



**COUNTY OF SAN DIEGO INVESTMENT POOL**  
**TREASURY INVESTMENT RESULTS**

**FEB**  
**2018**

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

# SUMMARY PORTFOLIO STATISTICS

## County of San Diego Pooled Money Fund

As of February 28, 2018

Investment Type	Par Value	Book Value	Market Value	% of Portfolio	Market Price	WAM	YTM 365	Accrued Interest	Unrealized Gain/Loss
Asset Backed Securities	208,554,635	208,453,796	207,847,758	2.10	99.661	651	1.62	122,143	(606,039)
Bank Deposit	0	0	0	-				11	-
Commercial Paper Disc	3,243,000,000	3,229,471,718	3,216,759,415	32.51	99.191	95	1.66	-	(12,712,303)
Federal Agency	2,555,107,000	2,555,499,126	2,511,542,529	25.72	98.295	839	1.55	9,990,630	(43,956,597)
Money Market Accounts	83,488,771	83,488,771	83,493,770	0.84	100.006	1	1.36	88,297	4,999
Negotiable CDs	2,655,900,000	2,655,901,640	2,655,900,000	26.74	100.000	158	1.74	14,272,734	(1,640)
Suprationals	678,850,000	678,001,483	668,241,205	6.83	98.437	624	1.43	3,028,584	(9,760,278)
Treasury Coupon Securities	522,000,000	523,104,698	514,142,080	5.27	98.495	652	1.28	1,580,777	(8,962,618)
<b>Totals for February 2018</b>	<b>9,946,900,406</b>	<b>9,933,921,233</b>	<b>9,857,926,757</b>	<b>100.00</b>	<b>99.106</b>	<b>379</b>	<b>1.62</b>	<b>29,083,176</b>	<b>(75,994,477)</b>
<b>Totals for January 2018</b>	<b>10,183,752,517</b>	<b>10,168,819,639</b>	<b>10,099,522,872</b>	<b>100.00</b>	<b>99.173</b>	<b>383</b>	<b>1.59</b>	<b>24,843,355</b>	<b>(69,296,767)</b>
<b>Change from Prior Month</b>	<b>(236,852,111)</b>	<b>(234,898,406)</b>	<b>(241,596,115)</b>	<b>-</b>	<b>(0.067)</b>	<b>(4)</b>	<b>0.03</b>	<b>4,239,821</b>	<b>(6,697,710)</b>

Portfolio Effective Duration 0.93 years

Return Information	Monthly	Fiscal Year To		Calendar Year	
	Return	Annualized	Date Return	Annualized	To Date Return Annualized
Book Value	0.125%	1.625%	0.950%	1.427%	0.256% 1.583%

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

# PROJECTED LIQUIDITY

## County of San Diego Pooled Money Fund

As of February 28, 2018

(\$000)

	Mar-18	Apr-18	May-18	Jun-18	Jul-18	Aug-18
Beginning Pool Book Balance	9,933,921	9,968,032	10,845,214	9,982,574	9,241,308	8,011,797
<b>CASH FLOW ITEMS</b>						
INFLOWS:						
Investment Inflows	1,645,000	710,000	853,000	575,000	917,900	570,000
Projected Credits/Deposits	1,158,000	2,070,682	751,734	770,525	747,900	909,000
	<b>2,803,000</b>	<b>2,780,682</b>	<b>1,604,734</b>	<b>1,345,525</b>	<b>1,665,800</b>	<b>1,479,000</b>
OUTFLOWS:						
Investment Purchases	110,000	85,000	143,000	25,000	35,000	55,000
Projected Debits	1,123,889	1,193,500	1,614,374	1,511,791	1,977,411	1,738,250
	<b>1,233,889</b>	<b>1,278,500</b>	<b>1,757,374</b>	<b>1,536,791</b>	<b>2,012,411</b>	<b>1,793,250</b>
<b>Net Cash Flows</b>	34,111	877,182	(862,640)	(741,266)	(1,229,511)	(829,250)
MONTH END POOL BALANCE	9,968,032	10,845,214	9,982,574	9,241,308	8,011,797	7,182,547
<b>PROJECTED MONTH END LIQUIDITY</b>	<b>\$ 1,322,722</b>	<b>\$ 2,824,904</b>	<b>\$ 2,672,264</b>	<b>\$ 2,480,998</b>	<b>\$ 2,134,387</b>	<b>\$ 1,820,137</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

## County of San Diego Pooled Money Fund

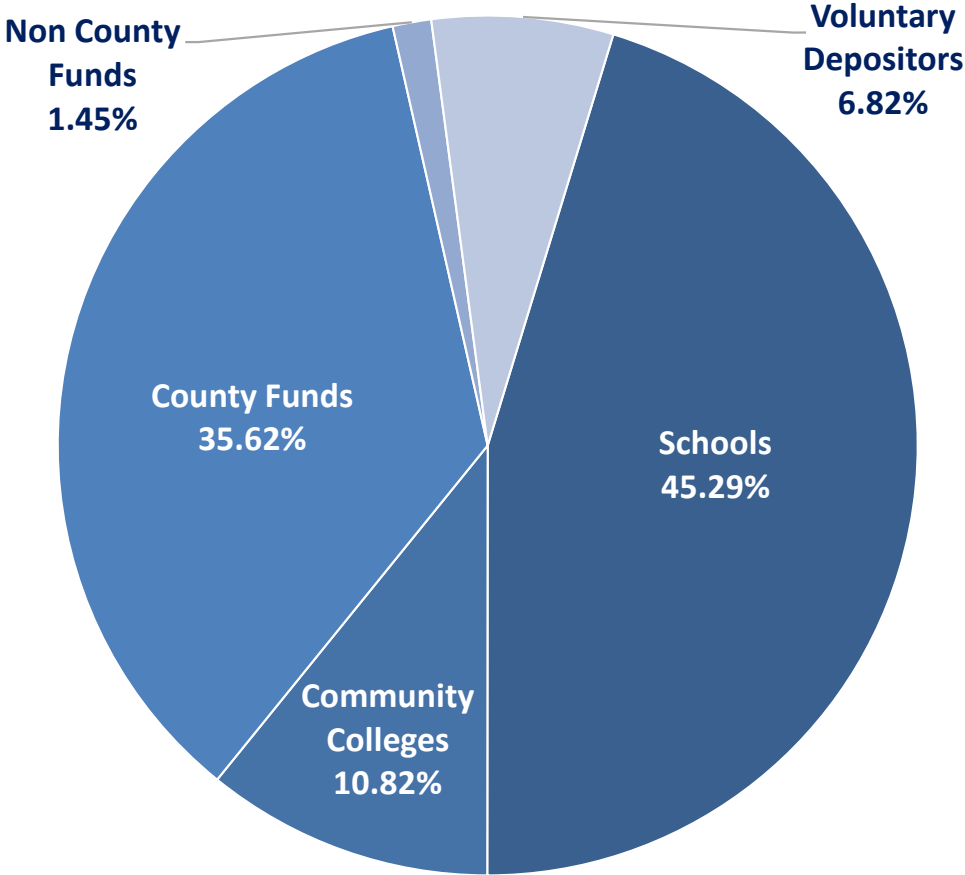
As of February 28, 2018

(\$000)

PARTICIPANT	FMV 12/31/17	FMV 01/31/18	FMV 02/28/18	% of Total	PARTICIPANT	FMV 12/31/17	FMV 01/31/18	FMV 02/28/18	% of Total
<b>COUNTY</b>	\$ 2,232,192	\$ 829,038	\$ 866,474	8.79%	Lakeside FPD	6,951	9,091	8,850	
<b>COUNTY - SPECIAL TRUST FUNDS</b>	2,386,505	2,646,621	2,644,749	26.83%	Leucadia Wastewater District	9,527	9,580	9,568	
<b>NON-COUNTY INVESTMENT FUNDS</b>	134,694	140,501	144,052	1.45%	Lower Sweetwater FPD	579	652	561	
<b>SCHOOLS - (K THRU 12)</b>	4,211,066	4,645,607	4,465,054	45.29%	Metropolitan Transit System	7,705	7,587	7,452	
					Mission Resource Conservation District	302	310	311	
<b>COMMUNITY COLLEGES</b>					North County Cemetery District	4,041	4,331	4,399	
San Diego	252,231	286,622	241,608	2.45%	North County Dispatch	4,008	3,714	3,071	
Grossmont	88,772	94,916	90,857	0.92%	North County FPD	1,852	4,138	3,494	
Mira Costa	135,874	153,467	146,936	1.49%	Otay Water District	8,051	8,092	8,082	
Palomar	330,370	346,793	323,141	3.28%	Pomerado Cemetery District	1,748	1,870	1,840	
Southwestern	271,054	276,094	263,792	2.68%	Public Agencies Self-Insurance System	3,376	3,395	3,391	
<b>Total Community Colleges</b>	<b>1,078,301</b>	<b>1,157,891</b>	<b>1,066,333</b>	<b>10.82%</b>	Ramona Cemetery District	967	997	966	
					Rancho Santa Fe FPD	12,420	14,866	14,522	
<b>FIRST 5 COMMISSION</b>	40,022	40,142	34,745		Rincon del Diablo Municipal Water District	3,036	3,053	3,049	
<b>SANCAL</b>	1,653	1,667	1,608		SANDAG	36,069	37,262	38,206	
<b>SDCERA</b>	5,417	596	595		SD County Regional Airport Authority	284,400	265,922	266,472	
					San Diego Housing Commission	20,612	20,728	20,701	
<b>CITIES</b>					San Diego Geographic Information Source	913	798	916	
Chula Vista	135,493	132,934	130,701		San Diego Law Library	3,237	3,266	3,313	
Coronado	19,788	19,900	19,874		San Diego Local Agency Formation Comm	1,441	1,349	1,234	
Del Mar	2,579	2,594	2,590		San Diego Regional Training Center	652	568	773	
Encinitas	2	2	2		San Dieguito River Park	1,141	1,041	1,081	
National City	8,077	8,122	8,112		San Marcos FPD	1	1	1	
					San Miguel Consolidated FPD	7,095	8,563	7,120	
<b>INDEPENDENT AGENCIES</b>					Santa Fe Irrigation District	4,196	4,220	4,214	
Alpine FPD	1,378	2,038	1,821		Serra Cooperative Library System	229	230	230	
Bonita-Sunnyside FPD	5,332	5,604	5,671		Upper San Luis Rey Resource Conserv Dist	45	47	47	
Borrego Springs FPD	1,269	1,470	1,501		Vallecitos Water District	5,154	5,183	5,177	
Canebrake County Water District	51	51	51		Valley Center FPD	2,615	3,109	2,903	
Deer Springs FPD	9,333	11,626	11,746		Valley Center Cemetery District	360	373	373	
Fallbrook Public Utility District	15	15	15		Valley Center Water District	21,555	23,768	25,043	
Grossmont Healthcare District	1,012	1,018	1,017		Vista FPD	3,535	3,339	3,335	
Julian-Cuyamaca FPD	140	271	156		<b>Total Voluntary Participants</b>	<b>689,475</b>	<b>679,864</b>	<b>671,264</b>	<b>6.82%</b>
Lake Cuyamaca Rec & Park District	101	373	366						
					<b>Pooled Money Fund Total</b>	<b>\$ 10,732,233</b>	<b>\$ 10,099,523</b>	<b>\$ 9,857,927</b>	<b>100.00%</b>

# INVESTMENT FUND PARTICIPANTS

## San Diego Pooled Money Fund As of February 28, 2018

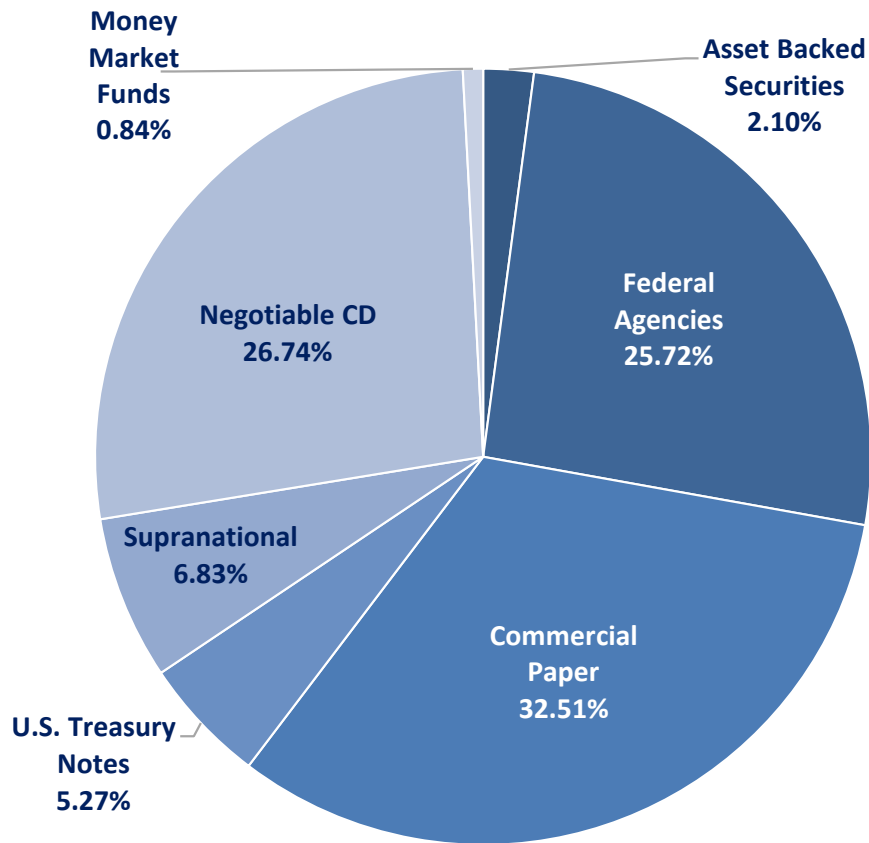


\*Totals may not add to 100% due to rounding

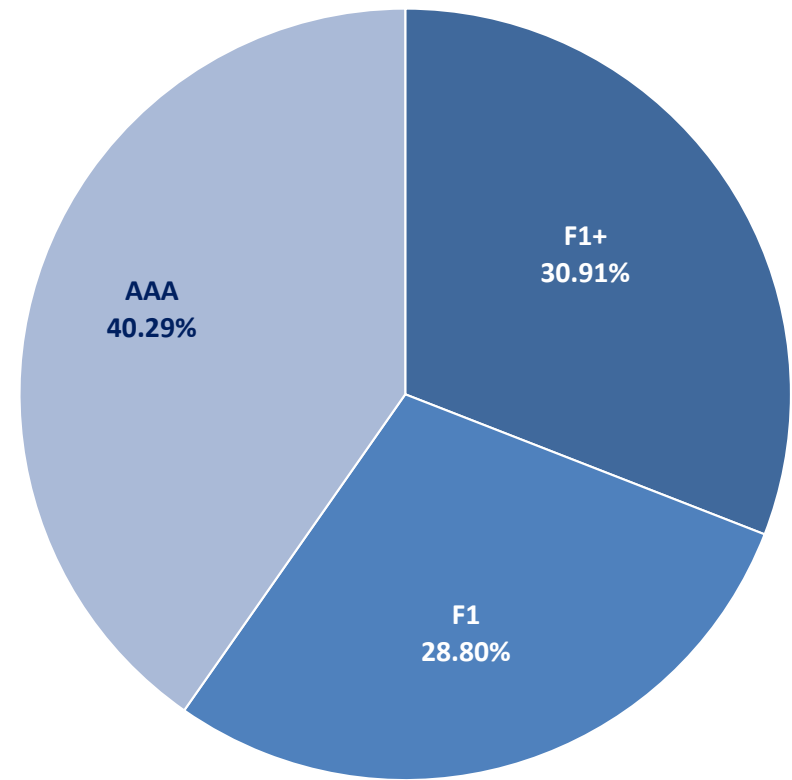
# INVESTMENT FUND OVERVIEW

As of February 28, 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 February 28, 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 - 32.5%
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 - 26.7%
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 - 0.8%
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 - 6.8%
Pass-Through Securities	Non-mortgaged backed; "A" minimum rated issuer by 1 of 3 NRSROs; "AA" minimum rated by 1 of 3 NRSROs; 20% maximum; 5% per issuer	Complies - 2.1%
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 February 28, 2018

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
<b>Asset Backed Securities</b>									
Toyota Auto Receivables	08/10/2016	228,136.72	228,125.66	228,043.53	1.00	1.01	01/15/2019	101.39	(82.13)
John Deere Owner Trust	07/27/2016	566,172.36	566,137.82	565,937.12	1.09	1.10	02/15/2019	274.27	(200.70)
John Deere Owner Trust	02/28/2018	46,500,000.00	46,500,000.00	46,500,000.00	1.95	1.96	03/15/2019	0.00	0.00
Honda Auto Rec Owner Trust	10/25/2016	6,539,963.56	6,539,781.10	6,527,690.01	1.04	1.04	04/18/2019	2,456.07	(12,091.09)
Honda Auto Rec Owner Trust	03/28/2017	13,305,297.81	13,304,979.81	13,279,494.85	1.42	1.43	07/22/2019	5,248.26	(25,484.96)
Honda Auto Rec Owner Trust	06/27/2017	26,242,025.61	26,239,847.52	26,163,307.41	1.46	1.47	10/15/2019	18,914.59	(76,540.11)
John Deere Owner Trust	03/02/2017	9,859,466.67	9,859,427.23	9,837,557.95	1.50	1.51	10/15/2019	6,855.51	(21,869.28)
Honda Auto Rec Owner Trust	09/29/2017	12,500,000.00	12,498,888.75	12,440,941.25	1.57	1.58	01/21/2020	7,086.85	(57,947.50)
USAA Auto Owner Trust	09/20/2017	15,300,000.00	15,299,713.89	15,246,208.26	1.54	1.55	02/18/2020	10,572.74	(53,505.63)
Honda Auto Rec Owner Trust	05/30/2016	8,298,242.65	8,298,081.66	8,252,460.42	1.39	1.40	04/15/2020	5,126.51	(45,621.24)
Honda Auto Rec Owner Trust	12/22/2016	22,322,272.74	22,245,539.93	22,199,118.53	1.39	1.59	04/15/2020	13,790.19	(46,421.40)
John Deere Owner Trust	07/18/2017	9,000,000.00	8,999,217.90	8,962,848.90	1.59	1.60	04/15/2020	6,360.00	(36,369.00)
Honda Auto Rec Owner Trust	12/10/2016	3,393,056.89	3,377,151.94	3,366,749.16	1.16	1.40	05/18/2020	1,311.98	(10,402.78)
Toyota Auto Receivables	01/31/2018	23,000,000.00	22,997,649.40	22,924,934.90	2.10	1.91	10/15/2020	39,019.47	(72,714.50)
Honda Auto Rec Owner Trust	10/25/2016	11,500,000.00	11,499,253.65	11,352,465.35	1.21	1.22	12/18/2020	5,024.86	(146,788.30)
<b>Asset Backed Securities Subtotal:</b>		<b>208,554,635.01</b>	<b>208,453,796.26</b>	<b>207,847,757.64</b>	<b>1.61</b>	<b>1.62</b>		<b>122,142.69</b>	<b>(606,038.62)</b>
<b>Commercial Paper</b>									
Bank Tokyo-Mit UFJ NY	12/01/2017	40,000,000.00	40,000,000.00	39,851,000.00	1.49	1.52	03/01/2018	0.00	(149,000.00)
Fortis/BNP Paribas Bank	09/08/2017	10,000,000.00	10,000,000.00	9,930,880.00	1.43	1.46	03/01/2018	0.00	(69,120.00)
Natixis US Finance Co.	02/28/2018	270,000,000.00	270,000,000.00	269,989,740.00	1.35	1.37	03/01/2018	0.00	(10,260.00)
Natixis US Finance Co.	12/04/2017	20,000,000.00	19,999,172.22	19,927,140.00	1.49	1.52	03/02/2018	0.00	(72,032.22)
Natixis US Finance Co.	12/05/2017	60,000,000.00	59,990,066.67	59,776,500.00	1.49	1.52	03/05/2018	0.00	(213,566.67)
Credit Agricole CIB	06/15/2017	50,000,000.00	49,983,888.89	49,462,250.00	1.45	1.51	03/09/2018	0.00	(521,638.89)
Bank Tokyo-Mit UFJ NY	12/15/2017	170,000,000.00	169,892,900.00	169,311,500.00	1.62	1.65	03/15/2018	0.00	(581,400.00)
Bank Tokyo-Mit UFJ NY	02/02/2018	60,000,000.00	59,945,666.67	59,875,560.00	1.63	1.66	03/21/2018	0.00	(70,106.67)
Bank Tokyo-Mit UFJ NY	02/05/2018	40,000,000.00	39,963,777.78	39,917,040.00	1.63	1.66	03/21/2018	0.00	(46,737.78)
Fortis/BNP Paribas Bank	12/27/2017	45,000,000.00	44,955,725.00	44,826,885.00	1.61	1.64	03/23/2018	0.00	(128,840.00)
JP Morgan	08/24/2017	30,000,000.00	29,973,233.33	29,743,260.00	1.46	1.52	03/23/2018	0.00	(229,973.33)
Bank Tokyo-Mit UFJ NY	12/26/2017	35,000,000.00	34,953,994.44	34,847,190.00	1.69	1.72	03/29/2018	0.00	(106,804.44)
JP Morgan	07/11/2017	25,000,000.00	24,970,833.33	24,756,075.00	1.50	1.56	03/29/2018	0.00	(214,758.33)
JP Morgan	08/03/2017	25,000,000.00	24,971,222.22	24,756,075.00	1.48	1.54	03/29/2018	0.00	(215,147.22)
JP Morgan	08/24/2017	30,000,000.00	29,965,933.33	29,707,290.00	1.46	1.52	03/29/2018	0.00	(258,643.33)
Bank Tokyo-Mit UFJ NY	01/02/2018	75,000,000.00	74,886,666.67	74,681,250.00	1.70	1.73	04/02/2018	0.00	(205,416.67)
Bank Tokyo-Mit UFJ NY	01/03/2018	60,000,000.00	59,906,500.00	59,745,000.00	1.70	1.73	04/03/2018	0.00	(161,500.00)
Rabobank Nederland	11/06/2017	40,000,000.00	39,946,833.33	39,761,520.00	1.45	1.48	04/03/2018	0.00	(185,313.33)
JP Morgan	07/21/2017	25,000,000.00	24,950,715.28	24,716,875.00	1.51	1.57	04/17/2018	0.00	(233,840.28)
ING (US) Funding LLC	10/20/2017	25,000,000.00	24,948,618.06	24,810,200.00	1.51	1.54	04/19/2018	0.00	(138,418.06)
Fortis/BNP Paribas Bank	12/21/2017	25,000,000.00	24,941,666.67	24,860,000.00	1.68	1.71	04/20/2018	0.00	(81,666.67)
ING (US) Funding LLC	10/24/2017	25,000,000.00	24,947,569.44	24,813,325.00	1.51	1.54	04/20/2018	0.00	(134,244.44)
ING (US) Funding LLC	10/27/2017	25,000,000.00	24,943,000.00	24,811,050.00	1.52	1.55	04/24/2018	0.00	(131,950.00)
Cooperatieve Rabobank	09/26/2017	25,000,000.00	24,940,000.00	24,784,000.00	1.44	1.48	04/30/2018	0.00	(156,000.00)

# INVESTMENT INVENTORY - MARKET VALUE

## County of San Diego Pooled Money Fund As of February 28, 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	12/07/2017	60,000,000.00	59,847,000.00	59,632,800.00	1.53	1.56	04/30/2018	0.00	(214,200.00)
Canadian Imp Bk Comm NY	11/01/2017	125,000,000.00	124,674,930.56	124,045,750.00	1.51	1.54	05/02/2018	0.00	(629,180.56)
Rabobank Nederland	12/01/2017	50,000,000.00	49,866,527.78	49,672,750.00	1.55	1.58	05/02/2018	0.00	(193,777.78)
Toyota Motor Credit Corp	10/27/2017	50,000,000.00	49,858,555.56	49,594,650.00	1.52	1.57	05/07/2018	0.00	(263,905.56)
ING (US) Funding LLC	10/27/2017	25,000,000.00	24,910,000.00	24,771,100.00	1.60	1.66	05/21/2018	0.00	(138,900.00)
JP Morgan	08/30/2017	30,000,000.00	29,894,175.00	29,660,850.00	1.53	1.58	05/23/2018	0.00	(233,325.00)
Toyota Motor Credit Corp	02/22/2018	20,000,000.00	19,911,466.67	19,904,000.00	1.92	1.96	05/23/2018	0.00	(7,466.67)
Cooperatieve Rabobank	10/27/2017	50,000,000.00	49,819,375.00	49,553,750.00	1.53	1.58	05/25/2018	0.00	(265,625.00)
ING (US) Funding LLC	12/21/2017	25,000,000.00	24,897,291.66	24,812,700.00	1.74	1.78	05/25/2018	0.00	(84,591.66)
Toyota Motor Credit Corp	11/30/2017	28,000,000.00	27,889,244.44	27,776,000.00	1.60	1.64	05/29/2018	0.00	(113,244.44)
ING (US) Funding LLC	11/16/2017	25,000,000.00	24,898,888.89	24,782,200.00	1.60	1.65	05/31/2018	0.00	(116,688.89)
Toyota Motor Credit Corp	11/17/2017	25,000,000.00	24,900,784.72	24,795,025.00	1.57	1.62	05/31/2018	0.00	(105,759.72)
Toyota Motor Credit Corp	11/28/2017	25,000,000.00	24,899,520.83	24,795,025.00	1.59	1.63	05/31/2018	0.00	(104,495.83)
Toyota Motor Credit Corp	11/29/2017	50,000,000.00	49,799,041.67	49,590,050.00	1.59	1.63	05/31/2018	0.00	(208,991.67)
Fortis/BNP Paribas Bank	12/11/2017	25,000,000.00	24,890,750.00	24,795,750.00	1.71	1.75	06/01/2018	0.00	(95,000.00)
ING (US) Funding LLC	11/07/2017	25,000,000.00	24,894,243.06	24,769,950.00	1.57	1.62	06/06/2018	0.00	(124,293.06)
ING (US) Funding LLC	11/06/2017	50,000,000.00	49,784,125.00	49,533,350.00	1.57	1.62	06/08/2018	0.00	(250,775.00)
ING (US) Funding LLC	10/26/2017	25,000,000.00	24,873,659.72	24,732,775.00	1.61	1.67	06/22/2018	0.00	(140,884.72)
ING (US) Funding LLC	10/27/2017	50,000,000.00	49,726,666.66	49,441,900.00	1.64	1.70	06/29/2018	0.00	(284,766.66)
Fortis/BNP Paribas Bank	12/04/2017	70,000,000.00	69,598,200.00	69,314,000.00	1.68	1.74	07/02/2018	0.00	(284,200.00)
ING (US) Funding LLC	12/07/2017	75,000,000.00	74,561,812.50	74,280,975.00	1.71	1.77	07/02/2018	0.00	(280,837.50)
ING (US) Funding LLC	01/08/2018	25,000,000.00	24,844,541.66	24,760,325.00	1.82	1.86	07/02/2018	0.00	(84,216.66)
Fortis/BNP Paribas Bank	12/07/2017	125,000,000.00	124,259,444.45	123,757,750.00	1.72	1.78	07/03/2018	0.00	(501,694.45)
ING (US) Funding LLC	11/15/2017	25,000,000.00	24,858,777.78	24,744,050.00	1.64	1.69	07/03/2018	0.00	(114,727.78)
ING (US) Funding LLC	11/16/2017	25,000,000.00	24,858,777.78	24,744,050.00	1.64	1.69	07/03/2018	0.00	(114,727.78)
ING (US) Funding LLC	11/20/2017	25,000,000.00	24,857,055.56	24,744,050.00	1.66	1.71	07/03/2018	0.00	(113,005.56)
ING (US) Funding LLC	12/07/2017	40,000,000.00	39,764,400.00	39,590,480.00	1.71	1.77	07/03/2018	0.00	(173,920.00)
JP Morgan	12/27/2017	25,000,000.00	24,838,111.11	24,754,550.00	1.88	1.95	07/03/2018	0.00	(83,561.11)
Rabobank Nederland	11/15/2017	25,000,000.00	24,863,944.45	24,747,625.00	1.58	1.63	07/03/2018	0.00	(116,319.45)
Canadian Imp Bk Comm NY	11/01/2017	50,000,000.00	49,685,319.45	49,413,650.00	1.63	1.69	07/18/2018	0.00	(271,669.45)
ING (US) Funding LLC	10/25/2017	25,000,000.00	24,839,416.67	24,694,775.00	1.64	1.70	07/20/2018	0.00	(144,641.67)
JP Morgan	10/27/2017	75,000,000.00	74,492,500.00	74,055,000.00	1.68	1.74	07/24/2018	0.00	(437,500.00)
Toyota Motor Credit Corp	11/01/2017	50,000,000.00	49,667,444.44	49,394,100.00	1.64	1.70	07/25/2018	0.00	(273,344.44)
Credit Agricole CIB	11/01/2017	25,000,000.00	24,830,416.67	24,692,900.00	1.65	1.71	07/27/2018	0.00	(137,516.67)
JP Morgan	11/01/2017	25,000,000.00	24,827,333.33	24,687,325.00	1.68	1.74	07/27/2018	0.00	(140,008.33)
JP Morgan	12/04/2017	35,000,000.00	34,732,250.00	34,583,885.00	1.80	1.87	08/01/2018	0.00	(148,365.00)
JP Morgan	12/07/2017	30,000,000.00	29,770,500.00	29,643,330.00	1.80	1.87	08/01/2018	0.00	(127,170.00)
JP Morgan	12/11/2017	25,000,000.00	24,806,625.00	24,702,775.00	1.82	1.89	08/01/2018	0.00	(103,850.00)
Credit Agricole CIB	01/04/2018	25,000,000.00	24,802,152.78	24,730,200.00	1.85	1.91	08/02/2018	0.00	(71,952.78)
JP Morgan	01/04/2018	25,000,000.00	24,796,805.56	24,722,900.00	1.90	1.96	08/02/2018	0.00	(73,905.56)
Fortis/BNP Paribas Bank	01/09/2018	25,000,000.00	24,795,555.56	24,730,375.00	1.84	1.90	08/08/2018	0.00	(65,180.56)
JP Morgan	11/28/2017	25,000,000.00	24,780,000.00	24,663,750.00	1.80	1.87	08/24/2018	0.00	(116,250.00)

# INVESTMENT INVENTORY - MARKET VALUE

## County of San Diego Pooled Money Fund As of February 28, 2018

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
JP Morgan	01/02/2018	50,000,000.00	49,504,375.00	49,347,250.00	1.95	2.02	08/31/2018	0.00	(157,125.00)
JP Morgan	02/07/2018	70,000,000.00	69,265,505.55	69,179,040.00	2.02	2.09	09/04/2018	0.00	(86,465.55)
Toyota Motor Credit Corp	02/08/2018	25,000,000.00	24,741,388.89	24,712,800.00	1.96	2.02	09/07/2018	0.00	(28,588.89)
Credit Agricole CIB	01/02/2018	100,000,000.00	98,880,527.78	98,572,800.00	1.91	1.98	09/28/2018	0.00	(307,727.78)
JP Morgan	01/02/2018	75,000,000.00	74,120,833.34	73,879,125.00	2.00	2.08	09/28/2018	0.00	(241,708.34)
Toyota Motor Credit Corp	02/16/2018	25,000,000.00	24,613,472.22	24,593,600.00	2.20	2.29	11/09/2018	0.00	(19,872.22)
<b>Commercial Paper Subtotal:</b>		<b>3,243,000,000.00</b>	<b>3,229,471,718.08</b>	<b>3,216,759,415.00</b>	<b>1.64</b>	<b>1.66</b>		<b>0.00</b>	<b>(12,712,303.08)</b>
<b>Federal Agency</b>									
Federal National Mtg Assn	04/30/2013	50,000,000.00	49,999,426.39	49,954,500.00	1.00	1.01	04/30/2018	168,055.56	(44,926.39)
Federal National Mtg Assn	04/30/2013	50,000,000.00	50,000,000.00	49,954,500.00	1.00	1.00	04/30/2018	168,055.56	(45,500.00)
Federal National Mtg Assn	05/16/2013	25,000,000.00	24,997,395.60	24,977,250.00	1.00	1.07	04/30/2018	84,027.78	(20,145.60)
Federal National Mtg Assn	01/22/2014	15,000,000.00	14,978,948.04	14,974,950.00	0.88	1.53	05/21/2018	36,458.33	(3,998.04)
Federal Home Loan Mtg Corp	09/29/2015	25,000,000.00	25,000,000.00	24,943,000.00	1.05	1.05	06/29/2018	45,208.33	(57,000.00)
Federal National Mtg Assn	02/19/2016	35,000,000.00	35,034,406.89	34,911,450.00	1.13	0.87	07/20/2018	44,843.75	(122,956.89)
Federal Home Loan Mtg Corp	10/27/2015	25,000,000.00	25,000,000.00	24,919,000.00	1.00	1.00	07/27/2018	23,611.11	(81,000.00)
Federal Home Loan Bank	08/14/2015	25,000,000.00	25,009,281.94	24,922,000.00	1.20	1.12	08/14/2018	14,166.67	(87,281.94)
Federal Home Loan Bank	10/26/2015	35,000,000.00	35,027,787.91	34,840,050.00	1.13	0.97	09/14/2018	182,656.25	(187,737.91)
Federal National Mtg Assn	01/21/2014	30,000,000.00	30,034,924.33	29,983,800.00	1.88	1.65	09/18/2018	254,687.50	(51,124.33)
Federal Home Loan Bank	03/28/2016	25,000,000.00	25,000,000.00	24,890,500.00	1.05	1.05	09/28/2018	111,562.50	(109,500.00)
Federal Home Loan Mtg Corp	10/28/2016	25,000,000.00	25,000,000.00	24,838,500.00	1.05	1.05	10/26/2018	91,145.83	(161,500.00)
Federal Home Loan Mtg Corp	02/23/2016	25,000,000.00	25,000,000.00	24,828,000.00	1.05	1.05	11/23/2018	71,458.33	(172,000.00)
Federal National Mtg Assn	01/21/2014	30,000,000.00	29,978,153.26	29,905,500.00	1.63	1.73	11/27/2018	127,291.67	(72,653.26)
Federal Home Loan Mtg Corp	06/14/2016	47,400,000.00	47,400,000.00	47,094,744.00	1.25	1.25	12/14/2018	126,729.17	(305,256.00)
Federal Farm Credit Bank	12/07/2017	25,000,000.00	25,000,000.00	24,931,000.00	1.70	1.70	01/07/2019	63,750.00	(69,000.00)
Federal Home Loan Mtg Corp	07/25/2016	25,000,000.00	25,000,000.00	24,767,500.00	1.00	1.00	01/25/2019	25,000.00	(232,500.00)
Federal National Mtg Assn	03/22/2016	27,135,000.00	27,135,000.00	26,895,397.95	1.27	1.30	02/26/2019	4,786.31	(239,602.05)
Federal National Mtg Assn	03/11/2016	25,000,000.00	25,000,000.00	24,730,000.00	1.30	1.30	03/15/2019	149,861.10	(270,000.00)
Federal Farm Credit Bank	03/18/2016	25,000,000.00	25,000,000.00	24,727,750.00	1.28	1.28	03/21/2019	142,222.22	(272,250.00)
Federal Farm Credit Bank	10/19/2016	20,000,000.00	20,000,000.00	19,776,400.00	1.17	1.17	05/16/2019	68,250.00	(223,600.00)
Federal Home Loan Mtg Corp	06/06/2016	25,000,000.00	25,000,000.00	24,713,250.00	1.25	1.25	06/06/2019	73,784.72	(286,750.00)
Federal Home Loan Bank	06/22/2016	25,000,000.00	25,199,647.15	24,820,500.00	1.63	0.99	06/14/2019	86,892.36	(379,147.15)
Federal National Mtg Assn	07/08/2015	20,000,000.00	20,099,340.93	19,892,600.00	1.75	1.36	06/20/2019	69,027.78	(206,740.93)
Federal Home Loan Mtg Corp	07/26/2016	25,000,000.00	25,000,000.00	24,610,250.00	1.07	1.07	07/26/2019	26,006.94	(389,750.00)
Federal Home Loan Mtg Corp	06/27/2016	25,000,000.00	25,118,114.90	24,674,750.00	1.25	0.91	08/01/2019	26,041.67	(443,364.90)
Federal Home Loan Mtg Corp	08/23/2016	25,000,000.00	25,000,000.00	24,609,500.00	1.15	1.15	08/23/2019	6,388.89	(390,500.00)
Federal Farm Credit Bank	08/26/2016	50,000,000.00	50,000,000.00	49,162,500.00	1.00	1.00	08/26/2019	6,944.44	(837,500.00)
Federal Farm Credit Bank	12/06/2016	25,000,000.00	25,000,000.00	24,632,500.00	1.48	1.63	09/06/2019	179,861.11	(367,500.00)
Federal National Mtg Assn	09/30/2016	35,000,000.00	34,988,680.36	34,386,450.00	1.13	1.15	09/09/2019	188,125.00	(602,230.36)
Federal National Mtg Assn	09/13/2016	50,000,000.00	50,000,000.00	49,191,000.00	1.15	1.15	09/13/2019	268,333.33	(809,000.00)
Federal Home Loan Mtg Corp	03/30/2016	25,000,000.00	25,000,000.00	24,674,750.00	1.40	1.40	09/30/2019	146,805.56	(325,250.00)
Federal Home Loan Mtg Corp	11/21/2014	25,000,000.00	24,797,474.97	24,614,000.00	1.25	1.79	10/02/2019	129,340.28	(183,474.97)



# INVESTMENT INVENTORY - MARKET VALUE

## County of San Diego Pooled Money Fund As of February 28, 2018

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal National Mtg Assn	10/04/2016	25,000,000.00	25,000,000.00	24,596,500.00	1.20	1.20	10/04/2019	122,500.00	(403,500.00)
Federal National Mtg Assn	10/28/2016	25,000,000.00	25,000,000.00	24,450,500.00	1.30	1.30	10/28/2019	111,041.67	(549,500.00)
Federal Home Loan Bank	05/03/2017	15,000,000.00	14,981,973.85	14,784,150.00	1.38	1.45	11/15/2019	60,729.17	(197,823.85)
Federal Home Loan Bank	01/09/2015	20,000,000.00	20,262,995.63	20,027,200.00	2.38	1.61	12/13/2019	102,916.67	(235,795.63)
Federal Home Loan Bank	05/03/2017	20,000,000.00	20,315,262.98	20,027,200.00	2.38	1.47	12/13/2019	102,916.67	(288,062.98)
Federal Farm Credit Bank	12/27/2016	25,000,000.00	25,000,000.00	24,653,000.00	1.70	1.70	12/27/2019	75,555.56	(347,000.00)
Federal National Mtg Assn	03/30/2016	25,000,000.00	25,000,000.00	24,595,000.00	1.38	1.38	12/30/2019	58,246.53	(405,000.00)
Federal Home Loan Mtg Corp	07/28/2016	50,000,000.00	50,000,000.00	48,905,500.00	1.10	1.10	01/28/2020	50,416.67	(1,094,500.00)
Federal Farm Credit Bank	02/27/2017	21,870,000.00	21,870,000.00	21,582,190.80	1.71	1.71	02/27/2020	4,155.30	(287,809.20)
Federal Home Loan Mtg Corp	04/13/2017	25,000,000.00	25,000,000.00	24,727,500.00	1.80	1.80	04/13/2020	172,500.00	(272,500.00)
Federal Home Loan Mtg Corp	04/13/2017	25,000,000.00	25,000,000.00	24,727,500.00	1.80	1.80	04/13/2020	172,500.00	(272,500.00)
Federal Home Loan Mtg Corp	05/19/2015	25,000,000.00	24,886,851.85	24,498,000.00	1.38	1.59	05/01/2020	114,583.33	(388,851.85)
Federal Farm Credit Bank	11/01/2017	47,000,000.00	47,000,000.00	46,369,260.00	1.83	1.83	06/01/2020	215,025.00	(630,740.00)
Federal Farm Credit Bank	06/29/2016	25,000,000.00	25,000,000.00	24,429,000.00	1.42	1.42	06/29/2020	61,138.89	(571,000.00)
Federal Home Loan Mtg Corp	07/05/2017	25,000,000.00	25,000,000.00	24,638,250.00	1.75	1.75	06/29/2020	75,347.22	(361,750.00)
Federal Home Loan Mtg Corp	07/13/2017	20,000,000.00	20,000,000.00	19,686,600.00	1.85	1.85	07/13/2020	49,333.33	(313,400.00)
Federal Home Loan Mtg Corp	07/13/2017	5,000,000.00	5,000,000.00	4,921,650.00	1.85	1.85	07/13/2020	12,333.33	(78,350.00)
Federal Home Loan Mtg Corp	09/29/2017	25,000,000.00	24,984,962.96	24,588,500.00	1.80	1.82	09/29/2020	190,000.00	(396,462.96)
Federal National Mtg Assn	11/03/2017	25,000,000.00	25,000,000.00	24,583,500.00	1.85	1.85	10/30/2020	151,597.22	(416,500.00)
Federal Home Loan Mtg Corp	11/03/2017	10,000,000.00	10,000,000.00	9,834,100.00	1.96	1.96	11/03/2020	64,244.44	(165,900.00)
Federal Home Loan Mtg Corp	11/03/2017	15,000,000.00	15,000,000.00	14,751,150.00	1.96	1.96	11/03/2020	96,366.67	(248,850.00)
Federal Farm Credit Bank	11/09/2016	25,000,000.00	25,000,000.00	24,233,500.00	1.36	1.36	11/09/2020	105,777.78	(766,500.00)
Federal National Mtg Assn	11/29/2017	25,000,000.00	24,986,301.89	24,640,000.00	1.95	1.97	11/09/2020	124,583.34	(346,301.89)
Federal Home Loan Bank	11/30/2017	35,000,000.00	35,000,000.00	34,497,050.00	2.00	2.00	11/25/2020	176,944.44	(502,950.00)
Federal Home Loan Mtg Corp	11/27/2017	15,000,000.00	15,000,000.00	14,781,150.00	1.88	1.88	11/27/2020	73,437.50	(218,850.00)
Federal Home Loan Mtg Corp	11/27/2017	25,000,000.00	25,000,000.00	24,635,250.00	1.88	1.88	11/27/2020	122,395.83	(364,750.00)
Federal Home Loan Mtg Corp	12/18/2017	15,000,000.00	15,000,000.00	14,805,000.00	2.00	2.00	12/18/2020	60,833.33	(195,000.00)
Federal Home Loan Bank	09/21/2016	25,000,000.00	25,081,134.36	24,227,250.00	1.38	1.26	02/18/2021	12,413.19	(853,884.36)
Federal Home Loan Bank	02/14/2017	25,000,000.00	24,710,158.76	24,227,250.00	1.38	1.78	02/18/2021	12,413.19	(482,908.76)
Federal Home Loan Bank	02/17/2017	25,000,000.00	25,000,000.00	24,524,000.00	1.82	1.82	03/17/2021	207,277.78	(476,000.00)
Federal Home Loan Bank	10/30/2017	25,000,000.00	25,000,000.00	24,563,500.00	2.00	2.00	04/30/2021	168,055.56	(436,500.00)
Federal National Mtg Assn	06/17/2016	15,000,000.00	15,006,151.36	14,425,950.00	1.25	1.24	05/06/2021	59,895.83	(580,201.36)
Federal National Mtg Assn	09/21/2016	25,000,000.00	24,952,205.71	24,043,250.00	1.25	1.31	05/06/2021	99,826.39	(908,955.71)
Federal Home Loan Mtg Corp	06/28/2017	7,900,000.00	7,900,000.00	7,767,596.00	2.00	2.00	05/28/2021	40,816.67	(132,404.00)
Federal Home Loan Bank	07/14/2016	15,000,000.00	15,316,467.79	14,685,300.00	1.88	1.21	06/11/2021	62,500.00	(631,167.79)
Federal Home Loan Mtg Corp	07/12/2016	25,000,000.00	25,000,000.00	24,666,500.00	1.50	2.02	07/12/2021	51,041.67	(333,500.00)
Federal Home Loan Bank	08/04/2016	35,000,000.00	34,899,348.26	33,454,050.00	1.13	1.21	07/14/2021	51,406.25	(1,445,298.26)
Federal Home Loan Mtg Corp	07/20/2016	25,000,000.00	25,000,000.00	24,159,500.00	1.25	1.61	07/20/2021	35,590.28	(840,500.00)
Federal National Mtg Assn	07/20/2016	14,500,000.00	14,500,000.00	14,002,940.00	1.25	1.61	07/20/2021	20,642.36	(497,060.00)
Federal Home Loan Mtg Corp	07/27/2016	25,000,000.00	25,000,000.00	24,090,750.00	1.35	1.61	07/27/2021	31,875.00	(909,250.00)
Federal National Mtg Assn	07/27/2016	25,000,000.00	25,000,000.00	24,641,250.00	1.38	1.89	07/27/2021	32,465.28	(358,750.00)
Federal National Mtg Assn	07/27/2016	14,445,000.00	14,445,000.00	13,879,189.35	1.25	1.48	07/27/2021	17,053.13	(565,810.65)

# INVESTMENT INVENTORY - MARKET VALUE

## County of San Diego Pooled Money Fund As of February 28, 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	08/03/2016	25,000,000.00	25,000,000.00	24,552,000.00	1.25	1.93	08/03/2021	24,305.56	(448,000.00)
Federal Home Loan Mtg Corp	10/05/2016	20,000,000.00	19,834,485.98	19,067,400.00	1.13	1.37	08/12/2021	11,875.00	(767,085.98)
Federal National Mtg Assn	09/21/2016	35,000,000.00	34,875,047.23	33,518,800.00	1.25	1.36	08/17/2021	17,013.89	(1,356,247.23)
Federal Home Loan Mtg Corp	09/07/2016	25,000,000.00	25,000,000.00	24,533,250.00	1.25	1.85	09/07/2021	151,041.67	(466,750.00)
Federal Home Loan Bank	09/27/2017	25,000,000.00	25,000,000.00	24,465,500.00	2.00	2.00	09/27/2021	213,888.89	(534,500.00)
Federal Home Loan Mtg Corp	09/30/2016	20,000,000.00	20,000,000.00	19,564,000.00	1.30	1.80	09/30/2021	109,055.56	(436,000.00)
Federal Home Loan Mtg Corp	09/30/2016	12,000,000.00	12,000,000.00	11,640,840.00	1.50	1.68	09/30/2021	75,500.00	(359,160.00)
Federal Farm Credit Bank	10/05/2017	20,000,000.00	20,000,000.00	19,546,800.00	2.00	2.00	10/05/2021	162,222.22	(453,200.00)
Federal National Mtg Assn	11/08/2016	35,000,000.00	34,916,151.95	33,582,150.00	1.38	1.44	10/07/2021	192,500.00	(1,334,001.95)
Federal Home Loan Mtg Corp	10/07/2016	25,000,000.00	25,000,000.00	24,591,000.00	2.00	1.98	10/07/2021	200,000.00	(409,000.00)
Federal Home Loan Mtg Corp	10/28/2016	50,000,000.00	50,000,000.00	48,948,500.00	1.25	1.98	10/28/2021	213,541.67	(1,051,500.00)
Federal Home Loan Bank	03/27/2017	25,000,000.00	25,217,418.72	24,633,750.00	2.25	2.02	03/11/2022	265,625.00	(583,668.72)
Federal National Mtg Assn	09/26/2017	14,475,000.00	14,473,688.39	14,030,472.75	2.25	2.25	04/27/2022	112,181.25	(443,215.64)
Federal Farm Credit Bank	07/25/2017	20,000,000.00	20,030,614.85	19,440,600.00	2.07	2.03	05/09/2022	128,800.00	(590,014.85)
Federal Home Loan Mtg Corp	06/29/2017	15,000,000.00	14,996,754.17	14,560,650.00	2.13	2.13	06/29/2022	54,895.83	(436,104.17)
Federal Home Loan Mtg Corp	07/12/2017	40,000,000.00	39,940,651.11	39,248,400.00	2.00	2.28	07/12/2022	108,888.89	(692,251.11)
Federal Home Loan Mtg Corp	07/27/2017	6,132,000.00	6,132,000.00	5,981,643.36	2.05	2.22	07/27/2022	11,872.23	(150,356.64)
Federal Farm Credit Bank	08/22/2017	18,250,000.00	18,248,368.13	17,591,175.00	2.05	2.05	08/08/2022	23,902.43	(657,193.13)
Federal Home Loan Bank	08/10/2017	25,000,000.00	25,000,000.00	24,489,500.00	2.00	2.29	08/10/2022	29,166.67	(510,500.00)
Federal Farm Credit Bank	08/29/2017	30,000,000.00	29,994,608.70	28,858,500.00	2.05	2.05	08/23/2022	13,666.67	(1,136,108.70)
Federal Farm Credit Bank	09/12/2017	25,000,000.00	25,000,000.00	24,317,000.00	2.00	2.00	09/12/2022	234,722.22	(683,000.00)
Federal Farm Credit Bank	10/11/2017	24,000,000.00	24,000,000.00	23,326,080.00	2.16	2.16	10/11/2022	201,600.00	(673,920.00)
Federal Farm Credit Bank	10/17/2017	25,000,000.00	25,000,000.00	24,464,000.00	2.28	2.28	10/17/2022	212,166.67	(536,000.00)
Federal Home Loan Bank	11/29/2017	25,000,000.00	24,941,939.02	24,421,000.00	2.28	2.33	10/26/2022	145,666.67	(520,939.02)
Federal Home Loan Mtg Corp	10/30/2017	25,000,000.00	25,000,000.00	24,316,500.00	2.28	2.28	10/26/2022	191,583.33	(683,500.00)
Federal Home Loan Mtg Corp	12/28/2017	10,000,000.00	10,000,000.00	9,778,700.00	2.45	2.45	12/28/2022	42,875.00	(221,300.00)
<b>Federal Agency Subtotal:</b>		<b>2,555,107,000.00</b>	<b>2,555,499,126.32</b>	<b>2,511,542,529.21</b>	<b>1.51</b>	<b>1.55</b>		<b>9,990,629.84</b>	<b>(43,956,597.11)</b>
<b>Money Market Accounts</b>									
BlackRock	06/01/2015	1,000,000.00	1,000,000.00	1,000,000.00	1.29	1.29		961.71	0.00
BlackRock CalTrust	11/03/2017	24,992,499.93	24,992,499.93	24,997,498.43	1.52	1.52		28,707.36	4,998.50
Fidelity Government Fund	06/21/2016	52,800,000.00	52,800,000.00	52,800,000.00	1.30	1.30		53,438.44	0.00
Federated Government Fund	06/30/2016	1,200,000.00	1,200,000.00	1,200,000.00	1.27	1.27		1,445.67	0.00
Morgan Stanley	06/01/2015	1,000,000.00	1,000,000.00	1,000,000.00	1.26	1.26		1,094.74	0.00
Wells Fargo Bank NA	09/19/2017	2,496,271.43	2,496,271.43	2,496,271.43	1.19	1.19		2,649.27	0.00
<b>Money Market Accounts Subtotal:</b>		<b>83,488,771.36</b>	<b>83,488,771.36</b>	<b>83,493,769.86</b>	<b>1.36</b>	<b>1.36</b>		<b>88,297.19</b>	<b>4,998.50</b>
<b>Negotiable CDs</b>									
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	169,166.66	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	127,497.22	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	231,388.89	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	169,944.44	0.00

# INVESTMENT INVENTORY - MARKET VALUE

## County of San Diego Pooled Money Fund As of February 28, 2018

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Bank of Montreal	09/22/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.46	1.48	03/19/2018	162,222.22	0.00
Bank of Nova Scotia	09/19/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.42	1.44	03/19/2018	160,736.11	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	335,416.67	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	226,666.67	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	155,125.00	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	143,111.11	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	326,000.00	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	269,500.00	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	142,375.00	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	163,236.11	0.00
Bank of Nova Scotia	09/21/2017	50,000,000.00	50,000,000.00	50,000,000.00	1.46	1.48	04/20/2018	326,472.22	0.00
Bank of Nova Scotia	09/22/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.48	1.50	04/23/2018	164,444.45	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	1,050,388.89	0.00
Toronto Dominion NY	11/01/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.55	1.57	05/02/2018	129,166.67	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	255,850.00	0.00
Bank of Montreal	05/17/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.43	1.45	05/18/2018	286,000.00	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	187,777.78	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	555,333.34	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	278,687.50	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	76,000.00	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	103,602.78	0.00
Canadian Imp Bk Comm NY	06/29/2017	50,000,000.00	50,000,000.00	50,000,000.00	1.55	1.57	06/29/2018	527,430.56	0.00
Credit Agricole CIB	06/22/2017	50,000,000.00	50,001,640.00	50,000,000.00	1.58	1.59	06/29/2018	553,000.00	(1,640.00)
Credit Agricole CIB	06/23/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.57	1.59	06/29/2018	273,659.73	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	428,133.33	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	99,125.00	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	96,666.67	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	126,416.67	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	190,000.00	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	96,666.67	0.00
BNP Paribas SF	07/24/2017	900,000.00	900,000.00	900,000.00	1.60	1.62	07/24/2018	8,800.00	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	241,111.11	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	99,444.44	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	410,666.67	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	147,991.67	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	281,333.34	0.00
Bank of Nova Scotia	02/16/2018	90,000,000.00	90,000,000.00	90,000,000.00	2.13	2.16	08/31/2018	69,225.00	0.00
Fortis/BNP Paribas Bank	02/12/2018	25,000,000.00	25,000,000.00	25,000,000.00	2.06	2.09	08/31/2018	24,319.44	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	321,625.00	0.00
Bank of Nova Scotia	09/27/2017	50,000,000.00	50,000,000.00	50,000,000.00	1.66	1.68	09/27/2018	357,361.11	0.00
Nordea Bank Finland	09/27/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.50	1.52	09/27/2018	161,458.33	0.00
Fortis/BNP Paribas Bank	09/28/2017	20,000,000.00	20,000,000.00	20,000,000.00	1.66	1.68	09/28/2018	142,022.22	0.00

# INVESTMENT INVENTORY - MARKET VALUE

## County of San Diego Pooled Money Fund As of February 28, 2018

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
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	144,166.67	0.00
Bank of Montreal	11/01/2017	75,000,000.00	75,000,000.00	75,000,000.00	1.74	1.76	10/31/2018	435,000.00	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	145,833.33	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	10/31/2018	131,250.00	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	295,000.00	0.00
Fortis/BNP Paribas Bank	11/01/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.77	1.79	11/01/2018	147,500.00	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	131,027.78	0.00
RBC Dain Rauscher	11/20/2017	4,000,000.00	4,000,000.00	4,000,000.00	1.83	1.86	11/20/2018	20,536.67	0.00
RBC Dain Rauscher	11/20/2017	21,000,000.00	21,000,000.00	21,000,000.00	1.83	1.86	11/20/2018	107,817.50	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	120,125.00	0.00
Fortis/BNP Paribas Bank	11/28/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.87	1.90	11/28/2018	120,770.83	0.00
Westpac Bank NY	11/30/2017	50,000,000.00	50,000,000.00	50,000,000.00	1.86	1.89	11/29/2018	235,083.33	0.00
Bank of Nova Scotia	11/28/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.86	1.89	11/30/2018	120,125.00	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	131,250.00	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	358,437.50	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	219,027.78	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	108,333.33	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	100,375.00	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	109,000.00	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	93,861.11	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	44,506.94	0.00
Fortis/BNP Paribas Bank	02/06/2018	30,000,000.00	30,000,000.00	30,000,000.00	2.26	2.29	02/04/2019	43,316.67	0.00
UBS AG Stamford	02/27/2018	50,000,000.00	50,000,000.00	50,000,000.00	2.46	2.49	02/28/2019	6,833.33	0.00
Canadian Imp Bk Comm NY	02/14/2018	50,000,000.00	50,000,000.00	50,000,000.00	2.45	2.48	08/14/2019	50,989.58	0.00
<b>Negotiable CDs Subtotal:</b>		<b>2,655,900,000.00</b>	<b>2,655,901,640.00</b>	<b>2,655,900,000.00</b>	<b>1.74</b>	<b>1.74</b>		<b>14,272,734.04</b>	<b>(1,640.00)</b>
<b>Supranationals</b>									
Inter-American Development Bk	02/01/2017	50,000,000.00	49,993,346.53	49,983,000.00	0.88	1.22	03/15/2018	201,736.11	(10,346.53)
Intl Bank For Recon and Dev	04/30/2015	50,000,000.00	49,992,096.00	49,877,500.00	1.00	1.06	06/15/2018	105,555.56	(114,596.00)
Intl Bank For Recon and Dev	09/21/2016	22,000,000.00	21,995,109.18	21,908,480.00	0.88	0.93	07/19/2018	22,128.33	(86,629.18)
Intl Bank For Recon and Dev	10/07/2015	25,000,000.00	24,991,563.08	24,842,250.00	1.00	1.06	10/05/2018	101,388.89	(149,313.08)
Intl Bank For Recon and Dev	08/22/2016	24,350,000.00	24,349,193.28	24,350,000.00	1.12	1.12	12/03/2018	68,180.00	806.72
Intl Bank For Recon and Dev	04/26/2016	25,000,000.00	25,000,000.00	24,716,250.00	1.25	1.25	04/26/2019	108,506.94	(283,750.00)
Intl Bank For Recon and Dev	04/26/2016	25,000,000.00	25,000,000.00	24,716,250.00	1.25	1.25	04/26/2019	108,506.94	(283,750.00)
Intl Bank For Recon and Dev	10/25/2017	25,000,000.00	24,888,291.36	24,716,250.00	1.25	1.64	04/26/2019	108,506.94	(172,041.36)
Intl Bank For Recon and Dev	09/30/2016	25,000,000.00	25,000,000.00	24,562,250.00	1.20	1.20	09/30/2019	125,833.33	(437,750.00)
Intl Bank For Recon and Dev	09/30/2016	25,000,000.00	25,000,000.00	24,562,250.00	1.20	1.20	09/30/2019	125,833.33	(437,750.00)
Intl Bank For Recon and Dev	11/10/2016	25,000,000.00	25,000,000.00	24,539,000.00	1.30	1.30	10/25/2019	113,750.00	(461,000.00)
Intl Bank For Recon and Dev	05/12/2017	35,000,000.00	34,785,742.92	34,354,600.00	1.30	1.68	10/25/2019	159,250.00	(431,142.92)
Intl Bank For Recon and Dev	12/23/2016	25,000,000.00	24,749,956.36	24,474,000.00	1.13	1.72	11/27/2019	73,187.50	(275,956.36)
Intl Bank For Recon and Dev	01/04/2017	25,000,000.00	24,775,528.28	24,474,000.00	1.13	1.66	11/27/2019	73,187.50	(301,528.28)
Intl Bank For Recon and Dev	04/06/2017	25,000,000.00	25,116,169.79	24,708,250.00	1.88	1.97	04/21/2020	169,208.33	(407,919.79)



# INVESTMENT INVENTORY - MARKET VALUE

## County of San Diego Pooled Money Fund As of February 28, 2018

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Intl Bank For Recon and Dev	04/20/2017	25,000,000.00	25,168,815.91	24,708,250.00	1.88	1.86	04/21/2020	169,208.33	(460,565.91)
Inter-American Development Bk	04/12/2017	50,000,000.00	49,915,555.41	49,225,000.00	1.63	1.70	05/12/2020	245,965.27	(690,555.41)
Intl Bank For Recon and Dev	08/29/2017	15,000,000.00	14,997,378.39	14,680,500.00	1.63	1.63	09/04/2020	123,229.17	(316,878.39)
Intl Bank For Recon and Dev	08/29/2017	35,000,000.00	34,993,882.90	34,254,500.00	1.63	1.63	09/04/2020	287,534.72	(739,382.90)
Intl Bank For Recon and Dev	09/21/2017	25,000,000.00	24,970,055.74	24,467,500.00	1.63	1.67	09/04/2020	180,555.55	(502,555.74)
Intl Bank For Recon and Dev	10/30/2015	25,000,000.00	25,000,000.00	24,522,750.00	1.00	1.00	10/15/2020	94,527.77	(477,250.00)
International Finance Corp	07/20/2016	25,000,000.00	24,914,839.31	23,768,750.00	1.13	1.23	07/20/2021	31,077.50	(1,146,089.31)
International Finance Corp	10/07/2016	12,500,000.00	12,403,958.65	11,884,375.00	1.13	1.36	07/20/2021	16,406.88	(519,583.65)
Intl Bank For Recon and Dev	11/23/2016	10,000,000.00	10,000,000.00	9,680,500.00	1.75	1.77	11/23/2021	6,319.44	(319,500.00)
Intl Bank For Recon and Dev	09/29/2017	25,000,000.00	25,000,000.00	24,264,750.00	1.98	1.98	09/29/2022	209,000.00	(735,250.00)
<b>Supranationals Subtotal:</b>		<b>678,850,000.00</b>	<b>678,001,483.09</b>	<b>668,241,205.00</b>	<b>1.30</b>	<b>1.43</b>		<b>3,028,584.33</b>	<b>(9,760,278.09)</b>
<b>Treasury Coupon Securities</b>									
U.S. Treasury	06/07/2013	15,000,000.00	14,999,736.18	14,975,250.00	1.00	1.01	05/31/2018	37,083.33	(24,486.18)
U.S. Treasury	06/22/2016	25,000,000.00	25,025,771.52	24,955,250.00	1.13	0.77	06/15/2018	58,722.53	(70,521.52)
U.S. Treasury	12/05/2013	10,000,000.00	9,985,658.64	9,943,400.00	1.25	1.45	11/30/2018	31,250.00	(42,258.64)
U.S. Treasury	02/20/2014	15,000,000.00	14,964,789.24	14,887,500.00	1.25	1.52	01/31/2019	14,499.88	(77,289.24)
U.S. Treasury	04/17/2014	15,000,000.00	14,995,650.01	14,919,150.00	1.63	1.65	03/31/2019	101,108.63	(76,500.01)
U.S. Treasury	02/14/2017	40,000,000.00	40,154,260.53	39,765,600.00	1.63	1.29	04/30/2019	215,459.64	(388,660.53)
U.S. Treasury	06/16/2014	15,000,000.00	14,963,833.74	14,881,050.00	1.50	1.70	05/31/2019	55,625.00	(82,783.74)
U.S. Treasury	06/27/2016	25,000,000.00	25,230,995.44	24,801,750.00	1.50	0.75	05/31/2019	92,708.33	(429,245.44)
U.S. Treasury	11/08/2016	40,000,000.00	40,362,357.37	39,717,200.00	1.63	0.94	06/30/2019	107,734.81	(645,157.37)
U.S. Treasury	07/15/2016	10,000,000.00	9,994,459.55	9,807,000.00	0.75	0.79	07/15/2019	9,323.20	(187,459.55)
U.S. Treasury	08/21/2014	15,000,000.00	14,997,986.06	14,882,850.00	1.63	1.63	07/31/2019	18,849.85	(115,136.06)
U.S. Treasury	12/09/2016	42,000,000.00	42,193,573.33	41,671,980.00	1.63	1.29	07/31/2019	52,779.58	(521,593.33)
U.S. Treasury	09/15/2017	10,000,000.00	9,981,437.94	9,859,000.00	1.25	1.38	08/31/2019	(7.55)	(122,437.94)
U.S. Treasury	10/24/2014	15,000,000.00	15,056,758.55	14,890,950.00	1.75	1.50	09/30/2019	109,615.38	(165,808.55)
U.S. Treasury	12/08/2014	15,000,000.00	14,953,661.63	14,810,100.00	1.50	1.68	11/30/2019	56,250.00	(143,561.63)
U.S. Treasury	01/09/2015	15,000,000.00	15,032,408.76	14,830,050.00	1.63	1.50	12/31/2019	39,723.47	(202,358.76)
U.S. Treasury	02/12/2016	20,000,000.00	20,124,347.07	19,669,600.00	1.38	1.04	01/31/2020	21,266.50	(454,747.07)
U.S. Treasury	04/09/2015	10,000,000.00	9,981,170.43	9,798,800.00	1.25	1.35	02/29/2020	339.67	(182,370.43)
U.S. Treasury	02/12/2016	20,000,000.00	20,121,162.47	19,646,800.00	1.38	1.06	02/29/2020	(16.61)	(474,362.47)
U.S. Treasury	04/09/2015	10,000,000.00	9,953,235.44	9,761,700.00	1.13	1.36	03/31/2020	46,665.52	(191,535.44)
U.S. Treasury	01/06/2017	20,000,000.00	19,938,531.58	19,621,200.00	1.38	1.53	03/31/2020	114,835.16	(317,331.58)
U.S. Treasury	06/05/2015	15,000,000.00	14,954,267.93	14,726,400.00	1.50	1.64	05/31/2020	55,625.00	(227,867.93)
U.S. Treasury	01/06/2017	20,000,000.00	19,789,077.22	19,407,800.00	1.38	1.75	01/31/2021	21,266.50	(381,277.22)
U.S. Treasury	06/17/2016	35,000,000.00	35,322,955.53	33,794,250.00	1.38	1.08	05/31/2021	118,975.69	(1,528,705.53)
U.S. Treasury	09/07/2016	5,000,000.00	4,997,835.44	4,781,850.00	1.13	1.14	06/30/2021	9,323.20	(215,985.44)
U.S. Treasury	09/07/2016	5,000,000.00	5,181,721.89	4,957,250.00	2.25	1.15	07/31/2021	8,699.93	(224,471.89)
U.S. Treasury	10/06/2016	25,000,000.00	24,889,024.94	23,803,750.00	1.13	1.25	09/30/2021	117,445.05	(1,085,274.94)
U.S. Treasury	12/09/2016	15,000,000.00	14,958,029.85	14,574,600.00	1.75	1.83	11/30/2021	65,625.00	(383,429.85)
<b>Treasury Coupon Securities Subtotal:</b>		<b>522,000,000.00</b>	<b>523,104,698.28</b>	<b>514,142,080.00</b>	<b>1.44</b>	<b>1.28</b>		<b>1,580,776.69</b>	<b>(8,962,618.28)</b>
<b>Grand Total</b>		<b>9,946,900,406.37</b>	<b>9,933,921,233.39</b>	<b>9,857,926,756.71</b>	<b>1.60</b>	<b>1.62</b>		<b>29,083,164.78</b>	<b>(75,994,476.68)</b>

# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
3608	Money Market Funds	Fidelity Government	1.26	Purchase	(21,100,000.00)	02/01/18
4435	Money Market Funds	Wells Fargo Bank NA	1.18	Redemption	3,965,939.36	02/01/18
4563	Negotiable CD	Toronto Dominion NY	1.44	Redemption	50,000,000.00	02/01/18
4578	Negotiable CD	Royal Bk of Canada/D	1.46	Redemption	50,000,000.00	02/01/18
4676	Commercial Paper	Abbey Natl Treasury	1.42	Purchase	(224,991,125.01)	02/01/18
4677	Commercial Paper	Bank Tokyo-Mit UFJ N	1.50	Purchase	(49,970,833.33)	02/01/18
4227	Commercial Paper	Credit Agricole CIB	1.39	Redemption	25,000,000.00	02/01/18
4236	Commercial Paper	Credit Agricole CIB	1.38	Redemption	25,000,000.00	02/01/18
4675	Commercial Paper	Natixis US Finance C	1.32	Redemption	255,000,000.00	02/01/18
3608	Money Market Funds	Fidelity Government	1.26	Redemption	13,000,000.00	02/02/18
4589	Negotiable CD	Bank of Montreal	1.50	Redemption	35,000,000.00	02/02/18
4679	Commercial Paper	Abbey Natl Treasury	1.42	Purchase	(199,976,333.32)	02/02/18
4678	Commercial Paper	Bank Tokyo-Mit UFJ N	1.63	Purchase	(59,872,316.68)	02/02/18
4676	Commercial Paper	Abbey Natl Treasury	1.42	Redemption	225,000,000.00	02/02/18
3608	Money Market Funds	Fidelity Government	1.26	Redemption	18,300,000.00	02/05/18
4435	Money Market Funds	Wells Fargo Bank NA	1.17	Redemption	862,507.54	02/05/18
4590	Negotiable CD	Bank of Montreal	1.50	Redemption	25,000,000.00	02/05/18
4680	Commercial Paper	Bank Tokyo-Mit UFJ N	1.53	Purchase	(24,977,687.50)	02/05/18
4681	Commercial Paper	Bank Tokyo-Mit UFJ N	1.63	Purchase	(39,920,311.11)	02/05/18
4682	Commercial Paper	Natixis US Finance C	1.41	Purchase	(254,990,012.52)	02/05/18
4670	Commercial Paper	Bank Tokyo-Mit UFJ N	1.44	Redemption	85,000,000.00	02/05/18
4679	Commercial Paper	Abbey Natl Treasury	1.42	Redemption	200,000,000.00	02/05/18
3608	Money Market Funds	Fidelity Government	1.26	Purchase	(7,000,000.00)	02/06/18
4435	Money Market Funds	Wells Fargo Bank NA	1.17	Redemption	362,562.16	02/06/18
4684	Negotiable CD	Fortis/BNP Paribas B	2.26	Purchase	(30,000,000.00)	02/06/18
4683	Commercial Paper	Natixis US Finance C	1.41	Purchase	(199,992,166.68)	02/06/18
4682	Commercial Paper	Natixis US Finance C	1.41	Redemption	255,000,000.00	02/06/18
4435	Money Market Funds	Wells Fargo Bank NA	1.17	Purchase	(1,766,448.55)	02/07/18
4686	Commercial Paper	JP Morgan	2.02	Purchase	(69,179,094.44)	02/07/18
4685	Commercial Paper	Natixis US Finance C	1.41	Purchase	(239,990,600.01)	02/07/18
4226	Commercial Paper	Credit Agricole CIB	1.40	Redemption	25,000,000.00	02/07/18
4235	Commercial Paper	Credit Agricole CIB	1.39	Redemption	25,000,000.00	02/07/18
4378	Commercial Paper	JP Morgan	1.45	Redemption	69,486,861.11	02/07/18

# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4683	Commercial Paper	Natixis US Finance C	1.41	Redemption	200,000,000.00	02/07/18
3608	Money Market Funds	Fidelity Government	1.26	Purchase	(7,400,000.00)	02/08/18
4435	Money Market Funds	Wells Fargo Bank NA	1.19	Redemption	24,379.78	02/08/18
4687	Commercial Paper	Natixis US Finance C	1.41	Purchase	(264,989,620.85)	02/08/18
4688	Commercial Paper	Toyota Motor Credit	1.96	Purchase	(24,712,805.56)	02/08/18
4475	Commercial Paper	Toyota Motor Credit	1.35	Redemption	24,889,375.00	02/08/18
4570	Commercial Paper	Natixis US Finance C	1.40	Redemption	50,000,000.00	02/08/18
4685	Commercial Paper	Natixis US Finance C	1.41	Redemption	240,000,000.00	02/08/18
3608	Money Market Funds	Fidelity Government	1.26	Purchase	(1,700,000.00)	02/09/18
4435	Money Market Funds	Wells Fargo Bank NA	1.19	Purchase	(4,546,147.45)	02/09/18
4689	Commercial Paper	Natixis US Finance C	1.41	Purchase	(284,966,512.50)	02/09/18
4571	Commercial Paper	Natixis US Finance C	1.40	Redemption	50,000,000.00	02/09/18
4687	Commercial Paper	Natixis US Finance C	1.41	Redemption	265,000,000.00	02/09/18
4435	Money Market Funds	Wells Fargo Bank NA	1.19	Redemption	6,363,607.12	02/10/18
3608	Money Market Funds	Fidelity Government	1.27	Redemption	12,300,000.00	02/12/18
4692	Negotiable CD	Fortis/BNP Paribas B	2.06	Purchase	(25,000,000.00)	02/12/18
4691	Commercial Paper	Bank Tokyo-Mit UFJ N	1.49	Purchase	(24,985,513.89)	02/12/18
4690	Commercial Paper	Natixis US Finance C	1.41	Purchase	(239,990,600.01)	02/12/18
4232	Commercial Paper	Credit Agricole CIB	1.40	Redemption	25,000,000.00	02/12/18
4689	Commercial Paper	Natixis US Finance C	1.41	Redemption	285,000,000.00	02/12/18
3608	Money Market Funds	Fidelity Government	1.27	Purchase	(6,700,000.00)	02/13/18
4435	Money Market Funds	Wells Fargo Bank NA	1.19	Redemption	54,320.26	02/13/18
4693	Commercial Paper	Natixis US Finance C	1.41	Purchase	(224,991,187.51)	02/13/18
4690	Commercial Paper	Natixis US Finance C	1.41	Redemption	240,000,000.00	02/13/18
4435	Money Market Funds	Wells Fargo Bank NA	1.18	Purchase	(37,009.23)	02/14/18
4695	Negotiable CD	Canadian Imp Bk Comm	2.45	Purchase	(50,000,000.00)	02/14/18
4694	Commercial Paper	Natixis US Finance C	1.41	Purchase	(219,991,383.35)	02/14/18
4224	Commercial Paper	Credit Agricole CIB	1.43	Redemption	25,000,000.00	02/14/18
4560	Commercial Paper	Bank Tokyo-Mit UFJ N	1.45	Redemption	15,000,000.00	02/14/18
4693	Commercial Paper	Natixis US Finance C	1.41	Redemption	225,000,000.00	02/14/18
4576	Supranational	International Financ	0.88	Redemption	49,822,500.00	02/14/18
4435	Money Market Funds	Wells Fargo Bank NA	1.21	Purchase	(856,743.68)	02/15/18
4696	Commercial Paper	Natixis US Finance C	1.43	Purchase	(274,989,076.39)	02/15/18

# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4677	Commercial Paper	Bank Tokyo-Mit UFJ N	1.50	Redemption	50,000,000.00	02/15/18
4694	Commercial Paper	Natixis US Finance C	1.41	Redemption	220,000,000.00	02/15/18
3581	Asset Backed Securities	Honda Auto Rec Owner	1.39	Redemption	722,058.47	02/15/18
3677	Asset Backed Securities	John Deere Owner Tru	1.09	Redemption	1,396,236.21	02/15/18
3704	Asset Backed Securities	Toyota Auto Receivab	1.00	Redemption	554,160.70	02/15/18
3946	Asset Backed Securities	Honda Auto Rec Owner	1.39	Redemption	1,935,698.02	02/15/18
4061	Asset Backed Securities	John Deere Owner Tru	1.50	Redemption	1,653,029.05	02/15/18
4269	Asset Backed Securities	Honda Auto Rec Owner	1.46	Redemption	2,744,831.55	02/15/18
4435	Money Market Funds	Wells Fargo Bank NA	1.22	Purchase	(202,364.27)	02/16/18
3608	Money Market Funds	Fidelity Government	1.29	Redemption	900,000.00	02/16/18
4699	Negotiable CD	Bank of Nova Scotia	2.13	Purchase	(90,000,000.00)	02/16/18
4698	Commercial Paper	Natixis US Finance C	1.41	Purchase	(214,966,316.68)	02/16/18
4697	Commercial Paper	Toyota Motor Credit	2.20	Purchase	(24,593,611.11)	02/16/18
4696	Commercial Paper	Natixis US Finance C	1.43	Redemption	275,000,000.00	02/16/18
2177	Federal Agencies	Federal Home Loan Mt	4.88	Redemption	28,719,750.00	02/16/18
3824	Asset Backed Securities	Honda Auto Rec Owner	1.04	Redemption	1,472,891.76	02/18/18
3906	Asset Backed Securities	Honda Auto Rec Owner	1.16	Redemption	257,041.56	02/19/18
4435	Money Market Funds	Wells Fargo Bank NA	1.22	Purchase	(2,660,228.55)	02/20/18
3608	Money Market Funds	Fidelity Government	1.29	Redemption	1,300,000.00	02/20/18
4700	Commercial Paper	Natixis US Finance C	1.41	Purchase	(224,991,187.51)	02/20/18
4698	Commercial Paper	Natixis US Finance C	1.41	Redemption	215,000,000.00	02/20/18
2738	Federal Agencies	Federal Farm Credit	1.11	Redemption	20,000,000.00	02/20/18
3608	Money Market Funds	Fidelity Government	1.29	Redemption	1,500,000.00	02/21/18
4435	Money Market Funds	Wells Fargo Bank NA	1.19	Redemption	259,929.38	02/21/18
4701	Commercial Paper	Natixis US Finance C	1.41	Purchase	(229,990,991.68)	02/21/18
4700	Commercial Paper	Natixis US Finance C	1.41	Redemption	225,000,000.00	02/21/18
4109	Asset Backed Securities	Honda Auto Rec Owner	1.42	Redemption	2,109,200.21	02/21/18
3608	Money Market Funds	Fidelity Government	1.29	Redemption	3,500,000.00	02/22/18
4435	Money Market Funds	Wells Fargo Bank NA	1.22	Redemption	3,285,359.02	02/22/18
4702	Commercial Paper	Abbey Natl Treasury	1.42	Purchase	(149,994,083.34)	02/22/18
4703	Commercial Paper	Natixis US Finance C	1.41	Purchase	(49,998,041.67)	02/22/18
4704	Commercial Paper	Toyota Motor Credit	1.92	Purchase	(19,904,000.00)	02/22/18
4701	Commercial Paper	Natixis US Finance C	1.41	Redemption	230,000,000.00	02/22/18



# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4435	Money Market Funds	Wells Fargo Bank NA	1.23	Redemption	178,996.75	02/23/18
4705	Commercial Paper	Abbey Natl Treasury	1.42	Purchase	(179,978,699.99)	02/23/18
4234	Commercial Paper	Credit Agricole CIB	1.43	Redemption	25,000,000.00	02/23/18
4702	Commercial Paper	Abbey Natl Treasury	1.42	Redemption	150,000,000.00	02/23/18
4703	Commercial Paper	Natixis US Finance C	1.41	Redemption	50,000,000.00	02/23/18
3608	Money Market Funds	Fidelity Government	1.30	Purchase	(8,700,000.00)	02/26/18
4435	Money Market Funds	Wells Fargo Bank NA	1.23	Purchase	(775,892.63)	02/26/18
4706	Commercial Paper	Natixis US Finance C	1.41	Purchase	(199,992,166.68)	02/26/18
4680	Commercial Paper	Bank Tokyo-Mit UFJ N	1.53	Redemption	25,000,000.00	02/26/18
4691	Commercial Paper	Bank Tokyo-Mit UFJ N	1.49	Redemption	25,000,000.00	02/26/18
4705	Commercial Paper	Abbey Natl Treasury	1.42	Redemption	180,000,000.00	02/26/18
4435	Money Market Funds	Wells Fargo Bank NA	1.23	Purchase	(944,836.22)	02/27/18
3608	Money Market Funds	Fidelity Government	1.30	Redemption	3,000,000.00	02/27/18
4710	Negotiable CD	UBS AG Stamford	2.46	Purchase	(50,000,000.00)	02/27/18
4709	Commercial Paper	Natixis US Finance C	1.41	Purchase	(244,990,404.18)	02/27/18
4706	Commercial Paper	Natixis US Finance C	1.41	Redemption	200,000,000.00	02/27/18
4435	Money Market Funds	Wells Fargo Bank NA	1.24	Redemption	530,693.23	02/28/18
4711	Commercial Paper	Natixis US Finance C	1.35	Purchase	(269,989,875.00)	02/28/18
4549	Commercial Paper	Bank Tokyo-Mit UFJ N	1.47	Redemption	25,000,000.00	02/28/18
4709	Commercial Paper	Natixis US Finance C	1.41	Redemption	245,000,000.00	02/28/18
1696	U.S. Treasury Notes	U.S. Treasury	0.75	Redemption	15,000,000.00	02/28/18
4714	Asset Backed Securities	John Deere Owner Tru	1.95	Purchase	(46,500,000.00)	02/28/18
<b>Grand Total</b>					<b>241,695,699.16</b>	

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