



# COUNTY OF SAN DIEGO INVESTMENT POOL TREASURY INVESTMENT RESULTS

**DEC  
2017**

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# SUMMARY PORTFOLIO STATISTICS

## County of San Diego Pooled Money Fund

As of December 31, 2017

	Par Value	Book Value	Market Value	% of Portfolio	Market Price	WAM	WAC	YTM	YTW	Accrued Interest	Unrealized Gain/Loss
Asset Backed Securities	165,235,263	165,120,996	164,758,518	1.53	99.712	728	-	1.449	1.449	96,470	(362,478)
Bank Deposit	2,933,290	2,933,290	2,933,290	0.03	100.000	1	-	1.250	1.250	9,101	-
Commercial Paper Disc	3,137,000,000	3,121,626,073	3,112,286,810	28.95	99.213	109	-	1.573	1.573	-	(9,339,263)
Federal Agency - Step Up	357,077,000	357,015,384	352,301,040	3.31	98.662	1,400	31	1.915	1.362	1,899,303	(4,714,344)
Federal Agency Amer Callable	411,120,000	411,144,548	406,546,410	3.82	98.888	1,139	128	1.800	1.800	1,434,495	(4,598,138)
Federal Agency Berm Callable	656,910,000	656,795,599	652,402,823	6.09	99.314	755	69	1.558	1.558	1,772,631	(4,392,776)
Federal Agency Coupon Securities	795,000,000	796,003,406	786,656,500	7.39	98.956	725	26	1.348	1.348	2,663,651	(9,346,906)
Federal Agency Euro Callable	380,000,000	380,000,000	376,175,950	3.52	98.994	677	325	1.306	1.306	1,317,483	(3,824,050)
Money Market Accounts	459,052,500	459,052,500	459,057,499	4.26	100.001	1	-	1.195	1.195	148,002	4,999
Negotiable CDs	3,140,900,000	3,140,902,446	3,140,900,000	29.13	100.000	145	-	1.592	1.592	10,954,440	(2,446)
Supranational Callable	259,350,000	258,985,257	256,451,450	2.40	98.883	712	200	1.375	1.375	666,025	(2,533,807)
Supranationals	469,500,000	468,744,680	464,691,340	4.35	98.978	612	-	1.475	1.475	1,259,834	(4,053,340)
Treasury Coupon Securities	562,000,000	563,248,862	557,070,760	5.22	99.125	663	-	1.258	1.258	2,278,755	(6,178,102)
<b>Totals for December 2017</b>	<b>10,796,078,053</b>	<b>10,781,573,041</b>	<b>10,732,232,390</b>	<b>100.00</b>	<b>99.410</b>	<b>376</b>	<b>106</b>	<b>1.528</b>	<b>1.509</b>	<b>24,500,192</b>	<b>(49,340,651)</b>
<b>Totals for November 2017</b>	<b>9,146,448,306</b>	<b>9,135,714,304</b>	<b>9,089,694,484</b>	<b>100.00</b>	<b>99.381</b>	<b>440</b>	<b>110</b>	<b>1.466</b>	<b>1.445</b>	<b>20,968,665</b>	<b>(46,019,820)</b>
<b>Change From Prior Month</b>	<b>1,649,629,747</b>	<b>1,645,858,737</b>	<b>1,642,537,907</b>		<b>0.029</b>	<b>(64)</b>	<b>(4)</b>	<b>0.062</b>	<b>0.064</b>	<b>3,531,527</b>	<b>(3,320,830)</b>
<b>Portfolio Effective Duration</b>	<b>0.88 years</b>										

	Monthly		Fiscal Year To Date		Calendar Year To Date	
	Return	Annualized	Return	Annualized	Return	Annualized
Book Value	0.127%	1.491%	0.692%	1.373%	1.290%	1.290%
Market Value	0.127%	1.498%	0.695%	1.379%	1.294%	1.294%

### 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 December 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)

	Jan-18	Feb-18	Mar-18	Apr-18	May-18	Jun-18
Beginning Pool Book Balance	10,781,573	10,190,700	9,758,752	9,873,802	11,009,902	10,168,262
<b>CASH FLOW ITEMS</b>						
<b>INFLOWS:</b>						
Investment Inflows	1,024,000	605,000	1,075,000	585,000	758,000	650,000
Projected Credits/Deposits	962,990	806,052	1,263,050	2,329,600	757,234	770,525
	<b>1,986,990</b>	<b>1,411,052</b>	<b>2,338,050</b>	<b>2,914,600</b>	<b>1,515,234</b>	<b>1,420,525</b>
<b>Outflows</b>						
Investment Purchases	160,000	35,000	35,000	60,000	58,000	50,000
Projected Debits	1,553,863	1,238,000	1,148,000	1,193,500	1,598,874	1,511,791
	<b>1,713,863</b>	<b>1,273,000</b>	<b>1,183,000</b>	<b>1,253,500</b>	<b>1,656,874</b>	<b>1,561,791</b>
<b>Net Cash Flows</b>	(590,873)	(431,948)	115,050	1,136,100	(841,640)	(741,266)
<b>MONTH END POOL BALANCE</b>	10,190,700	9,758,752	9,873,802	11,009,902	10,168,262	9,426,996
<b>PROJECTED MONTH END LIQUIDITY</b>	<b>\$ 500,062</b>	<b>\$ 638,114</b>	<b>\$ 1,793,164</b>	<b>\$ 3,454,264</b>	<b>\$ 3,312,624</b>	<b>\$ 3,171,358</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 December 31, 2017

(\$000)

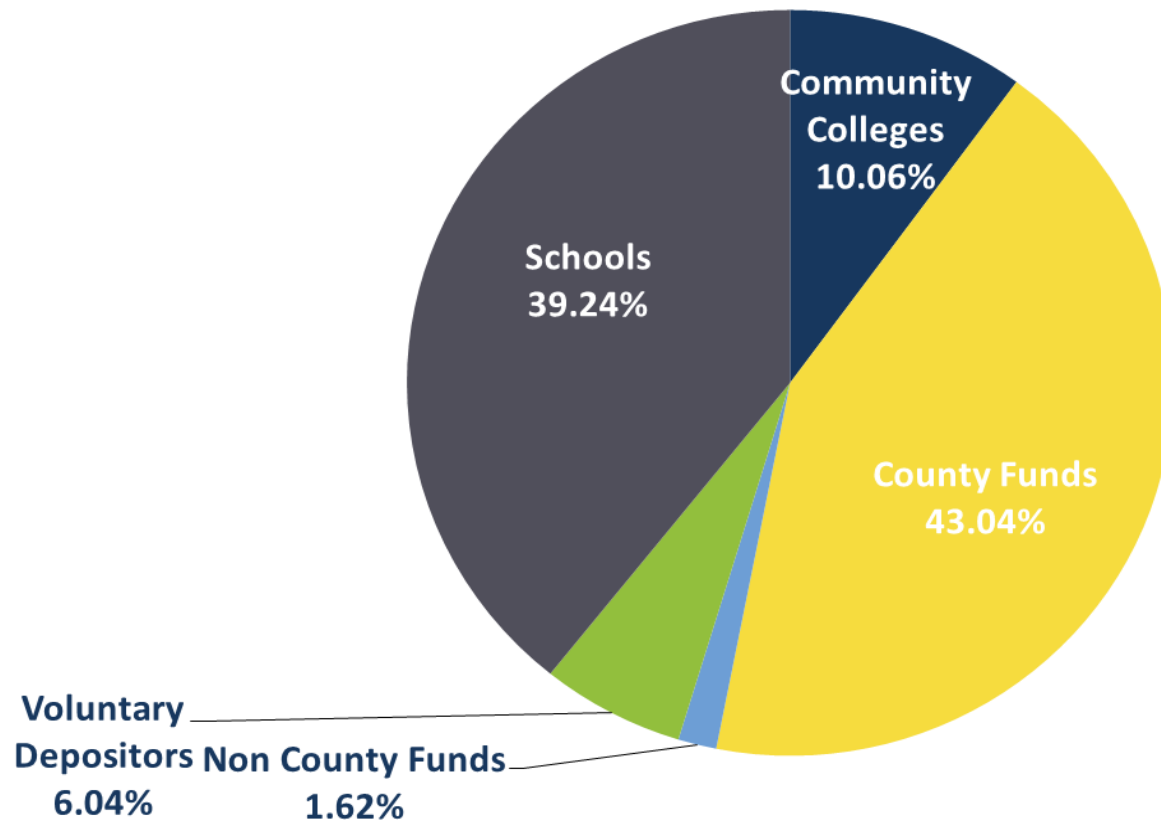
PARTICIPANT	FMV 10/31/17	FMV 11/30/17	FMV 12/31/17	% of Total	PARTICIPANT	FMV 10/31/17	FMV 11/30/17	FMV 12/31/17	% of Total
<b>COUNTY</b>	\$ 949,288	\$ 1,740,795	\$ 2,232,192	20.80%	Lower Sweetwater FPD	484	478	579	
<b>COUNTY - SPECIAL TRUST FUNDS</b>	2,076,232	2,060,912	2,386,420	22.24%	Metropolitan Transit System	7,978	7,804	7,705	
<b>NON-COUNTY INVESTMENT FUNDS</b>	168,860	171,697	174,716	1.62%	Mission Resource Conservation District	319	319	302	
<b>SCHOOLS - (K THRU 12)</b>	2,988,686	3,511,122	4,211,066	39.24%	North County Cemetery District	1,432	1,423	1,449	
					North County Cemety Perpetual	1,577	1,589	1,598	
					North County Cemetery	991	973	995	
<b>COMMUNITY COLLEGES</b>					North County Dispatch	3,727	4,036	4,008	
San Diego	234,716	220,074	252,231	2.35%	North County Fire	1,889	1,741	1,852	
Grossmont	78,632	70,449	88,772	0.83%	Otay Water District Investment	4,095	6,083	8,051	
Mira Costa	117,369	107,990	135,874	1.27%	Palomar Health Care District	696	0	0	
Palomar	335,088	316,991	330,370	3.08%	Pine Valley FPD	11	12	85	
Southwestern	124,267	264,328	271,054	2.53%	Pomerado Cemetery District	1,684	1,627	1,748	
<b>Total Community Colleges</b>	<b>890,072</b>	<b>979,833</b>	<b>1,078,301</b>	<b>10.06%</b>	Ramona Cemetery District	481	466	575	
					Ramona Cemetery Perpetual	382	382	392	
<b>SDCERA</b>	598	596	5,417		Rancho Santa Fe FPD	10,982	9,928	12,420	
<b>SANCAL</b>	1,647	1,659	1,653		Rincon del Diablo Municipal Water District	3,036	3,041	3,036	
<b>SANDAG</b>	34,387	35,134	36,069		San Diego Housing Commission	20,614	20,644	20,612	
					San Diego Geographic Information Source	777	1,081	913	
<b>CITIES</b>					San Diego Law Library	3,175	3,215	3,237	
Chula Vista	131,045	123,746	135,493		San Diego Local Agency Formation Comrr	1,625	1,516	1,441	
Coronado	19,803	19,819	19,788		San Diego Regional Training Center	723	575	652	
Del Mar	2,579	2,583	2,579		San Dieguito River	1,323	1,288	1,141	
Encinitas	2	2	2		San Marcos FPD	1	1	1	
National City	8,076	8,089	8,077		San Miguel FPD	5,391	5,714	7,095	
					Santa Fe Irrigation District	4,196	4,203	4,196	
<b>INDEPENDENT AGENCIES</b>					Serra Cooperative Library System	229	229	229	
Alpine FPD	719	549	1,378		SDC Regional Airport Authority	290,767	290,091	284,400	
Bonita Sunnyside FPD	4,850	4,423	5,332		Upper San Luis Rey Reservoir	43	43	45	
Borrego Springs FPD	1,037	930	1,269		Vallecitos Water District	5,154	5,162	5,154	
Canbrake County Water District	51	51	51		Valley Center FPD	2,638	2,468	2,615	
Deer Springs FPD	9,854	9,869	9,333		Valley Cntr Cemetery	90	90	101	
Fallbrook Public UTL	15	15	15		Valley Ctr Cem Perpetual	259	260	259	
Grossmont Healthcare District	1,012	1,014	1,012		Valley Ctr Water District	21,267	20,472	21,555	
Public Agency Self Insurance System	3,376	3,381	3,376		Vista FPD	2,546	2,550	3,535	
Julian-Cuyamaca FPD	94	41	140		<b>Total Independent Agencies</b>	<b>634,580</b>	<b>625,336</b>	<b>649,537</b>	<b>6.04%</b>
Lake Cuyamaca Rec & Park	152	104	101						
Lakeside Fire	5,175	4,287	6,951		<b>Pooled Money Fund Total</b>	<b>\$ 7,707,719</b>	<b>\$ 9,089,694</b>	<b>\$10,732,232</b>	<b>100.00%</b>
Leucadia Water District	9,526	9,541	9,527						



# INVESTMENT FUND PARTICIPANTS

## San Diego Pooled Money Fund

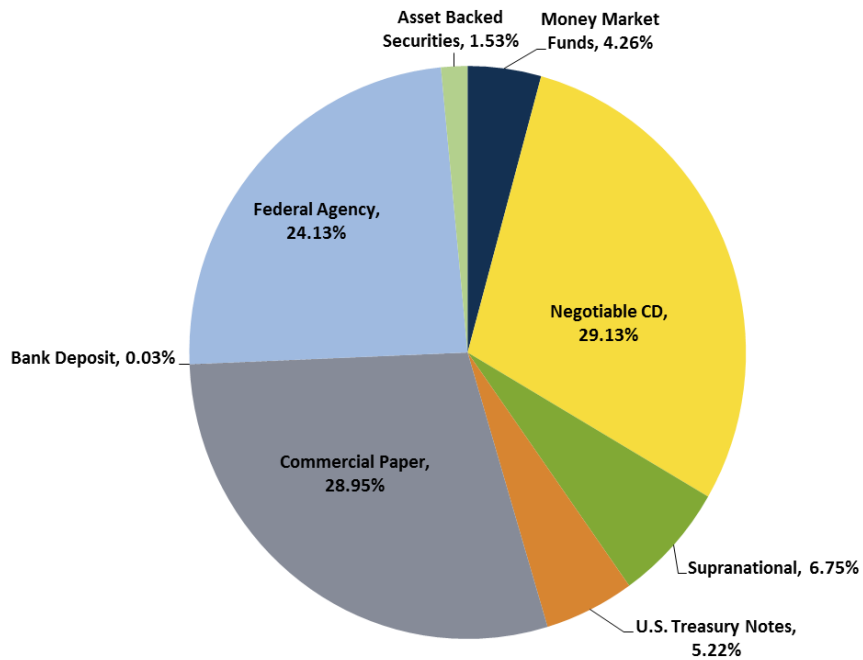
As of December 31, 2017



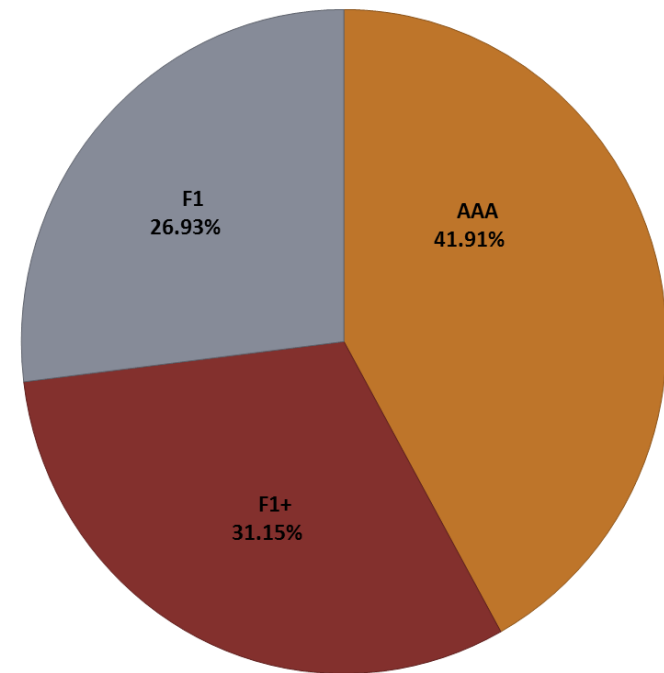
# INVESTMENT FUND OVERVIEW

As of December 31, 2017

## Asset Allocation



## Credit Quality





# APPENDIX





# INVESTMENT POLICY COMPLIANCE REPORT

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

Category	Standard	Comment
Treasury Issues	No Limit	Complies - 5.2%
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 - 29.0%
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 - 29.1%
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 - 4.3%
Investment Trust of California - CalTRUST	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 - 6.7%
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 - 1.5%
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

\*Complied at time of purchase

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund

As of December 31, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Honda Auto Rec Owner Trust	10/31/2016	502,439.84	502,282.83	502,251.88	1.01	1.01	10/18/2018	183.26	(30.95)
Toyota Auto Receivables	08/10/2016	1,307,795.72	1,307,732.29	1,306,930.74	1.00	1.01	01/15/2019	581.24	(801.55)
John Deere Owner Trust	07/27/2016	3,152,386.59	3,152,194.29	3,150,438.10	1.09	1.10	02/15/2019	1,527.15	(1,756.19)
Honda Auto Rec Owner Trust	10/25/2016	9,484,087.62	9,483,823.01	9,466,173.13	1.04	1.04	04/18/2019	3,561.76	(17,649.88)
Harley-Davidson Credit Corp	06/15/2016	454,453.91	454,441.69	454,320.85	1.09	1.09	06/15/2019	220.22	(120.84)
Honda Auto Rec Owner Trust	03/28/2017	17,522,119.66	17,521,700.88	17,498,396.46	1.42	1.43	07/22/2019	6,911.58	(23,304.42)
Honda Auto Rec Owner Trust	06/27/2017	31,721,577.36	31,718,944.21	31,652,750.79	1.46	1.47	10/15/2019	22,025.76	(66,193.42)
John Deere Owner Trust	03/02/2017	13,148,167.51	13,148,114.92	13,130,936.84	1.50	1.51	10/15/2019	8,773.92	(17,178.08)
Honda Auto Rec Owner Trust	09/29/2017	12,500,000.00	12,498,888.75	12,465,226.25	1.57	1.58	01/21/2020	7,086.83	(33,662.50)
USAA Auto Owner Trust	09/20/2017	15,300,000.00	15,299,713.89	15,267,758.31	1.54	1.55	02/18/2020	10,572.72	(31,955.58)
Honda Auto Rec Owner Trust	05/30/2016	9,747,217.97	9,747,028.87	9,715,053.13	1.39	1.40	04/15/2020	6,021.66	(31,975.74)
Honda Auto Rec Owner Trust	12/22/2016	26,220,016.34	26,129,885.03	26,133,492.91	1.39	1.59	04/15/2020	16,198.14	3,607.88
John Deere Owner Trust	07/18/2017	9,000,000.00	8,999,217.90	8,977,653.00	1.59	1.60	04/15/2020	6,360.00	(21,564.90)
Honda Auto Rec Owner Trust	12/10/2016	3,675,000.00	3,657,773.44	3,652,769.19	1.16	1.40	05/18/2020	1,421.00	(5,004.25)
Honda Auto Rec Owner Trust	10/25/2016	11,500,000.00	11,499,253.65	11,384,366.35	1.21	1.22	12/18/2020	5,024.86	(114,887.30)
<b>Asset Backed Securities Subtotal:</b>		<b>165,235,262.52</b>	<b>165,120,995.65</b>	<b>164,758,517.93</b>	<b>1.41</b>	<b>1.45</b>		<b>96,470.10</b>	<b>(362,477.72)</b>
<b>Bank Deposit</b>									
Wells Fargo Bank NA	07/01/2017	2,933,290.44	2,933,290.44	2,933,290.44	1.25	1.25		9,101.27	0.00
<b>Bank Deposit Subtotal:</b>		<b>2,933,290.44</b>	<b>2,933,290.44</b>	<b>2,933,290.44</b>	<b>1.25</b>	<b>1.25</b>		<b>9,101.27</b>	<b>0.00</b>
<b>Commerical Paper</b>									
Bank Tokyo-Mit UFJ NY	12/15/2017	50,000,000.00	49,997,944.44	49,963,000.00	1.48	1.50	01/02/2018	0.00	(34,944.44)
Canadian Imp Bk Comm NY	04/19/2017	24,000,000.00	23,999,120.00	23,772,960.00	1.32	1.37	01/02/2018	0.00	(226,160.00)
Fortis/BNP Paribas Bank	07/06/2017	25,000,000.00	24,999,006.94	24,821,725.00	1.43	1.46	01/02/2018	0.00	(177,281.94)
Fortis/BNP Paribas Bank	07/07/2017	25,000,000.00	24,999,006.94	24,821,725.00	1.43	1.46	01/02/2018	0.00	(177,281.94)
Bank Tokyo-Mit UFJ NY	09/29/2017	25,000,000.00	24,996,277.78	24,908,800.00	1.34	1.36	01/05/2018	0.00	(87,477.78)
Bank Tokyo-Mit UFJ NY	12/07/2017	45,000,000.00	44,987,750.00	44,943,975.00	1.40	1.42	01/08/2018	0.00	(43,775.00)
Bank Tokyo-Mit UFJ NY	12/22/2017	30,000,000.00	29,989,866.67	29,977,200.00	1.52	1.54	01/09/2018	0.00	(12,666.67)
Bank Tokyo-Mit UFJ NY	10/16/2017	25,000,000.00	24,985,937.50	24,913,750.00	1.35	1.37	01/16/2018	0.00	(72,187.50)
Bank Tokyo-Mit UFJ NY	10/27/2017	25,000,000.00	24,985,111.11	24,946,600.00	1.34	1.36	01/17/2018	0.00	(38,511.11)
Bank Tokyo-Mit UFJ NY	11/01/2017	20,000,000.00	19,988,177.78	19,957,280.00	1.33	1.35	01/17/2018	0.00	(30,897.78)
Bank Tokyo-Mit UFJ NY	12/27/2017	30,000,000.00	29,979,466.67	29,935,920.00	1.54	1.56	01/17/2018	0.00	(43,546.67)
JP Morgan	04/26/2017	30,000,000.00	29,981,600.00	29,694,090.00	1.38	1.43	01/17/2018	0.00	(287,510.00)

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund

As of December 31, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Toyota Motor Credit Corp	04/26/2017	50,000,000.00	49,970,000.00	49,501,250.00	1.35	1.40	01/17/2018	0.00	(468,750.00)
Toyota Motor Credit Corp	04/26/2017	25,000,000.00	24,985,000.00	24,750,625.00	1.35	1.40	01/17/2018	0.00	(234,375.00)
Toyota Motor Credit Corp	04/26/2017	25,000,000.00	24,985,000.00	24,750,625.00	1.35	1.40	01/17/2018	0.00	(234,375.00)
Credit Agricole CIB	05/26/2017	25,000,000.00	24,970,076.39	24,760,500.00	1.39	1.45	02/01/2018	0.00	(209,576.39)
Credit Agricole CIB	05/30/2017	25,000,000.00	24,970,291.67	24,760,500.00	1.38	1.44	02/01/2018	0.00	(209,791.67)
Credit Agricole CIB	05/26/2017	25,000,000.00	24,964,027.78	24,752,950.00	1.40	1.46	02/07/2018	0.00	(211,077.78)
Credit Agricole CIB	05/30/2017	25,000,000.00	24,964,284.72	24,752,950.00	1.39	1.45	02/07/2018	0.00	(211,334.72)
Natixis US Finance Co.	12/05/2017	50,000,000.00	49,926,111.11	49,873,600.00	1.40	1.42	02/08/2018	0.00	(52,511.11)
Natixis US Finance Co.	12/05/2017	50,000,000.00	49,924,166.67	49,871,650.00	1.40	1.42	02/09/2018	0.00	(52,516.67)
Credit Agricole CIB	05/30/2017	25,000,000.00	24,959,166.67	24,749,150.00	1.40	1.46	02/12/2018	0.00	(210,016.67)
Bank Tokyo-Mit UFJ NY	11/30/2017	15,000,000.00	14,973,416.66	14,954,070.00	1.45	1.48	02/14/2018	0.00	(19,346.66)
Credit Agricole CIB	05/25/2017	25,000,000.00	24,956,305.56	24,736,825.00	1.43	1.49	02/14/2018	0.00	(219,480.56)
Toyota Motor Credit Corp	10/27/2017	25,000,000.00	24,951,250.00	24,889,375.00	1.35	1.38	02/22/2018	0.00	(61,875.00)
Credit Agricole CIB	05/30/2017	25,000,000.00	24,947,368.06	24,732,850.00	1.43	1.49	02/23/2018	0.00	(214,518.06)
Bank Tokyo-Mit UFJ NY	11/28/2017	25,000,000.00	24,940,791.66	24,906,075.00	1.47	1.50	02/28/2018	0.00	(34,716.66)
JP Morgan	08/30/2017	70,000,000.00	69,836,472.22	69,486,830.00	1.45	1.48	02/28/2018	0.00	(349,642.22)
Bank Tokyo-Mit UFJ NY	12/01/2017	40,000,000.00	39,902,322.22	39,851,000.00	1.49	1.52	03/01/2018	0.00	(51,322.22)
Fortis/BNP Paribas Bank	09/08/2017	10,000,000.00	9,976,563.89	9,930,880.00	1.43	1.46	03/01/2018	0.00	(45,683.89)
Natixis US Finance Co.	12/04/2017	20,000,000.00	19,950,333.34	19,927,140.00	1.49	1.52	03/02/2018	0.00	(23,193.34)
Natixis US Finance Co.	12/05/2017	60,000,000.00	59,843,550.00	59,776,500.00	1.49	1.52	03/05/2018	0.00	(67,050.00)
Credit Agricole CIB	06/15/2017	50,000,000.00	49,865,069.45	49,462,250.00	1.45	1.51	03/09/2018	0.00	(402,819.45)
Bank Tokyo-Mit UFJ NY	12/15/2017	170,000,000.00	169,441,550.00	169,311,500.00	1.62	1.65	03/15/2018	0.00	(130,050.00)
Fortis/BNP Paribas Bank	12/27/2017	45,000,000.00	44,836,987.50	44,826,885.00	1.61	1.64	03/23/2018	0.00	(10,102.50)
JP Morgan	08/24/2017	30,000,000.00	29,901,450.00	29,743,260.00	1.46	1.52	03/23/2018	0.00	(158,190.00)
Bank Tokyo-Mit UFJ NY	12/26/2017	35,000,000.00	34,857,054.16	34,847,190.00	1.69	1.72	03/29/2018	0.00	(9,864.16)
JP Morgan	07/11/2017	25,000,000.00	24,909,375.00	24,756,075.00	1.50	1.56	03/29/2018	0.00	(153,300.00)
JP Morgan	08/03/2017	25,000,000.00	24,910,583.33	24,756,075.00	1.48	1.54	03/29/2018	0.00	(154,508.33)
JP Morgan	08/24/2017	30,000,000.00	29,894,150.00	29,707,290.00	1.46	1.52	03/29/2018	0.00	(186,860.00)
Rabobank Nederland	11/06/2017	40,000,000.00	39,851,777.78	39,761,520.00	1.45	1.48	04/03/2018	0.00	(90,257.78)
JP Morgan	07/21/2017	25,000,000.00	24,888,847.22	24,716,875.00	1.51	1.57	04/17/2018	0.00	(171,972.22)
ING (US) Funding LLC	10/20/2017	25,000,000.00	24,886,750.00	24,810,200.00	1.51	1.54	04/19/2018	0.00	(76,550.00)
Fortis/BNP Paribas Bank	12/21/2017	25,000,000.00	24,872,833.33	24,860,000.00	1.68	1.71	04/20/2018	0.00	(12,833.33)
ING (US) Funding LLC	10/24/2017	25,000,000.00	24,885,701.39	24,813,325.00	1.51	1.54	04/20/2018	0.00	(72,376.39)
ING (US) Funding LLC	10/27/2017	25,000,000.00	24,880,722.23	24,811,050.00	1.52	1.55	04/24/2018	0.00	(69,672.23)

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund

As of December 31, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Cooperatieve Rabobank	09/26/2017	25,000,000.00	24,881,000.00	24,784,000.00	1.44	1.48	04/30/2018	0.00	(97,000.00)
Toyota Motor Credit Corp	12/07/2017	60,000,000.00	59,696,550.00	59,632,800.00	1.53	1.56	04/30/2018	0.00	(63,750.00)
Canadian Imp Bk Comm NY	11/01/2017	125,000,000.00	124,365,590.29	124,045,750.00	1.51	1.54	05/02/2018	0.00	(319,840.29)
Rabobank Nederland	12/01/2017	50,000,000.00	49,739,513.89	49,672,750.00	1.55	1.58	05/02/2018	0.00	(66,763.89)
Toyota Motor Credit Corp	10/27/2017	50,000,000.00	49,734,000.00	49,594,650.00	1.52	1.57	05/07/2018	0.00	(139,350.00)
ING (US) Funding LLC	10/27/2017	25,000,000.00	24,844,444.44	24,771,100.00	1.60	1.66	05/21/2018	0.00	(73,344.44)
JP Morgan	08/30/2017	30,000,000.00	29,818,950.00	29,660,850.00	1.53	1.58	05/23/2018	0.00	(158,100.00)
Cooperatieve Rabobank	10/27/2017	50,000,000.00	49,694,000.00	49,553,750.00	1.53	1.58	05/25/2018	0.00	(140,250.00)
ING (US) Funding LLC	12/21/2017	25,000,000.00	24,826,000.00	24,812,700.00	1.74	1.78	05/25/2018	0.00	(13,300.00)
Toyota Motor Credit Corp	11/30/2017	28,000,000.00	27,815,822.22	27,776,000.00	1.60	1.64	05/29/2018	0.00	(39,822.22)
ING (US) Funding LLC	11/16/2017	25,000,000.00	24,833,333.33	24,782,200.00	1.60	1.65	05/31/2018	0.00	(51,133.33)
Toyota Motor Credit Corp	11/17/2017	25,000,000.00	24,836,458.33	24,795,025.00	1.57	1.62	05/31/2018	0.00	(41,433.33)
Toyota Motor Credit Corp	11/28/2017	25,000,000.00	24,834,375.00	24,795,025.00	1.59	1.64	05/31/2018	0.00	(39,350.00)
Toyota Motor Credit Corp	11/29/2017	50,000,000.00	49,668,750.00	49,590,050.00	1.59	1.63	05/31/2018	0.00	(78,700.00)
Fortis/BNP Paribas Bank	12/11/2017	25,000,000.00	24,820,687.50	24,795,750.00	1.71	1.75	06/01/2018	0.00	(24,937.50)
ING (US) Funding LLC	11/07/2017	25,000,000.00	24,829,916.67	24,769,950.00	1.57	1.62	06/06/2018	0.00	(59,966.67)
ING (US) Funding LLC	11/06/2017	50,000,000.00	49,655,472.22	49,533,350.00	1.57	1.62	06/08/2018	0.00	(122,122.22)
ING (US) Funding LLC	10/26/2017	25,000,000.00	24,807,694.44	24,732,775.00	1.61	1.67	06/22/2018	0.00	(74,919.44)
ING (US) Funding LLC	10/27/2017	50,000,000.00	49,592,277.77	49,441,900.00	1.64	1.70	06/29/2018	0.00	(150,377.77)
Fortis/BNP Paribas Bank	12/04/2017	70,000,000.00	69,405,466.67	69,314,000.00	1.68	1.74	07/02/2018	0.00	(91,466.67)
ING (US) Funding LLC	12/07/2017	75,000,000.00	74,351,625.00	74,262,525.00	1.71	1.77	07/02/2018	0.00	(89,100.00)
Fortis/BNP Paribas Bank	12/07/2017	125,000,000.00	123,907,083.34	123,757,750.00	1.72	1.78	07/03/2018	0.00	(149,333.34)
ING (US) Funding LLC	11/15/2017	25,000,000.00	24,791,583.34	24,744,050.00	1.64	1.69	07/03/2018	0.00	(47,533.34)
ING (US) Funding LLC	11/16/2017	25,000,000.00	24,791,583.33	24,744,050.00	1.64	1.69	07/03/2018	0.00	(47,533.33)
ING (US) Funding LLC	11/20/2017	25,000,000.00	24,789,041.67	24,744,050.00	1.66	1.71	07/03/2018	0.00	(44,991.67)
ING (US) Funding LLC	12/07/2017	40,000,000.00	39,652,300.00	39,590,480.00	1.71	1.77	07/03/2018	0.00	(61,820.00)
JP Morgan	12/27/2017	25,000,000.00	24,761,083.34	24,754,550.00	1.88	1.95	07/03/2018	0.00	(6,533.34)
Rabobank Nederland	11/15/2017	25,000,000.00	24,799,208.33	24,747,625.00	1.58	1.63	07/03/2018	0.00	(51,583.33)
Canadian Imp Bk Comm NY	11/01/2017	50,000,000.00	49,551,750.00	49,413,650.00	1.63	1.69	07/18/2018	0.00	(138,100.00)
ING (US) Funding LLC	10/25/2017	25,000,000.00	24,772,222.22	24,694,775.00	1.64	1.70	07/20/2018	0.00	(77,447.22)
JP Morgan	10/27/2017	75,000,000.00	74,286,000.00	74,055,000.00	1.68	1.74	07/24/2018	0.00	(231,000.00)
Toyota Motor Credit Corp	11/01/2017	50,000,000.00	49,533,055.55	49,394,100.00	1.64	1.70	07/25/2018	0.00	(138,955.55)
Credit Agricole CIB	11/01/2017	25,000,000.00	24,762,812.50	24,692,900.00	1.65	1.71	07/27/2018	0.00	(69,912.50)
JP Morgan	11/01/2017	25,000,000.00	24,758,500.00	24,687,325.00	1.68	1.74	07/27/2018	0.00	(71,175.00)



# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund

As of December 31, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
JP Morgan	12/04/2017	35,000,000.00	34,629,000.00	34,583,885.00	1.80	1.87	08/01/2018	0.00	(45,115.00)
JP Morgan	12/07/2017	30,000,000.00	29,682,000.00	29,643,330.00	1.80	1.87	08/01/2018	0.00	(38,670.00)
JP Morgan	12/11/2017	25,000,000.00	24,732,055.56	24,702,775.00	1.82	1.89	08/01/2018	0.00	(29,280.56)
JP Morgan	11/28/2017	25,000,000.00	24,706,250.00	24,663,750.00	1.80	1.87	08/24/2018	0.00	(42,500.00)
<b>Commerical Paper Subtotal:</b>		<b>3,137,000,000.00</b>	<b>3,121,626,072.79</b>	<b>3,112,286,810.00</b>	<b>1.55</b>	<b>1.57</b>		<b>0.00</b>	<b>(9,339,262.79)</b>

### Federal Agency

Federal Farm Credit Bank	02/20/2015	20,000,000.00	20,000,000.00	19,994,600.00	1.11	1.11	02/20/2018	80,783.33	(5,400.00)
Federal National Mtg Assn	04/30/2013	50,000,000.00	49,998,843.06	49,918,500.00	1.00	1.01	04/30/2018	84,722.22	(80,343.06)
Federal National Mtg Assn	04/30/2013	50,000,000.00	50,000,000.00	49,918,500.00	1.00	1.00	04/30/2018	84,722.22	(81,500.00)
Federal National Mtg Assn	05/16/2013	25,000,000.00	24,994,747.06	24,959,250.00	1.00	1.07	04/30/2018	42,361.11	(35,497.06)
Federal National Mtg Assn	01/22/2014	15,000,000.00	14,963,159.08	14,960,700.00	0.88	1.53	05/21/2018	14,583.33	(2,459.08)
Federal Home Loan Mtg Corp	02/27/2014	25,000,000.00	25,389,779.75	25,362,750.00	4.88	1.30	06/13/2018	60,937.50	(27,029.75)
Federal Home Loan Mtg Corp	09/29/2015	25,000,000.00	25,000,000.00	24,913,250.00	1.05	1.05	06/29/2018	1,458.33	(86,750.00)
Federal National Mtg Assn	02/19/2016	35,000,000.00	35,049,258.78	34,899,900.00	1.13	0.87	07/20/2018	176,093.75	(149,358.78)
Federal Home Loan Mtg Corp	10/27/2015	25,000,000.00	25,000,000.00	24,897,000.00	1.00	1.00	07/27/2018	106,944.44	(103,000.00)
Federal Home Loan Bank	08/14/2015	25,000,000.00	25,012,698.61	24,918,500.00	1.20	1.12	08/14/2018	114,166.67	(94,198.61)
Federal Home Loan Bank	10/26/2015	35,000,000.00	35,036,426.64	34,851,950.00	1.13	0.97	09/14/2018	117,031.25	(184,476.64)
Federal National Mtg Assn	01/21/2014	30,000,000.00	30,045,561.18	30,026,100.00	1.88	1.65	09/18/2018	160,937.50	(19,461.18)
Federal Home Loan Bank	03/28/2016	25,000,000.00	25,000,000.00	24,898,000.00	1.05	1.05	09/28/2018	67,812.50	(102,000.00)
Federal Home Loan Mtg Corp	10/28/2016	25,000,000.00	25,000,000.00	24,837,750.00	1.05	1.05	10/26/2018	47,395.83	(162,250.00)
Federal Home Loan Mtg Corp	02/23/2016	25,000,000.00	25,000,000.00	24,837,500.00	1.05	1.05	11/23/2018	27,708.33	(162,500.00)
Federal National Mtg Assn	01/21/2014	30,000,000.00	29,973,225.43	29,952,600.00	1.63	1.73	11/27/2018	46,041.67	(20,625.43)
Federal Home Loan Mtg Corp	06/14/2016	47,400,000.00	47,400,000.00	47,116,548.00	1.25	1.25	12/14/2018	27,979.17	(283,452.00)
Federal Farm Credit Bank	12/07/2017	25,000,000.00	25,000,000.00	24,974,250.00	1.70	1.70	01/07/2019	28,333.33	(25,750.00)
Federal Home Loan Mtg Corp	07/25/2016	25,000,000.00	25,000,000.00	24,793,750.00	1.00	1.00	01/25/2019	108,333.33	(206,250.00)
Federal National Mtg Assn	03/22/2016	27,135,000.00	27,135,000.00	26,913,035.70	1.27	1.30	02/26/2019	119,657.81	(221,964.30)
Federal National Mtg Assn	03/11/2016	25,000,000.00	25,000,000.00	24,784,500.00	1.30	1.30	03/15/2019	95,694.43	(215,500.00)
Federal Farm Credit Bank	03/18/2016	25,000,000.00	25,000,000.00	24,785,250.00	1.28	1.28	03/21/2019	88,888.89	(214,750.00)
Federal Farm Credit Bank	10/19/2016	20,000,000.00	20,000,000.00	19,780,800.00	1.17	1.17	05/16/2019	29,250.00	(219,200.00)
Federal Home Loan Mtg Corp	06/06/2016	25,000,000.00	25,000,000.00	24,784,500.00	1.25	1.25	06/06/2019	21,701.39	(215,500.00)
Federal Home Loan Bank	06/22/2016	25,000,000.00	25,225,519.36	24,900,500.00	1.63	0.99	06/14/2019	19,184.03	(325,019.36)
Federal National Mtg Assn	07/08/2015	20,000,000.00	20,112,049.79	19,966,800.00	1.75	1.36	06/20/2019	10,694.44	(145,249.79)
Federal Home Loan Mtg Corp	07/26/2016	25,000,000.00	25,000,000.00	24,683,250.00	1.07	1.07	07/26/2019	115,173.61	(316,750.00)

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund

As of December 31, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal Home Loan Mtg Corp	06/27/2016	25,000,000.00	25,132,010.77	24,755,500.00	1.25	0.91	08/01/2019	130,208.33	(376,510.77)
Federal Home Loan Mtg Corp	08/23/2016	25,000,000.00	25,000,000.00	24,690,250.00	1.15	1.15	08/23/2019	102,222.22	(309,750.00)
Federal Farm Credit Bank	08/26/2016	50,000,000.00	50,000,000.00	49,330,000.00	1.00	1.00	08/26/2019	173,611.11	(670,000.00)
Federal Farm Credit Bank	12/06/2016	25,000,000.00	25,000,000.00	24,722,250.00	1.48	1.63	09/06/2019	118,194.44	(277,750.00)
Federal National Mtg Assn	09/30/2016	35,000,000.00	34,987,440.98	34,504,400.00	1.13	1.15	09/09/2019	122,500.00	(483,040.98)
Federal National Mtg Assn	09/13/2016	50,000,000.00	50,000,000.00	49,366,000.00	1.15	1.15	09/13/2019	172,500.00	(634,000.00)
Federal Home Loan Mtg Corp	03/30/2016	25,000,000.00	25,000,000.00	24,768,000.00	1.40	1.40	09/30/2019	88,472.22	(232,000.00)
Federal Home Loan Mtg Corp	11/21/2014	25,000,000.00	24,776,193.89	24,702,250.00	1.25	1.79	10/02/2019	77,256.94	(73,943.89)
Federal National Mtg Assn	10/04/2016	25,000,000.00	25,000,000.00	24,690,000.00	1.20	1.20	10/04/2019	72,500.00	(310,000.00)
Federal National Mtg Assn	10/28/2016	25,000,000.00	25,000,000.00	24,545,750.00	1.30	1.30	10/28/2019	56,875.00	(454,250.00)
Federal Home Loan Bank	05/03/2017	15,000,000.00	14,980,212.34	14,849,550.00	1.38	1.45	11/15/2019	26,354.17	(130,662.34)
Federal Home Loan Bank	01/09/2015	20,000,000.00	20,287,574.66	20,161,600.00	2.38	1.61	12/13/2019	23,750.00	(125,974.66)
Federal Home Loan Bank	05/03/2017	20,000,000.00	20,344,726.81	20,161,600.00	2.38	1.47	12/13/2019	23,750.00	(183,126.81)
Federal Farm Credit Bank	12/27/2016	25,000,000.00	25,000,000.00	24,774,500.00	1.70	1.70	12/27/2019	4,722.22	(225,500.00)
Federal National Mtg Assn	03/30/2016	25,000,000.00	25,000,000.00	24,725,000.00	1.38	1.38	12/30/2019	172,829.86	(275,000.00)
Federal Home Loan Mtg Corp	07/28/2016	50,000,000.00	50,000,000.00	49,114,000.00	1.10	1.10	01/28/2020	233,750.00	(886,000.00)
Federal Farm Credit Bank	02/27/2017	21,870,000.00	21,870,000.00	21,701,382.30	1.71	1.71	02/27/2020	128,814.30	(168,617.70)
Federal Home Loan Mtg Corp	04/13/2017	25,000,000.00	25,000,000.00	24,827,250.00	1.80	1.80	04/13/2020	97,500.00	(172,750.00)
Federal Home Loan Mtg Corp	04/13/2017	25,000,000.00	25,000,000.00	24,827,250.00	1.80	1.80	04/13/2020	97,500.00	(172,750.00)
Federal Home Loan Mtg Corp	05/19/2015	25,000,000.00	24,878,148.15	24,626,250.00	1.38	1.59	05/01/2020	57,291.67	(251,898.15)
Federal Farm Credit Bank	11/01/2017	47,000,000.00	47,000,000.00	46,667,710.00	1.83	1.83	06/01/2020	71,675.00	(332,290.00)
Federal Farm Credit Bank	06/29/2016	25,000,000.00	25,000,000.00	24,587,500.00	1.42	1.42	06/29/2020	1,972.22	(412,500.00)
Federal Home Loan Mtg Corp	07/05/2017	25,000,000.00	25,000,000.00	24,810,500.00	1.75	1.75	06/29/2020	2,430.56	(189,500.00)
Federal Home Loan Mtg Corp	07/13/2017	20,000,000.00	20,000,000.00	19,832,200.00	1.85	1.85	07/13/2020	172,666.67	(167,800.00)
Federal Home Loan Mtg Corp	07/13/2017	5,000,000.00	5,000,000.00	4,958,050.00	1.85	1.85	07/13/2020	43,166.67	(41,950.00)
Federal Home Loan Mtg Corp	09/29/2017	25,000,000.00	24,983,990.74	24,765,250.00	1.80	1.82	09/29/2020	115,000.00	(218,740.74)
Federal National Mtg Assn	11/03/2017	25,000,000.00	25,000,000.00	24,834,000.00	1.85	1.85	10/30/2020	74,513.89	(166,000.00)
Federal Home Loan Mtg Corp	11/03/2017	10,000,000.00	10,000,000.00	9,934,400.00	1.96	1.96	11/03/2020	31,577.78	(65,600.00)
Federal Home Loan Mtg Corp	11/03/2017	15,000,000.00	15,000,000.00	14,901,600.00	1.96	1.96	11/03/2020	47,366.67	(98,400.00)
Federal Farm Credit Bank	11/09/2016	25,000,000.00	25,000,000.00	24,463,750.00	1.36	1.36	11/09/2020	49,111.11	(536,250.00)
Federal National Mtg Assn	11/29/2017	25,000,000.00	24,985,452.83	24,913,000.00	1.95	1.97	11/09/2020	43,333.34	(72,452.83)
Federal Home Loan Bank	11/30/2017	35,000,000.00	35,000,000.00	34,880,650.00	2.00	2.00	11/25/2020	60,277.78	(119,350.00)
Federal Home Loan Mtg Corp	11/27/2017	15,000,000.00	15,000,000.00	14,928,450.00	1.88	1.88	11/27/2020	26,562.50	(71,550.00)
Federal Home Loan Mtg Corp	11/27/2017	25,000,000.00	25,000,000.00	24,880,750.00	1.88	1.88	11/27/2020	44,270.83	(119,250.00)

# INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal Home Loan Mtg Corp	12/18/2017	15,000,000.00	15,000,000.00	14,967,000.00	2.00	2.00	12/18/2020	10,833.33	(33,000.00)
Federal Home Loan Bank	09/21/2016	25,000,000.00	25,085,696.74	24,440,750.00	1.38	1.26	02/18/2021	126,996.53	(644,946.74)
Federal Home Loan Bank	02/14/2017	25,000,000.00	24,693,860.28	24,440,750.00	1.38	1.78	02/18/2021	126,996.53	(253,110.28)
Federal Home Loan Bank	02/17/2017	25,000,000.00	25,000,000.00	24,785,000.00	1.82	1.82	03/17/2021	131,444.44	(215,000.00)
Federal Home Loan Bank	10/30/2017	25,000,000.00	25,000,000.00	24,923,500.00	2.00	2.00	04/30/2021	84,722.22	(76,500.00)
Federal National Mtg Assn	06/17/2016	15,000,000.00	15,006,473.71	14,589,750.00	1.25	1.24	05/06/2021	28,645.83	(416,723.71)
Federal National Mtg Assn	09/21/2016	25,000,000.00	24,949,701.20	24,316,250.00	1.25	1.31	05/06/2021	47,743.06	(633,451.20)
Federal Home Loan Mtg Corp	06/28/2017	7,900,000.00	7,900,000.00	7,858,446.00	2.00	2.00	05/28/2021	14,483.33	(41,554.00)
Federal Home Loan Bank	07/14/2016	15,000,000.00	15,332,559.37	14,872,500.00	1.88	1.21	06/11/2021	15,625.00	(460,059.37)
Federal Home Loan Mtg Corp	07/12/2016	25,000,000.00	25,000,000.00	24,811,000.00	1.25	2.02	07/12/2021	146,701.39	(189,000.00)
Federal Home Loan Bank	08/04/2016	35,000,000.00	34,894,369.61	33,837,300.00	1.13	1.21	07/14/2021	182,656.25	(1,057,069.61)
Federal Home Loan Mtg Corp	07/20/2016	25,000,000.00	25,000,000.00	24,411,000.00	1.25	1.61	07/20/2021	139,756.94	(589,000.00)
Federal National Mtg Assn	07/20/2016	14,500,000.00	14,500,000.00	14,147,070.00	1.25	1.61	07/20/2021	81,059.03	(352,930.00)
Federal Home Loan Mtg Corp	07/27/2016	25,000,000.00	25,000,000.00	24,382,750.00	1.35	1.61	07/27/2021	144,375.00	(617,250.00)
Federal National Mtg Assn	07/27/2016	25,000,000.00	25,000,000.00	24,788,500.00	1.13	1.89	07/27/2021	120,312.50	(211,500.00)
Federal National Mtg Assn	07/27/2016	14,445,000.00	14,445,000.00	14,047,906.95	1.25	1.48	07/27/2021	77,240.63	(397,093.05)
Federal Home Loan Mtg Corp	08/03/2016	25,000,000.00	25,000,000.00	24,701,500.00	1.25	1.93	08/03/2021	128,472.22	(298,500.00)
Federal Home Loan Mtg Corp	10/05/2016	20,000,000.00	19,826,483.69	19,305,800.00	1.13	1.37	08/12/2021	86,875.00	(520,683.69)
Federal National Mtg Assn	09/21/2016	35,000,000.00	34,869,030.24	33,916,050.00	1.25	1.36	08/17/2021	162,847.22	(952,980.24)
Federal Home Loan Mtg Corp	09/07/2016	25,000,000.00	25,000,000.00	24,728,500.00	1.25	1.86	09/07/2021	98,958.33	(271,500.00)
Federal Home Loan Bank	09/27/2017	25,000,000.00	25,000,000.00	24,748,000.00	2.00	2.00	09/27/2021	130,555.56	(252,000.00)
Federal Home Loan Mtg Corp	09/30/2016	20,000,000.00	20,000,000.00	19,736,800.00	1.30	1.80	09/30/2021	65,722.22	(263,200.00)
Federal Home Loan Mtg Corp	09/30/2016	12,000,000.00	12,000,000.00	11,785,920.00	1.50	1.68	09/30/2021	45,500.00	(214,080.00)
Federal Farm Credit Bank	10/05/2017	20,000,000.00	20,000,000.00	19,831,400.00	2.00	2.00	10/05/2021	95,555.56	(168,600.00)
Federal National Mtg Assn	11/08/2016	35,000,000.00	34,912,270.10	34,038,200.00	1.38	1.44	10/07/2021	112,291.67	(874,070.10)
Federal Home Loan Mtg Corp	10/07/2016	25,000,000.00	25,000,000.00	24,850,000.00	2.00	1.98	10/07/2021	116,666.67	(150,000.00)
Federal Home Loan Mtg Corp	10/28/2016	50,000,000.00	50,000,000.00	49,278,000.00	1.25	1.98	10/28/2021	109,375.00	(722,000.00)
Federal Home Loan Bank	03/27/2017	25,000,000.00	25,226,415.36	25,037,250.00	2.25	2.02	03/11/2022	171,875.00	(189,165.36)
Federal National Mtg Assn	09/26/2017	14,475,000.00	14,473,635.79	14,258,743.50	2.25	2.25	04/27/2022	57,900.00	(214,892.29)
Federal Farm Credit Bank	07/25/2017	20,000,000.00	20,031,832.95	19,763,400.00	2.07	2.03	05/09/2022	59,800.00	(268,432.95)
Federal Home Loan Mtg Corp	06/29/2017	15,000,000.00	14,996,629.17	14,812,950.00	2.13	2.13	06/29/2022	1,770.83	(183,679.17)
Federal Home Loan Mtg Corp	07/12/2017	40,000,000.00	39,938,384.44	39,774,800.00	2.00	2.28	07/12/2022	375,555.56	(163,584.44)
Federal Home Loan Mtg Corp	07/27/2017	6,132,000.00	6,132,000.00	6,071,293.20	2.05	2.22	07/27/2022	53,774.23	(60,706.80)
Federal Farm Credit Bank	08/22/2017	18,250,000.00	18,248,306.82	17,897,227.50	2.05	2.05	08/08/2022	134,061.45	(351,079.32)

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund

As of December 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	08/10/2017	25,000,000.00	25,000,000.00	24,786,000.00	2.00	2.29	08/10/2022	195,833.33	(214,000.00)
Federal Farm Credit Bank	08/29/2017	30,000,000.00	29,994,408.03	29,361,000.00	2.05	2.05	08/23/2022	208,416.67	(633,408.03)
Federal Farm Credit Bank	09/12/2017	25,000,000.00	25,000,000.00	24,707,250.00	2.00	2.00	09/12/2022	151,388.89	(292,750.00)
Federal Farm Credit Bank	10/11/2017	24,000,000.00	24,000,000.00	23,745,840.00	2.16	2.16	10/11/2022	115,200.00	(254,160.00)
Federal Farm Credit Bank	10/17/2017	25,000,000.00	25,000,000.00	24,876,500.00	2.28	2.28	10/17/2022	117,166.67	(123,500.00)
Federal Home Loan Bank	11/29/2017	25,000,000.00	24,939,859.22	24,881,750.00	2.28	2.33	10/26/2022	50,666.67	(58,109.22)
Federal Home Loan Mtg Corp	10/30/2017	25,000,000.00	25,000,000.00	24,771,250.00	2.28	2.28	10/26/2022	96,583.33	(228,750.00)
Federal Home Loan Mtg Corp	12/28/2017	10,000,000.00	10,000,000.00	9,967,200.00	2.45	2.45	12/28/2022	2,041.67	(32,800.00)
<b>Federal Agency Subtotal:</b>		<b>2,600,107,000.00</b>	<b>2,600,958,936.63</b>	<b>2,574,082,723.15</b>	<b>1.53</b>	<b>1.54</b>		<b>9,087,563.67</b>	<b>(26,876,213.48)</b>

### Money Market Accounts

BlackRock	06/01/2015	1,000,000.00	1,000,000.00	1,000,000.00	1.17	1.17		8,816.32	0.00
BlackRock CalTrust	11/03/2017	24,992,499.93	24,992,499.93	24,997,498.63	1.39	1.39		28,219.30	4,998.50
Fidelity Government Fund	06/21/2016	362,900,000.00	362,900,000.00	362,900,000.00	1.18	1.18		95,241.01	0.00
Federated Government Fund	06/30/2016	1,200,000.00	1,200,000.00	1,200,000.00	1.18	1.18		6,368.97	0.00
Morgan Stanley	06/01/2015	68,960,000.00	68,960,000.00	68,960,000.00	1.20	1.20		9,356.86	0.00
<b>Money Market Accounts Subtotal:</b>		<b>459,052,499.93</b>	<b>459,052,499.93</b>	<b>459,057,498.63</b>	<b>1.20</b>	<b>1.20</b>		<b>148,002.46</b>	<b>4,998.50</b>

### Negotiable CDs

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	498,750.00	0.00
Toronto Dominion NY	04/06/2017	40,000,000.00	40,000,000.00	40,000,000.00	1.34	1.36	01/02/2018	402,000.00	0.00
Toronto Dominion NY	12/27/2017	55,000,000.00	55,000,000.00	55,000,000.00	1.40	1.42	01/03/2018	10,694.44	0.00
Sumitomo Mitsui Bank NY	12/27/2017	50,000,000.00	50,000,000.00	50,000,000.00	1.45	1.47	01/10/2018	10,069.44	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	236,500.00	0.00
Canadian Imp Bk Comm NY	04/19/2017	40,000,000.00	40,000,000.00	40,000,000.00	1.31	1.33	01/17/2018	374,077.78	0.00
Fortis/BNP Paribas Bank	04/19/2017	10,000,000.00	10,000,000.00	10,000,000.00	1.41	1.43	01/17/2018	100,658.33	0.00
Royal Bk of Canada/Dain Rausch	12/18/2017	75,000,000.00	75,000,000.00	75,000,000.00	1.54	1.56	01/18/2018	44,916.67	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	61,875.00	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	115,645.83	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	131,250.00	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	714,875.00	0.00
Royal Bk of Canada/Dain Rausch	12/07/2017	50,000,000.00	50,000,000.00	50,000,000.00	1.46	1.48	01/31/2018	50,694.45	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	182,125.00	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	244,611.11	0.00



# INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Royal Bk of Canada/Dain Rausch	12/07/2017	50,000,000.00	50,000,000.00	50,000,000.00	1.46	1.48	02/01/2018	50,694.45	0.00
Toronto Dominion NY	12/01/2017	50,000,000.00	50,000,000.00	50,000,000.00	1.44	1.46	02/01/2018	62,000.00	0.00
Bank of Montreal	12/08/2017	35,000,000.00	35,000,000.00	35,000,000.00	1.50	1.52	02/02/2018	35,000.00	0.00
Bank of Montreal	12/08/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.50	1.52	02/05/2018	25,000.00	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	111,805.55	0.00
Royal Bk of Canada/Dain Rausch	12/08/2017	35,000,000.00	35,000,000.00	35,000,000.00	1.58	1.60	03/08/2018	36,866.67	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	151,083.33	0.00
Sumi Trust NY	12/15/2017	50,000,000.00	50,000,000.00	50,000,000.00	1.61	1.63	03/15/2018	38,013.89	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	102,402.78	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	102,555.55	0.00
Toronto Dominion NY	12/22/2017	100,000,000.00	100,000,000.00	100,000,000.00	1.75	1.77	03/22/2018	48,611.11	0.00
Sumitomo Mitsui Bank NY	12/27/2017	75,000,000.00	75,000,000.00	75,000,000.00	1.70	1.72	03/28/2018	17,708.33	0.00
Bank of Montreal	09/29/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.46	1.48	03/29/2018	95,305.56	0.00
Bank of Montreal	12/11/2017	40,000,000.00	40,000,000.00	40,000,000.00	1.61	1.63	03/29/2018	37,566.67	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	208,000.00	0.00
Toronto Dominion NY	12/14/2017	75,000,000.00	75,000,000.00	75,000,000.00	1.68	1.70	04/16/2018	63,000.00	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	79,687.50	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	103,416.67	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	206,833.33	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	103,805.56	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	811,111.11	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	65,659.72	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	205,700.00	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	227,409.72	0.00
Royal Bk of Canada/Dain Rausch	12/11/2017	50,000,000.00	50,000,000.00	50,000,000.00	1.69	1.71	05/31/2018	49,291.67	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	434,875.00	0.00
Canadian Imp Bk Comm NY	06/01/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.47	1.49	06/01/2018	218,458.34	0.00
Credit Agricole CIB	12/11/2017	20,000,000.00	20,000,000.00	20,000,000.00	1.71	1.73	06/01/2018	19,950.00	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	78,855.55	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	400,416.67	0.00
Credit Agricole CIB	06/22/2017	50,000,000.00	50,002,446.33	50,000,000.00	1.58	1.59	06/29/2018	423,527.78	(2,446.33)
Credit Agricole CIB	06/23/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.57	1.59	06/29/2018	209,333.34	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	325,866.66	0.00
Toronto Dominion NY	12/26/2017	30,000,000.00	30,000,000.00	30,000,000.00	1.83	1.86	06/29/2018	9,150.00	0.00

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund As of December 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	12/11/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.74	1.76	07/02/2018	25,375.00	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	59,222.22	0.00
Bank of Nova Scotia	12/15/2017	50,000,000.00	50,000,000.00	50,000,000.00	1.80	1.83	07/03/2018	42,500.00	0.00
Credit Agricole CIB	12/11/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.74	1.76	07/03/2018	25,375.00	0.00
BNP Paribas SF	07/24/2017	900,000.00	900,000.00	900,000.00	1.60	1.62	07/24/2018	6,440.00	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	175,555.56	0.00
Credit Agricole CIB	12/11/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.79	1.82	08/01/2018	26,104.17	0.00
Royal Bk of Canada/Dain Rausch	12/07/2017	100,000,000.00	100,000,000.00	100,000,000.00	1.76	1.78	08/01/2018	122,222.22	0.00
Toronto Dominion NY	12/05/2017	35,000,000.00	35,000,000.00	35,000,000.00	1.77	1.80	08/01/2018	46,462.50	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	202,666.67	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	199,200.00	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	221,333.33	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	100,000.00	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	87,611.11	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	73,284.72	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	221,125.00	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	74,131.94	0.00
Royal Bk of Canada/Dain Rausch	11/16/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.80	1.83	10/31/2018	57,500.00	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	149,958.33	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	74,979.17	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	58,097.22	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	8,540.00	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	44,835.00	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	43,916.67	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	44,152.78	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	82,666.67	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	43,916.67	0.00
Royal Bk of Canada/Dain Rausch	11/16/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.80	1.83	11/30/2018	57,500.00	0.00
Royal Bk of Canada/Dain Rausch	11/28/2017	75,000,000.00	75,000,000.00	75,000,000.00	1.85	1.88	11/30/2018	131,041.67	0.00
Westpac Bank NY	12/08/2017	50,000,000.00	50,000,000.00	50,000,000.00	1.90	1.93	12/05/2018	63,333.33	0.00
Bank of Montreal	12/11/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.95	1.98	12/11/2018	28,437.50	0.00
Bank of Nova Scotia	12/18/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.98	2.01	12/18/2018	19,250.00	0.00
<b>Negotiable CDs Subtotal:</b>		<b>3,140,900,000.00</b>	<b>3,140,902,446.33</b>	<b>3,140,900,000.00</b>	<b>1.59</b>	<b>1.59</b>		<b>10,954,440.01</b>	<b>(2,446.33)</b>

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund

As of December 31, 2017

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
<b>Supranational Callable</b>									
Intl Bank For Recon and Dev	08/22/2016	24,350,000.00	24,349,015.32	24,350,000.00	1.12	1.12	12/03/2018	22,726.67	984.68
Intl Bank For Recon and Dev	04/26/2016	25,000,000.00	25,000,000.00	24,778,000.00	1.25	1.25	04/26/2019	56,423.61	(222,000.00)
Intl Bank For Recon and Dev	04/26/2016	25,000,000.00	25,000,000.00	24,778,000.00	1.25	1.25	04/26/2019	56,423.61	(222,000.00)
Intl Bank For Recon and Dev	10/25/2017	25,000,000.00	24,872,140.71	24,778,000.00	1.25	1.64	04/26/2019	56,423.61	(94,140.71)
Intl Bank For Recon and Dev	09/30/2016	25,000,000.00	25,000,000.00	24,651,000.00	1.20	1.20	09/30/2019	75,833.33	(349,000.00)
Intl Bank For Recon and Dev	09/30/2016	25,000,000.00	25,000,000.00	24,651,000.00	1.20	1.20	09/30/2019	75,833.33	(349,000.00)
Intl Bank For Recon and Dev	11/10/2016	25,000,000.00	25,000,000.00	24,633,000.00	1.30	1.30	10/25/2019	59,583.33	(367,000.00)
Intl Bank For Recon and Dev	05/12/2017	35,000,000.00	34,764,100.79	34,486,200.00	1.30	1.68	10/25/2019	83,416.67	(277,900.79)
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	52,861.11	(366,500.00)
Intl Bank For Recon and Dev	09/29/2017	25,000,000.00	25,000,000.00	24,712,750.00	1.98	1.98	09/29/2022	126,500.00	(287,250.00)
<b>Supranational Callable Subtotal:</b>		<b>259,350,000.00</b>	<b>258,985,256.82</b>	<b>256,451,450.00</b>	<b>1.29</b>	<b>1.38</b>		<b>666,025.27</b>	<b>(2,533,806.82)</b>
<b>Supranationals</b>									
Inter-American Development Bk	02/01/2017	50,000,000.00	49,964,831.68	49,943,000.00	0.88	1.22	03/15/2018	128,819.44	(21,831.68)
International Finance Corp	12/07/2017	50,000,000.00	49,845,159.57	49,819,000.00	0.88	1.56	06/15/2018	19,444.44	(26,159.57)
Intl Bank For Recon and Dev	04/30/2015	50,000,000.00	49,987,536.00	49,819,500.00	1.00	1.06	06/15/2018	22,222.22	(168,036.00)
Intl Bank For Recon and Dev	09/21/2016	22,000,000.00	21,992,982.74	21,891,540.00	0.88	0.93	07/19/2018	86,405.00	(101,442.74)
Intl Bank For Recon and Dev	10/07/2015	25,000,000.00	24,989,197.59	24,843,250.00	1.00	1.06	10/05/2018	59,722.22	(145,947.59)
Intl Bank For Recon and Dev	12/23/2016	25,000,000.00	24,725,990.51	24,582,750.00	1.13	1.72	11/27/2019	26,312.50	(143,240.51)
Intl Bank For Recon and Dev	01/04/2017	25,000,000.00	24,754,013.42	24,582,750.00	1.13	1.66	11/27/2019	26,312.50	(171,263.42)
Intl Bank For Recon and Dev	04/06/2017	25,000,000.00	25,125,221.99	24,894,000.00	1.88	1.97	04/21/2020	91,083.33	(231,221.99)
Intl Bank For Recon and Dev	04/20/2017	25,000,000.00	25,181,970.40	24,894,000.00	1.88	1.86	04/21/2020	91,083.33	(287,970.40)
Inter-American Development Bk	04/12/2017	50,000,000.00	49,909,150.00	49,530,500.00	1.63	1.70	05/12/2020	110,548.61	(378,650.00)
Intl Bank For Recon and Dev	08/29/2017	15,000,000.00	14,997,204.19	14,811,450.00	1.63	1.63	09/04/2020	82,604.17	(185,754.19)
Intl Bank For Recon and Dev	08/29/2017	35,000,000.00	34,993,476.45	34,560,050.00	1.63	1.63	09/04/2020	192,743.06	(433,426.45)
Intl Bank For Recon and Dev	09/21/2017	25,000,000.00	24,968,066.09	24,685,750.00	1.63	1.67	09/04/2020	112,847.22	(282,316.09)
International Finance Corp	07/20/2016	25,000,000.00	24,910,647.64	24,057,000.00	1.13	1.23	07/20/2021	124,952.50	(853,647.64)
International Finance Corp	10/07/2016	12,500,000.00	12,399,231.43	12,028,500.00	1.13	1.36	07/20/2021	63,344.38	(370,731.43)
Intl Bank For Recon and Dev	11/23/2016	10,000,000.00	10,000,000.00	9,748,300.00	1.75	1.77	11/23/2021	21,388.88	(251,700.00)
<b>Supranationals Subtotal:</b>		<b>469,500,000.00</b>	<b>468,744,679.70</b>	<b>464,691,340.00</b>	<b>1.27</b>	<b>1.48</b>		<b>1,259,833.80</b>	<b>(4,053,339.70)</b>
<b>Treasury Coupon Securities</b>									
U.S. Treasury	04/06/2016	10,000,000.00	10,000,539.29	9,998,800.00	0.88	0.73	01/15/2018	40,421.20	(1,739.29)
U.S. Treasury	12/24/2014	15,000,000.00	15,016,911.58	15,016,350.00	2.63	1.22	01/31/2018	164,775.82	(561.58)

# INVESTMENT INVENTORY - MARKET VALUE

## San Diego Pooled Money Fund

As of December 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	14,995,139.47	14,985,900.00	0.75	0.96	02/28/2018	38,225.14	(9,239.47)
U.S. Treasury	06/07/2013	15,000,000.00	14,999,565.14	14,969,550.00	1.00	1.01	05/31/2018	13,186.81	(30,015.14)
U.S. Treasury	06/22/2016	25,000,000.00	25,040,116.05	24,961,000.00	1.13	0.77	06/15/2018	13,135.30	(79,116.05)
U.S. Treasury	12/05/2013	10,000,000.00	9,982,570.53	9,951,200.00	1.25	1.45	11/30/2018	10,989.01	(31,370.53)
U.S. Treasury	02/20/2014	15,000,000.00	14,958,606.40	14,906,250.00	1.25	1.52	01/31/2019	78,464.67	(52,356.40)
U.S. Treasury	04/17/2014	15,000,000.00	14,995,000.26	14,956,050.00	1.63	1.65	03/31/2019	62,276.79	(38,950.26)
U.S. Treasury	02/14/2017	40,000,000.00	40,175,675.53	39,876,400.00	1.63	1.29	04/30/2019	111,325.97	(299,275.53)
U.S. Treasury	06/16/2014	15,000,000.00	14,959,154.33	14,925,000.00	1.50	1.70	05/31/2019	19,780.22	(34,154.33)
U.S. Treasury	06/27/2016	25,000,000.00	25,260,883.01	24,875,000.00	1.50	0.75	05/31/2019	32,967.03	(385,883.01)
U.S. Treasury	11/08/2016	40,000,000.00	40,406,347.25	39,860,800.00	1.63	0.94	06/30/2019	326,795.58	(545,547.25)
U.S. Treasury	07/15/2016	10,000,000.00	9,993,807.08	9,831,600.00	0.75	0.79	07/15/2019	34,646.74	(162,207.08)
U.S. Treasury	08/21/2014	15,000,000.00	14,997,756.23	14,944,950.00	1.63	1.64	07/31/2019	102,004.08	(52,806.23)
U.S. Treasury	12/09/2016	42,000,000.00	42,215,663.90	41,845,860.00	1.63	1.29	07/31/2019	285,611.41	(369,803.90)
U.S. Treasury	09/15/2017	10,000,000.00	9,979,439.47	9,898,100.00	1.25	1.38	08/31/2019	37,292.82	(81,339.47)
U.S. Treasury	10/24/2014	15,000,000.00	15,062,552.24	14,965,950.00	1.75	1.50	09/30/2019	67,067.31	(96,602.24)
U.S. Treasury	12/08/2014	15,000,000.00	14,949,383.12	14,891,550.00	1.50	1.69	11/30/2019	19,780.22	(57,833.12)
U.S. Treasury	01/09/2015	15,000,000.00	15,035,262.67	14,921,550.00	1.63	1.50	12/31/2019	122,548.34	(113,712.67)
U.S. Treasury	02/12/2016	20,000,000.00	20,134,812.80	19,788,200.00	1.38	1.04	01/31/2020	115,081.52	(346,612.80)
U.S. Treasury	04/09/2015	10,000,000.00	9,979,648.59	9,863,700.00	1.25	1.35	02/29/2020	42,472.38	(115,948.59)
U.S. Treasury	02/12/2016	20,000,000.00	20,130,955.05	19,774,200.00	1.38	1.06	02/29/2020	93,439.23	(356,755.05)
U.S. Treasury	04/09/2015	10,000,000.00	9,949,609.80	9,829,300.00	1.13	1.36	03/31/2020	28,743.13	(120,309.80)
U.S. Treasury	01/06/2017	20,000,000.00	19,933,765.96	19,765,600.00	1.38	1.53	03/31/2020	70,260.99	(168,165.96)
U.S. Treasury	06/05/2015	15,000,000.00	14,950,985.46	14,852,400.00	1.50	1.64	05/31/2020	19,780.22	(98,585.46)
U.S. Treasury	01/06/2017	20,000,000.00	19,777,414.20	19,618,800.00	1.38	1.75	01/31/2021	115,081.52	(158,614.20)
U.S. Treasury	06/17/2016	35,000,000.00	35,339,008.08	34,212,500.00	1.38	1.08	05/31/2021	42,307.69	(1,126,508.08)
U.S. Treasury	09/07/2016	5,000,000.00	4,997,730.51	4,842,200.00	1.13	1.14	06/30/2021	28,280.39	(155,530.51)
U.S. Treasury	09/07/2016	5,000,000.00	5,190,312.91	5,029,100.00	2.25	1.15	07/31/2021	47,078.80	(161,212.91)
U.S. Treasury	10/06/2016	25,000,000.00	24,884,023.01	24,122,000.00	1.13	1.25	09/30/2021	71,857.83	(762,023.01)
U.S. Treasury	12/09/2016	15,000,000.00	14,956,222.38	14,790,900.00	1.75	1.83	11/30/2021	23,076.92	(165,322.38)
<b>Treasury Coupon Securities</b>		<b>562,000,000.00</b>	<b>563,248,862.30</b>	<b>557,070,760.00</b>	<b>1.44</b>	<b>1.26</b>		<b>2,278,755.08</b>	<b>(6,178,102.30)</b>
<b>Subtotal:</b>									
<b>Grand Total</b>		<b>10,796,078,052.89</b>	<b>10,781,573,040.59</b>	<b>10,732,232,390.15</b>	<b>1.53</b>	<b>1.51</b>		<b>24,500,191.66</b>	<b>(49,340,650.64)</b>



# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4564	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(199,980,500.00)	12/01/2017
4562	Commercial Paper	Bank Tokyo-Mit UFJ	1.49	Purchase	(39,851,000.00)	12/01/2017
3608	Money Market Funds	Fidelity Government	1.02	Purchase	(9,900,000.00)	12/01/2017
4561	Commercial Paper	Rabobank Nederland	1.55	Purchase	(49,672,777.78)	12/01/2017
4563	Negotiable CD	Toronto Dominion NY	1.44	Purchase	(50,000,000.00)	12/01/2017
3608	Money Market Funds	Fidelity Government	1.02	Redemption	150,000,000.00	12/01/2017
4120	Commercial Paper	Fortis/BNP Paribas	1.44	Redemption	25,000,000.00	12/01/2017
4122	Commercial Paper	Fortis/BNP Paribas	1.44	Redemption	30,000,000.00	12/01/2017
4559	Commercial Paper	Natixis US Finance	1.08	Redemption	215,000,000.00	12/01/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Redemption	7,256,940.18	12/01/2017
4568	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(199,993,500.00)	12/04/2017
4567	Commercial Paper	Fortis/BNP Paribas	1.68	Purchase	(69,314,000.00)	12/04/2017
4565	Commercial Paper	JP Morgan	1.80	Purchase	(34,580,000.00)	12/04/2017
4566	Commercial Paper	Natixis US Finance	1.49	Purchase	(19,927,155.56)	12/04/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Purchase	(16,297,242.47)	12/04/2017
4564	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	200,000,000.00	12/04/2017
3608	Money Market Funds	Fidelity Government	1.01	Redemption	50,000,000.00	12/04/2017
4573	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(99,996,750.00)	12/05/2017
4569	Commercial Paper	Natixis US Finance	1.49	Purchase	(59,776,500.00)	12/05/2017
4570	Commercial Paper	Natixis US Finance	1.40	Purchase	(49,873,611.11)	12/05/2017
4571	Commercial Paper	Natixis US Finance	1.40	Purchase	(49,871,666.67)	12/05/2017
4572	Negotiable CD	Toronto Dominion NY	1.77	Purchase	(35,000,000.00)	12/05/2017
4568	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	200,000,000.00	12/05/2017
3608	Money Market Funds	Fidelity Government	1.03	Redemption	3,790,068.00	12/05/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Redemption	4,465,989.23	12/05/2017
4574	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(64,997,887.50)	12/06/2017
2955	Money Market Funds	BlackRock	0.97	Purchase	(300,000,000.00)	12/06/2017
3630	Money Market Funds	Federated Government	0.97	Purchase	(185,000,000.00)	12/06/2017
3608	Money Market Funds	Fidelity Government	1.03	Purchase	(225,000,000.00)	12/06/2017
4573	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	100,000,000.00	12/06/2017
4121	Commercial Paper	Fortis/BNP Paribas	1.44	Redemption	100,000,000.00	12/06/2017
4541	Negotiable CD	Mizuho Bank LTD	1.19	Redemption	100,000,000.00	12/06/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Redemption	4,613,181.27	12/06/2017
4581	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(224,992,687.50)	12/07/2017

# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4580	Commercial Paper	Bank Tokyo-Mit UFJ	1.40	Purchase	(44,944,000.00)	12/07/2017
4575	Federal Agencies	Federal Farm Credit	1.70	Purchase	(25,000,000.00)	12/07/2017
3608	Money Market Funds	Fidelity Government	1.04	Purchase	(114,000,000.00)	12/07/2017
4583	Commercial Paper	Fortis/BNP Paribas	1.72	Purchase	(123,757,777.78)	12/07/2017
4584	Commercial Paper	ING (US) Funding LLC	1.71	Purchase	(39,604,800.00)	12/07/2017
4586	Commercial Paper	ING (US) Funding LLC	1.71	Purchase	(74,262,562.50)	12/07/2017
4576	Federal Agencies	International Financ	0.88	Purchase	(50,031,527.78)	12/07/2017
4582	Commercial Paper	JP Morgan	1.80	Purchase	(29,644,500.00)	12/07/2017
4577	Negotiable CD	Royal Bk of Canada/D	1.46	Purchase	(50,000,000.00)	12/07/2017
4578	Negotiable CD	Royal Bk of Canada/D	1.46	Purchase	(50,000,000.00)	12/07/2017
4579	Negotiable CD	Royal Bk of Canada/D	1.76	Purchase	(100,000,000.00)	12/07/2017
4585	Commercial Paper	Toyota Motor Credit	1.53	Purchase	(59,632,800.00)	12/07/2017
4574	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	65,000,000.00	12/07/2017
2955	Money Market Funds	BlackRock	0.97	Redemption	300,000,000.00	12/07/2017
3630	Money Market Funds	Federated Government	0.97	Redemption	185,000,000.00	12/07/2017
3608	Money Market Funds	Fidelity Government	1.04	Redemption	220,000,000.00	12/07/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Redemption	2,049,988.62	12/07/2017
4587	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(224,978,062.50)	12/08/2017
4589	Negotiable CD	Bank of Montreal	1.50	Purchase	(35,000,000.00)	12/08/2017
4590	Negotiable CD	Bank of Montreal	1.50	Purchase	(25,000,000.00)	12/08/2017
4588	Negotiable CD	Royal Bk of Canada/D	1.58	Purchase	(35,000,000.00)	12/08/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Purchase	(33,641,051.05)	12/08/2017
4591	Negotiable CD	Westpac Bank NY	1.90	Purchase	(50,000,000.00)	12/08/2017
4581	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	225,000,000.00	12/08/2017
3608	Money Market Funds	Fidelity Government	1.03	Redemption	113,500,000.00	12/08/2017
4597	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(199,993,500.00)	12/11/2017
4593	Negotiable CD	Bank of Montreal	1.95	Purchase	(25,000,000.00)	12/11/2017
4594	Negotiable CD	Bank of Montreal	1.61	Purchase	(40,000,000.00)	12/11/2017
4598	Negotiable CD	Credit Agricole CIB	1.74	Purchase	(25,000,000.00)	12/11/2017
4599	Negotiable CD	Credit Agricole CIB	1.79	Purchase	(25,000,000.00)	12/11/2017
4600	Negotiable CD	Credit Agricole CIB	1.74	Purchase	(25,000,000.00)	12/11/2017
4601	Negotiable CD	Credit Agricole CIB	1.71	Purchase	(20,000,000.00)	12/11/2017
3608	Money Market Funds	Fidelity Government	1.05	Purchase	(22,200,000.00)	12/11/2017
4592	Commercial Paper	Fortis/BNP Paribas	1.71	Purchase	(24,795,750.00)	12/11/2017

# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4595	Commercial Paper	JP Morgan	1.82	Purchase	(24,705,513.89)	12/11/2017
4596	Negotiable CD	Royal Bk of Canada/D	1.69	Purchase	(50,000,000.00)	12/11/2017
4587	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	225,000,000.00	12/11/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Redemption	23,292,364.69	12/11/2017
4603	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(249,991,875.00)	12/12/2017
4602	Commercial Paper	Natixis US Finance	1.33	Purchase	(199,955,666.68)	12/12/2017
4597	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	200,000,000.00	12/12/2017
3608	Money Market Funds	Fidelity Government	1.05	Redemption	18,987,932.00	12/12/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Redemption	7,538,241.95	12/12/2017
4604	Commercial Paper	Abbey Natl Treasury	1.17	Purchase	(344,988,787.50)	12/13/2017
3608	Money Market Funds	Fidelity Government	1.06	Purchase	(4,700,000.00)	12/13/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Purchase	(277,330.79)	12/13/2017
4603	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	250,000,000.00	12/13/2017
4605	Commercial Paper	Abbey Natl Treasury	1.42	Purchase	(299,988,166.68)	12/14/2017
3608	Money Market Funds	Fidelity Government	1.06	Purchase	(8,900,000.00)	12/14/2017
4606	Negotiable CD	Toronto Dominion NY	1.68	Purchase	(75,000,000.00)	12/14/2017
4604	Commercial Paper	Abbey Natl Treasury	1.17	Redemption	345,000,000.00	12/14/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Redemption	9,318,204.75	12/14/2017
4607	Commercial Paper	Abbey Natl Treasury	1.42	Purchase	(209,975,149.99)	12/15/2017
4610	Negotiable CD	Bank of Nova Scotia	1.80	Purchase	(50,000,000.00)	12/15/2017
4608	Commercial Paper	Bank Tokyo-Mit UFJ	1.62	Purchase	(169,311,500.00)	12/15/2017
4609	Commercial Paper	Bank Tokyo-Mit UFJ	1.48	Purchase	(49,963,000.00)	12/15/2017
4611	Negotiable CD	Sumi Trust NY	1.61	Purchase	(50,000,000.00)	12/15/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Purchase	(343,686.19)	12/15/2017
4605	Commercial Paper	Abbey Natl Treasury	1.42	Redemption	300,000,000.00	12/15/2017
4426	Commercial Paper	Bank Tokyo-Mit UFJ	1.31	Redemption	50,000,000.00	12/15/2017
4433	Commercial Paper	Bank Tokyo-Mit UFJ	1.30	Redemption	80,000,000.00	12/15/2017
4455	Commercial Paper	Bank Tokyo-Mit UFJ	1.28	Redemption	65,000,000.00	12/15/2017
4255	Commercial Paper	Credit Agricole CIB	1.35	Redemption	50,000,000.00	12/15/2017
3608	Money Market Funds	Fidelity Government	1.11	Redemption	15,400,000.00	12/15/2017
4115	Commercial Paper	Fortis/BNP Paribas	1.42	Redemption	40,000,000.00	12/15/2017
3580	Asset Backed Securities	Honda Auto Rec Owner	1.13	Redemption	1,447,632.28	12/15/2017
3581	Asset Backed Securities	Honda Auto Rec Owner	1.39	Redemption	252,782.03	12/15/2017
3946	Asset Backed Securities	Honda Auto Rec Owner	1.39	Redemption	679,983.70	12/15/2017

# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4269	Asset Backed Securities	Honda Auto Rec Owner	1.46	Redemption	1,278,422.90	12/15/2017
3677	Asset Backed Securities	John Deere Owner Tru	1.09	Redemption	930,996.38	12/15/2017
4061	Asset Backed Securities	John Deere Owner Tru	1.50	Redemption	101,832.49	12/15/2017
3704	Asset Backed Securities	Toyota Auto Receivab	1.00	Redemption	558,360.64	12/15/2017
3481	U.S. Treasury Notes	U.S. Treasury	1.00	Redemption	10,000,000.00	12/15/2017
4117	Negotiable CD	Westpac Bank NY	1.37	Redemption	110,000,000.00	12/15/2017
4612	Commercial Paper	Abbey Natl Treasury	1.42	Purchase	(214,991,519.45)	12/18/2017
4613	Negotiable CD	Bank of Nova Scotia	1.98	Purchase	(25,000,000.00)	12/18/2017
4614	Federal Agencies	Federal Home Loan Mt	2.00	Purchase	(15,000,000.00)	12/18/2017
3608	Money Market Funds	Fidelity Government	1.13	Purchase	(25,100,000.00)	12/18/2017
4615	Negotiable CD	Royal Bk of Canada/D	1.54	Purchase	(75,000,000.00)	12/18/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.25	Purchase	(2,534,378.11)	12/18/2017
4607	Commercial Paper	Abbey Natl Treasury	1.42	Redemption	210,000,000.00	12/18/2017
3824	Asset Backed Securities	Honda Auto Rec Owner	1.04	Redemption	1,500,755.66	12/18/2017
3844	Asset Backed Securities	Honda Auto Rec Owner	1.01	Redemption	555,887.08	12/18/2017
4602	Commercial Paper	Natixis US Finance	1.33	Redemption	200,000,000.00	12/18/2017
4616	Commercial Paper	Abbey Natl Treasury	1.42	Purchase	(204,991,913.90)	12/19/2017
4617	Commercial Paper	Abbey Natl Treasury	1.42	Purchase	(34,998,619.44)	12/19/2017
4612	Commercial Paper	Abbey Natl Treasury	1.42	Redemption	215,000,000.00	12/19/2017
3608	Money Market Funds	Fidelity Government	1.13	Redemption	9,000,000.00	12/19/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.25	Redemption	1,642,083.63	12/19/2017
4618	Commercial Paper	Abbey Natl Treasury	1.42	Purchase	(219,991,322.23)	12/20/2017
3608	Money Market Funds	Fidelity Government	1.12	Purchase	(6,200,000.00)	12/20/2017
4616	Commercial Paper	Abbey Natl Treasury	1.42	Redemption	205,000,000.00	12/20/2017
4617	Commercial Paper	Abbey Natl Treasury	1.42	Redemption	35,000,000.00	12/20/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.25	Redemption	3,342,445.30	12/20/2017
4619	Commercial Paper	Abbey Natl Treasury	1.42	Purchase	(199,992,111.12)	12/21/2017
4620	Commercial Paper	Fortis/BNP Paribas	1.68	Purchase	(24,860,000.00)	12/21/2017
4621	Commercial Paper	ING (US) Funding LLC	1.74	Purchase	(24,812,708.33)	12/21/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.25	Purchase	(3,631,094.13)	12/21/2017
4618	Commercial Paper	Abbey Natl Treasury	1.42	Redemption	220,000,000.00	12/21/2017
4419	Commercial Paper	Bank Tokyo-Mit UFJ	1.32	Redemption	25,000,000.00	12/21/2017
3608	Money Market Funds	Fidelity Government	1.15	Redemption	18,000,000.00	12/21/2017
4109	Asset Backed Securities	Honda Auto Rec Owner	1.42	Redemption	2,142,059.06	12/21/2017

# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4624	Commercial Paper	Abbey Natl Treasury	1.42	Purchase	(199,968,444.44)	12/22/2017
4623	Commercial Paper	Bank Tokyo-Mit UFJ	1.52	Purchase	(29,977,200.00)	12/22/2017
3608	Money Market Funds	Fidelity Government	1.14	Purchase	(18,000,000.00)	12/22/2017
4622	Negotiable CD	Toronto Dominion NY	1.75	Purchase	(100,000,000.00)	12/22/2017
4619	Commercial Paper	Abbey Natl Treasury	1.42	Redemption	200,000,000.00	12/22/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.25	Redemption	498,353.09	12/22/2017
4627	Commercial Paper	Abbey Natl Treasury	1.42	Purchase	(24,999,013.89)	12/26/2017
4628	Commercial Paper	Abbey Natl Treasury	1.42	Purchase	(199,992,111.12)	12/26/2017
4625	Commercial Paper	Bank Tokyo-Mit UFJ	1.69	Purchase	(34,847,195.83)	12/26/2017
4626	Negotiable CD	Toronto Dominion NY	1.83	Purchase	(30,000,000.00)	12/26/2017
4624	Commercial Paper	Abbey Natl Treasury	1.42	Redemption	200,000,000.00	12/26/2017
4421	Commercial Paper	Bank Tokyo-Mit UFJ	1.33	Redemption	25,000,000.00	12/26/2017
4425	Commercial Paper	Bank Tokyo-Mit UFJ	1.33	Redemption	25,000,000.00	12/26/2017
3608	Money Market Funds	Fidelity Government	1.17	Redemption	4,800,000.00	12/26/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.25	Redemption	1,778,493.27	12/26/2017
4629	Commercial Paper	Abbey Natl Treasury	1.42	Purchase	(249,990,138.90)	12/27/2017
4635	Commercial Paper	Bank Tokyo-Mit UFJ	1.54	Purchase	(29,973,050.00)	12/27/2017
4634	Commercial Paper	Fortis/BNP Paribas	1.61	Purchase	(44,826,925.00)	12/27/2017
4630	Commercial Paper	JP Morgan	1.88	Purchase	(24,754,555.56)	12/27/2017
2956	Money Market Funds	Morgan Stanley	1.20	Purchase	(4,460,000.00)	12/27/2017
4631	Negotiable CD	Sumitomo Mitsui Bank	1.45	Purchase	(50,000,000.00)	12/27/2017
4632	Negotiable CD	Sumitomo Mitsui Bank	1.70	Purchase	(75,000,000.00)	12/27/2017
4633	Negotiable CD	Toronto Dominion NY	1.40	Purchase	(55,000,000.00)	12/27/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.25	Purchase	(2,320,136.91)	12/27/2017
4627	Commercial Paper	Abbey Natl Treasury	1.42	Redemption	25,000,000.00	12/27/2017
4628	Commercial Paper	Abbey Natl Treasury	1.42	Redemption	200,000,000.00	12/27/2017
1402	Federal Agencies	Federal National Mtg	0.88	Redemption	35,000,000.00	12/27/2017
4637	Federal Agencies	Federal Home Loan Mt	2.45	Purchase	(10,000,000.00)	12/28/2017
2956	Money Market Funds	Morgan Stanley	1.20	Purchase	(17,300,000.00)	12/28/2017
4636	Commercial Paper	Natixis US Finance	1.41	Purchase	(259,989,816.68)	12/28/2017
4629	Commercial Paper	Abbey Natl Treasury	1.42	Redemption	250,000,000.00	12/28/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.25	Redemption	235,838.09	12/28/2017
3608	Money Market Funds	Fidelity Government	1.19	Purchase	(300,000,000.00)	12/29/2017
2956	Money Market Funds	Morgan Stanley	1.20	Purchase	(45,400,000.00)	12/29/2017



# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4506	Money Market Funds	BlackRock CalTrust	1.39	Redemption	7,500.07	12/29/2017
4131	Commercial Paper	JP Morgan	1.45	Redemption	30,000,000.00	12/29/2017
4636	Commercial Paper	Natixis US Finance	1.41	Redemption	260,000,000.00	12/29/2017
4135	Commercial Paper	Toyota Motor Credit	1.35	Redemption	60,000,000.00	12/29/2017
4393	Bank Deposit	Wells Fargo Bank NA	1.25	Redemption	768,670.71	12/29/2017
1422	U.S. Treasury Notes	U.S. Treasury	0.75	Redemption	15,000,000.00	01/02/2018
<b>Grand Total</b>					<b>(1,642,779,534.89)</b>	

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