



COUNTY OF SAN DIEGO INVESTMENT POOL TREASURY INVESTMENT RESULTS

**June
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 June 30, 2018

Investment Type	Par Value	Book Value	Market Value	% of Portfolio	Market Price	WAM	YTM	Accrued Interest	Unrealized Gain/Loss
Asset Backed Securities	211,546,334	211,337,152	210,808,444	2.11	99.651	854	2.03	178,556	(528,708)
Bank Deposit	1,332,605	1,332,605	1,332,605	0.01	100.000	1	1.75	4,663	-
Commercial Paper Disc	3,003,000,000	2,994,416,082	2,994,040,637	29.90	99.702	46	2.13	-	(375,445)
Federal Agency	2,503,047,000	2,502,845,711	2,458,821,232	24.99	98.233	798	1.65	9,274,201	(44,024,478)
Money Market Accounts	348,792,500	348,792,500	348,802,497	3.48	100.003	1	1.83	241,519	9,997
Negotiable CDs	2,795,900,000	2,795,900,000	2,794,512,510	27.92	99.950	147	2.18	21,404,373	(1,387,490)
Suprationals	678,850,000	677,977,970	668,214,692	6.77	98.433	662	1.67	2,301,207	(9,763,278)
Treasury Coupon Securities	482,000,000	482,836,431	474,142,000	4.82	98.370	575	1.31	1,995,962	(8,694,431)
Totals for June 2018	10,024,468,439	10,015,438,450	9,950,674,617	100.00	99.264	345	1.94	35,400,481	(64,763,833)
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)
Change from Prior Month	(662,461,718)	(659,682,390)	(662,052,076)	-	(0.042)	14	0.06	707,510	(2,369,686)

Portfolio Effective Duration 0.83 years

Return Information	Monthly	Fiscal Year To		Calendar Year	
	Return	Annualized	Date Return	Annualized	To Date Return Annualized
Book Value	0.157%	1.906%	1.557%	1.557%	0.858% 1.731%

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

PROJECTED LIQUIDITY

County of San Diego Pooled Money Fund

As of June 30, 2018

(\$000)

	Jun-18	Jul-18	Aug-18	Sep-18	Oct-18	Nov-18
Beginning Pool Book Balance	10,015,438	9,090,578	8,220,270	7,839,374	7,821,774	7,903,929
CASH FLOW ITEMS						
INFLOWS:						
Investment Inflows	1,792,900	1,058,000	990,000	555,000	590,000	371,500
Projected Credits/Deposits	1,072,395	903,402	786,050	1,094,000	1,246,350	2,975,350
	2,865,295	1,961,402	1,776,050	1,649,000	1,836,350	3,346,850
Outflows						
Investment Purchases	95,000	168,000	80,000	-	111,000	-
Projected Debits	1,997,255	1,773,710	1,166,946	1,111,600	1,164,195	1,593,812
	2,092,255	1,941,710	1,246,946	1,111,600	1,275,195	1,593,812
Net Cash Flows	(924,860)	(870,308)	(380,896)	(17,600)	82,155	1,381,538
MONTH END POOL BALANCE	9,090,578	8,220,270	7,839,374	7,821,774	7,903,929	9,285,467
PROJECTED MONTH END LIQUIDITY	\$ 810,587	\$ 830,279	\$ 1,359,383	\$ 1,896,783	\$ 2,457,938	\$ 4,210,976

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

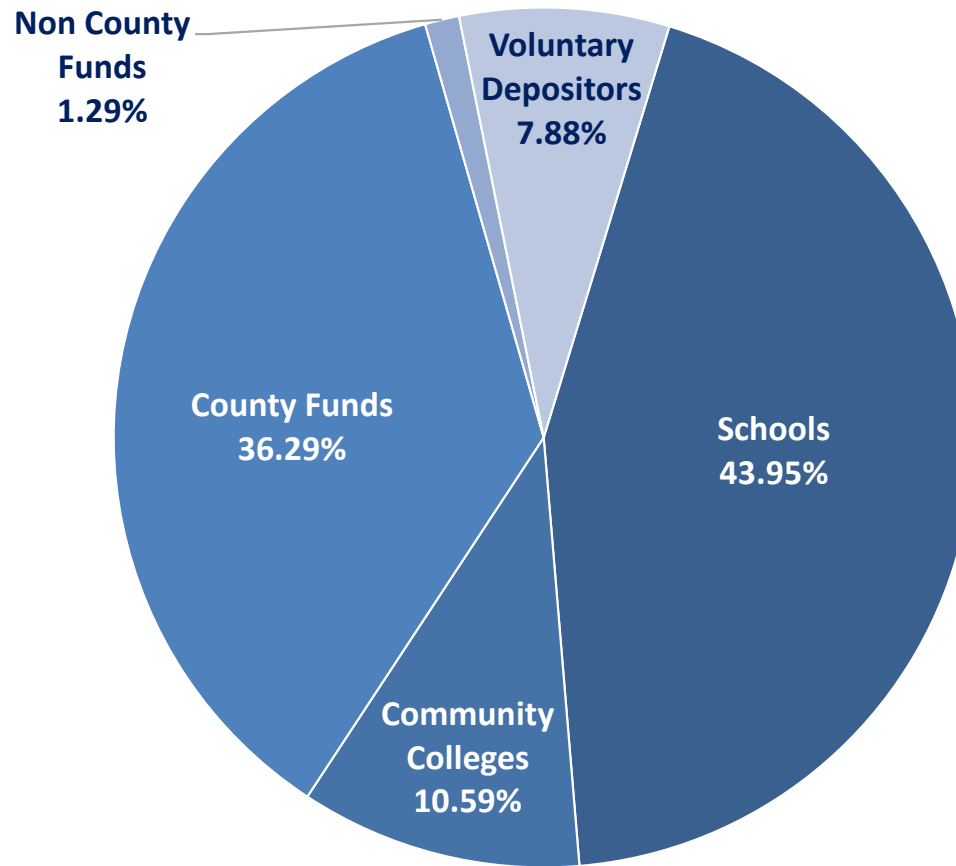
As of June 30, 2018

(\$000)

PARTICIPANT	FMV 04/30/18	FMV 05/31/18	FMV 06/30/18	% of Total	PARTICIPANT	FMV 04/30/18	FMV 05/31/18	FMV 06/30/18	% of Total
COUNTY	\$ 1,785,500	\$ 1,056,179	\$ 707,323	7.11%	Lakeside FPD	9,338	10,046	9,411	
COUNTY - SPECIAL TRUST FUNDS	2,863,505	2,843,921	2,904,062	29.18%	Leucadia Wastewater District	9,612	9,628	9,655	
NON-COUNTY INVESTMENT FUNDS	145,079	149,217	129,603	1.29%	Lower Sweetwater FPD	631	610	617	
SCHOOLS - (K THRU 12)	4,677,975	4,745,759	4,373,818	43.95%	Metropolitan Transit System	23,016	25,695	43,105	
					Mission Resource Conservation District	311	315	316	
COMMUNITY COLLEGES					North County Cemetery District	4,635	4,629	4,811	
San Diego	242,035	244,838	239,072	2.40%	North County Dispatch	2,961	2,748	2,589	
Grossmont-Cuyamaca	94,978	93,207	95,170	0.96%	North County FPD	4,405	4,776	3,588	
MiraCosta	153,237	155,189	152,718	1.53%	Otay Water District	12,088	12,109	12,131	
Palomar	312,653	298,472	300,562	3.02%	Pomerado Cemetery District	1,875	1,890	1,900	
Southwestern	267,829	266,291	266,453	2.68%	Public Agencies Self-Insurance System	3,406	3,412	3,422	
Total Community Colleges	1,070,732	1,057,997	1,053,975	10.59%	Ramona Cemetery District	969	969	966	
					Rancho Santa Fe FPD	15,186	15,956	14,776	
FIRST 5 COMMISSION	40,305	36,729	36,792		Rincon del Diablo Municipal Water District	3,063	3,566	3,574	
SANCAL	731	732	740		SANDAG	39,666	40,497	44,381	
SDCERA	599	597	5,501		SD County Regional Airport Authority	272,692	278,309	273,648	
					San Diego Housing Commission	20,795	20,831	20,890	
CITIES					San Diego Geographic Information Source	629	554	406	
Chula Vista	167,812	167,805	163,684		San Diego Law Library	3,396	3,437	3,448	
Coronado	29,897	29,949	33,983		San Diego Local Agency Formation Comm	1,057	930	772	
Del Mar	2,602	2,607	2,614		San Diego Regional Training Center	633	688	798	
Encinitas	2	2	3,981		San Dieguito River Park	1,117	1,033	1,261	
National City	8,149	8,163	8,186		San Marcos FPD	1	1	1	
					San Miguel Consolidated FPD	7,286	10,026	9,611	
INDEPENDENT AGENCIES					Santa Fe Irrigation District	4,234	4,241	4,253	
Alpine FPD	1,770	2,051	1,896		Serra Cooperative Library System	231	231	232	
Bonita-Sunnyside FPD	5,789	6,215	5,928		Upper San Luis Rey Resource Conserv Dist	49	50	50	
Borrego Springs FPD	1,754	1,489	1,440		Vallecitos Water District	5,200	5,209	5,224	
Canebrake County Water District	51	51	52		Valley Center FPD	2,574	3,129	2,952	
Deer Springs FPD	10,917	10,087	10,170		Valley Center Cemetery District	382	387	388	
Fallbrook Public Utility District	15	15	15		Valley Center Water District	22,024	23,825	24,351	
Grossmont Healthcare District	1,021	0	3		Vista FPD	2,662	3,164	3,173	
Julian-Cuyamaca FPD	84	98	30		Total Voluntary Participants	747,815	759,653	781,892	7.88%
Lake Cuyamaca Rec & Park District	197	171	178						
					Pooled Money Fund Total	\$ 11,290,606	\$ 10,612,727	\$ 9,950,674	100.00%

INVESTMENT FUND PARTICIPANTS

San Diego Pooled Money Fund As of June 30, 2018

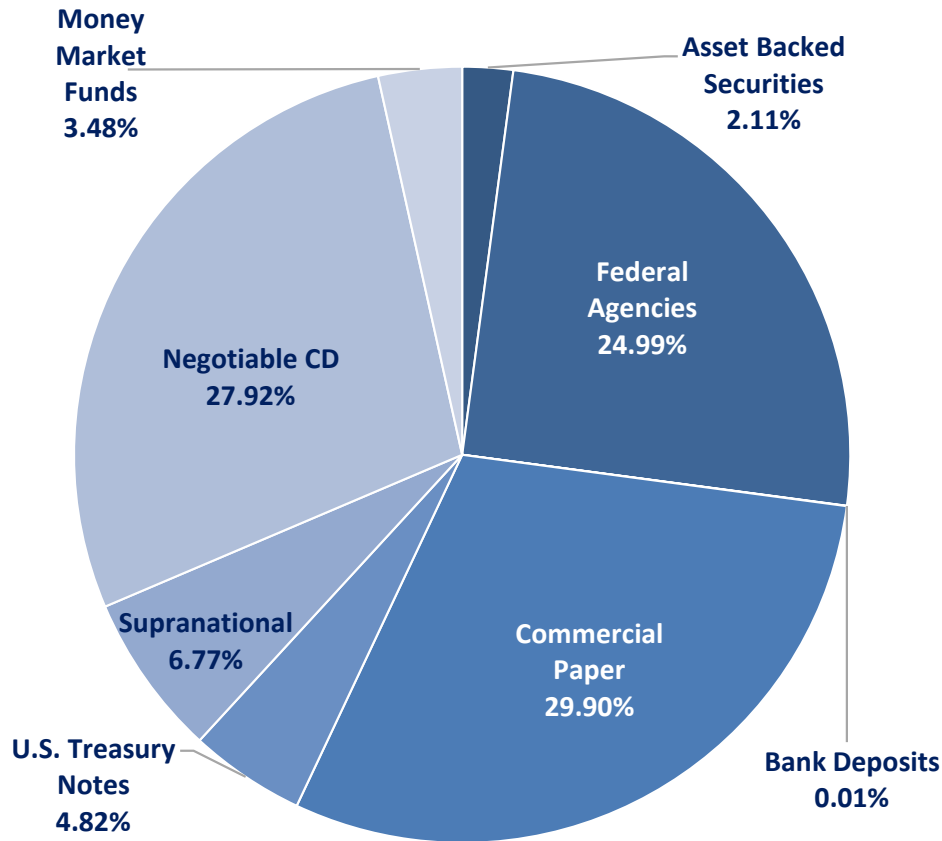


*Totals may not add to 100% due to rounding

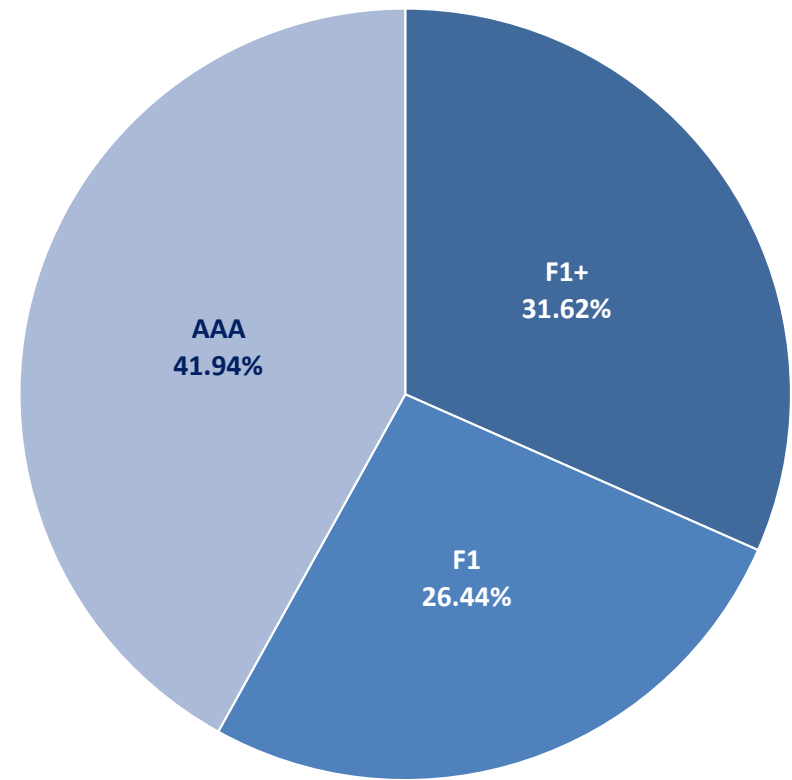
INVESTMENT FUND OVERVIEW

As of June 30, 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 June 30, 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 - 29.9%
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 - 27.9%
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 - 3.5%
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	24,349,693.80	24,349,693.80	24,334,971.98	1.95	1.96	03/15/2019	21,527.98	(14,721.82)
Honda Auto Rec Owner Trust	10/25/2016	1,074,493.39	1,074,463.41	1,073,704.82	1.04	1.04	04/18/2019	403.51	(758.59)
Honda Auto Rec Owner Trust	03/28/2017	5,335,216.52	5,335,089.01	5,327,699.20	1.42	1.43	07/22/2019	2,104.52	(7,389.81)
Honda Auto Rec Owner Trust	06/27/2017	15,888,148.26	15,886,829.54	15,841,985.25	1.46	1.47	10/15/2019	13,035.87	(44,844.29)
John Deere Owner Trust	03/02/2017	5,037,980.36	5,037,960.21	5,029,430.40	1.50	1.51	10/15/2019	4,043.00	(8,529.81)
Honda Auto Rec Owner Trust	09/29/2017	9,687,976.31	9,687,115.05	9,647,755.71	1.57	1.58	01/21/2020	5,492.60	(39,359.34)
USAA Auto Owner Trust	09/20/2017	11,200,762.06	11,200,552.61	11,172,785.92	1.54	1.55	02/18/2020	7,942.42	(27,766.69)
Honda Auto Rec Owner Trust	05/30/2016	5,664,220.30	5,664,110.41	5,634,096.28	1.39	1.40	04/15/2020	3,499.27	(30,014.13)
Honda Auto Rec Owner Trust	12/22/2016	15,236,752.62	15,184,376.28	15,155,719.00	1.39	1.59	04/15/2020	9,412.92	(28,657.28)
John Deere Owner Trust	07/18/2017	5,654,612.66	5,654,121.27	5,633,152.84	1.59	1.60	04/15/2020	3,995.92	(20,968.43)
Honda Auto Rec Owner Trust	12/10/2016	2,438,477.99	2,427,047.63	2,420,384.00	1.16	1.40	05/18/2020	942.87	(6,663.63)
Toyota Auto Receivables	01/31/2018	23,000,000.00	22,997,649.40	22,913,961.60	2.10	2.12	10/15/2020	21,466.67	(83,687.80)
Honda Auto Rec Owner Trust	10/25/2016	11,500,000.00	11,499,253.65	11,376,706.20	1.21	1.22	12/18/2020	5,024.86	(122,547.45)
Honda Auto Rec Owner Trust	05/30/2018	25,000,000.00	24,999,962.50	24,992,167.50	2.60	2.61	12/18/2020	22,222.22	(7,795.00)
American Express Credit Accoun	04/16/2018	7,478,000.00	7,370,503.75	7,367,727.17	1.93	2.62	09/15/2022	6,414.48	(2,776.58)
American Express Credit Accoun	03/21/2018	23,000,000.00	22,997,329.70	22,939,128.20	2.67	2.69	10/17/2022	27,293.33	(58,201.50)
American Express Credit Accoun	04/20/2018	20,000,000.00	19,971,093.75	19,947,068.00	2.67	2.73	10/17/2022	23,733.33	(24,025.75)
Asset Backed Securities Subtotal:		211,546,334.27	211,337,151.97	210,808,444.07	1.97	2.03		178,555.77	(528,707.90)
Bank Deposit									
Wells Fargo Bank NA	07/01/2017	1,332,604.65	1,332,604.65	1,332,604.65	1.75	1.75		4,662.59	0.00
Bank Deposit Subtotal:		1,332,604.65	1,332,604.65	1,332,604.65	1.75	1.75		4,662.59	0.00
Commercial Paper									
Bank Tokyo-Mit UFJ NY	03/22/2018	150,000,000.00	149,990,333.33	149,991,450.00	2.32	2.34	07/02/2018	0.00	1,116.67
Fortis/BNP Paribas Bank	12/04/2017	70,000,000.00	69,996,733.33	69,995,940.00	1.68	1.72	07/02/2018	0.00	(793.33)
ING (US) Funding LLC	12/07/2017	75,000,000.00	74,996,437.50	74,995,875.00	1.71	1.75	07/02/2018	0.00	(562.50)
ING (US) Funding LLC	01/08/2018	25,000,000.00	24,998,736.11	24,998,625.00	1.82	1.84	07/02/2018	0.00	(111.11)
Fortis/BNP Paribas Bank	12/07/2017	125,000,000.00	124,988,055.56	124,973,430.00	1.72	1.76	07/03/2018	0.00	(14,625.56)
Fortis/BNP Paribas Bank	06/13/2018	25,000,000.00	24,997,361.11	24,994,686.00	1.90	1.90	07/03/2018	0.00	(2,675.11)
ING (US) Funding LLC	11/15/2017	25,000,000.00	24,997,722.22	24,994,575.00	1.64	1.67	07/03/2018	0.00	(3,147.22)
ING (US) Funding LLC	11/16/2017	25,000,000.00	24,997,722.22	24,994,575.00	1.64	1.67	07/03/2018	0.00	(3,147.22)
ING (US) Funding LLC	11/20/2017	25,000,000.00	24,997,694.44	24,994,575.00	1.66	1.69	07/03/2018	0.00	(3,119.44)
ING (US) Funding LLC	12/07/2017	40,000,000.00	39,996,200.00	39,991,320.00	1.71	1.75	07/03/2018	0.00	(4,880.00)
JP Morgan	12/27/2017	25,000,000.00	24,997,388.89	24,994,602.75	1.88	1.92	07/03/2018	0.00	(2,786.14)
Natixis US Finance Co.	03/22/2018	150,000,000.00	149,980,916.67	149,968,566.00	2.29	2.31	07/03/2018	0.00	(12,350.67)
Rabobank Nederland	11/15/2017	25,000,000.00	24,997,805.56	24,994,736.00	1.58	1.61	07/03/2018	0.00	(3,069.56)
MUFG Union Bank NA	04/03/2018	60,000,000.00	59,984,666.67	59,981,089.80	2.30	2.31	07/05/2018	0.00	(3,576.87)
MUFG Union Bank NA	06/14/2018	30,000,000.00	29,991,708.33	29,988,916.80	1.99	1.99	07/06/2018	0.00	(2,791.53)
MUFG Union Bank NA	04/03/2018	60,000,000.00	59,969,200.00	59,967,900.00	2.31	2.32	07/09/2018	0.00	(1,300.00)
Bank Tokyo-Mit UFJ NY	03/26/2018	30,000,000.00	29,982,525.00	29,982,262.50	2.33	2.35	07/10/2018	0.00	(262.50)
MUFG Union Bank NA	06/14/2018	50,000,000.00	49,974,875.00	49,970,437.50	2.01	2.01	07/10/2018	0.00	(4,437.50)
Natixis US Finance Co.	04/06/2018	25,000,000.00	24,984,027.78	24,984,016.75	2.30	2.31	07/11/2018	0.00	(11.03)

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
Natixis US Finance Co.	04/06/2018	25,000,000.00	24,974,444.44	24,975,725.00	2.30	2.32	07/17/2018	0.00	1,280.56
Canadian Imp Bk Comm NY	11/01/2017	50,000,000.00	49,961,513.89	49,948,119.50	1.63	1.66	07/18/2018	0.00	(13,394.39)
ING (US) Funding LLC	10/25/2017	25,000,000.00	24,978,361.11	24,970,775.00	1.64	1.68	07/20/2018	0.00	(7,586.11)
JP Morgan	10/27/2017	75,000,000.00	74,919,500.00	74,895,104.25	1.68	1.72	07/24/2018	0.00	(24,395.75)
Toyota Motor Credit Corp	11/01/2017	50,000,000.00	49,945,333.33	49,929,222.00	1.64	1.67	07/25/2018	0.00	(16,111.33)
Credit Agricole CIB	11/01/2017	25,000,000.00	24,970,208.33	24,962,705.50	1.65	1.69	07/27/2018	0.00	(7,502.83)
JP Morgan	11/01/2017	25,000,000.00	24,969,666.67	24,960,527.75	1.68	1.72	07/27/2018	0.00	(9,138.92)
JP Morgan	03/28/2018	150,000,000.00	149,710,000.00	149,727,199.50	2.32	2.34	07/31/2018	0.00	17,199.50
Credit Agricole CIB	04/13/2018	50,000,000.00	49,901,833.33	49,910,716.50	2.28	2.30	08/01/2018	0.00	8,883.17
JP Morgan	12/04/2017	35,000,000.00	34,945,750.00	34,934,261.25	1.80	1.84	08/01/2018	0.00	(11,488.75)
JP Morgan	12/07/2017	30,000,000.00	29,953,500.00	29,943,652.50	1.80	1.84	08/01/2018	0.00	(9,847.50)
JP Morgan	12/11/2017	25,000,000.00	24,960,819.44	24,953,043.75	1.82	1.86	08/01/2018	0.00	(7,775.69)
Toyota Motor Credit Corp	03/15/2018	50,000,000.00	49,906,138.89	49,909,112.50	2.18	2.20	08/01/2018	0.00	2,973.61
Credit Agricole CIB	01/04/2018	25,000,000.00	24,958,888.89	24,953,864.00	1.85	1.88	08/02/2018	0.00	(5,024.89)
JP Morgan	01/04/2018	25,000,000.00	24,957,777.78	24,951,550.00	1.90	1.93	08/02/2018	0.00	(6,227.78)
Bank Tokyo-Mit UFJ NY	05/08/2018	20,000,000.00	19,953,600.00	19,955,561.20	2.32	2.33	08/06/2018	0.00	1,961.20
Bank Tokyo-Mit UFJ NY	05/08/2018	15,000,000.00	14,965,200.00	14,966,670.90	2.32	2.33	08/06/2018	0.00	1,470.90
Fortis/BNP Paribas Bank	01/09/2018	25,000,000.00	24,951,444.44	24,943,527.75	1.84	1.87	08/08/2018	0.00	(7,916.69)
Credit Agricole CIB	04/10/2018	30,000,000.00	29,923,950.00	29,931,803.40	2.34	2.36	08/09/2018	0.00	7,853.40
Credit Agricole CIB	04/11/2018	50,000,000.00	49,870,555.56	49,883,216.50	2.33	2.35	08/10/2018	0.00	12,660.94
Credit Agricole CIB	04/11/2018	30,000,000.00	29,916,508.33	29,924,250.00	2.33	2.35	08/13/2018	0.00	7,741.67
Toyota Motor Credit Corp	04/11/2018	50,000,000.00	49,856,388.89	49,869,730.50	2.35	2.37	08/14/2018	0.00	13,341.61
Toyota Motor Credit Corp	04/11/2018	50,000,000.00	49,849,861.11	49,863,466.50	2.35	2.37	08/16/2018	0.00	13,605.39
Mitsubishi UFJ Fin Group	05/23/2018	50,000,000.00	49,838,500.00	49,844,312.50	2.28	2.29	08/21/2018	0.00	5,812.50
JP Morgan	11/28/2017	25,000,000.00	24,932,500.00	24,917,633.25	1.80	1.84	08/24/2018	0.00	(14,866.75)
MUFG Union Bank NA	05/29/2018	28,000,000.00	27,899,806.67	27,902,761.32	2.26	2.27	08/27/2018	0.00	2,954.65
JP Morgan	01/02/2018	50,000,000.00	49,834,791.67	49,811,962.50	1.95	1.99	08/31/2018	0.00	(22,829.17)
JP Morgan	02/07/2018	70,000,000.00	69,744,694.44	69,716,775.80	2.02	2.06	09/04/2018	0.00	(27,918.64)
BNP Paribas SF	03/09/2018	15,000,000.00	14,936,629.17	14,938,245.00	2.27	2.30	09/06/2018	0.00	1,615.83
Toyota Motor Credit Corp	02/08/2018	25,000,000.00	24,907,444.45	24,896,118.00	1.96	2.00	09/07/2018	0.00	(11,326.45)
Canadian Imp Bk Comm NY	06/14/2018	40,000,000.00	39,824,960.00	39,822,317.60	2.19	2.20	09/11/2018	0.00	(2,642.40)
Natixis US Finance Co.	06/22/2018	25,000,000.00	24,873,888.89	24,872,330.50	2.27	2.28	09/19/2018	0.00	(1,558.39)
MUFG Union Bank NA	06/18/2018	25,000,000.00	24,869,597.22	24,869,800.00	2.29	2.30	09/21/2018	0.00	202.78
Credit Agricole CIB	01/02/2018	100,000,000.00	99,527,805.56	99,418,358.00	1.91	1.95	09/28/2018	0.00	(109,447.56)
JP Morgan	01/02/2018	75,000,000.00	74,629,166.67	74,559,977.25	2.00	2.05	09/28/2018	0.00	(69,189.42)
Fortis/BNP Paribas Bank	04/03/2018	60,000,000.00	59,627,400.00	59,644,680.00	2.43	2.46	10/01/2018	0.00	17,280.00
Toyota Motor Credit Corp	06/19/2018	25,000,000.00	24,853,395.84	24,853,014.00	2.27	2.29	10/02/2018	0.00	(381.84)
Fortis/BNP Paribas Bank	04/02/2018	35,000,000.00	34,777,925.00	34,787,946.55	2.43	2.50	10/03/2018	0.00	10,021.55
JP Morgan	03/29/2018	25,000,000.00	24,832,638.89	24,834,533.25	2.41	2.49	10/09/2018	0.00	1,894.36
Fortis/BNP Paribas Bank	04/02/2018	25,000,000.00	24,827,875.00	24,834,755.50	2.43	2.50	10/11/2018	0.00	6,880.50
JP Morgan	04/16/2018	20,000,000.00	19,850,888.89	19,853,840.00	2.44	2.51	10/19/2018	0.00	2,951.11
JP Morgan	04/17/2018	40,000,000.00	39,669,244.44	39,673,604.40	2.44	2.51	10/31/2018	0.00	4,359.96
JP Morgan	04/19/2018	50,000,000.00	49,589,944.44	49,592,005.50	2.42	2.49	10/31/2018	0.00	2,061.06
Fortis/BNP Paribas Bank	04/20/2018	30,000,000.00	29,754,000.00	29,757,500.10	2.40	2.47	11/01/2018	0.00	3,500.10

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
Toyota Motor Credit Corp	02/16/2018	25,000,000.00	24,799,861.11	24,784,521.50	2.20	2.25	11/09/2018	0.00	(15,339.61)
MUFG Union Bank NA	06/14/2018	50,000,000.00	49,489,111.11	49,491,586.00	2.42	2.45	11/30/2018	0.00	2,474.89
ING (US) Funding LLC	06/22/2018	30,000,000.00	29,665,233.33	29,651,679.90	2.42	2.45	12/14/2018	0.00	(13,553.43)
ING (US) Funding LLC	06/22/2018	25,000,000.00	24,722,180.56	24,709,733.25	2.41	2.44	12/14/2018	0.00	(12,447.31)
Toyota Motor Credit Corp	05/30/2018	35,000,000.00	34,456,216.66	34,433,560.00	2.37	2.45	02/22/2019	0.00	(22,656.66)
ING (US) Funding LLC	06/22/2018	25,000,000.00	24,559,027.78	24,545,700.00	2.54	2.62	03/08/2019	0.00	(13,327.78)
Commercial Paper Subtotal:		3,003,000,000.00	2,994,416,081.94	2,994,040,636.52	2.10	2.13		0.00	(375,445.42)
Federal Agency									
Federal National Mtg Assn	02/19/2016	35,000,000.00	35,004,703.10	34,986,350.00	1.13	0.87	07/20/2018	176,093.75	(18,353.10)
Federal Home Loan Mtg Corp	10/27/2015	25,000,000.00	25,000,000.00	24,984,000.00	1.00	1.00	07/27/2018	106,944.44	(16,000.00)
Federal Home Loan Bank	08/14/2015	25,000,000.00	25,002,448.61	24,977,250.00	1.20	1.12	08/14/2018	114,166.67	(25,198.61)
Federal Home Loan Bank	10/26/2015	35,000,000.00	35,010,510.45	34,933,150.00	1.13	0.97	09/14/2018	117,031.25	(77,360.45)
Federal National Mtg Assn	01/21/2014	30,000,000.00	30,013,650.63	29,994,300.00	1.88	1.65	09/18/2018	160,937.50	(19,350.63)
Federal Home Loan Bank	03/28/2016	25,000,000.00	25,000,000.00	24,941,250.00	1.05	1.05	09/28/2018	67,812.50	(58,750.00)
Federal Home Loan Mtg Corp	10/28/2016	25,000,000.00	25,000,000.00	24,915,500.00	1.05	1.05	10/26/2018	47,395.83	(84,500.00)
Federal Home Loan Mtg Corp	02/23/2016	25,000,000.00	25,000,000.00	24,899,250.00	1.05	1.05	11/23/2018	27,708.33	(100,750.00)
Federal National Mtg Assn	01/21/2014	30,000,000.00	29,988,008.93	29,940,900.00	1.63	1.73	11/27/2018	46,041.67	(47,108.93)
Federal Home Loan Mtg Corp	06/14/2016	47,400,000.00	47,400,000.00	47,210,400.00	1.25	1.25	12/14/2018	27,979.17	(189,600.00)
Federal Farm Credit Bank	12/07/2017	25,000,000.00	25,000,000.00	24,938,000.00	1.70	1.70	01/07/2019	205,416.67	(62,000.00)
Federal Home Loan Mtg Corp	07/25/2016	25,000,000.00	25,000,000.00	24,839,500.00	1.00	1.00	01/25/2019	108,333.33	(160,500.00)
Federal National Mtg Assn	03/22/2016	27,135,000.00	27,135,000.00	26,955,909.00	1.27	1.30	02/26/2019	119,657.81	(179,091.00)
Federal National Mtg Assn	03/11/2016	25,000,000.00	25,000,000.00	24,827,000.00	1.30	1.30	03/15/2019	95,694.43	(173,000.00)
Federal Farm Credit Bank	03/18/2016	25,000,000.00	25,000,000.00	24,789,750.00	1.28	1.28	03/21/2019	88,888.89	(210,250.00)
Federal Farm Credit Bank	10/19/2016	20,000,000.00	20,000,000.00	19,799,800.00	1.17	1.17	05/16/2019	29,250.00	(200,200.00)
Federal Home Loan Mtg Corp	06/06/2016	25,000,000.00	25,000,000.00	24,744,500.00	1.25	1.25	06/06/2019	21,701.39	(255,500.00)
Federal Home Loan Bank	06/22/2016	25,000,000.00	25,147,902.75	24,818,500.00	1.63	0.99	06/14/2019	19,184.03	(329,402.75)
Federal National Mtg Assn	07/08/2015	20,000,000.00	20,073,923.21	19,876,600.00	1.75	1.36	06/20/2019	10,694.44	(197,323.21)
Federal Home Loan Mtg Corp	07/26/2016	25,000,000.00	25,000,000.00	24,640,750.00	1.07	1.07	07/26/2019	115,173.61	(359,250.00)
Federal Home Loan Mtg Corp	06/27/2016	25,000,000.00	25,090,323.16	24,686,750.00	1.25	0.91	08/01/2019	130,208.33	(403,573.16)
Federal Home Loan Mtg Corp	08/23/2016	25,000,000.00	25,000,000.00	24,636,000.00	1.15	1.15	08/23/2019	102,222.22	(364,000.00)
Federal Farm Credit Bank	08/26/2016	50,000,000.00	50,000,000.00	49,203,000.00	1.00	1.00	08/26/2019	173,611.11	(797,000.00)
Federal Farm Credit Bank	12/06/2016	25,000,000.00	25,000,000.00	24,696,000.00	1.48	1.63	09/06/2019	118,194.44	(304,000.00)
Federal National Mtg Assn	09/30/2016	35,000,000.00	34,991,159.11	34,475,000.00	1.13	1.15	09/09/2019	122,500.00	(516,159.11)
Federal National Mtg Assn	09/13/2016	50,000,000.00	50,000,000.00	49,238,000.00	1.15	1.15	09/13/2019	172,500.00	(762,000.00)
Federal Home Loan Mtg Corp	03/30/2016	25,000,000.00	25,000,000.00	24,668,500.00	1.40	1.40	09/30/2019	88,472.22	(331,500.00)
Federal Home Loan Mtg Corp	11/21/2014	25,000,000.00	24,840,037.15	24,620,250.00	1.25	1.79	10/02/2019	77,256.94	(219,787.15)
Federal National Mtg Assn	10/04/2016	25,000,000.00	25,000,000.00	24,612,000.00	1.20	1.20	10/04/2019	72,500.00	(388,000.00)
Federal National Mtg Assn	10/28/2016	25,000,000.00	25,000,000.00	24,621,500.00	1.30	1.30	10/28/2019	56,875.00	(378,500.00)
Federal Home Loan Bank	05/03/2017	15,000,000.00	14,985,496.88	14,776,800.00	1.38	1.45	11/15/2019	26,354.17	(208,696.88)
Federal Home Loan Bank	01/09/2015	20,000,000.00	20,213,837.56	19,961,800.00	2.38	1.61	12/13/2019	23,750.00	(252,037.56)
Federal Home Loan Bank	05/03/2017	20,000,000.00	20,256,335.32	19,961,800.00	2.38	1.47	12/13/2019	23,750.00	(294,535.32)
Federal Farm Credit Bank	12/27/2016	25,000,000.00	25,000,000.00	24,640,500.00	1.70	1.70	12/27/2019	4,722.22	(359,500.00)
Federal National Mtg Assn	03/30/2016	25,000,000.00	25,000,000.00	24,592,750.00	1.38	1.38	12/30/2019	172,829.86	(407,250.00)

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 Home Loan Mtg Corp	07/28/2016	50,000,000.00	50,000,000.00	48,895,500.00	1.10	1.10	01/28/2020	233,750.00	(1,104,500.00)
Federal Farm Credit Bank	02/27/2017	21,870,000.00	21,870,000.00	21,523,579.20	1.71	1.71	02/27/2020	128,814.30	(346,420.80)
Federal Home Loan Mtg Corp	04/13/2017	25,000,000.00	25,000,000.00	24,639,250.00	1.80	1.80	04/13/2020	97,500.00	(360,750.00)
Federal Home Loan Mtg Corp	04/13/2017	25,000,000.00	25,000,000.00	24,639,250.00	1.80	1.80	04/13/2020	97,500.00	(360,750.00)
Federal Home Loan Mtg Corp	05/19/2015	25,000,000.00	24,904,259.26	24,485,500.00	1.38	1.59	05/01/2020	57,291.67	(418,759.26)
Federal Farm Credit Bank	11/01/2017	47,000,000.00	47,000,000.00	46,207,110.00	1.83	1.83	06/01/2020	71,675.00	(792,890.00)
Federal Farm Credit Bank	06/29/2016	25,000,000.00	25,000,000.00	24,381,500.00	1.42	1.42	06/29/2020	1,972.22	(618,500.00)
Federal Home Loan Mtg Corp	07/05/2017	25,000,000.00	25,000,000.00	24,568,750.00	1.75	1.75	06/29/2020	2,430.56	(431,250.00)
Federal Home Loan Mtg Corp	07/13/2017	20,000,000.00	20,000,000.00	19,649,800.00	1.85	1.85	07/13/2020	172,666.67	(350,200.00)
Federal Home Loan Mtg Corp	07/13/2017	5,000,000.00	5,000,000.00	4,912,450.00	1.85	1.85	07/13/2020	43,166.67	(87,550.00)
Federal Home Loan Mtg Corp	09/29/2017	25,000,000.00	24,986,907.41	24,492,250.00	1.80	1.82	09/29/2020	115,000.00	(494,657.41)
Federal National Mtg Assn	11/03/2017	25,000,000.00	25,000,000.00	24,514,750.00	1.85	1.85	10/30/2020	78,368.06	(485,250.00)
Federal Home Loan Mtg Corp	11/03/2017	10,000,000.00	10,000,000.00	9,799,100.00	1.96	1.96	11/03/2020	31,577.78	(200,900.00)
Federal Home Loan Mtg Corp	11/03/2017	15,000,000.00	15,000,000.00	14,698,650.00	1.96	1.96	11/03/2020	47,366.67	(301,350.00)
Federal Farm Credit Bank	11/09/2016	25,000,000.00	25,000,000.00	24,249,000.00	1.36	1.36	11/09/2020	49,111.11	(751,000.00)
Federal National Mtg Assn	11/29/2017	25,000,000.00	24,988,000.00	24,569,750.00	1.95	1.97	11/09/2020	70,416.67	(418,250.00)
Federal Home Loan Bank	11/30/2017	35,000,000.00	35,000,000.00	34,407,100.00	2.00	2.00	11/25/2020	70,000.00	(592,900.00)
Federal Home Loan Mtg Corp	11/27/2017	15,000,000.00	15,000,000.00	14,734,200.00	1.88	1.88	11/27/2020	26,562.50	(265,800.00)
Federal Home Loan Mtg Corp	11/27/2017	25,000,000.00	25,000,000.00	24,557,000.00	1.88	1.88	11/27/2020	44,270.83	(443,000.00)
Federal Home Loan Mtg Corp	12/18/2017	15,000,000.00	15,000,000.00	14,766,000.00	2.00	2.00	12/18/2020	10,833.33	(234,000.00)
Federal Home Loan Mtg Corp	04/20/2018	6,045,000.00	5,965,167.76	5,958,314.70	2.15	2.69	01/26/2021	25,632.48	(6,853.06)
Federal National Mtg Assn	04/20/2018	4,910,000.00	4,845,156.94	4,838,314.00	2.15	2.69	01/26/2021	20,819.77	(6,842.94)
Federal Home Loan Bank	04/30/2018	25,000,000.00	24,705,132.46	24,698,000.00	2.25	2.73	01/29/2021	95,312.50	(7,132.46)
Federal Home Loan Bank	09/21/2016	25,000,000.00	25,072,009.59	24,201,000.00	1.38	1.26	02/18/2021	126,996.53	(871,009.59)
Federal Home Loan Bank	02/14/2017	25,000,000.00	24,742,755.71	24,201,000.00	1.38	1.78	02/18/2021	126,996.53	(541,755.71)
Federal Home Loan Bank	02/17/2017	25,000,000.00	25,000,000.00	24,479,250.00	1.82	1.82	03/17/2021	131,444.44	(520,750.00)
Federal Home Loan Bank	10/30/2017	25,000,000.00	25,000,000.00	24,500,000.00	2.00	2.00	04/30/2021	84,722.22	(500,000.00)
Federal National Mtg Assn	06/17/2016	15,000,000.00	15,005,506.68	14,431,350.00	1.25	1.24	05/06/2021	28,645.83	(574,156.68)
Federal National Mtg Assn	09/21/2016	25,000,000.00	24,957,214.71	24,052,250.00	1.25	1.31	05/06/2021	47,743.06	(904,964.71)
Federal Home Loan Mtg Corp	06/28/2017	7,900,000.00	7,900,000.00	7,749,584.00	2.00	2.00	05/28/2021	14,483.33	(150,416.00)
Federal Home Loan Bank	07/14/2016	15,000,000.00	15,284,284.62	14,647,200.00	1.88	1.21	06/11/2021	15,625.00	(637,084.62)
Federal National Mtg Assn	06/28/2018	15,000,000.00	15,000,000.00	14,980,650.00	2.90	2.86	06/28/2021	3,625.00	(19,350.00)
Federal National Mtg Assn	06/28/2018	6,985,000.00	6,985,000.00	6,975,989.35	2.90	2.86	06/28/2021	1,688.04	(9,010.65)
Federal Home Loan Mtg Corp	07/12/2016	25,000,000.00	25,000,000.00	24,688,750.00	1.50	2.02	07/12/2021	176,041.67	(311,250.00)
Federal Home Loan Bank	08/04/2016	35,000,000.00	34,909,305.56	33,492,200.00	1.13	1.21	07/14/2021	182,656.25	(1,417,105.56)
Federal Home Loan Mtg Corp	07/20/2016	25,000,000.00	25,000,000.00	24,182,000.00	1.25	1.61	07/20/2021	139,756.94	(818,000.00)
Federal National Mtg Assn	07/20/2016	14,500,000.00	14,500,000.00	14,015,845.00	1.25	1.61	07/20/2021	81,059.03	(484,155.00)
Federal Home Loan Mtg Corp	07/27/2016	25,000,000.00	25,000,000.00	24,090,250.00	1.35	1.61	07/27/2021	144,375.00	(909,750.00)
Federal National Mtg Assn	07/27/2016	25,000,000.00	25,000,000.00	24,662,000.00	1.38	1.89	07/27/2021	147,048.61	(338,000.00)
Federal National Mtg Assn	07/27/2016	14,445,000.00	14,445,000.00	13,881,067.20	1.25	1.48	07/27/2021	77,240.63	(563,932.80)
Federal Home Loan Mtg Corp	08/03/2016	25,000,000.00	25,000,000.00	24,580,500.00	1.25	1.93	08/03/2021	128,472.22	(419,500.00)
Federal Home Loan Mtg Corp	10/05/2016	20,000,000.00	19,850,490.56	19,086,200.00	1.13	1.37	08/12/2021	86,875.00	(764,290.56)
Federal National Mtg Assn	09/21/2016	35,000,000.00	34,887,081.20	33,487,300.00	1.25	1.36	08/17/2021	162,847.22	(1,399,781.20)
Federal Home Loan Mtg Corp	09/07/2016	25,000,000.00	25,000,000.00	24,558,500.00	1.25	1.85	09/07/2021	98,958.33	(441,500.00)

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 Home Loan Bank	09/27/2017	25,000,000.00	25,000,000.00	24,332,250.00	2.00	2.00	09/27/2021	130,555.56	(667,750.00)
Federal Home Loan Mtg Corp	09/30/2016	20,000,000.00	20,000,000.00	19,604,200.00	1.30	1.80	09/30/2021	65,722.22	(395,800.00)
Federal Home Loan Mtg Corp	09/30/2016	12,000,000.00	12,000,000.00	11,645,760.00	1.50	1.68	09/30/2021	45,500.00	(354,240.00)
Federal Farm Credit Bank	10/05/2017	20,000,000.00	20,000,000.00	19,400,800.00	2.00	2.00	10/05/2021	95,555.56	(599,200.00)
Federal National Mtg Assn	11/08/2016	35,000,000.00	34,923,915.66	33,549,250.00	1.38	1.44	10/07/2021	112,291.67	(1,374,665.66)
Federal Home Loan Mtg Corp	10/07/2016	25,000,000.00	25,000,000.00	24,576,750.00	2.00	1.98	10/07/2021	116,666.67	(423,250.00)
Federal Home Loan Mtg Corp	10/28/2016	50,000,000.00	50,000,000.00	49,021,000.00	1.25	1.98	10/28/2021	109,375.00	(979,000.00)
Federal Home Loan Bank	03/27/2017	25,000,000.00	25,199,425.45	24,552,250.00	2.25	2.02	03/11/2022	171,875.00	(647,175.45)
Federal National Mtg Assn	09/26/2017	14,475,000.00	14,473,793.60	14,032,065.00	2.25	2.25	04/27/2022	57,900.00	(441,728.60)
Federal Farm Credit Bank	07/25/2017	20,000,000.00	20,028,178.65	19,438,800.00	2.07	2.03	05/09/2022	59,800.00	(589,378.65)
Federal Home Loan Mtg Corp	06/29/2017	15,000,000.00	14,997,004.17	14,558,100.00	2.13	2.13	06/29/2022	1,770.83	(438,904.17)
Federal Home Loan Mtg Corp	07/12/2017	40,000,000.00	39,945,184.44	39,257,600.00	2.00	2.28	07/12/2022	375,555.56	(687,584.44)
Federal Home Loan Mtg Corp	07/27/2017	6,132,000.00	6,132,000.00	5,982,869.76	2.05	2.22	07/27/2022	53,774.23	(149,130.24)
Federal Farm Credit Bank	08/22/2017	18,250,000.00	18,248,490.75	17,593,365.00	2.05	2.05	08/08/2022	148,610.76	(655,125.75)
Federal Home Loan Bank	08/10/2017	25,000,000.00	25,000,000.00	24,500,500.00	2.00	2.29	08/10/2022	195,833.33	(499,500.00)
Federal Farm Credit Bank	08/29/2017	30,000,000.00	29,995,010.03	28,865,700.00	2.05	2.05	08/23/2022	218,666.67	(1,129,310.03)
Federal Farm Credit Bank	09/12/2017	25,000,000.00	25,000,000.00	24,302,500.00	2.00	2.00	09/12/2022	151,388.89	(697,500.00)
Federal Farm Credit Bank	10/11/2017	24,000,000.00	24,000,000.00	23,313,360.00	2.16	2.16	10/11/2022	115,200.00	(686,640.00)
Federal Farm Credit Bank	10/17/2017	25,000,000.00	25,000,000.00	24,499,750.00	2.28	2.28	10/17/2022	117,166.67	(500,250.00)
Federal Home Loan Bank	11/29/2017	25,000,000.00	24,946,098.61	24,192,250.00	2.28	2.33	10/26/2022	102,916.67	(753,848.61)
Federal Home Loan Mtg Corp	10/30/2017	25,000,000.00	25,000,000.00	24,302,750.00	2.28	2.28	10/26/2022	102,916.67	(697,250.00)
Federal Home Loan Mtg Corp	12/28/2017	10,000,000.00	10,000,000.00	9,767,800.00	2.45	2.45	12/28/2022	2,041.67	(232,200.00)
Federal Home Loan Mtg Corp	05/30/2018	15,000,000.00	15,000,000.00	15,001,200.00	3.07	3.07	05/24/2023	39,654.17	1,200.00
Federal Farm Credit Bank	06/27/2018	15,000,000.00	15,000,000.00	14,996,550.00	3.20	3.20	06/27/2023	5,333.33	(3,450.00)
Federal Home Loan Mtg Corp	06/28/2018	25,000,000.00	25,000,000.00	25,002,500.00	3.33	3.33	06/28/2023	6,937.50	2,500.00
Federal Agency Subtotal:		2,503,047,000.00	2,502,845,710.68	2,458,821,232.21	1.60	1.65		9,274,200.52	(44,024,478.47)
Money Market Accounts									
BlackRock	06/01/2015	1,000,000.00	1,000,000.00	1,000,000.00	1.80	1.80		1,405.00	0.00
BlackRock CalTrust	11/03/2017	24,992,499.93	24,992,499.93	25,002,496.93	2.06	2.06		40,737.00	9,997.00
Fidelity Government Fund	06/21/2016	314,700,000.00	314,700,000.00	314,700,000.00	1.81	1.81		187,154.75	0.00
Federated Government Fund	06/30/2016	1,200,000.00	1,200,000.00	1,200,000.00	1.78	1.78		1,992.95	0.00
Morgan Stanley	06/01/2015	6,900,000.00	6,900,000.00	6,900,000.00	1.81	1.81		10,014.56	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:		348,792,499.93	348,792,499.93	348,802,496.93	1.83	1.83		241,519.27	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									
Credit Agricole CIB	12/11/2017	25,000,000.00	25,000,000.00	24,999,850.00	1.74	1.74	07/02/2018	244,083.34	(150.00)
Sumitomo Mitsui Bank NY	05/02/2018	35,000,000.00	35,000,000.00	35,000,315.00	2.00	2.00	07/02/2018	116,666.67	315.00
Bank of Montreal	11/10/2017	25,000,000.00	25,000,000.00	24,999,034.50	1.64	1.64	07/03/2018	265,361.11	(965.50)
Bank of Nova Scotia	12/15/2017	50,000,000.00	50,000,000.00	49,999,885.00	1.80	1.80	07/03/2018	495,000.00	(115.00)
Credit Agricole CIB	12/11/2017	25,000,000.00	25,000,000.00	24,999,858.00	1.74	1.74	07/03/2018	244,083.33	(142.00)
Sumitomo Mitsui Bank NY	04/06/2018	35,000,000.00	35,000,000.00	35,004,522.35	2.30	2.30	07/13/2018	192,305.56	4,522.35
Sumitomo Mitsui Bank NY	04/06/2018	25,000,000.00	25,000,000.00	25,003,803.00	2.30	2.30	07/16/2018	137,361.11	3,803.00
BNP Paribas SF	07/24/2017	900,000.00	900,000.00	899,742.25	1.60	1.60	07/24/2018	13,680.00	(257.75)
BNP Paribas SF	07/27/2017	25,000,000.00	25,000,000.00	24,991,790.75	1.60	1.60	07/27/2018	376,666.67	(8,209.25)
Credit Agricole CIB	12/11/2017	25,000,000.00	25,000,000.00	24,995,942.50	1.79	1.79	08/01/2018	251,097.22	(4,057.50)
Royal Bk of Canada/Dain Rausch	12/07/2017	100,000,000.00	100,000,000.00	99,975,384.00	1.76	1.76	08/01/2018	1,007,111.11	(24,616.00)
Royal Bk of Canada/Dain Rausch	03/27/2018	30,000,000.00	30,000,000.00	30,008,748.90	2.34	2.34	08/01/2018	187,200.00	8,748.90
Toronto Dominion NY	12/05/2017	35,000,000.00	35,000,000.00	34,990,174.45	1.77	1.77	08/01/2018	357,933.34	(9,825.55)
Fortis/BNP Paribas Bank	08/02/2017	30,000,000.00	30,000,000.00	29,987,483.10	1.60	1.60	08/02/2018	444,000.00	(12,516.90)
Bank of Montreal	04/04/2018	25,000,000.00	25,000,000.00	25,005,298.00	2.32	2.32	08/03/2018	141,777.77	5,298.00
Fortis/BNP Paribas Bank	05/16/2018	10,000,000.00	10,000,000.00	10,002,053.20	2.22	2.22	08/16/2018	28,366.67	2,053.20
Bank of Nova Scotia	02/16/2018	90,000,000.00	90,000,000.00	89,996,895.90	2.13	2.13	08/31/2018	718,875.00	(3,104.10)
Fortis/BNP Paribas Bank	02/12/2018	25,000,000.00	25,000,000.00	24,996,836.00	2.06	2.06	08/31/2018	198,847.22	(3,164.00)
Bank of Montreal	04/03/2018	100,000,000.00	100,000,000.00	100,033,298.00	2.36	2.36	09/04/2018	583,444.45	33,298.00
Canadian Imp Bk Comm NY	04/03/2018	75,000,000.00	75,000,000.00	75,045,789.75	2.36	2.36	09/10/2018	437,583.34	45,789.75
UBS AG Stamford	04/09/2018	30,000,000.00	30,000,000.00	30,012,858.30	2.38	2.38	09/11/2018	164,616.67	12,858.30
UBS AG Stamford	04/09/2018	30,000,000.00	30,000,000.00	30,012,443.40	2.38	2.38	09/13/2018	164,616.66	12,443.40
UBS AG Stamford	04/09/2018	50,000,000.00	50,000,000.00	50,019,378.50	2.38	2.38	09/17/2018	274,361.11	19,378.50
Bank of Nova Scotia	09/27/2017	45,000,000.00	45,000,000.00	44,932,016.70	1.66	1.66	09/26/2018	574,775.00	(67,983.30)
Bank of Nova Scotia	09/27/2017	50,000,000.00	50,000,000.00	49,923,116.00	1.66	1.66	09/27/2018	638,638.89	(76,884.00)
Nordea Bank Finland	09/27/2017	25,000,000.00	25,000,000.00	24,945,975.00	1.50	1.50	09/27/2018	288,541.66	(54,025.00)
Toronto Dominion NY	04/26/2018	50,000,000.00	50,000,000.00	50,012,541.50	2.32	2.32	09/27/2018	212,666.67	12,541.50
Fortis/BNP Paribas Bank	09/28/2017	20,000,000.00	20,000,000.00	19,968,302.00	1.66	1.66	09/28/2018	254,533.33	(31,698.00)
Fortis/BNP Paribas Bank	04/03/2018	50,000,000.00	50,000,000.00	50,022,862.00	2.46	2.46	10/09/2018	304,083.33	22,862.00
Bank of Montreal	05/01/2018	25,000,000.00	25,000,000.00	25,007,479.25	2.37	2.37	10/26/2018	100,395.83	7,479.25
Toronto Dominion NY	11/01/2017	25,000,000.00	25,000,000.00	24,948,331.75	1.73	1.73	10/30/2018	290,736.11	(51,668.25)
Bank of Montreal	11/01/2017	75,000,000.00	75,000,000.00	74,856,619.50	1.74	1.74	10/31/2018	877,250.00	(143,380.50)
Bank of Nova Scotia	11/01/2017	25,000,000.00	25,000,000.00	24,948,389.75	1.75	1.75	10/31/2018	294,097.22	(51,610.25)
Royal Bk of Canada/Dain Rausch	11/16/2017	25,000,000.00	25,000,000.00	24,950,329.75	1.80	1.80	10/31/2018	283,750.00	(49,670.25)
Fortis/BNP Paribas Bank	11/01/2017	50,000,000.00	50,000,000.00	49,899,171.00	1.77	1.77	11/01/2018	594,916.67	(100,829.00)
Fortis/BNP Paribas Bank	11/01/2017	25,000,000.00	25,000,000.00	24,949,585.50	1.77	1.77	11/01/2018	297,458.33	(50,414.50)
Royal Bk of Canada/Dain Rausch	04/16/2018	20,000,000.00	20,000,000.00	20,004,701.20	2.44	2.44	11/05/2018	103,022.22	4,701.20
Royal Bk of Canada/Dain Rausch	04/16/2018	50,000,000.00	50,000,000.00	50,011,293.00	2.44	2.44	11/08/2018	257,555.56	11,293.00
Toronto Dominion NY	11/15/2017	25,000,000.00	25,000,000.00	24,944,988.75	1.78	1.78	11/15/2018	281,833.34	(55,011.25)
RBC Dain Rauscher	11/20/2017	4,000,000.00	4,000,000.00	3,990,827.24	1.83	1.83	11/20/2018	45,343.34	(9,172.76)
RBC Dain Rauscher	11/20/2017	21,000,000.00	21,000,000.00	20,951,843.01	1.83	1.83	11/20/2018	238,052.50	(48,156.99)
Bank of Montreal	11/28/2017	25,000,000.00	25,000,000.00	24,951,778.25	1.86	1.86	11/28/2018	277,708.33	(48,221.75)

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
Fortis/BNP Paribas Bank	11/28/2017	25,000,000.00	25,000,000.00	24,944,688.25	1.87	1.87	11/28/2018	279,201.39	(55,311.75)
Westpac Bank NY	11/30/2017	50,000,000.00	50,000,000.00	49,885,997.00	1.86	1.86	11/29/2018	550,250.00	(114,003.00)
Bank of Nova Scotia	11/28/2017	25,000,000.00	25,000,000.00	24,942,283.25	1.86	1.86	11/30/2018	277,708.34	(57,716.75)
Royal Bk of Canada/Dain Rausch	11/16/2017	25,000,000.00	25,000,000.00	24,933,947.50	1.80	1.80	11/30/2018	283,750.00	(66,052.50)
Royal Bk of Canada/Dain Rausch	11/28/2017	75,000,000.00	75,000,000.00	74,817,953.25	1.85	1.85	11/30/2018	828,645.84	(182,046.75)
Westpac Bank NY	12/08/2017	50,000,000.00	50,000,000.00	49,887,767.00	1.90	1.90	12/05/2018	540,972.22	(112,233.00)
Bank of Montreal	12/11/2017	25,000,000.00	25,000,000.00	24,953,484.75	1.95	1.95	12/11/2018	273,541.66	(46,515.25)
Bank of Montreal	03/15/2018	50,000,000.00	50,000,000.00	50,013,686.50	2.42	2.42	12/14/2018	363,000.00	13,686.50
Bank of Montreal	06/14/2018	100,000,000.00	100,000,000.00	100,038,604.00	2.43	2.43	12/14/2018	114,750.00	38,604.00
Bank of Nova Scotia	12/18/2017	25,000,000.00	25,000,000.00	24,944,892.75	1.98	1.98	12/18/2018	268,125.00	(55,107.25)
Canadian Imp Bk Comm NY	06/27/2018	25,000,000.00	25,000,000.00	24,999,583.75	2.45	2.45	12/28/2018	6,805.56	(416.25)
Canadian Imp Bk Comm NY	04/24/2018	25,000,000.00	25,000,000.00	24,995,015.25	2.46	2.46	01/16/2019	116,166.67	(4,984.75)
Fortis/BNP Paribas Bank	01/24/2018	50,000,000.00	50,000,000.00	49,918,435.50	2.18	2.18	01/16/2019	478,388.89	(81,564.50)
Royal Bk of Canada/Dain Rausch	01/29/2018	50,000,000.00	50,000,000.00	49,915,865.50	2.18	2.18	01/16/2019	463,250.00	(84,134.50)
Canadian Imp Bk Comm NY	01/31/2018	25,000,000.00	25,000,000.00	24,951,758.25	2.21	2.21	02/01/2019	231,743.05	(48,241.75)
Fortis/BNP Paribas Bank	02/06/2018	30,000,000.00	30,000,000.00	29,955,884.10	2.26	2.26	02/04/2019	273,083.33	(44,115.90)
UBS AG Stamford	02/27/2018	50,000,000.00	50,000,000.00	49,968,643.00	2.46	2.46	02/28/2019	423,666.67	(31,357.00)
Bank of Nova Scotia	03/19/2018	75,000,000.00	75,000,000.00	75,035,898.00	2.65	2.65	03/15/2019	574,166.67	35,898.00
Canadian Imp Bk Comm NY	04/20/2018	35,000,000.00	35,000,000.00	35,003,301.20	2.63	2.63	03/29/2019	184,100.00	3,301.20
Canadian Imp Bk Comm NY	06/27/2018	25,000,000.00	25,000,000.00	24,995,468.75	2.58	2.58	03/29/2019	7,166.67	(4,531.25)
Canadian Imp Bk Comm NY	04/19/2018	35,000,000.00	35,000,000.00	35,006,473.60	2.67	2.67	04/19/2019	189,495.83	6,473.60
Canadian Imp Bk Comm NY	04/26/2018	25,000,000.00	25,000,000.00	25,005,385.00	2.68	2.68	04/25/2019	122,833.33	5,385.00
Bank of Montreal	05/01/2018	25,000,000.00	25,000,000.00	25,027,171.75	2.66	2.66	04/30/2019	112,680.56	27,171.75
Royal Bk of Canada/Dain Rausch	04/24/2018	25,000,000.00	25,000,000.00	25,008,952.75	2.67	2.67	04/30/2019	126,083.33	8,952.75
Bank of Montreal	05/02/2018	60,000,000.00	60,000,000.00	60,069,985.20	2.67	2.67	05/01/2019	267,000.00	69,985.20
UBS AG Stamford	05/22/2018	25,000,000.00	25,000,000.00	25,020,382.25	2.75	2.75	05/28/2019	76,388.89	20,382.25
UBS AG Stamford	06/04/2018	25,000,000.00	25,000,000.00	25,000,013.50	2.67	2.67	06/03/2019	50,062.50	13.50
Bank of Montreal	06/14/2018	50,000,000.00	50,000,000.00	50,070,216.00	2.73	2.73	06/14/2019	64,458.33	70,216.00
Royal Bk of Canada/Dain Rausch	05/16/2018	25,000,000.00	25,000,000.00	24,997,256.50	2.56	2.90	06/17/2019	81,738.49	(2,743.50)
Westpac Bank NY	06/22/2018	25,000,000.00	25,000,000.00	25,005,531.25	2.70	2.70	06/26/2019	16,875.00	5,531.25
Bank of Nova Scotia	06/18/2018	25,000,000.00	25,000,000.00	25,007,074.00	2.73	2.73	06/28/2019	24,645.83	7,074.00
Canadian Imp Bk Comm NY	06/27/2018	25,000,000.00	25,000,000.00	24,995,225.00	2.71	2.71	06/28/2019	7,527.78	(4,775.00)
Canadian Imp Bk Comm NY	02/14/2018	50,000,000.00	50,000,000.00	49,994,150.00	2.45	2.45	08/14/2019	465,704.86	(5,850.00)
Negotiable CDs Subtotal:		2,795,900,000.00	2,795,900,000.00	2,794,512,510.35	2.18	2.18		21,404,373.37	(1,387,489.65)
Supranationals									
Intl Bank For Recon and Dev	09/21/2016	22,000,000.00	21,999,362.07	21,988,318.00	0.88	0.93	07/19/2018	86,295.00	(11,044.07)
Intl Bank For Recon and Dev	10/07/2015	25,000,000.00	24,996,294.06	24,926,925.00	1.00	1.06	10/05/2018	59,722.22	(69,369.06)
Intl Bank For Recon and Dev	08/22/2016	24,350,000.00	24,349,549.18	24,357,353.70	1.12	1.12	12/03/2018	22,726.67	7,804.52
Intl Bank For Recon and Dev	04/26/2016	25,000,000.00	25,000,000.00	24,766,600.00	1.25	1.25	04/26/2019	56,423.61	(233,400.00)
Intl Bank For Recon and Dev	04/26/2016	25,000,000.00	25,000,000.00	24,766,600.00	1.25	1.25	04/26/2019	56,423.61	(233,400.00)
Intl Bank For Recon and Dev	10/25/2017	25,000,000.00	24,920,592.65	24,766,600.00	1.25	1.64	04/26/2019	56,423.61	(153,992.65)
Intl Bank For Recon and Dev	09/30/2016	25,000,000.00	25,000,000.00	24,588,675.00	1.20	1.20	09/30/2019	75,833.33	(411,325.00)

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
Intl Bank For Recon and Dev	09/30/2016	25,000,000.00	25,000,000.00	24,588,675.00	1.20	1.20	09/30/2019	75,833.33	(411,325.00)
Intl Bank For Recon and Dev	11/10/2016	25,000,000.00	25,000,000.00	24,563,400.00	1.30	1.30	10/25/2019	59,583.33	(436,600.00)
Intl Bank For Recon and Dev	05/12/2017	35,000,000.00	34,829,027.18	34,388,760.00	1.30	1.68	10/25/2019	83,416.67	(440,267.18)
Intl Bank For Recon and Dev	12/23/2016	25,000,000.00	24,797,888.05	24,503,000.00	1.13	1.72	11/27/2019	26,187.50	(294,888.05)
Intl Bank For Recon and Dev	01/04/2017	25,000,000.00	24,818,558.01	24,503,000.00	1.13	1.66	11/27/2019	26,187.50	(315,558.01)
Intl Bank For Recon and Dev	04/06/2017	25,000,000.00	25,098,065.41	24,664,250.00	1.88	1.97	04/21/2020	90,958.33	(433,815.41)
Intl Bank For Recon and Dev	04/20/2017	25,000,000.00	25,142,506.94	24,664,250.00	1.88	1.86	04/21/2020	90,958.33	(478,256.94)
Inter-American Development Bk	04/12/2017	50,000,000.00	49,928,366.22	49,153,100.00	1.63	1.70	05/12/2020	110,548.61	(775,266.22)
Intl Bank For Recon and Dev	08/29/2017	15,000,000.00	14,997,726.77	14,668,950.00	1.63	1.63	09/04/2020	79,229.17	(328,776.77)
Intl Bank For Recon and Dev	08/29/2017	35,000,000.00	34,994,695.81	34,227,550.00	1.63	1.63	09/04/2020	184,868.06	(767,145.81)
Intl Bank For Recon and Dev	09/21/2017	25,000,000.00	24,974,035.04	24,448,250.00	1.63	1.67	09/04/2020	132,048.61	(525,785.04)
Intl Bank For Recon and Dev	10/30/2015	25,000,000.00	25,000,000.00	24,576,500.00	1.25	1.13	10/15/2020	66,055.55	(423,500.00)
Inter-American Development Bk	04/19/2018	100,000,000.00	99,794,666.67	99,519,900.00	2.63	2.70	04/19/2021	525,000.00	(274,766.67)
International Finance Corp	07/20/2016	25,000,000.00	24,923,222.64	23,773,447.00	1.13	1.23	07/20/2021	124,827.50	(1,149,775.64)
International Finance Corp	10/07/2016	12,500,000.00	12,413,413.09	11,886,723.50	1.13	1.36	07/20/2021	63,281.88	(526,689.59)
Intl Bank For Recon and Dev	11/23/2016	10,000,000.00	10,000,000.00	9,669,390.00	1.75	1.75	11/23/2021	21,874.99	(330,610.00)
Intl Bank For Recon and Dev	09/29/2017	25,000,000.00	25,000,000.00	24,254,475.00	1.98	1.98	09/29/2022	126,500.00	(745,525.00)
Supranationals Subtotal:		678,850,000.00	677,977,969.79	668,214,692.20	1.56	1.67		2,301,207.41	(9,763,277.59)
Treasury Coupon Securities									
U.S. Treasury	12/05/2013	10,000,000.00	9,992,044.21	9,965,600.00	1.25	1.45	11/30/2018	10,587.43	(26,444.21)
U.S. Treasury	02/20/2014	15,000,000.00	14,977,574.10	14,917,350.00	1.25	1.52	01/31/2019	78,211.33	(60,224.10)
U.S. Treasury	04/17/2014	15,000,000.00	14,996,993.55	14,927,400.00	1.63	1.65	03/31/2019	61,270.49	(69,593.55)
U.S. Treasury	02/14/2017	40,000,000.00	40,109,978.69	39,770,400.00	1.63	1.29	04/30/2019	109,510.87	(339,578.69)
U.S. Treasury	06/16/2014	15,000,000.00	14,973,509.80	14,886,900.00	1.50	1.70	05/31/2019	19,057.38	(86,609.80)
U.S. Treasury	06/27/2016	25,000,000.00	25,169,194.03	24,811,500.00	1.50	0.75	05/31/2019	31,762.30	(357,694.03)
U.S. Treasury	11/08/2016	40,000,000.00	40,271,395.23	39,708,000.00	1.63	0.94	06/30/2019	326,766.30	(563,395.23)
U.S. Treasury	07/15/2016	10,000,000.00	9,995,808.72	9,834,400.00	0.75	0.79	07/15/2019	34,599.45	(161,408.72)
U.S. Treasury	08/21/2014	15,000,000.00	14,998,461.31	14,877,000.00	1.63	1.63	07/31/2019	101,674.72	(121,461.31)
U.S. Treasury	12/09/2016	42,000,000.00	42,147,894.52	41,655,600.00	1.63	1.29	07/31/2019	284,689.23	(492,294.52)
U.S. Treasury	09/15/2017	10,000,000.00	9,985,570.37	9,866,400.00	1.25	1.38	08/31/2019	41,779.89	(119,170.37)
U.S. Treasury	10/24/2014	15,000,000.00	15,044,778.37	14,873,400.00	1.75	1.50	09/30/2019	65,983.61	(171,378.37)
U.S. Treasury	12/08/2014	15,000,000.00	14,962,508.70	14,797,800.00	1.50	1.68	11/30/2019	19,057.38	(164,708.70)
U.S. Treasury	01/09/2015	15,000,000.00	15,026,507.47	14,813,700.00	1.63	1.50	12/31/2019	122,537.36	(212,807.47)
U.S. Treasury	02/12/2016	20,000,000.00	20,102,706.07	19,657,000.00	1.38	1.04	01/31/2020	114,709.94	(445,706.07)
U.S. Treasury	04/09/2015	10,000,000.00	9,984,317.29	9,795,300.00	1.25	1.35	02/29/2020	41,779.89	(189,017.29)
U.S. Treasury	02/12/2016	20,000,000.00	20,100,913.40	19,630,400.00	1.38	1.06	02/29/2020	91,915.76	(470,513.40)
U.S. Treasury	04/09/2015	10,000,000.00	9,960,732.52	9,762,500.00	1.13	1.36	03/31/2020	28,278.69	(198,232.52)
U.S. Treasury	01/06/2017	20,000,000.00	19,948,385.91	19,611,000.00	1.38	1.53	03/31/2020	69,125.68	(337,385.91)
U.S. Treasury	06/05/2015	15,000,000.00	14,961,055.42	14,710,500.00	1.50	1.64	05/31/2020	19,057.38	(250,555.42)
U.S. Treasury	01/06/2017	20,000,000.00	19,813,193.98	19,389,800.00	1.38	1.75	01/31/2021	114,709.94	(423,393.98)
U.S. Treasury	06/17/2016	35,000,000.00	35,289,762.13	33,776,400.00	1.38	1.08	05/31/2021	40,761.61	(1,513,362.13)
U.S. Treasury	09/07/2016	5,000,000.00	4,998,052.43	4,784,000.00	1.13	1.14	06/30/2021	28,277.85	(214,052.43)

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	09/07/2016	5,000,000.00	5,163,957.41	4,943,350.00	2.25	1.15	07/31/2021	46,926.80	(220,607.41)
U.S. Treasury	10/06/2016	25,000,000.00	24,899,367.92	23,819,250.00	1.13	1.25	09/30/2021	70,696.72	(1,080,117.92)
U.S. Treasury	12/09/2016	15,000,000.00	14,961,767.34	14,557,050.00	1.75	1.83	11/30/2021	22,233.61	(404,717.34)
Treasury Coupon Securities Subtotal:		482,000,000.00	482,836,430.89	474,142,000.00	1.47	1.31		1,995,961.61	(8,694,430.89)
Grand Total		10,024,468,438.85	10,015,438,449.85	9,950,674,616.93	1.92	1.94		35,400,480.54	(64,763,832.92)

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
3608	Money Market Funds	Fidelity Government	1.70	Purchase	(10,200,000.00)	06/01/18
4241	Negotiable CD	Canadian Imp Bk Comm	1.47	Redemption	25,000,000.00	06/01/18
4243	Negotiable CD	Bank of Montreal	1.47	Redemption	50,000,000.00	06/01/18
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	(5,919,828.69)	06/01/18
4592	Commercial Paper	Fortis/BNP Paribas B	1.71	Redemption	25,000,000.00	06/01/18
4601	Negotiable CD	Credit Agricole CIB	1.71	Redemption	20,000,000.00	06/01/18
4762	Negotiable CD	Mizuho Bank LTD	2.01	Redemption	50,000,000.00	06/01/18
4767	Negotiable CD	Mizuho Bank LTD	2.01	Redemption	25,000,000.00	06/01/18
4889	Commercial Paper	Natixis US Finance C	1.69	Redemption	255,000,000.00	06/01/18
4891	Commercial Paper	Natixis US Finance C	1.69	Purchase	(184,973,945.82)	06/01/18
3608	Money Market Funds	Fidelity Government	1.70	Redemption	46,200,000.00	06/04/18
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	5,898,802.88	06/04/18
4768	Negotiable CD	Mizuho Bank LTD	2.01	Redemption	30,000,000.00	06/04/18
4891	Commercial Paper	Natixis US Finance C	1.69	Redemption	185,000,000.00	06/04/18
4892	Commercial Paper	Natixis US Finance C	1.69	Purchase	(199,990,611.12)	06/04/18
4893	Negotiable CD	UBS AG Stamford	2.67	Purchase	(25,000,000.00)	06/04/18
3608	Money Market Funds	Fidelity Government	1.70	Purchase	(192,100,000.00)	06/05/18
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	(2,828,866.97)	06/05/18
4769	Negotiable CD	Mizuho Bank LTD	2.01	Redemption	25,000,000.00	06/05/18
4892	Commercial Paper	Natixis US Finance C	1.69	Redemption	200,000,000.00	06/05/18
3608	Money Market Funds	Fidelity Government	1.70	Purchase	(29,800,000.00)	06/06/18
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	3,084,657.82	06/06/18
4514	Commercial Paper	ING (US) Funding LLC	1.57	Redemption	25,000,000.00	06/06/18
4784	Commercial Paper	MUFG Union Bank NA	2.04	Redemption	30,000,000.00	06/06/18
3608	Money Market Funds	Fidelity Government	1.69	Redemption	6,150,000.00	06/07/18
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	(1,498,718.73)	06/07/18
3608	Money Market Funds	Fidelity Government	1.70	Purchase	(23,900,000.00)	06/08/18
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	(449,726.45)	06/08/18
4512	Commercial Paper	ING (US) Funding LLC	1.57	Redemption	50,000,000.00	06/08/18
4880	Commercial Paper	Mitsubishi UFJ Fin G	1.77	Redemption	25,000,000.00	06/08/18
3608	Money Market Funds	Fidelity Government	1.69	Purchase	(15,900,000.00)	06/11/18
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	(445,878.55)	06/11/18
4745	Commercial Paper	American Honda Finan	2.05	Redemption	25,000,000.00	06/11/18

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
3608	Money Market Funds	Fidelity Government	1.69	Purchase	(23,000,000.00)	06/12/18
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	2,438,339.43	06/12/18
3608	Money Market Funds	Fidelity Government	1.70	Redemption	44,000,000.00	06/13/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Purchase	(1,445,431.40)	06/13/18
4751	Commercial Paper	American Honda Finan	2.05	Redemption	25,000,000.00	06/13/18
4894	Commercial Paper	Natixis US Finance C	1.85	Purchase	(24,993,576.39)	06/13/18
4895	Commercial Paper	Natixis US Finance C	1.88	Purchase	(24,990,861.11)	06/13/18
4896	Commercial Paper	Fortis/BNP Paribas B	1.90	Purchase	(24,973,611.11)	06/13/18
3608	Money Market Funds	Fidelity Government	1.70	Redemption	197,500,000.00	06/14/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Redemption	732,041.62	06/14/18
4746	Commercial Paper	Toyota Motor Credit	2.20	Redemption	58,000,000.00	06/14/18
4783	Commercial Paper	MUFG Union Bank NA	2.11	Redemption	75,000,000.00	06/14/18
4790	Negotiable CD	Sumitomo Mitsui Bank	2.04	Redemption	100,000,000.00	06/14/18
4837	Commercial Paper	MUFG Union Bank NA	1.97	Redemption	30,000,000.00	06/14/18
4840	Commercial Paper	MUFG Union Bank NA	1.97	Redemption	50,000,000.00	06/14/18
4843	Negotiable CD	Credit Agricole CIB	1.94	Redemption	50,000,000.00	06/14/18
4844	Commercial Paper	Natixis US Finance C	1.96	Redemption	40,000,000.00	06/14/18
4890	Commercial Paper	Natixis US Finance C	1.72	Redemption	50,000,000.00	06/14/18
4897	Negotiable CD	Bank of Montreal	2.73	Purchase	(50,000,000.00)	06/14/18
4898	Commercial Paper	MUFG Union Bank NA	1.95	Purchase	(74,943,125.00)	06/14/18
4899	Negotiable CD	Bank of Montreal	2.43	Purchase	(100,000,000.00)	06/14/18
4900	Commercial Paper	Canadian Imp Bk Comm	2.19	Purchase	(39,783,631.11)	06/14/18
4901	Commercial Paper	MUFG Union Bank NA	1.92	Purchase	(24,990,666.67)	06/14/18
4902	Commercial Paper	MUFG Union Bank NA	2.42	Purchase	(49,431,972.22)	06/14/18
4903	Commercial Paper	MUFG Union Bank NA	1.93	Purchase	(24,985,256.94)	06/14/18
4904	Commercial Paper	MUFG Union Bank NA	1.99	Purchase	(29,963,516.67)	06/14/18
4905	Commercial Paper	MUFG Union Bank NA	2.01	Purchase	(49,927,416.67)	06/14/18
4906	Commercial Paper	Natixis US Finance C	1.89	Purchase	(199,989,500.00)	06/14/18
2857	Supranational	Intl Bank For Recon	1.00	Redemption	50,000,000.00	06/15/18
3581	Asset Backed Securities	Honda Auto Rec Owner	1.39	Redemption	620,238.84	06/15/18
3608	Money Market Funds	Fidelity Government	1.70	Purchase	(10,500,000.00)	06/15/18
3611	U.S. Treasury Notes	U.S. Treasury	1.13	Redemption	25,000,000.00	06/15/18
3946	Asset Backed Securities	Honda Auto Rec Owner	1.39	Redemption	1,668,442.48	06/15/18

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4061	Asset Backed Securities	John Deere Owner Tru	1.50	Redemption	1,053,489.92	06/15/18
4269	Asset Backed Securities	Honda Auto Rec Owner	1.46	Redemption	2,559,024.20	06/15/18
4301	Asset Backed Securities	John Deere Owner Tru	1.59	Redemption	596,303.60	06/15/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Purchase	(88,892.02)	06/15/18
4409	Asset Backed Securities	USAA Auto Owner Trus	1.54	Redemption	1,876,341.59	06/15/18
4714	Asset Backed Securities	John Deere Owner Tru	1.95	Redemption	4,447,975.91	06/15/18
4906	Commercial Paper	Natixis US Finance C	1.89	Redemption	200,000,000.00	06/15/18
4907	Commercial Paper	Natixis US Finance C	1.89	Purchase	(224,964,562.50)	06/15/18
3608	Money Market Funds	Fidelity Government	1.77	Redemption	20,600,000.00	06/18/18
3824	Asset Backed Securities	Honda Auto Rec Owner	1.04	Redemption	1,313,994.13	06/18/18
3906	Asset Backed Securities	Honda Auto Rec Owner	1.16	Redemption	231,595.88	06/18/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Redemption	405,346.07	06/18/18
4439	Asset Backed Securities	Honda Auto Rec Owner	1.57	Redemption	1,106,210.79	06/18/18
4894	Commercial Paper	Natixis US Finance C	1.85	Redemption	25,000,000.00	06/18/18
4907	Commercial Paper	Natixis US Finance C	1.89	Redemption	225,000,000.00	06/18/18
4908	Negotiable CD	Bank of Nova Scotia	2.73	Purchase	(25,000,000.00)	06/18/18
4909	Commercial Paper	Natixis US Finance C	1.89	Purchase	(209,988,975.00)	06/18/18
4910	Commercial Paper	MUFG Union Bank NA	2.29	Purchase	(24,848,923.61)	06/18/18
3608	Money Market Funds	Fidelity Government	1.77	Redemption	1,100,000.00	06/19/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Purchase	(10,506,317.39)	06/19/18
4747	Commercial Paper	American Honda Finan	2.10	Redemption	25,000,000.00	06/19/18
4909	Commercial Paper	Natixis US Finance C	1.89	Redemption	210,000,000.00	06/19/18
4911	Commercial Paper	Natixis US Finance C	1.89	Purchase	(199,989,500.00)	06/19/18
4912	Commercial Paper	Toyota Motor Credit	2.27	Purchase	(24,834,479.17)	06/19/18
3608	Money Market Funds	Fidelity Government	1.77	Purchase	(3,000,000.00)	06/20/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Redemption	10,383,687.60	06/20/18
4895	Commercial Paper	Natixis US Finance C	1.88	Redemption	25,000,000.00	06/20/18
4911	Commercial Paper	Natixis US Finance C	1.89	Redemption	200,000,000.00	06/20/18
4913	Commercial Paper	Natixis US Finance C	1.89	Purchase	(204,989,237.50)	06/20/18
3608	Money Market Funds	Fidelity Government	1.78	Purchase	(4,200,000.00)	06/21/18
4109	Asset Backed Securities	Honda Auto Rec Owner	1.42	Redemption	1,908,311.70	06/21/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Purchase	(555,633.98)	06/21/18
4901	Commercial Paper	MUFG Union Bank NA	1.92	Redemption	25,000,000.00	06/21/18

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4913	Commercial Paper	Natixis US Finance C	1.89	Redemption	205,000,000.00	06/21/18
4914	Commercial Paper	Natixis US Finance C	1.89	Purchase	(214,988,712.50)	06/21/18
3608	Money Market Funds	Fidelity Government	1.79	Purchase	(7,500,000.00)	06/22/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Purchase	(1,984,863.49)	06/22/18
4474	Commercial Paper	ING (US) Funding LLC	1.61	Redemption	25,000,000.00	06/22/18
4914	Commercial Paper	Natixis US Finance C	1.89	Redemption	215,000,000.00	06/22/18
4915	Commercial Paper	ING (US) Funding LLC	2.42	Purchase	(29,647,083.33)	06/22/18
4916	Negotiable CD	Westpac Bank NY	2.70	Purchase	(25,000,000.00)	06/22/18
4917	Commercial Paper	Natixis US Finance C	1.91	Purchase	(74,972,145.83)	06/22/18
4918	Commercial Paper	Natixis US Finance C	1.89	Purchase	(199,968,500.00)	06/22/18
4919	Commercial Paper	ING (US) Funding LLC	2.41	Purchase	(24,707,118.06)	06/22/18
4920	Commercial Paper	ING (US) Funding LLC	2.54	Purchase	(24,543,152.78)	06/22/18
4921	Commercial Paper	Natixis US Finance C	2.27	Purchase	(24,859,701.39)	06/22/18
3608	Money Market Funds	Fidelity Government	1.78	Redemption	14,000,000.00	06/25/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Purchase	(1,721,130.78)	06/25/18
4903	Commercial Paper	MUFG Union Bank NA	1.93	Redemption	25,000,000.00	06/25/18
4918	Commercial Paper	Natixis US Finance C	1.89	Redemption	200,000,000.00	06/25/18
4922	Commercial Paper	Natixis US Finance C	1.89	Purchase	(249,986,875.00)	06/25/18
3608	Money Market Funds	Fidelity Government	1.79	Redemption	4,000,000.00	06/26/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Purchase	(1,523,343.93)	06/26/18
4922	Commercial Paper	Natixis US Finance C	1.89	Redemption	250,000,000.00	06/26/18
4923	Commercial Paper	Natixis US Finance C	1.89	Purchase	(254,986,612.50)	06/26/18
3608	Money Market Funds	Fidelity Government	1.79	Purchase	(4,000,000.00)	06/27/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Redemption	3,255,232.35	06/27/18
4923	Commercial Paper	Natixis US Finance C	1.89	Redemption	255,000,000.00	06/27/18
4924	Commercial Paper	Natixis US Finance C	1.89	Purchase	(219,988,450.00)	06/27/18
4925	Negotiable CD	Canadian Imp Bk Comm	2.58	Purchase	(25,000,000.00)	06/27/18
4926	Negotiable CD	Canadian Imp Bk Comm	2.45	Purchase	(25,000,000.00)	06/27/18
4927	Negotiable CD	Canadian Imp Bk Comm	2.71	Purchase	(25,000,000.00)	06/27/18
4928	Federal Agencies	Federal Farm Credit	3.20	Purchase	(15,000,000.00)	06/27/18
3608	Money Market Funds	Fidelity Government	1.80	Purchase	(14,800,000.00)	06/28/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Purchase	(6,365,265.86)	06/28/18
4898	Commercial Paper	MUFG Union Bank NA	1.95	Redemption	75,000,000.00	06/28/18

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4924	Commercial Paper	Natixis US Finance C	1.89	Redemption	220,000,000.00	06/28/18
4930	Commercial Paper	Natixis US Finance C	1.89	Purchase	(294,984,512.50)	06/28/18
4931	Federal Agencies	Federal National Mtg	2.90	Purchase	(15,000,000.00)	06/28/18
4932	Federal Agencies	Federal Home Loan Mt	3.33	Purchase	(25,000,000.00)	06/28/18
4933	Federal Agencies	Federal National Mtg	2.90	Purchase	(6,985,000.00)	06/28/18
3296	Federal Agencies	Federal Home Loan Mt	1.05	Redemption	25,000,000.00	06/29/18
3608	Money Market Funds	Fidelity Government	1.80	Purchase	(255,200,000.00)	06/29/18
4263	Negotiable CD	Credit Agricole CIB	1.58	Redemption	50,000,000.00	06/29/18
4266	Negotiable CD	Credit Agricole CIB	1.57	Redemption	25,000,000.00	06/29/18
4270	Negotiable CD	Credit Agricole CIB	1.56	Redemption	40,000,000.00	06/29/18
4271	Negotiable CD	Bank of Nova Scotia	1.51	Redemption	10,000,000.00	06/29/18
4276	Negotiable CD	Canadian Imp Bk Comm	1.55	Redemption	50,000,000.00	06/29/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Redemption	8,750,579.65	06/29/18
4482	Commercial Paper	ING (US) Funding LLC	1.64	Redemption	50,000,000.00	06/29/18
4626	Negotiable CD	Toronto Dominion NY	1.83	Redemption	30,000,000.00	06/29/18
4764	Negotiable CD	Mizuho Bank LTD	2.25	Redemption	75,000,000.00	06/29/18
4917	Commercial Paper	Natixis US Finance C	1.91	Redemption	75,000,000.00	06/29/18
4930	Commercial Paper	Natixis US Finance C	1.89	Redemption	295,000,000.00	06/29/18
Grand Total					665,275,485.72	

CONTACT US



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