



COUNTY OF SAN DIEGO INVESTMENT POOL
TREASURY INVESTMENT RESULTS

JAN
2018

TABLE OF CONTENTS

03 | Summary Portfolio Statistics

04 | Cash Flow Analysis

05 | Participant Cash Balances

06 | Investment Fund Participants

07 | Asset Allocation

07 | Asset Credit Quality

08 | Appendix

09 - Investment Policy Compliance Report

10 - Investment Inventory Report

18 - Investment Transaction Report

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

SUMMARY PORTFOLIO STATISTICS

County of San Diego Pooled Money Fund

As of January 31, 2018

Investment Type	Par Value	Book Value	Market Value	% of Portfolio	Market Price	WAM	YTM 365	Accrued Interest	Unrealized Gain/Loss
Asset Backed Securities	174,908,122	174,798,944	174,368,066	1.72	99.691	744	1.52	89,700	(430,878)
Bank Deposit	0	0	0	-				2,324	-
Commercial Paper Disc	3,483,000,000	3,467,298,046	3,455,781,725	34.10	99.219	96	1.63	-	(11,516,321)
Federal Agency	2,600,107,000	2,600,851,740	2,560,881,177	25.58	98.491	853	1.54	9,653,624	(39,970,563)
Money Market Accounts	88,987,395	88,987,395	88,992,394	0.88	100.006	1	1.32	99,541	4,999
Negotiable CDs	2,570,900,000	2,570,902,023	2,570,900,000	25.28	100.000	160	1.70	11,285,069	(2,023)
Suprationals	728,850,000	727,816,614	718,670,650	7.16	98.603	617	1.44	2,392,264	(9,145,964)
Treasury Coupon Securities	537,000,000	538,164,877	529,928,860	5.29	98.683	661	1.27	1,320,833	(8,236,017)
Totals for January 2018	10,183,752,517	10,168,819,639	10,099,522,872	100.00	99.173	383	1.59	24,843,355	(69,296,767)
Totals for December 2017	10,796,078,053	10,781,573,041	10,732,232,390	100.00	99.409	377	1.52	24,500,192	(49,340,651)
Change from Prior Month	(612,325,536)	(612,753,402)	(632,709,518)	-	(0.236)	6	0.07	343,163	(19,956,116)

Portfolio Effective Duration 0.94 years

Return Information	Monthly	Fiscal Year To		Calendar Year	
	Return	Annualized	Date Return	Annualized	To Date Return Annualized
Book Value	0.131%	1.545%	0.824%	1.399%	0.131% 1.545%

Notes

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.

Weighted Average Maturity (WAM) is average time it takes for securities in a portfolio to mature, weighted in proportion to the dollar amount that is invested in the portfolio.

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 January 2018 were in compliance with the Investment Policy dated January 1, 2018.

PROJECTED LIQUIDITY

County of San Diego Pooled Money Fund

As of January 31, 2018

(\$000)

	Feb-18	Mar-18	Apr-18	May-18	Jun-18	Jul-18
Beginning Pool Book Balance	10,099,523	9,811,731	9,823,781	10,752,881	9,911,241	9,169,975
CASH FLOW ITEMS						
INFLOWS:						
Investment Inflows	1,020,000	1,175,000	585,000	758,000	650,000	917,900
Projected Credits/Deposits	862,716	1,160,050	2,122,600	757,234	770,525	747,900
	1,882,716	2,335,050	2,707,600	1,515,234	1,420,525	1,665,800
OUTFLOWS:						
Investment Purchases	821,800	95,000	60,000	58,000	50,000	35,000
Projected Debits	1,231,076	1,148,000	1,193,500	1,598,874	1,511,791	1,977,411
	2,052,876	1,243,000	1,253,500	1,656,874	1,561,791	2,012,411
Net Cash Flows	(368,360)	12,050	929,100	(841,640)	(741,266)	(1,229,511)
MONTH END POOL BALANCE	9,811,731	9,823,781	10,752,881	9,911,241	9,169,975	7,940,464
PROJECTED MONTH END LIQUIDITY	\$ 454,918	\$ 1,546,968	\$ 3,001,068	\$ 2,859,428	\$ 2,718,162	\$ 2,371,551

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

County of San Diego Pooled Money Fund

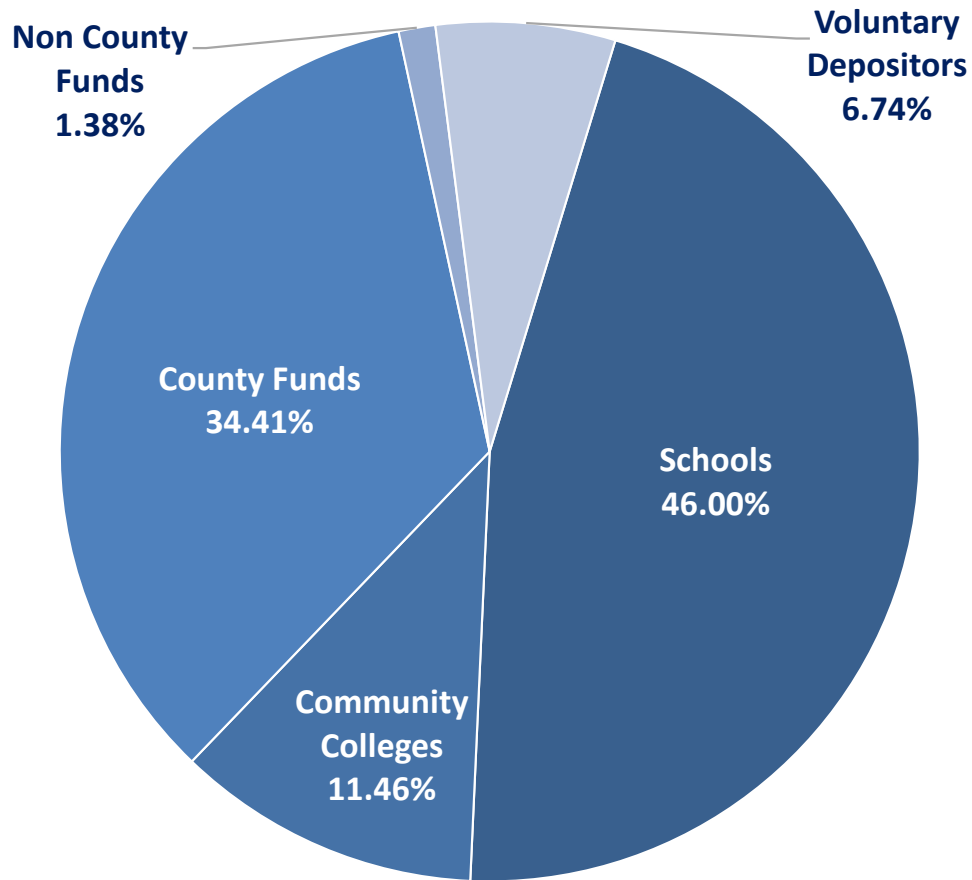
As of January 31, 2018

(\$000)

PARTICIPANT	FMV	FMV	FMV	% of	PARTICIPANT	FMV	FMV	FMV	% of
	11/30/17	12/31/17	01/31/18	Total		11/30/17	12/31/17	01/31/18	Total
COUNTY	\$ 1,740,795	\$ 2,232,192	\$ 829,038	8.21%	Lakeside FPD	4,287	6,951	9,091	
COUNTY - SPECIAL TRUST FUNDS	2,060,924	2,386,505	2,646,621	26.21%	Leucadia Wastewater District	9,541	9,527	9,580	
NON-COUNTY INVESTMENT FUNDS	131,898	134,694	140,501	1.38%	Lower Sweetwater FPD	478	579	652	
SCHOOLS - (K THRU 12)	3,511,122	4,211,066	4,645,607	46.00%	Metropolitan Transit System	7,804	7,705	7,587	
					Mission Resource Conservation District	319	302	310	
COMMUNITY COLLEGES					North County Cemetery District	3,984	4,041	4,331	
San Diego	220,074	252,231	286,622	2.84%	North County Dispatch	4,036	4,008	3,714	
Grossmont	70,449	88,772	94,916	0.94%	North County FPD	1,741	1,852	4,138	
Mira Costa	107,990	135,874	153,467	1.52%	Otay Water District	6,083	8,051	8,092	
Palomar	316,991	330,370	346,793	3.43%	Pomerado Cemetery District	1,627	1,748	1,870	
Southwestern	264,328	271,054	276,094	2.73%	Public Agencies Self-Insurance System	3,381	3,376	3,395	
Total Community Colleges	979,833	1,078,301	1,157,891	11.46%	Ramona Cemetery District	848	967	997	
					Rancho Santa Fe FPD	9,928	12,420	14,866	
FIRST 5 COMMISSION	39,799	40,022	40,142		Rincon del Diablo Municipal Water District	3,041	3,036	3,053	
SANCAL	1,659	1,653	1,667		SANDAG	35,134	36,069	37,262	
SDCERA	596	5,417	596		SD County Regional Airport Authority	290,091	284,400	265,922	
					San Diego Housing Commission	20,644	20,612	20,728	
CITIES					San Diego Geographic Information Source	1,081	913	798	
Chula Vista	123,746	135,493	132,934		San Diego Law Library	3,215	3,237	3,266	
Coronado	19,819	19,788	19,900		San Diego Local Agency Formation Comm	1,516	1,441	1,349	
Del Mar	2,583	2,579	2,594		San Diego Regional Training Center	575	652	568	
Encinitas	2	2	2		San Dieguito River Park	1,288	1,141	1,041	
National City	8,089	8,077	8,122		San Marcos FPD	1	1	1	
					San Miguel Consolidated FPD	5,714	7,095	8,563	
INDEPENDENT AGENCIES					Santa Fe Irrigation District	4,203	4,196	4,220	
Alpine FPD	549	1,378	2,038		Serra Cooperative Library System	229	229	230	
Bonita-Sunnyside FPD	4,423	5,332	5,604		Upper San Luis Rey Resource Conserv Dist	43	45	47	
Borrego Springs FPD	930	1,269	1,470		Vallecitos Water District	5,162	5,154	5,183	
Canebrake County Water District	51	51	51		Valley Center FPD	2,468	2,615	3,109	
Deer Springs FPD	9,869	9,333	11,626		Valley Center Cemetery District	350	360	373	
Fallbrook Public Utility District	15	15	15		Valley Center Water District	20,472	21,555	23,768	
Grossmont Healthcare District	1,014	1,012	1,018		Vista FPD	2,550	3,535	3,339	
Julian-Cuyamaca FPD	41	140	271		Total Voluntary Participants	665,123	689,474	679,864	6.74%
Lake Cuyamaca Rec & Park District	104	101	373						
					Pooled Money Fund Total	\$ 9,089,694	\$ 10,732,232	\$ 10,099,523	100.00%

INVESTMENT FUND PARTICIPANTS

San Diego Pooled Money Fund As of January 31, 2018

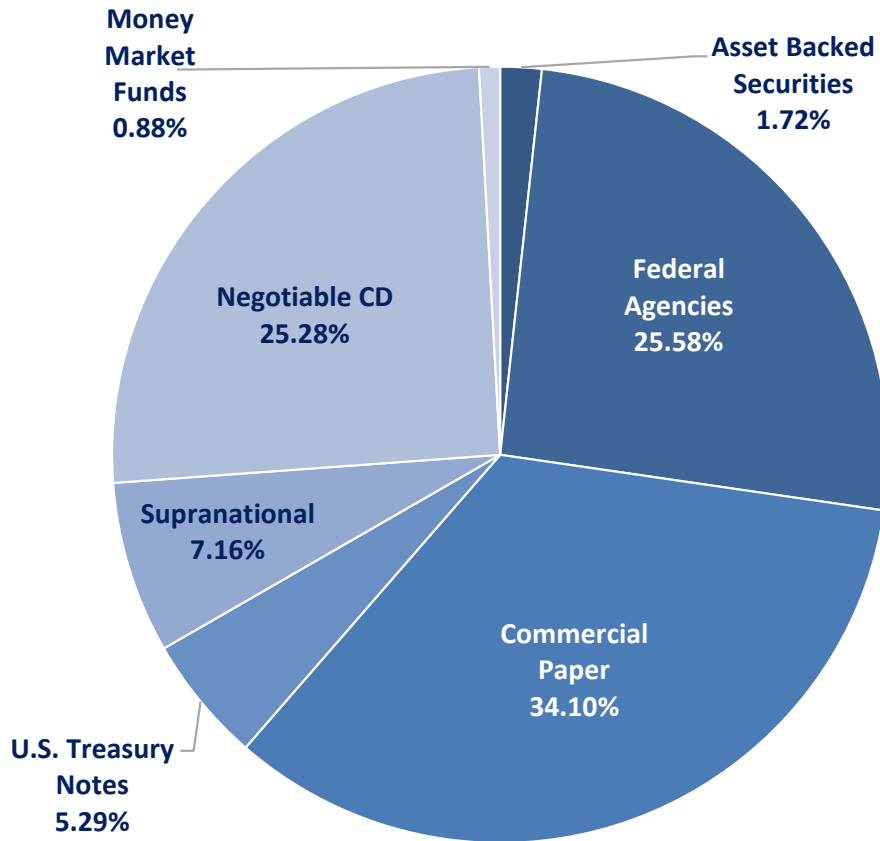


*Totals may not add to 100% due to rounding

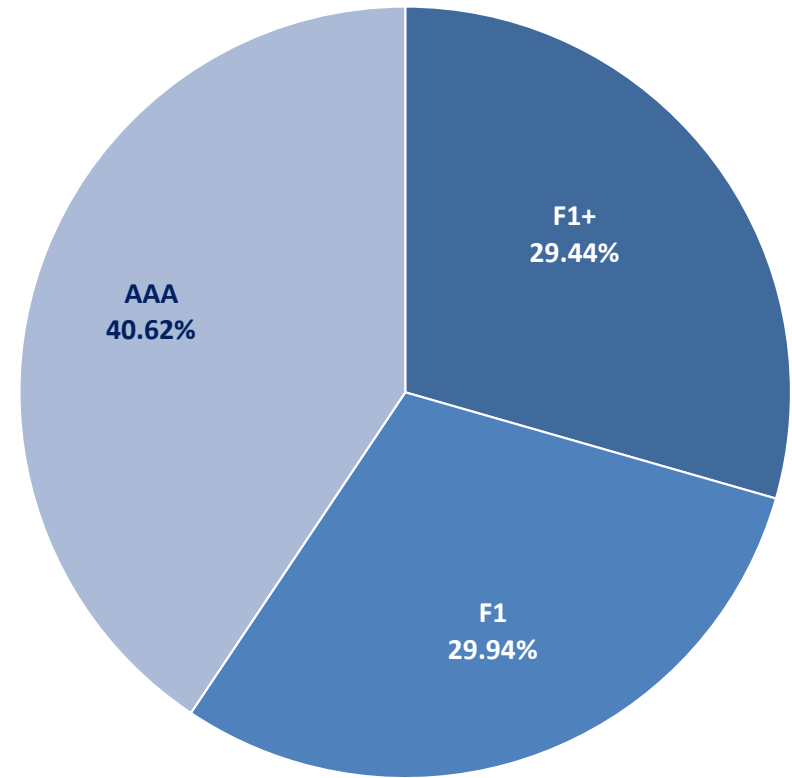
INVESTMENT FUND OVERVIEW

As of January 31, 2018

Asset Allocation



Credit Quality



*Totals may not add to 100% due to rounding



APPENDIX



INVESTMENT POLICY COMPLIANCE REPORT

County of San Diego Pooled Money Fund As of January 31, 2018

Category	Standard	Comment
Treasury Issues	No Limit	Complies - 5.3%
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) ; 30% maximum; 10% 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; 10% per issuer; 270 days max maturity	Complies - 34.1%
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; 10% per issuer; 5 years maximum maturity for NCDs; 13 months max maturity for FDIC insured	Complies - 25.3%
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; 20% maximum; 10% per fund	Complies - 0.9%
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 - 7.2%
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 - 1.7%
Maximum Maturity	5 years	Complies
Illiquidity Limitations	10% maximum for combined categories for Collateralized CDs and FDIC Insured Deposit Accounts	Complies
Maximum Issuer Exposure	10% per any single CP and CD issuer, and 5% per any single issuer for the other categories listed above (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 AAAs/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

County of San Diego Pooled Money Fund As of January 31, 2018

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Asset Backed Securities									
Toyota Auto Receivables	08/10/2016	782,324.30	782,286.36	781,939.40	1.00	1.01	01/15/2019	347.70	(346.96)
John Deere Owner Trust	07/27/2016	1,962,493.75	1,962,374.04	1,961,503.87	1.09	1.10	02/15/2019	950.71	(870.17)
Honda Auto Rec Owner Trust	10/25/2016	8,012,896.42	8,012,672.86	7,998,178.33	1.04	1.04	04/18/2019	3,009.24	(14,494.53)
Honda Auto Rec Owner Trust	03/28/2017	15,414,548.43	15,414,180.02	15,391,033.54	1.42	1.43	07/22/2019	6,080.26	(23,146.48)
Honda Auto Rec Owner Trust	06/27/2017	28,987,085.00	28,984,679.07	28,913,938.99	1.46	1.47	10/15/2019	20,473.18	(70,740.08)
John Deere Owner Trust	03/02/2017	11,512,502.33	11,512,456.28	11,495,215.16	1.50	1.51	10/15/2019	7,819.79	(17,241.12)
Honda Auto Rec Owner Trust	09/29/2017	12,500,000.00	12,498,888.75	12,455,128.75	1.57	1.58	01/21/2020	7,086.84	(43,760.00)
USAA Auto Owner Trust	09/20/2017	15,300,000.00	15,299,713.89	15,253,885.80	1.54	1.55	02/18/2020	10,572.73	(45,828.09)
Honda Auto Rec Owner Trust	05/30/2016	9,020,315.12	9,020,140.13	8,986,645.89	1.39	1.40	04/15/2020	5,572.59	(33,494.24)
Honda Auto Rec Owner Trust	12/22/2016	24,264,647.68	24,181,237.95	24,174,077.46	1.39	1.59	04/15/2020	14,990.15	(7,160.49)
John Deere Owner Trust	07/18/2017	9,000,000.00	8,999,217.90	8,971,715.70	1.59	1.60	04/15/2020	6,360.00	(27,502.20)
Honda Auto Rec Owner Trust	12/10/2016	3,651,309.01	3,634,193.50	3,627,068.70	1.16	1.40	05/18/2020	1,411.84	(7,124.80)
Toyota Auto Receivables	01/31/2018	23,000,000.00	22,997,649.40	22,983,764.30	2.10	1.91	10/15/2020	0.00	(13,885.10)
Honda Auto Rec Owner Trust	10/25/2016	11,500,000.00	11,499,253.65	11,373,970.35	1.21	1.22	12/18/2020	5,024.86	(125,283.30)
Asset Backed Securities Subtotal:		174,908,122.04	174,798,943.80	174,368,066.24	1.50	1.52		89,699.89	(430,877.56)
Commercial Paper									
Credit Agricole CIB	05/26/2017	25,000,000.00	25,000,000.00	24,760,500.00	1.39	1.45	02/01/2018	0.00	(239,500.00)
Credit Agricole CIB	05/30/2017	25,000,000.00	25,000,000.00	24,760,500.00	1.38	1.44	02/01/2018	0.00	(239,500.00)
Natixis US Finance Co.	01/31/2018	255,000,000.00	255,000,000.00	254,990,565.00	1.32	1.34	02/01/2018	0.00	(9,435.00)
Bank Tokyo-Mit UFJ NY	01/29/2018	85,000,000.00	84,986,400.00	84,976,200.00	1.44	1.46	02/05/2018	0.00	(10,200.00)
Credit Agricole CIB	05/26/2017	25,000,000.00	24,994,166.67	24,752,950.00	1.40	1.46	02/07/2018	0.00	(241,216.67)
Credit Agricole CIB	05/30/2017	25,000,000.00	24,994,208.33	24,752,950.00	1.39	1.45	02/07/2018	0.00	(241,258.33)
Natixis US Finance Co.	12/05/2017	50,000,000.00	49,986,388.89	49,873,600.00	1.40	1.42	02/08/2018	0.00	(112,788.89)
Natixis US Finance Co.	12/05/2017	50,000,000.00	49,984,444.44	49,871,650.00	1.40	1.42	02/09/2018	0.00	(112,794.44)
Credit Agricole CIB	05/30/2017	25,000,000.00	24,989,305.56	24,749,150.00	1.40	1.46	02/12/2018	0.00	(240,155.56)
Bank Tokyo-Mit UFJ NY	11/30/2017	15,000,000.00	14,992,145.83	14,954,070.00	1.45	1.47	02/14/2018	0.00	(38,075.83)
Credit Agricole CIB	05/25/2017	25,000,000.00	24,987,090.28	24,736,825.00	1.43	1.49	02/14/2018	0.00	(250,265.28)
Toyota Motor Credit Corp	10/27/2017	25,000,000.00	24,980,312.50	24,889,375.00	1.35	1.37	02/22/2018	0.00	(90,937.50)
Credit Agricole CIB	05/30/2017	25,000,000.00	24,978,152.78	24,732,850.00	1.43	1.49	02/23/2018	0.00	(245,302.78)
Bank Tokyo-Mit UFJ NY	11/28/2017	25,000,000.00	24,972,437.50	24,906,075.00	1.47	1.50	02/28/2018	0.00	(66,362.50)
JP Morgan	08/30/2017	70,000,000.00	69,923,875.00	69,486,830.00	1.45	1.48	02/28/2018	0.00	(437,045.00)
Bank Tokyo-Mit UFJ NY	12/01/2017	40,000,000.00	39,953,644.44	39,851,000.00	1.49	1.52	03/01/2018	0.00	(102,644.44)
Fortis/BNP Paribas Bank	09/08/2017	10,000,000.00	9,988,877.78	9,930,880.00	1.43	1.46	03/01/2018	0.00	(57,997.78)
Natixis US Finance Co.	12/04/2017	20,000,000.00	19,975,994.45	19,927,140.00	1.49	1.52	03/02/2018	0.00	(48,854.45)
Natixis US Finance Co.	12/05/2017	60,000,000.00	59,920,533.33	59,776,500.00	1.49	1.52	03/05/2018	0.00	(144,033.33)
Credit Agricole CIB	06/15/2017	50,000,000.00	49,927,500.00	49,462,250.00	1.45	1.51	03/09/2018	0.00	(465,250.00)
Bank Tokyo-Mit UFJ NY	12/15/2017	170,000,000.00	169,678,700.00	169,311,500.00	1.62	1.65	03/15/2018	0.00	(367,200.00)
Fortis/BNP Paribas Bank	12/27/2017	45,000,000.00	44,899,375.00	44,826,885.00	1.61	1.64	03/23/2018	0.00	(72,490.00)
JP Morgan	08/24/2017	30,000,000.00	29,939,166.67	29,743,260.00	1.46	1.52	03/23/2018	0.00	(195,906.67)
Bank Tokyo-Mit UFJ NY	12/26/2017	35,000,000.00	34,907,988.89	34,847,190.00	1.69	1.72	03/29/2018	0.00	(60,798.89)

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of January 31, 2018

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
JP Morgan	07/11/2017	25,000,000.00	24,941,666.67	24,756,075.00	1.50	1.56	03/29/2018	0.00	(185,591.67)
JP Morgan	08/03/2017	25,000,000.00	24,942,444.44	24,756,075.00	1.48	1.54	03/29/2018	0.00	(186,369.44)
JP Morgan	08/24/2017	30,000,000.00	29,931,866.67	29,707,290.00	1.46	1.52	03/29/2018	0.00	(224,576.67)
Bank Tokyo-Mit UFJ NY	01/02/2018	75,000,000.00	74,787,500.00	74,681,250.00	1.70	1.73	04/02/2018	0.00	(106,250.00)
Bank Tokyo-Mit UFJ NY	01/03/2018	60,000,000.00	59,827,166.67	59,745,000.00	1.70	1.73	04/03/2018	0.00	(82,166.67)
Rabobank Nederland	11/06/2017	40,000,000.00	39,901,722.22	39,761,520.00	1.45	1.48	04/03/2018	0.00	(140,202.22)
JP Morgan	07/21/2017	25,000,000.00	24,921,354.17	24,716,875.00	1.51	1.57	04/17/2018	0.00	(204,479.17)
ING (US) Funding LLC	10/20/2017	25,000,000.00	24,919,256.94	24,810,200.00	1.51	1.54	04/19/2018	0.00	(109,056.94)
Fortis/BNP Paribas Bank	12/21/2017	25,000,000.00	24,909,000.00	24,860,000.00	1.68	1.71	04/20/2018	0.00	(49,000.00)
ING (US) Funding LLC	10/24/2017	25,000,000.00	24,918,208.33	24,813,325.00	1.51	1.54	04/20/2018	0.00	(104,883.33)
ING (US) Funding LLC	10/27/2017	25,000,000.00	24,913,444.45	24,811,050.00	1.52	1.55	04/24/2018	0.00	(102,394.45)
Cooperatieve Rabobank	09/26/2017	25,000,000.00	24,912,000.00	24,784,000.00	1.44	1.48	04/30/2018	0.00	(128,000.00)
Toyota Motor Credit Corp	12/07/2017	60,000,000.00	59,775,600.00	59,632,800.00	1.53	1.56	04/30/2018	0.00	(142,800.00)
Canadian Imp Bk Comm NY	11/01/2017	125,000,000.00	124,528,125.01	124,045,750.00	1.51	1.54	05/02/2018	0.00	(482,375.01)
Rabobank Nederland	12/01/2017	50,000,000.00	49,806,250.00	49,672,750.00	1.55	1.58	05/02/2018	0.00	(133,500.00)
Toyota Motor Credit Corp	10/27/2017	50,000,000.00	49,799,444.45	49,594,650.00	1.52	1.57	05/07/2018	0.00	(204,794.45)
ING (US) Funding LLC	10/27/2017	25,000,000.00	24,878,888.89	24,771,100.00	1.60	1.66	05/21/2018	0.00	(107,788.89)
JP Morgan	08/30/2017	30,000,000.00	29,858,475.00	29,660,850.00	1.53	1.58	05/23/2018	0.00	(197,625.00)
Cooperatieve Rabobank	10/27/2017	50,000,000.00	49,759,875.00	49,553,750.00	1.53	1.58	05/25/2018	0.00	(206,125.00)
ING (US) Funding LLC	12/21/2017	25,000,000.00	24,863,458.33	24,812,700.00	1.74	1.78	05/25/2018	0.00	(50,758.33)
Toyota Motor Credit Corp	11/30/2017	28,000,000.00	27,854,400.00	27,776,000.00	1.60	1.64	05/29/2018	0.00	(78,400.00)
ING (US) Funding LLC	11/16/2017	25,000,000.00	24,867,777.78	24,782,200.00	1.60	1.65	05/31/2018	0.00	(85,577.78)
Toyota Motor Credit Corp	11/17/2017	25,000,000.00	24,870,256.94	24,795,025.00	1.57	1.62	05/31/2018	0.00	(75,231.94)
Toyota Motor Credit Corp	11/28/2017	25,000,000.00	24,868,604.16	24,795,025.00	1.59	1.63	05/31/2018	0.00	(73,579.16)
Toyota Motor Credit Corp	11/29/2017	50,000,000.00	49,737,208.33	49,590,050.00	1.59	1.63	05/31/2018	0.00	(147,158.33)
Fortis/BNP Paribas Bank	12/11/2017	25,000,000.00	24,857,500.00	24,795,750.00	1.71	1.75	06/01/2018	0.00	(61,750.00)
ING (US) Funding LLC	11/07/2017	25,000,000.00	24,863,715.28	24,769,950.00	1.57	1.62	06/06/2018	0.00	(93,765.28)
ING (US) Funding LLC	11/06/2017	50,000,000.00	49,723,069.44	49,533,350.00	1.57	1.62	06/08/2018	0.00	(189,719.44)
ING (US) Funding LLC	10/26/2017	25,000,000.00	24,842,354.17	24,732,775.00	1.61	1.67	06/22/2018	0.00	(109,579.17)
ING (US) Funding LLC	10/27/2017	50,000,000.00	49,662,888.89	49,441,900.00	1.64	1.70	06/29/2018	0.00	(220,988.89)
Fortis/BNP Paribas Bank	12/04/2017	70,000,000.00	69,506,733.33	69,314,000.00	1.68	1.74	07/02/2018	0.00	(192,733.33)
ING (US) Funding LLC	12/07/2017	75,000,000.00	74,462,062.50	74,280,975.00	1.71	1.77	07/02/2018	0.00	(181,087.50)
ING (US) Funding LLC	01/08/2018	25,000,000.00	24,809,152.77	24,760,325.00	1.82	1.86	07/02/2018	0.00	(48,827.77)
Fortis/BNP Paribas Bank	12/07/2017	125,000,000.00	124,092,222.22	123,757,750.00	1.72	1.78	07/03/2018	0.00	(334,472.22)
ING (US) Funding LLC	11/15/2017	25,000,000.00	24,826,888.89	24,744,050.00	1.64	1.69	07/03/2018	0.00	(82,838.89)
ING (US) Funding LLC	11/16/2017	25,000,000.00	24,826,888.89	24,744,050.00	1.64	1.69	07/03/2018	0.00	(82,838.89)
ING (US) Funding LLC	11/20/2017	25,000,000.00	24,824,777.78	24,744,050.00	1.66	1.71	07/03/2018	0.00	(80,727.78)
ING (US) Funding LLC	12/07/2017	40,000,000.00	39,711,200.00	39,590,480.00	1.71	1.77	07/03/2018	0.00	(120,720.00)
JP Morgan	12/27/2017	25,000,000.00	24,801,555.56	24,754,550.00	1.88	1.95	07/03/2018	0.00	(47,005.56)
Rabobank Nederland	11/15/2017	25,000,000.00	24,833,222.22	24,747,625.00	1.58	1.63	07/03/2018	0.00	(85,597.22)
Canadian Imp Bk Comm NY	11/01/2017	50,000,000.00	49,621,930.56	49,413,650.00	1.63	1.69	07/18/2018	0.00	(208,280.56)
ING (US) Funding LLC	10/25/2017	25,000,000.00	24,807,527.78	24,694,775.00	1.64	1.70	07/20/2018	0.00	(112,752.78)
JP Morgan	10/27/2017	75,000,000.00	74,394,500.00	74,055,000.00	1.68	1.74	07/24/2018	0.00	(339,500.00)

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of January 31, 2018

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Toyota Motor Credit Corp	11/01/2017	50,000,000.00	49,603,666.67	49,394,100.00	1.64	1.70	07/25/2018	0.00	(209,566.67)
Credit Agricole CIB	11/01/2017	25,000,000.00	24,798,333.34	24,692,900.00	1.65	1.71	07/27/2018	0.00	(105,433.34)
JP Morgan	11/01/2017	25,000,000.00	24,794,666.66	24,687,325.00	1.68	1.74	07/27/2018	0.00	(107,341.66)
JP Morgan	12/04/2017	35,000,000.00	34,683,250.00	34,583,885.00	1.80	1.87	08/01/2018	0.00	(99,365.00)
JP Morgan	12/07/2017	30,000,000.00	29,728,500.00	29,643,330.00	1.80	1.87	08/01/2018	0.00	(85,170.00)
JP Morgan	12/11/2017	25,000,000.00	24,771,236.11	24,702,775.00	1.82	1.89	08/01/2018	0.00	(68,461.11)
Credit Agricole CIB	01/04/2018	25,000,000.00	24,766,180.55	24,730,200.00	1.85	1.91	08/02/2018	0.00	(35,980.55)
JP Morgan	01/04/2018	25,000,000.00	24,759,861.11	24,722,900.00	1.90	1.96	08/02/2018	0.00	(36,961.11)
Fortis/BNP Paribas Bank	01/09/2018	25,000,000.00	24,759,777.78	24,730,375.00	1.84	1.90	08/08/2018	0.00	(29,402.78)
JP Morgan	11/28/2017	25,000,000.00	24,745,000.00	24,663,750.00	1.80	1.87	08/24/2018	0.00	(81,250.00)
JP Morgan	01/02/2018	50,000,000.00	49,428,541.67	49,347,250.00	1.95	2.02	08/31/2018	0.00	(81,291.67)
Credit Agricole CIB	01/02/2018	100,000,000.00	98,731,972.23	98,572,800.00	1.91	1.98	09/28/2018	0.00	(159,172.23)
JP Morgan	01/02/2018	75,000,000.00	74,004,166.67	73,879,125.00	2.00	2.08	09/28/2018	0.00	(125,041.67)
Commercial Paper Subtotal:		3,483,000,000.00	3,467,298,045.86	3,455,781,725.00	1.59	1.63		0.00	(11,516,320.86)

Federal Agency

Federal Farm Credit Bank	02/20/2015	20,000,000.00	20,000,000.00	19,996,400.00	1.11	1.11	02/20/2018	99,283.33	(3,600.00)
Federal National Mtg Assn	04/30/2013	50,000,000.00	49,999,134.72	49,940,000.00	1.00	1.01	04/30/2018	126,388.89	(59,134.72)
Federal National Mtg Assn	04/30/2013	50,000,000.00	50,000,000.00	49,940,000.00	1.00	1.00	04/30/2018	126,388.89	(60,000.00)
Federal National Mtg Assn	05/16/2013	25,000,000.00	24,996,071.33	24,970,000.00	1.00	1.07	04/30/2018	63,194.44	(26,071.33)
Federal National Mtg Assn	01/22/2014	15,000,000.00	14,971,053.56	14,970,300.00	0.88	1.53	05/21/2018	25,520.83	(753.56)
Federal Home Loan Mtg Corp	02/27/2014	25,000,000.00	25,317,598.32	25,306,000.00	4.88	1.30	06/13/2018	162,500.00	(11,598.32)
Federal Home Loan Mtg Corp	09/29/2015	25,000,000.00	25,000,000.00	24,926,000.00	1.05	1.05	06/29/2018	23,333.33	(74,000.00)
Federal National Mtg Assn	02/19/2016	35,000,000.00	35,041,832.84	34,911,100.00	1.13	0.87	07/20/2018	12,031.25	(130,732.84)
Federal Home Loan Mtg Corp	10/27/2015	25,000,000.00	25,000,000.00	24,904,500.00	1.00	1.00	07/27/2018	2,777.78	(95,500.00)
Federal Home Loan Bank	08/14/2015	25,000,000.00	25,010,990.28	24,921,250.00	1.20	1.12	08/14/2018	139,166.67	(89,740.28)
Federal Home Loan Bank	10/26/2015	35,000,000.00	35,032,107.27	34,842,150.00	1.13	0.97	09/14/2018	149,843.75	(189,957.27)
Federal National Mtg Assn	01/21/2014	30,000,000.00	30,040,242.75	30,016,800.00	1.88	1.65	09/18/2018	207,812.50	(23,442.75)
Federal Home Loan Bank	03/28/2016	25,000,000.00	25,000,000.00	24,899,500.00	1.05	1.05	09/28/2018	89,687.50	(100,500.00)
Federal Home Loan Mtg Corp	10/28/2016	25,000,000.00	25,000,000.00	24,839,250.00	1.05	1.05	10/26/2018	69,270.83	(160,750.00)
Federal Home Loan Mtg Corp	02/23/2016	25,000,000.00	25,000,000.00	24,832,500.00	1.05	1.05	11/23/2018	49,583.33	(167,500.00)
Federal National Mtg Assn	01/21/2014	30,000,000.00	29,975,689.35	29,944,800.00	1.63	1.73	11/27/2018	86,666.67	(30,889.35)
Federal Home Loan Mtg Corp	06/14/2016	47,400,000.00	47,400,000.00	47,108,490.00	1.25	1.25	12/14/2018	77,354.17	(291,510.00)
Federal Farm Credit Bank	12/07/2017	25,000,000.00	25,000,000.00	24,958,500.00	1.70	1.70	01/07/2019	28,333.33	(41,500.00)
Federal Home Loan Mtg Corp	07/25/2016	25,000,000.00	25,000,000.00	24,775,500.00	1.00	1.00	01/25/2019	4,166.67	(224,500.00)
Federal National Mtg Assn	03/22/2016	27,135,000.00	27,135,000.00	26,860,936.50	1.27	1.30	02/26/2019	148,375.69	(274,063.50)
Federal National Mtg Assn	03/11/2016	25,000,000.00	25,000,000.00	24,733,750.00	1.30	1.30	03/15/2019	122,777.77	(266,250.00)
Federal Farm Credit Bank	03/18/2016	25,000,000.00	25,000,000.00	24,733,000.00	1.28	1.28	03/21/2019	115,555.56	(267,000.00)
Federal Farm Credit Bank	10/19/2016	20,000,000.00	20,000,000.00	19,781,000.00	1.17	1.17	05/16/2019	48,750.00	(219,000.00)
Federal Home Loan Mtg Corp	06/06/2016	25,000,000.00	25,000,000.00	24,734,000.00	1.25	1.25	06/06/2019	47,743.06	(266,000.00)
Federal Home Loan Bank	06/22/2016	25,000,000.00	25,212,583.26	24,856,000.00	1.63	0.99	06/14/2019	53,038.19	(356,583.26)
Federal National Mtg Assn	07/08/2015	20,000,000.00	20,105,695.36	19,916,800.00	1.75	1.36	06/20/2019	39,861.11	(188,895.36)
Federal Home Loan Mtg Corp	07/26/2016	25,000,000.00	25,000,000.00	24,629,750.00	1.07	1.07	07/26/2019	3,715.28	(370,250.00)
Federal Home Loan Mtg Corp	06/27/2016	25,000,000.00	25,125,062.84	24,687,500.00	1.25	0.91	08/01/2019	156,250.00	(437,562.84)

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of January 31, 2018

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	08/23/2016	25,000,000.00	25,000,000.00	24,632,750.00	1.15	1.15	08/23/2019	126,180.56	(367,250.00)
Federal Farm Credit Bank	08/26/2016	50,000,000.00	50,000,000.00	49,176,000.00	1.00	1.00	08/26/2019	215,277.78	(824,000.00)
Federal Farm Credit Bank	12/06/2016	25,000,000.00	25,000,000.00	24,642,750.00	1.48	1.63	09/06/2019	149,027.78	(357,250.00)
Federal National Mtg Assn	09/30/2016	35,000,000.00	34,988,060.67	34,394,500.00	1.13	1.15	09/09/2019	155,312.50	(593,560.67)
Federal National Mtg Assn	09/13/2016	50,000,000.00	50,000,000.00	49,232,000.00	1.15	1.15	09/13/2019	220,416.67	(768,000.00)
Federal Home Loan Mtg Corp	03/30/2016	25,000,000.00	25,000,000.00	24,702,250.00	1.40	1.40	09/30/2019	117,638.89	(297,750.00)
Federal Home Loan Mtg Corp	11/21/2014	25,000,000.00	24,786,834.43	24,634,250.00	1.25	1.79	10/02/2019	103,298.61	(152,584.43)
Federal National Mtg Assn	10/04/2016	25,000,000.00	25,000,000.00	24,619,250.00	1.20	1.20	10/04/2019	97,500.00	(380,750.00)
Federal National Mtg Assn	10/28/2016	25,000,000.00	25,000,000.00	24,463,000.00	1.30	1.30	10/28/2019	83,958.33	(537,000.00)
Federal Home Loan Bank	05/03/2017	15,000,000.00	14,981,093.09	14,802,000.00	1.38	1.45	11/15/2019	43,541.67	(179,093.09)
Federal Home Loan Bank	01/09/2015	20,000,000.00	20,275,285.14	20,078,200.00	2.38	1.61	12/13/2019	63,333.33	(197,085.14)
Federal Home Loan Bank	05/03/2017	20,000,000.00	20,329,994.89	20,078,200.00	2.38	1.47	12/13/2019	63,333.33	(251,794.89)
Federal Farm Credit Bank	12/27/2016	25,000,000.00	25,000,000.00	24,673,250.00	1.70	1.70	12/27/2019	40,138.89	(326,750.00)
Federal National Mtg Assn	03/30/2016	25,000,000.00	25,000,000.00	24,636,500.00	1.38	1.38	12/30/2019	29,600.69	(363,500.00)
Federal Home Loan Mtg Corp	07/28/2016	50,000,000.00	50,000,000.00	48,969,000.00	1.10	1.10	01/28/2020	4,583.33	(1,031,000.00)
Federal Farm Credit Bank	02/27/2017	21,870,000.00	21,870,000.00	21,604,060.80	1.71	1.71	02/27/2020	159,979.05	(265,939.20)
Federal Home Loan Mtg Corp	04/13/2017	25,000,000.00	25,000,000.00	24,757,750.00	1.80	1.80	04/13/2020	135,000.00	(242,250.00)
Federal Home Loan Mtg Corp	04/13/2017	25,000,000.00	25,000,000.00	24,757,750.00	1.80	1.80	04/13/2020	135,000.00	(242,250.00)
Federal Home Loan Mtg Corp	05/19/2015	25,000,000.00	24,882,500.00	24,552,250.00	1.38	1.59	05/01/2020	85,937.50	(330,250.00)
Federal Farm Credit Bank	11/01/2017	47,000,000.00	47,000,000.00	46,428,010.00	1.83	1.83	06/01/2020	143,350.00	(571,990.00)
Federal Farm Credit Bank	06/29/2016	25,000,000.00	25,000,000.00	24,453,750.00	1.42	1.42	06/29/2020	31,555.56	(546,250.00)
Federal Home Loan Mtg Corp	07/05/2017	25,000,000.00	25,000,000.00	24,670,500.00	1.75	1.75	06/29/2020	38,888.89	(329,500.00)
Federal Home Loan Mtg Corp	07/13/2017	20,000,000.00	20,000,000.00	19,712,200.00	1.85	1.85	07/13/2020	18,500.00	(287,800.00)
Federal Home Loan Mtg Corp	07/13/2017	5,000,000.00	5,000,000.00	4,928,050.00	1.85	1.85	07/13/2020	4,625.00	(71,950.00)
Federal Home Loan Mtg Corp	09/29/2017	25,000,000.00	24,984,476.85	24,625,250.00	1.80	1.82	09/29/2020	152,500.00	(359,226.85)
Federal National Mtg Assn	11/03/2017	25,000,000.00	25,000,000.00	24,640,750.00	1.85	1.85	10/30/2020	113,055.55	(359,250.00)
Federal Home Loan Mtg Corp	11/03/2017	10,000,000.00	10,000,000.00	9,857,000.00	1.96	1.96	11/03/2020	47,911.11	(143,000.00)
Federal Home Loan Mtg Corp	11/03/2017	15,000,000.00	15,000,000.00	14,785,500.00	1.96	1.96	11/03/2020	71,866.67	(214,500.00)
Federal Farm Credit Bank	11/09/2016	25,000,000.00	25,000,000.00	24,280,500.00	1.36	1.36	11/09/2020	77,444.44	(719,500.00)
Federal National Mtg Assn	11/29/2017	25,000,000.00	24,985,877.36	24,715,000.00	1.95	1.97	11/09/2020	83,958.34	(270,877.36)
Federal Home Loan Bank	11/30/2017	35,000,000.00	35,000,000.00	34,582,450.00	2.00	2.00	11/25/2020	118,611.11	(417,550.00)
Federal Home Loan Mtg Corp	11/27/2017	15,000,000.00	15,000,000.00	14,818,950.00	1.88	1.88	11/27/2020	50,000.00	(181,050.00)
Federal Home Loan Mtg Corp	11/27/2017	25,000,000.00	25,000,000.00	24,698,250.00	1.88	1.88	11/27/2020	83,333.33	(301,750.00)
Federal Home Loan Mtg Corp	12/18/2017	15,000,000.00	15,000,000.00	14,843,250.00	2.00	2.00	12/18/2020	35,833.33	(156,750.00)
Federal Home Loan Bank	09/21/2016	25,000,000.00	25,083,415.55	24,293,250.00	1.38	1.26	02/18/2021	155,642.36	(790,165.55)
Federal Home Loan Bank	02/14/2017	25,000,000.00	24,702,009.52	24,293,250.00	1.38	1.78	02/18/2021	155,642.36	(408,759.52)
Federal Home Loan Bank	02/17/2017	25,000,000.00	25,000,000.00	24,599,000.00	1.82	1.82	03/17/2021	169,361.11	(401,000.00)
Federal Home Loan Bank	10/30/2017	25,000,000.00	25,000,000.00	24,660,500.00	2.00	2.00	04/30/2021	126,388.89	(339,500.00)
Federal National Mtg Assn	06/17/2016	15,000,000.00	15,006,312.54	14,478,000.00	1.25	1.24	05/06/2021	44,270.83	(528,312.54)
Federal National Mtg Assn	09/21/2016	25,000,000.00	24,950,953.45	24,130,000.00	1.25	1.31	05/06/2021	73,784.72	(820,953.45)
Federal Home Loan Mtg Corp	06/28/2017	7,900,000.00	7,900,000.00	7,790,822.00	2.00	2.00	05/28/2021	27,650.00	(109,178.00)
Federal Home Loan Bank	07/14/2016	15,000,000.00	15,324,513.58	14,751,600.00	1.88	1.21	06/11/2021	39,062.50	(572,913.58)
Federal Home Loan Mtg Corp	07/12/2016	25,000,000.00	25,000,000.00	24,693,500.00	1.50	2.02	07/12/2021	19,791.67	(306,500.00)

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of January 31, 2018

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	34,896,858.93	33,515,650.00	1.13	1.21	07/14/2021	18,593.75	(1,381,208.93)
Federal Home Loan Mtg Corp	07/20/2016	25,000,000.00	25,000,000.00	24,206,250.00	1.25	1.61	07/20/2021	9,548.61	(793,750.00)
Federal National Mtg Assn	07/20/2016	14,500,000.00	14,500,000.00	14,028,605.00	1.25	1.61	07/20/2021	5,538.19	(471,395.00)
Federal Home Loan Mtg Corp	07/27/2016	25,000,000.00	25,000,000.00	24,148,750.00	1.35	1.61	07/27/2021	3,750.00	(851,250.00)
Federal National Mtg Assn	07/27/2016	25,000,000.00	25,000,000.00	24,669,000.00	1.38	1.89	07/27/2021	3,819.44	(331,000.00)
Federal National Mtg Assn	07/27/2016	14,445,000.00	14,445,000.00	13,912,412.85	1.25	1.48	07/27/2021	2,006.25	(532,587.15)
Federal Home Loan Mtg Corp	08/03/2016	25,000,000.00	25,000,000.00	24,604,750.00	1.25	1.93	08/03/2021	154,513.89	(395,250.00)
Federal Home Loan Mtg Corp	10/05/2016	20,000,000.00	19,830,484.83	19,128,800.00	1.13	1.37	08/12/2021	105,625.00	(701,684.83)
Federal National Mtg Assn	09/21/2016	35,000,000.00	34,872,038.73	33,586,350.00	1.25	1.36	08/17/2021	199,305.56	(1,285,688.73)
Federal Home Loan Mtg Corp	09/07/2016	25,000,000.00	25,000,000.00	24,579,000.00	1.25	1.85	09/07/2021	125,000.00	(421,000.00)
Federal Home Loan Bank	09/27/2017	25,000,000.00	25,000,000.00	24,552,000.00	2.00	2.00	09/27/2021	172,222.22	(448,000.00)
Federal Home Loan Mtg Corp	09/30/2016	20,000,000.00	20,000,000.00	19,601,800.00	1.30	1.80	09/30/2021	87,388.89	(398,200.00)
Federal Home Loan Mtg Corp	09/30/2016	12,000,000.00	12,000,000.00	11,677,800.00	1.50	1.68	09/30/2021	60,500.00	(322,200.00)
Federal Farm Credit Bank	10/05/2017	20,000,000.00	20,000,000.00	19,616,000.00	2.00	2.00	10/05/2021	128,888.89	(384,000.00)
Federal National Mtg Assn	11/08/2016	35,000,000.00	34,914,211.02	33,693,450.00	1.38	1.44	10/07/2021	152,395.83	(1,220,761.02)
Federal Home Loan Mtg Corp	10/07/2016	25,000,000.00	25,000,000.00	24,651,750.00	2.00	1.98	10/07/2021	158,333.33	(348,250.00)
Federal Home Loan Mtg Corp	10/28/2016	50,000,000.00	50,000,000.00	49,045,000.00	1.25	1.98	10/28/2021	161,458.33	(955,000.00)
Federal Home Loan Bank	03/27/2017	25,000,000.00	25,221,917.04	24,752,500.00	2.25	2.02	03/11/2022	218,750.00	(469,417.04)
Federal National Mtg Assn	09/26/2017	14,475,000.00	14,473,662.09	14,086,201.50	2.25	2.25	04/27/2022	85,040.63	(387,460.59)
Federal Farm Credit Bank	07/25/2017	20,000,000.00	20,031,223.90	19,519,600.00	2.07	2.03	05/09/2022	94,300.00	(511,623.90)
Federal Home Loan Mtg Corp	06/29/2017	15,000,000.00	14,996,691.67	14,622,750.00	2.13	2.13	06/29/2022	28,333.33	(373,941.67)
Federal Home Loan Mtg Corp	07/12/2017	40,000,000.00	39,939,517.78	39,377,600.00	2.00	2.28	07/12/2022	42,222.22	(561,917.78)
Federal Home Loan Mtg Corp	07/27/2017	6,132,000.00	6,132,000.00	6,004,270.44	2.05	2.22	07/27/2022	1,396.73	(127,729.56)
Federal Farm Credit Bank	08/22/2017	18,250,000.00	18,248,337.47	17,665,817.50	2.05	2.05	08/08/2022	165,238.54	(582,519.97)
Federal Home Loan Bank	08/10/2017	25,000,000.00	25,000,000.00	24,569,250.00	2.00	2.29	08/10/2022	237,500.00	(430,750.00)
Federal Farm Credit Bank	08/29/2017	30,000,000.00	29,994,508.36	28,980,900.00	2.05	2.05	08/23/2022	259,666.67	(1,013,608.36)
Federal Farm Credit Bank	09/12/2017	25,000,000.00	25,000,000.00	24,209,250.00	2.00	2.00	09/12/2022	193,055.56	(790,750.00)
Federal Farm Credit Bank	10/11/2017	24,000,000.00	24,000,000.00	23,433,600.00	2.16	2.16	10/11/2022	158,400.00	(566,400.00)
Federal Farm Credit Bank	10/17/2017	25,000,000.00	25,000,000.00	24,579,500.00	2.28	2.28	10/17/2022	164,666.67	(420,500.00)
Federal Home Loan Bank	11/29/2017	25,000,000.00	24,940,899.12	24,536,250.00	2.28	2.33	10/26/2022	98,166.67	(404,649.12)
Federal Home Loan Mtg Corp	10/30/2017	25,000,000.00	25,000,000.00	24,429,500.00	2.28	2.28	10/26/2022	144,083.33	(570,500.00)
Federal Home Loan Mtg Corp	12/28/2017	10,000,000.00	10,000,000.00	9,826,000.00	2.45	2.45	12/28/2022	22,458.33	(174,000.00)
Federal Agency Subtotal:		2,600,107,000.00	2,600,851,739.89	2,560,881,176.59	1.54	1.54		9,653,624.36	(39,970,563.30)
Money Market Accounts									
BlackRock	06/01/2015	1,000,000.00	1,000,000.00	1,000,000.00	1.21	1.21		1,021.28	0.00
BlackRock CalTrust	11/03/2017	24,992,499.93	24,992,499.93	24,997,498.43	1.48	1.48		30,952.69	4,998.50
Fidelity Government Fund	06/21/2016	54,200,000.00	54,200,000.00	54,200,000.00	1.26	1.26		37,515.73	0.00
Federated Government Fund	06/30/2016	1,200,000.00	1,200,000.00	1,200,000.00	1.22	1.22		1,529.46	0.00
Morgan Stanley	06/01/2015	1,000,000.00	1,000,000.00	1,000,000.00	1.21	1.21		28,306.75	0.00
Wells Fargo Bank NA	09/19/2017	6,594,895.45	6,594,895.45	6,594,895.45	1.19	1.19		215.01	0.00
Money Market Accounts Subtotal:		88,987,395.38	88,987,395.38	88,992,393.88	1.32	1.32		99,540.92	4,998.50

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of January 31, 2018

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Negotiable CDs									
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	113,555.56	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	124,000.00	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	80,208.34	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	57,291.66	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	141,944.44	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	84,486.11	0.00
Bank of Nova Scotia	09/12/2017	35,000,000.00	35,000,000.00	35,000,000.00	1.40	1.42	03/12/2018	193,277.78	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	107,333.33	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	133,833.33	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	133,125.00	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	199,305.56	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	127,500.00	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	126,736.11	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	93,022.22	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	270,000.00	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	171,500.00	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	112,625.00	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	134,847.23	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	269,694.44	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	135,666.67	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	936,833.33	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	99,027.78	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	232,050.00	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	258,194.44	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	122,055.56	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	498,166.67	0.00
Canadian Imp Bk Comm NY	06/01/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.47	1.49	06/01/2018	250,104.17	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	49,400.00	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	91,858.33	0.00
Canadian Imp Bk Comm NY	06/29/2017	50,000,000.00	50,000,000.00	50,000,000.00	1.55	1.57	06/29/2018	467,152.78	0.00
Credit Agricole CIB	06/22/2017	50,000,000.00	50,002,022.67	50,000,000.00	1.58	1.59	06/29/2018	491,555.55	(2,022.67)
Credit Agricole CIB	06/23/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.57	1.59	06/29/2018	243,131.95	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	379,600.00	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	56,425.00	0.00
Credit Agricole CIB	12/11/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.74	1.76	07/02/2018	62,833.33	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	94,527.78	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	120,000.00	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	62,833.33	0.00
BNP Paribas SF	07/24/2017	900,000.00	900,000.00	900,000.00	1.60	1.62	07/24/2018	7,680.00	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	210,000.00	0.00
Credit Agricole CIB	12/11/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.79	1.81	08/01/2018	64,638.89	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	273,777.78	0.00
Toronto Dominion NY	12/05/2017	35,000,000.00	35,000,000.00	35,000,000.00	1.77	1.79	08/01/2018	99,808.33	0.00
Fortis/BNP Paribas Bank	08/02/2017	30,000,000.00	30,000,000.00	30,000,000.00	1.60	1.62	08/02/2018	244,000.00	0.00

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of January 31, 2018

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Bank of Nova Scotia	09/27/2017	45,000,000.00	45,000,000.00	45,000,000.00	1.66	1.68	09/26/2018	263,525.00	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	292,805.56	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	132,291.67	0.00
Fortis/BNP Paribas Bank	09/28/2017	20,000,000.00	20,000,000.00	20,000,000.00	1.66	1.68	09/28/2018	116,200.00	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	110,527.78	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	333,500.00	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	111,805.56	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	96,250.00	0.00
Fortis/BNP Paribas Bank	11/01/2017	50,000,000.00	50,000,000.00	50,000,000.00	1.77	1.79	11/01/2018	226,166.67	0.00
Fortis/BNP Paribas Bank	11/01/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.77	1.79	11/01/2018	113,083.33	0.00
Toronto Dominion NY	11/15/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.78	1.80	11/15/2018	96,416.67	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	14,843.33	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	77,927.50	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	83,958.33	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	84,409.72	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	162,750.00	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	83,958.33	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	96,250.00	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	250,520.83	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	145,138.89	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	70,416.67	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	61,875.00	0.00
Fortis/BNP Paribas Bank	01/24/2018	50,000,000.00	50,000,000.00	50,000,000.00	2.18	2.21	01/16/2019	24,222.22	0.00
Royal Bk of Canada/Dain Rausch	01/29/2018	50,000,000.00	50,000,000.00	50,000,000.00	2.18	2.21	01/16/2019	9,083.33	0.00
Canadian Imp Bk Comm NY	01/31/2018	25,000,000.00	25,000,000.00	25,000,000.00	2.21	2.24	02/01/2019	1,534.72	0.00
Negotiable CDs Subtotal:		2,570,900,000.00	2,570,902,022.67	2,570,900,000.00	1.68	1.70		11,285,068.89	(2,022.67)

Supranationals

Inter-American Development Bk	02/01/2017	50,000,000.00	49,979,089.11	49,963,000.00	0.88	1.22	03/15/2018	165,277.78	(16,089.11)
International Finance Corp	12/07/2017	50,000,000.00	49,873,484.04	49,842,000.00	0.88	1.56	06/15/2018	55,902.78	(31,484.04)
Intl Bank For Recon and Dev	04/30/2015	50,000,000.00	49,989,816.00	49,856,500.00	1.00	1.06	06/15/2018	63,888.89	(133,316.00)
Intl Bank For Recon and Dev	09/21/2016	22,000,000.00	21,994,045.96	21,909,800.00	0.88	0.93	07/19/2018	6,086.67	(84,245.96)
Intl Bank For Recon and Dev	10/07/2015	25,000,000.00	24,990,380.33	24,838,000.00	1.00	1.06	10/05/2018	80,555.56	(152,380.33)
Intl Bank For Recon and Dev	08/22/2016	24,350,000.00	24,349,104.30	24,350,000.00	1.12	1.12	12/03/2018	45,453.33	895.70
Intl Bank For Recon and Dev	04/26/2016	25,000,000.00	25,000,000.00	24,719,750.00	1.25	1.25	04/26/2019	82,465.28	(280,250.00)
Intl Bank For Recon and Dev	04/26/2016	25,000,000.00	25,000,000.00	24,719,750.00	1.25	1.25	04/26/2019	82,465.28	(280,250.00)
Intl Bank For Recon and Dev	10/25/2017	25,000,000.00	24,880,216.04	24,719,750.00	1.25	1.64	04/26/2019	82,465.28	(160,466.04)
Intl Bank For Recon and Dev	09/30/2016	25,000,000.00	25,000,000.00	24,571,000.00	1.20	1.20	09/30/2019	100,833.33	(429,000.00)
Intl Bank For Recon and Dev	09/30/2016	25,000,000.00	25,000,000.00	24,571,000.00	1.20	1.20	09/30/2019	100,833.33	(429,000.00)
Intl Bank For Recon and Dev	11/10/2016	25,000,000.00	25,000,000.00	24,548,750.00	1.30	1.30	10/25/2019	86,666.67	(451,250.00)
Intl Bank For Recon and Dev	05/12/2017	35,000,000.00	34,774,921.86	34,368,250.00	1.30	1.68	10/25/2019	121,333.33	(406,671.86)
Intl Bank For Recon and Dev	12/23/2016	25,000,000.00	24,737,973.43	24,497,750.00	1.13	1.72	11/27/2019	49,750.00	(240,223.43)
Intl Bank For Recon and Dev	01/04/2017	25,000,000.00	24,764,770.85	24,497,750.00	1.13	1.66	11/27/2019	49,750.00	(267,020.85)
Intl Bank For Recon and Dev	04/06/2017	25,000,000.00	25,120,695.89	24,767,000.00	1.88	1.97	04/21/2020	130,145.83	(353,695.89)
Intl Bank For Recon and Dev	04/20/2017	25,000,000.00	25,175,393.15	24,767,000.00	1.88	1.86	04/21/2020	130,145.83	(408,393.15)

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of January 31, 2018

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Inter-American Development Bk	04/12/2017	50,000,000.00	49,912,352.70	49,281,000.00	1.63	1.70	05/12/2020	178,256.94	(631,352.70)
Intl Bank For Recon and Dev	08/29/2017	15,000,000.00	14,997,291.29	14,712,150.00	1.63	1.63	09/04/2020	102,916.67	(285,141.29)
Intl Bank For Recon and Dev	08/29/2017	35,000,000.00	34,993,679.68	34,328,350.00	1.63	1.63	09/04/2020	240,138.89	(665,329.68)
Intl Bank For Recon and Dev	09/21/2017	25,000,000.00	24,969,060.91	24,520,250.00	1.63	1.67	09/04/2020	146,701.39	(448,810.91)
Intl Bank For Recon and Dev	10/30/2015	25,000,000.00	25,000,000.00	24,533,750.00	1.00	1.00	10/15/2020	73,694.44	(466,250.00)
International Finance Corp	07/20/2016	25,000,000.00	24,912,743.47	23,847,000.00	1.13	1.23	07/20/2021	7,640.00	(1,065,743.47)
International Finance Corp	10/07/2016	12,500,000.00	12,401,595.04	11,923,500.00	1.13	1.36	07/20/2021	4,688.13	(478,095.04)
Intl Bank For Recon and Dev	11/23/2016	10,000,000.00	10,000,000.00	9,642,100.00	1.75	1.77	11/23/2021	36,458.33	(357,900.00)
Intl Bank For Recon and Dev	09/29/2017	25,000,000.00	25,000,000.00	24,375,500.00	1.98	1.98	09/29/2022	167,750.00	(624,500.00)
Supranationals Subtotal:		728,850,000.00	727,816,614.05	718,670,650.00	1.27	1.44		2,392,263.96	(9,145,964.05)
Treasury Coupon Securities									
U.S. Treasury	06/07/2013	15,000,000.00	14,997,737.34	14,992,950.00	0.75	0.96	02/28/2018	47,859.12	(4,787.34)
U.S. Treasury	06/07/2013	15,000,000.00	14,999,655.01	14,972,400.00	1.00	1.01	05/31/2018	25,961.54	(27,255.01)
U.S. Treasury	06/22/2016	25,000,000.00	25,032,579.10	24,962,000.00	1.13	0.77	06/15/2018	37,087.91	(70,579.10)
U.S. Treasury	12/05/2013	10,000,000.00	9,984,193.09	9,948,800.00	1.25	1.45	11/30/2018	21,634.62	(35,393.09)
U.S. Treasury	02/20/2014	15,000,000.00	14,961,855.02	14,896,950.00	1.25	1.52	01/31/2019	517.96	(64,905.02)
U.S. Treasury	04/17/2014	15,000,000.00	14,995,341.65	14,934,900.00	1.63	1.65	03/31/2019	83,035.71	(60,441.65)
U.S. Treasury	02/14/2017	40,000,000.00	40,164,423.58	39,804,800.00	1.63	1.29	04/30/2019	166,988.95	(359,623.58)
U.S. Treasury	06/16/2014	15,000,000.00	14,961,613.00	14,896,350.00	1.50	1.70	05/31/2019	38,942.31	(65,263.00)
U.S. Treasury	06/27/2016	25,000,000.00	25,245,179.37	24,827,250.00	1.50	0.75	05/31/2019	64,903.85	(417,929.37)
U.S. Treasury	11/08/2016	40,000,000.00	40,383,233.92	39,762,400.00	1.63	0.94	06/30/2019	57,458.56	(620,833.92)
U.S. Treasury	07/15/2016	10,000,000.00	9,994,149.90	9,812,900.00	0.75	0.79	07/15/2019	3,522.10	(181,249.90)
U.S. Treasury	08/21/2014	15,000,000.00	14,997,876.99	14,902,200.00	1.63	1.63	07/31/2019	673.34	(95,676.99)
U.S. Treasury	12/09/2016	42,000,000.00	42,204,056.99	41,726,160.00	1.63	1.29	07/31/2019	1,885.36	(477,896.99)
U.S. Treasury	09/15/2017	10,000,000.00	9,980,489.51	9,870,700.00	1.25	1.38	08/31/2019	47,997.24	(109,789.51)
U.S. Treasury	10/24/2014	15,000,000.00	15,059,508.10	14,916,150.00	1.75	1.50	09/30/2019	89,423.08	(143,358.10)
U.S. Treasury	12/08/2014	15,000,000.00	14,951,631.15	14,831,850.00	1.50	1.68	11/30/2019	38,942.31	(119,781.15)
U.S. Treasury	01/09/2015	15,000,000.00	15,033,763.16	14,854,650.00	1.63	1.50	12/31/2019	21,546.96	(179,113.16)
U.S. Treasury	02/12/2016	20,000,000.00	20,129,313.86	19,699,200.00	1.38	1.04	01/31/2020	759.67	(430,113.86)
U.S. Treasury	04/09/2015	10,000,000.00	9,980,448.20	9,813,700.00	1.25	1.35	02/29/2020	53,176.80	(166,748.20)
U.S. Treasury	02/12/2016	20,000,000.00	20,125,809.79	19,676,600.00	1.38	1.06	02/29/2020	116,988.95	(449,209.79)
U.S. Treasury	04/09/2015	10,000,000.00	9,951,514.80	9,777,000.00	1.13	1.36	03/31/2020	38,324.18	(174,514.80)
U.S. Treasury	01/06/2017	20,000,000.00	19,936,269.93	19,657,800.00	1.38	1.53	03/31/2020	93,681.32	(278,469.93)
U.S. Treasury	06/05/2015	15,000,000.00	14,952,710.15	14,757,450.00	1.50	1.64	05/31/2020	38,942.31	(195,260.15)
U.S. Treasury	01/06/2017	20,000,000.00	19,783,542.23	19,457,000.00	1.38	1.75	01/31/2021	759.67	(326,542.23)
U.S. Treasury	06/17/2016	35,000,000.00	35,330,573.69	33,894,000.00	1.38	1.08	05/31/2021	83,293.27	(1,436,573.69)
U.S. Treasury	09/07/2016	5,000,000.00	4,997,785.64	4,796,100.00	1.13	1.14	06/30/2021	4,972.38	(201,685.64)
U.S. Treasury	09/07/2016	5,000,000.00	5,185,798.99	4,976,750.00	2.25	1.15	07/31/2021	310.77	(209,048.99)
U.S. Treasury	10/06/2016	25,000,000.00	24,886,651.15	23,879,000.00	1.13	1.25	09/30/2021	95,810.44	(1,007,651.15)
U.S. Treasury	12/09/2016	15,000,000.00	14,957,172.07	14,630,850.00	1.75	1.83	11/30/2021	45,432.69	(326,322.07)
Treasury Coupon Securities Subtotal:		537,000,000.00	538,164,877.38	529,928,860.00	1.42	1.27		1,320,833.37	(8,236,017.38)
Grand Total		10,183,752,517.42	10,168,819,639.03	10,099,522,871.71	1.56	1.59		24,841,031.39	(69,296,767.32)

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4639	Commercial Paper	Abbey Natl Treasury	1.42	Purchase	(219,991,322.23)	01/02/18
4642	Commercial Paper	Bank Tokyo-Mit UFJ N	1.70	Purchase	(74,681,250.00)	01/02/18
4638	Commercial Paper	Credit Agricole CIB	1.91	Purchase	(98,572,805.56)	01/02/18
4640	Commercial Paper	JP Morgan	2.00	Purchase	(73,879,166.67)	01/02/18
4641	Commercial Paper	JP Morgan	1.95	Purchase	(49,347,291.67)	01/02/18
4393	Bank Deposit	Wells Fargo Bank NA	1.25	Purchase	(3,181,626.98)	01/02/18
1422	U.S. Treasury Notes	U.S. Treasury	0.75	Redemption	15,000,000.00	01/02/18
4133	Negotiable CD	Toronto Dominion NY	1.34	Redemption	40,000,000.00	01/02/18
4134	Negotiable CD	Bank of Montreal	1.33	Redemption	50,000,000.00	01/02/18
4167	Commercial Paper	Canadian Imp Bk Comm	1.32	Redemption	24,000,000.00	01/02/18
4285	Commercial Paper	Fortis/BNP Paribas B	1.43	Redemption	25,000,000.00	01/02/18
4288	Commercial Paper	Fortis/BNP Paribas B	1.43	Redemption	25,000,000.00	01/02/18
4609	Commercial Paper	Bank Tokyo-Mit UFJ N	1.48	Redemption	50,000,000.00	01/02/18
2956	Money Market Funds	Morgan Stanley	1.21	Redemption	2,660,000.00	01/02/18
3608	Money Market Funds	Fidelity Government	1.20	Redemption	361,900,000.00	01/02/18
4643	Commercial Paper	Abbey Natl Treasury	1.42	Purchase	(229,990,927.79)	01/03/18
4644	Commercial Paper	Bank Tokyo-Mit UFJ N	1.70	Purchase	(59,745,000.00)	01/03/18
4633	Negotiable CD	Toronto Dominion NY	1.40	Redemption	55,000,000.00	01/03/18
4639	Commercial Paper	Abbey Natl Treasury	1.42	Redemption	220,000,000.00	01/03/18
2956	Money Market Funds	Morgan Stanley	1.19	Redemption	9,800,000.00	01/03/18
4393	Bank Deposit	Wells Fargo Bank NA	1.25	Redemption	4,994,819.19	01/03/18
4645	Commercial Paper	Abbey Natl Treasury	1.42	Purchase	(199,992,111.12)	01/04/18
4648	Commercial Paper	Bank Tokyo-Mit UFJ N	1.52	Purchase	(24,976,777.78)	01/04/18
4647	Commercial Paper	Credit Agricole CIB	1.85	Purchase	(24,730,208.33)	01/04/18
4646	Commercial Paper	JP Morgan	1.90	Purchase	(24,722,916.67)	01/04/18
4643	Commercial Paper	Abbey Natl Treasury	1.42	Redemption	230,000,000.00	01/04/18
2956	Money Market Funds	Morgan Stanley	1.21	Redemption	10,900,000.00	01/04/18
4393	Bank Deposit	Wells Fargo Bank NA	1.25	Redemption	290,347.54	01/04/18
4649	Commercial Paper	Abbey Natl Treasury	1.42	Purchase	(214,974,558.32)	01/05/18
3608	Money Market Funds	Fidelity Government	1.22	Purchase	(10,800,000.00)	01/05/18
4393	Bank Deposit	Wells Fargo Bank NA	1.25	Purchase	(462,170.41)	01/05/18
4438	Commercial Paper	Bank Tokyo-Mit UFJ N	1.34	Redemption	25,000,000.00	01/05/18
4645	Commercial Paper	Abbey Natl Treasury	1.42	Redemption	200,000,000.00	01/05/18
4650	Commercial Paper	Abbey Natl Treasury	1.42	Purchase	(224,991,125.01)	01/08/18

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4651	Commercial Paper	ING (US) Funding LLC	1.82	Purchase	(24,778,819.44)	01/08/18
3608	Money Market Funds	Fidelity Government	1.21	Purchase	(12,500,000.00)	01/08/18
4580	Commercial Paper	Bank Tokyo-Mit UFJ N	1.40	Redemption	45,000,000.00	01/08/18
4649	Commercial Paper	Abbey Natl Treasury	1.42	Redemption	215,000,000.00	01/08/18
4393	Bank Deposit	Wells Fargo Bank NA	1.25	Redemption	1,443,556.50	01/08/18
4652	Commercial Paper	Abbey Natl Treasury	1.42	Purchase	(184,992,702.78)	01/09/18
4653	Commercial Paper	Fortis/BNP Paribas B	1.84	Purchase	(24,730,388.89)	01/09/18
4623	Commercial Paper	Bank Tokyo-Mit UFJ N	1.52	Redemption	30,000,000.00	01/09/18
4650	Commercial Paper	Abbey Natl Treasury	1.42	Redemption	225,000,000.00	01/09/18
3608	Money Market Funds	Fidelity Government	1.20	Redemption	14,400,000.00	01/09/18
4393	Bank Deposit	Wells Fargo Bank NA	1.25	Purchase	(446,004.96)	01/09/18
4654	Commercial Paper	Abbey Natl Treasury	1.42	Purchase	(244,990,336.12)	01/10/18
4393	Bank Deposit	Wells Fargo Bank NA	1.25	Purchase	(2,442,033.96)	01/10/18
4631	Negotiable CD	Sumitomo Mitsui Bank	1.45	Redemption	50,000,000.00	01/10/18
4652	Commercial Paper	Abbey Natl Treasury	1.42	Redemption	185,000,000.00	01/10/18
2956	Money Market Funds	Morgan Stanley	1.19	Redemption	10,300,000.00	01/10/18
4655	Commercial Paper	Abbey Natl Treasury	1.42	Purchase	(244,990,336.12)	01/11/18
4393	Bank Deposit	Wells Fargo Bank NA	1.25	Purchase	(153,102.43)	01/11/18
4654	Commercial Paper	Abbey Natl Treasury	1.42	Redemption	245,000,000.00	01/11/18
2956	Money Market Funds	Morgan Stanley	1.19	Redemption	3,300,000.00	01/11/18
4656	Commercial Paper	Abbey Natl Treasury	1.42	Purchase	(219,965,288.88)	01/12/18
3608	Money Market Funds	Fidelity Government	1.23	Purchase	(11,800,000.00)	01/12/18
4393	Bank Deposit	Wells Fargo Bank NA	1.25	Purchase	(57,067.39)	01/12/18
4655	Commercial Paper	Abbey Natl Treasury	1.42	Redemption	245,000,000.00	01/12/18
3482	U.S. Treasury Notes	U.S. Treasury	0.88	Redemption	10,000,000.00	01/15/18
4657	Commercial Paper	Abbey Natl Treasury	1.42	Purchase	(249,990,138.90)	01/16/18
4452	Commercial Paper	Bank Tokyo-Mit UFJ N	1.35	Redemption	25,000,000.00	01/16/18
4656	Commercial Paper	Abbey Natl Treasury	1.42	Redemption	220,000,000.00	01/16/18
2956	Money Market Funds	Morgan Stanley	1.20	Redemption	1,700,000.00	01/16/18
4393	Bank Deposit	Wells Fargo Bank NA	1.25	Redemption	1,052,209.91	01/16/18
3581	Asset Backed Securities	Honda Auto Rec Owner	1.39	Redemption	726,888.75	01/16/18
3677	Asset Backed Securities	John Deere Owner Tru	1.09	Redemption	1,189,820.26	01/16/18
3704	Asset Backed Securities	Toyota Auto Receivab	1.00	Redemption	525,445.93	01/16/18
3946	Asset Backed Securities	Honda Auto Rec Owner	1.39	Redemption	1,948,647.08	01/16/18

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4061	Asset Backed Securities	John Deere Owner Tru	1.50	Redemption	1,635,658.64	01/16/18
4269	Asset Backed Securities	Honda Auto Rec Owner	1.46	Redemption	2,734,265.14	01/16/18
4658	Commercial Paper	Abbey Natl Treasury	1.42	Purchase	(164,993,491.67)	01/17/18
4393	Bank Deposit	Wells Fargo Bank NA	1.25	Purchase	(4,287,292.05)	01/17/18
4166	Negotiable CD	Canadian Imp Bk Comm	1.32	Redemption	25,000,000.00	01/17/18
4168	Negotiable CD	Canadian Imp Bk Comm	1.31	Redemption	40,000,000.00	01/17/18
4169	Negotiable CD	Fortis/BNP Paribas B	1.41	Redemption	10,000,000.00	01/17/18
4179	Commercial Paper	JP Morgan	1.38	Redemption	30,000,000.00	01/17/18
4180	Commercial Paper	Toyota Motor Credit	1.35	Redemption	50,000,000.00	01/17/18
4181	Commercial Paper	Toyota Motor Credit	1.35	Redemption	25,000,000.00	01/17/18
4182	Commercial Paper	Toyota Motor Credit	1.35	Redemption	25,000,000.00	01/17/18
4478	Commercial Paper	Bank Tokyo-Mit UFJ N	1.34	Redemption	25,000,000.00	01/17/18
4491	Commercial Paper	Bank Tokyo-Mit UFJ N	1.33	Redemption	20,000,000.00	01/17/18
4635	Commercial Paper	Bank Tokyo-Mit UFJ N	1.54	Redemption	30,000,000.00	01/17/18
4657	Commercial Paper	Abbey Natl Treasury	1.42	Redemption	250,000,000.00	01/17/18
2956	Money Market Funds	Morgan Stanley	1.22	Redemption	2,500,000.00	01/17/18
4659	Commercial Paper	Abbey Natl Treasury	1.42	Purchase	(154,993,886.12)	01/18/18
4660	Commercial Paper	Bank Tokyo-Mit UFJ N	1.45	Purchase	(84,972,611.11)	01/18/18
4615	Negotiable CD	Royal Bk of Canada/D	1.54	Redemption	75,000,000.00	01/18/18
4658	Commercial Paper	Abbey Natl Treasury	1.42	Redemption	165,000,000.00	01/18/18
3608	Money Market Funds	Fidelity Government	1.24	Redemption	2,300,000.00	01/18/18
4393	Bank Deposit	Wells Fargo Bank NA	1.25	Redemption	4,455,062.06	01/18/18
3824	Asset Backed Securities	Honda Auto Rec Owner	1.04	Redemption	1,471,150.15	01/18/18
3844	Asset Backed Securities	Honda Auto Rec Owner	1.01	Redemption	502,282.84	01/18/18
3906	Asset Backed Securities	Honda Auto Rec Owner	1.16	Redemption	23,579.94	01/18/18
4662	Commercial Paper	Abbey Natl Treasury	1.42	Purchase	(274,967,458.32)	01/19/18
3608	Money Market Funds	Fidelity Government	1.24	Purchase	(6,800,000.00)	01/19/18
4393	Bank Deposit	Wells Fargo Bank NA	1.25	Purchase	(841,640.76)	01/19/18
4465	Negotiable CD	Toronto Dominion NY	1.35	Redemption	50,000,000.00	01/19/18
4476	Negotiable CD	Mizuho Bank LTD	1.35	Redemption	25,000,000.00	01/19/18
4502	Negotiable CD	Oversea-Chinese Bank	1.37	Redemption	50,000,000.00	01/19/18
4659	Commercial Paper	Abbey Natl Treasury	1.42	Redemption	155,000,000.00	01/19/18
4663	Commercial Paper	Abbey Natl Treasury	1.42	Purchase	(279,988,955.57)	01/22/18
4662	Commercial Paper	Abbey Natl Treasury	1.42	Redemption	275,000,000.00	01/22/18

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
2956	Money Market Funds	Morgan Stanley	1.19	Redemption	12,000,000.00	01/22/18
4393	Bank Deposit	Wells Fargo Bank NA	1.25	Redemption	1,073,882.21	01/22/18
3594	Asset Backed Securities	Harley-Davidson Cred	1.09	Redemption	454,441.62	01/22/18
4109	Asset Backed Securities	Honda Auto Rec Owner	1.42	Redemption	2,107,520.86	01/22/18
4664	Commercial Paper	Abbey Natl Treasury	1.42	Purchase	(279,988,955.57)	01/23/18
3608	Money Market Funds	Fidelity Government	1.24	Purchase	(19,300,000.00)	01/23/18
4393	Bank Deposit	Wells Fargo Bank NA	1.25	Purchase	(978,184.85)	01/23/18
4663	Commercial Paper	Abbey Natl Treasury	1.42	Redemption	280,000,000.00	01/23/18
2956	Money Market Funds	Morgan Stanley	1.19	Redemption	14,800,000.00	01/23/18
4665	Commercial Paper	Abbey Natl Treasury	1.42	Purchase	(214,991,519.45)	01/24/18
4666	Negotiable CD	Fortis/BNP Paribas B	2.18	Purchase	(50,000,000.00)	01/24/18
4664	Commercial Paper	Abbey Natl Treasury	1.42	Redemption	280,000,000.00	01/24/18
3608	Money Market Funds	Fidelity Government	1.24	Redemption	11,500,000.00	01/24/18
4393	Bank Deposit	Wells Fargo Bank NA	1.25	Redemption	1,172,143.73	01/24/18
4667	Commercial Paper	Natixis US Finance C	1.41	Purchase	(194,992,362.51)	01/25/18
3608	Money Market Funds	Fidelity Government	1.25	Purchase	(10,800,000.00)	01/25/18
4393	Bank Deposit	Wells Fargo Bank NA	1.25	Purchase	(1,836,759.52)	01/25/18
4665	Commercial Paper	Abbey Natl Treasury	1.42	Redemption	215,000,000.00	01/25/18
4668	Commercial Paper	Natixis US Finance C	1.41	Purchase	(189,977,675.00)	01/26/18
4648	Commercial Paper	Bank Tokyo-Mit UFJ N	1.52	Redemption	25,000,000.00	01/26/18
4660	Commercial Paper	Bank Tokyo-Mit UFJ N	1.45	Redemption	85,000,000.00	01/26/18
4667	Commercial Paper	Natixis US Finance C	1.41	Redemption	195,000,000.00	01/26/18
4393	Bank Deposit	Wells Fargo Bank NA	1.25	Redemption	1,888,093.59	01/26/18
4670	Commercial Paper	Bank Tokyo-Mit UFJ N	1.44	Purchase	(84,976,200.00)	01/29/18
4671	Commercial Paper	Natixis US Finance C	1.41	Purchase	(274,989,229.18)	01/29/18
4669	Negotiable CD	Royal Bk of Canada/D	2.18	Purchase	(50,000,000.00)	01/29/18
4393	Bank Deposit	Wells Fargo Bank NA	1.25	Purchase	(1,179,377.48)	01/29/18
4668	Commercial Paper	Natixis US Finance C	1.41	Redemption	190,000,000.00	01/29/18
3608	Money Market Funds	Fidelity Government	1.26	Redemption	4,500,000.00	01/29/18
4672	Commercial Paper	Natixis US Finance C	1.41	Purchase	(284,988,837.52)	01/30/18
3608	Money Market Funds	Fidelity Government	1.26	Purchase	(8,900,000.00)	01/30/18
4671	Commercial Paper	Natixis US Finance C	1.41	Redemption	275,000,000.00	01/30/18
4393	Bank Deposit	Wells Fargo Bank NA	1.25	Redemption	119,646.33	01/30/18
4673	Negotiable CD	Canadian Imp Bk Comm	2.21	Purchase	(25,000,000.00)	01/31/18

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4675	Commercial Paper	Natixis US Finance C	1.32	Purchase	(254,990,650.02)	01/31/18
4674	Asset Backed Securities	Toyota Auto Receivab	2.10	Purchase	(22,997,649.40)	01/31/18
3608	Money Market Funds	Fidelity Government	1.26	Purchase	(5,000,000.00)	01/31/18
4435	Money Market Funds	Wells Fargo Bank NA	1.19	Purchase	(6,594,895.45)	01/31/18
2656	U.S. Treasury Notes	U.S. Treasury	2.63	Redemption	15,000,000.00	01/31/18
4163	Negotiable CD	Toronto Dominion NY	1.36	Redemption	25,000,000.00	01/31/18
4165	Negotiable CD	Canadian Imp Bk Comm	1.33	Redemption	75,000,000.00	01/31/18
4488	Negotiable CD	Societe Generale NY	1.41	Redemption	75,000,000.00	01/31/18
4577	Negotiable CD	Royal Bk of Canada/D	1.46	Redemption	50,000,000.00	01/31/18
4672	Commercial Paper	Natixis US Finance C	1.41	Redemption	285,000,000.00	01/31/18
4393	Bank Deposit	Wells Fargo Bank NA	1.25	Redemption	2,308,790.17	01/31/18
Grand Total					632,475,142.48	

CONTACT US



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Treasurer-Tax Collector**

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