



# COUNTY OF SAN DIEGO INVESTMENT POOL TREASURY INVESTMENT RESULTS

**OCT  
2017**

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# SUMMARY PORTFOLIO STATISTICS

## County of San Diego Pooled Money Fund

As of October 31, 2017

	Par Value	Book Value	Market Value	% of Portfolio	Market Price	WAM	WAC	YTM	YTW	Accrued Interest	Unrealized Gain/Loss
Asset Backed Securities	184,971,334	184,853,708	184,679,101	2.39	99.842	761	-	1.423	1.423	105,432	(174,607)
Bank Deposit	9,642,214	9,642,214	9,642,214	0.12	100.000	1	-	1.000	1.000	26,785	0
Commercial Paper Disc	2,109,000,000	2,100,770,403	2,093,520,990	27.14	99.267	105	-	1.413	1.413	-	(7,249,413)
Federal Agency - Step Up	357,077,000	357,013,118	353,331,305	4.61	98.951	1,461	65	1.915	1.382	1,029,092	(3,681,813)
Federal Agency Amer Callable	50,000,000	50,000,000	49,692,250	0.65	99.385	502	44	1.290	1.290	77,083	(307,750)
Federal Agency Berm Callable	581,910,000	581,862,760	579,573,040	7.52	99.598	698	81	1.446	1.446	1,129,387	(2,289,720)
Federal Agency Coupon Securities	805,000,000	806,293,275	800,163,050	10.42	99.405	763	87	1.311	1.311	4,080,124	(6,130,225)
Federal Agency Euro Callable	604,120,000	604,145,504	598,257,197	7.80	99.030	974	152	1.485	1.485	1,813,097	(5,888,307)
Money Market Accounts	85,800,000	85,800,000	85,800,000	1.11	100.000	1	-	0.959	0.959	48,074	-
Negotiable CDs	1,594,900,000	1,594,903,280	1,594,900,000	20.60	100.000	150	-	1.440	1.440	7,504,811	(3,280)
Supranational Callable	259,350,000	258,947,286	257,283,100	3.34	99.203	773	220	1.375	1.375	246,515	(1,664,186)
Suprationals	494,500,000	493,820,675	491,434,420	6.38	99.382	618	-	1.395	1.395	1,716,966	(2,386,255)
Treasury Coupon Securities	612,000,000	613,447,421	609,442,550	7.92	99.584	668	-	1.219	1.219	2,415,572	(4,004,871)
<b>Totals for October 2017</b>	<b>7,748,270,548</b>	<b>7,741,499,644</b>	<b>7,707,719,217</b>	<b>100.00</b>	<b>99.478</b>	<b>474</b>	<b>109</b>	<b>1.415</b>	<b>1.391</b>	<b>20,192,938</b>	<b>(33,780,427)</b>
<b>Totals for September 2017</b>	<b>7,660,298,085</b>	<b>7,655,916,318</b>	<b>7,626,466,610</b>	<b>100.00</b>	<b>99.560</b>	<b>468</b>	<b>62</b>	<b>1.365</b>	<b>1.340</b>	<b>20,574,633</b>	<b>(29,449,708)</b>
<b>Change From Prior Month</b>	<b>87,972,463</b>	<b>85,583,326</b>	<b>81,252,607</b>		<b>(0.082)</b>	<b>6</b>	<b>47</b>	<b>0.050</b>	<b>0.051</b>	<b>(381,695)</b>	<b>(4,330,718)</b>

Portfolio Effective Duration 1.12 years

	Monthly		Fiscal Year To Date		Calendar Year To Date	
	Return	Annualized	Return	Annualized	Return	Annualized
Book Value	0.116%	1.365%	0.446%	1.323%	1.042%	1.251%
Market Value	0.116%	1.371%	0.447%	1.328%	1.045%	1.255%

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

# CASH FLOW ANALYSIS

## County of San Diego Pooled Money Fund

As of October 31, 2017

(\$000)

	Oct-17	Nov-17	Dec-17	Jan-18	Feb-18	Mar-18	Apr-18
Beginning Pool Book Balance	7,655,912	7,724,828	8,793,552	10,244,040	9,502,597	9,087,237	9,228,237
<b>CASH FLOW ITEMS</b>							
<b>INFLOWS:</b>							
Investment Inflows	678,745	476,350	763,600	804,000	305,000	405,000	390,000
Projected Credits/Deposits	1,106,689	2,225,724	3,021,000	779,477	823,640	1,290,000	2,437,253
	<b>1,785,434</b>	<b>2,702,074</b>	<b>3,784,600</b>	<b>1,583,477</b>	<b>1,128,640</b>	<b>1,695,000</b>	<b>2,827,253</b>
<b>Outflows</b>							
Investment Purchases	198,000	150,350	173,600	40,000	35,000	35,000	-
Projected Debits	1,150,067	1,157,000	1,570,512	1,520,920	1,239,000	1,149,000	1,191,000
	<b>1,348,067</b>	<b>1,307,350</b>	<b>1,744,112</b>	<b>1,560,920</b>	<b>1,274,000</b>	<b>1,184,000</b>	<b>1,191,000</b>
<b>Net Cash Flows</b>	(43,378)	1,068,724	1,450,488	(741,443)	(415,360)	141,000	1,246,253
MONTH END POOL BALANCE	7,655,916	8,793,552	10,244,040	9,502,597	9,087,237	9,228,237	10,474,490
<b>PROJECTED MONTH END LIQUIDITY</b>	<b>\$ 667,367</b>	<b>\$ 762,024</b>	<b>\$2,802,512</b>	<b>\$2,825,069</b>	<b>\$2,679,709</b>	<b>\$3,190,709</b>	<b>\$4,826,962</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

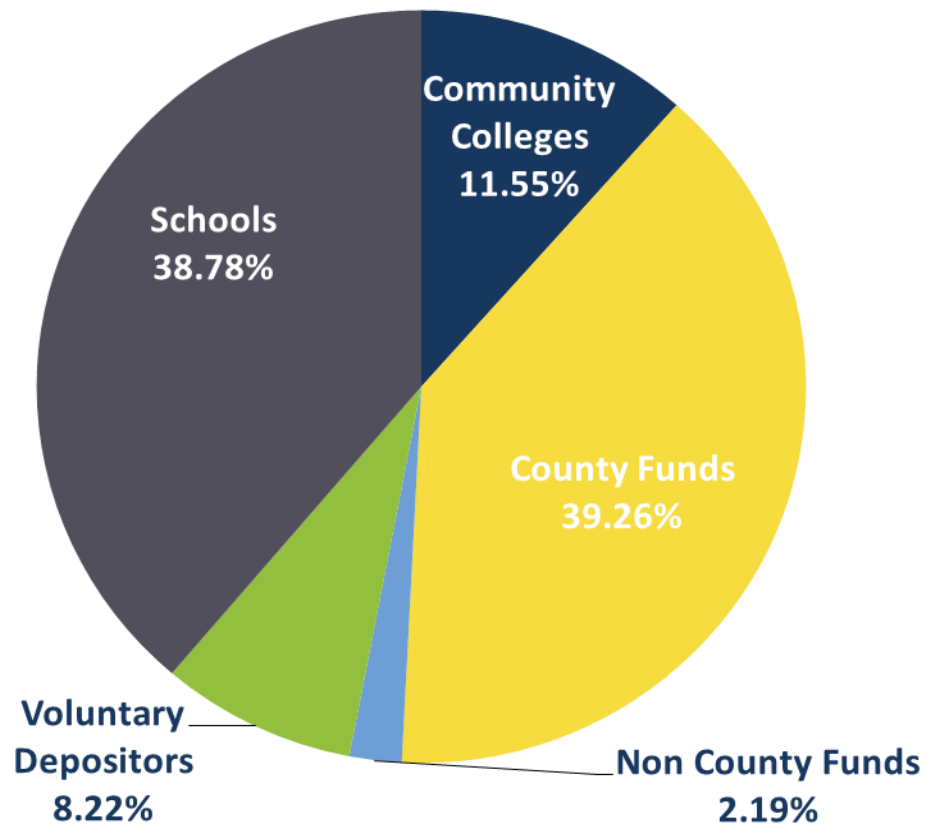
As of October 31, 2017

PARTICIPANT	FMV	FMV	FMV	% of	PARTICIPANT	FMV	FMV	FMV	% of
	08/31/17	09/30/17	10/31/17	Total		08/31/17	09/30/17	10/31/17	Total
<b>COUNTY</b>	\$ 746,538	\$ 772,963	\$ 949,288	12.32%	Lower Sweetwater FPD	470	466	484	
<b>COUNTY - SPECIAL TRUST FUNDS</b>	2,050,987	2,089,388	2,076,232	26.94%	Metropolitan Transit System	6,299	8,183	7,978	
<b>NON-COUNTY INVESTMENT FUNDS</b>	161,182	171,114	168,860	2.19%	Mission Resource Conservation District	318	317	319	
<b>SCHOOLS - (K THRU 12)</b>	3,236,661	3,021,728	2,988,686	38.78%	North County Cemetery District	1,406	1,428	1,432	
					North County Cemetry Perpetual	1,556	1,564	1,577	
					North County Cemetery	1,051	985	991	
<b>COMMUNITY COLLEGES</b>					North County Dispatch	3,918	3,590	3,727	
San Diego	253,097	249,186	234,716	3.05%	North County Fire	1,561	1,580	1,889	
Grossmont	79,830	80,261	78,632	1.02%	Otay Water District Investment	4,113	4,096	4,095	
Mira Costa	34,845	121,225	117,369	1.52%	Palomar Health Care District	0	0	696	
Palomar	361,391	343,565	335,088	4.35%	Pine Valley FPD	331	331	11	
Southwestern	136,537	128,051	124,267	1.61%	Pomerado Cemetery District	1,777	1,707	1,684	
<b>Total Community Colleges</b>	<b>865,700</b>	<b>922,288</b>	<b>890,072</b>	<b>11.55%</b>	Ramona Cemetery District	518	493	481	
					Ramona Cemetery Perpetual	383	382	382	
<b>SDCERA</b>	598	596	598		Rancho Santa Fe FPD	12,313	11,428	10,982	
<b>SANCAL</b>	8,046	8,012	1,647		Rincon del Diablo Municipal Water District	3,049	3,036	3,036	
<b>SANDAG</b>	34,024	34,695	34,387		San Diego Housing Commission	17,225	20,625	20,614	
					San Diego Geographic Information Source	621	561	777	
<b>CITIES</b>					San Diego Law Library	3,049	3,090	3,175	
Chula Vista	131,633	131,080	131,045		San Diego Local Agency Formation Comrr	1,896	1,670	1,625	
Coronado	0	19,841	19,803		San Diego Regional Training Center	305	230	723	
Del Mar	2,590	2,579	2,579		San Dieguito River	1,530	1,448	1,323	
Encinitas	2	2	2		San Marcos FPD	1	1	1	
National City	8,112	8,078	8,076		San Miguel FPD	8,684	8,536	5,391	
					Santa Fe Irrigation District	4,215	4,197	4,196	
<b>INDEPENDENT AGENCIES</b>					Serra Cooperative Library System	230	229	229	
Alpine FPD	983	708	719		SDC Regional Airport Authority	295,054	298,949	290,767	
Bonita Sunnyside FPD	5,130	4,677	4,850		Upper San Luis Rey Reservoir	42	42	43	
Borrego Springs FPD	1,269	1,171	1,037		Vallecitos Water District	5,177	5,155	5,154	
Canbrake County Water District	51	51	51		Valley Center FPD	3,060	2,825	2,638	
Deer Springs FPD	9,445	9,599	9,854		Valley Cntr Cemetery	88	88	90	
Fallbrook Public UTL	15	15	15		Valley Ctr Cem Perpetual	257	256	259	
Grossmont Healthcare District	1,017	1,012	1,012		Valley Ctr Water District	19,016	18,851	21,267	
Public Agency Self Insurance System	3,391	3,376	3,376		Vista FPD	2,384	2,374	2,546	
Julian-Cuyamaca FPD	65	66	94		<b>Total Independent Agencies</b>	<b>623,203</b>	<b>648,985</b>	<b>634,580</b>	<b>8.22%</b>
Lake Cuyamaca Rec & Park	157	158	152						
Lakeside Fire	5,211	5,028	5,175						
Leucadia Water District	9,568	9,528	9,526		<b>Pooled Money Fund Total</b>	<b>\$ 7,684,271</b>	<b>\$ 7,626,466</b>	<b>\$ 7,707,719</b>	<b>100.00%</b>

# INVESTMENT FUND PARTICIPANTS

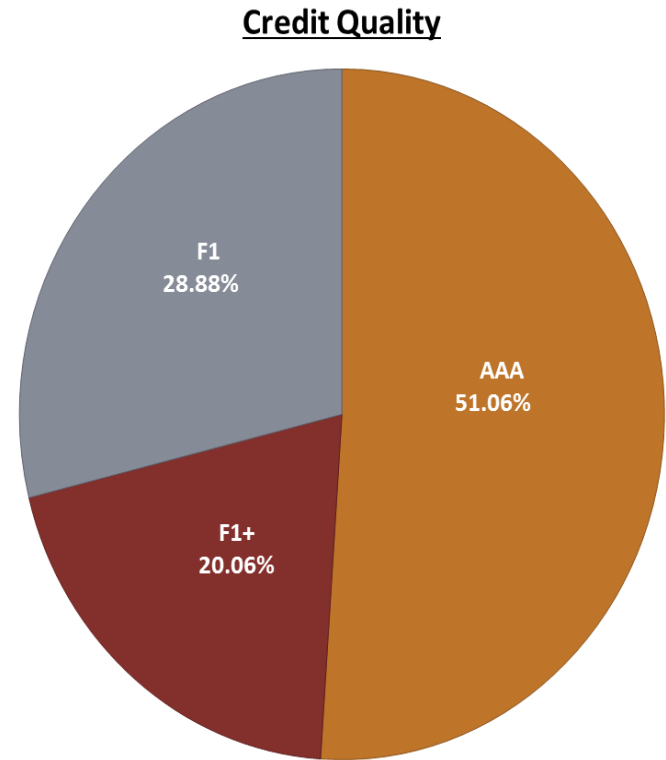
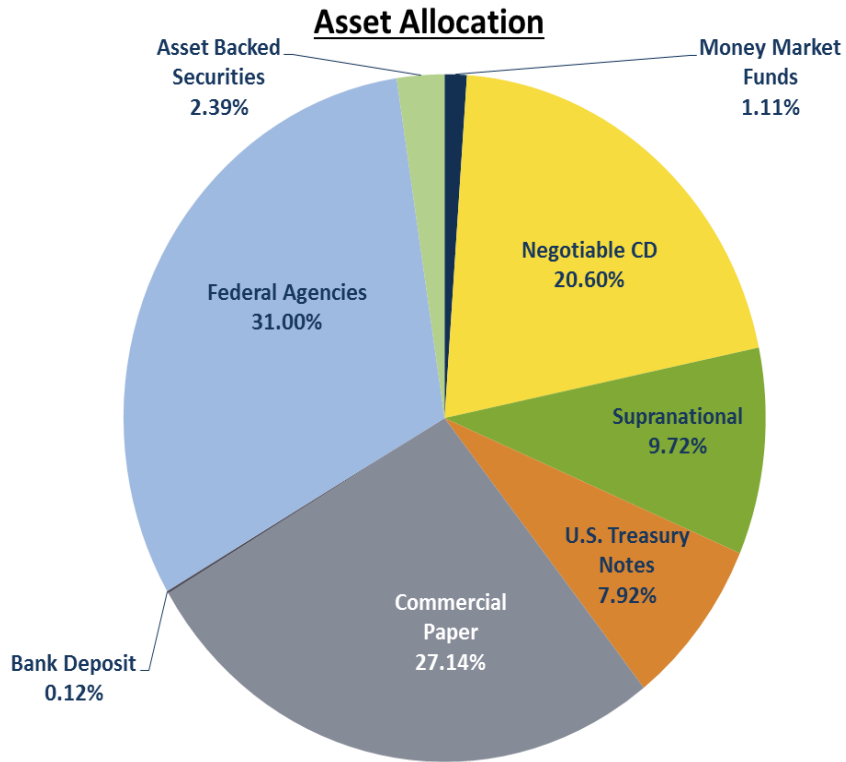
## San Diego Pooled Money Fund

As of October 31, 2017



# INVESTMENT FUND OVERVIEW

As of October 31, 2017





# APPENDIX





# INVESTMENT POLICY COMPLIANCE REPORT

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

Category	Standard	Comment
Treasury Issues	No Limit	Complies - 7.9%
Agency Issues	35% per issuer	Complies
Local Agency Obligations	SP-1/"A" by S&P or MIG1/"A" by Moody's or F-1/"A" by Fitch minimum rating by 1 of 3 NRSROs; (ST ratings for 1 year or less; LT ratings for over 1 year) ; 15% maximum; 5% per issuer	Complies
Banker's Acceptances	A-1 by S&P or P-1 by Moody's or F-1 by Fitch minimum rating by 1 of 3 NRSROs; 40% maximum; 5% per issuer; 180 days max maturity	Complies
Commercial Paper	A-1/"A" by S&P or P-1/"A" by Moody's or F-1/"A" by Fitch minimum rating by 1 of 3 NRSROs; 40% maximum; 5% per issuer; 270 days max maturity	Complies - 27.2%*
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 - 20.6%*
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 - 1.1%
Investment Trust of California - Cal Trust	2.5% maximum	Complies
Supranationals	A-1/"AA" by S&P or P-1/"Aa" by Moody's, or F-1/"AA" by Fitch minimum rating by 1 of 3 NRSROs; 30% maximum; 10% per issuer; USD denominated senior unsecured unsubordinated obligations issued by IBRD, IFC, and IADB	Complies - 9.7%
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 - 2.4%
Maximum Maturity	5 years	Complies
Illiquidity Limitations	10% maximum for combined categories for Collateralized CDs and FDIC Insured Deposit Accounts	Complies
Maximum Issuer Exposure	5% per any single issuer involved in more than one of the above categories (does not include US Government, repurchase agreements, supranationals, money market fund)	Complies *
Maturity Policy - Portfolio Structure	Minimum 25% ≤ 90 days; and minimum 50% ≤ 1 year; maximum effective duration for portfolio 1.5 years	Complies
Prohibited Securities	Inverse floaters; Ranges notes, Interest-only strips from mortgaged backed securities; Zero interest accrual securities	Complies
Credit Rating Policy - monitoring ratings	Overall credit rating of AAA/S1, by 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 Bank of Toyko-Mit UFJ at 5.1% and Bank of Nova Scotia at 5.1%

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund As of October 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	3,761,371.01	3,761,244.25	3,760,399.82	1.13	1.14	09/15/2018	1,888.94	-844.43
Honda Auto Rec Owner Trust	10/31/2016	1,641,355.96	1,640,843.04	1,640,532.98	1.01	1.01	10/18/2018	598.65	-310.06
Toyota Auto Receivables	08/10/2016	2,463,286.33	2,463,166.86	2,461,733.72	1.00	1.01	01/15/2019	1,094.79	-1,433.14
John Deere Owner Trust	07/27/2016	5,377,071.01	5,376,743.01	5,373,668.94	1.09	1.10	02/15/2019	2,604.88	-3,074.07
Honda Auto Rec Owner Trust	10/25/2016	12,542,887.04	12,542,537.09	12,524,801.45	1.04	1.04	04/18/2019	4,710.51	-17,735.64
Harley-Davidson Credit Corp	06/15/2016	2,196,921.44	2,196,862.34	2,196,084.85	1.09	1.09	06/15/2019	1,064.33	-777.49
Honda Auto Rec Owner Trust	03/28/2017	21,863,441.50	21,862,918.96	21,850,592.36	1.42	1.43	07/22/2019	8,623.98	-12,326.60
Honda Auto Rec Owner Trust	06/27/2017	33,000,000.00	32,997,261.00	32,972,633.10	1.46	1.47	10/15/2019	22,751.64	-24,627.90
John Deere Owner Trust	03/02/2017	13,250,000.00	13,249,947.00	13,241,588.90	1.50	1.51	10/15/2019	8,833.33	-8,358.10
Honda Auto Rec Owner Trust	09/29/2017	12,500,000.00	12,498,888.75	12,492,230.00	1.57	1.58	01/21/2020	7,086.81	-6,658.75
USAA Auto Owner Trust	09/20/2017	15,300,000.00	15,299,713.89	15,284,267.01	1.54	1.55	02/18/2020	10,572.70	-15,446.88
American Honda Finance	05/30/2016	10,000,000.00	9,999,806.00	9,977,905.00	1.39	1.40	04/15/2020	6,177.82	-21,901.00
American Honda Finance	12/22/2016	26,900,000.00	26,807,531.25	26,840,564.45	1.39	1.59	04/15/2020	16,618.22	33,033.20
John Deere Owner Trust	07/18/2017	9,000,000.00	8,999,217.90	8,991,946.80	1.59	1.60	04/15/2020	6,360.00	-7,271.10
Honda Auto Rec Owner Trust	12/10/2016	3,675,000.00	3,657,773.44	3,657,806.88	1.16	1.40	05/18/2020	1,421.00	33.44
Honda Auto Rec Owner Trust	10/25/2016	11,500,000.00	11,499,253.65	11,412,344.70	1.21	1.22	12/18/2020	5,024.86	-86,908.95
<b>Asset Backed Securities Subtotal:</b>		<b>184,971,334.29</b>	<b>184,853,708.43</b>	<b>184,679,100.96</b>	<b>1.54</b>	<b>1.42</b>		<b>105,432.46</b>	<b>(174,607.47)</b>
<b>Bank Deposit</b>									
Wells Fargo Bank NA	07/01/2017	9,642,213.77	9,642,213.77	9,642,213.77	1.00	1.00		26,785.20	0.00
<b>Bank Deposit Subtotal:</b>		<b>9,642,213.77</b>	<b>9,642,213.77</b>	<b>9,642,213.77</b>	<b>1.00</b>	<b>1.00</b>		<b>26,785.20</b>	<b>0.00</b>
<b>Commerical Paper</b>									
Natixis US Finance Co.	10/31/2017	210,000,000.00	210,000,000.00	209,993,700.00	1.08	1.10	11/01/2017	0.00	-6,300.00
Bank Tokyo-Mit UFJ NY	08/29/2017	50,000,000.00	49,947,236.11	49,830,750.00	1.31	1.33	11/30/2017	0.00	-116,486.11
JP Morgan	03/30/2017	20,000,000.00	19,977,122.22	19,806,720.00	1.42	1.48	11/30/2017	0.00	-170,402.22
Toyota Motor Credit Corp	04/17/2017	50,000,000.00	49,948,444.44	49,596,400.00	1.28	1.33	11/30/2017	0.00	-352,044.44
Fortis/BNP Paribas Bank	04/05/2017	25,000,000.00	24,970,000.00	24,760,000.00	1.44	1.50	12/01/2017	0.00	-210,000.00
Fortis/BNP Paribas Bank	04/05/2017	30,000,000.00	29,964,000.00	29,712,000.00	1.44	1.50	12/01/2017	0.00	-252,000.00
Fortis/BNP Paribas Bank	04/05/2017	100,000,000.00	99,860,000.00	99,020,000.00	1.44	1.50	12/06/2017	0.00	-840,000.00
Bank Tokyo-Mit UFJ NY	09/27/2017	50,000,000.00	49,919,944.45	49,858,050.00	1.31	1.33	12/15/2017	0.00	-61,894.45
Bank Tokyo-Mit UFJ NY	09/28/2017	80,000,000.00	79,872,888.89	79,772,880.00	1.30	1.32	12/15/2017	0.00	-100,008.89
Bank Tokyo-Mit UFJ NY	10/17/2017	65,000,000.00	64,898,311.11	64,815,465.00	1.28	1.30	12/15/2017	0.00	-82,846.11

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund As of October 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	06/15/2017	50,000,000.00	49,917,500.00	49,656,850.00	1.35	1.40	12/15/2017	0.00	-260,650.00
Fortis/BNP Paribas Bank	03/31/2017	40,000,000.00	39,930,577.78	39,591,320.00	1.42	1.47	12/15/2017	0.00	-339,257.78
Bank Tokyo-Mit UFJ NY	09/25/2017	25,000,000.00	24,954,166.67	24,920,250.00	1.32	1.34	12/21/2017	0.00	-33,916.67
Bank Tokyo-Mit UFJ NY	09/26/2017	25,000,000.00	24,949,201.39	24,916,400.00	1.33	1.35	12/26/2017	0.00	-32,801.39
Bank Tokyo-Mit UFJ NY	09/27/2017	25,000,000.00	24,949,201.39	24,916,400.00	1.33	1.35	12/26/2017	0.00	-32,801.39
JP Morgan	04/06/2017	30,000,000.00	29,929,916.67	29,677,350.00	1.45	1.51	12/29/2017	0.00	-252,566.67
Toyota Motor Credit Corp	04/06/2017	60,000,000.00	59,869,500.00	59,399,220.00	1.35	1.40	12/29/2017	0.00	-470,280.00
Canadian Imp Bk Comm NY	04/19/2017	24,000,000.00	23,945,440.00	23,772,960.00	1.32	1.37	01/02/2018	0.00	-172,480.00
Fortis/BNP Paribas Bank	07/06/2017	25,000,000.00	24,938,430.56	24,821,725.00	1.43	1.46	01/02/2018	0.00	-116,705.56
Fortis/BNP Paribas Bank	07/07/2017	25,000,000.00	24,938,430.56	24,821,725.00	1.43	1.46	01/02/2018	0.00	-116,705.56
Bank Tokyo-Mit UFJ NY	09/29/2017	25,000,000.00	24,939,513.89	24,908,800.00	1.34	1.36	01/05/2018	0.00	-30,713.89
Bank Tokyo-Mit UFJ NY	10/16/2017	25,000,000.00	24,928,750.00	24,913,750.00	1.35	1.37	01/16/2018	0.00	-15,000.00
Bank Tokyo-Mit UFJ NY	10/27/2017	25,000,000.00	24,928,347.22	24,923,675.00	1.34	1.36	01/17/2018	0.00	-4,672.22
JP Morgan	04/26/2017	30,000,000.00	29,911,450.00	29,694,090.00	1.38	1.43	01/17/2018	0.00	-217,360.00
Toyota Motor Credit Corp	04/26/2017	50,000,000.00	49,855,625.00	49,501,250.00	1.35	1.40	01/17/2018	0.00	-354,375.00
Toyota Motor Credit Corp	04/26/2017	25,000,000.00	24,927,812.50	24,750,625.00	1.35	1.40	01/17/2018	0.00	-177,187.50
Toyota Motor Credit Corp	04/26/2017	25,000,000.00	24,927,812.50	24,750,625.00	1.35	1.40	01/17/2018	0.00	-177,187.50
Credit Agricole CIB	05/26/2017	25,000,000.00	24,911,194.45	24,760,500.00	1.39	1.45	02/01/2018	0.00	-150,694.45
Credit Agricole CIB	05/30/2017	25,000,000.00	24,911,833.33	24,760,500.00	1.38	1.44	02/01/2018	0.00	-151,333.33
Credit Agricole CIB	05/26/2017	25,000,000.00	24,904,722.22	24,752,950.00	1.40	1.46	02/07/2018	0.00	-151,772.22
Credit Agricole CIB	05/30/2017	25,000,000.00	24,905,402.78	24,752,950.00	1.39	1.45	02/07/2018	0.00	-152,452.78
Credit Agricole CIB	05/30/2017	25,000,000.00	24,899,861.11	24,749,150.00	1.40	1.46	02/12/2018	0.00	-150,711.11
Credit Agricole CIB	05/25/2017	25,000,000.00	24,895,729.17	24,736,825.00	1.43	1.49	02/14/2018	0.00	-158,904.17
Toyota Motor Credit Corp	10/27/2017	25,000,000.00	24,894,062.50	24,889,375.00	1.35	1.38	02/22/2018	0.00	-4,687.50
Credit Agricole CIB	05/30/2017	25,000,000.00	24,886,791.67	24,732,850.00	1.43	1.49	02/23/2018	0.00	-153,941.67
JP Morgan	08/30/2017	70,000,000.00	69,664,486.11	69,486,830.00	1.45	1.48	02/28/2018	0.00	-177,656.11
Fortis/BNP Paribas Bank	09/08/2017	10,000,000.00	9,952,333.33	9,930,880.00	1.43	1.46	03/01/2018	0.00	-21,453.33
Credit Agricole CIB	06/15/2017	50,000,000.00	49,742,222.22	49,462,250.00	1.45	1.51	03/09/2018	0.00	-279,972.22
JP Morgan	08/24/2017	30,000,000.00	29,827,233.33	29,743,260.00	1.46	1.52	03/23/2018	0.00	-83,973.33
JP Morgan	07/11/2017	25,000,000.00	24,845,833.33	24,756,075.00	1.50	1.56	03/29/2018	0.00	-89,758.33
JP Morgan	08/03/2017	25,000,000.00	24,847,888.89	24,756,075.00	1.48	1.54	03/29/2018	0.00	-91,813.89
JP Morgan	08/24/2017	30,000,000.00	29,819,933.33	29,707,290.00	1.46	1.52	03/29/2018	0.00	-112,643.33
JP Morgan	07/21/2017	25,000,000.00	24,824,881.94	24,716,875.00	1.51	1.57	04/17/2018	0.00	-108,006.94
ING (US) Funding LLC	10/20/2017	25,000,000.00	24,822,784.72	24,810,200.00	1.51	1.54	04/19/2018	0.00	-12,584.72

# INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
ING (US) Funding LLC	10/24/2017	25,000,000.00	24,821,736.11	24,813,325.00	1.51	1.54	04/20/2018	0.00	-8,411.11
ING (US) Funding LLC	10/27/2017	25,000,000.00	24,816,333.34	24,811,050.00	1.52	1.55	04/24/2018	0.00	-5,283.34
Cooperatieve Rabobank	09/26/2017	25,000,000.00	24,820,000.00	24,784,000.00	1.44	1.48	04/30/2018	0.00	-36,000.00
Toyota Motor Credit Corp	10/27/2017	50,000,000.00	49,605,222.23	49,594,650.00	1.52	1.57	05/07/2018	0.00	-10,572.23
ING (US) Funding LLC	10/27/2017	25,000,000.00	24,776,666.67	24,771,100.00	1.60	1.66	05/21/2018	0.00	-5,566.67
JP Morgan	08/30/2017	30,000,000.00	29,741,175.00	29,660,850.00	1.53	1.58	05/23/2018	0.00	-80,325.00
Cooperatieve Rabobank	10/27/2017	50,000,000.00	49,564,375.00	49,553,750.00	1.53	1.58	05/25/2018	0.00	-10,625.00
ING (US) Funding LLC	10/26/2017	25,000,000.00	24,739,493.05	24,732,775.00	1.61	1.67	06/22/2018	0.00	-6,718.05
ING (US) Funding LLC	10/27/2017	50,000,000.00	49,453,333.33	49,441,900.00	1.64	1.70	06/29/2018	0.00	-11,433.33
ING (US) Funding LLC	10/25/2017	25,000,000.00	24,702,750.00	24,694,775.00	1.64	1.70	07/20/2018	0.00	-7,975.00
JP Morgan	10/27/2017	75,000,000.00	74,072,500.00	74,055,000.00	1.68	1.74	07/24/2018	0.00	-17,500.00
<b>Commerical Paper Subtotal:</b>		<b>2,109,000,000.00</b>	<b>2,100,770,402.51</b>	<b>2,093,520,990.00</b>	<b>1.39</b>	<b>1.41</b>		<b>0.00</b>	<b>(7,249,412.51)</b>
<b>Federal Agency</b>									
Federal Home Loan Bank	10/14/2015	35,000,000.00	35,065,615.94	35,061,250.00	5.00	0.74	11/17/2017	797,222.22	-4,365.94
Federal National Mtg Assn	12/27/2012	35,000,000.00	34,998,094.44	34,987,400.00	0.88	0.91	12/27/2017	105,486.11	-10,694.44
Federal Farm Credit Bank	02/20/2015	20,000,000.00	20,000,000.00	19,994,800.00	1.11	1.11	02/20/2018	43,783.33	-5,200.00
Federal National Mtg Assn	04/30/2013	50,000,000.00	49,998,259.72	49,892,000.00	1.00	1.01	04/30/2018	1,388.89	-106,259.02
Federal National Mtg Assn	04/30/2013	50,000,000.00	50,000,000.00	49,892,000.00	1.00	1.00	04/30/2018	1,388.89	-108,000.00
Federal National Mtg Assn	05/16/2013	25,000,000.00	24,992,098.51	24,946,000.00	1.00	1.07	04/30/2018	694.44	-46,098.51
Federal National Mtg Assn	01/22/2014	15,000,000.00	14,947,370.11	14,962,650.00	0.88	1.53	05/21/2018	58,333.33	15,279.89
Federal Home Loan Mtg Corp	02/27/2014	25,000,000.00	25,534,142.63	25,533,750.00	4.88	1.30	06/13/2018	467,187.50	-392.63
Federal Home Loan Mtg Corp	09/29/2015	25,000,000.00	25,000,000.00	24,927,750.00	1.05	1.05	06/29/2018	88,958.33	-72,250.00
Federal National Mtg Assn	02/19/2016	35,000,000.00	35,064,110.68	34,924,050.00	1.13	0.87	07/20/2018	110,468.75	-140,060.68
Federal Home Loan Mtg Corp	10/27/2015	25,000,000.00	25,000,000.00	24,917,500.00	1.00	1.00	07/27/2018	65,277.78	-82,500.00
Federal Home Loan Bank	08/14/2015	25,000,000.00	25,016,115.28	24,953,000.00	1.20	1.12	08/14/2018	64,166.67	-63,115.28
Federal Home Loan Bank	10/26/2015	35,000,000.00	35,045,065.37	34,904,450.00	1.13	0.97	09/14/2018	51,406.25	-140,615.37
Federal National Mtg Assn	01/21/2014	30,000,000.00	30,056,198.03	30,103,200.00	1.88	1.65	09/18/2018	67,187.50	47,001.97
Federal Home Loan Bank	03/28/2016	25,000,000.00	25,000,000.00	24,937,500.00	1.05	1.05	09/28/2018	24,062.50	-62,500.00
Federal Home Loan Mtg Corp	10/28/2016	25,000,000.00	25,000,000.00	24,869,250.00	1.05	1.05	10/26/2018	3,645.83	-130,750.00
Federal Home Loan Mtg Corp	02/23/2016	25,000,000.00	25,000,000.00	24,851,750.00	1.05	1.05	11/23/2018	115,208.33	-148,250.00
Federal National Mtg Assn	01/21/2014	30,000,000.00	29,968,297.59	30,031,200.00	1.63	1.73	11/27/2018	208,541.67	62,902.41
Federal Home Loan Mtg Corp	06/14/2016	47,400,000.00	47,400,000.00	47,154,942.00	1.25	1.25	12/14/2018	225,479.17	-245,058.00
Federal Home Loan Mtg Corp	07/25/2016	25,000,000.00	25,000,000.00	24,819,250.00	1.00	1.00	01/25/2019	66,666.67	-180,750.00

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund

As of October 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	03/22/2016	27,135,000.00	27,135,000.00	26,975,718.25	1.27	1.30	02/26/2019	62,222.07	-159,282.45
Federal National Mtg Assn	03/11/2016	25,000,000.00	25,000,000.00	24,845,750.00	1.30	1.30	03/15/2019	41,527.77	-154,250.00
Federal Farm Credit Bank	03/18/2016	25,000,000.00	25,000,000.00	24,846,500.00	1.28	1.28	03/21/2019	35,555.55	-153,500.00
Federal Farm Credit Bank	10/19/2016	20,000,000.00	20,000,000.00	19,854,200.00	1.17	1.17	05/16/2019	107,250.00	-145,800.00
Federal Home Loan Mtg Corp	06/06/2016	25,000,000.00	25,000,000.00	24,819,750.00	1.25	1.25	06/06/2019	125,868.06	-180,250.00
Federal Home Loan Bank	06/22/2016	25,000,000.00	25,251,391.56	25,011,000.00	1.63	0.99	06/14/2019	154,600.69	-240,391.56
Federal National Mtg Assn	07/08/2015	20,000,000.00	20,124,758.65	20,053,200.00	1.75	1.36	06/20/2019	127,361.11	-71,558.65
Federal Home Loan Mtg Corp	07/26/2016	25,000,000.00	25,000,000.00	24,717,250.00	1.07	1.07	07/26/2019	70,590.28	-282,750.00
Federal Home Loan Mtg Corp	06/27/2016	25,000,000.00	25,145,906.64	24,837,500.00	1.25	0.91	08/01/2019	78,125.00	-308,406.64
Federal Home Loan Mtg Corp	08/23/2016	25,000,000.00	25,000,000.00	24,573,750.00	1.15	1.15	08/23/2019	54,305.56	-426,250.00
Federal Farm Credit Bank	08/26/2016	50,000,000.00	50,000,000.00	49,409,500.00	1.00	1.00	08/26/2019	90,277.78	-590,500.00
Federal Farm Credit Bank	12/06/2016	25,000,000.00	25,000,000.00	24,814,250.00	1.48	1.63	09/06/2019	56,527.78	-185,750.00
Federal National Mtg Assn	09/30/2016	35,000,000.00	34,986,201.61	34,602,050.00	1.13	1.15	09/09/2019	56,875.00	-384,151.61
Federal National Mtg Assn	09/13/2016	50,000,000.00	50,000,000.00	49,249,500.00	1.15	1.15	09/13/2019	76,666.67	-750,500.00
Federal Home Loan Mtg Corp	03/30/2016	25,000,000.00	25,000,000.00	24,851,500.00	1.40	1.40	09/30/2019	30,138.89	-148,500.00
Federal Home Loan Mtg Corp	11/21/2014	25,000,000.00	24,754,912.80	24,816,250.00	1.25	1.79	10/02/2019	25,173.61	61,337.20
Federal National Mtg Assn	10/04/2016	25,000,000.00	25,000,000.00	24,640,000.00	1.20	1.20	10/04/2019	22,500.00	-360,000.00
Federal National Mtg Assn	10/28/2016	25,000,000.00	25,000,000.00	24,636,000.00	1.30	1.30	10/28/2019	2,708.33	-364,000.00
Federal Home Loan Bank	05/03/2017	15,000,000.00	14,978,450.82	14,915,250.00	1.38	1.45	11/15/2019	95,104.16	-63,200.82
Federal Home Loan Bank	01/09/2015	20,000,000.00	20,312,153.69	20,291,000.00	2.38	1.61	12/13/2019	182,083.33	-21,153.69
Federal Home Loan Bank	05/03/2017	20,000,000.00	20,374,190.64	20,291,000.00	2.38	1.47	12/13/2019	182,083.33	-83,190.64
Federal Farm Credit Bank	12/27/2016	25,000,000.00	25,000,000.00	24,896,000.00	1.70	1.70	12/27/2019	146,388.89	-104,000.00
Federal National Mtg Assn	03/30/2016	25,000,000.00	25,000,000.00	24,785,000.00	1.38	1.38	12/30/2019	115,538.19	-215,000.00
Federal Home Loan Mtg Corp	07/28/2016	50,000,000.00	50,000,000.00	49,315,000.00	1.10	1.10	01/28/2020	142,083.33	-685,000.00
Federal Farm Credit Bank	02/27/2017	21,870,000.00	21,870,000.00	21,824,291.70	1.71	1.71	02/27/2020	66,484.80	-45,708.30
Federal Home Loan Mtg Corp	04/13/2017	25,000,000.00	25,000,000.00	24,972,000.00	1.80	1.80	04/13/2020	22,500.00	-28,000.00
Federal Home Loan Mtg Corp	04/13/2017	25,000,000.00	25,000,000.00	24,972,000.00	1.80	1.80	04/13/2020	22,500.00	-28,000.00
Federal Home Loan Mtg Corp	05/19/2015	25,000,000.00	24,869,444.44	24,806,500.00	1.38	1.59	05/01/2020	171,875.00	-62,944.44
Federal Farm Credit Bank	06/29/2016	25,000,000.00	25,000,000.00	24,704,000.00	1.42	1.42	06/29/2020	120,305.56	-296,000.00
Federal Home Loan Mtg Corp	07/05/2017	25,000,000.00	25,000,000.00	24,958,000.00	1.75	1.75	06/29/2020	140,972.22	-42,000.00
Federal Home Loan Mtg Corp	07/13/2017	20,000,000.00	20,000,000.00	19,937,800.00	1.85	1.85	07/13/2020	111,000.00	-62,200.00
Federal Home Loan Mtg Corp	07/13/2017	5,000,000.00	5,000,000.00	4,984,450.00	1.85	1.85	07/13/2020	27,750.00	-15,550.00
Federal Home Loan Mtg Corp	09/29/2017	25,000,000.00	24,983,018.52	24,907,250.00	1.80	1.82	09/29/2020	40,000.00	-75,768.52
Federal Farm Credit Bank	11/09/2016	25,000,000.00	25,000,000.00	24,381,500.00	1.36	1.36	11/09/2020	162,444.44	-618,500.00

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund

As of October 31, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal Home Loan Bank	09/21/2016	25,000,000.00	25,090,259.12	24,639,750.00	1.38	1.26	02/18/2021	69,704.86	-450,509.12
Federal Home Loan Bank	02/14/2017	25,000,000.00	24,677,561.81	24,639,750.00	1.38	1.78	02/18/2021	69,704.86	-37,811.81
Federal Home Loan Bank	02/17/2017	25,000,000.00	25,000,000.00	24,867,000.00	1.82	1.82	03/17/2021	55,611.11	-133,000.00
Federal Home Loan Bank	10/30/2017	25,000,000.00	25,000,000.00	24,969,000.00	2.00	2.00	04/30/2021	1,388.89	-31,000.00
Federal National Mtg Assn	06/17/2016	15,000,000.00	15,006,796.05	14,711,250.00	1.25	1.24	05/06/2021	91,145.83	-295,546.05
Federal National Mtg Assn	09/21/2016	25,000,000.00	24,947,196.70	24,518,750.00	1.25	1.31	05/06/2021	151,909.73	-428,446.70
Federal Home Loan Mtg Corp	06/28/2017	7,900,000.00	7,900,000.00	7,867,294.00	2.00	2.00	05/28/2021	53,983.33	-32,706.00
Federal Home Loan Bank	07/14/2016	15,000,000.00	15,348,650.95	15,004,200.00	1.88	1.21	06/11/2021	109,375.00	-344,450.95
Federal Home Loan Mtg Corp	07/12/2016	25,000,000.00	25,000,000.00	24,841,750.00	1.25	2.02	07/12/2021	94,618.06	-158,250.00
Federal Home Loan Bank	08/04/2016	35,000,000.00	34,889,390.96	34,093,850.00	1.13	1.21	07/14/2021	117,031.25	-795,540.96
Federal Home Loan Mtg Corp	07/20/2016	25,000,000.00	25,000,000.00	24,492,250.00	1.25	1.61	07/20/2021	87,673.61	-507,750.00
Federal National Mtg Assn	07/20/2016	14,500,000.00	14,500,000.00	14,195,210.00	1.25	1.61	07/20/2021	50,850.69	-304,790.00
Federal Home Loan Mtg Corp	07/27/2016	25,000,000.00	25,000,000.00	24,491,750.00	1.35	1.61	07/27/2021	88,125.00	-508,250.00
Federal National Mtg Assn	07/27/2016	25,000,000.00	25,000,000.00	24,820,000.00	1.13	1.89	07/27/2021	73,437.50	-180,000.00
Federal National Mtg Assn	07/27/2016	14,445,000.00	14,445,000.00	14,110,020.85	1.25	1.48	07/27/2021	47,146.88	-334,979.55
Federal Home Loan Mtg Corp	08/03/2016	25,000,000.00	25,000,000.00	24,737,750.00	1.25	1.93	08/03/2021	76,388.89	-262,250.00
Federal Home Loan Mtg Corp	10/05/2016	20,000,000.00	19,818,481.40	19,467,000.00	1.13	1.37	08/12/2021	49,375.00	-351,481.40
Federal National Mtg Assn	09/21/2016	35,000,000.00	34,863,013.25	34,157,550.00	1.25	1.36	08/17/2021	89,930.56	-705,463.25
Federal Home Loan Mtg Corp	09/07/2016	25,000,000.00	25,000,000.00	24,770,000.00	1.25	1.86	09/07/2021	46,875.00	-230,000.00
Federal Home Loan Bank	09/27/2017	25,000,000.00	25,000,000.00	24,886,750.00	2.00	2.00	09/27/2021	47,222.22	-113,250.00
Federal Home Loan Mtg Corp	09/30/2016	20,000,000.00	20,000,000.00	19,772,400.00	1.30	1.80	09/30/2021	22,388.89	-227,600.00
Federal Home Loan Mtg Corp	09/30/2016	12,000,000.00	12,000,000.00	11,839,920.00	1.50	1.68	09/30/2021	15,500.00	-160,080.00
Federal Farm Credit Bank	10/05/2017	20,000,000.00	20,000,000.00	19,938,200.00	2.00	2.00	10/05/2021	28,888.89	-61,800.00
Federal National Mtg Assn	11/08/2016	35,000,000.00	34,908,388.24	34,303,150.00	1.38	1.44	10/07/2021	32,083.33	-605,238.24
Federal Home Loan Mtg Corp	10/07/2016	25,000,000.00	25,000,000.00	24,962,500.00	2.00	1.98	10/07/2021	33,333.33	-37,500.00
Federal Home Loan Mtg Corp	10/28/2016	50,000,000.00	50,000,000.00	49,368,500.00	1.25	1.98	10/28/2021	5,208.33	-631,500.00
Federal Home Loan Bank	03/27/2017	25,000,000.00	25,235,412.00	25,124,000.00	2.25	2.02	03/11/2022	78,125.00	-111,412.00
Federal National Mtg Assn	09/26/2017	14,475,000.00	14,473,583.19	14,352,686.25	2.25	2.25	04/27/2022	3,618.75	-120,896.94
Federal Farm Credit Bank	07/25/2017	20,000,000.00	20,033,051.04	19,825,600.00	2.07	2.03	05/09/2022	110,400.00	-207,451.04
Federal Home Loan Mtg Corp	06/29/2017	15,000,000.00	14,996,504.17	14,918,700.00	2.13	2.13	06/29/2022	108,020.83	-77,804.17
Federal Home Loan Mtg Corp	07/12/2017	40,000,000.00	39,936,117.78	39,938,400.00	2.00	2.28	07/12/2022	242,222.22	2,282.22
Federal Home Loan Mtg Corp	07/27/2017	6,132,000.00	6,132,000.00	6,103,854.12	2.05	2.22	07/27/2022	32,823.23	-28,145.88
Federal Farm Credit Bank	08/22/2017	18,250,000.00	18,248,245.51	18,024,065.00	2.05	2.05	08/08/2022	71,707.29	-224,180.51
Federal Home Loan Bank	08/10/2017	25,000,000.00	25,000,000.00	24,887,000.00	2.00	2.29	08/10/2022	112,500.00	-113,000.00

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund

As of October 31, 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	08/29/2017	30,000,000.00	29,994,207.36	29,564,700.00	2.05	2.05	08/23/2022	105,916.67	-429,507.36
Federal Farm Credit Bank	09/12/2017	25,000,000.00	25,000,000.00	24,824,000.00	2.00	2.00	09/12/2022	68,055.56	-176,000.00
Federal Farm Credit Bank	10/11/2017	24,000,000.00	24,000,000.00	23,906,640.00	2.16	2.16	10/11/2022	28,800.00	-93,360.00
Federal Farm Credit Bank	10/17/2017	25,000,000.00	25,000,000.00	24,959,250.00	2.28	2.28	10/17/2022	22,166.67	-40,750.00
Federal Home Loan Mtg Corp	10/30/2017	25,000,000.00	25,000,000.00	24,964,000.00	2.28	2.28	10/26/2022	1,583.33	-36,000.00
<b>Federal Agency Subtotal:</b>		<b>2,398,107,000.00</b>	<b>2,399,314,657.20</b>	<b>2,381,016,842.17</b>	<b>1.53</b>	<b>1.48</b>		<b>8,128,782.15</b>	<b>(18,297,815.43)</b>
<b>Money Market Accounts</b>									
BlackRock	06/01/2015	1,000,000.00	1,000,000.00	1,000,000.00	0.93	0.93		784.08	0.00
Fidelity Government Fund	06/21/2016	81,800,000.00	81,800,000.00	81,800,000.00	0.96	0.96		44,386.03	0.00
Federated Government Fund	06/30/2016	1,200,000.00	1,200,000.00	1,200,000.00	0.94	0.94		1,255.50	0.00
Morgan Stanley	06/01/2015	1,800,000.00	1,800,000.00	1,800,000.00	0.92	0.92		1,559.06	0.00
Wells Fargo Bank NA	09/19/2017	0.00	0.00	0.00	1.00	1.00		89.09	0.00
<b>Money Market Accounts Subtotal:</b>		<b>85,800,000.00</b>	<b>85,800,000.00</b>	<b>85,800,000.00</b>	<b>0.96</b>	<b>0.96</b>		<b>48,073.76</b>	<b>0.00</b>
<b>Negotiable CDs</b>									
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	381,333.33	0.00
Bank of America Corp	04/07/2017	70,000,000.00	70,000,000.00	70,000,000.00	1.33	1.35	11/08/2017	537,911.11	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	394,722.22	0.00
Sumi Trust NY	10/20/2017	24,000,000.00	24,000,000.00	24,000,000.00	1.22	1.24	11/20/2017	9,760.00	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	900,013.89	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	386,069.44	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	311,177.78	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	180,583.33	0.00
Canadian Imp Bk Comm NY	04/19/2017	40,000,000.00	40,000,000.00	40,000,000.00	1.31	1.33	01/17/2018	285,288.89	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	76,766.67	0.00
Mizuho Bank LTD	10/27/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.35	1.37	01/19/2018	4,687.50	0.00
Toronto Dominion NY	10/23/2017	50,000,000.00	50,000,000.00	50,000,000.00	1.35	1.37	01/19/2018	16,875.00	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	545,854.17	0.00
Societe Generale NY	10/31/2017	75,000,000.00	75,000,000.00	75,000,000.00	1.41	1.43	01/31/2018	2,937.50	0.00
Toronto Dominion NY	04/17/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.36	1.38	01/31/2018	187,000.00	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	52,500.00	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	68,055.56	0.00
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	40,555.56	0.00

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund

As of October 31, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
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	42,402.78	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	33,458.33	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	86,000.00	0.00
Bank of Montreal	10/18/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.53	1.55	04/18/2018	14,875.00	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	41,569.44	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	83,138.89	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	41,111.11	0.00
Bank of Nova Scotia	06/15/2017	100,000,000.00	100,000,000.00	100,000,000.00	1.46	1.48	05/01/2018	563,722.22	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	153,850.00	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	166,833.33	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	310,333.33	0.00
Canadian Imp Bk Comm NY	06/01/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.47	1.49	06/01/2018	156,187.50	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	53,269.44	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	269,097.22	0.00
Credit Agricole CIB	06/22/2017	50,000,000.00	50,003,280.00	50,000,000.00	1.58	1.59	06/29/2018	289,666.67	-3,280.00
Credit Agricole CIB	06/23/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.57	1.59	06/29/2018	142,826.39	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	220,133.33	0.00
BNP Paribas SF	07/24/2017	900,000.00	900,000.00	900,000.00	1.60	1.62	07/24/2018	4,000.00	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	107,777.78	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	121,333.33	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	72,625.00	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	80,694.44	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	36,458.33	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	31,355.56	0.00
<b>Negotiable CDs Subtotal:</b>		<b>1,594,900,000.00</b>	<b>1,594,903,280.00</b>	<b>1,594,900,000.00</b>	<b>1.44</b>	<b>1.44</b>		<b>7,504,811.37</b>	<b>(3,280.00)</b>
<b>Supranational Callable</b>									
Intl Bank For Recon and Dev	08/22/2016	24,350,000.00	24,348,837.37	24,350,000.00	1.12	1.12	12/03/2018	113,633.33	1,162.63
Intl Bank For Recon and Dev	04/26/2016	25,000,000.00	25,000,000.00	24,847,000.00	1.25	1.25	04/26/2019	4,340.28	-153,000.00
Intl Bank For Recon and Dev	04/26/2016	25,000,000.00	25,000,000.00	24,847,000.00	1.25	1.25	04/26/2019	4,340.28	-153,000.00
Intl Bank For Recon and Dev	10/25/2017	25,000,000.00	24,855,990.06	24,847,000.00	1.25	1.64	04/26/2019	4,340.28	-8,990.06
Intl Bank For Recon and Dev	09/30/2016	25,000,000.00	25,000,000.00	24,743,250.00	1.20	1.20	09/30/2019	25,833.33	-256,750.00
Intl Bank For Recon and Dev	09/30/2016	25,000,000.00	25,000,000.00	24,743,250.00	1.20	1.20	09/30/2019	25,833.33	-256,750.00
Intl Bank For Recon and Dev	11/10/2016	25,000,000.00	25,000,000.00	24,715,250.00	1.30	1.30	10/25/2019	5,416.67	-284,750.00



# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund

As of October 31, 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	05/12/2017	35,000,000.00	34,742,458.66	34,601,350.00	1.30	1.68	10/25/2019	7,583.33	-141,108.66
Intl Bank For Recon and Dev	10/30/2015	25,000,000.00	25,000,000.00	24,688,000.00	1.00	1.00	10/15/2020	11,194.44	-312,000.00
Intl Bank For Recon and Dev	09/29/2017	25,000,000.00	25,000,000.00	24,901,000.00	1.98	1.98	09/29/2022	44,000.00	-99,000.00
<b>Supranational Callable Subtotal:</b>		<b>259,350,000.00</b>	<b>258,947,286.09</b>	<b>257,283,100.00</b>	<b>1.29</b>	<b>1.38</b>		<b>246,515.27</b>	<b>(1,664,186.09)</b>
<b>Supranationals</b>									
Intl Bank For Recon and Dev	06/23/2015	25,000,000.00	24,999,963.46	24,998,250.00	1.00	1.00	11/15/2017	115,277.78	-1,713.46
Intl Bank For Recon and Dev	06/23/2015	25,000,000.00	24,999,963.46	24,998,250.00	1.00	1.00	11/15/2017	115,277.78	-1,713.46
Intl Bank For Recon and Dev	06/23/2015	25,000,000.00	24,999,963.46	24,998,250.00	1.00	1.00	11/15/2017	115,277.78	-1,713.46
Inter-American Development Bk	02/01/2017	50,000,000.00	49,936,316.83	49,901,000.00	0.88	1.22	03/15/2018	55,902.78	-35,316.83
Intl Bank For Recon and Dev	04/30/2015	50,000,000.00	49,982,976.00	49,866,000.00	1.00	1.06	06/15/2018	188,888.89	-116,976.00
Intl Bank For Recon and Dev	09/21/2016	22,000,000.00	21,990,856.29	21,905,620.00	0.88	0.93	07/19/2018	54,321.67	-85,236.29
Intl Bank For Recon and Dev	10/07/2015	25,000,000.00	24,986,832.10	24,888,500.00	1.00	1.06	10/05/2018	18,055.56	-98,332.10
Intl Bank For Recon and Dev	12/23/2016	25,000,000.00	24,702,024.67	24,683,750.00	1.13	1.72	11/27/2019	120,187.50	-18,274.67
Intl Bank For Recon and Dev	01/04/2017	25,000,000.00	24,732,498.56	24,683,750.00	1.13	1.66	11/27/2019	120,187.50	-48,748.56
Intl Bank For Recon and Dev	04/06/2017	25,000,000.00	25,134,274.18	25,036,750.00	1.88	1.97	04/21/2020	12,958.33	-97,524.18
Intl Bank For Recon and Dev	04/20/2017	25,000,000.00	25,195,124.88	25,036,750.00	1.88	1.86	04/21/2020	12,958.33	-158,374.88
Inter-American Development Bk	04/12/2017	50,000,000.00	49,902,744.59	49,788,000.00	1.63	1.70	05/12/2020	449,131.94	-114,744.59
Intl Bank For Recon and Dev	08/29/2017	15,000,000.00	14,997,030.00	14,908,050.00	1.63	1.63	09/04/2020	41,979.17	-88,980.00
Intl Bank For Recon and Dev	08/29/2017	35,000,000.00	34,993,070.00	34,785,450.00	1.63	1.63	09/04/2020	97,951.39	-207,620.00
Intl Bank For Recon and Dev	09/21/2017	25,000,000.00	24,966,076.43	24,846,750.00	1.63	1.67	09/04/2020	45,138.89	-119,326.43
International Finance Corp	07/20/2016	25,000,000.00	24,906,455.97	24,204,000.00	1.13	1.23	07/20/2021	78,077.50	-702,455.97
International Finance Corp	10/07/2016	12,500,000.00	12,394,504.21	12,102,000.00	1.13	1.36	07/20/2021	39,906.88	-292,504.21
Intl Bank For Recon and Dev	11/23/2016	10,000,000.00	10,000,000.00	9,803,300.00	1.75	1.77	11/23/2021	35,486.11	-196,700.00
<b>Supranationals Subtotal:</b>		<b>494,500,000.00</b>	<b>493,820,675.09</b>	<b>491,434,420.00</b>	<b>1.27</b>	<b>1.40</b>		<b>1,716,965.78</b>	<b>(2,386,255.09)</b>
<b>Treasury Coupon Securities</b>									
U.S. Treasury	05/20/2015	10,000,000.00	10,011,034.21	10,008,900.00	2.25	0.84	11/30/2017	94,672.13	-2,134.21
U.S. Treasury	04/06/2016	15,000,000.00	15,018,119.36	15,013,350.00	2.25	0.72	11/30/2017	142,008.20	-4,769.36
U.S. Treasury	04/06/2016	10,000,000.00	10,003,253.94	9,997,900.00	1.00	0.73	12/15/2017	37,978.14	-5,353.94
U.S. Treasury	01/07/2013	15,000,000.00	14,998,492.47	14,989,500.00	0.75	0.81	12/31/2017	37,907.61	-8,992.47
U.S. Treasury	04/06/2016	10,000,000.00	10,002,889.06	9,993,500.00	0.88	0.73	01/15/2018	25,917.12	-9,389.06
U.S. Treasury	12/24/2014	15,000,000.00	15,051,298.47	15,052,350.00	2.63	1.22	01/31/2018	99,507.47	1,051.53
U.S. Treasury	06/07/2013	15,000,000.00	14,990,027.53	14,976,750.00	0.75	0.96	02/28/2018	19,267.96	-13,277.53

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund

As of October 31, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
U.S. Treasury	06/07/2013	15,000,000.00	14,999,388.29	14,971,950.00	1.00	1.01	05/31/2018	63,114.75	-27,438.29
U.S. Treasury	06/22/2016	25,000,000.00	25,054,946.84	24,964,750.00	1.13	0.77	06/15/2018	106,813.52	-90,196.84
U.S. Treasury	12/05/2013	10,000,000.00	9,979,377.75	9,971,500.00	1.25	1.45	11/30/2018	52,595.63	-7,877.75
U.S. Treasury	02/20/2014	15,000,000.00	14,952,213.97	14,949,000.00	1.25	1.52	01/31/2019	47,384.51	-3,213.97
U.S. Treasury	04/17/2014	15,000,000.00	14,994,328.49	15,019,350.00	1.63	1.65	03/31/2019	21,428.57	25,021.51
U.S. Treasury	02/14/2017	40,000,000.00	40,197,816.45	40,051,600.00	1.63	1.29	04/30/2019	1,795.58	-146,216.45
U.S. Treasury	06/16/2014	15,000,000.00	14,954,316.30	14,988,300.00	1.50	1.70	05/31/2019	94,672.13	33,983.70
U.S. Treasury	06/27/2016	25,000,000.00	25,291,783.71	24,980,500.00	1.50	0.75	05/31/2019	157,786.89	-311,283.71
U.S. Treasury	11/08/2016	40,000,000.00	40,451,828.32	40,031,200.00	1.63	0.94	06/30/2019	219,021.74	-420,628.32
U.S. Treasury	07/15/2016	10,000,000.00	9,993,132.49	9,862,100.00	0.75	0.79	07/15/2019	22,214.67	-131,032.49
U.S. Treasury	08/21/2014	15,000,000.00	14,997,518.61	15,010,500.00	1.63	1.64	07/31/2019	61,599.86	12,981.39
U.S. Treasury	12/09/2016	42,000,000.00	42,238,503.31	42,029,400.00	1.63	1.29	07/31/2019	172,479.62	-209,103.31
U.S. Treasury	09/15/2017	10,000,000.00	9,977,373.25	9,940,600.00	1.25	1.38	08/31/2019	16,229.28	-36,773.25
U.S. Treasury	10/24/2014	15,000,000.00	15,068,542.33	15,043,350.00	1.75	1.50	09/30/2019	23,076.92	-25,192.33
U.S. Treasury	12/08/2014	15,000,000.00	14,944,959.58	14,963,700.00	1.50	1.69	11/30/2019	94,672.13	18,740.42
U.S. Treasury	01/09/2015	15,000,000.00	15,038,213.32	14,997,600.00	1.63	1.50	12/31/2019	82,133.15	-40,613.32
U.S. Treasury	02/12/2016	20,000,000.00	20,145,633.30	19,883,600.00	1.38	1.04	01/31/2020	69,497.28	-262,033.30
U.S. Treasury	04/09/2015	10,000,000.00	9,978,075.16	9,909,000.00	1.25	1.35	02/29/2020	21,408.84	-69,075.16
U.S. Treasury	02/12/2016	20,000,000.00	20,141,079.58	19,869,600.00	1.38	1.06	02/29/2020	47,099.45	-271,479.58
U.S. Treasury	04/09/2015	10,000,000.00	9,945,861.27	9,873,100.00	1.13	1.36	03/31/2020	9,890.11	-72,761.27
U.S. Treasury	01/06/2017	20,000,000.00	19,928,838.79	19,860,200.00	1.38	1.53	03/31/2020	24,175.82	-68,638.79
U.S. Treasury	06/05/2015	15,000,000.00	14,947,591.72	14,928,000.00	1.50	1.64	05/31/2020	94,672.13	-19,591.72
U.S. Treasury	01/06/2017	20,000,000.00	19,765,355.82	19,738,200.00	1.38	1.75	01/31/2021	69,497.28	-27,155.82
U.S. Treasury	06/17/2016	35,000,000.00	35,355,604.79	34,440,700.00	1.38	1.08	05/31/2021	202,493.17	-914,904.79
U.S. Treasury	09/07/2016	5,000,000.00	4,997,622.01	4,872,450.00	1.13	1.14	06/30/2021	18,953.80	-125,172.01
U.S. Treasury	09/07/2016	5,000,000.00	5,199,195.15	5,068,950.00	2.25	1.15	07/31/2021	28,430.71	-130,245.15
U.S. Treasury	10/06/2016	25,000,000.00	24,878,851.52	24,284,250.00	1.13	1.25	09/30/2021	24,725.27	-594,601.52
U.S. Treasury	12/09/2016	15,000,000.00	14,954,353.63	14,906,850.00	1.75	1.83	11/30/2021	110,450.82	-47,503.63
<b>Treasury Coupon Securities</b>		<b>612,000,000.00</b>	<b>613,447,420.79</b>	<b>609,442,550.00</b>	<b>1.45</b>	<b>1.22</b>		<b>2,415,572.26</b>	<b>(4,004,870.79)</b>
<b>Subtotal:</b>									
<b>Grand Total</b>		<b>7,748,270,548.06</b>	<b>7,741,499,643.88</b>	<b>7,707,719,216.90</b>	<b>1.43</b>	<b>1.42</b>		<b>20,192,938.25</b>	<b>(33,780,427.38)</b>

# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4441	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(229,992,525.00)	10/02/2017
4152	Negotiable CD	Bank of Montreal	1.23	Redemption	25,000,000.00	10/02/2017
4144	Commercial Paper	Canadian Imp Bk Comm	1.13	Redemption	25,000,000.00	10/02/2017
3608	Money Market Funds	Fidelity Government	0.95	Redemption	230,000,000.00	10/02/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Redemption	7,326,808.88	10/2/2017
4442	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(219,992,850.00)	10/03/2017
4441	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	230,000,000.00	10/03/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Redemption	23,253,620.32	10/03/2017
4443	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(179,994,150.00)	10/04/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Purchase	(39,298,324.06)	10/04/2017
4442	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	220,000,000.00	10/04/2017
4283	Commercial Paper	Fortis/BNP Paribas	1.28	Redemption	25,000,000.00	10/04/2017
4445	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(224,992,687.50)	10/05/2017
4444	Federal Agencies	Federal Farm Credit	2.00	Purchase	(20,000,000.00)	10/05/2017
4443	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	180,000,000.00	10/05/2017
3165	Federal Agencies	Federal Home Loan Ba	0.73	Redemption	25,000,000.00	10/05/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Redemption	12,195,832.33	10/05/2017
4446	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(229,970,100.00)	10/06/2017
4445	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	225,000,000.00	10/06/2017
4208	Commercial Paper	ING (US) Funding LLC	1.28	Redemption	50,000,000.00	10/06/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Redemption	2,775,322.64	10/06/2017
4447	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(234,992,362.50)	10/10/2017
4446	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	230,000,000.00	10/10/2017
4142	Commercial Paper	Toyota Motor Credit	1.21	Redemption	60,000,000.00	10/10/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Redemption	27,291,303.47	10/10/2017
4449	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(184,993,987.50)	10/11/2017
4448	Federal Agencies	Federal Farm Credit	2.16	Purchase	(24,000,000.00)	10/11/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Purchase	(23,539,635.83)	10/11/2017
4447	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	235,000,000.00	10/11/2017
4450	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(174,994,312.50)	10/12/2017
4449	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	185,000,000.00	10/12/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Redemption	13,927,478.62	10/12/2017
4451	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(204,980,012.50)	10/13/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Purchase	(34,427,423.11)	10/13/2017

# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
3203	Federal Agencies	Federal Farm Credit	0.65	Redemption	21,000,000.00	10/13/2017
3580	Asset Backed Securities	American Honda Finan	1.13	Redemption	2,339,379.85	10/15/2017
3594	Asset Backed Securities	Harley-Davidson Cred	1.09	Redemption	973,231.14	10/15/2017
3677	Asset Backed Securities	John Deere Owner Tru	1.09	Redemption	1,003,114.56	10/15/2017
3704	Asset Backed Securities	Toyota Auto Receivab	1.00	Redemption	605,401.83	10/15/2017
4453	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(254,991,712.50)	10/16/2017
4452	Commercial Paper	Bank Tokyo-Mit UFJ	1.35	Purchase	(24,913,750.00)	10/16/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Purchase	(2,709,566.84)	10/16/2017
4435	Money Market Funds	Wells Fargo Bank NA	1.00	Purchase	(3,656,478.16)	10/16/2017
4451	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	205,000,000.00	10/16/2017
4402	Commercial Paper	Bank Tokyo-Mit UFJ	1.23	Redemption	47,000,000.00	10/16/2017
3773	Negotiable CD	Cooperatieve Raboban	1.40	Redemption	25,000,000.00	10/16/2017
4454	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(184,993,987.50)	10/17/2017
4455	Commercial Paper	Bank Tokyo-Mit UFJ	1.28	Purchase	(64,863,644.44)	10/17/2017
4456	Federal Agencies	Federal Farm Credit	2.28	Purchase	(25,000,000.00)	10/17/2017
4453	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	255,000,000.00	10/17/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Redemption	5,592,541.51	10/17/2017
4435	Money Market Funds	Wells Fargo Bank NA	1.00	Redemption	3,656,478.16	10/17/2017
4457	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(204,993,337.50)	10/18/2017
4458	Negotiable CD	Bank of Montreal	1.53	Purchase	(25,000,000.00)	10/18/2017
4454	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	185,000,000.00	10/18/2017
3824	Asset Backed Securities	Honda Auto Rec Owner	1.04	Redemption	1,639,344.97	10/18/2017
3844	Asset Backed Securities	Honda Auto Rec Owner	1.01	Redemption	609,616.50	10/18/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Redemption	20,227,828.15	10/18/2017
4459	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(214,993,012.50)	10/19/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Purchase	(10,383,964.05)	10/19/2017
4457	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	205,000,000.00	10/19/2017
4461	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(209,979,525.00)	10/20/2017
4460	Commercial Paper	ING (US) Funding LLC	1.51	Purchase	(24,810,201.39)	10/20/2017
4462	Negotiable CD	Sumi Trust NY	1.22	Purchase	(24,000,000.00)	10/20/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Purchase	(870,412.68)	10/20/2017
4459	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	215,000,000.00	10/20/2017
4333	Federal Agencies	Federal Home Loan Ba	2.16	Redemption	20,984,250.00	10/20/2017
4147	Commercial Paper	Toyota Motor Credit	1.23	Redemption	40,000,000.00	10/20/2017

# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4109	Asset Backed Securities	Honda Auto Rec Owner	1.42	Redemption	2,254,245.63	10/21/2017
4466	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(224,992,687.50)	10/23/2017
4465	Negotiable CD	Toronto Dominion NY	1.35	Purchase	(50,000,000.00)	10/23/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Purchase	(7,592,548.62)	10/23/2017
4461	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	210,000,000.00	10/23/2017
4175	Commercial Paper	American Honda Finan	1.25	Redemption	15,000,000.00	10/23/2017
4177	Commercial Paper	American Honda Finan	1.25	Redemption	35,000,000.00	10/23/2017
4469	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(229,992,525.00)	10/24/2017
4468	Commercial Paper	ING (US) Funding LLC	1.51	Purchase	(24,813,347.22)	10/24/2017
4466	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	225,000,000.00	10/24/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Redemption	22,421,354.00	10/24/2017
4470	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(199,993,500.00)	10/25/2017
4471	Commercial Paper	ING (US) Funding LLC	1.64	Purchase	(24,694,777.78)	10/25/2017
4472	Supranationals	Intl Bank For Recon	1.25	Purchase	(25,009,756.94)	10/25/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Purchase	(4,881,895.48)	10/25/2017
4469	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	230,000,000.00	10/25/2017
4473	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(229,992,525.00)	10/26/2017
4474	Commercial Paper	ING (US) Funding LLC	1.61	Purchase	(24,732,784.72)	10/26/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Purchase	(5,005,861.55)	10/26/2017
4470	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	200,000,000.00	10/26/2017
2025	Federal Agencies	Federal National Mtg	0.88	Redemption	40,000,000.00	10/26/2017
4484	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(299,970,750.00)	10/27/2017
4478	Commercial Paper	Bank Tokyo-Mit UFJ	1.34	Purchase	(24,923,694.44)	10/27/2017
4480	Commercial Paper	Cooperatieve Raboban	1.53	Purchase	(49,553,750.00)	10/27/2017
4479	Commercial Paper	ING (US) Funding LLC	1.60	Purchase	(24,771,111.11)	10/27/2017
4481	Commercial Paper	ING (US) Funding LLC	1.52	Purchase	(24,811,055.56)	10/27/2017
4482	Commercial Paper	ING (US) Funding LLC	1.64	Purchase	(49,441,944.44)	10/27/2017
4483	Commercial Paper	JP Morgan	1.68	Purchase	(74,055,000.00)	10/27/2017
4476	Negotiable CD	Mizuho Bank LTD	1.35	Purchase	(25,000,000.00)	10/27/2017
4475	Commercial Paper	Toyota Motor Credit	1.35	Purchase	(24,889,375.00)	10/27/2017
4477	Commercial Paper	Toyota Motor Credit	1.52	Purchase	(49,594,666.67)	10/27/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Purchase	(1,935,396.68)	10/27/2017
4473	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	230,000,000.00	10/27/2017
4319	Commercial Paper	JP Morgan	1.35	Redemption	49,805,000.00	10/27/2017

# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4319	Commercial Paper	JP Morgan	1.35	Redemption	49,805,000.00	10/27/2017
4345	Commercial Paper	JP Morgan	1.35	Redemption	24,913,750.00	10/27/2017
4487	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(349,988,625.00)	10/30/2017
4485	Federal Agencies	Federal Home Loan Ba	2.00	Purchase	(25,000,000.00)	10/30/2017
4486	Federal Agencies	Federal Home Loan Mt	2.28	Purchase	(25,000,000.00)	10/30/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Purchase	(631,782.18)	10/30/2017
4484	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	300,000,000.00	10/30/2017
4238	Commercial Paper	Credit Agricole CIB	1.23	Redemption	25,000,000.00	10/30/2017
4311	Negotiable CD	Oversea-Chinese Bank	1.32	Redemption	50,000,000.00	10/30/2017
3845	Local CD	SD Private Bank	0.70	Redemption	250,000.00	10/30/2017
3608	Money Market Funds	Fidelity Government	0.96	Purchase	(35,800,000.00)	10/31/2017
4489	Commercial Paper	Natixis US Finance	1.08	Purchase	(209,993,700.00)	10/31/2017
4488	Negotiable CD	Societe Generale NY	1.41	Purchase	(75,000,000.00)	10/31/2017
4487	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	350,000,000.00	10/31/2017
4127	Commercial Paper	Canadian Imp Bk Comm	1.19	Redemption	50,000,000.00	10/31/2017
4145	Commercial Paper	Fortis/BNP Paribas	1.32	Redemption	25,000,000.00	10/31/2017
4151	Commercial Paper	Toyota Motor Credit	1.23	Redemption	45,000,000.00	10/31/2017
1698	U.S. Treasury Notes	U.S. Treasury	1.88	Redemption	15,000,000.00	10/31/2017
3480	U.S. Treasury Notes	U.S. Treasury	1.88	Redemption	10,000,000.00	10/31/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Redemption	23,417,923.81	10/31/2017
<b>Grand Total</b>					<b>(83,927,197.58)</b>	

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