



COUNTY OF SAN DIEGO INVESTMENT POOL
TREASURY INVESTMENT RESULTS

MAR
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 March 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	220,377,052	220,281,216	219,656,314	2.17	99.673	731	1.75	173,536	(624,902)
Bank Deposit	50,000,000	50,000,000	50,000,000	0.49	100.000	1	1.50	8,144	-
Commercial Paper Disc	3,566,000,000	3,551,397,719	3,549,285,459	35.06	99.531	77	1.87	-	(2,112,260)
Federal Agency	2,555,107,000	2,555,464,111	2,514,572,581	25.23	98.414	808	1.55	9,813,478	(40,891,530)
Money Market Accounts	126,170,878	126,170,878	126,175,877	1.25	100.004	1	1.58	104,153	4,999
Negotiable CDs	2,475,900,000	2,475,901,216	2,470,735,680	24.44	99.791	160	1.87	15,565,544	(5,165,536)
Suprationals	628,850,000	628,052,232	618,813,996	6.20	98.404	642	1.45	2,378,898	(9,238,237)
Treasury Coupon Securities	522,000,000	523,035,566	514,592,043	5.16	98.581	621	1.28	2,234,302	(8,443,524)
Totals for March 2018	10,144,404,930	10,130,302,939	10,063,831,949	100.00	99.206	358	1.72	30,278,055	(66,470,990)
Totals for February 2018	9,946,900,406	9,933,921,233	9,857,926,757	100.00	99.106	379	1.62	29,083,176	(75,994,477)
Change from Prior Month	197,504,524	196,381,706	205,905,192	-	0.100	(21)	0.10	1,194,879	9,523,487

Portfolio Effective Duration 0.88 years

Return Information	Monthly	Fiscal Year To		Calendar Year	
	Return	Annualized	Date Return	Annualized	To Date Return Annualized
Book Value	0.139%	1.633%	1.090%	1.452%	0.395% 1.602%

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

PROJECTED LIQUIDITY

County of San Diego Pooled Money Fund

As of March 31, 2018

(\$000)

	Apr-18	May-18	Jun-18	Jul-18	Aug-18	Sep-18
Beginning Pool Book Balance	10,130,303	11,189,470	10,466,096	9,724,830	8,495,319	7,681,069
CASH FLOW ITEMS						
INFLOWS:						
Investment Inflows	1,010,000	1,148,000	1,118,000	1,652,900	935,000	800,000
Projected Credits/Deposits	2,248,380	726,586	779,785	756,865	913,760	754,550
	3,258,380	1,874,586	1,897,785	2,409,765	1,848,760	1,554,550
OUTFLOWS:						
Investment Purchases	1,647,478	203,000	125,000	35,000	55,000	80,000
Projected Debits	1,189,213	1,449,960	1,521,051	1,986,376	1,728,010	1,124,346
	2,836,691	1,652,960	1,646,051	2,021,376	1,783,010	1,204,346
Net Cash Flows	1,059,167	(723,374)	(741,266)	(1,229,511)	(814,250)	(369,796)
MONTH END POOL BALANCE	11,189,470	10,466,096	9,724,830	8,495,319	7,681,069	7,311,273
PROJECTED MONTH END LIQUIDITY	\$ 634,563	\$ 856,189	\$ 1,107,923	\$ 1,496,312	\$ 1,562,062	\$ 1,912,266

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 March 31, 2018

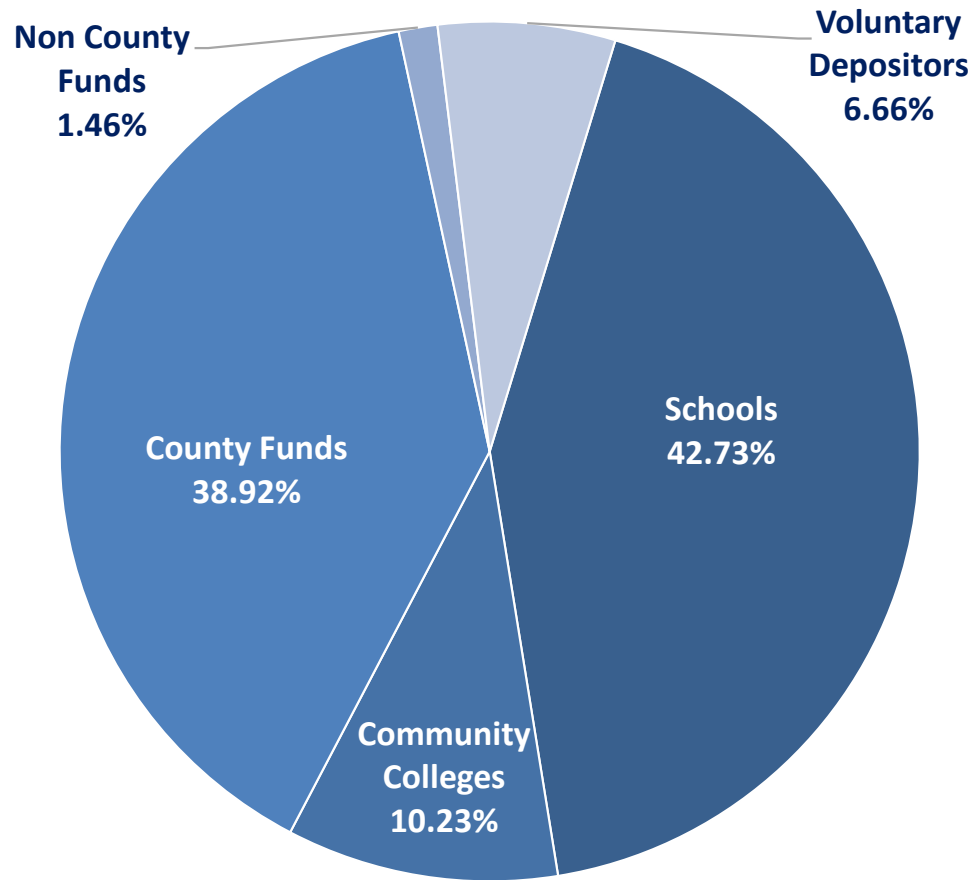
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PARTICIPANT	FMV	FMV	FMV	% of	PARTICIPANT	FMV	FMV	FMV	% of
	01/31/18	02/28/18	03/31/18	Total		01/31/18	02/28/18	03/31/18	Total
COUNTY	\$ 829,038	\$ 866,474	\$ 1,357,342	13.49%	Lakeside FPD	9,091	8,850	7,570	
COUNTY - SPECIAL TRUST FUNDS	2,646,621	2,644,749	2,559,456	25.43%	Leucadia Wastewater District	9,580	9,568	9,611	
NON-COUNTY INVESTMENT FUNDS	140,501	144,052	147,756	1.46%	Lower Sweetwater FPD	652	561	561	
SCHOOLS - (K THRU 12)	4,645,607	4,465,054	4,300,603	42.73%	Metropolitan Transit System	7,587	7,452	7,262	
					Mission Resource Conservation District	310	311	312	
COMMUNITY COLLEGES					North County Cemetery District	4,331	4,399	4,442	
San Diego	286,622	241,608	228,435	2.27%	North County Dispatch	3,714	3,071	3,256	
Grossmont	94,916	90,857	88,432	0.88%	North County FPD	4,138	3,494	2,414	
Mira Costa	153,467	146,936	137,500	1.37%	Otay Water District	8,092	8,082	8,114	
Palomar	346,793	323,141	309,536	3.08%	Pomerado Cemetery District	1,870	1,840	1,784	
Southwestern	276,094	263,792	265,262	2.63%	Public Agencies Self-Insurance System	3,395	3,391	3,406	
Total Community Colleges	1,157,891	1,066,333	1,029,164	10.23%	Ramona Cemetery District	997	966	946	
					Rancho Santa Fe FPD	14,866	14,522	13,075	
FIRST 5 COMMISSION	40,142	34,745	40,699		Rincon del Diablo Municipal Water District	3,053	3,049	3,063	
SANCAL	1,667	1,608	1,619		SANDAG	37,262	38,206	39,665	
SDCERA	596	595	598		SD County Regional Airport Authority	265,922	266,472	267,541	
					San Diego Housing Commission	20,728	20,701	20,794	
CITIES					San Diego Geographic Information Source	798	916	771	
Chula Vista	132,934	130,701	128,317		San Diego Law Library	3,266	3,313	3,356	
Coronado	19,900	19,874	19,964		San Diego Local Agency Formation Comm	1,349	1,234	1,135	
Del Mar	2,594	2,590	2,602		San Diego Regional Training Center	568	773	651	
Encinitas	2	2	2		San Dieguito River Park	1,041	1,081	1,140	
National City	8,122	8,112	8,148		San Marcos FPD	1	1	1	
					San Miguel Consolidated FPD	8,563	7,120	6,355	
INDEPENDENT AGENCIES					Santa Fe Irrigation District	4,220	4,214	4,233	
Alpine FPD	2,038	1,821	1,321		Serra Cooperative Library System	230	230	231	
Bonita-Sunnyside FPD	5,604	5,671	5,695		Upper San Luis Rey Resource Conserv Dist	47	47	47	
Borrego Springs FPD	1,470	1,501	1,507		Vallecitos Water District	5,183	5,177	5,200	
Canebrake County Water District	51	51	51		Valley Center FPD	3,109	2,903	2,622	
Deer Springs FPD	11,626	11,746	10,427		Valley Center Cemetery District	373	373	375	
Fallbrook Public Utility District	15	15	15		Valley Center Water District	23,768	25,043	24,575	
Grossmont Healthcare District	1,018	1,017	1,021		Vista FPD	3,339	3,335	2,653	
Julian-Cuyamaca FPD	271	156	30		Total Voluntary Participants	679,864	671,264	669,509	6.66%
Lake Cuyamaca Rec & Park District	373	366	332						
					Pooled Money Fund Total	\$ 10,099,523	\$ 9,857,927	\$ 10,063,832	100.00%

INVESTMENT FUND PARTICIPANTS

San Diego Pooled Money Fund

As of March 31, 2018

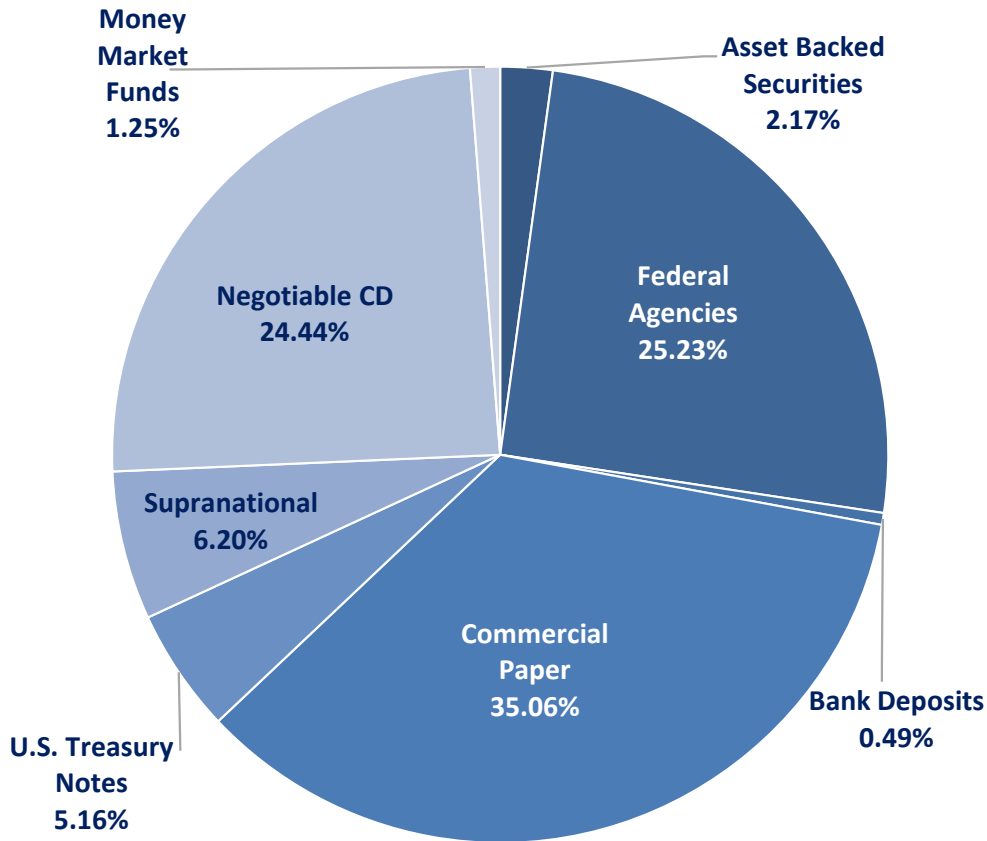


*Totals may not add to 100% due to rounding

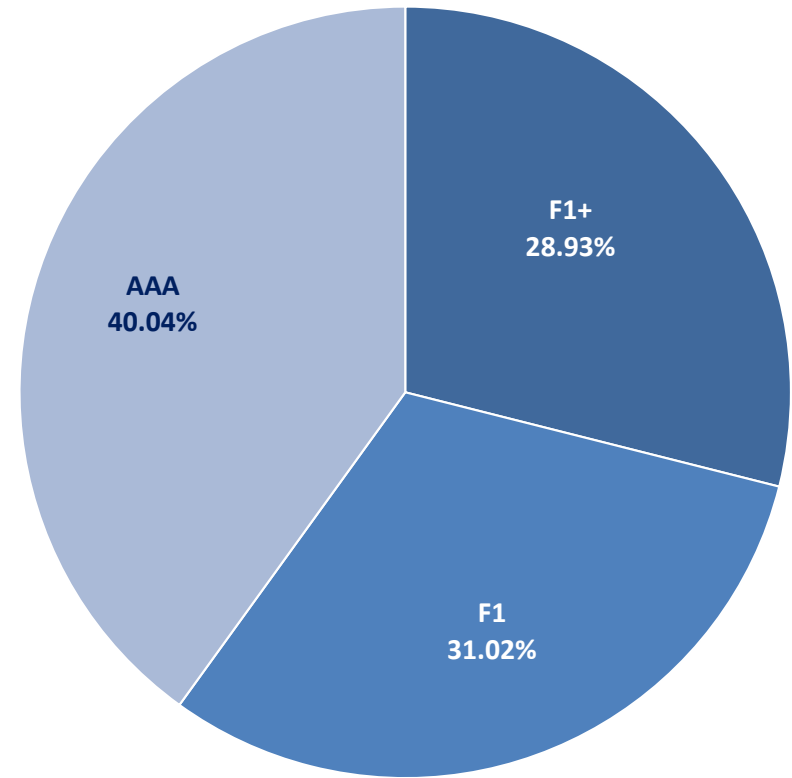
INVESTMENT FUND OVERVIEW

As of March 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 March 31, 2018

Category	Standard	Comment
Treasury Issues	No Limit	Complies - 5.2%
Agency Issues	35% per issuer	Complies
Local Agency Obligations	SP-1/"A" by S&P or MIG1/"A" by Moody's or F-1/"A" by Fitch minimum rating by 1 of 3 NRSROs; (ST ratings for 1 year or less; LT ratings for over 1 year) ; 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 - 35.1%
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 - 24.4%
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 - 1.2%
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 - 6.2%
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 - 2.2%
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 March 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									
John Deere Owner Trust	02/28/2018	46,500,000.00	46,500,000.00	46,505,998.50	1.95	1.96	03/15/2019	0.00	5,998.50
Honda Auto Rec Owner Trust	10/25/2016	5,175,557.36	5,175,412.96	5,165,905.98	1.04	1.04	04/18/2019	1,943.67	(9,506.98)
Honda Auto Rec Owner Trust	03/28/2017	11,320,836.86	11,320,566.29	11,299,348.78	1.42	1.43	07/22/2019	4,465.49	(21,217.51)
Honda Auto Rec Owner Trust	06/27/2017	23,737,729.50	23,735,759.27	23,658,559.42	1.46	1.47	10/15/2019	17,492.70	(77,199.85)
John Deere Owner Trust	03/02/2017	8,783,492.54	8,783,457.41	8,765,401.18	1.50	1.51	10/15/2019	6,227.87	(18,056.23)
Honda Auto Rec Owner Trust	09/29/2017	12,500,000.00	12,498,888.75	12,442,230.00	1.57	1.58	01/21/2020	7,086.86	(56,658.75)
USAA Auto Owner Trust	09/20/2017	15,300,000.00	15,299,713.89	15,244,225.38	1.54	1.55	02/18/2020	10,572.75	(55,488.51)
Honda Auto Rec Owner Trust	05/30/2016	7,634,161.25	7,634,013.15	7,590,581.64	1.39	1.40	04/15/2020	4,716.25	(43,431.51)
Honda Auto Rec Owner Trust	12/22/2016	20,535,893.77	20,465,301.64	20,418,664.62	1.39	1.59	04/15/2020	12,686.61	(46,637.02)
John Deere Owner Trust	07/18/2017	8,232,945.17	8,232,229.73	8,197,257.82	1.59	1.60	04/15/2020	5,817.95	(34,971.91)
Honda Auto Rec Owner Trust	12/10/2016	3,156,435.58	3,141,639.79	3,131,038.58	1.16	1.40	05/18/2020	1,220.48	(10,601.21)
Toyota Auto Receivables	01/31/2018	23,000,000.00	22,997,649.40	22,921,533.20	2.10	1.91	10/15/2020	79,222.36	(76,116.20)
Honda Auto Rec Owner Trust	10/25/2016	11,500,000.00	11,499,253.65	11,353,311.75	1.21	1.22	12/18/2020	5,024.86	(145,941.90)
American Express Credit Account	03/21/2018	23,000,000.00	22,997,329.70	22,962,257.00	2.67	2.69	10/17/2022	17,058.33	(35,072.70)
Asset Backed Securities Subtotal:		220,377,052.03	220,281,215.63	219,656,313.85	1.74	1.75		173,536.18	(624,901.78)
Bank Deposit									
Wells Fargo Bank NA	07/01/2017	50,000,000.00	50,000,000.00	50,000,000.00	1.50	1.50		8,143.83	0.00
Bank Deposit Subtotal:		50,000,000.00	50,000,000.00	50,000,000.00	1.50	1.50		8,143.83	0.00
Commercial Paper									
Bank Tokyo-Mit UFJ NY	01/02/2018	75,000,000.00	74,996,458.33	74,997,225.00	1.70	1.73	04/02/2018	0.00	766.67
Natixis US Finance Co.	03/29/2018	175,000,000.00	174,991,833.33	174,968,169.25	1.68	1.70	04/02/2018	0.00	(23,664.08)
Bank Tokyo-Mit UFJ NY	01/03/2018	60,000,000.00	59,994,333.33	59,997,120.00	1.70	1.73	04/03/2018	0.00	2,786.67
Rabobank Nederland	11/06/2017	40,000,000.00	39,996,777.78	39,998,280.00	1.45	1.48	04/03/2018	0.00	1,502.22
Bank Tokyo-Mit UFJ NY	03/22/2018	100,000,000.00	99,985,583.33	99,972,683.00	1.73	1.76	04/04/2018	0.00	(12,900.33)
Bank Tokyo-Mit UFJ NY	03/22/2018	100,000,000.00	99,985,583.33	99,972,683.00	1.73	1.76	04/04/2018	0.00	(12,900.33)
JP Morgan	07/21/2017	25,000,000.00	24,983,222.22	24,981,275.00	1.51	1.57	04/17/2018	0.00	(1,947.22)
ING (US) Funding LLC	10/20/2017	25,000,000.00	24,981,125.00	24,978,900.00	1.51	1.54	04/19/2018	0.00	(2,225.00)
Fortis/BNP Paribas Bank	12/21/2017	25,000,000.00	24,977,833.33	24,978,900.00	1.68	1.71	04/20/2018	0.00	1,066.67
ING (US) Funding LLC	10/24/2017	25,000,000.00	24,980,076.39	24,977,650.00	1.51	1.54	04/20/2018	0.00	(2,426.39)
ING (US) Funding LLC	10/27/2017	25,000,000.00	24,975,722.22	24,972,675.00	1.52	1.55	04/24/2018	0.00	(3,047.22)
Cooperatieve Rabobank	09/26/2017	25,000,000.00	24,971,000.00	24,966,400.00	1.44	1.48	04/30/2018	0.00	(4,600.00)
Toyota Motor Credit Corp	12/07/2017	60,000,000.00	59,926,050.00	59,907,120.00	1.53	1.56	04/30/2018	0.00	(18,930.00)
Canadian Imp Bk Comm NY	11/01/2017	125,000,000.00	124,837,465.28	124,808,500.00	1.51	1.54	05/02/2018	0.00	(28,965.28)
Rabobank Nederland	12/01/2017	50,000,000.00	49,933,263.89	49,928,050.00	1.55	1.58	05/02/2018	0.00	(5,213.89)
Bank Tokyo-Mit UFJ NY	03/06/2018	40,000,000.00	39,931,433.33	39,922,400.00	1.87	1.90	05/04/2018	0.00	(9,033.33)
Toyota Motor Credit Corp	10/27/2017	50,000,000.00	49,924,000.00	49,903,250.00	1.52	1.57	05/07/2018	0.00	(20,750.00)
Bank Tokyo-Mit UFJ NY	03/12/2018	35,000,000.00	34,932,012.50	34,923,777.70	1.89	1.92	05/08/2018	0.00	(8,234.80)
Bank Tokyo-Mit UFJ NY	03/23/2018	30,000,000.00	29,939,566.67	29,934,666.60	1.96	1.99	05/08/2018	0.00	(4,900.07)
Bank Tokyo-Mit UFJ NY	03/23/2018	25,000,000.00	24,945,277.78	24,941,024.25	1.97	2.00	05/11/2018	0.00	(4,253.53)
Bank Tokyo-Mit UFJ NY	03/23/2018	25,000,000.00	24,940,576.39	24,936,430.50	1.99	2.02	05/14/2018	0.00	(4,145.89)

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
ING (US) Funding LLC	10/27/2017	25,000,000.00	24,944,444.44	24,935,725.00	1.60	1.66	05/21/2018	0.00	(8,719.44)
JP Morgan	08/30/2017	30,000,000.00	29,933,700.00	29,918,880.00	1.53	1.58	05/23/2018	0.00	(14,820.00)
Toyota Motor Credit Corp	02/22/2018	20,000,000.00	19,944,533.33	19,941,900.00	1.92	1.96	05/23/2018	0.00	(2,633.33)
Cooperatieve Rabobank	10/27/2017	50,000,000.00	49,885,250.00	49,866,150.00	1.53	1.58	05/25/2018	0.00	(19,100.00)
ING (US) Funding LLC	12/21/2017	25,000,000.00	24,934,750.00	24,929,375.00	1.74	1.78	05/25/2018	0.00	(5,375.00)
Toyota Motor Credit Corp	11/30/2017	28,000,000.00	27,927,822.22	27,907,320.00	1.60	1.64	05/29/2018	0.00	(20,502.22)
ING (US) Funding LLC	11/16/2017	25,000,000.00	24,933,333.33	24,921,375.00	1.60	1.65	05/31/2018	0.00	(11,958.33)
Toyota Motor Credit Corp	11/17/2017	25,000,000.00	24,934,583.33	24,914,325.00	1.57	1.62	05/31/2018	0.00	(20,258.33)
Toyota Motor Credit Corp	11/28/2017	25,000,000.00	24,933,750.00	24,914,325.00	1.59	1.63	05/31/2018	0.00	(19,425.00)
Toyota Motor Credit Corp	11/29/2017	50,000,000.00	49,867,500.00	49,828,650.00	1.59	1.63	05/31/2018	0.00	(38,850.00)
Fortis/BNP Paribas Bank	12/11/2017	25,000,000.00	24,927,562.50	24,927,175.00	1.71	1.75	06/01/2018	0.00	(387.50)
ING (US) Funding LLC	11/07/2017	25,000,000.00	24,928,041.67	24,913,375.00	1.57	1.62	06/06/2018	0.00	(14,666.67)
ING (US) Funding LLC	11/06/2017	50,000,000.00	49,851,722.22	49,817,650.00	1.57	1.62	06/08/2018	0.00	(34,072.22)
American Honda Finance	03/23/2018	25,000,000.00	24,898,923.61	24,897,633.25	2.05	2.09	06/11/2018	0.00	(1,290.36)
American Honda Finance	03/23/2018	25,000,000.00	24,896,076.39	24,894,550.00	2.05	2.09	06/13/2018	0.00	(1,526.39)
Toyota Motor Credit Corp	03/23/2018	58,000,000.00	57,737,711.11	57,734,024.76	2.20	2.24	06/14/2018	0.00	(3,686.35)
American Honda Finance	03/23/2018	25,000,000.00	24,884,791.67	24,885,200.00	2.10	2.14	06/19/2018	0.00	408.33
ING (US) Funding LLC	10/26/2017	25,000,000.00	24,908,319.44	24,889,775.00	1.61	1.67	06/22/2018	0.00	(18,544.44)
ING (US) Funding LLC	10/27/2017	50,000,000.00	49,797,277.78	49,756,800.00	1.64	1.70	06/29/2018	0.00	(40,477.78)
Bank Tokyo-Mit UFJ NY	03/22/2018	150,000,000.00	149,110,666.66	149,079,687.00	2.32	2.37	07/02/2018	0.00	(30,979.66)
Fortis/BNP Paribas Bank	12/04/2017	70,000,000.00	69,699,466.67	69,628,230.00	1.68	1.74	07/02/2018	0.00	(71,236.67)
ING (US) Funding LLC	12/07/2017	75,000,000.00	74,672,250.00	74,622,750.00	1.71	1.77	07/02/2018	0.00	(49,500.00)
ING (US) Funding LLC	01/08/2018	25,000,000.00	24,883,722.22	24,874,250.00	1.82	1.86	07/02/2018	0.00	(9,472.22)
Fortis/BNP Paribas Bank	12/07/2017	125,000,000.00	124,444,583.33	124,328,875.00	1.72	1.78	07/03/2018	0.00	(115,708.33)
ING (US) Funding LLC	11/15/2017	25,000,000.00	24,894,083.34	24,872,875.00	1.64	1.69	07/03/2018	0.00	(21,208.34)
ING (US) Funding LLC	11/16/2017	25,000,000.00	24,894,083.33	24,872,875.00	1.64	1.69	07/03/2018	0.00	(21,208.33)
ING (US) Funding LLC	11/20/2017	25,000,000.00	24,892,791.67	24,872,875.00	1.66	1.71	07/03/2018	0.00	(19,916.67)
ING (US) Funding LLC	12/07/2017	40,000,000.00	39,823,300.00	39,796,600.00	1.71	1.77	07/03/2018	0.00	(26,700.00)
JP Morgan	12/27/2017	25,000,000.00	24,878,583.34	24,872,225.00	1.88	1.95	07/03/2018	0.00	(6,358.34)
Natixis US Finance Co.	03/22/2018	150,000,000.00	149,112,625.01	149,097,600.00	2.29	2.34	07/03/2018	0.00	(15,025.01)
Rabobank Nederland	11/15/2017	25,000,000.00	24,897,958.33	24,870,300.00	1.58	1.63	07/03/2018	0.00	(27,658.33)
Bank Tokyo-Mit UFJ NY	03/26/2018	30,000,000.00	29,805,833.33	29,799,750.90	2.33	2.38	07/10/2018	0.00	(6,082.43)
Canadian Imp Bk Comm NY	11/01/2017	50,000,000.00	49,755,500.00	49,669,750.00	1.63	1.69	07/18/2018	0.00	(85,750.00)
ING (US) Funding LLC	10/25/2017	25,000,000.00	24,874,722.22	24,846,325.00	1.64	1.70	07/20/2018	0.00	(28,397.22)
JP Morgan	10/27/2017	75,000,000.00	74,601,000.00	74,514,900.00	1.68	1.74	07/24/2018	0.00	(86,100.00)
Toyota Motor Credit Corp	11/01/2017	50,000,000.00	49,738,055.56	49,657,750.00	1.64	1.70	07/25/2018	0.00	(80,305.56)
Credit Agricole CIB	11/01/2017	25,000,000.00	24,865,937.50	24,829,125.00	1.65	1.71	07/27/2018	0.00	(36,812.50)
JP Morgan	11/01/2017	25,000,000.00	24,863,500.00	24,834,025.00	1.68	1.74	07/27/2018	0.00	(29,475.00)
JP Morgan	03/28/2018	150,000,000.00	148,830,333.33	148,768,266.00	2.32	2.37	07/31/2018	0.00	(62,067.33)
JP Morgan	12/04/2017	35,000,000.00	34,786,500.00	34,751,675.00	1.80	1.87	08/01/2018	0.00	(34,825.00)
JP Morgan	12/07/2017	30,000,000.00	29,817,000.00	29,787,150.00	1.80	1.87	08/01/2018	0.00	(29,850.00)
JP Morgan	12/11/2017	25,000,000.00	24,845,805.56	24,822,625.00	1.82	1.89	08/01/2018	0.00	(23,180.56)

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of March 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	03/15/2018	50,000,000.00	49,630,611.11	49,600,173.50	2.18	2.23	08/01/2018	0.00	(30,437.61)
Credit Agricole CIB	01/04/2018	25,000,000.00	24,841,979.16	24,820,300.00	1.85	1.91	08/02/2018	0.00	(21,679.16)
JP Morgan	01/04/2018	25,000,000.00	24,837,708.34	24,821,150.00	1.90	1.96	08/02/2018	0.00	(16,558.34)
Fortis/BNP Paribas Bank	01/09/2018	25,000,000.00	24,835,166.67	24,816,850.00	1.84	1.90	08/08/2018	0.00	(18,316.67)
JP Morgan	11/28/2017	25,000,000.00	24,818,750.00	24,776,775.00	1.80	1.87	08/24/2018	0.00	(41,975.00)
JP Morgan	01/02/2018	50,000,000.00	49,588,333.34	49,531,850.00	1.95	2.02	08/31/2018	0.00	(56,483.34)
JP Morgan	02/07/2018	70,000,000.00	69,387,266.66	69,327,230.00	2.02	2.09	09/04/2018	0.00	(60,036.66)
BNP Paribas SF	03/09/2018	15,000,000.00	14,850,558.34	14,828,790.00	2.27	2.33	09/06/2018	0.00	(21,768.34)
Toyota Motor Credit Corp	02/08/2018	25,000,000.00	24,783,583.34	24,740,650.00	1.96	2.02	09/07/2018	0.00	(42,933.34)
Credit Agricole CIB	01/02/2018	100,000,000.00	99,045,000.00	98,814,600.00	1.91	1.98	09/28/2018	0.00	(230,400.00)
JP Morgan	01/02/2018	75,000,000.00	74,250,000.00	74,073,225.00	2.00	2.08	09/28/2018	0.00	(176,775.00)
JP Morgan	03/29/2018	25,000,000.00	24,680,340.27	24,671,682.00	2.41	2.53	10/09/2018	0.00	(8,658.27)
Toyota Motor Credit Corp	02/16/2018	25,000,000.00	24,660,833.33	24,630,312.50	2.20	2.29	11/09/2018	0.00	(30,520.83)
Commercial Paper Subtotal:		3,566,000,000.00	3,551,397,719.43	3,549,285,459.21	1.82	1.87		0.00	(2,112,260.22)

Federal Agency

Federal National Mtg Assn	04/30/2013	50,000,000.00	49,999,718.06	49,973,350.00	1.00	1.01	04/30/2018	209,722.22	(26,368.06)
Federal National Mtg Assn	04/30/2013	50,000,000.00	50,000,000.00	49,973,350.00	1.00	1.00	04/30/2018	209,722.22	(26,650.00)
Federal National Mtg Assn	05/16/2013	25,000,000.00	24,998,719.87	24,986,675.00	1.00	1.07	04/30/2018	104,861.11	(12,044.87)
Federal National Mtg Assn	01/22/2014	15,000,000.00	14,986,842.53	14,982,030.00	0.88	1.53	05/21/2018	47,395.83	(4,812.53)
Federal Home Loan Mtg Corp	09/29/2015	25,000,000.00	25,000,000.00	24,954,950.00	1.05	1.05	06/29/2018	67,083.33	(45,050.00)
Federal National Mtg Assn	02/19/2016	35,000,000.00	35,026,980.94	34,926,815.00	1.13	0.87	07/20/2018	77,656.25	(100,165.94)
Federal Home Loan Mtg Corp	10/27/2015	25,000,000.00	25,000,000.00	24,929,575.00	1.00	1.00	07/27/2018	44,444.44	(70,425.00)
Federal Home Loan Bank	08/14/2015	25,000,000.00	25,007,573.61	24,940,325.00	1.20	1.12	08/14/2018	39,166.67	(67,248.61)
Federal Home Loan Bank	10/26/2015	35,000,000.00	35,023,468.55	34,872,215.00	1.13	0.97	09/14/2018	18,593.75	(151,253.55)
Federal National Mtg Assn	01/21/2014	30,000,000.00	30,029,605.90	29,990,550.00	1.88	1.65	09/18/2018	20,312.50	(39,055.90)
Federal Home Loan Bank	03/28/2016	25,000,000.00	25,000,000.00	24,891,925.00	1.05	1.05	09/28/2018	2,187.50	(108,075.00)
Federal Home Loan Mtg Corp	10/28/2016	25,000,000.00	25,000,000.00	24,857,050.00	1.05	1.05	10/26/2018	113,020.83	(142,950.00)
Federal Home Loan Mtg Corp	02/23/2016	25,000,000.00	25,000,000.00	24,842,475.00	1.05	1.05	11/23/2018	93,333.33	(157,525.00)
Federal National Mtg Assn	01/21/2014	30,000,000.00	29,980,617.18	29,918,910.00	1.63	1.73	11/27/2018	167,916.67	(61,707.18)
Federal Home Loan Mtg Corp	06/14/2016	47,400,000.00	47,400,000.00	47,105,456.40	1.25	1.25	12/14/2018	176,104.17	(294,543.60)
Federal Farm Credit Bank	12/07/2017	25,000,000.00	25,000,000.00	24,921,950.00	1.70	1.70	01/07/2019	99,166.67	(78,050.00)
Federal Home Loan Mtg Corp	07/25/2016	25,000,000.00	25,000,000.00	24,776,550.00	1.00	1.00	01/25/2019	45,833.33	(223,450.00)
Federal National Mtg Assn	03/22/2016	27,135,000.00	27,135,000.00	26,895,669.30	1.27	1.30	02/26/2019	33,504.19	(239,330.70)
Federal National Mtg Assn	03/11/2016	25,000,000.00	25,000,000.00	24,771,225.00	1.30	1.30	03/15/2019	14,444.43	(228,775.00)
Federal Farm Credit Bank	03/18/2016	25,000,000.00	25,000,000.00	24,762,175.00	1.28	1.28	03/21/2019	8,888.89	(237,825.00)
Federal Farm Credit Bank	10/19/2016	20,000,000.00	20,000,000.00	19,746,180.00	1.17	1.17	05/16/2019	87,750.00	(253,820.00)
Federal Home Loan Mtg Corp	06/06/2016	25,000,000.00	25,000,000.00	24,718,250.00	1.25	1.25	06/06/2019	99,826.39	(281,750.00)
Federal Home Loan Bank	06/22/2016	25,000,000.00	25,186,711.05	24,823,325.00	1.63	0.99	06/14/2019	120,746.53	(363,386.05)
Federal National Mtg Assn	07/08/2015	20,000,000.00	20,092,986.50	19,886,560.00	1.75	1.36	06/20/2019	98,194.44	(206,426.50)
Federal Home Loan Mtg Corp	07/26/2016	25,000,000.00	25,000,000.00	24,624,275.00	1.07	1.07	07/26/2019	48,298.61	(375,725.00)
Federal Home Loan Mtg Corp	06/27/2016	25,000,000.00	25,111,166.97	24,672,550.00	1.25	0.91	08/01/2019	52,083.33	(438,616.97)

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of March 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	24,623,750.00	1.15	1.15	08/23/2019	30,347.22	(376,250.00)
Federal Farm Credit Bank	08/26/2016	50,000,000.00	50,000,000.00	49,140,350.00	1.00	1.00	08/26/2019	48,611.11	(859,650.00)
Federal Farm Credit Bank	12/06/2016	25,000,000.00	25,000,000.00	24,686,450.00	1.48	1.63	09/06/2019	25,694.44	(313,550.00)
Federal National Mtg Assn	09/30/2016	35,000,000.00	34,989,300.05	34,393,135.00	1.13	1.15	09/09/2019	24,062.50	(596,165.05)
Federal National Mtg Assn	09/13/2016	50,000,000.00	50,000,000.00	49,211,100.00	1.15	1.15	09/13/2019	28,750.00	(788,900.00)
Federal Home Loan Mtg Corp	03/30/2016	25,000,000.00	25,000,000.00	24,684,300.00	1.40	1.40	09/30/2019	972.22	(315,700.00)
Federal Home Loan Mtg Corp	11/21/2014	25,000,000.00	24,808,115.52	24,620,900.00	1.25	1.79	10/02/2019	155,381.94	(187,215.52)
Federal National Mtg Assn	10/04/2016	25,000,000.00	25,000,000.00	24,601,100.00	1.20	1.20	10/04/2019	147,500.00	(398,900.00)
Federal National Mtg Assn	10/28/2016	25,000,000.00	25,000,000.00	24,581,425.00	1.30	1.30	10/28/2019	138,125.00	(418,575.00)
Federal Home Loan Bank	05/03/2017	15,000,000.00	14,982,854.61	14,781,945.00	1.38	1.45	11/15/2019	77,916.67	(200,909.61)
Federal Home Loan Bank	01/09/2015	20,000,000.00	20,250,706.11	20,019,820.00	2.38	1.61	12/13/2019	142,500.00	(230,886.11)
Federal Home Loan Bank	05/03/2017	20,000,000.00	20,300,531.06	20,019,820.00	2.38	1.47	12/13/2019	142,500.00	(280,711.06)
Federal Farm Credit Bank	12/27/2016	25,000,000.00	25,000,000.00	24,683,525.00	1.70	1.70	12/27/2019	110,972.22	(316,475.00)
Federal National Mtg Assn	03/30/2016	25,000,000.00	25,000,000.00	24,600,600.00	1.38	1.38	12/30/2019	86,892.36	(399,400.00)
Federal Home Loan Mtg Corp	07/28/2016	50,000,000.00	50,000,000.00	48,913,750.00	1.10	1.10	01/28/2020	96,250.00	(1,086,250.00)
Federal Farm Credit Bank	02/27/2017	21,870,000.00	21,870,000.00	21,578,691.60	1.71	1.71	02/27/2020	35,320.05	(291,308.40)
Federal Home Loan Mtg Corp	04/13/2017	25,000,000.00	25,000,000.00	24,676,925.00	1.80	1.80	04/13/2020	210,000.00	(323,075.00)
Federal Home Loan Mtg Corp	04/13/2017	25,000,000.00	25,000,000.00	24,676,925.00	1.80	1.80	04/13/2020	210,000.00	(323,075.00)
Federal Home Loan Mtg Corp	05/19/2015	25,000,000.00	24,891,203.70	24,495,700.00	1.38	1.59	05/01/2020	143,229.17	(395,503.70)
Federal Farm Credit Bank	11/01/2017	47,000,000.00	47,000,000.00	46,344,538.00	1.83	1.83	06/01/2020	286,700.00	(655,462.00)
Federal Farm Credit Bank	06/29/2016	25,000,000.00	25,000,000.00	24,433,850.00	1.42	1.42	06/29/2020	90,722.22	(566,150.00)
Federal Home Loan Mtg Corp	07/05/2017	25,000,000.00	25,000,000.00	24,602,125.00	1.75	1.75	06/29/2020	111,805.56	(397,875.00)
Federal Home Loan Mtg Corp	07/13/2017	20,000,000.00	20,000,000.00	19,709,760.00	1.85	1.85	07/13/2020	80,166.67	(290,240.00)
Federal Home Loan Mtg Corp	07/13/2017	5,000,000.00	5,000,000.00	4,927,440.00	1.85	1.85	07/13/2020	20,041.67	(72,560.00)
Federal Home Loan Mtg Corp	09/29/2017	25,000,000.00	24,985,449.07	24,570,475.00	1.80	1.82	09/29/2020	2,500.00	(414,974.07)
Federal National Mtg Assn	11/03/2017	25,000,000.00	25,000,000.00	24,643,275.00	1.85	1.85	10/30/2020	190,138.89	(356,725.00)
Federal Home Loan Mtg Corp	11/03/2017	10,000,000.00	10,000,000.00	9,851,010.00	1.96	1.96	11/03/2020	80,577.78	(148,990.00)
Federal Home Loan Mtg Corp	11/03/2017	15,000,000.00	15,000,000.00	14,776,515.00	1.96	1.96	11/03/2020	120,866.67	(223,485.00)
Federal Farm Credit Bank	11/09/2016	25,000,000.00	25,000,000.00	24,279,550.00	1.36	1.36	11/09/2020	134,111.11	(720,450.00)
Federal National Mtg Assn	11/29/2017	25,000,000.00	24,986,726.42	24,617,875.00	1.95	1.97	11/09/2020	165,208.34	(368,851.42)
Federal Home Loan Bank	11/30/2017	35,000,000.00	35,000,000.00	34,514,340.00	2.00	2.00	11/25/2020	235,277.78	(485,660.00)
Federal Home Loan Mtg Corp	11/27/2017	15,000,000.00	15,000,000.00	14,793,255.00	1.88	1.88	11/27/2020	96,875.00	(206,745.00)
Federal Home Loan Mtg Corp	11/27/2017	25,000,000.00	25,000,000.00	24,655,425.00	1.88	1.88	11/27/2020	161,458.33	(344,575.00)
Federal Home Loan Mtg Corp	12/18/2017	15,000,000.00	15,000,000.00	14,835,780.00	2.00	2.00	12/18/2020	85,833.33	(164,220.00)
Federal Home Loan Bank	09/21/2016	25,000,000.00	25,078,853.17	24,260,250.00	1.38	1.26	02/18/2021	41,059.03	(818,603.17)
Federal Home Loan Bank	02/14/2017	25,000,000.00	24,718,308.00	24,260,250.00	1.38	1.78	02/18/2021	41,059.03	(458,058.00)
Federal Home Loan Bank	02/17/2017	25,000,000.00	25,000,000.00	24,549,000.00	1.82	1.82	03/17/2021	17,694.44	(451,000.00)
Federal Home Loan Bank	10/30/2017	25,000,000.00	25,000,000.00	24,555,600.00	2.00	2.00	04/30/2021	209,722.22	(444,400.00)
Federal National Mtg Assn	06/17/2016	15,000,000.00	15,005,990.19	14,455,410.00	1.25	1.24	05/06/2021	75,520.83	(550,580.19)
Federal National Mtg Assn	09/21/2016	25,000,000.00	24,953,457.96	24,092,350.00	1.25	1.31	05/06/2021	125,868.06	(861,107.96)
Federal Home Loan Mtg Corp	06/28/2017	7,900,000.00	7,900,000.00	7,754,521.50	2.00	2.00	05/28/2021	53,983.33	(145,478.50)
Federal Home Loan Bank	07/14/2016	15,000,000.00	15,308,421.99	14,720,340.00	1.88	1.21	06/11/2021	85,937.50	(588,081.99)

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of March 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	07/12/2016	25,000,000.00	25,000,000.00	24,734,450.00	1.50	2.02	07/12/2021	82,291.67	(265,550.00)
Federal Home Loan Bank	08/04/2016	35,000,000.00	34,901,837.58	33,496,225.00	1.13	1.21	07/14/2021	84,218.75	(1,405,612.58)
Federal Home Loan Mtg Corp	07/20/2016	25,000,000.00	25,000,000.00	24,312,550.00	1.25	1.61	07/20/2021	61,631.94	(687,450.00)
Federal National Mtg Assn	07/20/2016	14,500,000.00	14,500,000.00	14,102,381.00	1.25	1.61	07/20/2021	35,746.53	(397,619.00)
Federal Home Loan Mtg Corp	07/27/2016	25,000,000.00	25,000,000.00	24,244,100.00	1.35	1.61	07/27/2021	60,000.00	(755,900.00)
Federal National Mtg Assn	07/27/2016	25,000,000.00	25,000,000.00	24,652,725.00	1.38	1.89	07/27/2021	61,111.11	(347,275.00)
Federal National Mtg Assn	07/27/2016	14,445,000.00	14,445,000.00	13,936,666.01	1.25	1.48	07/27/2021	32,100.00	(508,333.99)
Federal Home Loan Mtg Corp	08/03/2016	25,000,000.00	25,000,000.00	24,579,775.00	1.25	1.93	08/03/2021	50,347.22	(420,225.00)
Federal Home Loan Mtg Corp	10/05/2016	20,000,000.00	19,838,487.12	19,108,720.00	1.13	1.37	08/12/2021	30,625.00	(729,767.12)
Federal National Mtg Assn	09/21/2016	35,000,000.00	34,878,055.72	33,574,800.00	1.25	1.36	08/17/2021	53,472.22	(1,303,255.72)
Federal Home Loan Mtg Corp	09/07/2016	25,000,000.00	25,000,000.00	24,535,925.00	1.25	1.85	09/07/2021	20,833.33	(464,075.00)
Federal Home Loan Bank	09/27/2017	25,000,000.00	25,000,000.00	24,483,250.00	2.00	2.00	09/27/2021	5,555.56	(516,750.00)
Federal Home Loan Mtg Corp	09/30/2016	20,000,000.00	20,000,000.00	19,501,020.00	1.30	1.80	09/30/2021	722.22	(498,980.00)
Federal Home Loan Mtg Corp	09/30/2016	12,000,000.00	12,000,000.00	11,626,896.00	1.50	1.68	09/30/2021	500.00	(373,104.00)
Federal Farm Credit Bank	10/05/2017	20,000,000.00	20,000,000.00	19,575,740.00	2.00	2.00	10/05/2021	195,555.56	(424,260.00)
Federal National Mtg Assn	11/08/2016	35,000,000.00	34,918,092.88	33,653,725.00	1.38	1.44	10/07/2021	232,604.17	(1,264,367.88)
Federal Home Loan Mtg Corp	10/07/2016	25,000,000.00	25,000,000.00	24,668,200.00	2.00	1.98	10/07/2021	241,666.67	(331,800.00)
Federal Home Loan Mtg Corp	10/28/2016	50,000,000.00	50,000,000.00	48,971,650.00	1.25	1.98	10/28/2021	265,625.00	(1,028,350.00)
Federal Home Loan Bank	03/27/2017	25,000,000.00	25,212,920.40	24,726,100.00	2.25	2.02	03/11/2022	31,250.00	(486,820.40)
Federal National Mtg Assn	09/26/2017	14,475,000.00	14,473,714.70	14,217,533.18	2.25	2.25	04/27/2022	139,321.88	(256,181.52)
Federal Farm Credit Bank	07/25/2017	20,000,000.00	20,030,005.80	19,520,760.00	2.07	2.03	05/09/2022	163,300.00	(509,245.80)
Federal Home Loan Mtg Corp	06/29/2017	15,000,000.00	14,996,816.67	14,653,260.00	2.13	2.13	06/29/2022	81,458.33	(343,556.67)
Federal Home Loan Mtg Corp	07/12/2017	40,000,000.00	39,941,784.44	39,315,080.00	2.00	2.28	07/12/2022	175,555.56	(626,704.44)
Federal Home Loan Mtg Corp	07/27/2017	6,132,000.00	6,132,000.00	6,011,303.84	2.05	2.22	07/27/2022	22,347.73	(120,696.16)
Federal Farm Credit Bank	08/22/2017	18,250,000.00	18,248,398.78	17,756,684.25	2.05	2.05	08/08/2022	55,079.51	(491,714.53)
Federal Home Loan Bank	08/10/2017	25,000,000.00	25,000,000.00	24,508,400.00	2.00	2.29	08/10/2022	70,833.33	(491,600.00)
Federal Farm Credit Bank	08/29/2017	30,000,000.00	29,994,709.03	29,178,390.00	2.05	2.05	08/23/2022	64,916.67	(816,319.03)
Federal Farm Credit Bank	09/12/2017	25,000,000.00	25,000,000.00	24,251,500.00	2.00	2.00	09/12/2022	26,388.89	(748,500.00)
Federal Farm Credit Bank	10/11/2017	24,000,000.00	24,000,000.00	23,410,680.00	2.16	2.16	10/11/2022	244,800.00	(589,320.00)
Federal Farm Credit Bank	10/17/2017	25,000,000.00	25,000,000.00	24,502,125.00	2.28	2.28	10/17/2022	259,666.67	(497,875.00)
Federal Home Loan Bank	11/29/2017	25,000,000.00	24,942,978.92	24,498,775.00	2.28	2.33	10/26/2022	193,166.67	(444,203.92)
Federal Home Loan Mtg Corp	10/30/2017	25,000,000.00	25,000,000.00	24,479,625.00	2.28	2.28	10/26/2022	239,083.33	(520,375.00)
Federal Home Loan Mtg Corp	12/28/2017	10,000,000.00	10,000,000.00	9,846,060.00	2.45	2.45	12/28/2022	63,291.67	(153,940.00)
Federal Agency Subtotal:		2,555,107,000.00	2,555,464,111.05	2,514,572,581.08	1.51	1.55		9,813,477.51	(40,891,529.97)
Money Market Accounts									
BlackRock	06/01/2015	1,000,000.00	1,000,000.00	1,000,000.00	1.55	1.55		1,196.27	0.00
BlackRock CalTrust	11/03/2017	24,992,499.93	24,992,499.93	24,997,498.43	1.76	1.76		34,492.90	4,998.50
Fidelity Government Fund	06/21/2016	1,000,000.00	1,000,000.00	1,000,000.00	1.53	1.53		57,899.86	0.00
Federated Government Fund	06/30/2016	1,200,000.00	1,200,000.00	1,200,000.00	1.54	1.54		1,748.55	0.00
Morgan Stanley	06/01/2015	47,700,000.00	47,700,000.00	47,700,000.00	1.58	1.58		7,594.72	0.00
Wells Fargo Bank NA	09/19/2017	50,278,378.24	50,278,378.24	50,278,378.24	1.50	1.50		1,221.18	0.00
Money Market Accounts Subtotal:		126,170,878.17	126,170,878.17	126,175,876.67	1.58	1.58		104,153.48	4,998.50

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM 365 Equiv.	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Negotiable CDs									
Toronto Dominion NY	12/14/2017	75,000,000.00	75,000,000.00	74,996,700.00	1.68	1.70	04/16/2018	378,000.00	(3,300.00)
Bank of Montreal	10/18/2017	25,000,000.00	25,000,000.00	24,996,825.00	1.53	1.55	04/18/2018	175,312.50	(3,175.00)
Bank of Montreal	09/21/2017	25,000,000.00	25,000,000.00	24,995,425.00	1.46	1.48	04/20/2018	194,666.67	(4,575.00)
Bank of Nova Scotia	09/21/2017	50,000,000.00	50,000,000.00	49,990,850.00	1.46	1.48	04/20/2018	389,333.33	(9,150.00)
Bank of Nova Scotia	09/22/2017	25,000,000.00	25,000,000.00	24,994,500.00	1.48	1.50	04/23/2018	196,305.56	(5,500.00)
Bank of Nova Scotia	06/15/2017	100,000,000.00	100,000,000.00	99,966,700.00	1.46	1.48	05/01/2018	1,176,111.11	(33,300.00)
Toronto Dominion NY	11/01/2017	25,000,000.00	25,000,000.00	24,993,475.00	1.55	1.57	05/02/2018	162,534.72	(6,525.00)
UBS AG Stamford	05/04/2017	20,000,000.00	20,000,000.00	19,994,200.00	1.53	1.55	05/02/2018	282,200.00	(5,800.00)
Bank of Montreal	05/17/2017	25,000,000.00	25,000,000.00	24,981,850.00	1.43	1.45	05/18/2018	316,784.72	(18,150.00)
Mizuho Bank LTD	03/28/2018	25,000,000.00	25,000,000.00	25,000,000.00	2.01	2.04	05/31/2018	5,583.33	0.00
Royal Bk of Canada/Dain Rausch	12/11/2017	50,000,000.00	50,000,000.00	49,969,550.00	1.69	1.71	05/31/2018	260,541.67	(30,450.00)
Bank of Montreal	06/02/2017	50,000,000.00	50,000,000.00	49,948,750.00	1.47	1.49	06/01/2018	618,625.00	(51,250.00)
Canadian Imp Bk Comm NY	06/01/2017	25,000,000.00	25,000,000.00	24,969,275.00	1.47	1.49	06/01/2018	310,333.34	(30,725.00)
Credit Agricole CIB	12/11/2017	20,000,000.00	20,000,000.00	19,987,960.00	1.71	1.73	06/01/2018	105,450.00	(12,040.00)
Mizuho Bank LTD	03/28/2018	50,000,000.00	50,000,000.00	50,000,000.00	2.01	2.04	06/01/2018	11,166.67	0.00
Bank of Nova Scotia	06/27/2017	10,000,000.00	10,000,000.00	9,980,960.00	1.51	1.53	06/29/2018	116,605.55	(19,040.00)
Canadian Imp Bk Comm NY	06/29/2017	50,000,000.00	50,000,000.00	49,899,500.00	1.55	1.57	06/29/2018	594,166.67	(100,500.00)
Credit Agricole CIB	06/22/2017	50,000,000.00	50,001,216.33	49,913,250.00	1.58	1.59	06/29/2018	621,027.78	(87,966.33)
Credit Agricole CIB	06/23/2017	25,000,000.00	25,000,000.00	24,956,000.00	1.57	1.59	06/29/2018	307,458.34	(44,000.00)
Credit Agricole CIB	06/27/2017	40,000,000.00	40,000,000.00	39,928,640.00	1.56	1.58	06/29/2018	481,866.66	(71,360.00)
Mizuho Bank LTD	03/28/2018	75,000,000.00	75,000,000.00	75,000,000.00	2.25	2.28	06/29/2018	18,750.00	0.00
Toronto Dominion NY	12/26/2017	30,000,000.00	30,000,000.00	29,967,690.00	1.83	1.86	06/29/2018	146,400.00	(32,310.00)
Credit Agricole CIB	12/11/2017	25,000,000.00	25,000,000.00	24,966,450.00	1.74	1.76	07/02/2018	134,125.00	(33,550.00)
Bank of Montreal	11/10/2017	25,000,000.00	25,000,000.00	24,958,925.00	1.64	1.66	07/03/2018	161,722.22	(41,075.00)
Bank of Nova Scotia	12/15/2017	50,000,000.00	50,000,000.00	49,938,500.00	1.80	1.83	07/03/2018	267,500.00	(61,500.00)
Credit Agricole CIB	12/11/2017	25,000,000.00	25,000,000.00	24,965,450.00	1.74	1.76	07/03/2018	134,125.00	(34,550.00)
BNP Paribas SF	07/24/2017	900,000.00	900,000.00	897,732.90	1.60	1.62	07/24/2018	10,040.00	(2,267.10)
BNP Paribas SF	07/27/2017	25,000,000.00	25,000,000.00	24,935,525.00	1.60	1.62	07/27/2018	275,555.56	(64,475.00)
Credit Agricole CIB	12/11/2017	25,000,000.00	25,000,000.00	24,955,375.00	1.79	1.81	08/01/2018	137,979.16	(44,625.00)
Royal Bk of Canada/Dain Rausch	12/07/2017	100,000,000.00	100,000,000.00	99,811,400.00	1.76	1.78	08/01/2018	562,222.22	(188,600.00)
Royal Bk of Canada/Dain Rausch	03/27/2018	30,000,000.00	30,000,000.00	30,001,828.80	2.34	2.37	08/01/2018	9,750.00	1,828.80
Toronto Dominion NY	12/05/2017	35,000,000.00	35,000,000.00	34,935,110.00	1.77	1.79	08/01/2018	201,337.50	(64,890.00)
Fortis/BNP Paribas Bank	08/02/2017	30,000,000.00	30,000,000.00	29,919,000.00	1.60	1.62	08/02/2018	322,666.67	(81,000.00)
Bank of Nova Scotia	02/16/2018	90,000,000.00	90,000,000.00	89,910,810.00	2.13	2.16	08/31/2018	234,300.00	(89,190.00)
Fortis/BNP Paribas Bank	02/12/2018	25,000,000.00	25,000,000.00	24,967,925.00	2.06	2.09	08/31/2018	68,666.67	(32,075.00)
Bank of Nova Scotia	09/27/2017	45,000,000.00	45,000,000.00	44,830,935.00	1.66	1.68	09/26/2018	385,950.00	(169,065.00)
Bank of Nova Scotia	09/27/2017	50,000,000.00	50,000,000.00	49,799,700.00	1.66	1.68	09/27/2018	428,833.33	(200,300.00)
Nordea Bank Finland	09/27/2017	25,000,000.00	25,000,000.00	24,881,100.00	1.50	1.52	09/27/2018	193,750.00	(118,900.00)
Fortis/BNP Paribas Bank	09/28/2017	20,000,000.00	20,000,000.00	19,919,480.00	1.66	1.68	09/28/2018	170,611.11	(80,520.00)

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of March 31, 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	24,894,500.00	1.73	1.75	10/30/2018	181,409.72	(105,500.00)
Bank of Montreal	11/01/2017	75,000,000.00	75,000,000.00	74,686,350.00	1.74	1.76	10/31/2018	547,375.00	(313,650.00)
Bank of Nova Scotia	11/01/2017	25,000,000.00	25,000,000.00	24,896,900.00	1.75	1.77	10/31/2018	183,506.94	(103,100.00)
Royal Bk of Canada/Dain Rausch	11/16/2017	25,000,000.00	25,000,000.00	24,904,325.00	1.80	1.83	10/31/2018	170,000.00	(95,675.00)
Fortis/BNP Paribas Bank	11/01/2017	50,000,000.00	50,000,000.00	49,786,400.00	1.77	1.79	11/01/2018	371,208.33	(213,600.00)
Fortis/BNP Paribas Bank	11/01/2017	25,000,000.00	25,000,000.00	24,893,200.00	1.77	1.79	11/01/2018	185,604.17	(106,800.00)
Toronto Dominion NY	11/15/2017	25,000,000.00	25,000,000.00	24,885,350.00	1.78	1.80	11/15/2018	169,347.22	(114,650.00)
RBC Dain Rauscher	11/20/2017	4,000,000.00	4,000,000.00	3,982,524.00	1.83	1.86	11/20/2018	26,840.00	(17,476.00)
RBC Dain Rauscher	11/20/2017	21,000,000.00	21,000,000.00	20,908,251.00	1.83	1.86	11/20/2018	140,910.00	(91,749.00)
Bank of Montreal	11/28/2017	25,000,000.00	25,000,000.00	24,890,575.00	1.86	1.89	11/28/2018	160,166.67	(109,425.00)
Fortis/BNP Paribas Bank	11/28/2017	25,000,000.00	25,000,000.00	24,892,175.00	1.87	1.90	11/28/2018	161,027.78	(107,825.00)
Westpac Bank NY	11/30/2017	50,000,000.00	50,000,000.00	49,793,100.00	1.86	1.89	11/29/2018	315,166.67	(206,900.00)
Bank of Nova Scotia	11/28/2017	25,000,000.00	25,000,000.00	24,892,050.00	1.86	1.89	11/30/2018	160,166.67	(107,950.00)
Royal Bk of Canada/Dain Rausch	11/16/2017	25,000,000.00	25,000,000.00	24,882,350.00	1.80	1.83	11/30/2018	170,000.00	(117,650.00)
Royal Bk of Canada/Dain Rausch	11/28/2017	75,000,000.00	75,000,000.00	74,671,275.00	1.85	1.88	11/30/2018	477,916.67	(328,725.00)
Westpac Bank NY	12/08/2017	50,000,000.00	50,000,000.00	49,798,400.00	1.90	1.93	12/05/2018	300,833.33	(201,600.00)
Bank of Montreal	12/11/2017	25,000,000.00	25,000,000.00	24,897,050.00	1.95	1.98	12/11/2018	150,312.50	(102,950.00)
Bank of Montreal	03/15/2018	50,000,000.00	50,000,000.00	50,000,000.00	2.42	2.45	12/14/2018	57,138.89	0.00
Bank of Nova Scotia	12/18/2017	25,000,000.00	25,000,000.00	24,898,000.00	1.98	2.01	12/18/2018	143,000.00	(102,000.00)
Fortis/BNP Paribas Bank	01/24/2018	50,000,000.00	50,000,000.00	49,853,250.00	2.18	2.21	01/16/2019	202,861.11	(146,750.00)
Royal Bk of Canada/Dain Rausch	01/29/2018	50,000,000.00	50,000,000.00	49,853,550.00	2.18	2.21	01/16/2019	187,722.22	(146,450.00)
Canadian Imp Bk Comm NY	01/31/2018	25,000,000.00	25,000,000.00	24,917,175.00	2.21	2.24	02/01/2019	92,083.33	(82,825.00)
Fortis/BNP Paribas Bank	02/06/2018	30,000,000.00	30,000,000.00	29,919,270.00	2.26	2.29	02/04/2019	101,700.00	(80,730.00)
UBS AG Stamford	02/27/2018	50,000,000.00	50,000,000.00	49,912,800.00	2.46	2.49	02/28/2019	112,750.00	(87,200.00)
Bank of Nova Scotia	03/19/2018	75,000,000.00	75,000,000.00	75,037,863.75	2.65	2.69	03/15/2019	71,770.83	37,863.75
Canadian Imp Bk Comm NY	02/14/2018	50,000,000.00	50,000,000.00	49,761,650.00	2.45	2.48	08/14/2019	156,368.06	(238,350.00)
Negotiable CDs Subtotal:		2,475,900,000.00	2,475,901,216.33	2,470,735,680.45	1.85	1.87		15,565,544.17	(5,165,535.88)

Supranationals

Intl Bank For Recon and Dev	04/30/2015	50,000,000.00	49,994,376.00	49,909,600.00	1.00	1.06	06/15/2018	147,222.22	(84,776.00)
Intl Bank For Recon and Dev	09/21/2016	22,000,000.00	21,996,172.40	21,917,588.00	0.88	0.93	07/19/2018	38,170.00	(78,584.40)
Intl Bank For Recon and Dev	10/07/2015	25,000,000.00	24,992,745.83	24,843,450.00	1.00	1.06	10/05/2018	122,222.22	(149,295.83)
Intl Bank For Recon and Dev	08/22/2016	24,350,000.00	24,349,282.25	24,350,000.00	1.12	1.12	12/03/2018	90,906.67	717.75
Intl Bank For Recon and Dev	04/26/2016	25,000,000.00	25,000,000.00	24,719,700.00	1.25	1.25	04/26/2019	134,548.61	(280,300.00)
Intl Bank For Recon and Dev	04/26/2016	25,000,000.00	25,000,000.00	24,719,700.00	1.25	1.25	04/26/2019	134,548.61	(280,300.00)
Intl Bank For Recon and Dev	10/25/2017	25,000,000.00	24,896,366.68	24,719,700.00	1.25	1.64	04/26/2019	134,548.61	(176,666.68)
Intl Bank For Recon and Dev	09/30/2016	25,000,000.00	25,000,000.00	24,599,350.00	1.20	1.20	09/30/2019	833.33	(400,650.00)
Intl Bank For Recon and Dev	09/30/2016	25,000,000.00	25,000,000.00	24,599,350.00	1.20	1.20	09/30/2019	833.33	(400,650.00)
Intl Bank For Recon and Dev	11/10/2016	25,000,000.00	25,000,000.00	24,468,175.00	1.30	1.30	10/25/2019	140,833.33	(531,825.00)
Intl Bank For Recon and Dev	05/12/2017	35,000,000.00	34,796,563.99	34,255,445.00	1.30	1.68	10/25/2019	197,166.67	(541,118.99)
Intl Bank For Recon and Dev	12/23/2016	25,000,000.00	24,761,939.28	24,501,800.00	1.13	1.72	11/27/2019	96,625.00	(260,139.28)
Intl Bank For Recon and Dev	01/04/2017	25,000,000.00	24,786,285.71	24,501,800.00	1.13	1.66	11/27/2019	96,625.00	(284,485.71)

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of March 31, 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	04/06/2017	25,000,000.00	25,111,643.70	24,722,500.00	1.88	1.97	04/21/2020	208,270.83	(389,143.70)
Intl Bank For Recon and Dev	04/20/2017	25,000,000.00	25,162,238.67	24,722,500.00	1.88	1.86	04/21/2020	208,270.83	(439,738.67)
Inter-American Development Bk	04/12/2017	50,000,000.00	49,918,758.11	49,151,100.00	1.63	1.70	05/12/2020	313,673.61	(767,658.11)
Intl Bank For Recon and Dev	08/29/2017	15,000,000.00	14,997,465.48	14,705,790.00	1.63	1.63	09/04/2020	18,291.67	(291,675.48)
Intl Bank For Recon and Dev	08/29/2017	35,000,000.00	34,994,086.13	34,313,510.00	1.63	1.63	09/04/2020	42,680.56	(680,576.13)
Intl Bank For Recon and Dev	09/21/2017	25,000,000.00	24,971,050.56	24,509,650.00	1.63	1.67	09/04/2020	30,486.11	(461,400.56)
Intl Bank For Recon and Dev	10/30/2015	25,000,000.00	25,000,000.00	24,746,300.00	1.00	1.00	10/15/2020	115,361.11	(253,700.00)
International Finance Corp	07/20/2016	25,000,000.00	24,916,935.14	23,831,325.00	1.13	1.23	07/20/2021	54,515.00	(1,085,610.14)
International Finance Corp	10/07/2016	12,500,000.00	12,406,322.26	11,915,662.50	1.13	1.36	07/20/2021	28,125.63	(490,659.76)
Intl Bank For Recon and Dev	11/23/2016	10,000,000.00	10,000,000.00	9,717,550.00	1.75	1.77	11/23/2021	21,388.88	(282,450.00)
Intl Bank For Recon and Dev	09/29/2017	25,000,000.00	25,000,000.00	24,372,450.00	1.98	1.98	09/29/2022	2,750.00	(627,550.00)
Supranationals Subtotal:		628,850,000.00	628,052,232.19	618,813,995.50	1.34	1.45		2,378,897.83	(9,238,236.69)
Treasury Coupon Securities									
U.S. Treasury	06/07/2013	15,000,000.00	14,999,826.05	14,981,250.00	1.00	1.01	05/31/2018	50,274.73	(18,576.05)
U.S. Treasury	06/22/2016	25,000,000.00	25,018,234.57	24,972,657.50	1.13	0.77	06/15/2018	82,675.14	(45,577.07)
U.S. Treasury	12/05/2013	10,000,000.00	9,987,281.20	9,948,438.00	1.25	1.45	11/30/2018	41,895.60	(38,843.20)
U.S. Treasury	02/20/2014	15,000,000.00	14,968,037.86	14,894,532.00	1.25	1.52	01/31/2019	31,077.35	(73,505.86)
U.S. Treasury	04/17/2014	15,000,000.00	14,995,991.40	14,925,000.00	1.63	1.65	03/31/2019	122,540.98	(70,991.40)
U.S. Treasury	02/14/2017	40,000,000.00	40,143,008.59	39,768,752.00	1.63	1.29	04/30/2019	272,928.18	(374,256.59)
U.S. Treasury	06/16/2014	15,000,000.00	14,966,292.41	14,882,812.50	1.50	1.70	05/31/2019	75,412.09	(83,479.91)
U.S. Treasury	06/27/2016	25,000,000.00	25,215,291.80	24,804,687.50	1.50	0.75	05/31/2019	125,686.81	(410,604.30)
U.S. Treasury	11/08/2016	40,000,000.00	40,339,244.04	39,725,000.00	1.63	0.94	06/30/2019	163,397.79	(614,244.04)
U.S. Treasury	07/15/2016	10,000,000.00	9,994,802.37	9,817,188.00	0.75	0.79	07/15/2019	15,745.86	(177,614.37)
U.S. Treasury	08/21/2014	15,000,000.00	14,998,106.82	14,887,500.00	1.63	1.63	07/31/2019	40,400.55	(110,606.82)
U.S. Treasury	12/09/2016	42,000,000.00	42,181,966.42	41,685,000.00	1.63	1.29	07/31/2019	113,121.55	(496,966.42)
U.S. Treasury	09/15/2017	10,000,000.00	9,982,487.98	9,865,625.00	1.25	1.38	08/31/2019	10,869.57	(116,862.98)
U.S. Treasury	10/24/2014	15,000,000.00	15,053,714.41	14,894,532.00	1.75	1.50	09/30/2019	131,967.21	(159,182.41)
U.S. Treasury	12/08/2014	15,000,000.00	14,955,909.65	14,817,187.50	1.50	1.68	11/30/2019	75,412.09	(138,722.15)
U.S. Treasury	01/09/2015	15,000,000.00	15,030,909.25	14,838,282.00	1.63	1.50	12/31/2019	61,274.17	(192,627.25)
U.S. Treasury	02/12/2016	20,000,000.00	20,118,848.13	19,684,376.00	1.38	1.04	01/31/2020	45,580.11	(434,472.13)
U.S. Treasury	04/09/2015	10,000,000.00	9,981,970.04	9,807,813.00	1.25	1.35	02/29/2020	10,869.57	(174,157.04)
U.S. Treasury	02/12/2016	20,000,000.00	20,116,017.21	19,662,500.00	1.38	1.06	02/29/2020	23,913.04	(453,517.21)
U.S. Treasury	04/09/2015	10,000,000.00	9,955,140.44	9,771,875.00	1.13	1.36	03/31/2020	56,557.38	(183,265.44)
U.S. Treasury	01/06/2017	20,000,000.00	19,941,035.55	19,640,626.00	1.38	1.53	03/31/2020	138,251.37	(300,409.55)
U.S. Treasury	06/05/2015	15,000,000.00	14,955,992.62	14,739,844.50	1.50	1.64	05/31/2020	75,412.09	(216,148.12)
U.S. Treasury	01/06/2017	20,000,000.00	19,795,205.25	19,443,750.00	1.38	1.75	01/31/2021	45,580.11	(351,455.25)
U.S. Treasury	06/17/2016	35,000,000.00	35,314,521.14	33,873,437.50	1.38	1.08	05/31/2021	161,298.08	(1,441,083.64)
U.S. Treasury	09/07/2016	5,000,000.00	4,997,890.58	4,796,094.00	1.13	1.14	06/30/2021	14,140.19	(201,796.58)
U.S. Treasury	09/07/2016	5,000,000.00	5,177,207.97	4,968,750.00	2.25	1.15	07/31/2021	18,646.41	(208,457.97)
U.S. Treasury	10/06/2016	25,000,000.00	24,891,653.08	23,878,907.50	1.13	1.25	09/30/2021	141,393.44	(1,012,745.58)
U.S. Treasury	12/09/2016	15,000,000.00	14,958,979.54	14,615,625.00	1.75	1.83	11/30/2021	87,980.77	(343,354.54)
Treasury Coupon Securities Subtotal:		522,000,000.00	523,035,566.37	514,592,042.50	1.44	1.28		2,234,302.23	(8,443,523.87)
Grand Total		10,144,404,930.20	10,130,302,939.17	10,063,831,949.26	1.64	1.72		30,278,055.23	(66,470,989.91)

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4435	Money Market Funds	Wells Fargo Bank NA	1.25	Purchase	(1,915,487.99)	03/01/18
3608	Money Market Funds	Fidelity Government	1.31	Redemption	3,800,000.00	03/01/18
4435	Money Market Funds	Wells Fargo Bank NA	1.25	Redemption	2,530,463.46	03/01/18
4716	Commercial Paper	Bank Tokyo-Mit UFJ N	1.58	Purchase	(49,953,916.67)	03/01/18
4715	Commercial Paper	Natixis US Finance C	1.41	Purchase	(209,991,775.01)	03/01/18
4390	Commercial Paper	Fortis/BNP Paribas B	1.43	Redemption	10,000,000.00	03/01/18
4562	Commercial Paper	Bank Tokyo-Mit UFJ N	1.49	Redemption	40,000,000.00	03/01/18
4711	Commercial Paper	Natixis US Finance C	1.35	Redemption	270,000,000.00	03/01/18
4435	Money Market Funds	Wells Fargo Bank NA	1.27	Purchase	(6,460,435.24)	03/02/18
3608	Money Market Funds	Fidelity Government	1.32	Redemption	5,700,000.00	03/02/18
4717	Commercial Paper	Natixis US Finance C	1.41	Purchase	(219,974,150.00)	03/02/18
4566	Commercial Paper	Natixis US Finance C	1.49	Redemption	20,000,000.00	03/02/18
4715	Commercial Paper	Natixis US Finance C	1.41	Redemption	210,000,000.00	03/02/18
4435	Money Market Funds	Wells Fargo Bank NA	1.25	Redemption	3,019,009.89	03/05/18
4718	Commercial Paper	Abbey Natl Treasury	1.42	Purchase	(264,989,547.23)	03/05/18
4569	Commercial Paper	Natixis US Finance C	1.49	Redemption	60,000,000.00	03/05/18
4717	Commercial Paper	Natixis US Finance C	1.41	Redemption	220,000,000.00	03/05/18
4435	Money Market Funds	Wells Fargo Bank NA	1.27	Redemption	2,384,247.41	03/06/18
4720	Commercial Paper	Bank Tokyo-Mit UFJ N	1.87	Purchase	(39,877,411.11)	03/06/18
4719	Commercial Paper	Natixis US Finance C	1.41	Purchase	(199,992,166.68)	03/06/18
4718	Commercial Paper	Abbey Natl Treasury	1.42	Redemption	265,000,000.00	03/06/18
4435	Money Market Funds	Wells Fargo Bank NA	1.27	Redemption	492,783.44	03/07/18
3608	Money Market Funds	Fidelity Government	1.27	Redemption	4,000,000.00	03/07/18
4721	Commercial Paper	Natixis US Finance C	1.41	Purchase	(209,991,775.01)	03/07/18
4719	Commercial Paper	Natixis US Finance C	1.41	Redemption	200,000,000.00	03/07/18
3608	Money Market Funds	Fidelity Government	1.33	Redemption	6,000,000.00	03/08/18
4435	Money Market Funds	Wells Fargo Bank NA	1.29	Redemption	2,445,690.46	03/08/18
4393	Bank Deposit	Wells Fargo Bank NA	1.25	Purchase	(2,784,415.34)	03/08/18
4391	Negotiable CD	Bank of Montreal	1.40	Redemption	25,000,000.00	03/08/18
4588	Negotiable CD	Royal Bk of Canada/D	1.58	Redemption	35,000,000.00	03/08/18
4722	Commercial Paper	Natixis US Finance C	1.41	Purchase	(209,991,775.01)	03/08/18
4721	Commercial Paper	Natixis US Finance C	1.41	Redemption	210,000,000.00	03/08/18
3608	Money Market Funds	Fidelity Government	1.35	Purchase	(21,800,000.00)	03/09/18
4393	Bank Deposit	Wells Fargo Bank NA	1.25	Redemption	1,168,053.04	03/09/18

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4723	Commercial Paper	BNP Paribas SF	2.27	Purchase	(14,828,804.17)	03/09/18
4724	Commercial Paper	Natixis US Finance C	1.41	Purchase	(219,974,150.00)	03/09/18
4254	Commercial Paper	Credit Agricole CIB	1.45	Redemption	50,000,000.00	03/09/18
4722	Commercial Paper	Natixis US Finance C	1.41	Redemption	210,000,000.00	03/09/18
3608	Money Market Funds	Fidelity Government	1.35	Redemption	4,500,000.00	03/12/18
4393	Bank Deposit	Wells Fargo Bank NA	1.25	Purchase	(652,012.42)	03/12/18
4396	Negotiable CD	Bank of Nova Scotia	1.40	Redemption	35,000,000.00	03/12/18
4726	Commercial Paper	Bank Tokyo-Mit UFJ N	1.89	Purchase	(34,895,262.50)	03/12/18
4725	Commercial Paper	Natixis US Finance C	1.41	Purchase	(214,991,579.18)	03/12/18
4724	Commercial Paper	Natixis US Finance C	1.41	Redemption	220,000,000.00	03/12/18
3608	Money Market Funds	Fidelity Government	1.36	Redemption	18,600,000.00	03/13/18
4393	Bank Deposit	Wells Fargo Bank NA	1.25	Purchase	(157,940.46)	03/13/18
4727	Commercial Paper	Natixis US Finance C	1.41	Purchase	(209,991,775.01)	03/13/18
4725	Commercial Paper	Natixis US Finance C	1.41	Redemption	215,000,000.00	03/13/18
3608	Money Market Funds	Fidelity Government	1.37	Purchase	(21,100,000.00)	03/14/18
4393	Bank Deposit	Wells Fargo Bank NA	1.25	Redemption	156,319.82	03/14/18
4728	Commercial Paper	Natixis US Finance C	1.41	Purchase	(179,992,950.01)	03/14/18
4727	Commercial Paper	Natixis US Finance C	1.41	Redemption	210,000,000.00	03/14/18
3608	Money Market Funds	Fidelity Government	1.38	Purchase	(21,200,000.00)	03/15/18
4393	Bank Deposit	Wells Fargo Bank NA	1.25	Purchase	(188,386.15)	03/15/18
4731	Negotiable CD	Bank of Montreal	2.42	Purchase	(50,000,000.00)	03/15/18
4611	Negotiable CD	Sumi Trust NY	1.61	Redemption	50,000,000.00	03/15/18
4732	Commercial Paper	Bank Tokyo-Mit UFJ N	1.50	Purchase	(124,958,333.33)	03/15/18
4729	Commercial Paper	Natixis US Finance C	1.41	Purchase	(219,991,383.35)	03/15/18
4730	Commercial Paper	Toyota Motor Credit	2.18	Purchase	(49,579,138.89)	03/15/18
4608	Commercial Paper	Bank Tokyo-Mit UFJ N	1.62	Redemption	170,000,000.00	03/15/18
4728	Commercial Paper	Natixis US Finance C	1.41	Redemption	180,000,000.00	03/15/18
4012	Supranational	Inter-American Devel	0.88	Redemption	50,000,000.00	03/15/18
3581	Asset Backed Securities	Honda Auto Rec Owner	1.39	Redemption	664,068.52	03/15/18
3677	Asset Backed Securities	John Deere Owner Tru	1.09	Redemption	566,137.82	03/15/18
3704	Asset Backed Securities	Toyota Auto Receivab	1.00	Redemption	228,125.66	03/15/18
3946	Asset Backed Securities	Honda Auto Rec Owner	1.39	Redemption	1,780,238.29	03/15/18
4061	Asset Backed Securities	John Deere Owner Tru	1.50	Redemption	1,075,969.83	03/15/18
4269	Asset Backed Securities	Honda Auto Rec Owner	1.46	Redemption	2,504,088.25	03/15/18

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4301	Asset Backed Securities	John Deere Owner Tru	1.59	Redemption	766,988.17	03/15/18
3608	Money Market Funds	Fidelity Government	1.38	Redemption	18,600,000.00	03/16/18
4393	Bank Deposit	Wells Fargo Bank NA	1.25	Purchase	(3,161,638.16)	03/16/18
4733	Commercial Paper	Natixis US Finance C	1.42	Purchase	(214,974,558.32)	03/16/18
4729	Commercial Paper	Natixis US Finance C	1.41	Redemption	220,000,000.00	03/16/18
3608	Money Market Funds	Fidelity Government	1.40	Purchase	(4,300,000.00)	03/19/18
4393	Bank Deposit	Wells Fargo Bank NA	1.25	Redemption	3,212,785.95	03/19/18
4735	Negotiable CD	Bank of Nova Scotia	2.65	Purchase	(75,000,000.00)	03/19/18
4406	Negotiable CD	Bank of Nova Scotia	1.42	Redemption	25,000,000.00	03/19/18
4417	Negotiable CD	Bank of Montreal	1.46	Redemption	25,000,000.00	03/19/18
4734	Commercial Paper	Natixis US Finance C	1.42	Purchase	(199,992,111.12)	03/19/18
4733	Commercial Paper	Natixis US Finance C	1.42	Redemption	215,000,000.00	03/19/18
3824	Asset Backed Securities	Honda Auto Rec Owner	1.04	Redemption	1,364,368.13	03/19/18
3906	Asset Backed Securities	Honda Auto Rec Owner	1.16	Redemption	235,512.15	03/19/18
3608	Money Market Funds	Fidelity Government	1.40	Redemption	7,200,000.00	03/20/18
4393	Bank Deposit	Wells Fargo Bank NA	1.25	Purchase	(3,023,814.79)	03/20/18
4736	Commercial Paper	Natixis US Finance C	1.42	Purchase	(244,990,336.12)	03/20/18
4734	Commercial Paper	Natixis US Finance C	1.42	Redemption	200,000,000.00	03/20/18
3608	Money Market Funds	Fidelity Government	1.40	Redemption	4,000,000.00	03/21/18
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	2,322,184.09	03/21/18
4737	Commercial Paper	Abbey Natl Treasury	1.43	Purchase	(334,986,693.06)	03/21/18
4678	Commercial Paper	Bank Tokyo-Mit UFJ N	1.63	Redemption	60,000,000.00	03/21/18
4681	Commercial Paper	Bank Tokyo-Mit UFJ N	1.63	Redemption	40,000,000.00	03/21/18
4736	Commercial Paper	Natixis US Finance C	1.42	Redemption	245,000,000.00	03/21/18
4738	Asset Backed Securities	American Express Cre	2.67	Purchase	(22,997,329.70)	03/21/18
4109	Asset Backed Securities	Honda Auto Rec Owner	1.42	Redemption	1,984,413.52	03/21/18
3608	Money Market Funds	Fidelity Government	1.40	Purchase	(21,700,000.00)	03/22/18
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	(1,744,576.69)	03/22/18
4622	Negotiable CD	Toronto Dominion NY	1.75	Redemption	100,000,000.00	03/22/18
4739	Commercial Paper	Bank Tokyo-Mit UFJ N	1.73	Purchase	(99,937,527.78)	03/22/18
4740	Commercial Paper	Bank Tokyo-Mit UFJ N	1.73	Purchase	(99,937,527.78)	03/22/18
4741	Commercial Paper	Bank Tokyo-Mit UFJ N	2.32	Purchase	(149,013,999.99)	03/22/18
4742	Commercial Paper	Natixis US Finance C	1.67	Purchase	(129,993,969.43)	03/22/18
4743	Commercial Paper	Natixis US Finance C	1.67	Purchase	(99,995,361.12)	03/22/18

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4744	Commercial Paper	Natixis US Finance C	2.29	Purchase	(149,017,208.34)	03/22/18
4716	Commercial Paper	Bank Tokyo-Mit UFJ N	1.58	Redemption	50,000,000.00	03/22/18
4737	Commercial Paper	Abbey Natl Treasury	1.43	Redemption	335,000,000.00	03/22/18
3608	Money Market Funds	Fidelity Government	1.45	Purchase	(8,000,000.00)	03/23/18
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	(133,416.45)	03/23/18
4745	Commercial Paper	American Honda Finan	2.06	Purchase	(24,886,111.11)	03/23/18
4747	Commercial Paper	American Honda Finan	2.10	Purchase	(24,871,666.67)	03/23/18
4751	Commercial Paper	American Honda Finan	2.05	Purchase	(24,883,263.89)	03/23/18
4748	Commercial Paper	Abbey Natl Treasury	1.68	Purchase	(199,972,000.00)	03/23/18
4749	Commercial Paper	Bank Tokyo-Mit UFJ N	1.96	Purchase	(29,924,866.67)	03/23/18
4750	Commercial Paper	Bank Tokyo-Mit UFJ N	1.99	Purchase	(24,928,138.89)	03/23/18
4752	Commercial Paper	Bank Tokyo-Mit UFJ N	1.97	Purchase	(24,932,965.28)	03/23/18
4746	Commercial Paper	Toyota Motor Credit	2.20	Purchase	(57,705,811.11)	03/23/18
4364	Commercial Paper	JP Morgan	1.46	Redemption	30,000,000.00	03/23/18
4634	Commercial Paper	Fortis/BNP Paribas B	1.61	Redemption	45,000,000.00	03/23/18
4732	Commercial Paper	Bank Tokyo-Mit UFJ N	1.50	Redemption	125,000,000.00	03/23/18
4742	Commercial Paper	Natixis US Finance C	1.67	Redemption	130,000,000.00	03/23/18
4743	Commercial Paper	Natixis US Finance C	1.67	Redemption	100,000,000.00	03/23/18
3608	Money Market Funds	Fidelity Government	1.50	Redemption	44,300,000.00	03/26/18
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	(45,584.04)	03/26/18
4753	Commercial Paper	Abbey Natl Treasury	1.68	Purchase	(199,990,666.68)	03/26/18
4755	Commercial Paper	Bank Tokyo-Mit UFJ N	2.33	Purchase	(29,794,183.33)	03/26/18
4748	Commercial Paper	Abbey Natl Treasury	1.68	Redemption	200,000,000.00	03/26/18
3608	Money Market Funds	Fidelity Government	1.52	Purchase	(29,200,000.00)	03/27/18
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	363,625.38	03/27/18
4757	Negotiable CD	Royal Bk of Canada/D	2.34	Purchase	(30,000,000.00)	03/27/18
4756	Commercial Paper	Abbey Natl Treasury	1.68	Purchase	(219,989,733.35)	03/27/18
4753	Commercial Paper	Abbey Natl Treasury	1.68	Redemption	200,000,000.00	03/27/18
3608	Money Market Funds	Fidelity Government	1.53	Redemption	15,700,000.00	03/28/18
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	2,072,001.97	03/28/18
4761	Negotiable CD	Mizuho Bank LTD	2.01	Purchase	(25,000,000.00)	03/28/18
4762	Negotiable CD	Mizuho Bank LTD	2.01	Purchase	(50,000,000.00)	03/28/18
4764	Negotiable CD	Mizuho Bank LTD	2.25	Purchase	(75,000,000.00)	03/28/18
4632	Negotiable CD	Sumitomo Mitsui Bank	1.70	Redemption	75,000,000.00	03/28/18

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4760	Commercial Paper	Abbey Natl Treasury	1.68	Purchase	(199,990,666.68)	03/28/18
4758	Commercial Paper	JP Morgan	2.32	Purchase	(148,791,666.66)	03/28/18
4759	Commercial Paper	Natixis US Finance C	1.67	Purchase	(49,997,680.56)	03/28/18
4756	Commercial Paper	Abbey Natl Treasury	1.68	Redemption	220,000,000.00	03/28/18
2956	Money Market Funds	Morgan Stanley	1.59	Purchase	(46,700,000.00)	03/29/18
3608	Money Market Funds	Fidelity Government	1.53	Redemption	46,700,000.00	03/29/18
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	(45,286,594.84)	03/29/18
4408	Negotiable CD	Bank of Nova Scotia	1.44	Redemption	50,000,000.00	03/29/18
4440	Negotiable CD	Bank of Montreal	1.46	Redemption	25,000,000.00	03/29/18
4594	Negotiable CD	Bank of Montreal	1.61	Redemption	40,000,000.00	03/29/18
4766	Commercial Paper	JP Morgan	2.41	Purchase	(24,675,319.44)	03/29/18
4765	Commercial Paper	Natixis US Finance C	1.68	Purchase	(174,967,333.34)	03/29/18
4290	Commercial Paper	JP Morgan	1.50	Redemption	25,000,000.00	03/29/18
4340	Commercial Paper	JP Morgan	1.48	Redemption	25,000,000.00	03/29/18
4363	Commercial Paper	JP Morgan	1.46	Redemption	30,000,000.00	03/29/18
4625	Commercial Paper	Bank Tokyo-Mit UFJ N	1.69	Redemption	35,000,000.00	03/29/18
4759	Commercial Paper	Natixis US Finance C	1.67	Redemption	50,000,000.00	03/29/18
4760	Commercial Paper	Abbey Natl Treasury	1.68	Redemption	200,000,000.00	03/29/18
4435	Money Market Funds	Wells Fargo Bank NA	1.50	Purchase	(50,278,378.24)	03/30/18
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	(2,116,590.91)	03/30/18
Grand Total					(191,616,786.05)	

CONTACT US



Dan McAllister

**San Diego County
Treasurer-Tax Collector**

San Diego County Administration Center

1600 Pacific Highway, Room 101

San Diego, CA 92101

Telephone: 877-829-4732

Website: www.sdttc.com