



# COUNTY OF SAN DIEGO INVESTMENT POOL TREASURY INVESTMENT RESULTS

**NOV**  
**2017**

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**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 November 30, 2017

	Par Value	Book Value	Market Value	% of Portfolio	Market Price	WAM	WAC	YTM	YTW	Accrued Interest	Unrealized Gain/Loss
Asset Backed Securities	175,524,140	175,407,003	175,088,619	1.92	99.752	746	-	1.437	1.437	101,276	(318,384)
Bank Deposit	10,689,166	10,689,166	10,689,166	0.12	100.000	1	-	1.000	1.000	7,433	-
Commercial Paper Disc	2,722,000,000	2,710,111,246	2,700,900,780	29.67	99.226	112	-	1.466	1.466	-	(9,210,466)
Federal Agency - Step Up	357,077,000	357,014,251	352,448,508	3.91	98.704	1,431	48	1.915	1.362	1,464,197	(4,565,743)
Federal Agency Amer Callable	364,120,000	364,145,026	360,184,333	3.99	98.919	1,203	148	1.796	1.796	1,210,362	(3,960,693)
Federal Agency Berm Callable	681,910,000	681,790,439	677,758,843	7.46	99.391	732	63	1.511	1.511	1,872,780	(4,031,596)
Federal Agency Coupon Securities	770,000,000	771,115,533	762,495,550	8.44	99.032	767	57	1.337	1.337	3,421,610	(8,619,982)
Federal Agency Euro Callable	412,000,000	412,000,000	408,279,890	4.51	99.097	717	229	1.340	1.340	989,887	(3,720,110)
Money Market Accounts	261,378,000	261,378,000	261,378,000	2.86	100.000	1	-	1.028	1.028	95,465	-
Negotiable CDs	2,125,900,000	2,125,902,870	2,125,900,000	23.27	100.000	176	-	1.525	1.525	8,424,639	(2,870)
Supranational Callable	259,350,000	258,966,271	256,648,550	2.83	98.959	743	245	1.375	1.375	524,450	(2,317,721)
Supranationals	419,500,000	418,860,152	415,292,325	4.58	98.999	696	-	1.465	1.465	1,030,893	(3,567,827)
Treasury Coupon Securities	587,000,000	588,334,347	582,629,920	6.44	99.257	665	-	1.238	1.238	1,825,674	(5,704,427)
Totals for November 2017	9,146,448,306	9,135,714,304	9,089,694,484	100.00	99.381	440	110	1.466	1.445	20,968,665	(46,019,820)
Totals for October 2017	7,748,270,548	7,741,499,644	7,707,719,217	100.00	99.478	474	109	1.415	1.391	20,192,938	(33,780,427)
Change From Prior Month	1,398,177,758	1,394,214,660	1,381,975,267		(0.097)	(34)	1	0.051	0.054	775,726	(12,239,394)

Portfolio Effective Duration 1.01 years

	Monthly		Fiscal Year		Calendar Year	
	Return	Annualized	To Date	Annualized	To Date	Annualized
Book Value	0.118%	1.440%	0.565%	1.347%	1.162%	1.270%
Market Value	0.119%	1.447%	0.567%	1.353%	1.165%	1.273%

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

# PROJECTED LIQUIDITY

County of San Diego Pooled Money Fund  
For the Next Six Months  
(\$000)

	Dec-17	Jan-18	Feb-18	Mar-18	Apr-18	May-18
Beginning Pool Book Balance	9,135,714	10,417,695	9,675,984	9,259,036	9,401,036	10,511,136
<b>CASH FLOW ITEMS</b>						
INFLOWS:						
Investment Inflows	763,600	899,000	605,000	560,000	350,000	683,000
Projected Credits/Deposits	2,881,589	775,447	821,052	1,290,000	2,303,600	754,234
	<b>3,645,189</b>	<b>1,674,447</b>	<b>1,426,052</b>	<b>1,850,000</b>	<b>2,653,600</b>	<b>1,437,234</b>
Outflows						
Investment Purchases	320,000	40,000	35,000	35,000	-	58,000
Projected Debits	1,599,608	1,517,158	1,238,000	1,148,000	1,193,500	1,598,874
	<b>1,919,608</b>	<b>1,557,158</b>	<b>1,273,000</b>	<b>1,183,000</b>	<b>1,193,500</b>	<b>1,656,874</b>
<b>Net Cash Flows</b>	1,281,981	(741,711)	(416,948)	142,000	1,110,100	(844,640)
MONTH END POOL BALANCE	10,417,695	9,675,984	9,259,036	9,401,036	10,511,136	9,666,496
<b>PROJECTED MONTH END LIQUIDITY</b>	<b>\$ 827,436</b>	<b>\$ 944,725</b>	<b>\$ 1,097,777</b>	<b>\$ 1,764,777</b>	<b>\$ 3,224,877</b>	<b>\$ 3,005,237</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

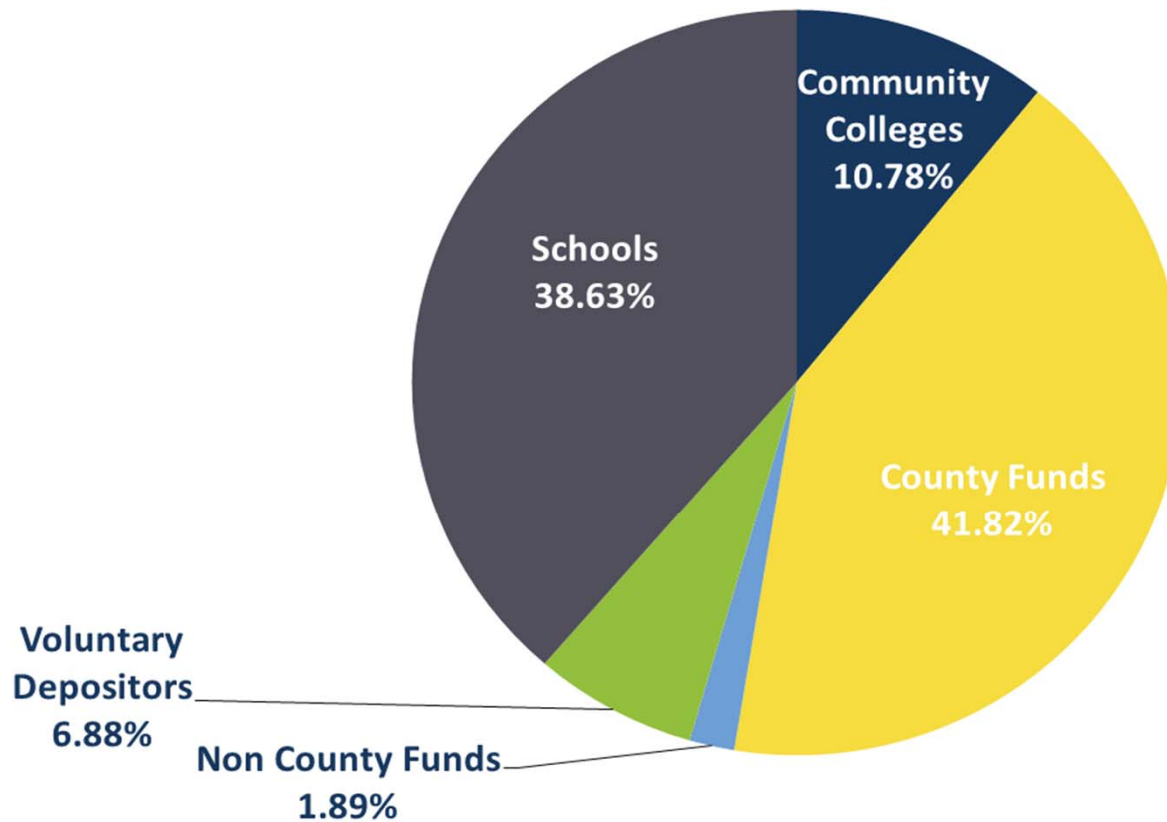
As of November 30, 2017

(\$000)

PARTICIPANT	FMV 09/30/17	FMV 10/31/17	FMV 11/30/17	% of Total	PARTICIPANT	FMV 09/30/17	FMV 10/31/17	FMV 11/30/17	% of Total
<b>COUNTY</b>	\$ 772,963	\$ 949,288	\$ 1,740,795	19.15%	Lower Sweetwater FPD	466	484	478	
<b>COUNTY - SPECIAL TRUST FUNDS</b>	2,089,388	2,076,232	2,060,912	22.67%	Metropolitan Transit System	8,183	7,978	7,804	
<b>NON-COUNTY INVESTMENT FUNDS</b>	171,114	168,860	171,697	1.89%	Mission Resource Conservation District	317	319	319	
<b>SCHOOLS - (K THRU 12)</b>	3,021,728	2,988,686	3,511,122	38.63%	North County Cemetery District	1,428	1,432	1,423	
					North County Cemetery Perpetual	1,564	1,577	1,589	
<b>COMMUNITY COLLEGES</b>					North County Cemetery	985	991	973	
San Diego	249,186	234,716	220,074	2.42%	North County Dispatch	3,590	3,727	4,036	
Grossmont	80,261	78,632	70,449	0.77%	North County Fire	1,580	1,889	1,741	
Mira Costa	121,225	117,369	107,990	1.19%	Otay Water District Investment	4,096	4,095	6,083	
Palomar	343,565	335,088	316,991	3.49%	Palomar Health Care District	0	696	0	
Southwestern	128,051	124,267	264,328	2.91%	Pine Valley FPD	331	11	12	
<b>Total Community Colleges</b>	<b>922,288</b>	<b>890,072</b>	<b>979,833</b>	<b>10.78%</b>	Pomerado Cemetery District	1,707	1,684	1,627	
					Ramona Cemetery District	493	481	466	
<b>SDCERA</b>	596	598	596		Ramona Cemetery Perpetual	382	382	382	
<b>SANCAL</b>	8,012	1,647	1,659		Rancho Santa Fe FPD	11,428	10,982	9,928	
<b>SANDAG</b>	34,695	34,387	35,134		Rincon del Diablo Municipal Water District	3,036	3,036	3,041	
					San Diego Housing Commission	20,625	20,614	20,644	
<b>CITIES</b>					San Diego Geographic Information Source	561	777	1,081	
Chula Vista	131,080	131,045	123,746		San Diego Law Library	3,090	3,175	3,215	
Coronado	19,841	19,803	19,819		San Diego Local Agency Formation Comrr	1,670	1,625	1,516	
Del Mar	2,579	2,579	2,583		San Diego Regional Training Center	230	723	575	
Encinitas	2	2	2		San Dieguito River	1,448	1,323	1,288	
National City	8,078	8,076	8,089		San Marcos FPD	1	1	1	
					San Miguel FPD	8,536	5,391	5,714	
<b>INDEPENDENT AGENCIES</b>					Santa Fe Irrigation District	4,197	4,196	4,203	
Alpine FPD	708	719	549		Serra Cooperative Library System	229	229	229	
Bonita Sunnyside FPD	4,677	4,850	4,423		SDC Regional Airport Authority	298,949	290,767	290,091	
Borrego Springs FPD	1,171	1,037	930		Upper San Luis Rey Reservoir	42	43	43	
Canbrake County Water District	51	51	51		Vallecitos Water District	5,155	5,154	5,162	
Deer Springs FPD	9,599	9,854	9,869		Valley Center FPD	2,825	2,638	2,468	
Fallbrook Public UTL	15	15	15		Valley Cntr Cemetery	88	90	90	
Grossmont Healthcare District	1,012	1,012	1,014		Valley Ctr Cem Perpetual	256	259	260	
Public Agency Self Insurance System	3,376	3,376	3,381		Valley Ctr Water District	18,851	21,267	20,472	
Julian-Cuyamaca FPD	66	94	41		Vista FPD	2,374	2,546	2,550	
Lake Cuyamaca Rec & Park	158	152	104		<b>Total Independent Agencies</b>	<b>648,985</b>	<b>634,580</b>	<b>625,336</b>	<b>6.88%</b>
Lakeside Fire	5,028	5,175	4,287						
Leucadia Water District	9,528	9,526	9,541		<b>Pooled Money Fund Total</b>	<b>\$ 7,626,466</b>	<b>\$ 7,707,719</b>	<b>\$ 9,089,694</b>	<b>100.00%</b>

# INVESTMENT FUND PARTICIPANTS

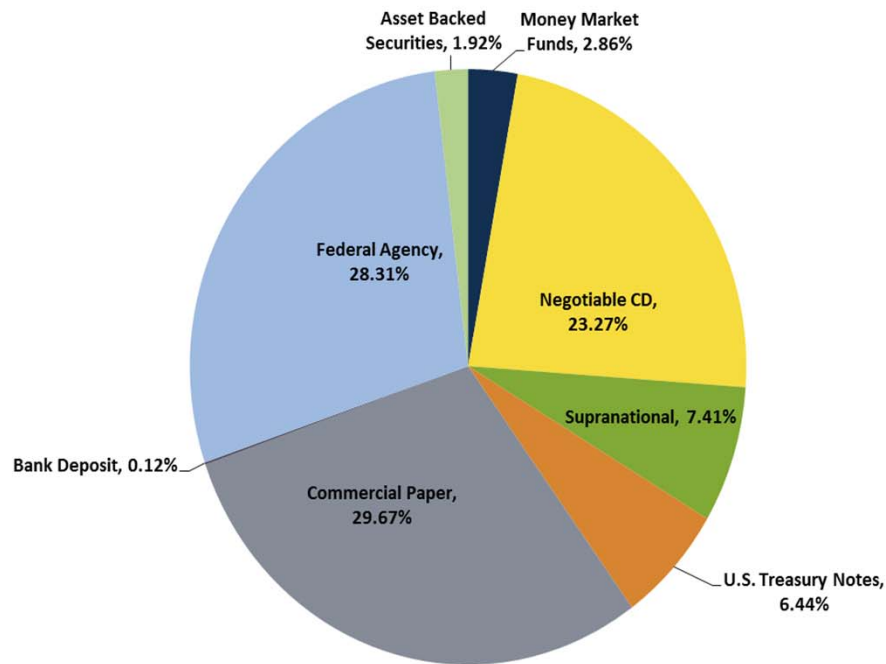
**San Diego Pooled Money Fund**  
As of November 30, 2017



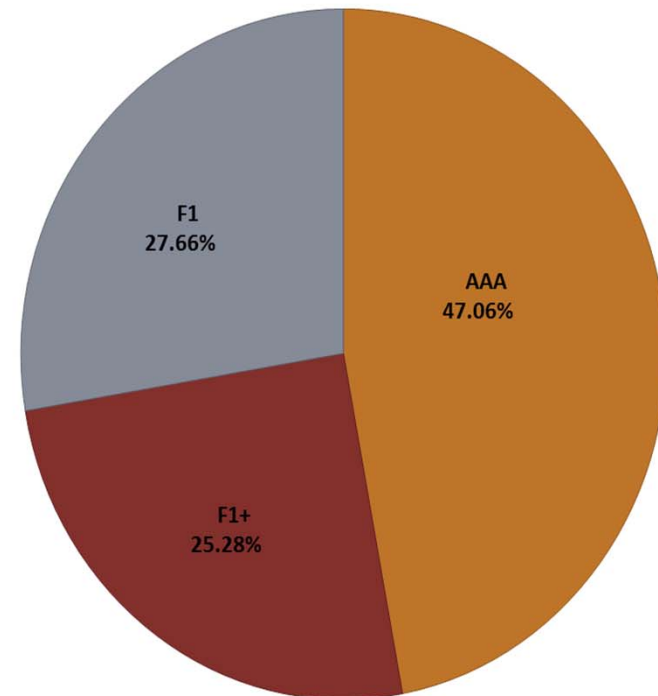
# INVESTMENT FUND OVERVIEW

As of November 30, 2017

## Asset Allocation



## Credit Quality





# APPENDIX





# INVESTMENT POLICY COMPLIANCE REPORT

## County of San Diego Pooled Money Fund

As of November 30, 2017

Category	Standard	Comment
Treasury Issues	No Limit	Complies - 6.4%
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 Acceptance	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 - 29.7%
Medium Term Notes	A-1/"A" by S&P or P-1/"A" by Moody's or F-1/"A" by Fitch minimum rating by 1 of 3 NRSROs; (ST ratings for 1 year or less; LT ratings for over 1 year); 30% maximum; 5% per issuer	Complies
Negotiable Certificates of Deposit	A-1/"A" by S&P or P-1/"A" by Moody's or F-1/"A" by Fitch minimum rating by 1 of 3 NRSROs; (ST ratings for 1 year or less; LT ratings for over 1 year); 30% maximum; 5% per issuer; 5 years maximum maturity for NCDs; 13 months max maturity for FDIC insured	Complies - 23.3%
Repurchase Agreements	40% maximum; 10% per issuer if avg weighted maturity >5 days; 15% per issuer if avg weighted maturity <5 days; 1-year maximum maturity	Complies
Reverse Repurchase Agreements	20% maximum combined with Securities Lending; 10% per issuer; 92-day maximum maturity	N/A
Collateralized Certificates of Deposit	A-1 by S&P or P-1 by Moody's, or F-1 by Fitch minimum rating; 5% maximum; 5% per issuer; 13 months maximum maturity; 110% collateral required	Complies
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 - 2.9%
Investment Trust of California - CalTRUST	2.5% maximum	Complies
Suprationals	A-1/"AA" by S&P or P-1/"Aa" by Moody's, or F-1/"AA" by Fitch minimum rating by 1 of 3 NRSROs; 30% maximum; 10% per issuer; USD denominated senior unsecured unsubordinated obligations issued by IBRD, IFC, and IADB	Complies - 7.4%
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 - 1.9%
Maximum Maturity	5 years	Complies
Illiquidity Limitations	10% maximum for combined categories for Collateralized CDs and FDIC Insured Deposit Accounts	Complies
Maximum Issuer Exposure	5% per any single issuer involved in more than one of the above categories (does not include US Government, repurchase agreements, supranationals, money market fund)	Complies
Maturity Policy - Portfolio Structure	Minimum 25% ≤ 90 days; and minimum 50% ≤ 1 year; maximum effective duration for portfolio 1.5 years	Complies
Prohibited Securities	Inverse floaters; Ranges notes, Interest-only strips from mortgaged backed securities; Zero interest accrual securities	Complies
Credit Rating Policy - monitoring ratings	Overall credit rating of AAaf/S1, by 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

\*All calculations based at time of purchase

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund As of November 30, 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>									
Honda Auto Rec Owner Trust	05/30/2016	1,447,632.26	1,447,583.47	1,447,372.55	1.13	1.14	09/15/2018	726.93	(210.92)
Honda Auto Rec Owner Trust	10/31/2016	1,058,326.92	1,057,996.19	1,057,888.67	1.01	1.01	10/18/2018	386.01	(107.52)
Toyota Auto Receivables	08/10/2016	1,866,156.36	1,866,065.85	1,864,909.39	1.00	1.01	01/15/2019	829.40	(1,156.46)
John Deere Owner Trust	07/27/2016	4,083,382.97	4,083,133.88	4,080,872.51	1.09	1.10	02/15/2019	1,978.16	(2,261.37)
Honda Auto Rec Owner Trust	10/25/2016	10,984,843.28	10,984,536.80	10,965,907.61	1.04	1.04	04/18/2019	4,125.38	(18,629.19)
Harley-Davidson Credit Corp	06/15/2016	1,294,619.65	1,294,584.82	1,294,245.38	1.09	1.09	06/15/2019	627.22	(339.44)
Honda Auto Rec Owner Trust	03/28/2017	19,664,178.72	19,663,708.75	19,644,899.96	1.42	1.43	07/22/2019	7,756.49	(18,808.79)
Honda Auto Rec Owner Trust	06/27/2017	33,000,000.00	32,997,261.00	32,951,671.50	1.46	1.47	10/15/2019	22,751.63	(45,589.50)
John Deere Owner Trust	03/02/2017	13,250,000.00	13,249,947.00	13,239,058.15	1.50	1.51	10/15/2019	8,833.33	(10,888.85)
Honda Auto Rec Owner Trust	09/29/2017	12,500,000.00	12,498,888.75	12,471,640.00	1.57	1.58	01/21/2020	7,086.82	(27,248.75)
USAA Auto Owner Trust	09/20/2017	15,300,000.00	15,299,713.89	15,275,561.31	1.54	1.55	02/18/2020	10,572.71	(24,152.58)
Honda Auto Rec Owner Trust	05/30/2016	10,000,000.00	9,999,806.00	9,968,382.00	1.39	1.40	04/15/2020	6,177.82	(31,424.00)
Honda Auto Rec Owner Trust	12/22/2016	26,900,000.00	26,807,531.25	26,814,947.58	1.39	1.59	04/15/2020	16,618.22	7,416.33
John Deere Owner Trust	07/18/2017	9,000,000.00	8,999,217.90	8,965,212.30	1.59	1.60	04/15/2020	6,360.00	(34,005.60)
Honda Auto Rec Owner Trust	12/10/2016	3,675,000.00	3,657,773.44	3,653,210.19	1.16	1.40	05/18/2020	1,421.00	(4,563.25)
Honda Auto Rec Owner Trust	10/25/2016	11,500,000.00	11,499,253.65	11,392,839.55	1.21	1.22	12/18/2020	5,024.86	(106,414.10)
<b>Asset Backed Securities Subtotal:</b>		<b>175,524,140.16</b>	<b>175,407,002.64</b>	<b>175,088,618.65</b>	<b>1.40</b>	<b>1.44</b>		<b>101,275.98</b>	<b>(318,383.99)</b>
<b>Bank Deposit</b>									
Wells Fargo Bank NA	07/01/2017	10,689,165.57	10,689,165.57	10,689,165.57	1.00	1.00		7,432.67	0.00
<b>Bank Deposit Subtotal:</b>		<b>10,689,165.57</b>	<b>10,689,165.57</b>	<b>10,689,165.57</b>	<b>1.00</b>	<b>1.00</b>		<b>7,432.67</b>	<b>0.00</b>
<b>Commerical Paper</b>									
Fortis/BNP Paribas Bank	04/05/2017	25,000,000.00	25,000,000.00	24,760,000.00	1.44	1.50	12/01/2017	0.00	(240,000.00)
Fortis/BNP Paribas Bank	04/05/2017	30,000,000.00	30,000,000.00	29,712,000.00	1.44	1.50	12/01/2017	0.00	(288,000.00)
Natixis US Finance Co.	11/30/2017	215,000,000.00	215,000,000.00	214,993,550.00	1.08	1.10	12/01/2017	0.00	(6,450.00)
Fortis/BNP Paribas Bank	04/05/2017	100,000,000.00	99,980,000.00	99,020,000.00	1.44	1.50	12/06/2017	0.00	(960,000.00)
Bank Tokyo-Mit UFJ NY	09/27/2017	50,000,000.00	49,974,527.78	49,895,100.00	1.31	1.33	12/15/2017	0.00	(79,427.78)
Bank Tokyo-Mit UFJ NY	09/28/2017	80,000,000.00	79,959,555.56	79,832,160.00	1.30	1.32	12/15/2017	0.00	(127,395.56)
Bank Tokyo-Mit UFJ NY	10/17/2017	65,000,000.00	64,967,644.44	64,863,630.00	1.28	1.30	12/15/2017	0.00	(104,014.44)
Credit Agricole CIB	06/15/2017	50,000,000.00	49,973,750.00	49,656,850.00	1.35	1.40	12/15/2017	0.00	(316,900.00)
Fortis/BNP Paribas Bank	03/31/2017	40,000,000.00	39,977,911.11	39,591,320.00	1.42	1.47	12/15/2017	0.00	(386,591.11)
Bank Tokyo-Mit UFJ NY	09/25/2017	25,000,000.00	24,981,666.67	24,920,250.00	1.32	1.34	12/21/2017	0.00	(61,416.67)

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund

As of November 30, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Bank Tokyo-Mit UFJ NY	09/26/2017	25,000,000.00	24,976,909.72	24,916,400.00	1.33	1.35	12/26/2017	0.00	(60,509.72)
Bank Tokyo-Mit UFJ NY	09/27/2017	25,000,000.00	24,976,909.72	24,916,400.00	1.33	1.35	12/26/2017	0.00	(60,509.72)
JP Morgan	04/06/2017	30,000,000.00	29,966,166.67	29,677,350.00	1.45	1.51	12/29/2017	0.00	(288,816.67)
Toyota Motor Credit Corp	04/06/2017	60,000,000.00	59,937,000.00	59,399,220.00	1.35	1.40	12/29/2017	0.00	(537,780.00)
Canadian Imp Bk Comm NY	04/19/2017	24,000,000.00	23,971,840.00	23,772,960.00	1.32	1.37	01/02/2018	0.00	(198,880.00)
Fortis/BNP Paribas Bank	07/06/2017	25,000,000.00	24,968,222.22	24,821,725.00	1.43	1.46	01/02/2018	0.00	(146,497.22)
Fortis/BNP Paribas Bank	07/07/2017	25,000,000.00	24,968,222.22	24,821,725.00	1.43	1.46	01/02/2018	0.00	(146,497.22)
Bank Tokyo-Mit UFJ NY	09/29/2017	25,000,000.00	24,967,430.56	24,908,800.00	1.34	1.36	01/05/2018	0.00	(58,630.56)
Bank Tokyo-Mit UFJ NY	10/16/2017	25,000,000.00	24,956,875.00	24,913,750.00	1.35	1.37	01/16/2018	0.00	(43,125.00)
Bank Tokyo-Mit UFJ NY	10/27/2017	25,000,000.00	24,956,263.89	24,926,000.00	1.34	1.36	01/17/2018	0.00	(30,263.89)
Bank Tokyo-Mit UFJ NY	11/01/2017	20,000,000.00	19,965,272.22	19,940,800.00	1.33	1.35	01/17/2018	0.00	(24,472.22)
JP Morgan	04/26/2017	30,000,000.00	29,945,950.00	29,694,090.00	1.38	1.43	01/17/2018	0.00	(251,860.00)
Toyota Motor Credit Corp	04/26/2017	50,000,000.00	49,911,875.00	49,501,250.00	1.35	1.40	01/17/2018	0.00	(410,625.00)
Toyota Motor Credit Corp	04/26/2017	25,000,000.00	24,955,937.50	24,750,625.00	1.35	1.40	01/17/2018	0.00	(205,312.50)
Toyota Motor Credit Corp	04/26/2017	25,000,000.00	24,955,937.50	24,750,625.00	1.35	1.40	01/17/2018	0.00	(205,312.50)
Credit Agricole CIB	05/26/2017	25,000,000.00	24,940,152.78	24,760,500.00	1.39	1.45	02/01/2018	0.00	(179,652.78)
Credit Agricole CIB	05/30/2017	25,000,000.00	24,940,583.33	24,760,500.00	1.38	1.44	02/01/2018	0.00	(180,083.33)
Credit Agricole CIB	05/26/2017	25,000,000.00	24,933,888.89	24,752,950.00	1.40	1.46	02/07/2018	0.00	(180,938.89)
Credit Agricole CIB	05/30/2017	25,000,000.00	24,934,361.11	24,752,950.00	1.39	1.45	02/07/2018	0.00	(181,411.11)
Credit Agricole CIB	05/30/2017	25,000,000.00	24,929,027.78	24,749,150.00	1.40	1.46	02/12/2018	0.00	(179,877.78)
Bank Tokyo-Mit UFJ NY	11/30/2017	15,000,000.00	14,954,687.50	14,954,070.00	1.45	1.48	02/14/2018	0.00	(617.50)
Credit Agricole CIB	05/25/2017	25,000,000.00	24,925,520.83	24,736,825.00	1.43	1.49	02/14/2018	0.00	(188,695.83)
Toyota Motor Credit Corp	10/27/2017	25,000,000.00	24,922,187.50	24,889,375.00	1.35	1.38	02/22/2018	0.00	(32,812.50)
Credit Agricole CIB	05/30/2017	25,000,000.00	24,916,583.33	24,732,850.00	1.43	1.49	02/23/2018	0.00	(183,733.33)
Bank Tokyo-Mit UFJ NY	11/28/2017	25,000,000.00	24,909,145.83	24,906,075.00	1.47	1.50	02/28/2018	0.00	(3,070.83)
JP Morgan	08/30/2017	70,000,000.00	69,749,069.44	69,486,830.00	1.45	1.48	02/28/2018	0.00	(262,239.44)
Fortis/BNP Paribas Bank	09/08/2017	10,000,000.00	9,964,250.00	9,930,880.00	1.43	1.46	03/01/2018	0.00	(33,370.00)
Credit Agricole CIB	06/15/2017	50,000,000.00	49,802,638.89	49,462,250.00	1.45	1.51	03/09/2018	0.00	(340,388.89)
JP Morgan	08/24/2017	30,000,000.00	29,863,733.33	29,743,260.00	1.46	1.52	03/23/2018	0.00	(120,473.33)
JP Morgan	07/11/2017	25,000,000.00	24,877,083.33	24,756,075.00	1.50	1.56	03/29/2018	0.00	(121,008.33)
JP Morgan	08/03/2017	25,000,000.00	24,878,722.22	24,756,075.00	1.48	1.54	03/29/2018	0.00	(122,647.22)
JP Morgan	08/24/2017	30,000,000.00	29,856,433.33	29,707,290.00	1.46	1.52	03/29/2018	0.00	(149,143.33)
Rabobank Nederland	11/06/2017	40,000,000.00	39,801,833.34	39,761,520.00	1.45	1.48	04/03/2018	0.00	(40,313.34)
JP Morgan	07/21/2017	25,000,000.00	24,856,340.28	24,716,875.00	1.51	1.57	04/17/2018	0.00	(139,465.28)

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund

As of November 30, 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	10/20/2017	25,000,000.00	24,854,243.06	24,810,200.00	1.51	1.54	04/19/2018	0.00	(44,043.06)
ING (US) Funding LLC	10/24/2017	25,000,000.00	24,853,194.44	24,813,325.00	1.51	1.54	04/20/2018	0.00	(39,869.44)
ING (US) Funding LLC	10/27/2017	25,000,000.00	24,848,000.00	24,811,050.00	1.52	1.55	04/24/2018	0.00	(36,950.00)
Cooperatieve Rabobank	09/26/2017	25,000,000.00	24,850,000.00	24,784,000.00	1.44	1.48	04/30/2018	0.00	(66,000.00)
Canadian Imp Bk Comm NY	11/01/2017	125,000,000.00	124,203,055.56	124,045,750.00	1.51	1.54	05/02/2018	0.00	(157,305.56)
Toyota Motor Credit Corp	10/27/2017	50,000,000.00	49,668,555.56	49,594,650.00	1.52	1.57	05/07/2018	0.00	(73,905.56)
ING (US) Funding LLC	10/27/2017	25,000,000.00	24,810,000.00	24,771,100.00	1.60	1.66	05/21/2018	0.00	(38,900.00)
JP Morgan	08/30/2017	30,000,000.00	29,779,425.00	29,660,850.00	1.53	1.58	05/23/2018	0.00	(118,575.00)
Cooperatieve Rabobank	10/27/2017	50,000,000.00	49,628,125.00	49,553,750.00	1.53	1.58	05/25/2018	0.00	(74,375.00)
Toyota Motor Credit Corp	11/30/2017	28,000,000.00	27,777,244.44	27,776,000.00	1.60	1.64	05/29/2018	0.00	(1,244.44)
ING (US) Funding LLC	11/16/2017	25,000,000.00	24,798,888.89	24,782,200.00	1.60	1.65	05/31/2018	0.00	(16,688.89)
Toyota Motor Credit Corp	11/17/2017	25,000,000.00	24,802,659.72	24,795,025.00	1.57	1.62	05/31/2018	0.00	(7,634.72)
Toyota Motor Credit Corp	11/28/2017	25,000,000.00	24,800,145.83	24,795,025.00	1.59	1.64	05/31/2018	0.00	(5,120.83)
Toyota Motor Credit Corp	11/29/2017	50,000,000.00	49,600,291.67	49,590,050.00	1.59	1.63	05/31/2018	0.00	(10,241.67)
ING (US) Funding LLC	11/07/2017	25,000,000.00	24,796,118.06	24,769,950.00	1.57	1.62	06/06/2018	0.00	(26,168.06)
ING (US) Funding LLC	11/06/2017	50,000,000.00	49,587,875.00	49,533,350.00	1.57	1.62	06/08/2018	0.00	(54,525.00)
ING (US) Funding LLC	10/26/2017	25,000,000.00	24,773,034.72	24,732,775.00	1.61	1.67	06/22/2018	0.00	(40,259.72)
ING (US) Funding LLC	10/27/2017	50,000,000.00	49,521,666.66	49,441,900.00	1.64	1.70	06/29/2018	0.00	(79,766.66)
ING (US) Funding LLC	11/15/2017	25,000,000.00	24,756,277.78	24,739,275.00	1.64	1.69	07/03/2018	0.00	(17,002.78)
ING (US) Funding LLC	11/16/2017	25,000,000.00	24,756,277.77	24,739,275.00	1.64	1.69	07/03/2018	0.00	(17,002.77)
ING (US) Funding LLC	11/20/2017	25,000,000.00	24,753,305.56	24,739,275.00	1.66	1.71	07/03/2018	0.00	(14,030.56)
Rabobank Nederland	11/15/2017	25,000,000.00	24,765,194.45	24,747,625.00	1.58	1.63	07/03/2018	0.00	(17,569.45)
Canadian Imp Bk Comm NY	11/01/2017	50,000,000.00	49,481,569.45	49,413,650.00	1.63	1.69	07/18/2018	0.00	(67,919.45)
ING (US) Funding LLC	10/25/2017	25,000,000.00	24,736,916.67	24,694,775.00	1.64	1.70	07/20/2018	0.00	(42,141.67)
JP Morgan	10/27/2017	75,000,000.00	74,177,500.00	74,055,000.00	1.68	1.74	07/24/2018	0.00	(122,500.00)
Toyota Motor Credit Corp	11/01/2017	50,000,000.00	49,462,444.44	49,394,100.00	1.64	1.70	07/25/2018	0.00	(68,344.44)
Credit Agricole CIB	11/01/2017	25,000,000.00	24,727,291.67	24,692,900.00	1.65	1.71	07/27/2018	0.00	(34,391.67)
JP Morgan	11/01/2017	25,000,000.00	24,722,333.33	24,687,325.00	1.68	1.74	07/27/2018	0.00	(35,008.33)
JP Morgan	11/28/2017	25,000,000.00	24,667,500.00	24,663,750.00	1.80	1.87	08/24/2018	0.00	(3,750.00)
<b>Commerical Paper Subtotal:</b>		<b>2,722,000,000.00</b>	<b>2,710,111,245.55</b>	<b>2,700,900,780.00</b>	<b>1.45</b>	<b>1.47</b>		<b>0.00</b>	<b>(9,210,465.55)</b>

### Federal Agency

Federal National Mtg Assn	12/27/2012	35,000,000.00	34,999,115.28	34,992,650.00	0.88	0.91	12/27/2017	131,006.94	(6,465.28)
Federal Farm Credit Bank	02/20/2015	20,000,000.00	20,000,000.00	19,990,400.00	1.11	1.11	02/20/2018	62,283.33	(9,600.00)



# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund

As of November 30, 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	04/30/2013	50,000,000.00	49,998,551.39	49,906,000.00	1.00	1.01	04/30/2018	43,055.56	(92,551.39)
Federal National Mtg Assn	04/30/2013	50,000,000.00	50,000,000.00	49,906,000.00	1.00	1.00	04/30/2018	43,055.56	(94,000.00)
Federal National Mtg Assn	05/16/2013	25,000,000.00	24,993,422.79	24,953,000.00	1.00	1.07	04/30/2018	21,527.78	(40,422.79)
Federal National Mtg Assn	01/22/2014	15,000,000.00	14,955,264.59	14,958,450.00	0.88	1.53	05/21/2018	3,645.83	3,185.41
Federal Home Loan Mtg Corp	02/27/2014	25,000,000.00	25,461,961.19	25,441,500.00	4.88	1.30	06/13/2018	568,750.00	(20,461.19)
Federal Home Loan Mtg Corp	09/29/2015	25,000,000.00	25,000,000.00	24,914,250.00	1.05	1.05	06/29/2018	110,833.33	(85,750.00)
Federal National Mtg Assn	02/19/2016	35,000,000.00	35,056,684.73	34,901,300.00	1.13	0.87	07/20/2018	143,281.25	(155,384.73)
Federal Home Loan Mtg Corp	10/27/2015	25,000,000.00	25,000,000.00	24,900,500.00	1.00	1.00	07/27/2018	86,111.11	(99,500.00)
Federal Home Loan Bank	08/14/2015	25,000,000.00	25,014,406.94	24,928,000.00	1.20	1.12	08/14/2018	89,166.67	(86,406.94)
Federal Home Loan Bank	10/26/2015	35,000,000.00	35,040,746.00	34,861,050.00	1.13	0.97	09/14/2018	84,218.75	(179,696.00)
Federal National Mtg Assn	01/21/2014	30,000,000.00	30,050,879.61	30,057,000.00	1.88	1.65	09/18/2018	114,062.50	6,120.39
Federal Home Loan Bank	03/28/2016	25,000,000.00	25,000,000.00	24,911,000.00	1.05	1.05	09/28/2018	45,937.50	(89,000.00)
Federal Home Loan Mtg Corp	10/28/2016	25,000,000.00	25,000,000.00	24,845,000.00	1.05	1.05	10/26/2018	25,520.83	(155,000.00)
Federal Home Loan Mtg Corp	02/23/2016	25,000,000.00	25,000,000.00	24,847,000.00	1.05	1.05	11/23/2018	5,833.33	(153,000.00)
Federal National Mtg Assn	01/21/2014	30,000,000.00	29,970,761.51	29,988,900.00	1.63	1.73	11/27/2018	5,416.67	18,138.49
Federal Home Loan Mtg Corp	06/14/2016	47,400,000.00	47,400,000.00	47,099,010.00	1.25	1.25	12/14/2018	274,854.17	(300,990.00)
Federal Home Loan Mtg Corp	07/25/2016	25,000,000.00	25,000,000.00	24,796,750.00	1.00	1.00	01/25/2019	87,500.00	(203,250.00)
Federal National Mtg Assn	03/22/2016	27,135,000.00	27,135,000.00	26,925,789.15	1.27	1.30	02/26/2019	90,939.94	(209,210.85)
Federal National Mtg Assn	03/11/2016	25,000,000.00	25,000,000.00	24,797,500.00	1.30	1.30	03/15/2019	68,611.10	(202,500.00)
Federal Farm Credit Bank	03/18/2016	25,000,000.00	25,000,000.00	24,798,500.00	1.28	1.28	03/21/2019	62,222.22	(201,500.00)
Federal Farm Credit Bank	10/19/2016	20,000,000.00	20,000,000.00	19,816,600.00	1.17	1.17	05/16/2019	9,750.00	(183,400.00)
Federal Home Loan Mtg Corp	06/06/2016	25,000,000.00	25,000,000.00	24,804,250.00	1.25	1.25	06/06/2019	151,909.72	(195,750.00)
Federal Home Loan Bank	06/22/2016	25,000,000.00	25,238,455.46	24,935,000.00	1.63	0.99	06/14/2019	188,454.86	(303,455.46)
Federal National Mtg Assn	07/08/2015	20,000,000.00	20,118,404.22	19,977,600.00	1.75	1.36	06/20/2019	156,527.78	(140,804.22)
Federal Home Loan Mtg Corp	07/26/2016	25,000,000.00	25,000,000.00	24,700,250.00	1.07	1.07	07/26/2019	92,881.94	(299,750.00)
Federal Home Loan Mtg Corp	06/27/2016	25,000,000.00	25,138,958.71	24,760,250.00	1.25	0.91	08/01/2019	104,166.67	(378,708.71)
Federal Home Loan Mtg Corp	08/23/2016	25,000,000.00	25,000,000.00	24,709,750.00	1.15	1.15	08/23/2019	78,263.89	(290,250.00)
Federal Farm Credit Bank	08/26/2016	50,000,000.00	50,000,000.00	49,299,500.00	1.00	1.00	08/26/2019	131,944.44	(700,500.00)
Federal Farm Credit Bank	12/06/2016	25,000,000.00	25,000,000.00	24,746,250.00	1.48	1.63	09/06/2019	87,361.11	(253,750.00)
Federal National Mtg Assn	09/30/2016	35,000,000.00	34,986,821.29	34,533,100.00	1.13	1.15	09/09/2019	89,687.50	(453,721.29)
Federal National Mtg Assn	09/13/2016	50,000,000.00	50,000,000.00	49,406,500.00	1.15	1.15	09/13/2019	124,583.33	(593,500.00)
Federal Home Loan Mtg Corp	03/30/2016	25,000,000.00	25,000,000.00	24,797,250.00	1.40	1.40	09/30/2019	59,305.56	(202,750.00)
Federal Home Loan Mtg Corp	11/21/2014	25,000,000.00	24,765,553.34	24,733,500.00	1.25	1.79	10/02/2019	51,215.28	(32,053.34)
Federal National Mtg Assn	10/04/2016	25,000,000.00	25,000,000.00	24,716,000.00	1.20	1.20	10/04/2019	47,500.00	(284,000.00)

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund

As of November 30, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal National Mtg Assn	10/28/2016	25,000,000.00	25,000,000.00	24,562,250.00	1.30	1.30	10/28/2019	29,791.67	(437,750.00)
Federal Home Loan Bank	05/03/2017	15,000,000.00	14,979,331.58	14,834,100.00	1.38	1.45	11/15/2019	9,166.66	(145,231.58)
Federal Home Loan Bank	01/09/2015	20,000,000.00	20,299,864.17	20,189,000.00	2.38	1.61	12/13/2019	221,666.67	(110,864.17)
Federal Home Loan Bank	05/03/2017	20,000,000.00	20,359,458.72	20,189,000.00	2.38	1.47	12/13/2019	221,666.67	(170,458.72)
Federal Farm Credit Bank	12/27/2016	25,000,000.00	25,000,000.00	24,809,000.00	1.70	1.70	12/27/2019	181,805.56	(191,000.00)
Federal National Mtg Assn	03/30/2016	25,000,000.00	25,000,000.00	24,764,500.00	1.38	1.38	12/30/2019	144,184.03	(235,500.00)
Federal Home Loan Mtg Corp	07/28/2016	50,000,000.00	50,000,000.00	49,160,500.00	1.10	1.10	01/28/2020	187,916.67	(839,500.00)
Federal Farm Credit Bank	02/27/2017	21,870,000.00	21,870,000.00	21,736,593.00	1.71	1.71	02/27/2020	97,649.55	(133,407.00)
Federal Home Loan Mtg Corp	04/13/2017	25,000,000.00	25,000,000.00	24,871,250.00	1.80	1.80	04/13/2020	60,000.00	(128,750.00)
Federal Home Loan Mtg Corp	04/13/2017	25,000,000.00	25,000,000.00	24,871,250.00	1.80	1.80	04/13/2020	60,000.00	(128,750.00)
Federal Home Loan Mtg Corp	05/19/2015	25,000,000.00	24,873,796.30	24,699,000.00	1.38	1.59	05/01/2020	28,645.83	(174,796.30)
Federal Farm Credit Bank	11/01/2017	47,000,000.00	47,000,000.00	46,751,840.00	1.83	1.83	06/01/2020	71,675.00	(248,160.00)
Federal Farm Credit Bank	06/29/2016	25,000,000.00	25,000,000.00	24,610,750.00	1.42	1.42	06/29/2020	149,888.89	(389,250.00)
Federal Home Loan Mtg Corp	07/05/2017	25,000,000.00	25,000,000.00	24,841,000.00	1.75	1.75	06/29/2020	177,430.55	(159,000.00)
Federal Home Loan Mtg Corp	07/13/2017	20,000,000.00	20,000,000.00	19,856,600.00	1.85	1.85	07/13/2020	141,833.33	(143,400.00)
Federal Home Loan Mtg Corp	07/13/2017	5,000,000.00	5,000,000.00	4,964,150.00	1.85	1.85	07/13/2020	35,458.33	(35,850.00)
Federal Home Loan Mtg Corp	09/29/2017	25,000,000.00	24,983,504.63	24,797,500.00	1.80	1.82	09/29/2020	77,500.00	(186,004.63)
Federal National Mtg Assn	11/03/2017	25,000,000.00	25,000,000.00	24,869,750.00	1.85	1.85	10/30/2020	35,972.22	(130,250.00)
Federal Home Loan Mtg Corp	11/03/2017	10,000,000.00	10,000,000.00	9,948,800.00	1.96	1.96	11/03/2020	15,244.44	(51,200.00)
Federal Home Loan Mtg Corp	11/03/2017	15,000,000.00	15,000,000.00	14,923,200.00	1.96	1.96	11/03/2020	22,866.67	(76,800.00)
Federal Farm Credit Bank	11/09/2016	25,000,000.00	25,000,000.00	24,466,000.00	1.36	1.36	11/09/2020	20,777.78	(534,000.00)
Federal National Mtg Assn	11/29/2017	25,000,000.00	24,985,028.30	24,907,500.00	1.95	1.97	11/09/2020	2,708.34	(77,528.30)
Federal Home Loan Bank	11/30/2017	35,000,000.00	35,000,000.00	34,909,000.00	2.00	2.00	11/25/2020	1,944.44	(91,000.00)
Federal Home Loan Mtg Corp	11/27/2017	15,000,000.00	15,000,000.00	14,943,300.00	1.88	1.88	11/27/2020	3,125.00	(56,700.00)
Federal Home Loan Mtg Corp	11/27/2017	25,000,000.00	25,000,000.00	24,905,500.00	1.88	1.88	11/27/2020	5,208.33	(94,500.00)
Federal Home Loan Bank	09/21/2016	25,000,000.00	25,087,977.93	24,510,250.00	1.38	1.26	02/18/2021	98,350.69	(577,727.93)
Federal Home Loan Bank	02/14/2017	25,000,000.00	24,685,711.05	24,510,250.00	1.38	1.78	02/18/2021	98,350.69	(175,461.05)
Federal Home Loan Bank	02/17/2017	25,000,000.00	25,000,000.00	24,740,000.00	1.82	1.82	03/17/2021	93,527.77	(260,000.00)
Federal Home Loan Bank	10/30/2017	25,000,000.00	25,000,000.00	24,916,000.00	2.00	2.00	04/30/2021	43,055.56	(84,000.00)
Federal National Mtg Assn	06/17/2016	15,000,000.00	15,006,634.88	14,621,850.00	1.25	1.24	05/06/2021	13,020.83	(384,784.88)
Federal National Mtg Assn	09/21/2016	25,000,000.00	24,948,448.95	24,369,750.00	1.25	1.31	05/06/2021	21,701.39	(578,698.95)
Federal Home Loan Mtg Corp	06/28/2017	7,900,000.00	7,900,000.00	7,878,038.00	2.00	2.00	05/28/2021	1,316.67	(21,962.00)
Federal Home Loan Bank	07/14/2016	15,000,000.00	15,340,605.16	14,923,800.00	1.88	1.21	06/11/2021	132,812.50	(416,805.16)
Federal Home Loan Mtg Corp	07/12/2016	25,000,000.00	25,000,000.00	24,808,000.00	1.25	2.02	07/12/2021	120,659.72	(192,000.00)

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund

As of November 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	08/04/2016	35,000,000.00	34,891,880.28	33,887,700.00	1.13	1.21	07/14/2021	149,843.75	(1,004,180.28)
Federal Home Loan Mtg Corp	07/20/2016	25,000,000.00	25,000,000.00	24,422,000.00	1.25	1.61	07/20/2021	113,715.28	(578,000.00)
Federal National Mtg Assn	07/20/2016	14,500,000.00	14,500,000.00	14,153,015.00	1.25	1.61	07/20/2021	65,954.86	(346,985.00)
Federal Home Loan Mtg Corp	07/27/2016	25,000,000.00	25,000,000.00	24,399,750.00	1.35	1.61	07/27/2021	116,250.00	(600,250.00)
Federal National Mtg Assn	07/27/2016	25,000,000.00	25,000,000.00	24,785,500.00	1.13	1.89	07/27/2021	96,875.00	(214,500.00)
Federal National Mtg Assn	07/27/2016	14,445,000.00	14,445,000.00	14,057,441.25	1.25	1.48	07/27/2021	62,193.75	(387,559.35)
Federal Home Loan Mtg Corp	08/03/2016	25,000,000.00	25,000,000.00	24,701,000.00	1.25	1.93	08/03/2021	102,430.56	(299,000.00)
Federal Home Loan Mtg Corp	10/05/2016	20,000,000.00	19,822,482.54	19,321,400.00	1.13	1.37	08/12/2021	68,125.00	(501,082.54)
Federal National Mtg Assn	09/21/2016	35,000,000.00	34,866,021.74	33,969,600.00	1.25	1.36	08/17/2021	126,388.89	(896,421.74)
Federal Home Loan Mtg Corp	09/07/2016	25,000,000.00	25,000,000.00	24,729,750.00	1.25	1.86	09/07/2021	72,916.67	(270,250.00)
Federal Home Loan Bank	09/27/2017	25,000,000.00	25,000,000.00	24,773,750.00	2.00	2.00	09/27/2021	88,888.89	(226,250.00)
Federal Home Loan Mtg Corp	09/30/2016	20,000,000.00	20,000,000.00	19,738,400.00	1.30	1.80	09/30/2021	44,055.56	(261,600.00)
Federal Home Loan Mtg Corp	09/30/2016	12,000,000.00	12,000,000.00	11,796,360.00	1.50	1.68	09/30/2021	30,500.00	(203,640.00)
Federal Farm Credit Bank	10/05/2017	20,000,000.00	20,000,000.00	19,831,000.00	2.00	2.00	10/05/2021	62,222.22	(169,000.00)
Federal National Mtg Assn	11/08/2016	35,000,000.00	34,910,329.17	34,084,400.00	1.38	1.44	10/07/2021	72,187.50	(825,929.17)
Federal Home Loan Mtg Corp	10/07/2016	25,000,000.00	25,000,000.00	24,876,250.00	2.00	1.98	10/07/2021	75,000.00	(123,750.00)
Federal Home Loan Mtg Corp	10/28/2016	50,000,000.00	50,000,000.00	49,281,500.00	1.25	1.98	10/28/2021	57,291.67	(718,500.00)
Federal Home Loan Bank	03/27/2017	25,000,000.00	25,230,913.68	25,108,250.00	2.25	2.02	03/11/2022	125,000.00	(122,663.68)
Federal National Mtg Assn	09/26/2017	14,475,000.00	14,473,609.49	14,280,456.00	2.25	2.25	04/27/2022	30,759.38	(193,153.49)
Federal Farm Credit Bank	07/25/2017	20,000,000.00	20,032,442.00	19,796,400.00	2.07	2.03	05/09/2022	25,300.00	(236,042.00)
Federal Home Loan Mtg Corp	06/29/2017	15,000,000.00	14,996,566.67	14,838,300.00	2.13	2.13	06/29/2022	134,583.33	(158,266.67)
Federal Home Loan Mtg Corp	07/12/2017	40,000,000.00	39,937,251.11	39,812,400.00	2.00	2.28	07/12/2022	308,888.89	(124,851.11)
Federal Home Loan Mtg Corp	07/27/2017	6,132,000.00	6,132,000.00	6,079,142.16	2.05	2.22	07/27/2022	43,298.73	(52,857.84)
Federal Farm Credit Bank	08/22/2017	18,250,000.00	18,248,276.16	17,926,610.00	2.05	2.05	08/08/2022	102,884.37	(321,666.16)
Federal Home Loan Bank	08/10/2017	25,000,000.00	25,000,000.00	24,808,000.00	2.00	2.29	08/10/2022	154,166.67	(192,000.00)
Federal Farm Credit Bank	08/29/2017	30,000,000.00	29,994,307.69	29,407,800.00	2.05	2.05	08/23/2022	157,166.67	(586,507.69)
Federal Farm Credit Bank	09/12/2017	25,000,000.00	25,000,000.00	24,687,250.00	2.00	2.00	09/12/2022	109,722.22	(312,750.00)
Federal Farm Credit Bank	10/11/2017	24,000,000.00	24,000,000.00	23,770,080.00	2.16	2.16	10/11/2022	72,000.00	(229,920.00)
Federal Farm Credit Bank	10/17/2017	25,000,000.00	25,000,000.00	24,872,500.00	2.28	2.28	10/17/2022	69,666.67	(127,500.00)
Federal Home Loan Bank	11/29/2017	25,000,000.00	24,938,819.33	24,837,750.00	2.28	2.33	10/26/2022	3,166.67	(101,069.33)
Federal Home Loan Mtg Corp	10/30/2017	25,000,000.00	25,000,000.00	24,818,750.00	2.28	2.28	10/26/2022	49,083.33	(181,250.00)
<b>Federal Agency Subtotal:</b>		<b>2,585,107,000.00</b>	<b>2,586,065,248.58</b>	<b>2,561,167,124.56</b>	<b>1.51</b>	<b>1.53</b>		<b>8,958,835.43</b>	<b>(24,898,124.62)</b>

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund

As of November 30, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
<b>Money Market Accounts</b>									
BlackRock	06/01/2015	1,000,000.00	1,000,000.00	1,000,000.00	0.96	0.96		785.34	0.00
BlackRock CalTrust	11/03/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.21	1.21		23,205.14	0.00
Fidelity Government Fund	06/21/2016	232,378,000.00	232,378,000.00	232,378,000.00	1.01	1.01		68,655.65	0.00
Federated Government Fund	06/30/2016	1,200,000.00	1,200,000.00	1,200,000.00	0.97	0.97		1,249.43	0.00
Morgan Stanley	06/01/2015	1,800,000.00	1,800,000.00	1,800,000.00	0.97	0.97		1,569.36	0.00
<b>Money Market Accounts Subtotal:</b>		<b>261,378,000.00</b>	<b>261,378,000.00</b>	<b>261,378,000.00</b>	<b>1.03</b>	<b>1.03</b>		<b>95,464.92</b>	<b>0.00</b>
<b>Negotiable CDs</b>									
Mizuho Bank LTD	11/27/2017	100,000,000.00	100,000,000.00	100,000,000.00	1.19	1.21	12/06/2017	13,222.22	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	1,025,597.22	0.00
Bank of Montreal	04/06/2017	50,000,000.00	50,000,000.00	50,000,000.00	1.33	1.35	01/02/2018	441,486.11	0.00
Toronto Dominion NY	04/06/2017	40,000,000.00	40,000,000.00	40,000,000.00	1.34	1.36	01/02/2018	355,844.44	0.00
Canadian Imp Bk Comm NY	04/18/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.32	1.34	01/17/2018	208,083.33	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	328,955.56	0.00
Fortis/BNP Paribas Bank	04/19/2017	10,000,000.00	10,000,000.00	10,000,000.00	1.41	1.43	01/17/2018	88,516.67	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	32,812.50	0.00
Oversea-Chinese Banking	11/01/2017	50,000,000.00	50,000,000.00	50,000,000.00	1.37	1.38	01/19/2018	56,875.00	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	73,125.00	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	628,979.17	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	91,062.50	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	215,333.33	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	81,666.67	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	108,888.89	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	70,972.22	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	71,986.11	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	63,875.00	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	146,000.00	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	46,750.00	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	71,986.11	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	143,972.22	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	71,944.44	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	685,388.89	0.00
Toronto Dominion NY	11/01/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.55	1.57	05/02/2018	32,291.67	0.00



# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund

As of November 30, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
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	179,350.00	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	196,625.00	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	371,583.33	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	186,812.50	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	65,852.78	0.00
Canadian Imp Bk Comm NY	06/29/2017	50,000,000.00	50,000,000.00	50,000,000.00	1.55	1.57	06/29/2018	333,680.56	0.00
Credit Agricole CIB	06/22/2017	50,000,000.00	50,002,870.00	50,000,000.00	1.58	1.59	06/29/2018	355,500.00	(2,870.00)
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	175,534.72	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	272,133.33	0.00
Bank of Montreal	11/10/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.64	1.66	07/03/2018	23,916.67	0.00
BNP Paribas SF	07/24/2017	900,000.00	900,000.00	900,000.00	1.60	1.62	07/24/2018	5,200.00	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	141,111.11	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	161,333.33	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	134,875.00	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	149,861.11	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	67,708.33	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	59,022.22	0.00
Toronto Dominion NY	11/01/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.73	1.75	10/30/2018	36,041.67	0.00
Bank of Montreal	11/01/2017	75,000,000.00	75,000,000.00	75,000,000.00	1.74	1.76	10/31/2018	108,750.00	0.00
Bank of Nova Scotia	11/01/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.75	1.77	10/31/2018	36,458.33	0.00
Royal Bank of Canada	11/16/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.80	1.83	10/31/2018	18,750.00	0.00
Fortis/BNP Paribas Bank	11/01/2017	50,000,000.00	50,000,000.00	50,000,000.00	1.77	1.80	11/01/2018	73,750.00	0.00
Fortis/BNP Paribas Bank	11/01/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.77	1.80	11/01/2018	36,875.00	0.00
Toronto Dominion NY	11/15/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.78	1.81	11/15/2018	19,777.78	0.00
RBC Dain Rauscher	11/20/2017	4,000,000.00	4,000,000.00	4,000,000.00	1.83	1.86	11/20/2018	2,236.67	0.00
RBC Dain Rauscher	11/20/2017	21,000,000.00	21,000,000.00	21,000,000.00	1.83	1.86	11/20/2018	11,742.50	0.00
Bank of Montreal	11/28/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.86	1.89	11/28/2018	3,875.00	0.00
Fortis/BNP Paribas Bank	11/28/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.87	1.90	11/28/2018	3,895.83	0.00
Westpac Bank NY	11/30/2017	50,000,000.00	50,000,000.00	50,000,000.00	1.86	1.89	11/29/2018	2,583.33	0.00
Bank of Nova Scotia	11/28/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.86	1.89	11/30/2018	3,875.00	0.00
Royal Bank of Canada	11/16/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.80	1.83	11/30/2018	18,750.00	0.00
Royal Bank of Canada	11/28/2017	75,000,000.00	75,000,000.00	75,000,000.00	1.85	1.88	11/30/2018	11,562.50	0.00
<b>Negotiable CDs Subtotal:</b>		<b>2,125,900,000.00</b>	<b>2,125,902,870.00</b>	<b>2,125,900,000.00</b>	<b>1.53</b>	<b>1.53</b>		<b>8,424,638.87</b>	<b>(2,870.00)</b>

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund

As of November 30, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
<b>Supranational Callable</b>									
Intl Bank For Recon and Dev	08/22/2016	24,350,000.00	24,348,926.35	24,350,000.00	1.12	1.12	12/03/2018	136,360.00	1,073.65
Intl Bank For Recon and Dev	04/26/2016	25,000,000.00	25,000,000.00	24,794,250.00	1.25	1.25	04/26/2019	30,381.94	(205,750.00)
Intl Bank For Recon and Dev	04/26/2016	25,000,000.00	25,000,000.00	24,794,250.00	1.25	1.25	04/26/2019	30,381.94	(205,750.00)
Intl Bank For Recon and Dev	10/25/2017	25,000,000.00	24,864,065.39	24,794,250.00	1.25	1.64	04/26/2019	30,381.94	(69,815.39)
Intl Bank For Recon and Dev	09/30/2016	25,000,000.00	25,000,000.00	24,673,500.00	1.20	1.20	09/30/2019	50,833.33	(326,500.00)
Intl Bank For Recon and Dev	09/30/2016	25,000,000.00	25,000,000.00	24,673,500.00	1.20	1.20	09/30/2019	50,833.33	(326,500.00)
Intl Bank For Recon and Dev	11/10/2016	25,000,000.00	25,000,000.00	24,657,000.00	1.30	1.30	10/25/2019	32,500.00	(343,000.00)
Intl Bank For Recon and Dev	05/12/2017	35,000,000.00	34,753,279.73	34,519,800.00	1.30	1.68	10/25/2019	45,500.00	(233,479.73)
Intl Bank For Recon and Dev	10/30/2015	25,000,000.00	25,000,000.00	24,633,500.00	1.00	1.00	10/15/2020	32,027.78	(366,500.00)
Intl Bank For Recon and Dev	09/29/2017	25,000,000.00	25,000,000.00	24,758,500.00	1.98	1.98	09/29/2022	85,250.00	(241,500.00)
<b>Supranational Callable Subtotal:</b>		<b>259,350,000.00</b>	<b>258,966,271.47</b>	<b>256,648,550.00</b>	<b>1.29</b>	<b>1.38</b>		<b>524,450.26</b>	<b>(2,317,721.47)</b>
<b>Supranationals</b>									
Inter-American Development Bk	02/01/2017	50,000,000.00	49,950,574.26	49,908,500.00	0.88	1.22	03/15/2018	92,361.11	(42,074.26)
Intl Bank For Recon and Dev	04/30/2015	50,000,000.00	49,985,256.00	49,841,000.00	1.00	1.06	06/15/2018	230,555.56	(144,256.00)
Intl Bank For Recon and Dev	09/21/2016	22,000,000.00	21,991,919.51	21,894,400.00	0.88	0.93	07/19/2018	70,363.33	(97,519.51)
Intl Bank For Recon and Dev	10/07/2015	25,000,000.00	24,988,014.84	24,865,250.00	1.00	1.06	10/05/2018	38,888.89	(122,764.84)
Intl Bank For Recon and Dev	12/23/2016	25,000,000.00	24,714,007.59	24,608,750.00	1.13	1.72	11/27/2019	2,875.00	(105,257.59)
Intl Bank For Recon and Dev	01/04/2017	25,000,000.00	24,743,255.99	24,608,750.00	1.13	1.66	11/27/2019	2,875.00	(134,505.99)
Intl Bank For Recon and Dev	04/06/2017	25,000,000.00	25,129,748.08	24,928,250.00	1.88	1.97	04/21/2020	52,020.83	(201,498.08)
Intl Bank For Recon and Dev	04/20/2017	25,000,000.00	25,188,547.64	24,928,250.00	1.88	1.86	04/21/2020	52,020.83	(260,297.64)
Inter-American Development Bk	04/12/2017	50,000,000.00	49,905,947.30	49,583,500.00	1.63	1.70	05/12/2020	42,840.28	(322,447.30)
Intl Bank For Recon and Dev	08/29/2017	15,000,000.00	14,997,117.10	14,844,900.00	1.63	1.63	09/04/2020	62,291.67	(152,217.10)
Intl Bank For Recon and Dev	08/29/2017	35,000,000.00	34,993,273.23	34,638,100.00	1.63	1.63	09/04/2020	145,347.22	(355,173.23)
Intl Bank For Recon and Dev	09/21/2017	25,000,000.00	24,967,071.26	24,741,500.00	1.63	1.67	09/04/2020	78,993.05	(225,571.26)
International Finance Corp	07/20/2016	25,000,000.00	24,908,551.81	24,094,250.00	1.13	1.23	07/20/2021	101,515.00	(814,301.81)
International Finance Corp	10/07/2016	12,500,000.00	12,396,867.82	12,047,125.00	1.13	1.36	07/20/2021	51,625.63	(349,742.82)
Intl Bank For Recon and Dev	11/23/2016	10,000,000.00	10,000,000.00	9,759,800.00	1.75	1.77	11/23/2021	6,319.44	(240,200.00)
<b>Supranationals Subtotal:</b>		<b>419,500,000.00</b>	<b>418,860,152.43</b>	<b>415,292,325.00</b>	<b>1.31</b>	<b>1.47</b>		<b>1,030,892.84</b>	<b>(3,567,827.43)</b>
<b>Treasury Coupon Securities</b>									
U.S. Treasury	04/06/2016	10,000,000.00	10,001,035.35	9,999,400.00	1.00	0.73	12/15/2017	46,174.86	(1,635.35)
U.S. Treasury	01/07/2013	15,000,000.00	14,999,246.24	14,994,900.00	0.75	0.81	12/31/2017	47,078.80	(4,346.24)

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund

As of November 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	04/06/2016	10,000,000.00	10,001,733.44	9,995,500.00	0.88	0.73	01/15/2018	33,050.27	(6,233.44)
U.S. Treasury	12/24/2014	15,000,000.00	15,034,386.88	15,033,900.00	2.63	1.22	01/31/2018	131,606.66	(486.88)
U.S. Treasury	06/07/2013	15,000,000.00	14,992,541.60	14,979,450.00	0.75	0.96	02/28/2018	28,591.16	(13,091.60)
U.S. Treasury	06/07/2013	15,000,000.00	14,999,475.27	14,965,500.00	1.00	1.01	05/31/2018	412.09	(33,975.27)
U.S. Treasury	06/22/2016	25,000,000.00	25,047,653.01	24,954,000.00	1.13	0.77	06/15/2018	129,866.80	(93,653.01)
U.S. Treasury	12/05/2013	10,000,000.00	9,980,947.97	9,956,600.00	1.25	1.45	11/30/2018	343.41	(24,347.97)
U.S. Treasury	02/20/2014	15,000,000.00	14,955,357.79	14,919,750.00	1.25	1.52	01/31/2019	62,669.84	(35,607.79)
U.S. Treasury	04/17/2014	15,000,000.00	14,994,658.87	14,974,800.00	1.63	1.65	03/31/2019	41,517.86	(19,858.87)
U.S. Treasury	02/14/2017	40,000,000.00	40,186,927.47	39,926,400.00	1.63	1.29	04/30/2019	55,662.98	(260,527.47)
U.S. Treasury	06/16/2014	15,000,000.00	14,956,695.66	14,940,900.00	1.50	1.70	05/31/2019	618.13	(15,795.66)
U.S. Treasury	06/27/2016	25,000,000.00	25,276,586.64	24,901,500.00	1.50	0.75	05/31/2019	1,030.22	(375,086.64)
U.S. Treasury	11/08/2016	40,000,000.00	40,429,460.58	39,908,000.00	1.63	0.94	06/30/2019	272,010.87	(521,460.58)
U.S. Treasury	07/15/2016	10,000,000.00	9,993,464.26	9,837,100.00	0.75	0.79	07/15/2019	28,328.80	(156,364.26)
U.S. Treasury	08/21/2014	15,000,000.00	14,997,635.47	14,961,900.00	1.63	1.64	07/31/2019	81,470.79	(35,735.47)
U.S. Treasury	12/09/2016	42,000,000.00	42,227,270.81	41,893,320.00	1.63	1.29	07/31/2019	228,118.21	(333,950.81)
U.S. Treasury	09/15/2017	10,000,000.00	9,978,389.42	9,909,400.00	1.25	1.38	08/31/2019	26,588.40	(68,989.42)
U.S. Treasury	10/24/2014	15,000,000.00	15,065,596.39	14,988,300.00	1.75	1.50	09/30/2019	44,711.54	(77,296.39)
U.S. Treasury	12/08/2014	15,000,000.00	14,947,135.09	14,912,100.00	1.50	1.69	11/30/2019	618.13	(35,035.09)
U.S. Treasury	01/09/2015	15,000,000.00	15,036,762.18	14,940,900.00	1.63	1.50	12/31/2019	102,004.08	(95,862.18)
U.S. Treasury	02/12/2016	20,000,000.00	20,140,311.75	19,816,400.00	1.38	1.04	01/31/2020	91,915.76	(323,911.75)
U.S. Treasury	04/09/2015	10,000,000.00	9,978,848.98	9,872,300.00	1.25	1.35	02/29/2020	31,767.96	(106,548.98)
U.S. Treasury	02/12/2016	20,000,000.00	20,136,100.30	19,796,800.00	1.38	1.06	02/29/2020	69,889.50	(339,300.30)
U.S. Treasury	04/09/2015	10,000,000.00	9,947,704.81	9,837,500.00	1.13	1.36	03/31/2020	19,162.09	(110,204.81)
U.S. Treasury	01/06/2017	20,000,000.00	19,931,261.99	19,784,400.00	1.38	1.53	03/31/2020	46,840.66	(146,861.99)
U.S. Treasury	06/05/2015	15,000,000.00	14,949,260.77	14,866,350.00	1.50	1.64	05/31/2020	618.13	(82,910.77)
U.S. Treasury	01/06/2017	20,000,000.00	19,771,286.17	19,643,000.00	1.38	1.75	01/31/2021	91,915.76	(128,286.17)
U.S. Treasury	06/17/2016	35,000,000.00	35,347,442.48	34,259,050.00	1.38	1.08	05/31/2021	1,322.12	(1,088,392.48)
U.S. Treasury	09/07/2016	5,000,000.00	4,997,675.37	4,847,250.00	1.13	1.14	06/30/2021	23,539.40	(150,425.37)
U.S. Treasury	09/07/2016	5,000,000.00	5,194,826.84	5,039,250.00	2.25	1.15	07/31/2021	37,601.90	(155,576.84)
U.S. Treasury	10/06/2016	25,000,000.00	24,881,394.88	24,153,250.00	1.13	1.25	09/30/2021	47,905.22	(728,144.88)
U.S. Treasury	12/09/2016	15,000,000.00	14,955,272.69	14,820,750.00	1.75	1.83	11/30/2021	721.15	(134,522.69)
<b>Treasury Coupon Securities Subtotal:</b>		<b>587,000,000.00</b>	<b>588,334,347.42</b>	<b>582,629,920.00</b>	<b>1.42</b>	<b>1.24</b>		<b>1,825,673.55</b>	<b>(5,704,427.42)</b>
<b>Grand Total</b>		<b>9,146,448,305.73</b>	<b>9,135,714,303.66</b>	<b>9,089,694,483.78</b>	<b>1.46</b>	<b>1.47</b>		<b>20,968,664.52</b>	<b>(46,019,820.48)</b>

# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4491	Commercial Paper	Bank Tokyo-Mit UFJ	1.33	Purchase	(19,943,105.56)	11/01/2017
4494	Commercial Paper	Canadian Imp Bk Comm	1.63	Purchase	(49,413,652.78)	11/01/2017
4495	Commercial Paper	Canadian Imp Bk Comm	1.51	Purchase	(124,045,763.90)	11/01/2017
4496	Commercial Paper	Credit Agricole CIB	1.65	Purchase	(24,692,916.67)	11/01/2017
4497	Commercial Paper	JP Morgan	1.68	Purchase	(24,687,333.33)	11/01/2017
4498	Commercial Paper	Toyota Motor Credit	1.64	Purchase	(49,394,111.11)	11/01/2017
4499	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(299,990,250.00)	11/01/2017
4490	Federal Agencies	Federal Farm Credit	1.83	Purchase	(47,000,000.00)	11/01/2017
3608	Money Market Funds	Fidelity Government	0.96	Purchase	(13,600,000.00)	11/01/2017
4492	Negotiable CD	Bank of Nova Scotia	1.75	Purchase	(25,000,000.00)	11/01/2017
4493	Negotiable CD	Toronto Dominion NY	1.55	Purchase	(25,000,000.00)	11/01/2017
4500	Negotiable CD	Bank of Montreal	1.74	Purchase	(75,000,000.00)	11/01/2017
4501	Negotiable CD	Fortis/BNP Paribas	1.77	Purchase	(50,000,000.00)	11/01/2017
4502	Negotiable CD	Oversea-Chinese Bank	1.37	Purchase	(50,000,000.00)	11/01/2017
4503	Negotiable CD	Fortis/BNP Paribas	1.77	Purchase	(25,000,000.00)	11/01/2017
4504	Negotiable CD	Toronto Dominion NY	1.73	Purchase	(25,000,000.00)	11/01/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Redemption	6,408,631.32	11/01/2017
4489	Commercial Paper	Natixis US Finance C	1.08	Redemption	210,000,000.00	11/01/2017
4138	Negotiable CD	Bank of America Corp	1.32	Redemption	50,000,000.00	11/01/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Purchase	(4,127,684.12)	11/02/2017
4505	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(324,989,437.50)	11/02/2017
4499	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	300,000,000.00	11/02/2017
3608	Money Market Funds	Fidelity Government	0.96	Redemption	4,200,000.00	11/02/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Purchase	(16,548,443.11)	11/03/2017
4507	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(269,973,675.00)	11/03/2017
4508	Federal Agencies	Federal National Mtg	1.85	Purchase	(25,003,854.17)	11/03/2017
4509	Federal Agencies	Federal Home Loan Mt	1.96	Purchase	(10,000,000.00)	11/03/2017
4510	Federal Agencies	Federal Home Loan Mt	1.96	Purchase	(15,000,000.00)	11/03/2017
4506	Money Market Funds	BlackRock CalTrust	1.21	Purchase	(25,000,000.00)	11/03/2017
4505	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	325,000,000.00	11/03/2017
3608	Money Market Funds	Fidelity Government	0.97	Redemption	40,000,000.00	11/03/2017
4511	Commercial Paper	Rabobank Nederland	1.45	Purchase	(39,761,555.56)	11/06/2017
4512	Commercial Paper	ING (US) Funding LLC	1.57	Purchase	(49,533,361.11)	11/06/2017
4513	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(209,993,175.00)	11/06/2017



# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Redemption	20,521,738.74	11/06/2017
4507	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	270,000,000.00	11/06/2017
3608	Money Market Funds	Fidelity Government	0.97	Redemption	8,700,000.00	11/06/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Purchase	(433,442.46)	11/07/2017
4514	Commercial Paper	ING (US) Funding LLC	1.57	Purchase	(24,769,951.39)	11/07/2017
4515	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(194,993,662.50)	11/07/2017
4513	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	210,000,000.00	11/07/2017
4516	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(214,993,012.50)	11/08/2017
3608	Money Market Funds	Fidelity Government	0.97	Purchase	(7,000,000.00)	11/08/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Redemption	932,220.54	11/08/2017
4515	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	195,000,000.00	11/08/2017
4137	Negotiable CD	Bank of America Corp	1.33	Redemption	70,000,000.00	11/08/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Purchase	(3,250,705.82)	11/09/2017
4517	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(209,993,175.00)	11/09/2017
3608	Money Market Funds	Fidelity Government	0.97	Purchase	(14,700,000.00)	11/09/2017
4516	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	215,000,000.00	11/09/2017
4518	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(204,980,012.50)	11/10/2017
4519	Negotiable CD	Bank of Montreal	1.64	Purchase	(25,000,000.00)	11/10/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Redemption	6,680,986.84	11/10/2017
4517	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	210,000,000.00	11/10/2017
3608	Money Market Funds	Fidelity Government	0.98	Redemption	16,900,000.00	11/10/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Purchase	(3,691,543.91)	11/13/2017
4520	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(199,993,500.00)	11/13/2017
3608	Money Market Funds	Fidelity Government	0.98	Purchase	(13,000,000.00)	11/13/2017
4518	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	205,000,000.00	11/13/2017
4521	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(204,993,337.50)	11/14/2017
3608	Money Market Funds	Fidelity Government	0.98	Purchase	(3,600,000.00)	11/14/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Redemption	930,916.28	11/14/2017
4520	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	200,000,000.00	11/14/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Purchase	(5,286,586.18)	11/15/2017
4522	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(244,992,037.50)	11/15/2017
4523	Commercial Paper	Rabobank Nederland	1.58	Purchase	(24,747,638.89)	11/15/2017
4524	Commercial Paper	ING (US) Funding LLC	1.64	Purchase	(24,738,055.56)	11/15/2017
3608	Money Market Funds	Fidelity Government	0.98	Purchase	(10,800,000.00)	11/15/2017

# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4525	Negotiable CD	Toronto Dominion NY	1.78	Purchase	(25,000,000.00)	11/15/2017
3580	Asset Backed Securities	Honda Auto Rec Owner	1.13	Redemption	2,313,738.75	11/15/2017
3594	Asset Backed Securities	Harley-Davidson Cred	1.09	Redemption	902,301.79	11/15/2017
3677	Asset Backed Securities	John Deere Owner Tru	1.09	Redemption	1,293,688.04	11/15/2017
3704	Asset Backed Securities	Toyota Auto Receivab	1.00	Redemption	597,129.97	11/15/2017
4521	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	205,000,000.00	11/15/2017
2932	Federal Agencies	Intl Bank For Recon	1.00	Redemption	25,000,000.00	11/15/2017
2933	Federal Agencies	Intl Bank For Recon	1.00	Redemption	25,000,000.00	11/15/2017
2934	Federal Agencies	Intl Bank For Recon	1.00	Redemption	25,000,000.00	11/15/2017
3772	Negotiable CD	Cooperatieve Raboban	1.40	Redemption	25,000,000.00	11/15/2017
4526	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(219,992,850.00)	11/16/2017
4529	Commercial Paper	ING (US) Funding LLC	1.64	Purchase	(24,739,194.44)	11/16/2017
4530	Commercial Paper	ING (US) Funding LLC	1.60	Purchase	(24,782,222.22)	11/16/2017
4527	Negotiable CD	Royal Bank of Canada	1.80	Purchase	(25,000,000.00)	11/16/2017
4528	Negotiable CD	Royal Bank of Canada	1.80	Purchase	(25,000,000.00)	11/16/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Redemption	3,491,144.26	11/16/2017
4522	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	245,000,000.00	11/16/2017
3608	Money Market Funds	Fidelity Government	0.99	Redemption	5,000,000.00	11/16/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Purchase	(2,111,448.73)	11/17/2017
4531	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(214,979,037.50)	11/17/2017
4532	Commercial Paper	Toyota Motor Credit	1.57	Purchase	(24,787,395.83)	11/17/2017
3608	Money Market Funds	Fidelity Government	0.98	Purchase	(8,500,000.00)	11/17/2017
4526	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	220,000,000.00	11/17/2017
3117	Federal Agencies	Federal Home Loan Ba	5.00	Redemption	35,000,000.00	11/17/2017
4533	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(234,992,362.50)	11/20/2017
4536	Commercial Paper	ING (US) Funding LLC	1.66	Purchase	(24,740,625.00)	11/20/2017
4534	Negotiable CD	RBC Dain Rauscher	1.83	Purchase	(4,000,000.00)	11/20/2017
4535	Negotiable CD	RBC Dain Rauscher	1.83	Purchase	(21,000,000.00)	11/20/2017
3824	Asset Backed Securities	Honda Auto Rec Owner	1.04	Redemption	1,558,043.76	11/20/2017
3844	Asset Backed Securities	Honda Auto Rec Owner	1.01	Redemption	583,029.04	11/20/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Redemption	3,135,844.60	11/20/2017
4531	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	215,000,000.00	11/20/2017
3608	Money Market Funds	Fidelity Government	0.99	Redemption	22,222,000.00	11/20/2017
4462	Negotiable CD	Sumi Trust NY	1.22	Redemption	24,000,000.00	11/20/2017

# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Purchase	(2,614,083.69)	11/21/2017
4537	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(214,993,012.50)	11/21/2017
3608	Money Market Funds	Fidelity Government	1.00	Purchase	(27,600,000.00)	11/21/2017
4109	Asset Backed Securities	Honda Auto Rec Owner	1.42	Redemption	2,199,262.78	11/21/2017
4533	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	235,000,000.00	11/21/2017
4538	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(224,963,437.50)	11/22/2017
3608	Money Market Funds	Fidelity Government	1.00	Purchase	(31,500,000.00)	11/22/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Redemption	4,338,494.25	11/22/2017
4537	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	215,000,000.00	11/22/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Purchase	(30,846,799.86)	11/24/2017
4542	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(224,992,687.50)	11/27/2017
4539	Federal Agencies	Federal Home Loan Mt	1.88	Purchase	(15,000,000.00)	11/27/2017
4540	Federal Agencies	Federal Home Loan Mt	1.88	Purchase	(25,000,000.00)	11/27/2017
4541	Negotiable CD	Mizuho Bank LTD	1.19	Purchase	(100,000,000.00)	11/27/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Redemption	27,750,078.34	11/27/2017
4538	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	225,000,000.00	11/27/2017
3608	Money Market Funds	Fidelity Government	1.01	Redemption	40,600,000.00	11/27/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Purchase	(5,403,271.77)	11/28/2017
4543	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(24,999,187.50)	11/28/2017
4544	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(199,993,500.00)	11/28/2017
4548	Commercial Paper	Toyota Motor Credit	1.59	Purchase	(24,796,833.33)	11/28/2017
4549	Commercial Paper	Bank Tokyo-Mit UFJ	1.47	Purchase	(24,906,083.33)	11/28/2017
4550	Commercial Paper	JP Morgan	1.80	Purchase	(24,663,750.00)	11/28/2017
3608	Money Market Funds	Fidelity Government	1.02	Purchase	(25,900,000.00)	11/28/2017
4545	Negotiable CD	Bank of Montreal	1.86	Purchase	(25,000,000.00)	11/28/2017
4546	Negotiable CD	Fortis/BNP Paribas	1.87	Purchase	(25,000,000.00)	11/28/2017
4547	Negotiable CD	Royal Bank of Canada	1.85	Purchase	(75,000,000.00)	11/28/2017
4551	Negotiable CD	Bank of Nova Scotia	1.86	Purchase	(25,000,000.00)	11/28/2017
4542	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	225,000,000.00	11/28/2017
4552	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(209,993,175.00)	11/29/2017
4553	Commercial Paper	Toyota Motor Credit	1.59	Purchase	(49,595,875.00)	11/29/2017
4554	Federal Agencies	Federal National Mtg	1.95	Purchase	(25,012,083.33)	11/29/2017
4555	Federal Agencies	Federal Home Loan Ba	2.28	Purchase	(24,991,000.00)	11/29/2017
3608	Money Market Funds	Fidelity Government	1.02	Purchase	(112,000,000.00)	11/29/2017

# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Redemption	4,957,801.55	11/29/2017
4543	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	25,000,000.00	11/29/2017
4544	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	200,000,000.00	11/29/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Purchase	(5,880,798.87)	11/30/2017
4558	Commercial Paper	Toyota Motor Credit	1.60	Purchase	(27,776,000.00)	11/30/2017
4559	Commercial Paper	Natixis US Finance C	1.08	Purchase	(214,993,550.00)	11/30/2017
4560	Commercial Paper	Bank Tokyo-Mit UFJ	1.45	Purchase	(14,954,083.33)	11/30/2017
4556	Federal Agencies	Federal Home Loan Ba	2.00	Purchase	(35,000,000.00)	11/30/2017
3608	Money Market Funds	Fidelity Government	1.01	Purchase	(20,000,000.00)	11/30/2017
4557	Negotiable CD	Westpac Bank NY	1.86	Purchase	(50,000,000.00)	11/30/2017
4114	Commercial Paper	JP Morgan	1.42	Redemption	20,000,000.00	11/30/2017
4160	Commercial Paper	Toyota Motor Credit	1.28	Redemption	50,000,000.00	11/30/2017
4375	Commercial Paper	Bank Tokyo-Mit UFJ	1.31	Redemption	50,000,000.00	11/30/2017
4552	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	210,000,000.00	11/30/2017
2884	U.S. Treasury Notes	U.S. Treasury	2.25	Redemption	10,000,000.00	11/30/2017
3477	U.S. Treasury Notes	U.S. Treasury	2.25	Redemption	15,000,000.00	11/30/2017
<b>Grand Total</b>					<b>(1,391,432,278.51)</b>	

# CONTACT US



## Dan McAllister

**San Diego County  
Treasurer-Tax Collector**

**San Diego County Administration Center**

1600 Pacific Highway, Room 101

San Diego, CA 92101

Telephone: 877-829-4732

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