effective duration for portfolio 1.5 years	Complies
Prohibited Securities	Inverse floaters; Ranges notes, Interest-only strips from mortgaged backed securities; Zero interest accrual securities	Complies
Credit Rating Policy - monitoring ratings	Overall credit rating of 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 Credit Agricole at 5.4% and Bank of Nova Scotia at 5.1%

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund As of September 30, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Asset Backed Securities									
American Honda Finance	05/30/2016	6,100,750.86	6,100,545.26	6,098,945.04	1.13	1.14	09/15/2018	3,063.83	(1,600.22)
Honda Auto Rec Owner Trust	10/31/2016	2,250,972.46	2,250,269.03	2,249,734.43	1.01	1.01	10/18/2018	820.99	(534.60)
Toyota Auto Receivables	08/10/2016	3,068,688.16	3,068,539.33	3,066,653.62	1.00	1.01	01/15/2019	1,363.86	(1,885.71)
John Deere Owner Trust	07/27/2016	6,380,185.57	6,379,796.38	6,376,166.05	1.09	1.10	02/15/2019	3,090.84	(3,630.33)
Honda Auto Rec Owner Trust	10/25/2016	14,182,232.01	14,181,836.33	14,161,923.05	1.04	1.04	04/18/2019	5,326.17	(19,913.28)
Harley-Davidson Credit Corp	06/15/2016	3,170,152.58	3,170,067.30	3,168,805.27	1.09	1.09	06/15/2019	1,535.81	(1,262.03)
Honda Auto Rec Owner Trust	03/28/2017	24,117,687.13	24,117,110.72	24,108,522.41	1.42	1.43	07/22/2019	9,513.15	(8,588.31)
Honda Auto Rec Owner Trust	06/27/2017	33,000,000.00	32,997,261.00	32,979,771.00	1.46	1.47	10/15/2019	22,751.65	(17,490.00)
John Deere Owner Trust	03/02/2017	13,250,000.00	13,249,947.00	13,245,071.00	1.50	1.51	10/15/2019	8,833.33	(4,876.00)
Honda Auto Rec Owner Trust	09/29/2017	12,500,000.00	12,498,888.75	12,499,162.50	1.57	1.58	01/21/2020	1,090.28	273.75
USAA Auto Owner Trust	09/20/2017	15,300,000.00	15,299,713.89	15,291,263.70	1.54	1.55	02/18/2020	7,199.50	(8,450.19)
American Honda Finance	05/30/2016	10,000,000.00	9,999,806.00	9,981,110.00	1.39	1.40	04/15/2020	6,177.82	(18,696.00)
American Honda Finance	12/22/2016	26,900,000.00	26,807,531.25	26,849,185.90	1.39	1.59	04/15/2020	16,618.22	41,654.65
John Deere Owner Trust	07/18/2017	9,000,000.00	8,999,217.90	8,994,852.00	1.59	1.60	04/15/2020	6,360.00	(4,365.90)
Honda Auto Rec Owner Trust	12/10/2016	3,675,000.00	3,657,773.44	3,659,616.45	1.16	1.40	05/18/2020	1,421.00	1,843.01
Honda Auto Rec Owner Trust	10/25/2016	11,500,000.00	11,499,253.65	11,418,637.50	1.21	1.22	12/18/2020	5,024.86	(80,616.15)
Asset Backed Securities Subtotal:		194,395,668.77	194,277,557.23	194,149,419.92	1.37	1.41		100,191.31	(128,137.31)
Bank Deposit									
Wells Fargo Bank NA	07/01/2017	36,795,416.42	36,795,416.42	36,795,416.42	1.00	1.00		28,389.21	0.00
Bank Deposit Subtotal:		36,795,416.42	36,795,416.42	36,795,416.42	1.00	1.00		28,389.21	0.00
Commerical Paper									
Canadian Imp Bk Comm NY	04/10/2017	25,000,000.00	24,999,215.28	24,862,650.00	1.13	1.15	10/02/2017	0.00	(136,565.28)
Fortis/BNP Paribas Bank	07/06/2017	25,000,000.00	24,997,333.33	24,920,000.00	1.28	1.30	10/04/2017	0.00	(77,333.33)
ING (US) Funding LLC	05/12/2017	50,000,000.00	49,991,111.11	49,738,650.00	1.28	1.31	10/06/2017	0.00	(252,461.11)
Toyota Motor Credit Corp	04/10/2017	60,000,000.00	59,981,850.00	59,630,940.00	1.21	1.26	10/10/2017	0.00	(350,910.00)
Bank Tokyo-Mit UFJ NY	09/15/2017	47,000,000.00	46,975,912.50	46,950,180.00	1.23	1.25	10/16/2017	0.00	(25,732.50)
Toyota Motor Credit Corp	04/11/2017	40,000,000.00	39,974,033.33	39,737,600.00	1.23	1.28	10/20/2017	0.00	(236,433.33)
American Honda Finance	04/25/2017	15,000,000.00	14,988,541.67	14,905,725.00	1.25	1.28	10/23/2017	0.00	(82,816.67)
American Honda Finance	04/25/2017	35,000,000.00	34,973,263.89	34,780,025.00	1.25	1.28	10/23/2017	0.00	(193,238.89)
Credit Agricole CIB	05/31/2017	25,000,000.00	24,975,229.17	24,870,150.00	1.23	1.25	10/30/2017	0.00	(105,079.17)
Canadian Imp Bk Comm NY	04/06/2017	50,000,000.00	49,950,416.67	49,656,200.00	1.19	1.23	10/31/2017	0.00	(294,216.67)

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund

As of September 30, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Fortis/BNP Paribas Bank	04/11/2017	25,000,000.00	24,972,500.00	24,813,900.00	1.32	1.37	10/31/2017	0.00	(158,600.00)
Toyota Motor Credit Corp	04/12/2017	45,000,000.00	44,953,875.00	44,689,410.00	1.23	1.28	10/31/2017	0.00	(264,465.00)
JP Morgan	07/25/2017	50,000,000.00	49,932,500.00	49,805,000.00	1.35	1.37	11/06/2017	0.00	(127,500.00)
JP Morgan	08/10/2017	25,000,000.00	24,962,500.00	24,913,750.00	1.35	1.37	11/10/2017	0.00	(48,750.00)
Bank Tokyo-Mit UFJ NY	08/29/2017	50,000,000.00	49,890,833.34	49,830,750.00	1.31	1.33	11/30/2017	0.00	(60,083.34)
JP Morgan	03/30/2017	20,000,000.00	19,952,666.67	19,806,720.00	1.42	1.48	11/30/2017	0.00	(145,946.67)
Toyota Motor Credit Corp	04/17/2017	50,000,000.00	49,893,333.33	49,596,400.00	1.28	1.33	11/30/2017	0.00	(296,933.33)
Fortis/BNP Paribas Bank	04/05/2017	25,000,000.00	24,939,000.00	24,760,000.00	1.44	1.50	12/01/2017	0.00	(179,000.00)
Fortis/BNP Paribas Bank	04/05/2017	30,000,000.00	29,926,800.00	29,712,000.00	1.44	1.50	12/01/2017	0.00	(214,800.00)
Fortis/BNP Paribas Bank	04/05/2017	100,000,000.00	99,736,000.00	99,020,000.00	1.44	1.50	12/06/2017	0.00	(716,000.00)
Bank Tokyo-Mit UFJ NY	09/27/2017	50,000,000.00	49,863,541.67	49,858,050.00	1.31	1.33	12/15/2017	0.00	(5,491.67)
Bank Tokyo-Mit UFJ NY	09/28/2017	80,000,000.00	79,783,333.34	79,772,880.00	1.30	1.32	12/15/2017	0.00	(10,453.34)
Credit Agricole CIB	06/15/2017	50,000,000.00	49,859,375.00	49,656,850.00	1.35	1.40	12/15/2017	0.00	(202,525.00)
Fortis/BNP Paribas Bank	03/31/2017	40,000,000.00	39,881,666.67	39,591,320.00	1.42	1.47	12/15/2017	0.00	(290,346.67)
Bank Tokyo-Mit UFJ NY	09/25/2017	25,000,000.00	24,925,750.00	24,920,250.00	1.32	1.34	12/21/2017	0.00	(5,500.00)
Bank Tokyo-Mit UFJ NY	09/26/2017	25,000,000.00	24,920,569.45	24,916,400.00	1.33	1.35	12/26/2017	0.00	(4,169.45)
Bank Tokyo-Mit UFJ NY	09/27/2017	25,000,000.00	24,920,569.44	24,916,400.00	1.33	1.35	12/26/2017	0.00	(4,169.44)
JP Morgan	04/06/2017	30,000,000.00	29,892,458.33	29,677,350.00	1.45	1.51	12/29/2017	0.00	(215,108.33)
Toyota Motor Credit Corp	04/06/2017	60,000,000.00	59,799,750.00	59,399,220.00	1.35	1.40	12/29/2017	0.00	(400,530.00)
Canadian Imp Bk Comm NY	04/19/2017	24,000,000.00	23,918,160.00	23,772,960.00	1.32	1.37	01/02/2018	0.00	(145,200.00)
Fortis/BNP Paribas Bank	07/06/2017	25,000,000.00	24,907,645.83	24,821,725.00	1.43	1.46	01/02/2018	0.00	(85,920.83)
Fortis/BNP Paribas Bank	07/07/2017	25,000,000.00	24,907,645.84	24,821,725.00	1.43	1.46	01/02/2018	0.00	(85,920.84)
Bank Tokyo-Mit UFJ NY	09/29/2017	25,000,000.00	24,910,666.67	24,908,800.00	1.34	1.36	01/05/2018	0.00	(1,866.67)
JP Morgan	04/26/2017	30,000,000.00	29,875,800.00	29,694,090.00	1.38	1.43	01/17/2018	0.00	(181,710.00)
Toyota Motor Credit Corp	04/26/2017	50,000,000.00	49,797,500.00	49,501,250.00	1.35	1.40	01/17/2018	0.00	(296,250.00)
Toyota Motor Credit Corp	04/26/2017	25,000,000.00	24,898,750.00	24,750,625.00	1.35	1.40	01/17/2018	0.00	(148,125.00)
Toyota Motor Credit Corp	04/26/2017	25,000,000.00	24,898,750.00	24,750,625.00	1.35	1.40	01/17/2018	0.00	(148,125.00)
Credit Agricole CIB	05/26/2017	25,000,000.00	24,881,270.83	24,760,500.00	1.39	1.45	02/01/2018	0.00	(120,770.83)
Credit Agricole CIB	05/30/2017	25,000,000.00	24,882,125.00	24,760,500.00	1.38	1.44	02/01/2018	0.00	(121,625.00)
Credit Agricole CIB	05/26/2017	25,000,000.00	24,874,583.33	24,752,950.00	1.40	1.46	02/07/2018	0.00	(121,633.33)
Credit Agricole CIB	05/30/2017	25,000,000.00	24,875,479.17	24,752,950.00	1.39	1.45	02/07/2018	0.00	(122,529.17)
Credit Agricole CIB	05/30/2017	25,000,000.00	24,869,722.22	24,749,150.00	1.40	1.46	02/12/2018	0.00	(120,572.22)
Credit Agricole CIB	05/25/2017	25,000,000.00	24,864,944.45	24,736,825.00	1.43	1.49	02/14/2018	0.00	(128,119.45)
Credit Agricole CIB	05/30/2017	25,000,000.00	24,856,006.95	24,732,850.00	1.43	1.49	02/23/2018	0.00	(123,156.95)

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund

As of September 30, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
JP Morgan	08/30/2017	70,000,000.00	69,577,083.33	69,486,830.00	1.45	1.48	02/28/2018	0.00	(90,253.33)
Fortis/BNP Paribas Bank	09/08/2017	10,000,000.00	9,940,019.44	9,930,880.00	1.43	1.46	03/01/2018	0.00	(9,139.44)
Credit Agricole CIB	06/15/2017	50,000,000.00	49,679,791.67	49,462,250.00	1.45	1.51	03/09/2018	0.00	(217,541.67)
JP Morgan	08/24/2017	30,000,000.00	29,789,516.66	29,743,260.00	1.46	1.52	03/23/2018	0.00	(46,256.66)
JP Morgan	07/11/2017	25,000,000.00	24,813,541.67	24,756,075.00	1.50	1.56	03/29/2018	0.00	(57,466.67)
JP Morgan	08/03/2017	25,000,000.00	24,816,027.78	24,756,075.00	1.48	1.54	03/29/2018	0.00	(59,952.78)
JP Morgan	08/24/2017	30,000,000.00	29,782,216.66	29,707,290.00	1.46	1.52	03/29/2018	0.00	(74,926.66)
JP Morgan	07/21/2017	25,000,000.00	24,792,375.00	24,716,875.00	1.51	1.57	04/17/2018	0.00	(75,500.00)
Cooperatieve Rabobank	09/26/2017	25,000,000.00	24,789,000.00	24,784,000.00	1.44	1.48	04/30/2018	0.00	(5,000.00)
JP Morgan	08/30/2017	30,000,000.00	29,705,736.99	29,660,850.00	1.53	1.54	05/23/2018	0.00	(44,886.99)
Commerical Paper Subtotal:		1,901,000,000.00	1,894,718,288.68	1,886,980,680.00	1.35	1.38		0.00	(7,737,608.68)

FDIC CDs

SD Private Bank	10/24/2016	250,000.00	250,000.00	250,000.00	0.70	0.70	10/24/2017	190.01	0.00
FDIC CDs Subtotal:		250,000.00	250,000.00	250,000.00	0.70	0.70		190.01	0.00

Federal Agency

Federal Home Loan Bank	10/05/2015	25,000,000.00	25,000,000.00	24,999,000.00	0.73	0.73	10/05/2017	89,222.22	(1,000.00)
Federal Farm Credit Bank	11/18/2015	21,000,000.00	20,998,266.90	20,996,430.00	0.65	0.90	10/13/2017	63,700.00	(1,836.90)
Federal National Mtg Assn	11/27/2013	40,000,000.00	39,994,677.08	39,995,600.00	0.88	1.07	10/26/2017	150,694.44	922.92
Federal Home Loan Bank	10/14/2015	35,000,000.00	35,188,645.82	35,168,350.00	5.00	0.74	11/17/2017	651,388.89	(20,295.82)
Federal National Mtg Assn	12/27/2012	35,000,000.00	34,997,073.61	34,967,800.00	0.88	0.91	12/27/2017	79,965.28	(29,273.61)
Federal Farm Credit Bank	02/20/2015	20,000,000.00	20,000,000.00	19,993,800.00	1.11	1.11	02/20/2018	25,283.33	(6,200.00)
Federal National Mtg Assn	04/30/2013	50,000,000.00	49,997,968.06	49,901,500.00	1.00	1.01	04/30/2018	209,722.22	(96,468.06)
Federal National Mtg Assn	04/30/2013	50,000,000.00	50,000,000.00	49,901,500.00	1.00	1.00	04/30/2018	209,722.22	(98,500.00)
Federal National Mtg Assn	05/16/2013	25,000,000.00	24,990,774.24	24,950,750.00	1.00	1.07	04/30/2018	104,861.11	(40,024.24)
Federal National Mtg Assn	01/22/2014	15,000,000.00	14,939,475.63	14,961,600.00	0.88	1.53	05/21/2018	47,395.83	22,124.37
Federal Home Loan Mtg Corp	02/27/2014	25,000,000.00	25,606,324.06	25,613,000.00	4.88	1.30	06/13/2018	365,625.00	6,675.94
Federal Home Loan Mtg Corp	09/29/2015	25,000,000.00	25,000,000.00	24,936,000.00	1.05	1.05	06/29/2018	67,083.33	(64,000.00)
Federal National Mtg Assn	02/19/2016	35,000,000.00	35,071,536.62	34,932,450.00	1.13	0.87	07/20/2018	77,656.25	(139,086.62)
Federal Home Loan Mtg Corp	10/27/2015	25,000,000.00	25,000,000.00	24,927,250.00	1.00	1.00	07/27/2018	44,444.44	(72,750.00)
Federal Home Loan Bank	08/14/2015	25,000,000.00	25,017,823.61	24,968,000.00	1.20	1.12	08/14/2018	39,166.67	(49,823.61)
Federal Home Loan Bank	10/26/2015	35,000,000.00	35,049,384.73	34,907,600.00	1.13	0.97	09/14/2018	18,593.75	(141,784.73)
Federal National Mtg Assn	01/21/2014	30,000,000.00	30,061,516.46	30,145,500.00	1.88	1.65	09/18/2018	20,312.50	83,983.54

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund

As of September 30, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal Home Loan Bank	03/28/2016	25,000,000.00	25,000,000.00	24,954,750.00	1.05	1.05	09/28/2018	2,187.50	(45,250.00)
Federal Home Loan Mtg Corp	10/28/2016	25,000,000.00	25,000,000.00	24,883,750.00	1.05	1.05	10/26/2018	113,020.83	(116,250.00)
Federal Home Loan Mtg Corp	02/23/2016	25,000,000.00	25,000,000.00	24,879,000.00	1.05	1.05	11/23/2018	93,333.33	(121,000.00)
Federal National Mtg Assn	01/21/2014	30,000,000.00	29,965,833.68	30,039,000.00	1.63	1.73	11/27/2018	167,916.67	73,166.32
Federal Home Loan Mtg Corp	06/14/2016	47,400,000.00	47,400,000.00	47,198,076.00	1.25	1.25	12/14/2018	176,104.17	(201,924.00)
Federal Home Loan Mtg Corp	07/25/2016	25,000,000.00	25,000,000.00	24,842,750.00	1.00	1.00	01/25/2019	45,833.33	(157,250.00)
Federal National Mtg Assn	03/22/2016	27,135,000.00	27,135,000.00	27,006,651.45	1.27	1.30	02/26/2019	33,504.19	(128,348.55)
Federal National Mtg Assn	03/11/2016	25,000,000.00	25,000,000.00	24,875,500.00	1.30	1.30	03/15/2019	14,444.44	(124,500.00)
Federal Farm Credit Bank	03/18/2016	25,000,000.00	25,000,000.00	24,876,750.00	1.28	1.28	03/21/2019	8,888.89	(123,250.00)
Federal Farm Credit Bank	10/19/2016	20,000,000.00	20,000,000.00	19,881,000.00	1.17	1.17	05/16/2019	87,750.00	(119,000.00)
Federal Home Loan Mtg Corp	06/06/2016	25,000,000.00	25,000,000.00	24,855,250.00	1.25	1.25	06/06/2019	99,826.39	(144,750.00)
Federal Home Loan Bank	06/22/2016	25,000,000.00	25,264,327.66	25,041,250.00	1.63	0.99	06/14/2019	120,746.53	(223,077.66)
Federal National Mtg Assn	07/08/2015	20,000,000.00	20,131,113.08	20,088,800.00	1.75	1.36	06/20/2019	98,194.44	(42,313.08)
Federal Home Loan Mtg Corp	07/26/2016	25,000,000.00	25,000,000.00	24,752,250.00	1.07	1.07	07/26/2019	48,298.61	(247,750.00)
Federal Home Loan Mtg Corp	06/27/2016	25,000,000.00	25,152,854.58	24,881,250.00	1.25	0.91	08/01/2019	52,083.33	(271,604.58)
Federal Home Loan Mtg Corp	08/23/2016	25,000,000.00	25,000,000.00	24,605,000.00	1.15	1.15	08/23/2019	30,347.22	(395,000.00)
Federal Farm Credit Bank	08/26/2016	50,000,000.00	50,000,000.00	49,289,500.00	1.00	1.00	08/26/2019	48,611.11	(710,500.00)
Federal Farm Credit Bank	12/06/2016	25,000,000.00	25,000,000.00	24,857,000.00	1.48	1.63	09/06/2019	25,694.44	(143,000.00)
Federal National Mtg Assn	09/30/2016	35,000,000.00	34,985,581.92	34,656,650.00	1.13	1.15	09/09/2019	24,062.50	(328,931.92)
Federal National Mtg Assn	09/13/2016	50,000,000.00	50,000,000.00	49,320,500.00	1.15	1.15	09/13/2019	28,750.00	(679,500.00)
Federal Home Loan Mtg Corp	03/30/2016	25,000,000.00	25,000,000.00	24,898,000.00	1.40	1.40	09/30/2019	175,972.22	(102,000.00)
Federal Home Loan Mtg Corp	11/21/2014	25,000,000.00	24,744,272.25	24,856,750.00	1.25	1.79	10/02/2019	155,381.94	112,477.75
Federal National Mtg Assn	10/04/2016	25,000,000.00	25,000,000.00	24,678,000.00	1.20	1.20	10/04/2019	147,500.00	(322,000.00)
Federal National Mtg Assn	10/28/2016	25,000,000.00	25,000,000.00	24,675,750.00	1.30	1.30	10/28/2019	138,125.00	(324,250.00)
Federal Home Loan Bank	05/03/2017	15,000,000.00	14,977,570.07	14,947,950.00	1.38	1.45	11/15/2019	77,916.66	(29,620.07)
Federal Home Loan Bank	01/09/2015	20,000,000.00	20,324,443.20	20,340,400.00	2.38	1.61	12/13/2019	142,500.00	15,956.80
Federal Home Loan Bank	05/03/2017	20,000,000.00	20,388,922.55	20,340,400.00	2.38	1.47	12/13/2019	142,500.00	(48,522.55)
Federal Farm Credit Bank	12/27/2016	25,000,000.00	25,000,000.00	24,950,750.00	1.70	1.70	12/27/2019	110,972.22	(49,250.00)
Federal National Mtg Assn	03/30/2016	25,000,000.00	25,000,000.00	24,836,000.00	1.38	1.38	12/30/2019	86,892.36	(164,000.00)
Federal Home Loan Mtg Corp	07/28/2016	50,000,000.00	50,000,000.00	49,412,500.00	1.10	1.10	01/28/2020	96,250.00	(587,500.00)
Federal Farm Credit Bank	02/27/2017	21,870,000.00	21,870,000.00	21,871,093.50	1.71	1.71	02/27/2020	35,320.05	1,093.50
Federal Home Loan Mtg Corp	04/13/2017	25,000,000.00	25,000,000.00	24,983,750.00	1.80	1.80	04/13/2020	210,000.00	(16,250.00)
Federal Home Loan Mtg Corp	04/13/2017	25,000,000.00	25,000,000.00	24,983,750.00	1.80	1.80	04/13/2020	210,000.00	(16,250.00)
Federal Home Loan Mtg Corp	05/19/2015	25,000,000.00	24,865,092.59	24,863,500.00	1.38	1.59	05/01/2020	143,229.17	(1,592.59)

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund

As of September 30, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal Farm Credit Bank	06/29/2016	25,000,000.00	25,000,000.00	24,748,750.00	1.42	1.42	06/29/2020	90,722.22	(251,250.00)
Federal Home Loan Mtg Corp	07/05/2017	25,000,000.00	25,000,000.00	24,966,250.00	1.75	1.75	06/29/2020	104,513.89	(33,750.00)
Federal Home Loan Mtg Corp	07/13/2017	20,000,000.00	20,000,000.00	19,974,200.00	1.85	1.85	07/13/2020	80,166.67	(25,800.00)
Federal Home Loan Mtg Corp	07/13/2017	5,000,000.00	5,000,000.00	4,993,550.00	1.85	1.85	07/13/2020	20,041.67	(6,450.00)
Federal Home Loan Mtg Corp	09/29/2017	25,000,000.00	24,982,532.41	24,956,000.00	1.80	1.82	09/29/2020	2,500.00	(26,532.41)
Federal Farm Credit Bank	11/09/2016	25,000,000.00	25,000,000.00	24,425,250.00	1.36	1.36	11/09/2020	134,111.11	(574,750.00)
Federal Home Loan Bank	09/21/2016	25,000,000.00	25,092,540.31	24,741,750.00	1.38	1.26	02/18/2021	41,059.03	(350,790.31)
Federal Home Loan Bank	02/14/2017	25,000,000.00	24,669,412.57	24,741,750.00	1.38	1.78	02/18/2021	41,059.03	72,337.43
Federal Home Loan Bank	02/17/2017	25,000,000.00	25,000,000.00	24,931,000.00	1.82	1.82	03/17/2021	17,694.44	(69,000.00)
Federal National Mtg Assn	06/17/2016	15,000,000.00	15,006,957.22	14,733,450.00	1.25	1.24	05/06/2021	75,520.83	(273,507.22)
Federal National Mtg Assn	09/21/2016	25,000,000.00	24,945,944.44	24,555,750.00	1.25	1.31	05/06/2021	125,868.06	(390,194.44)
Federal Home Loan Mtg Corp	06/28/2017	7,900,000.00	7,900,000.00	7,877,169.00	2.00	2.00	05/28/2021	40,816.67	(22,831.00)
Federal Home Loan Bank	07/14/2016	15,000,000.00	15,356,696.74	15,045,150.00	1.88	1.21	06/11/2021	85,937.50	(311,546.74)
Federal Home Loan Mtg Corp	07/12/2016	25,000,000.00	25,000,000.00	24,858,750.00	1.25	2.02	07/12/2021	68,576.39	(141,250.00)
Federal Home Loan Bank	08/04/2016	35,000,000.00	34,886,901.63	34,190,450.00	1.13	1.21	07/14/2021	84,218.75	(696,451.63)
Federal Home Loan Mtg Corp	07/20/2016	25,000,000.00	25,000,000.00	24,526,500.00	1.25	1.61	07/20/2021	61,631.94	(473,500.00)
Federal National Mtg Assn	07/20/2016	14,500,000.00	14,500,000.00	14,214,785.00	1.25	1.61	07/20/2021	35,746.53	(285,215.00)
Federal Home Loan Mtg Corp	07/27/2016	25,000,000.00	25,000,000.00	24,537,750.00	1.35	1.61	07/27/2021	60,000.00	(462,250.00)
Federal National Mtg Assn	07/27/2016	25,000,000.00	25,000,000.00	24,838,000.00	1.13	1.89	07/27/2021	50,000.00	(162,000.00)
Federal National Mtg Assn	07/27/2016	14,445,000.00	14,445,000.00	14,140,354.95	1.25	1.48	07/27/2021	32,100.00	(304,645.05)
Federal Home Loan Mtg Corp	08/03/2016	25,000,000.00	25,000,000.00	24,758,250.00	1.25	1.93	08/03/2021	50,347.22	(241,750.00)
Federal Home Loan Mtg Corp	10/05/2016	20,000,000.00	19,814,480.25	19,491,600.00	1.13	1.37	08/12/2021	30,625.00	(322,880.25)
Federal National Mtg Assn	09/21/2016	35,000,000.00	34,860,004.76	34,247,850.00	1.25	1.36	08/17/2021	53,472.23	(612,154.76)
Federal Home Loan Mtg Corp	09/07/2016	25,000,000.00	25,000,000.00	24,793,250.00	1.25	1.86	09/07/2021	20,833.33	(206,750.00)
Federal Home Loan Bank	09/27/2017	25,000,000.00	25,000,000.00	24,940,250.00	2.00	2.00	09/27/2021	5,555.56	(59,750.00)
Federal Home Loan Mtg Corp	09/30/2016	20,000,000.00	20,000,000.00	19,791,800.00	1.30	1.80	09/30/2021	115,722.22	(208,200.00)
Federal Home Loan Mtg Corp	09/30/2016	12,000,000.00	12,000,000.00	11,860,920.00	1.50	1.68	09/30/2021	90,500.00	(139,080.00)
Federal National Mtg Assn	11/08/2016	35,000,000.00	34,906,447.31	34,339,550.00	1.38	1.44	10/07/2021	232,604.17	(566,897.31)
Federal Home Loan Mtg Corp	10/07/2016	25,000,000.00	25,000,000.00	24,996,500.00	1.00	1.98	10/07/2021	120,833.33	(3,500.00)
Federal Home Loan Mtg Corp	10/28/2016	50,000,000.00	50,000,000.00	49,416,500.00	1.25	1.98	10/28/2021	265,625.00	(583,500.00)
Federal Home Loan Bank	03/27/2017	25,000,000.00	25,239,910.31	25,326,250.00	2.25	2.02	03/11/2022	31,250.00	86,339.69
Federal National Mtg Assn	09/26/2017	14,475,000.00	14,473,556.88	14,397,993.00	2.25	2.25	04/27/2022	4,523.44	(75,563.88)
Federal Farm Credit Bank	07/25/2017	20,000,000.00	20,033,660.09	19,889,600.00	2.07	2.03	05/09/2022	75,900.00	(144,060.09)
Federal Home Loan Mtg Corp	06/29/2017	15,000,000.00	14,996,441.67	14,943,150.00	2.13	2.13	06/29/2022	81,458.33	(53,291.67)

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund

As of September 30, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal Home Loan Mtg Corp	07/12/2017	40,000,000.00	39,934,984.44	39,978,400.00	2.00	2.28	07/12/2022	175,555.56	43,415.56
Federal Home Loan Bank	07/28/2017	21,000,000.00	20,984,803.71	20,893,530.00	2.16	2.18	07/20/2022	79,380.00	(91,273.71)
Federal Home Loan Mtg Corp	07/27/2017	6,132,000.00	6,132,000.00	6,109,495.56	2.05	2.22	07/27/2022	22,347.73	(22,504.44)
Federal Farm Credit Bank	08/22/2017	18,250,000.00	18,248,214.85	18,084,655.00	2.05	2.05	08/08/2022	40,530.20	(163,559.85)
Federal Home Loan Bank	08/10/2017	25,000,000.00	25,000,000.00	24,937,250.00	2.00	2.29	08/10/2022	70,833.33	(62,750.00)
Federal Farm Credit Bank	08/29/2017	30,000,000.00	29,994,107.02	29,663,100.00	2.05	2.05	08/23/2022	54,666.67	(331,007.02)
Federal Farm Credit Bank	09/12/2017	25,000,000.00	25,000,000.00	24,849,000.00	2.00	2.00	09/12/2022	26,388.89	(151,000.00)
Federal Agency Subtotal:		2,386,107,000.00	2,387,523,075.01	2,372,394,903.46	1.46	1.43		8,358,231.96	(15,128,171.55)
Money Market Accounts									
BlackRock	06/01/2015	1,000,000.00	1,000,000.00	1,000,000.00	0.91	0.91		741.10	0.00
Fidelity Government Fund	06/21/2016	276,000,000.00	276,000,000.00	276,000,000.00	0.95	0.95		47,690.09	0.00
Federated Government Fund	06/30/2016	1,200,000.00	1,200,000.00	1,200,000.00	0.92	0.92		1,215.12	0.00
Morgan Stanley	06/01/2015	1,800,000.00	1,800,000.00	1,800,000.00	0.90	0.90		1,495.53	0.00
Wells Fargo Bank NA	9/19/2017	0.00	0.00	0.00	1.00	1.00		22.60	0.00
Money Market Accounts Subtotal:		280,000,000.00	280,000,000.00	280,000,000.00	0.95	0.95		51,164.44	0.00
Negotiable CDs									
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	146,916.67	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	364,583.33	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	131,500.00	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	324,500.00	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	457,741.67	0.00
Cooperatieve Rabobank	09/21/2016	25,000,000.00	25,000,000.00	25,000,000.00	1.40	1.42	11/15/2017	364,583.33	0.00
Westpac Bank NY	03/31/2017	110,000,000.00	110,000,000.00	110,000,000.00	1.37	1.39	12/15/2017	770,244.44	0.00
Bank of Montreal	04/06/2017	50,000,000.00	50,000,000.00	50,000,000.00	1.33	1.35	01/02/2018	328,805.56	0.00
Toronto Dominion NY	04/06/2017	40,000,000.00	40,000,000.00	40,000,000.00	1.34	1.36	01/02/2018	265,022.22	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	152,166.67	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	240,166.67	0.00
Fortis/BNP Paribas Bank	04/19/2017	10,000,000.00	10,000,000.00	10,000,000.00	1.41	1.43	01/17/2018	64,625.00	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	459,958.33	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	157,722.22	0.00
Bank of Montreal	09/08/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.40	1.42	03/08/2018	22,361.11	0.00
Bank of Nova Scotia	09/12/2017	35,000,000.00	35,000,000.00	35,000,000.00	1.40	1.42	03/12/2018	25,861.11	0.00

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund

As of September 30, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Bank of Montreal	09/22/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.46	1.48	03/19/2018	9,125.00	0.00
Bank of Nova Scotia	09/19/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.42	1.44	03/19/2018	11,833.33	0.00
Bank of Montreal	09/29/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.46	1.48	03/29/2018	2,027.78	0.00
Bank of Nova Scotia	09/19/2017	50,000,000.00	50,000,000.00	50,000,000.00	1.44	1.46	03/29/2018	24,000.00	0.00
Bank of Montreal	09/21/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.46	1.48	04/20/2018	10,138.89	0.00
Bank of Nova Scotia	09/21/2017	50,000,000.00	50,000,000.00	50,000,000.00	1.46	1.48	04/20/2018	20,277.78	0.00
Bank of Nova Scotia	09/22/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.48	1.50	04/23/2018	9,250.00	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	438,000.00	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	127,500.00	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	136,048.61	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	247,041.67	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	124,541.67	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	40,266.67	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	202,361.11	0.00
Credit Agricole CIB	06/22/2017	50,000,000.00	50,003,703.67	50,000,000.00	1.58	1.59	06/29/2018	221,638.89	(3,703.67)
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	109,027.78	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	166,400.00	0.00
BNP Paribas SF	07/24/2017	900,000.00	900,000.00	900,000.00	1.60	1.62	07/24/2018	2,760.00	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	73,333.33	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	80,000.00	0.00
Bank of Nova Scotia	09/27/2017	45,000,000.00	45,000,000.00	45,000,000.00	1.66	1.68	09/26/2018	8,300.00	0.00
Bank of Nova Scotia	09/27/2017	50,000,000.00	50,000,000.00	50,000,000.00	1.66	1.68	09/27/2018	9,222.22	0.00
Nordea Bank Finland	09/27/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.50	1.52	09/27/2018	4,166.67	0.00
Fortis/BNP Paribas Bank	09/28/2017	20,000,000.00	20,000,000.00	20,000,000.00	1.66	1.68	09/28/2018	2,766.67	0.00
Negotiable CDs Subtotal:		1,495,900,000.00	1,495,903,703.67	1,495,900,000.00	1.44	1.44		6,356,786.40	(3,703.67)

Supranational Callable

Intl Bank For Recon and Dev	08/22/2016	24,350,000.00	24,348,748.39	24,350,000.00	1.12	1.12	12/03/2018	90,906.67	1,251.61
Intl Bank For Recon and Dev	04/26/2016	25,000,000.00	25,000,000.00	24,862,750.00	1.25	1.25	04/26/2019	134,548.61	(137,250.00)
Intl Bank For Recon and Dev	04/26/2016	25,000,000.00	25,000,000.00	24,862,750.00	1.25	1.25	04/26/2019	134,548.61	(137,250.00)
Intl Bank For Recon and Dev	09/30/2016	25,000,000.00	25,000,000.00	24,766,750.00	1.20	1.20	09/30/2019	150,833.33	(233,250.00)
Intl Bank For Recon and Dev	09/30/2016	25,000,000.00	25,000,000.00	24,766,750.00	1.20	1.20	09/30/2019	150,833.33	(233,250.00)
Intl Bank For Recon and Dev	11/10/2016	25,000,000.00	25,000,000.00	24,747,250.00	1.30	1.30	10/25/2019	140,833.33	(252,750.00)
Intl Bank For Recon and Dev	05/12/2017	35,000,000.00	34,731,637.60	34,646,150.00	1.30	1.68	10/25/2019	175,680.56	(85,487.60)

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund

As of September 30, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Intl Bank For Recon and Dev	10/30/2015	25,000,000.00	25,000,000.00	24,509,250.00	1.00	1.00	10/15/2020	115,361.11	(490,750.00)
Intl Bank For Recon and Dev	09/29/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.98	1.98	09/29/2022	2,750.00	0.00
Supranational Callable Subtotal:		234,350,000.00	234,080,385.99	232,511,650.00	1.29	1.35		1,096,295.55	(1,568,735.99)

Suprationals

Intl Bank For Recon and Dev	06/23/2015	25,000,000.00	24,999,885.15	24,996,250.00	1.00	1.00	11/15/2017	94,444.45	(3,635.15)
Intl Bank For Recon and Dev	06/23/2015	25,000,000.00	24,999,885.15	24,996,250.00	1.00	1.00	11/15/2017	94,444.45	(3,635.15)
Intl Bank For Recon and Dev	06/23/2015	25,000,000.00	24,999,885.15	24,996,250.00	1.00	1.00	11/15/2017	94,444.45	(3,635.15)
Inter-American Development Bk	02/01/2017	50,000,000.00	49,922,059.41	49,891,500.00	0.88	1.22	03/15/2018	19,444.44	(30,559.41)
Intl Bank For Recon and Dev	04/30/2015	50,000,000.00	49,980,696.00	49,881,500.00	1.00	1.06	06/15/2018	147,222.22	(99,196.00)
Intl Bank For Recon and Dev	09/21/2016	22,000,000.00	21,989,793.07	21,911,340.00	0.88	0.93	07/19/2018	38,280.00	(78,453.07)
Intl Bank For Recon and Dev	10/07/2015	25,000,000.00	24,985,649.35	24,902,000.00	1.00	1.06	10/05/2018	122,222.22	(83,649.35)
Intl Bank For Recon and Dev	12/23/2016	25,000,000.00	24,690,041.75	24,712,500.00	1.13	1.72	11/27/2019	96,750.00	22,458.25
Intl Bank For Recon and Dev	01/04/2017	25,000,000.00	24,721,741.13	24,712,500.00	1.13	1.66	11/27/2019	96,750.00	(9,241.13)
Intl Bank For Recon and Dev	04/06/2017	25,000,000.00	25,138,800.27	25,093,500.00	1.88	1.97	04/21/2020	227,864.58	(45,300.27)
Intl Bank For Recon and Dev	04/20/2017	25,000,000.00	25,201,702.13	25,093,500.00	1.88	1.86	04/21/2020	209,635.41	(108,202.13)
Inter-American Development Bk	04/12/2017	50,000,000.00	49,899,541.89	49,857,000.00	1.63	1.70	05/12/2020	381,423.61	(42,541.89)
Intl Bank For Recon and Dev	08/29/2017	15,000,000.00	14,996,942.90	14,940,750.00	1.63	1.63	09/04/2020	21,666.67	(56,192.90)
Intl Bank For Recon and Dev	08/29/2017	35,000,000.00	34,992,866.77	34,861,750.00	1.63	1.63	09/04/2020	50,555.56	(131,116.77)
Intl Bank For Recon and Dev	09/21/2017	25,000,000.00	24,965,081.61	24,901,250.00	1.63	1.67	09/04/2020	11,284.72	(63,831.61)
International Finance Corp	07/20/2016	25,000,000.00	24,904,360.14	24,266,000.00	1.13	1.23	07/20/2021	54,640.00	(638,360.14)
International Finance Corp	10/07/2016	12,500,000.00	12,392,140.60	12,133,000.00	1.13	1.36	07/20/2021	28,188.13	(259,140.60)
Intl Bank For Recon and Dev	11/23/2016	10,000,000.00	10,000,000.00	9,829,500.00	1.75	1.77	11/23/2021	20,416.67	(170,500.00)
Suprationals Subtotal:		494,500,000.00	493,781,072.47	491,976,340.00	1.27	1.40		1,809,677.58	(1,804,732.47)

Treasury Coupon Securities

U.S. Treasury	06/07/2013	15,000,000.00	15,012,108.89	15,009,600.00	1.88	0.87	10/31/2017	117,697.01	(2,508.89)
U.S. Treasury	04/06/2016	10,000,000.00	10,009,407.72	10,006,400.00	1.88	0.72	10/31/2017	78,464.67	(3,007.72)
U.S. Treasury	05/20/2015	10,000,000.00	10,022,829.39	10,018,400.00	2.25	0.84	11/30/2017	75,614.75	(4,429.39)
U.S. Treasury	04/06/2016	15,000,000.00	15,037,488.34	15,027,600.00	2.25	0.72	11/30/2017	113,422.13	(9,888.34)
U.S. Treasury	04/06/2016	10,000,000.00	10,005,546.50	9,997,100.00	1.00	0.73	12/15/2017	29,508.20	(8,446.50)
U.S. Treasury	01/07/2013	15,000,000.00	14,997,713.58	14,985,300.00	0.75	0.81	12/31/2017	28,430.71	(12,413.58)
U.S. Treasury	04/06/2016	10,000,000.00	10,004,083.20	9,991,800.00	0.88	0.73	01/15/2018	18,546.20	(12,283.20)
U.S. Treasury	12/24/2014	15,000,000.00	15,068,773.77	15,071,250.00	2.63	1.22	01/31/2018	66,338.32	2,476.23

INVESTMENT INVENTORY - MARKET VALUE

San Diego Pooled Money Fund

As of September 30, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
U.S. Treasury	06/07/2013	15,000,000.00	14,987,429.66	14,971,950.00	0.75	0.96	02/28/2018	9,633.98	(15,479.66)
U.S. Treasury	06/07/2013	15,000,000.00	14,999,298.42	14,974,200.00	1.00	1.01	05/31/2018	50,409.84	(25,098.42)
U.S. Treasury	06/22/2016	25,000,000.00	25,062,483.79	24,972,750.00	1.13	0.77	06/15/2018	82,991.80	(89,733.79)
U.S. Treasury	12/05/2013	10,000,000.00	9,977,755.18	9,983,600.00	1.25	1.45	11/30/2018	42,008.20	5,844.82
U.S. Treasury	02/20/2014	15,000,000.00	14,948,965.36	14,967,750.00	1.25	1.52	01/31/2019	31,589.67	18,784.64
U.S. Treasury	04/17/2014	15,000,000.00	14,993,987.10	15,043,950.00	1.63	1.65	03/31/2019	122,544.64	49,962.90
U.S. Treasury	02/14/2017	40,000,000.00	40,209,068.39	40,112,400.00	1.63	1.29	04/30/2019	272,010.87	(96,668.39)
U.S. Treasury	06/16/2014	15,000,000.00	14,951,857.63	15,014,100.00	1.50	1.70	05/31/2019	75,614.75	62,242.37
U.S. Treasury	06/27/2016	25,000,000.00	25,307,487.35	25,023,500.00	1.50	0.75	05/31/2019	126,024.59	(283,987.35)
U.S. Treasury	11/08/2016	40,000,000.00	40,474,941.65	40,114,000.00	1.63	0.94	06/30/2019	164,266.30	(360,941.65)
U.S. Treasury	07/15/2016	10,000,000.00	9,992,789.67	9,875,400.00	0.75	0.79	07/15/2019	15,896.74	(117,389.67)
U.S. Treasury	08/21/2014	15,000,000.00	14,997,397.85	15,042,750.00	1.63	1.64	07/31/2019	41,066.58	45,352.15
U.S. Treasury	12/09/2016	42,000,000.00	42,250,110.22	42,119,700.00	1.63	1.29	07/31/2019	114,986.41	(130,410.22)
U.S. Treasury	09/15/2017	10,000,000.00	9,976,323.21	9,957,400.00	1.25	1.38	08/31/2019	5,524.86	(18,923.21)
U.S. Treasury	10/24/2014	15,000,000.00	15,071,586.48	15,075,600.00	1.75	1.50	09/30/2019	131,971.15	4,013.52
U.S. Treasury	12/08/2014	15,000,000.00	14,942,711.56	14,997,600.00	1.50	1.69	11/30/2019	75,614.75	54,888.44
U.S. Treasury	01/09/2015	15,000,000.00	15,039,712.83	15,033,450.00	1.63	1.50	12/31/2019	61,599.86	(6,262.83)
U.S. Treasury	02/12/2016	20,000,000.00	20,151,132.25	19,927,400.00	1.38	1.04	01/31/2020	46,331.52	(223,732.25)
U.S. Treasury	04/09/2015	10,000,000.00	9,977,275.55	9,930,500.00	1.25	1.35	02/29/2020	10,704.42	(46,775.55)
U.S. Treasury	02/12/2016	20,000,000.00	20,146,224.84	19,917,200.00	1.38	1.06	02/29/2020	23,549.72	(229,024.84)
U.S. Treasury	04/09/2015	10,000,000.00	9,943,956.27	9,894,100.00	1.13	1.36	03/31/2020	56,559.07	(49,856.27)
U.S. Treasury	01/06/2017	20,000,000.00	19,926,334.82	19,907,000.00	1.38	1.53	03/31/2020	138,255.49	(19,334.82)
U.S. Treasury	06/05/2015	15,000,000.00	14,945,867.03	14,967,150.00	1.50	1.64	05/31/2020	75,614.75	21,282.97
U.S. Treasury	01/06/2017	20,000,000.00	19,759,227.79	19,788,200.00	1.38	1.75	01/31/2021	46,331.52	28,972.21
U.S. Treasury	06/17/2016	35,000,000.00	35,364,039.18	34,526,800.00	1.38	1.08	05/31/2021	161,731.56	(837,239.18)
U.S. Treasury	09/07/2016	5,000,000.00	4,997,566.88	4,884,400.00	1.13	1.14	06/30/2021	14,215.35	(113,166.88)
U.S. Treasury	09/07/2016	5,000,000.00	5,203,709.08	5,086,150.00	2.25	1.15	07/31/2021	18,953.80	(117,559.08)
U.S. Treasury	10/06/2016	25,000,000.00	24,876,223.39	24,342,750.00	1.13	1.25	09/30/2021	141,397.66	(533,473.39)
U.S. Treasury	12/09/2016	15,000,000.00	14,953,403.94	14,949,000.00	1.75	1.83	11/30/2021	88,217.21	(4,403.94)
Treasury Coupon Securities		637,000,000.00	638,586,818.76	635,508,200.00	1.45	1.20		2,773,639.05	(3,078,618.76)
Grand Total		7,660,298,085.19	7,655,916,318.23	7,626,466,609.80	1.38	1.37		20,574,565.51	(29,449,708.43)

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4381	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(254,966,850.00)	09/01/2017
4380	Commercial Paper	Natixis US Finance	1.07	Redemption	320,000,000.00	09/01/2017
3766	Local CD	Torrey Pines Bank	0.63	Redemption	99,500.00	09/01/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Redemption	1,384,326.54	09/01/2017
4382	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(229,992,525.00)	09/05/2017
4381	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	255,000,000.00	09/05/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Redemption	17,039,083.41	09/05/2017
4383	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(199,993,500.00)	09/06/2017
4384	Commercial Paper	Bank Tokyo-Mit UFJ	1.19	Purchase	(74,982,645.83)	09/06/2017
4382	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	230,000,000.00	09/06/2017
4373	Commercial Paper	Bank Tokyo-Mit UFJ	1.19	Redemption	75,000,000.00	09/06/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Redemption	2,760,520.66	09/06/2017
4385	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(169,994,475.00)	09/07/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Purchase	(21,076,897.97)	09/07/2017
4383	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	200,000,000.00	09/07/2017
4389	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(184,981,962.50)	09/08/2017
4391	Negotiable CD	Bank of Montreal	1.40	Purchase	(25,000,000.00)	09/08/2017
4390	Commercial Paper	Fortis/BNP Paribas	1.43	Purchase	(9,930,883.33)	09/08/2017
4385	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	170,000,000.00	09/08/2017
4374	Commercial Paper	Bank Tokyo-Mit UFJ	1.20	Redemption	50,000,000.00	09/08/2017
1198	Federal Agencies	Federal Home Loan Ba	0.75	Redemption	35,000,000.00	09/08/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Redemption	20,100,125.60	09/08/2017
4394	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(174,994,312.50)	09/11/2017
4389	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	185,000,000.00	09/11/2017
4159	Commercial Paper	Toyota Motor Credit	1.13	Redemption	75,000,000.00	09/11/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Redemption	957,371.19	09/11/2017
4397	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(219,992,850.00)	09/12/2017
4396	Negotiable CD	Bank of Nova Scotia	1.40	Purchase	(35,000,000.00)	09/12/2017
4398	Federal Agencies	Federal Farm Credit	2.00	Purchase	(25,000,000.00)	09/12/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Purchase	(13,291,094.51)	09/12/2017
4394	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	175,000,000.00	09/12/2017
4324	Commercial Paper	Bank Tokyo-Mit UFJ	1.22	Redemption	25,000,000.00	09/12/2017
4399	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(299,990,250.00)	09/13/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Purchase	(12,100,910.38)	09/13/2017

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4397	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	220,000,000.00	09/13/2017
4384	Commercial Paper	Bank Tokyo-Mit UFJ	1.19	Redemption	75,000,000.00	09/13/2017
4400	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(334,989,112.50)	09/14/2017
4399	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	300,000,000.00	09/14/2017
3064	Federal Agencies	Federal Farm Credit	0.78	Redemption	25,000,000.00	09/14/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Redemption	25,851,544.29	09/14/2017
4403	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(299,970,750.00)	09/15/2017
4402	Commercial Paper	Bank Tokyo-Mit UFJ	1.23	Purchase	(46,950,219.17)	09/15/2017
4401	U.S. Treasury Notes	U.S. Treasury	1.25	Purchase	(9,980,960.81)	09/15/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Purchase	(17,058,348.37)	09/15/2017
4400	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	335,000,000.00	09/15/2017
3580	Asset Backed Securities	American Honda Finan	1.13	Redemption	2,480,346.19	09/15/2017
3774	Negotiable CD	Cooperatieve Raboban	1.39	Redemption	25,000,000.00	09/15/2017
3594	Asset Backed Securities	Harley-Davidson Cred	1.09	Redemption	1,031,997.64	09/15/2017
3677	Asset Backed Securities	John Deere Owner Tru	1.09	Redemption	995,997.91	09/15/2017
3704	Asset Backed Securities	Toyota Auto Receivab	1.00	Redemption	650,451.04	09/15/2017
3046	U.S. Treasury Notes	U.S. Treasury	1.00	Redemption	22,000,000.00	09/15/2017
4404	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(299,990,250.00)	09/18/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Purchase	(7,641,565.58)	09/18/2017
4403	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	300,000,000.00	09/18/2017
3824	Asset Backed Securities	Honda Auto Rec Owner	1.04	Redemption	1,702,158.10	09/18/2017
3844	Asset Backed Securities	Honda Auto Rec Owner	1.01	Redemption	628,326.65	09/18/2017
4223	Commercial Paper	ING (US) Funding LLC	1.22	Redemption	25,000,000.00	09/18/2017
4405	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(254,991,712.50)	09/19/2017
4406	Negotiable CD	Bank of Nova Scotia	1.42	Purchase	(25,000,000.00)	09/19/2017
4408	Negotiable CD	Bank of Nova Scotia	1.44	Purchase	(50,000,000.00)	09/19/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Purchase	(4,627,970.32)	09/19/2017
4435	Money Market Funds	Wells Fargo Bank NA	1.00	Purchase	(959,216.48)	09/19/2017
4404	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	300,000,000.00	09/19/2017
4410	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(249,991,875.00)	09/20/2017
4405	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	255,000,000.00	09/20/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Redemption	19,787,003.67	09/20/2017
4435	Money Market Funds	Wells Fargo Bank NA	1.00	Redemption	959,216.48	09/20/2017
4411	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(239,992,200.00)	09/21/2017

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4413	Negotiable CD	Bank of Montreal	1.46	Purchase	(25,000,000.00)	09/21/2017
4414	Negotiable CD	Bank of Nova Scotia	1.46	Purchase	(50,000,000.00)	09/21/2017
4412	Federal Agencies	Intl Bank For Recon	1.63	Purchase	(24,989,576.39)	09/21/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Purchase	(1,107,536.36)	09/21/2017
4410	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	250,000,000.00	09/21/2017
3941	Federal Agencies	Federal Home Loan Ba	1.80	Redemption	25,000,000.00	09/21/2017
3942	Federal Agencies	Federal National Mtg	2.05	Redemption	25,000,000.00	09/21/2017
4109	Asset Backed Securities	Honda Auto Rec Owner	1.42	Redemption	1,882,267.88	09/21/2017
4265	Negotiable CD	Sumi Trust NY	1.26	Redemption	50,000,000.00	09/21/2017
4415	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(289,971,725.00)	09/22/2017
4417	Negotiable CD	Bank of Montreal	1.46	Purchase	(25,000,000.00)	09/22/2017
4416	Negotiable CD	Bank of Nova Scotia	1.48	Purchase	(25,000,000.00)	09/22/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Purchase	(1,999,927.17)	09/22/2017
4411	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	240,000,000.00	09/22/2017
4418	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(244,992,037.50)	09/25/2017
4419	Commercial Paper	Bank Tokyo-Mit UFJ	1.32	Purchase	(24,920,250.00)	09/25/2017
4415	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	290,000,000.00	09/25/2017
4110	Local CD	Torrey Pines Bank	0.94	Redemption	20,000,000.00	09/25/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Redemption	2,819,271.11	09/25/2017
4420	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(254,991,712.50)	09/26/2017
4421	Commercial Paper	Bank Tokyo-Mit UFJ	1.33	Purchase	(24,915,951.39)	09/26/2017
4422	Commercial Paper	Cooperatieve Raboban	1.44	Purchase	(24,784,000.00)	09/26/2017
4423	Federal Agencies	Federal National Mtg	2.25	Purchase	(14,608,350.94)	09/26/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Purchase	(5,677,624.06)	09/26/2017
4418	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	245,000,000.00	09/26/2017
4216	Commercial Paper	ING (US) Funding LLC	1.18	Redemption	50,000,000.00	09/26/2017
3789	Local CD	Torrey Pines Bank	0.62	Redemption	5,000,000.00	09/26/2017
4429	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(349,988,625.00)	09/27/2017
4427	Negotiable CD	Bank of Nova Scotia	1.66	Purchase	(45,000,000.00)	09/27/2017
4428	Negotiable CD	Bank of Nova Scotia	1.66	Purchase	(50,000,000.00)	09/27/2017
4425	Commercial Paper	Bank Tokyo-Mit UFJ	1.33	Purchase	(24,916,875.00)	09/27/2017
4426	Commercial Paper	Bank Tokyo-Mit UFJ	1.31	Purchase	(49,856,263.89)	09/27/2017
4424	Federal Agencies	Federal Home Loan Ba	2.00	Purchase	(25,000,000.00)	09/27/2017
4430	Negotiable CD	Nordea Bank Finland	1.50	Purchase	(25,000,000.00)	09/27/2017

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Purchase	(3,551,128.93)	09/27/2017
4420	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	255,000,000.00	09/27/2017
4431	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(264,991,387.50)	09/28/2017
4433	Commercial Paper	Bank Tokyo-Mit UFJ	1.30	Purchase	(79,774,666.67)	09/28/2017
4432	Negotiable CD	Fortis/BNP Paribas	1.66	Purchase	(20,000,000.00)	09/28/2017
4434	Commercial Paper	Natixis US Finance	1.16	Purchase	(44,998,550.00)	09/28/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Purchase	(6,237,195.11)	09/28/2017
4429	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	350,000,000.00	09/28/2017
3963	Supranationals	Intl Bank For Recon	2.10	Redemption	6,993,000.00	09/28/2017
4278	Negotiable CD	Sumi Trust NY	1.27	Redemption	50,000,000.00	09/28/2017
4440	Negotiable CD	Bank of Montreal	1.46	Purchase	(25,000,000.00)	09/29/2017
4438	Commercial Paper	Bank Tokyo-Mit UFJ	1.34	Purchase	(24,908,805.56)	09/29/2017
4436	Federal Agencies	Federal Home Loan Mt	1.80	Purchase	(24,982,500.00)	09/29/2017
3608	Money Market Funds	Fidelity Government	0.95	Purchase	(230,000,000.00)	09/29/2017
4437	Supranationals	Intl Bank For Recon	1.98	Purchase	(25,000,000.00)	09/29/2017
4431	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	265,000,000.00	09/29/2017
4139	Negotiable CD	Bank of Montreal	1.18	Redemption	100,000,000.00	09/29/2017
4116	Commercial Paper	Canadian Imp Bk Comm	1.17	Redemption	150,000,000.00	09/29/2017
3202	Federal Agencies	Federal Home Loan Mt	1.00	Redemption	19,000,000.00	09/29/2017
4434	Commercial Paper	Natixis US Finance	1.16	Redemption	45,000,000.00	09/29/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Net Transaction	(5,500,768.14)	09/29/2017
Grand Total					63,023,713.50	

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