



COUNTY OF SAN DIEGO INVESTMENT POOL
TREASURY INVESTMENT RESULTS

May
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 May 31, 2018

Investment Type	Par Value	Book Value	Market Value	% of Portfolio	Market Price	WAM	YTM	Accrued Interest	Unrealized Gain/Loss
Asset Backed Securities	228,928,263	228,711,764	228,211,194	2.14	99.687	853	1.99	170,624	(500,570)
Bank Deposit	947,394	947,394	947,394	0.01	100.000	1	1.50	3,349	-
Commercial Paper Disc	3,516,000,000	3,504,599,279	3,504,157,382	32.83	99.663	55	2.04	-	(441,897)
Federal Agency	2,466,062,000	2,465,891,012	2,424,301,276	23.10	98.307	800	1.60	9,107,379	(41,589,736)
Money Market Accounts	88,242,500	88,242,500	88,252,497	0.83	100.011	1	1.74	114,350	9,997
Negotiable CDs	3,150,900,000	3,150,900,383	3,148,798,749	29.52	99.933	132	2.07	21,967,635	(2,101,634)
Suprationals	728,850,000	727,928,979	718,637,602	6.82	98.599	645	1.62	1,785,344	(9,291,378)
Treasury Coupon Securities	507,000,000	507,899,530	499,420,600	4.76	98.505	576	1.29	1,544,290	(8,478,930)
Totals for May 2018	10,686,930,157	10,675,120,840	10,612,726,693	100.00	99.306	331	1.88	34,692,970	(62,394,147)
Totals for April 2018	11,396,966,365	11,380,591,039	11,290,605,830	100.00	99.067	329	1.84	31,543,933	(89,985,209)
Change from Prior Month	(710,036,208)	(705,470,199)	(677,879,137)	-	0.239	2	0.04	3,149,037	27,591,062

Portfolio Effective Duration 0.80 years

Return Information	Monthly	Fiscal Year To		Calendar Year		
	Return	Annualized	Date Return	Annualized	To Date Return	Annualized
Book Value	0.157%	1.850%	1.398%	1.523%	0.701%	1.694%

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

PROJECTED LIQUIDITY

County of San Diego Pooled Money Fund

As of May 31, 2018

(\$000)

	Jun-18	Jul-18	Aug-18	Sep-18	Oct-18	Nov-18
Beginning Pool Book Balance	10,675,121	9,941,682	8,896,471	8,054,863	7,657,167	7,639,167
CASH FLOW ITEMS						
INFLOWS:						
Investment Inflows	1,538,000	1,792,900	1,058,000	890,000	530,000	590,000
Projected Credits/Deposits	829,476	1,043,865	904,902	754,550	1,094,000	1,265,350
	2,367,476	2,836,765	1,962,902	1,644,550	1,624,000	1,855,350
Outflows						
Investment Purchases	610,000	35,000	168,000	80,000	-	111,000
Projected Debits	1,562,915	2,089,076	1,746,510	1,152,246	1,112,000	1,164,195
	2,172,915	2,124,076	1,914,510	1,232,246	1,112,000	1,275,195
Net Cash Flows	(733,439)	(1,045,211)	(841,608)	(397,696)	(18,000)	101,155
MONTH END POOL BALANCE	9,941,682	8,896,471	8,054,863	7,657,167	7,639,167	7,740,322
PROJECTED MONTH END LIQUIDITY	\$ 453,628	\$ 1,166,317	\$ 1,214,709	\$ 1,627,013	\$ 2,139,013	\$ 2,719,168

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

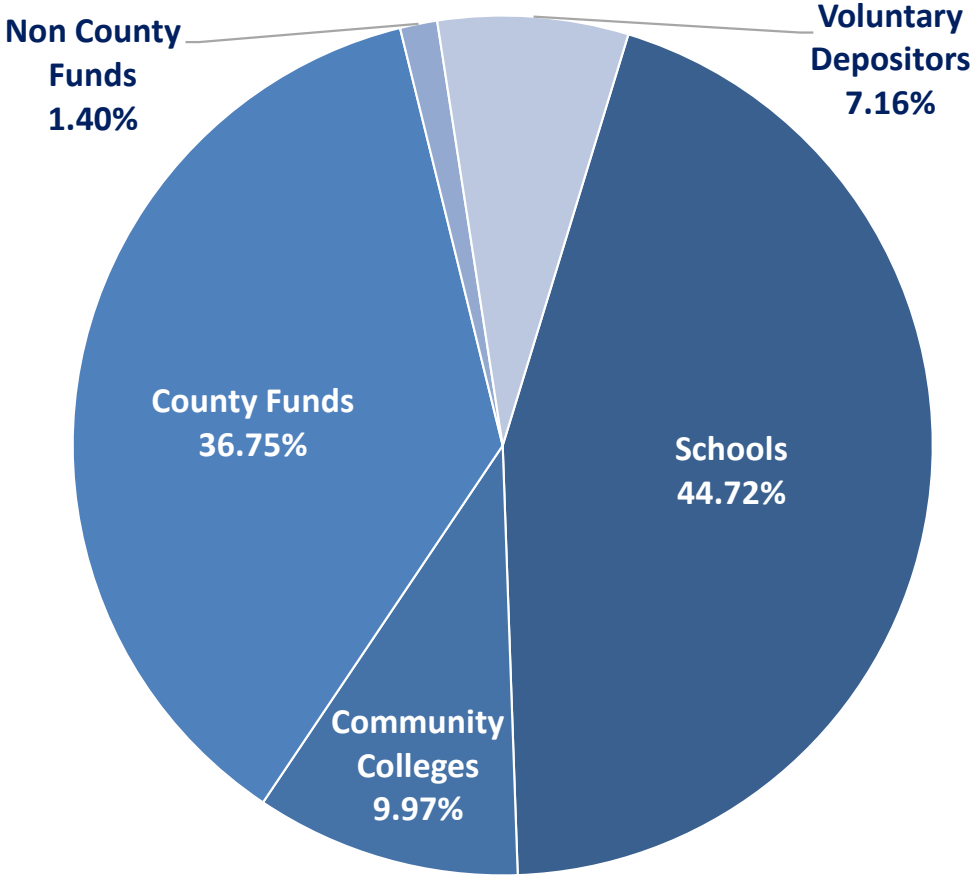
As of May 31, 2018

(\$000)

PARTICIPANT	FMV 03/31/18	FMV 04/30/18	FMV 05/31/18	% of Total	PARTICIPANT	FMV 03/31/18	FMV 04/30/18	FMV 05/31/18	% of Total
COUNTY	\$ 1,357,342	\$ 1,785,500	\$ 1,056,179	9.95%	Lakeside FPD	7,570	9,338	10,046	
COUNTY - SPECIAL TRUST FUNDS	2,559,456	2,863,505	2,843,921	26.80%	Leucadia Wastewater District	9,611	9,612	9,628	
NON-COUNTY INVESTMENT FUNDS	147,756	145,079	149,217	1.40%	Lower Sweetwater FPD	561	631	610	
SCHOOLS - (K THRU 12)	4,300,603	4,677,975	4,745,759	44.72%	Metropolitan Transit System	7,262	23,016	25,695	
					Mission Resource Conservation District	312	311	315	
COMMUNITY COLLEGES					North County Cemetery District	4,442	4,635	4,629	
San Diego	228,435	242,035	244,838	2.31%	North County Dispatch	3,256	2,961	2,748	
Grossmont-Cuyamaca	88,432	94,978	93,207	0.88%	North County FPD	2,414	4,405	4,776	
MiraCosta	137,500	153,237	155,189	1.46%	Otay Water District	8,114	12,088	12,109	
Palomar	309,536	312,653	298,472	2.81%	Pomerado Cemetery District	1,784	1,875	1,890	
Southwestern	265,262	267,829	266,291	2.51%	Public Agencies Self-Insurance System	3,406	3,406	3,412	
Total Community Colleges	1,029,164	1,070,732	1,057,997	9.97%	Ramona Cemetery District	946	969	969	
					Rancho Santa Fe FPD	13,075	15,186	15,956	
FIRST 5 COMMISSION	40,699	40,305	36,729		Rincon del Diablo Municipal Water District	3,063	3,063	3,566	
SANCAL	1,619	731	732		SANDAG	39,665	39,666	40,497	
SDCERA	598	599	597		SD County Regional Airport Authority	267,541	272,692	278,309	
					San Diego Housing Commission	20,794	20,795	20,831	
CITIES					San Diego Geographic Information Source	771	629	554	
Chula Vista	128,317	167,812	167,805		San Diego Law Library	3,356	3,396	3,437	
Coronado	19,964	29,897	29,949		San Diego Local Agency Formation Comm	1,135	1,057	930	
Del Mar	2,602	2,602	2,607		San Diego Regional Training Center	651	633	688	
Encinitas	2	2	2		San Dieguito River Park	1,140	1,117	1,033	
National City	8,148	8,149	8,163		San Marcos FPD	1	1	1	
					San Miguel Consolidated FPD	6,355	7,286	10,026	
INDEPENDENT AGENCIES					Santa Fe Irrigation District	4,233	4,234	4,241	
Alpine FPD	1,321	1,770	2,051		Serra Cooperative Library System	231	231	231	
Bonita-Sunnyside FPD	5,695	5,789	6,215		Upper San Luis Rey Resource Conserv Dist	47	49	50	
Borrego Springs FPD	1,507	1,754	1,489		Vallecitos Water District	5,200	5,200	5,209	
Canebrake County Water District	51	51	51		Valley Center FPD	2,622	2,574	3,129	
Deer Springs FPD	10,427	10,917	10,087		Valley Center Cemetery District	375	382	387	
Fallbrook Public Utility District	15	15	15		Valley Center Water District	24,575	22,024	23,825	
Grossmont Healthcare District	1,021	1,021	0		Vista FPD	2,653	2,662	3,164	
Julian-Cuyamaca FPD	30	84	98		Total Voluntary Participants	669,509	747,815	759,653	7.16%
Lake Cuyamaca Rec & Park District	332	197	171						
					Pooled Money Fund Total	\$ 10,063,832	\$ 11,290,606	\$ 10,612,727	100.00%

INVESTMENT FUND PARTICIPANTS

San Diego Pooled Money Fund As of May 31, 2018

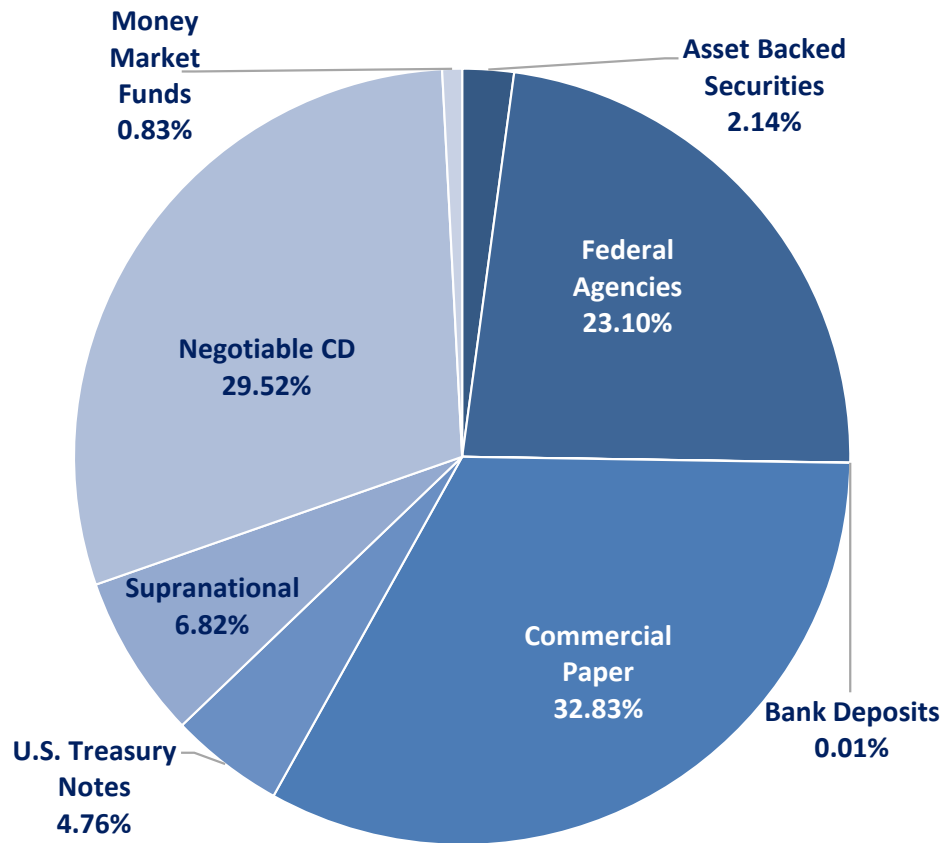


*Totals may not add to 100% due to rounding

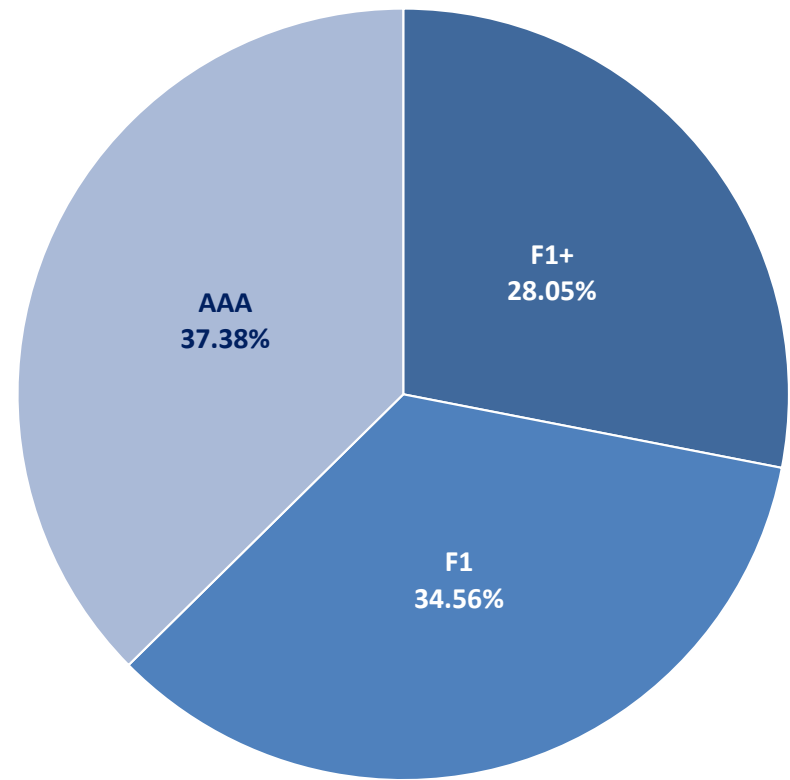
INVESTMENT FUND OVERVIEW

As of May 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 May 31, 2018

Category	Standard	Comment
Treasury Issues	No Limit	Complies - 4.8%
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 - 32.8%
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 - 29.5%
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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Asset Backed Securities									
John Deere Owner Trust	02/28/2018	28,797,669.71	28,797,669.71	28,777,640.93	1.95	1.96	03/15/2019	26,942.77	(20,028.78)
Honda Auto Rec Owner Trust	10/25/2016	2,388,487.52	2,388,420.88	2,385,839.88	1.04	1.04	04/18/2019	896.98	(2,581.00)
Honda Auto Rec Owner Trust	03/28/2017	7,243,528.22	7,243,355.10	7,230,834.66	1.42	1.43	07/22/2019	2,857.23	(12,520.44)
Honda Auto Rec Owner Trust	06/27/2017	18,447,172.46	18,445,641.34	18,387,139.83	1.46	1.47	10/15/2019	14,488.83	(58,501.51)
John Deere Owner Trust	03/02/2017	6,091,470.28	6,091,445.91	6,078,966.32	1.50	1.51	10/15/2019	4,657.54	(12,479.59)
Honda Auto Rec Owner Trust	09/29/2017	10,794,187.10	10,793,227.50	10,750,599.09	1.57	1.58	01/21/2020	6,119.77	(42,628.41)
USAA Auto Owner Trust	09/20/2017	13,077,103.65	13,076,859.11	13,043,753.11	1.54	1.55	02/18/2020	9,146.40	(33,106.00)
Honda Auto Rec Owner Trust	05/30/2016	6,284,459.14	6,284,337.22	6,251,993.00	1.39	1.40	04/15/2020	3,882.44	(32,344.22)
Honda Auto Rec Owner Trust	12/22/2016	16,905,195.10	16,847,083.49	16,817,861.17	1.39	1.59	04/15/2020	10,443.64	(29,222.32)
John Deere Owner Trust	07/18/2017	6,250,916.26	6,250,373.06	6,225,557.54	1.59	1.60	04/15/2020	4,417.31	(24,815.52)
Honda Auto Rec Owner Trust	12/10/2016	2,670,073.87	2,657,557.90	2,649,401.89	1.16	1.40	05/18/2020	1,032.42	(8,156.01)
Toyota Auto Receivables	01/31/2018	23,000,000.00	22,997,649.40	22,910,835.90	2.10	2.12	10/15/2020	21,466.67	(86,813.50)
Honda Auto Rec Owner Trust	10/25/2016	11,500,000.00	11,499,253.65	11,368,867.80	1.21	1.22	12/18/2020	5,024.86	(130,385.85)
Honda Auto Rec Owner Trust	05/30/2018	25,000,000.00	24,999,962.50	24,999,962.50	2.60	2.61	12/18/2020	1,805.56	0.00
American Express Credit Accoun	04/16/2018	7,478,000.00	7,370,503.75	7,377,112.06	1.93	2.62	09/15/2022	6,414.47	6,608.31
American Express Credit Accoun	03/21/2018	23,000,000.00	22,997,329.70	22,975,838.50	2.67	2.69	10/17/2022	27,293.33	(21,491.20)
American Express Credit Accoun	04/20/2018	20,000,000.00	19,971,093.75	19,978,990.00	2.67	2.73	10/17/2022	23,733.33	7,896.25
Asset Backed Securities Subtotal:		228,928,263.31	228,711,763.97	228,211,194.18	1.94	1.99		170,623.55	(500,569.79)
Bank Deposit									
Wells Fargo Bank NA	07/01/2017	947,393.83	947,393.83	947,393.83	1.50	1.50		3,348.69	0.00
Bank Deposit Subtotal:		947,393.83	947,393.83	947,393.83	1.50	1.50		3,348.69	0.00
Commercial Paper									
Fortis/BNP Paribas Bank	12/11/2017	25,000,000.00	25,000,000.00	24,998,775.00	1.71	1.72	06/01/2018	0.00	(1,225.00)
Natixis US Finance Co.	05/31/2018	255,000,000.00	255,000,000.00	254,988,015.00	1.69	1.69	06/01/2018	0.00	(11,985.00)
ING (US) Funding LLC	11/07/2017	25,000,000.00	24,994,548.61	24,992,479.25	1.57	1.60	06/06/2018	0.00	(2,069.36)
MUFG Union Bank NA	04/03/2018	30,000,000.00	29,991,500.00	29,991,555.00	2.04	2.05	06/06/2018	0.00	55.00
ING (US) Funding LLC	11/06/2017	50,000,000.00	49,984,736.11	49,979,833.50	1.57	1.60	06/08/2018	0.00	(4,902.61)
Mitsubishi UFJ Fin Group	05/25/2018	25,000,000.00	24,991,395.83	24,990,494.50	1.77	1.77	06/08/2018	0.00	(901.33)
American Honda Finance	03/23/2018	25,000,000.00	24,985,763.89	24,986,402.75	0.00	2.06	06/11/2018	0.00	638.86
American Honda Finance	03/23/2018	25,000,000.00	24,982,916.67	24,983,840.25	2.05	2.06	06/13/2018	0.00	923.58
MUFG Union Bank NA	04/03/2018	75,000,000.00	74,942,854.17	74,948,112.75	2.11	2.12	06/14/2018	0.00	5,258.58
MUFG Union Bank NA	04/25/2018	30,000,000.00	29,978,658.33	29,979,245.10	1.97	1.98	06/14/2018	0.00	586.77
MUFG Union Bank NA	04/26/2018	50,000,000.00	49,964,430.56	49,965,408.50	1.97	1.98	06/14/2018	0.00	977.94
Natixis US Finance Co.	04/27/2018	40,000,000.00	39,971,688.89	39,973,104.40	1.96	1.97	06/14/2018	0.00	1,415.51
Natixis US Finance Co.	05/31/2018	50,000,000.00	49,968,944.45	49,966,380.50	1.72	1.72	06/14/2018	0.00	(2,563.95)
Toyota Motor Credit Corp	03/23/2018	58,000,000.00	57,953,922.22	57,961,678.24	2.20	2.21	06/14/2018	0.00	7,756.02
American Honda Finance	03/23/2018	25,000,000.00	24,973,750.00	24,976,078.50	0.00	2.11	06/19/2018	0.00	2,328.50
ING (US) Funding LLC	10/26/2017	25,000,000.00	24,976,520.83	24,971,170.75	1.61	1.65	06/22/2018	0.00	(5,350.08)
ING (US) Funding LLC	10/27/2017	50,000,000.00	49,936,222.22	49,922,465.50	1.64	1.68	06/29/2018	0.00	(13,756.72)
Bank Tokyo-Mit UFJ NY	03/22/2018	150,000,000.00	149,700,333.33	149,737,999.50	2.32	2.34	07/02/2018	0.00	37,666.17
Fortis/BNP Paribas Bank	12/04/2017	70,000,000.00	69,898,733.33	69,883,209.20	1.68	1.72	07/02/2018	0.00	(15,524.13)

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
ING (US) Funding LLC	12/07/2017	75,000,000.00	74,889,562.50	74,870,667.00	1.71	1.75	07/02/2018	0.00	(18,895.50)
ING (US) Funding LLC	01/08/2018	25,000,000.00	24,960,819.44	24,956,889.00	1.82	1.84	07/02/2018	0.00	(3,930.44)
Fortis/BNP Paribas Bank	12/07/2017	125,000,000.00	124,808,888.89	124,784,468.75	1.72	1.76	07/03/2018	0.00	(24,420.14)
ING (US) Funding LLC	11/15/2017	25,000,000.00	24,963,555.56	24,955,427.00	1.64	1.67	07/03/2018	0.00	(8,128.56)
ING (US) Funding LLC	11/16/2017	25,000,000.00	24,963,555.55	24,955,427.00	1.64	1.67	07/03/2018	0.00	(8,128.55)
ING (US) Funding LLC	11/20/2017	25,000,000.00	24,963,111.11	24,955,427.00	1.66	1.69	07/03/2018	0.00	(7,684.11)
ING (US) Funding LLC	12/07/2017	40,000,000.00	39,939,200.00	39,928,683.20	1.71	1.75	07/03/2018	0.00	(10,516.80)
JP Morgan	12/27/2017	25,000,000.00	24,958,222.22	24,955,427.00	1.88	1.92	07/03/2018	0.00	(2,795.22)
Natixis US Finance Co.	03/22/2018	150,000,000.00	149,694,666.67	149,745,762.00	0.00	2.31	07/03/2018	0.00	51,095.33
Rabobank Nederland	11/15/2017	25,000,000.00	24,964,888.89	24,961,750.00	1.58	1.61	07/03/2018	0.00	(3,138.89)
MUFG Union Bank NA	04/03/2018	60,000,000.00	59,869,666.67	59,884,966.80	2.30	2.31	07/05/2018	0.00	15,300.13
MUFG Union Bank NA	04/03/2018	60,000,000.00	59,853,700.00	59,871,235.20	2.31	2.32	07/09/2018	0.00	17,535.20
Bank Tokyo-Mit UFJ NY	03/26/2018	30,000,000.00	29,924,275.00	29,933,900.10	2.33	2.35	07/10/2018	0.00	9,625.10
Natixis US Finance Co.	04/06/2018	25,000,000.00	24,936,111.11	24,945,902.75	2.30	2.31	07/11/2018	0.00	9,791.64
Natixis US Finance Co.	04/06/2018	25,000,000.00	24,926,527.78	24,936,745.75	2.30	2.32	07/17/2018	0.00	10,217.97
Canadian Imp Bk Comm NY	11/01/2017	50,000,000.00	49,893,597.22	49,867,333.50	1.63	1.66	07/18/2018	0.00	(26,263.72)
ING (US) Funding LLC	10/25/2017	25,000,000.00	24,944,194.44	24,929,270.75	1.64	1.68	07/20/2018	0.00	(14,923.69)
JP Morgan	10/27/2017	75,000,000.00	74,814,500.00	74,769,375.00	1.68	1.72	07/24/2018	0.00	(45,125.00)
Toyota Motor Credit Corp	11/01/2017	50,000,000.00	49,877,000.00	49,850,125.00	1.64	1.67	07/25/2018	0.00	(26,875.00)
Credit Agricole CIB	11/01/2017	25,000,000.00	24,935,833.33	24,922,298.00	1.65	1.69	07/27/2018	0.00	(13,535.33)
JP Morgan	11/01/2017	25,000,000.00	24,934,666.67	24,918,260.50	1.68	1.72	07/27/2018	0.00	(16,406.17)
JP Morgan	03/28/2018	150,000,000.00	149,420,000.00	149,468,538.00	2.32	2.34	07/31/2018	0.00	48,538.00
Credit Agricole CIB	04/13/2018	50,000,000.00	49,806,833.34	49,827,261.00	2.28	2.30	08/01/2018	0.00	20,427.66
JP Morgan	12/04/2017	35,000,000.00	34,893,250.00	34,873,356.35	1.80	1.84	08/01/2018	0.00	(19,893.65)
JP Morgan	12/07/2017	30,000,000.00	29,908,500.00	29,891,448.30	1.80	1.84	08/01/2018	0.00	(17,051.70)
JP Morgan	12/11/2017	25,000,000.00	24,922,902.78	24,909,540.25	1.82	1.86	08/01/2018	0.00	(13,362.53)
Toyota Motor Credit Corp	03/15/2018	50,000,000.00	49,815,305.56	49,828,294.50	2.18	2.20	08/01/2018	0.00	12,988.94
Credit Agricole CIB	01/04/2018	25,000,000.00	24,920,347.22	24,911,887.50	1.85	1.88	08/02/2018	0.00	(8,459.72)
JP Morgan	01/04/2018	25,000,000.00	24,918,194.45	24,907,600.00	1.90	1.93	08/02/2018	0.00	(10,594.45)
Bank Tokyo-Mit UFJ NY	05/08/2018	20,000,000.00	19,914,933.33	19,922,428.80	2.32	2.33	08/06/2018	0.00	7,495.47
Bank Tokyo-Mit UFJ NY	05/08/2018	15,000,000.00	14,936,200.00	14,941,821.60	2.32	2.33	08/06/2018	0.00	5,621.60
Fortis/BNP Paribas Bank	01/09/2018	25,000,000.00	24,913,111.11	24,900,668.75	1.84	1.87	08/08/2018	0.00	(12,442.36)
Credit Agricole CIB	04/10/2018	30,000,000.00	29,865,450.00	29,879,250.00	2.34	2.36	08/09/2018	0.00	13,800.00
Credit Agricole CIB	04/11/2018	50,000,000.00	49,773,472.22	49,795,086.00	2.33	2.35	08/10/2018	0.00	21,613.78
Credit Agricole CIB	04/11/2018	30,000,000.00	29,858,258.33	29,870,376.60	2.33	2.35	08/13/2018	0.00	12,118.27
Toyota Motor Credit Corp	04/11/2018	50,000,000.00	49,758,472.22	49,782,812.50	2.35	2.37	08/14/2018	0.00	24,340.28
Toyota Motor Credit Corp	04/11/2018	50,000,000.00	49,751,944.44	49,775,523.50	2.35	2.37	08/16/2018	0.00	23,579.06
Mitsubishi UFJ Fin Group	05/23/2018	50,000,000.00	49,743,500.00	49,749,558.50	2.28	2.29	08/21/2018	0.00	6,058.50
JP Morgan	11/28/2017	25,000,000.00	24,895,000.00	24,861,461.75	1.80	1.84	08/24/2018	0.00	(33,538.25)
MUFG Union Bank NA	05/29/2018	28,000,000.00	27,847,073.33	27,846,342.16	2.26	2.27	08/27/2018	0.00	(731.17)
JP Morgan	01/02/2018	50,000,000.00	49,753,541.67	49,693,078.00	1.95	1.99	08/31/2018	0.00	(60,463.67)
JP Morgan	02/07/2018	70,000,000.00	69,626,861.11	69,550,880.00	2.02	2.06	09/04/2018	0.00	(75,981.11)
BNP Paribas SF	03/09/2018	15,000,000.00	14,908,254.17	14,910,585.00	0.00	2.30	09/06/2018	0.00	2,330.83
Toyota Motor Credit Corp	02/08/2018	25,000,000.00	24,866,611.11	24,847,993.75	1.96	2.00	09/07/2018	0.00	(18,617.36)

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Credit Agricole CIB	01/02/2018	100,000,000.00	99,368,638.89	99,233,333.00	1.91	1.95	09/28/2018	0.00	(135,305.89)
JP Morgan	01/02/2018	75,000,000.00	74,504,166.67	74,392,500.00	2.00	2.05	09/28/2018	0.00	(111,666.67)
Fortis/BNP Paribas Bank	04/03/2018	60,000,000.00	59,505,900.00	59,521,735.20	2.43	2.46	10/01/2018	0.00	15,835.20
Fortis/BNP Paribas Bank	04/02/2018	35,000,000.00	34,707,050.00	34,713,595.00	2.43	2.50	10/03/2018	0.00	6,545.00
JP Morgan	03/29/2018	25,000,000.00	24,782,430.55	24,778,937.50	2.41	2.49	10/09/2018	0.00	(3,493.05)
Fortis/BNP Paribas Bank	04/02/2018	25,000,000.00	24,777,250.00	24,781,000.00	2.43	2.50	10/11/2018	0.00	3,750.00
JP Morgan	04/16/2018	20,000,000.00	19,810,222.22	19,809,650.00	2.44	2.51	10/19/2018	0.00	(572.22)
JP Morgan	04/17/2018	40,000,000.00	39,587,911.11	39,586,560.00	2.44	2.51	10/31/2018	0.00	(1,351.11)
JP Morgan	04/19/2018	50,000,000.00	49,489,111.11	49,483,200.00	2.42	2.49	10/31/2018	0.00	(5,911.11)
Fortis/BNP Paribas Bank	04/20/2018	30,000,000.00	29,694,000.00	29,696,235.00	2.40	2.47	11/01/2018	0.00	2,235.00
Toyota Motor Credit Corp	02/16/2018	25,000,000.00	24,754,027.78	24,741,475.00	2.20	2.25	11/09/2018	0.00	(12,552.78)
Toyota Motor Credit Corp	05/30/2018	35,000,000.00	34,387,091.66	34,377,778.75	2.37	2.45	02/22/2019	0.00	(9,312.91)
Commercial Paper Subtotal:		3,516,000,000.00	3,504,599,278.87	3,504,157,381.75	1.88	2.04		0.00	(441,897.12)

Federal Agency

Federal Home Loan Mtg Corp	09/29/2015	25,000,000.00	25,000,000.00	24,984,250.00	1.05	1.05	06/29/2018	110,833.33	(15,750.00)
Federal National Mtg Assn	02/19/2016	35,000,000.00	35,012,129.05	34,961,850.00	1.13	0.87	07/20/2018	143,281.25	(50,279.05)
Federal Home Loan Mtg Corp	10/27/2015	25,000,000.00	25,000,000.00	24,963,750.00	1.00	1.00	07/27/2018	86,111.11	(36,250.00)
Federal Home Loan Bank	08/14/2015	25,000,000.00	25,004,156.94	24,959,750.00	1.20	1.12	08/14/2018	89,166.67	(44,406.94)
Federal Home Loan Bank	10/26/2015	35,000,000.00	35,014,829.82	34,881,700.00	1.13	0.97	09/14/2018	84,218.75	(133,129.82)
Federal National Mtg Assn	01/21/2014	30,000,000.00	30,018,969.05	29,985,600.00	1.88	1.65	09/18/2018	114,062.50	(33,369.05)
Federal Home Loan Bank	03/28/2016	25,000,000.00	25,000,000.00	24,917,250.00	1.05	1.05	09/28/2018	45,937.50	(82,750.00)
Federal Home Loan Mtg Corp	10/28/2016	25,000,000.00	25,000,000.00	24,891,000.00	1.05	1.05	10/26/2018	25,520.83	(109,000.00)
Federal Home Loan Mtg Corp	02/23/2016	25,000,000.00	25,000,000.00	24,875,750.00	1.05	1.05	11/23/2018	5,833.33	(124,250.00)
Federal National Mtg Assn	01/21/2014	30,000,000.00	29,985,545.02	29,930,700.00	1.63	1.73	11/27/2018	5,416.67	(54,845.02)
Federal Home Loan Mtg Corp	06/14/2016	47,400,000.00	47,400,000.00	47,173,428.00	1.25	1.25	12/14/2018	274,854.17	(226,572.00)
Federal Farm Credit Bank	12/07/2017	25,000,000.00	25,000,000.00	24,939,000.00	1.70	1.70	01/07/2019	170,000.00	(61,000.00)
Federal Home Loan Mtg Corp	07/25/2016	25,000,000.00	25,000,000.00	24,816,250.00	1.00	1.00	01/25/2019	87,500.00	(183,750.00)
Federal National Mtg Assn	03/22/2016	27,135,000.00	27,135,000.00	26,938,813.95	1.27	1.30	02/26/2019	90,939.94	(196,186.05)
Federal National Mtg Assn	03/11/2016	25,000,000.00	25,000,000.00	24,812,500.00	1.30	1.30	03/15/2019	68,611.10	(187,500.00)
Federal Farm Credit Bank	03/18/2016	25,000,000.00	25,000,000.00	24,779,250.00	1.28	1.28	03/21/2019	62,222.22	(220,750.00)
Federal Farm Credit Bank	10/19/2016	20,000,000.00	20,000,000.00	19,777,800.00	1.17	1.17	05/16/2019	9,750.00	(222,200.00)
Federal Home Loan Mtg Corp	06/06/2016	25,000,000.00	25,000,000.00	24,744,750.00	1.25	1.25	06/06/2019	151,909.72	(255,250.00)
Federal Home Loan Bank	06/22/2016	25,000,000.00	25,160,838.85	24,842,750.00	1.63	0.99	06/14/2019	188,454.86	(318,088.85)
Federal National Mtg Assn	07/08/2015	20,000,000.00	20,080,277.64	19,890,800.00	1.75	1.36	06/20/2019	156,527.78	(189,477.64)
Federal Home Loan Mtg Corp	07/26/2016	25,000,000.00	25,000,000.00	24,651,000.00	1.07	1.07	07/26/2019	92,881.94	(349,000.00)
Federal Home Loan Mtg Corp	06/27/2016	25,000,000.00	25,097,271.10	24,693,750.00	1.25	0.91	08/01/2019	104,166.67	(403,521.10)
Federal Home Loan Mtg Corp	08/23/2016	25,000,000.00	25,000,000.00	24,645,250.00	1.15	1.15	08/23/2019	78,263.89	(354,750.00)
Federal Farm Credit Bank	08/26/2016	50,000,000.00	50,000,000.00	49,222,500.00	1.00	1.00	08/26/2019	131,944.44	(777,500.00)
Federal Farm Credit Bank	12/06/2016	25,000,000.00	25,000,000.00	24,664,000.00	1.48	1.63	09/06/2019	87,361.11	(336,000.00)
Federal National Mtg Assn	09/30/2016	35,000,000.00	34,990,539.42	34,487,250.00	1.13	1.15	09/09/2019	89,687.50	(503,289.42)
Federal National Mtg Assn	09/13/2016	50,000,000.00	50,000,000.00	49,257,000.00	1.15	1.15	09/13/2019	124,583.33	(743,000.00)
Federal Home Loan Mtg Corp	03/30/2016	25,000,000.00	25,000,000.00	24,690,000.00	1.40	1.40	09/30/2019	59,305.56	(310,000.00)
Federal Home Loan Mtg Corp	11/21/2014	25,000,000.00	24,829,396.61	24,638,500.00	1.25	1.79	10/02/2019	51,215.28	(190,896.61)

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal National Mtg Assn	10/04/2016	25,000,000.00	25,000,000.00	24,626,000.00	1.20	1.20	10/04/2019	47,500.00	(374,000.00)
Federal National Mtg Assn	10/28/2016	25,000,000.00	25,000,000.00	24,640,500.00	1.30	1.30	10/28/2019	29,791.67	(359,500.00)
Federal Home Loan Bank	05/03/2017	15,000,000.00	14,984,616.12	14,785,800.00	1.38	1.45	11/15/2019	9,166.67	(198,816.12)
Federal Home Loan Bank	01/09/2015	20,000,000.00	20,226,127.08	19,991,000.00	2.38	1.61	12/13/2019	221,666.67	(235,127.08)
Federal Home Loan Bank	05/03/2017	20,000,000.00	20,271,067.23	19,991,000.00	2.38	1.47	12/13/2019	221,666.67	(280,067.23)
Federal Farm Credit Bank	12/27/2016	25,000,000.00	25,000,000.00	24,666,000.00	1.70	1.70	12/27/2019	181,805.56	(334,000.00)
Federal National Mtg Assn	03/30/2016	25,000,000.00	25,000,000.00	24,616,000.00	1.38	1.38	12/30/2019	144,184.03	(384,000.00)
Federal Home Loan Mtg Corp	07/28/2016	50,000,000.00	50,000,000.00	48,942,000.00	1.10	1.10	01/28/2020	187,916.67	(1,058,000.00)
Federal Farm Credit Bank	02/27/2017	21,870,000.00	21,870,000.00	21,550,260.60	1.71	1.71	02/27/2020	97,649.55	(319,739.40)
Federal Home Loan Mtg Corp	04/13/2017	25,000,000.00	25,000,000.00	24,676,500.00	1.80	1.80	04/13/2020	60,000.00	(323,500.00)
Federal Home Loan Mtg Corp	04/13/2017	25,000,000.00	25,000,000.00	24,676,500.00	1.80	1.80	04/13/2020	60,000.00	(323,500.00)
Federal Home Loan Mtg Corp	05/19/2015	25,000,000.00	24,899,907.41	24,509,500.00	1.38	1.59	05/01/2020	28,645.83	(390,407.41)
Federal Farm Credit Bank	11/01/2017	47,000,000.00	47,000,000.00	46,281,370.00	1.83	1.83	06/01/2020	430,050.00	(718,630.00)
Federal Farm Credit Bank	06/29/2016	25,000,000.00	25,000,000.00	24,444,750.00	1.42	1.42	06/29/2020	149,888.89	(555,250.00)
Federal Home Loan Mtg Corp	07/05/2017	25,000,000.00	25,000,000.00	24,605,250.00	1.75	1.75	06/29/2020	184,722.22	(394,750.00)
Federal Home Loan Mtg Corp	07/13/2017	20,000,000.00	20,000,000.00	19,684,200.00	1.85	1.85	07/13/2020	141,833.33	(315,800.00)
Federal Home Loan Mtg Corp	07/13/2017	5,000,000.00	5,000,000.00	4,921,050.00	1.85	1.85	07/13/2020	35,458.33	(78,950.00)
Federal Home Loan Mtg Corp	09/29/2017	25,000,000.00	24,986,421.30	24,532,750.00	1.80	1.82	09/29/2020	77,500.00	(453,671.30)
Federal National Mtg Assn	11/03/2017	25,000,000.00	25,000,000.00	24,566,750.00	1.85	1.85	10/30/2020	39,826.39	(433,250.00)
Federal Home Loan Mtg Corp	11/03/2017	10,000,000.00	10,000,000.00	9,819,700.00	1.96	1.96	11/03/2020	15,244.44	(180,300.00)
Federal Home Loan Mtg Corp	11/03/2017	15,000,000.00	15,000,000.00	14,729,550.00	1.96	1.96	11/03/2020	22,866.67	(270,450.00)
Federal Farm Credit Bank	11/09/2016	25,000,000.00	25,000,000.00	24,292,250.00	1.36	1.36	11/09/2020	20,777.78	(707,750.00)
Federal National Mtg Assn	11/29/2017	25,000,000.00	24,987,575.47	24,616,750.00	1.95	1.97	11/09/2020	29,791.67	(370,825.47)
Federal Home Loan Bank	11/30/2017	35,000,000.00	35,000,000.00	34,501,950.00	2.00	2.00	11/25/2020	11,666.67	(498,050.00)
Federal Home Loan Mtg Corp	11/27/2017	15,000,000.00	15,000,000.00	14,774,550.00	1.88	1.88	11/27/2020	3,125.00	(225,450.00)
Federal Home Loan Mtg Corp	11/27/2017	25,000,000.00	25,000,000.00	24,624,250.00	1.88	1.88	11/27/2020	5,208.33	(375,750.00)
Federal Home Loan Mtg Corp	12/18/2017	15,000,000.00	15,000,000.00	14,796,300.00	2.00	2.00	12/18/2020	135,833.33	(203,700.00)
Federal Home Loan Mtg Corp	04/20/2018	6,045,000.00	5,962,578.61	5,969,377.05	2.15	2.69	01/26/2021	14,801.85	6,798.44
Federal National Mtg Assn	04/20/2018	4,910,000.00	4,843,053.92	4,847,250.20	2.15	2.69	01/26/2021	12,022.68	4,196.28
Federal Home Loan Bank	04/30/2018	25,000,000.00	24,695,600.10	24,762,500.00	2.25	2.73	01/29/2021	48,437.50	66,899.90
Federal Home Loan Bank	09/21/2016	25,000,000.00	25,074,290.78	24,253,500.00	1.38	1.26	02/18/2021	98,350.69	(820,790.78)
Federal Home Loan Bank	02/14/2017	25,000,000.00	24,734,606.48	24,253,500.00	1.38	1.78	02/18/2021	98,350.69	(481,106.48)
Federal Home Loan Bank	02/17/2017	25,000,000.00	25,000,000.00	24,521,500.00	1.82	1.82	03/17/2021	93,527.78	(478,500.00)
Federal Home Loan Bank	10/30/2017	25,000,000.00	25,000,000.00	24,548,250.00	2.00	2.00	04/30/2021	43,055.56	(451,750.00)
Federal National Mtg Assn	06/17/2016	15,000,000.00	15,005,667.85	14,454,900.00	1.25	1.24	05/06/2021	13,020.83	(550,767.85)
Federal National Mtg Assn	09/21/2016	25,000,000.00	24,955,962.46	24,091,500.00	1.25	1.31	05/06/2021	21,701.39	(864,462.46)
Federal Home Loan Mtg Corp	06/28/2017	7,900,000.00	7,900,000.00	7,765,779.00	2.00	2.00	05/28/2021	1,316.67	(134,221.00)
Federal Home Loan Bank	07/14/2016	15,000,000.00	15,292,330.41	14,688,900.00	1.88	1.21	06/11/2021	132,812.50	(603,430.41)
Federal Home Loan Mtg Corp	07/12/2016	25,000,000.00	25,000,000.00	24,707,250.00	1.50	2.02	07/12/2021	144,791.67	(292,750.00)
Federal Home Loan Bank	08/04/2016	35,000,000.00	34,906,816.24	33,514,250.00	1.13	1.21	07/14/2021	149,843.75	(1,392,566.24)
Federal Home Loan Mtg Corp	07/20/2016	25,000,000.00	25,000,000.00	24,204,000.00	1.25	1.61	07/20/2021	113,715.28	(796,000.00)
Federal National Mtg Assn	07/20/2016	14,500,000.00	14,500,000.00	14,028,605.00	1.25	1.61	07/20/2021	65,954.86	(471,395.00)
Federal Home Loan Mtg Corp	07/27/2016	25,000,000.00	25,000,000.00	24,124,250.00	1.35	1.61	07/27/2021	116,250.00	(875,750.00)
Federal National Mtg Assn	07/27/2016	25,000,000.00	25,000,000.00	24,681,250.00	1.38	1.89	07/27/2021	118,402.78	(318,750.00)

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal National Mtg Assn	07/27/2016	14,445,000.00	14,445,000.00	13,900,279.05	1.25	1.48	07/27/2021	62,193.75	(544,720.95)
Federal Home Loan Mtg Corp	08/03/2016	25,000,000.00	25,000,000.00	24,596,500.00	1.25	1.93	08/03/2021	102,430.56	(403,500.00)
Federal Home Loan Mtg Corp	10/05/2016	20,000,000.00	19,846,489.41	19,100,000.00	1.13	1.37	08/12/2021	68,125.00	(746,489.41)
Federal National Mtg Assn	09/21/2016	35,000,000.00	34,884,072.71	33,515,300.00	1.25	1.36	08/17/2021	126,388.89	(1,368,772.71)
Federal Home Loan Mtg Corp	09/07/2016	25,000,000.00	25,000,000.00	24,578,250.00	1.25	1.85	09/07/2021	72,916.67	(421,750.00)
Federal Home Loan Bank	09/27/2017	25,000,000.00	25,000,000.00	24,386,250.00	2.00	2.00	09/27/2021	88,888.89	(613,750.00)
Federal Home Loan Mtg Corp	09/30/2016	20,000,000.00	20,000,000.00	19,621,800.00	1.30	1.80	09/30/2021	44,055.56	(378,200.00)
Federal Home Loan Mtg Corp	09/30/2016	12,000,000.00	12,000,000.00	11,668,200.00	1.50	1.68	09/30/2021	30,500.00	(331,800.00)
Federal Farm Credit Bank	10/05/2017	20,000,000.00	20,000,000.00	19,558,600.00	2.00	2.00	10/05/2021	62,222.22	(441,400.00)
Federal National Mtg Assn	11/08/2016	35,000,000.00	34,921,974.73	33,570,950.00	1.38	1.44	10/07/2021	72,187.50	(1,351,024.73)
Federal Home Loan Mtg Corp	10/07/2016	25,000,000.00	25,000,000.00	24,612,500.00	2.00	1.98	10/07/2021	75,000.00	(387,500.00)
Federal Home Loan Mtg Corp	10/28/2016	50,000,000.00	50,000,000.00	49,064,500.00	1.25	1.98	10/28/2021	57,291.67	(935,500.00)
Federal Home Loan Bank	03/27/2017	25,000,000.00	25,203,923.77	24,577,250.00	2.25	2.02	03/11/2022	125,000.00	(626,673.77)
Federal National Mtg Assn	09/26/2017	14,475,000.00	14,473,767.30	14,053,488.00	2.25	2.25	04/27/2022	30,759.38	(420,279.30)
Federal Farm Credit Bank	07/25/2017	20,000,000.00	20,028,787.70	19,470,400.00	2.07	2.03	05/09/2022	25,300.00	(558,387.70)
Federal Home Loan Mtg Corp	06/29/2017	15,000,000.00	14,996,941.67	14,582,400.00	2.13	2.13	06/29/2022	134,583.33	(414,541.67)
Federal Home Loan Mtg Corp	07/12/2017	40,000,000.00	39,944,051.11	39,304,400.00	2.00	2.28	07/12/2022	308,888.89	(639,651.11)
Federal Home Loan Mtg Corp	07/27/2017	6,132,000.00	6,132,000.00	5,991,577.20	2.05	2.22	07/27/2022	43,298.73	(140,422.80)
Federal Farm Credit Bank	08/22/2017	18,250,000.00	18,248,460.09	17,623,477.50	2.05	2.05	08/08/2022	117,433.68	(624,982.59)
Federal Home Loan Bank	08/10/2017	25,000,000.00	25,000,000.00	24,530,500.00	2.00	2.29	08/10/2022	154,166.67	(469,500.00)
Federal Farm Credit Bank	08/29/2017	30,000,000.00	29,994,909.70	28,912,200.00	2.05	2.05	08/23/2022	167,416.67	(1,082,709.70)
Federal Farm Credit Bank	09/12/2017	25,000,000.00	25,000,000.00	24,347,750.00	2.00	2.00	09/12/2022	109,722.22	(652,250.00)
Federal Farm Credit Bank	10/11/2017	24,000,000.00	24,000,000.00	23,357,520.00	2.16	2.16	10/11/2022	72,000.00	(642,480.00)
Federal Farm Credit Bank	10/17/2017	25,000,000.00	25,000,000.00	24,489,750.00	2.28	2.28	10/17/2022	69,666.67	(510,250.00)
Federal Home Loan Bank	11/29/2017	25,000,000.00	24,945,058.72	24,449,250.00	2.28	2.33	10/26/2022	55,416.67	(495,808.72)
Federal Home Loan Mtg Corp	10/30/2017	25,000,000.00	25,000,000.00	24,349,500.00	2.28	2.28	10/26/2022	55,416.67	(650,500.00)
Federal Home Loan Mtg Corp	12/28/2017	10,000,000.00	10,000,000.00	9,789,400.00	2.45	2.45	12/28/2022	104,125.00	(210,600.00)
Federal Home Loan Mtg Corp	05/30/2018	15,000,000.00	15,000,000.00	15,004,050.00	3.07	3.07	05/24/2023	1,279.17	4,050.00
Federal Agency Subtotal:		2,466,062,000.00	2,465,891,011.87	2,424,301,275.55	1.56	1.60		9,107,378.76	(41,589,736.32)
Money Market Accounts									
BlackRock	06/01/2015	1,000,000.00	1,000,000.00	1,000,000.00	1.63	1.63		1,354.07	0.00
BlackRock CalTrust	11/03/2017	24,992,499.93	24,992,499.93	25,002,496.93	1.91	1.91		40,133.61	9,997.00
Fidelity Government Fund	06/21/2016	54,150,000.00	54,150,000.00	54,150,000.00	1.68	1.68		50,560.30	0.00
Federated Government Fund	06/30/2016	1,200,000.00	1,200,000.00	1,200,000.00	1.65	1.65		1,957.97	0.00
Morgan Stanley	06/01/2015	6,900,000.00	6,900,000.00	6,900,000.00	1.66	1.66		20,128.94	0.00
Wells Fargo Bank NA	09/19/2017	0.00	0.00	0.00	1.54	1.54		215.01	0.00
Money Market Accounts Subtotal:		88,242,499.93	88,242,499.93	88,252,496.93	1.74	1.74		114,349.90	9,997.00

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Negotiable CDs									
Bank of Montreal	06/02/2017	50,000,000.00	50,000,000.00	49,999,566.50	1.47	1.47	06/01/2018	743,166.67	(433.50)
Canadian Imp Bk Comm NY	06/01/2017	25,000,000.00	25,000,000.00	24,999,821.25	1.47	1.47	06/01/2018	372,604.17	(178.75)
Credit Agricole CIB	12/11/2017	20,000,000.00	20,000,000.00	19,999,997.40	1.71	1.71	06/01/2018	163,400.00	(2.60)
Mizuho Bank LTD	03/28/2018	50,000,000.00	50,000,000.00	50,000,345.50	2.01	2.01	06/01/2018	181,458.33	345.50
Mizuho Bank LTD	04/02/2018	25,000,000.00	25,000,000.00	25,000,173.00	2.01	2.01	06/01/2018	83,750.00	173.00
Mizuho Bank LTD	04/02/2018	30,000,000.00	30,000,000.00	30,000,780.30	2.01	2.01	06/04/2018	100,500.00	780.30
Mizuho Bank LTD	04/02/2018	25,000,000.00	25,000,000.00	25,000,795.50	2.01	2.01	06/05/2018	83,750.00	795.50
Credit Agricole CIB	04/26/2018	50,000,000.00	50,000,000.00	50,004,426.00	1.94	1.94	06/14/2018	97,000.00	4,426.00
Sumitomo Mitsui Bank NY	04/05/2018	100,000,000.00	100,000,000.00	100,008,910.00	2.04	2.04	06/14/2018	323,000.00	8,910.00
Bank of Nova Scotia	06/27/2017	10,000,000.00	10,000,000.00	9,997,013.40	1.51	1.51	06/29/2018	142,191.67	(2,986.60)
Canadian Imp Bk Comm NY	06/29/2017	50,000,000.00	50,000,000.00	49,990,611.00	1.55	1.55	06/29/2018	725,486.11	(9,389.00)
Credit Agricole CIB	06/22/2017	50,000,000.00	50,000,382.67	49,993,368.50	1.58	1.57	06/29/2018	754,888.89	(7,014.17)
Credit Agricole CIB	06/23/2017	25,000,000.00	25,000,000.00	24,996,487.75	1.57	1.57	06/29/2018	373,965.28	(3,512.25)
Credit Agricole CIB	06/27/2017	40,000,000.00	40,000,000.00	39,994,073.60	1.56	1.56	06/29/2018	587,600.00	(5,926.40)
Mizuho Bank LTD	03/28/2018	75,000,000.00	75,000,000.00	75,020,958.00	2.25	2.25	06/29/2018	304,687.50	20,958.00
Toronto Dominion NY	12/26/2017	30,000,000.00	30,000,000.00	29,998,847.10	1.83	1.83	06/29/2018	239,425.00	(1,152.90)
Credit Agricole CIB	12/11/2017	25,000,000.00	25,000,000.00	24,999,725.75	1.74	1.74	07/02/2018	207,833.34	(274.25)
Sumitomo Mitsui Bank NY	05/02/2018	35,000,000.00	35,000,000.00	35,003,073.00	2.00	2.00	07/02/2018	58,333.33	3,073.00
Bank of Montreal	11/10/2017	25,000,000.00	25,000,000.00	24,990,125.00	1.64	1.64	07/03/2018	231,194.45	(9,875.00)
Bank of Nova Scotia	12/15/2017	50,000,000.00	50,000,000.00	49,995,852.00	1.80	1.80	07/03/2018	420,000.00	(4,148.00)
Credit Agricole CIB	12/11/2017	25,000,000.00	25,000,000.00	24,999,509.50	1.74	1.74	07/03/2018	207,833.33	(490.50)
Sumitomo Mitsui Bank NY	04/06/2018	35,000,000.00	35,000,000.00	35,014,647.15	2.30	2.30	07/13/2018	125,222.22	14,647.15
Sumitomo Mitsui Bank NY	04/06/2018	25,000,000.00	25,000,000.00	25,010,806.50	2.30	2.30	07/16/2018	89,444.44	10,806.50
BNP Paribas SF	07/24/2017	900,000.00	900,000.00	899,481.69	1.60	1.60	07/24/2018	12,480.00	(518.31)
BNP Paribas SF	07/27/2017	25,000,000.00	25,000,000.00	24,984,375.50	1.60	1.60	07/27/2018	343,333.34	(15,624.50)
Credit Agricole CIB	12/11/2017	25,000,000.00	25,000,000.00	24,990,000.25	1.79	1.79	08/01/2018	213,805.55	(9,999.75)
Royal Bk of Canada/Dain Rausch	12/07/2017	100,000,000.00	100,000,000.00	99,938,399.00	1.76	1.76	08/01/2018	860,444.45	(61,601.00)
Royal Bk of Canada/Dain Rausch	03/27/2018	30,000,000.00	30,000,000.00	30,011,846.70	2.34	2.34	08/01/2018	128,700.00	11,846.70
Toronto Dominion NY	12/05/2017	35,000,000.00	35,000,000.00	34,979,627.20	1.77	1.77	08/01/2018	306,308.34	(20,372.80)
Fortis/BNP Paribas Bank	08/02/2017	30,000,000.00	30,000,000.00	29,977,086.00	1.60	1.60	08/02/2018	404,000.00	(22,914.00)
Bank of Montreal	04/04/2018	25,000,000.00	25,000,000.00	25,004,150.00	2.32	2.32	08/03/2018	93,444.44	4,150.00
Fortis/BNP Paribas Bank	05/16/2018	10,000,000.00	10,000,000.00	10,001,320.10	2.22	2.22	08/16/2018	9,866.67	1,320.10
Bank of Nova Scotia	02/16/2018	90,000,000.00	90,000,000.00	89,973,072.00	2.13	2.13	08/31/2018	559,125.00	(26,928.00)
Fortis/BNP Paribas Bank	02/12/2018	25,000,000.00	25,000,000.00	24,984,300.50	2.06	2.06	08/31/2018	155,930.55	(15,699.50)
Bank of Montreal	04/03/2018	100,000,000.00	100,000,000.00	100,004,900.00	2.36	2.36	09/04/2018	386,777.78	4,900.00
Canadian Imp Bk Comm NY	04/03/2018	75,000,000.00	75,000,000.00	75,039,234.00	2.36	2.36	09/10/2018	290,083.33	39,234.00
UBS AG Stamford	04/09/2018	30,000,000.00	30,000,000.00	30,010,769.70	2.38	2.38	09/11/2018	105,116.67	10,769.70
UBS AG Stamford	04/09/2018	30,000,000.00	30,000,000.00	30,010,628.40	2.38	2.38	09/13/2018	105,116.67	10,628.40
UBS AG Stamford	04/09/2018	50,000,000.00	50,000,000.00	50,017,177.00	2.38	2.38	09/17/2018	175,194.44	17,177.00
Bank of Nova Scotia	09/27/2017	45,000,000.00	45,000,000.00	44,904,555.45	1.66	1.66	09/26/2018	512,525.00	(95,444.55)
Bank of Nova Scotia	09/27/2017	50,000,000.00	50,000,000.00	49,892,727.50	1.66	1.66	09/27/2018	569,472.22	(107,272.50)
Nordea Bank Finland	09/27/2017	25,000,000.00	25,000,000.00	24,924,625.00	1.50	1.50	09/27/2018	257,291.66	(75,375.00)

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Toronto Dominion NY	04/26/2018	50,000,000.00	50,000,000.00	50,004,238.00	2.32	2.32	09/27/2018	116,000.00	4,238.00
Fortis/BNP Paribas Bank	09/28/2017	20,000,000.00	20,000,000.00	19,953,936.20	1.66	1.66	09/28/2018	226,866.67	(46,063.80)
Fortis/BNP Paribas Bank	04/03/2018	50,000,000.00	50,000,000.00	50,019,794.50	2.46	2.46	10/09/2018	201,583.33	19,794.50
Bank of Montreal	05/01/2018	25,000,000.00	25,000,000.00	24,993,150.00	2.37	2.37	10/26/2018	51,020.83	(6,850.00)
Toronto Dominion NY	11/01/2017	25,000,000.00	25,000,000.00	24,934,603.50	1.73	1.73	10/30/2018	254,694.45	(65,396.50)
Bank of Montreal	11/01/2017	75,000,000.00	75,000,000.00	74,779,050.00	1.74	1.74	10/31/2018	768,500.00	(220,950.00)
Bank of Nova Scotia	11/01/2017	25,000,000.00	25,000,000.00	24,934,556.75	1.75	1.75	10/31/2018	257,638.89	(65,443.25)
Royal Bk of Canada/Dain Rausch	11/16/2017	25,000,000.00	25,000,000.00	24,938,234.00	1.80	1.80	10/31/2018	246,250.00	(61,766.00)
Fortis/BNP Paribas Bank	11/01/2017	50,000,000.00	50,000,000.00	49,868,389.00	1.77	1.77	11/01/2018	521,166.67	(131,611.00)
Fortis/BNP Paribas Bank	11/01/2017	25,000,000.00	25,000,000.00	24,934,194.50	1.77	1.77	11/01/2018	260,583.33	(65,805.50)
Royal Bk of Canada/Dain Rausch	04/16/2018	20,000,000.00	20,000,000.00	20,005,366.00	2.44	2.44	11/05/2018	62,355.56	5,366.00
Royal Bk of Canada/Dain Rausch	04/16/2018	50,000,000.00	50,000,000.00	50,012,779.00	2.44	2.44	11/08/2018	155,888.89	12,779.00
Toronto Dominion NY	11/15/2017	25,000,000.00	25,000,000.00	24,931,812.25	1.78	1.78	11/15/2018	244,750.00	(68,187.75)
RBC Dain Rauscher	11/20/2017	4,000,000.00	4,000,000.00	3,988,895.36	1.83	1.83	11/20/2018	39,243.34	(11,104.64)
RBC Dain Rauscher	11/20/2017	21,000,000.00	21,000,000.00	20,941,700.64	1.83	1.83	11/20/2018	206,027.50	(58,299.36)
Bank of Montreal	11/28/2017	25,000,000.00	25,000,000.00	24,918,600.00	1.86	1.86	11/28/2018	238,958.33	(81,400.00)
Fortis/BNP Paribas Bank	11/28/2017	25,000,000.00	25,000,000.00	24,929,952.00	1.87	1.87	11/28/2018	240,243.00	(70,048.00)
Westpac Bank NY	11/30/2017	50,000,000.00	50,000,000.00	49,873,833.50	1.86	1.86	11/29/2018	472,750.00	(126,166.50)
Bank of Nova Scotia	11/28/2017	25,000,000.00	25,000,000.00	24,926,178.25	1.86	1.86	11/30/2018	238,958.34	(73,821.75)
Royal Bk of Canada/Dain Rausch	11/16/2017	25,000,000.00	25,000,000.00	24,921,337.00	1.80	1.80	11/30/2018	246,250.00	(78,663.00)
Royal Bk of Canada/Dain Rausch	11/28/2017	75,000,000.00	75,000,000.00	74,783,154.75	1.85	1.85	11/30/2018	713,020.84	(216,845.25)
Westpac Bank NY	12/08/2017	50,000,000.00	50,000,000.00	49,877,579.00	1.90	1.90	12/05/2018	461,805.56	(122,421.00)
Bank of Montreal	12/11/2017	25,000,000.00	25,000,000.00	24,922,050.00	1.95	1.95	12/11/2018	232,916.67	(77,950.00)
Bank of Montreal	03/15/2018	50,000,000.00	50,000,000.00	49,982,200.00	2.42	2.42	12/14/2018	262,166.67	(17,800.00)
Bank of Nova Scotia	12/18/2017	25,000,000.00	25,000,000.00	24,931,822.50	1.98	1.98	12/18/2018	226,875.00	(68,177.50)
Canadian Imp Bk Comm NY	04/24/2018	25,000,000.00	25,000,000.00	25,002,490.50	2.46	2.46	01/16/2019	64,916.67	2,490.50
Fortis/BNP Paribas Bank	01/24/2018	50,000,000.00	50,000,000.00	49,905,989.50	2.18	2.18	01/16/2019	387,555.56	(94,010.50)
Royal Bk of Canada/Dain Rausch	01/29/2018	50,000,000.00	50,000,000.00	49,907,489.00	2.18	2.18	01/16/2019	372,416.67	(92,511.00)
Canadian Imp Bk Comm NY	01/31/2018	25,000,000.00	25,000,000.00	24,954,446.25	2.21	2.21	02/01/2019	185,701.39	(45,553.75)
Fortis/BNP Paribas Bank	02/06/2018	30,000,000.00	30,000,000.00	29,951,704.20	2.26	2.26	02/04/2019	216,583.33	(48,295.80)
UBS AG Stamford	02/27/2018	50,000,000.00	50,000,000.00	49,974,338.00	2.46	2.46	02/28/2019	321,166.67	(25,662.00)
Bank of Nova Scotia	03/19/2018	75,000,000.00	75,000,000.00	75,032,409.00	2.65	2.65	03/15/2019	408,541.67	32,409.00
Canadian Imp Bk Comm NY	04/20/2018	35,000,000.00	35,000,000.00	35,024,552.15	2.63	2.63	03/29/2019	107,391.67	24,552.15
Canadian Imp Bk Comm NY	04/19/2018	35,000,000.00	35,000,000.00	35,030,703.05	2.67	2.67	04/19/2019	111,620.83	30,703.05
Canadian Imp Bk Comm NY	04/26/2018	25,000,000.00	25,000,000.00	25,023,284.50	2.68	2.68	04/25/2019	67,000.00	23,284.50
Bank of Montreal	05/01/2018	25,000,000.00	25,000,000.00	25,010,150.00	2.66	2.66	04/30/2019	57,263.89	10,150.00
Royal Bk of Canada/Dain Rausch	04/24/2018	25,000,000.00	25,000,000.00	25,014,237.75	2.67	2.67	04/30/2019	70,458.33	14,237.75
Bank of Montreal	05/02/2018	60,000,000.00	60,000,000.00	60,029,880.00	2.67	2.67	05/01/2019	133,500.00	29,880.00
UBS AG Stamford	05/22/2018	25,000,000.00	25,000,000.00	25,034,591.25	2.75	2.75	05/28/2019	19,097.22	34,591.25
Royal Bk of Canada/Dain Rausch	05/16/2018	25,000,000.00	25,000,000.00	24,997,137.50	2.56	2.90	06/17/2019	28,430.78	(2,862.50)
Canadian Imp Bk Comm NY	02/14/2018	50,000,000.00	50,000,000.00	50,029,750.00	2.45	2.45	08/14/2019	363,725.69	29,750.00
Negotiable CDs Subtotal:		3,150,900,000.00	3,150,900,382.67	3,148,798,749.04	2.07	2.07		21,967,635.14	(2,101,633.63)

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Supranationals									
Intl Bank For Recon and Dev	04/30/2015	50,000,000.00	49,998,936.00	49,985,500.00	1.00	1.06	06/15/2018	230,555.56	(13,436.00)
Intl Bank For Recon and Dev	09/21/2016	22,000,000.00	21,998,298.84	21,970,300.00	0.88	0.93	07/19/2018	70,253.33	(27,998.84)
Intl Bank For Recon and Dev	10/07/2015	25,000,000.00	24,995,111.32	24,912,250.00	1.00	1.06	10/05/2018	38,888.89	(82,861.32)
Intl Bank For Recon and Dev	08/22/2016	24,350,000.00	24,349,460.21	24,196,351.50	1.12	1.12	12/03/2018	136,360.00	(153,108.71)
Intl Bank For Recon and Dev	04/26/2016	25,000,000.00	25,000,000.00	24,758,250.00	1.25	1.25	04/26/2019	30,381.94	(241,750.00)
Intl Bank For Recon and Dev	04/26/2016	25,000,000.00	25,000,000.00	24,758,250.00	1.25	1.25	04/26/2019	30,381.94	(241,750.00)
Intl Bank For Recon and Dev	10/25/2017	25,000,000.00	24,912,517.33	24,758,250.00	1.25	1.64	04/26/2019	30,381.94	(154,267.33)
Intl Bank For Recon and Dev	09/30/2016	25,000,000.00	25,000,000.00	24,600,250.00	1.20	1.20	09/30/2019	50,833.33	(399,750.00)
Intl Bank For Recon and Dev	09/30/2016	25,000,000.00	25,000,000.00	24,600,250.00	1.20	1.20	09/30/2019	50,833.33	(399,750.00)
Intl Bank For Recon and Dev	11/10/2016	25,000,000.00	25,000,000.00	24,576,750.00	1.30	1.30	10/25/2019	32,500.00	(423,250.00)
Intl Bank For Recon and Dev	05/12/2017	35,000,000.00	34,818,206.12	34,407,450.00	1.30	1.68	10/25/2019	45,500.00	(410,756.12)
Intl Bank For Recon and Dev	12/23/2016	25,000,000.00	24,785,905.12	24,511,000.00	1.13	1.72	11/27/2019	2,750.00	(274,905.12)
Intl Bank For Recon and Dev	01/04/2017	25,000,000.00	24,807,800.58	24,511,000.00	1.13	1.66	11/27/2019	2,750.00	(296,800.58)
Intl Bank For Recon and Dev	04/06/2017	25,000,000.00	25,102,591.51	24,698,500.00	1.88	1.97	04/21/2020	51,895.83	(404,091.51)
Intl Bank For Recon and Dev	04/20/2017	25,000,000.00	25,149,084.18	24,698,500.00	1.88	1.86	04/21/2020	51,895.83	(450,584.18)
Inter-American Development Bk	04/12/2017	50,000,000.00	49,925,163.51	49,226,500.00	1.63	1.70	05/12/2020	42,840.27	(698,663.51)
Intl Bank For Recon and Dev	08/29/2017	15,000,000.00	14,997,639.68	14,681,100.00	1.63	1.63	09/04/2020	58,916.67	(316,539.68)
Intl Bank For Recon and Dev	08/29/2017	35,000,000.00	34,994,492.58	34,255,900.00	1.63	1.63	09/04/2020	137,472.23	(738,592.58)
Intl Bank For Recon and Dev	09/21/2017	25,000,000.00	24,973,040.22	24,468,500.00	1.63	1.67	09/04/2020	98,194.44	(504,540.22)
Intl Bank For Recon and Dev	10/30/2015	25,000,000.00	25,000,000.00	24,583,250.00	1.25	1.13	10/15/2020	40,013.89	(416,750.00)
Inter-American Development Bk	04/19/2018	100,000,000.00	99,788,555.56	99,756,000.00	2.63	2.70	04/19/2021	306,250.00	(32,555.56)
International Finance Corp	07/20/2016	25,000,000.00	24,921,126.81	23,821,000.00	1.13	1.23	07/20/2021	101,390.00	(1,100,126.81)
International Finance Corp	10/07/2016	12,500,000.00	12,411,049.48	11,910,500.00	1.13	1.36	07/20/2021	51,563.13	(500,549.48)
Intl Bank For Recon and Dev	11/23/2016	10,000,000.00	10,000,000.00	9,691,000.00	1.75	1.75	11/23/2021	7,291.66	(309,000.00)
Intl Bank For Recon and Dev	09/29/2017	25,000,000.00	25,000,000.00	24,301,000.00	1.98	1.98	09/29/2022	85,250.00	(699,000.00)
Supranationals Subtotal:		728,850,000.00	727,928,979.05	718,637,601.50	1.52	1.62		1,785,344.21	(9,291,377.55)
Treasury Coupon Securities									
U.S. Treasury	06/22/2016	25,000,000.00	25,003,403.79	24,995,000.00	1.13	0.77	06/15/2018	129,807.69	(8,403.79)
U.S. Treasury	12/05/2013	10,000,000.00	9,990,473.98	9,958,200.00	1.25	1.45	11/30/2018	341.53	(32,273.98)
U.S. Treasury	02/20/2014	15,000,000.00	14,974,430.28	14,908,050.00	1.25	1.52	01/31/2019	62,672.65	(66,380.28)
U.S. Treasury	04/17/2014	15,000,000.00	14,996,663.17	14,923,800.00	1.63	1.65	03/31/2019	41,290.98	(72,863.17)
U.S. Treasury	02/14/2017	40,000,000.00	40,120,867.67	39,772,000.00	1.63	1.29	04/30/2019	56,521.74	(348,867.67)
U.S. Treasury	06/16/2014	15,000,000.00	14,971,130.44	14,886,900.00	1.50	1.70	05/31/2019	614.75	(84,230.44)
U.S. Treasury	06/27/2016	25,000,000.00	25,184,391.09	24,811,500.00	1.50	0.75	05/31/2019	1,024.59	(372,891.09)
U.S. Treasury	11/08/2016	40,000,000.00	40,293,762.97	39,717,200.00	1.63	0.94	06/30/2019	272,928.18	(576,562.97)
U.S. Treasury	07/15/2016	10,000,000.00	9,995,476.96	9,828,900.00	0.75	0.79	07/15/2019	28,383.98	(166,576.96)
U.S. Treasury	08/21/2014	15,000,000.00	14,998,344.44	14,882,250.00	1.63	1.63	07/31/2019	81,474.45	(116,094.44)
U.S. Treasury	12/09/2016	42,000,000.00	42,159,127.01	41,670,300.00	1.63	1.29	07/31/2019	228,128.45	(488,827.01)
U.S. Treasury	09/15/2017	10,000,000.00	9,984,554.20	9,868,800.00	1.25	1.38	08/31/2019	31,589.67	(115,754.20)
U.S. Treasury	10/24/2014	15,000,000.00	15,047,724.32	14,884,650.00	1.75	1.50	09/30/2019	44,467.21	(163,074.32)
U.S. Treasury	12/08/2014	15,000,000.00	14,960,333.19	14,807,850.00	1.50	1.68	11/30/2019	614.75	(152,483.19)

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
U.S. Treasury	01/09/2015	15,000,000.00	15,027,958.60	14,827,200.00	1.63	1.50	12/31/2019	102,348.07	(200,758.60)
U.S. Treasury	02/12/2016	20,000,000.00	20,108,027.63	19,675,800.00	1.38	1.04	01/31/2020	91,919.89	(432,227.63)
U.S. Treasury	04/09/2015	10,000,000.00	9,983,543.47	9,804,700.00	1.25	1.35	02/29/2020	31,589.67	(178,843.47)
U.S. Treasury	02/12/2016	20,000,000.00	20,105,892.68	19,650,800.00	1.38	1.06	02/29/2020	69,497.28	(455,092.68)
U.S. Treasury	04/09/2015	10,000,000.00	9,958,888.97	9,772,300.00	1.13	1.36	03/31/2020	19,057.38	(186,588.97)
U.S. Treasury	01/06/2017	20,000,000.00	19,945,962.72	19,634,400.00	1.38	1.53	03/31/2020	46,584.70	(311,562.72)
U.S. Treasury	06/05/2015	15,000,000.00	14,959,386.36	14,731,650.00	1.50	1.64	05/31/2020	614.75	(227,736.36)
U.S. Treasury	01/06/2017	20,000,000.00	19,807,263.63	19,418,800.00	1.38	1.75	01/31/2021	91,919.89	(388,463.63)
U.S. Treasury	06/17/2016	35,000,000.00	35,297,924.44	33,822,950.00	1.38	1.08	05/31/2021	1,314.89	(1,474,974.44)
U.S. Treasury	09/07/2016	5,000,000.00	4,997,999.08	4,789,650.00	1.13	1.14	06/30/2021	23,618.78	(208,349.08)
U.S. Treasury	09/07/2016	5,000,000.00	5,168,325.73	4,952,350.00	2.25	1.15	07/31/2021	37,603.59	(215,975.73)
U.S. Treasury	10/06/2016	25,000,000.00	24,896,824.57	23,844,750.00	1.13	1.25	09/30/2021	47,643.44	(1,052,074.57)
U.S. Treasury	12/09/2016	15,000,000.00	14,960,848.28	14,579,850.00	1.75	1.83	11/30/2021	717.21	(380,998.28)
Treasury Coupon Securities Subtotal:		507,000,000.00	507,899,529.67	499,420,600.00	1.45	1.29		1,544,290.16	(8,478,929.67)
Grand Total		10,686,930,157.07	10,675,120,839.86	10,612,726,692.78	1.82	1.88		34,692,970.41	(62,394,147.08)

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
2956	Money Market Funds	Morgan Stanley	1.62	Redemption	16,000,000.00	05/01/18
4256	Negotiable CD	Bank of Nova Scotia	1.46	Redemption	100,000,000.00	05/01/18
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	3,602,209.76	05/01/18
4779	Commercial Paper	MUFG Union Bank NA	1.87	Redemption	30,000,000.00	05/01/18
4847	Commercial Paper	Natixis US Finance C	1.68	Redemption	250,000,000.00	05/01/18
4848	Commercial Paper	Abbey Natl Treasury	1.69	Purchase	(199,990,611.12)	05/01/18
4849	Commercial Paper	Abbey Natl Treasury	1.69	Purchase	(49,997,652.78)	05/01/18
4850	Negotiable CD	Bank of Montreal	2.66	Purchase	(25,000,000.00)	05/01/18
4851	Negotiable CD	Bank of Montreal	2.37	Purchase	(25,000,000.00)	05/01/18
2956	Money Market Funds	Morgan Stanley	1.62	Redemption	1,500,000.00	05/02/18
4198	Negotiable CD	UBS AG Stamford	1.53	Redemption	20,000,000.00	05/02/18
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	3,987,961.64	05/02/18
4493	Negotiable CD	Toronto Dominion NY	1.55	Redemption	25,000,000.00	05/02/18
4495	Commercial Paper	Canadian Imp Bk Comm	1.51	Redemption	125,000,000.00	05/02/18
4561	Commercial Paper	Rabobank Nederland	1.55	Redemption	50,000,000.00	05/02/18
4777	Commercial Paper	MUFG Union Bank NA	1.88	Redemption	60,000,000.00	05/02/18
4848	Commercial Paper	Abbey Natl Treasury	1.69	Redemption	200,000,000.00	05/02/18
4849	Commercial Paper	Abbey Natl Treasury	1.69	Redemption	50,000,000.00	05/02/18
4853	Commercial Paper	Abbey Natl Treasury	1.69	Purchase	(249,988,263.89)	05/02/18
4854	Negotiable CD	Sumitomo Mitsui Bank	2.00	Purchase	(35,000,000.00)	05/02/18
4855	Negotiable CD	Bank of Montreal	2.67	Purchase	(60,000,000.00)	05/02/18
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	(664,564.77)	05/03/18
4853	Commercial Paper	Abbey Natl Treasury	1.69	Redemption	250,000,000.00	05/03/18
4856	Commercial Paper	Abbey Natl Treasury	1.69	Purchase	(199,990,611.12)	05/03/18
4857	Commercial Paper	Abbey Natl Treasury	1.69	Purchase	(24,998,826.39)	05/03/18
2956	Money Market Funds	Morgan Stanley	1.62	Redemption	8,700,000.00	05/04/18
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	(225,630.25)	05/04/18
4720	Commercial Paper	Bank Tokyo-Mit UFJ N	1.87	Redemption	40,000,000.00	05/04/18
4856	Commercial Paper	Abbey Natl Treasury	1.69	Redemption	200,000,000.00	05/04/18
4857	Commercial Paper	Abbey Natl Treasury	1.69	Redemption	25,000,000.00	05/04/18
4858	Commercial Paper	Abbey Natl Treasury	1.69	Purchase	(219,969,016.65)	05/04/18
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	(749,766.93)	05/07/18
4477	Commercial Paper	Toyota Motor Credit	1.52	Redemption	50,000,000.00	05/07/18

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4858	Commercial Paper	Abbey Natl Treasury	1.69	Redemption	220,000,000.00	05/07/18
4859	Commercial Paper	Abbey Natl Treasury	1.69	Purchase	(234,988,968.06)	05/07/18
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	(283,819.90)	05/08/18
4726	Commercial Paper	Bank Tokyo-Mit UFJ N	1.89	Redemption	35,000,000.00	05/08/18
4749	Commercial Paper	Bank Tokyo-Mit UFJ N	1.96	Redemption	30,000,000.00	05/08/18
4770	Negotiable CD	Mizuho Bank LTD	1.88	Redemption	50,000,000.00	05/08/18
4859	Commercial Paper	Abbey Natl Treasury	1.69	Redemption	235,000,000.00	05/08/18
4860	Commercial Paper	Abbey Natl Treasury	1.69	Purchase	(239,988,733.34)	05/08/18
4861	Commercial Paper	Bank Tokyo-Mit UFJ N	2.32	Purchase	(19,884,000.00)	05/08/18
4862	Commercial Paper	Bank Tokyo-Mit UFJ N	2.32	Purchase	(14,913,000.00)	05/08/18
3608	Money Market Funds	Fidelity Government	1.63	Purchase	(16,000,000.00)	05/09/18
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	1,513,757.66	05/09/18
4860	Commercial Paper	Abbey Natl Treasury	1.69	Redemption	240,000,000.00	05/09/18
4863	Commercial Paper	Abbey Natl Treasury	1.69	Purchase	(199,990,611.12)	05/09/18
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	304,249.39	05/10/18
4863	Commercial Paper	Abbey Natl Treasury	1.69	Redemption	200,000,000.00	05/10/18
4864	Commercial Paper	Abbey Natl Treasury	1.69	Purchase	(204,990,376.40)	05/10/18
3608	Money Market Funds	Fidelity Government	1.64	Redemption	6,700,000.00	05/11/18
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	1,175,630.67	05/11/18
4752	Commercial Paper	Bank Tokyo-Mit UFJ N	1.97	Redemption	25,000,000.00	05/11/18
4864	Commercial Paper	Abbey Natl Treasury	1.69	Redemption	205,000,000.00	05/11/18
4865	Commercial Paper	Abbey Natl Treasury	1.69	Purchase	(204,971,129.15)	05/11/18
2956	Money Market Funds	Morgan Stanley	1.62	Redemption	900,000.00	05/14/18
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	(2,373,571.46)	05/14/18
4750	Commercial Paper	Bank Tokyo-Mit UFJ N	1.99	Redemption	25,000,000.00	05/14/18
4865	Commercial Paper	Abbey Natl Treasury	1.69	Redemption	205,000,000.00	05/14/18
4866	Commercial Paper	Abbey Natl Treasury	1.69	Purchase	(209,990,141.68)	05/14/18
3581	Asset Backed Securities	Honda Auto Rec Owner	1.39	Redemption	644,912.97	05/15/18
3608	Money Market Funds	Fidelity Government	1.65	Purchase	(4,800,000.00)	05/15/18
3946	Asset Backed Securities	Honda Auto Rec Owner	1.39	Redemption	1,734,818.95	05/15/18
4061	Asset Backed Securities	John Deere Owner Tru	1.50	Redemption	1,454,567.06	05/15/18
4269	Asset Backed Securities	Honda Auto Rec Owner	1.46	Redemption	2,539,986.41	05/15/18
4301	Asset Backed Securities	John Deere Owner Tru	1.59	Redemption	1,126,326.79	05/15/18

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	2,513,600.61	05/15/18
4409	Asset Backed Securities	USAA Auto Owner Trus	1.54	Redemption	1,889,453.73	05/15/18
4714	Asset Backed Securities	John Deere Owner Tru	1.95	Redemption	7,843,792.05	05/15/18
4866	Commercial Paper	Abbey Natl Treasury	1.69	Redemption	210,000,000.00	05/15/18
4867	Commercial Paper	Abbey Natl Treasury	1.69	Purchase	(214,989,906.95)	05/15/18
3608	Money Market Funds	Fidelity Government	1.65	Purchase	(4,000,000.00)	05/16/18
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	(12,536,727.72)	05/16/18
4867	Commercial Paper	Abbey Natl Treasury	1.69	Redemption	215,000,000.00	05/16/18
4868	Negotiable CD	Royal Bk of Canada/D	2.56	Purchase	(25,000,000.00)	05/16/18
4869	Negotiable CD	Fortis/BNP Paribas B	2.22	Purchase	(10,000,000.00)	05/16/18
4870	Commercial Paper	Natixis US Finance C	1.70	Purchase	(174,991,736.11)	05/16/18
2956	Money Market Funds	Morgan Stanley	1.63	Redemption	7,800,000.00	05/17/18
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	10,558,511.70	05/17/18
4785	Commercial Paper	MUFG Union Bank NA	1.93	Redemption	50,000,000.00	05/17/18
4870	Commercial Paper	Natixis US Finance C	1.70	Redemption	175,000,000.00	05/17/18
4871	Commercial Paper	Natixis US Finance C	1.69	Purchase	(239,988,733.34)	05/17/18
3608	Money Market Funds	Fidelity Government	1.65	Purchase	(3,800,000.00)	05/18/18
3824	Asset Backed Securities	Honda Auto Rec Owner	1.04	Redemption	1,345,295.83	05/18/18
3906	Asset Backed Securities	Honda Auto Rec Owner	1.16	Redemption	232,369.04	05/18/18
4215	Negotiable CD	Bank of Montreal	1.43	Redemption	25,000,000.00	05/18/18
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	1,784,339.30	05/18/18
4439	Asset Backed Securities	Honda Auto Rec Owner	1.57	Redemption	1,113,494.95	05/18/18
4871	Commercial Paper	Natixis US Finance C	1.69	Redemption	240,000,000.00	05/18/18
4872	Commercial Paper	Natixis US Finance C	1.69	Purchase	(229,967,608.32)	05/18/18
2114	Federal Agencies	Federal National Mtg	0.88	Redemption	15,000,000.00	05/21/18
3608	Money Market Funds	Fidelity Government	1.66	Purchase	(1,600,000.00)	05/21/18
4109	Asset Backed Securities	Honda Auto Rec Owner	1.42	Redemption	1,946,592.47	05/21/18
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	(1,467,437.26)	05/21/18
4479	Commercial Paper	ING (US) Funding LLC	1.60	Redemption	25,000,000.00	05/21/18
4872	Commercial Paper	Natixis US Finance C	1.69	Redemption	230,000,000.00	05/21/18
4873	Commercial Paper	Abbey Natl Treasury	1.69	Purchase	(249,988,263.90)	05/21/18
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	(288,579.08)	05/22/18
4873	Commercial Paper	Abbey Natl Treasury	1.69	Redemption	250,000,000.00	05/22/18

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4874	Commercial Paper	Abbey Natl Treasury	1.69	Purchase	(219,989,672.23)	05/22/18
4875	Negotiable CD	UBS AG Stamford	2.75	Purchase	(25,000,000.00)	05/22/18
2956	Money Market Funds	Morgan Stanley	1.63	Redemption	3,200,000.00	05/23/18
4379	Commercial Paper	JP Morgan	1.53	Redemption	30,000,000.00	05/23/18
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	1,266,016.26	05/23/18
4704	Commercial Paper	Toyota Motor Credit	1.92	Redemption	20,000,000.00	05/23/18
4874	Commercial Paper	Abbey Natl Treasury	1.69	Redemption	220,000,000.00	05/23/18
4876	Commercial Paper	Mitsubishi UFJ Fin G	2.28	Purchase	(49,715,000.00)	05/23/18
4877	Commercial Paper	Natixis US Finance C	1.69	Purchase	(229,989,202.78)	05/23/18
3608	Money Market Funds	Fidelity Government	1.64	Redemption	2,700,000.00	05/24/18
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	171,347.57	05/24/18
4877	Commercial Paper	Natixis US Finance C	1.69	Redemption	230,000,000.00	05/24/18
4878	Commercial Paper	Natixis US Finance C	1.69	Purchase	(224,989,437.50)	05/24/18
3608	Money Market Funds	Fidelity Government	1.65	Purchase	(8,000,000.00)	05/25/18
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	266,035.32	05/25/18
4480	Commercial Paper	Cooperatieve Raboban	1.53	Redemption	50,000,000.00	05/25/18
4621	Commercial Paper	ING (US) Funding LLC	1.74	Redemption	25,000,000.00	05/25/18
4878	Commercial Paper	Natixis US Finance C	1.69	Redemption	225,000,000.00	05/25/18
4879	Commercial Paper	Natixis US Finance C	1.69	Purchase	(199,962,444.44)	05/25/18
4880	Commercial Paper	Mitsubishi UFJ Fin G	1.77	Purchase	(24,982,791.67)	05/25/18
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	(6,436,206.92)	05/29/18
4558	Commercial Paper	Toyota Motor Credit	1.60	Redemption	28,000,000.00	05/29/18
4879	Commercial Paper	Natixis US Finance C	1.69	Redemption	200,000,000.00	05/29/18
4883	Commercial Paper	Natixis US Finance C	1.69	Purchase	(409,980,752.80)	05/29/18
4884	Commercial Paper	MUFG Union Bank NA	2.26	Purchase	(27,841,800.00)	05/29/18
3608	Money Market Funds	Fidelity Government	1.68	Redemption	10,300,000.00	05/30/18
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	1,703,231.93	05/30/18
4883	Commercial Paper	Natixis US Finance C	1.69	Redemption	410,000,000.00	05/30/18
4885	Federal Agencies	Federal Home Loan Mt	3.07	Purchase	(15,000,000.00)	05/30/18
4886	Asset Backed Securities	Honda Auto Rec Owner	2.60	Purchase	(24,999,962.50)	05/30/18
4887	Commercial Paper	Natixis US Finance C	1.69	Purchase	(309,985,447.24)	05/30/18
4888	Commercial Paper	Toyota Motor Credit	2.37	Purchase	(34,382,483.33)	05/30/18
1697	U.S. Treasury Notes	U.S. Treasury	1.00	Redemption	15,000,000.00	05/31/18

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
3608	Money Market Funds	Fidelity Government	1.68	Purchase	(15,000,000.00)	05/31/18
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	4,744,009.47	05/31/18
4530	Commercial Paper	ING (US) Funding LLC	1.60	Redemption	25,000,000.00	05/31/18
4532	Commercial Paper	Toyota Motor Credit	1.57	Redemption	25,000,000.00	05/31/18
4548	Commercial Paper	Toyota Motor Credit	1.59	Redemption	25,000,000.00	05/31/18
4553	Commercial Paper	Toyota Motor Credit	1.59	Redemption	50,000,000.00	05/31/18
4596	Negotiable CD	Royal Bk of Canada/D	1.69	Redemption	50,000,000.00	05/31/18
4761	Negotiable CD	Mizuho Bank LTD	2.01	Redemption	25,000,000.00	05/31/18
4887	Commercial Paper	Natixis US Finance C	1.69	Redemption	310,000,000.00	05/31/18
4889	Commercial Paper	Natixis US Finance C	1.69	Purchase	(254,988,029.18)	05/31/18
4890	Commercial Paper	Natixis US Finance C	1.72	Purchase	(49,966,555.56)	05/31/18
Grand Total					711,684,437.69	

CONTACT US



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