



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

**July**  
**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 July 31, 2018

Investment Type	Par Value	Book Value	Market Value	% of Portfolio	Market Price	WAM	YTM	Accrued Interest	Unrealized Gain/Loss
Asset Backed Securities	245,461,017	245,175,344	244,645,135	2.69	99.668	786	2.17	186,188	(530,209)
Bank Deposit	8,545,341	8,545,341	8,545,341	0.09	100.000	1	1.75	3,066	-
Commercial Paper Disc	2,533,000,000	2,522,585,408	2,522,599,278	27.64	99.589	63	2.22	-	13,869
Federal Agency	2,463,047,000	2,462,396,191	2,415,004,535	26.98	98.049	786	1.67	9,411,153	(47,391,656)
Money Market Accounts	58,792,500	58,792,500	58,802,497	0.64	100.017	1	1.93	142,282	9,997
Negotiable CDs	2,670,000,000	2,670,000,000	2,669,394,653	29.26	99.977	139	2.23	24,361,605	(605,347)
Suprationals	656,850,000	656,025,471	645,419,371	7.19	98.260	652	1.69	2,871,011	(10,606,100)
Treasury Coupon Securities	502,000,000	502,759,681	493,735,960	5.51	98.354	551	1.36	1,230,105	(9,023,721)
<b>Totals for July 2018</b>	<b>9,137,695,858</b>	<b>9,126,279,937</b>	<b>9,058,146,770</b>	<b>100.00</b>	<b>99.129</b>	<b>368</b>	<b>1.99</b>	<b>38,205,410</b>	<b>(68,133,167)</b>
<b>Totals for June 2018</b>	<b>10,024,468,439</b>	<b>10,015,438,450</b>	<b>9,950,674,617</b>	<b>100.00</b>	<b>99.264</b>	<b>345</b>	<b>1.94</b>	<b>35,400,481</b>	<b>(64,763,833)</b>
<b>Change from Prior Month</b>	<b>(886,772,581)</b>	<b>(889,158,513)</b>	<b>(892,527,847)</b>		<b>(0.135)</b>	<b>23</b>	<b>0.05</b>	<b>2,804,929</b>	<b>(3,369,334)</b>

**Portfolio Effective Duration** 0.89 years

Return Information	Monthly	Fiscal Year To		Calendar Year		
	Return	Annualized	Date Return	Annualized	To Date Return	Annualized
Book Value	0.165%	1.942%	0.165%	1.942%	1.025%	1.764%

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

# PROJECTED LIQUIDITY

## County of San Diego Pooled Money Fund

As of July 31, 2018

(\$000)

	Aug-18	Sep-18	Oct-18	Nov-18	Dec-18	Jan-19
Beginning Pool Book Balance	9,126,280	8,255,896	7,875,000	7,900,400	7,996,205	9,377,744
<b>CASH FLOW ITEMS</b>						
INFLOWS:						
Investment Inflows	1,365,000	1,040,000	640,000	590,000	371,500	290,000
Projected Credits/Deposits	1,022,116	795,975	1,137,000	1,261,350	2,975,350	784,504
	<b>2,387,116</b>	<b>1,835,975</b>	<b>1,777,000</b>	<b>1,851,350</b>	<b>3,346,850</b>	<b>1,074,504</b>
Outflows						
Investment Purchases	390,100	80,000	35,000	111,000	-	15,000
Projected Debits	1,892,500	1,176,871	1,111,600	1,165,545	1,593,812	1,651,337
	<b>2,282,600</b>	<b>1,256,871</b>	<b>1,146,600</b>	<b>1,276,545</b>	<b>1,593,812</b>	<b>1,666,337</b>
<b>Net Cash Flows</b>	(870,384)	(380,896)	25,400	95,805	1,381,538	(866,833)
MONTH END POOL BALANCE	8,255,896	7,875,000	7,900,400	7,996,205	9,377,744	8,510,911
<b>PROJECTED MONTH END LIQUIDITY</b>	<b>\$ 341,128</b>	<b>\$ 920,232</b>	<b>\$ 1,550,632</b>	<b>\$ 2,125,437</b>	<b>\$ 3,878,476</b>	<b>\$ 3,286,643</b>

Note: The above is not meant to be a complete Cash Flow Statement. The data represents a subset of the main cash flow items and does not include accrued interest or other adjustment items.

*The projected cash flows indicate sufficient liquidity to meet all scheduled expenditures for the next 6 months.*



# PARTICIPANT CASH BALANCES

## County of San Diego Pooled Money Fund

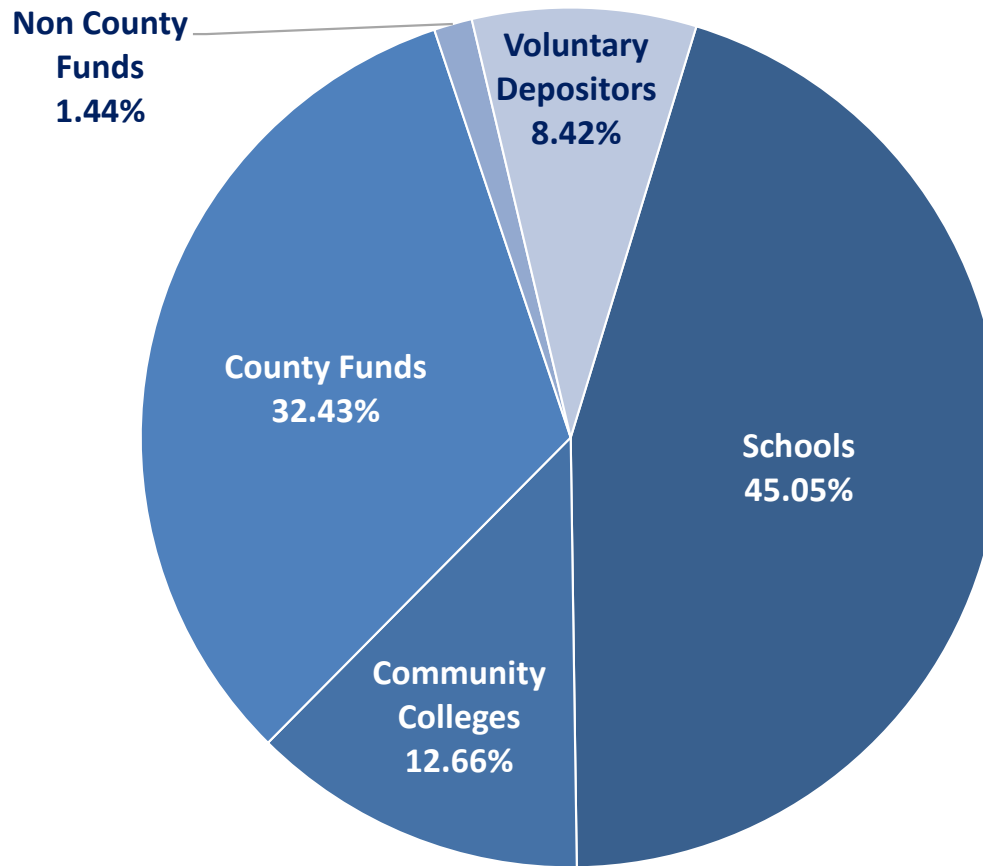
As of July 31, 2018

(\$000)

PARTICIPANT	FMV 05/31/18	FMV 06/30/18	FMV 07/31/18	% of Total	PARTICIPANT	FMV 05/31/18	FMV 06/30/18	FMV 07/31/18	% of Total
<b>COUNTY</b>	\$ 1,056,179	\$ 707,323	\$ 755,160	8.34%	Lakeside FPD	10,046	9,411	7,706	
<b>COUNTY - SPECIAL TRUST FUNDS</b>	2,843,921	2,904,062	2,182,287	24.09%	Leucadia Wastewater District	9,628	9,655	9,640	
<b>NON-COUNTY INVESTMENT FUNDS</b>	149,217	129,603	131,446	1.44%	Lower Sweetwater FPD	610	617	617	
<b>SCHOOLS - (K THRU 12)</b>	4,745,759	4,373,818	4,080,275	45.05%	Metropolitan Transit System	25,695	43,105	37,238	
					Mission Resource Conservation District	315	316	296	
<b>COMMUNITY COLLEGES</b>					North County Cemetery District	4,629	4,811	4,809	
San Diego	244,838	239,072	221,914	2.45%	North County Dispatch	2,748	2,589	3,571	
Grossmont-Cuyamaca	93,207	95,170	225,143	2.48%	North County FPD	4,776	3,588	2,377	
MiraCosta	155,189	152,718	146,795	1.62%	Otay Water District	12,109	12,131	12,112	
Palomar	298,472	300,562	290,770	3.21%	Pomerado Cemetery District	1,890	1,900	1,844	
Southwestern	266,291	266,453	262,546	2.90%	Public Agencies Self-Insurance System	3,412	3,422	3,416	
<b>Total Community Colleges</b>	<b>1,057,997</b>	<b>1,053,975</b>	<b>1,147,167</b>	<b>12.66%</b>	Ramona Cemetery District	969	966	924	
					Rancho Santa Fe FPD	15,956	14,776	13,319	
<b>FIRST 5 COMMISSION</b>	36,729	36,792	38,035		Rincon del Diablo Municipal Water District	3,566	3,574	3,568	
<b>SANCAL</b>	732	740	7,083		SANDAG	40,497	44,381	59,834	
<b>SDCERA</b>	597	5,501	14,185		SD County Regional Airport Authority	278,309	273,648	234,371	
					San Diego Housing Commission	20,831	20,890	20,857	
<b>CITIES</b>					San Diego Geographic Information Source	554	406	285	
Chula Vista	167,805	163,684	162,441		San Diego Law Library	3,437	3,448	3,420	
Coronado	29,949	33,983	33,922		San Diego Local Agency Formation Comm	930	772	1,497	
Del Mar	2,607	2,614	2,610		San Diego Regional Training Center	688	798	686	
Encinitas	2	3,981	3,969		San Dieguito River Park	1,033	1,261	1,783	
National City	8,163	8,186	8,173		San Marcos FPD	1	1	1	
					San Miguel Consolidated FPD	10,026	9,611	10,212	
<b>INDEPENDENT AGENCIES</b>					Santa Fe Irrigation District	4,241	4,253	4,246	
Alpine FPD	2,051	1,896	1,236		Serra Cooperative Library System	231	232	232	
Bonita-Sunnyside FPD	6,215	5,928	5,322		Upper San Luis Rey Resource Conserv Dist	50	50	50	
Borrego Springs FPD	1,489	1,440	1,269		Vallecitos Water District	5,209	5,224	5,216	
Canebrake County Water District	51	52	51		Valley Center FPD	3,129	2,952	2,654	
Deer Springs FPD	10,087	10,170	10,374		Valley Center Cemetery District	387	388	388	
Fallbrook Public Utility District	15	15	15		Valley Center Water District	23,825	24,351	22,783	
Grossmont Healthcare District	0	3	1		Vista FPD	3,164	3,173	2,975	
Julian-Cuyamaca FPD	98	30	25		<b>Total Voluntary Participants</b>	<b>759,653</b>	<b>781,892</b>	<b>761,811</b>	<b>8.42%</b>
Lake Cuyamaca Rec & Park District	171	178	172						
					<b>Pooled Money Fund Total</b>	<b>\$ 10,612,727</b>	<b>\$ 9,950,674</b>	<b>\$ 9,058,147</b>	<b>100.00%</b>

# INVESTMENT FUND PARTICIPANTS

## San Diego Pooled Money Fund As of July 31, 2018

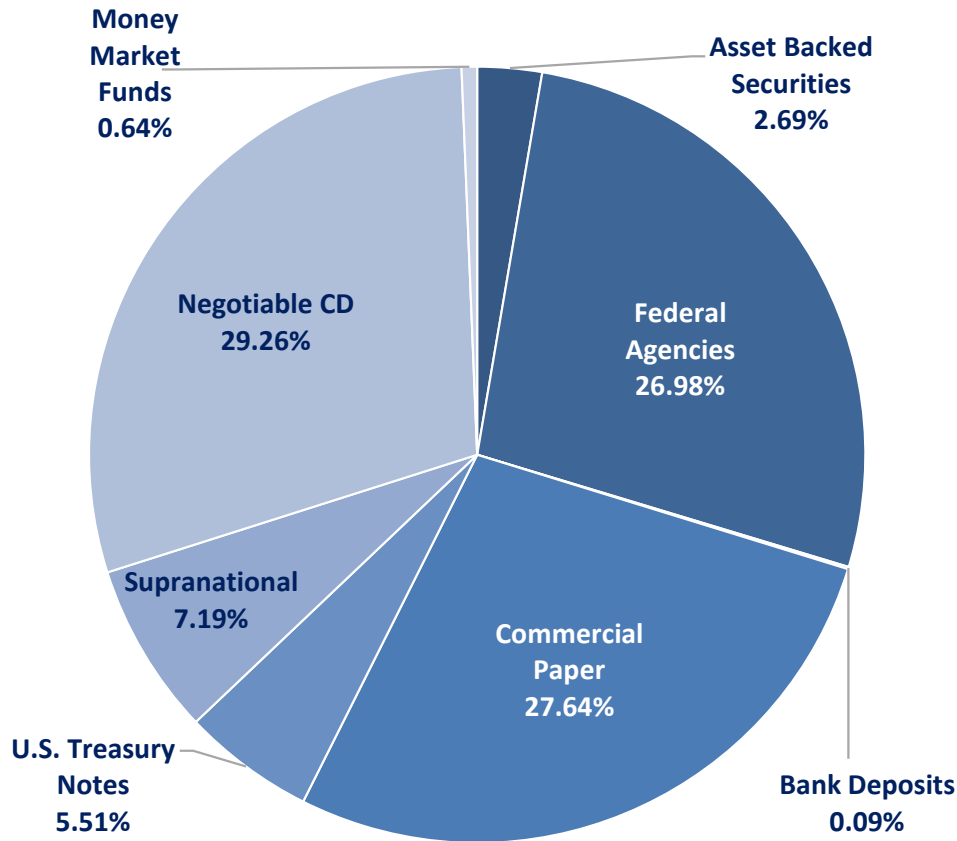


\*Totals may not add to 100% due to rounding

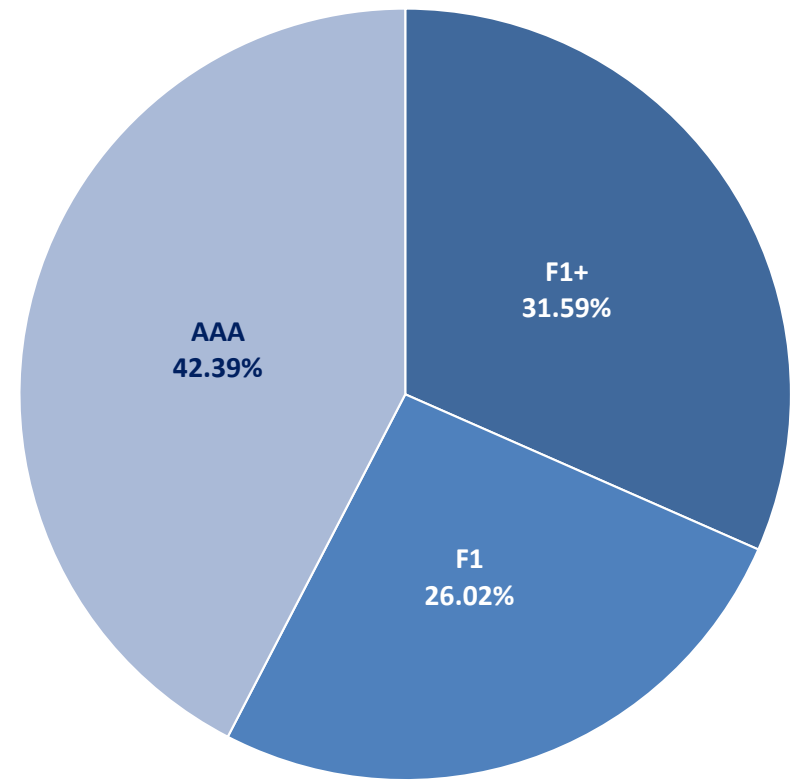
# INVESTMENT FUND OVERVIEW

As of July 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 July 31, 2018

Category	Standard	Comment
Treasury Issues	No Limit	Complies - 5.5%
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 - 27.6%
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 - 29.3%
Repurchase Agreements	40% maximum; 10% per issuer if avg weighted maturity >5 days; 15% per issuer if avg weighted maturity <5 days; 1-year maximum maturity;	Complies
Reverse Repurchase Agreements	20% maximum combined with Securities Lending; 10% per issuer; 92-day maximum maturity	N/A
Collateralized Certificates of Deposit	A-1 by S&P or P-1 by Moody's, or F-1 by Fitch minimum rating; 5%maximum; 5% per issuer; 13 months maximum maturity; 110% collateral required	Complies
FDIC & NCUA Insured Deposit	5%maximum; 5% per issuer; 13 months maximum maturity; No minimum credit requirement for FDIC or NCUA insured deposit accounts	Complies - 0.0%
Covered Call Option/ Put Option	10% maximum; 90-day maximum maturity	N/A
Money Market Mutual Funds	AAAm by S&P, or Aaa-mf by Moody's, or AAAmmf by Fitch minimum rating by 1 of 3 NRSROs; 20% maximum; 10% per fund	Complies - 0.6%
Investment Trust of California - CalTRUST	2.5% maximum	Complies
Supranationals	A-1/"AA" by S&P or P-1/"Aa" by Moody's, or F-1/"AA" by Fitch minimum rating by 1 of 3 NRSROs; 30% maximum; 10% per issuer; USD denominated senior unsecured unsubordinated obligations issued by IBRD, IFC, and IADB	Complies - 7.2%
Pass-Through Securities	Non-mortgaged backed; "A" minimum rated issuer by 1 of 3 NRSROs; "AA" minimum rated by 1 of 3 NRSROs; 20% maximum; 5% per issuer	Complies - 2.7%
Maximum Maturity	5 years	Complies
Illiquidity Limitations	10% maximum for combined categories for Collateralized CDs and FDIC Insured Deposit Accounts	Complies
Maximum Issuer Exposure	10% per any single CP and CD issuer, and 5% per any single issuer for the other categories listed above (does not include US Government, repurchase agreements, supranationals, money market fund)	Complies
Maturity Policy - Portfolio Structure	Minimum 25% ≤ 90 days; and minimum 50% ≤1 year; maximum effective duration for portfolio 1.5 years	Complies
Prohibited Securities	Inverse floaters; Ranges notes, Interest-only strips from mortgaged backed securities; Zero interest accrual securities	Complies
Credit Rating Policy - monitoring ratings	Overall credit rating of AAAs/S1, by Fitch; Investments rated below A-1 (short term) or below the "A" category (long term), at the time of purchase, are prohibited in this policy	Complies
Securities Lending	92-day maximum maturity; 10% per counterparty; 20% maximum combined with Reverse Repurchase Agreements	N/A

\*Complied at time of purchase

# INVESTMENT INVENTORY - MARKET VALUE

## County of San Diego Pooled Money Fund As of July 31, 2018

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
<b>Asset Backed Securities</b>									
John Deere Owner Trust	02/28/2018	19,790,590.56	19,790,590.56	19,781,368.14	1.95	1.96	03/15/2019	16,257.84	(9,222.42)
Honda Auto Rec Owner Trust	03/28/2017	3,465,502.62	3,465,419.79	3,461,842.01	1.42	1.43	07/22/2019	1,367.01	(3,577.78)
John Deere Owner Trust	07/25/2018	45,000,000.00	45,000,000.00	45,005,602.50	2.53	2.55	08/15/2019	19,012.35	5,602.50
Honda Auto Rec Owner Trust	06/27/2017	13,430,736.01	13,429,621.26	13,396,214.99	1.46	1.47	10/15/2019	11,640.61	(33,406.27)
John Deere Owner Trust	03/02/2017	4,068,810.99	4,068,794.71	4,063,295.72	1.50	1.51	10/15/2019	3,477.66	(5,498.99)
Honda Auto Rec Owner Trust	09/29/2017	8,617,282.53	8,616,516.45	8,585,669.17	1.57	1.58	01/21/2020	4,885.58	(30,847.28)
USAA Auto Owner Trust	09/20/2017	9,384,933.40	9,384,757.90	9,364,250.88	1.54	1.55	02/18/2020	6,777.26	(20,507.02)
Honda Auto Rec Owner Trust	05/30/2016	5,066,073.79	5,065,975.51	5,042,688.79	1.39	1.40	04/15/2020	3,129.75	(23,286.72)
Honda Auto Rec Owner Trust	12/22/2016	13,627,738.51	13,580,893.16	13,564,832.87	1.39	1.59	04/15/2020	8,418.90	(16,060.29)
John Deere Owner Trust	07/18/2017	5,184,602.67	5,184,152.13	5,166,074.46	1.59	1.60	04/15/2020	3,663.77	(18,077.67)
Honda Auto Rec Owner Trust	12/10/2016	2,213,911.28	2,203,533.57	2,198,353.90	1.16	1.40	05/18/2020	856.03	(5,179.67)
Toyota Auto Receivables	01/31/2018	23,000,000.00	22,997,649.40	22,917,945.20	2.10	2.12	10/15/2020	21,466.67	(79,704.20)
Honda Auto Rec Owner Trust	10/25/2016	11,367,834.75	11,367,096.98	11,260,349.60	1.21	1.22	12/18/2020	4,967.11	(106,747.38)
Honda Auto Rec Owner Trust	05/30/2018	25,000,000.00	24,999,962.50	24,978,527.50	2.60	2.61	12/18/2020	20,972.21	(21,435.00)
American Express Credit Accoun	04/16/2018	7,478,000.00	7,370,503.75	7,367,158.84	1.93	2.62	09/15/2022	6,414.49	(3,344.91)
American Express Credit Accoun	07/25/2018	5,765,000.00	5,681,452.54	5,679,549.44	1.93	2.65	09/15/2022	1,854.41	(1,903.10)
American Express Credit Accoun	03/21/2018	23,000,000.00	22,997,329.70	22,899,126.60	2.67	2.69	10/17/2022	27,293.33	(98,203.10)
American Express Credit Accoun	04/20/2018	20,000,000.00	19,971,093.75	19,912,284.00	2.67	2.73	10/17/2022	23,733.33	(58,809.75)
<b>Asset Backed Securities Subtotal:</b>		<b>245,461,017.11</b>	<b>245,175,343.66</b>	<b>244,645,134.61</b>	<b>2.10</b>	<b>2.17</b>		<b>186,188.31</b>	<b>(530,209.05)</b>
<b>Bank Deposit</b>									
Wells Fargo Bank NA	07/01/2017	8,545,341.44	8,545,341.44	8,545,341.44	1.75	1.75		3,066.20	0.00
<b>Bank Deposit Subtotal:</b>		<b>8,545,341.44</b>	<b>8,545,341.44</b>	<b>8,545,341.44</b>	<b>1.75</b>	<b>1.75</b>		<b>3,066.20</b>	<b>0.00</b>
<b>Commercial Paper</b>									
Credit Agricole CIB	04/13/2018	50,000,000.00	50,000,000.00	49,997,534.50	2.28	2.30	08/01/2018	0.00	(2,465.50)
JP Morgan	12/04/2017	35,000,000.00	35,000,000.00	34,998,091.45	1.80	1.84	08/01/2018	0.00	(1,908.55)
JP Morgan	12/07/2017	30,000,000.00	30,000,000.00	29,998,364.10	1.80	1.84	08/01/2018	0.00	(1,635.90)
JP Morgan	12/11/2017	25,000,000.00	25,000,000.00	24,998,636.75	1.82	1.86	08/01/2018	0.00	(1,363.25)
Natixis US Finance Co.	07/31/2018	270,000,000.00	270,000,000.00	269,985,808.80	1.89	1.89	08/01/2018	0.00	(14,191.20)
Toyota Motor Credit Corp	03/15/2018	50,000,000.00	50,000,000.00	49,997,441.50	2.18	2.20	08/01/2018	0.00	(2,558.50)
Credit Agricole CIB	01/04/2018	25,000,000.00	24,998,715.28	24,997,527.75	1.85	1.88	08/02/2018	0.00	(1,187.53)
JP Morgan	01/04/2018	25,000,000.00	24,998,680.56	24,997,272.25	1.90	1.93	08/02/2018	0.00	(1,408.31)
MUFG Bank NY	05/08/2018	20,000,000.00	19,993,555.56	19,993,686.60	2.32	2.33	08/06/2018	0.00	131.04
MUFG Bank NY	05/08/2018	15,000,000.00	14,995,166.67	14,995,264.95	2.32	2.33	08/06/2018	0.00	98.28
MUFG Bank NY	07/27/2018	175,000,000.00	174,952,361.12	174,944,757.75	1.96	1.96	08/06/2018	0.00	(7,603.37)
Fortis/BNP Paribas Bank	01/09/2018	25,000,000.00	24,991,055.56	24,989,211.00	1.84	1.87	08/08/2018	0.00	(1,844.56)
Credit Agricole CIB	04/10/2018	30,000,000.00	29,984,400.00	29,986,410.00	2.34	2.36	08/09/2018	0.00	2,010.00
Credit Agricole CIB	04/11/2018	50,000,000.00	49,970,875.00	49,974,764.00	2.33	2.35	08/10/2018	0.00	3,889.00
Credit Agricole CIB	04/11/2018	30,000,000.00	29,976,700.00	29,980,164.30	2.33	2.35	08/13/2018	0.00	3,464.30
Toyota Motor Credit Corp	04/11/2018	50,000,000.00	49,957,569.44	49,963,853.00	2.35	2.37	08/14/2018	0.00	6,283.56
Toyota Motor Credit Corp	04/11/2018	50,000,000.00	49,951,041.67	49,958,533.50	2.35	2.37	08/16/2018	0.00	7,491.83
MUFG Bank NY	05/23/2018	50,000,000.00	49,936,666.67	49,941,929.00	2.28	2.29	08/21/2018	0.00	5,262.33

# INVESTMENT INVENTORY - MARKET VALUE

## County of San Diego Pooled Money Fund As of July 31, 2018

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
JP Morgan	11/28/2017	25,000,000.00	24,971,250.00	24,966,550.00	1.80	1.84	08/24/2018	0.00	(4,700.00)
MUFG Bank NY	05/29/2018	28,000,000.00	27,954,297.78	27,957,370.00	2.26	2.27	08/27/2018	0.00	3,072.22
JP Morgan	01/02/2018	50,000,000.00	49,918,750.00	49,912,468.00	1.95	1.99	08/31/2018	0.00	(6,282.00)
JP Morgan	02/07/2018	70,000,000.00	69,866,455.55	69,860,690.20	2.02	2.06	09/04/2018	0.00	(5,765.35)
BNP Paribas NY	03/09/2018	15,000,000.00	14,965,950.00	14,968,873.80	2.27	2.30	09/06/2018	0.00	2,923.80
Toyota Motor Credit Corp	02/08/2018	25,000,000.00	24,949,638.89	24,947,697.25	1.96	2.00	09/07/2018	0.00	(1,941.64)
Canadian Imp Bk Comm NY	06/14/2018	40,000,000.00	39,900,324.44	39,904,800.00	2.19	2.20	09/11/2018	0.00	4,475.56
Natixis US Finance Co.	06/22/2018	25,000,000.00	24,922,756.95	24,928,576.50	2.27	2.28	09/19/2018	0.00	5,819.55
MUFG Bank NY	06/18/2018	25,000,000.00	24,918,895.83	24,924,636.00	2.29	2.30	09/21/2018	0.00	5,740.17
MUFG Bank NY	07/24/2018	25,000,000.00	24,920,875.00	24,920,097.25	2.11	2.12	09/24/2018	0.00	(777.75)
MUFG Bank NY	07/27/2018	25,000,000.00	24,916,875.00	24,915,537.50	2.10	2.11	09/27/2018	0.00	(1,337.50)
Credit Agricole CIB	01/02/2018	100,000,000.00	99,692,277.78	99,664,847.00	1.91	1.95	09/28/2018	0.00	(27,430.78)
JP Morgan	01/02/2018	75,000,000.00	74,758,333.33	74,738,556.00	2.00	2.05	09/28/2018	0.00	(19,777.33)
MUFG Bank NY	07/02/2018	50,000,000.00	49,818,750.00	49,828,080.50	2.25	2.26	09/28/2018	0.00	9,330.50
BNP Paribas NY	04/03/2018	60,000,000.00	59,752,950.00	59,783,929.80	2.43	2.46	10/01/2018	0.00	30,979.80
MUFG Bank NY	07/24/2018	50,000,000.00	49,818,694.45	49,818,305.50	2.14	2.15	10/01/2018	0.00	(388.95)
Toyota Motor Credit Corp	06/19/2018	25,000,000.00	24,902,263.89	24,909,743.75	2.27	2.29	10/02/2018	0.00	7,479.86
BNP Paribas NY	04/02/2018	35,000,000.00	34,851,162.50	34,869,271.15	2.43	2.50	10/03/2018	0.00	18,108.65
JP Morgan	03/29/2018	25,000,000.00	24,884,520.83	24,893,687.50	2.41	2.49	10/09/2018	0.00	9,166.67
BNP Paribas NY	04/02/2018	25,000,000.00	24,880,187.50	24,892,800.00	2.43	2.50	10/11/2018	0.00	12,612.50
MUFG Bank NY	07/20/2018	35,000,000.00	34,826,341.67	34,831,411.65	2.29	2.30	10/18/2018	0.00	5,069.98
JP Morgan	04/16/2018	20,000,000.00	19,892,911.11	19,900,311.20	2.44	2.51	10/19/2018	0.00	7,400.09
JP Morgan	04/17/2018	40,000,000.00	39,753,288.89	39,764,480.00	2.44	2.51	10/31/2018	0.00	11,191.11
JP Morgan	04/19/2018	50,000,000.00	49,694,138.89	49,705,600.00	2.42	2.49	10/31/2018	0.00	11,461.11
BNP Paribas NY	04/20/2018	30,000,000.00	29,816,000.00	29,825,857.50	2.40	2.47	11/01/2018	0.00	9,857.50
Toyota Motor Credit Corp	02/16/2018	25,000,000.00	24,847,222.22	24,844,291.75	2.20	2.25	11/09/2018	0.00	(2,930.47)
MUFG Bank NY	06/14/2018	50,000,000.00	49,593,305.55	49,607,905.50	2.42	2.45	11/30/2018	0.00	14,599.95
ING (US) Funding LLC	06/22/2018	30,000,000.00	29,727,750.00	29,723,806.80	2.42	2.45	12/14/2018	0.00	(3,943.20)
ING (US) Funding LLC	06/22/2018	25,000,000.00	24,774,062.50	24,769,839.00	2.41	2.44	12/14/2018	0.00	(4,223.50)
ING (US) Funding LLC	07/10/2018	40,000,000.00	39,594,666.67	39,580,950.00	2.40	2.43	12/31/2018	0.00	(13,716.67)
Credit Agricole CIB	07/24/2018	25,000,000.00	24,721,166.67	24,718,450.75	2.39	2.42	01/16/2019	0.00	(2,715.92)
Toyota Motor Credit Corp	07/26/2018	25,000,000.00	24,707,118.06	24,712,166.75	2.41	2.44	01/23/2019	0.00	5,048.69
Credit Agricole CIB	07/24/2018	25,000,000.00	24,705,000.00	24,702,344.50	2.40	2.48	01/25/2019	0.00	(2,655.50)
Toyota Motor Credit Corp	07/24/2018	25,000,000.00	24,705,000.00	24,708,648.50	2.40	2.48	01/25/2019	0.00	3,648.50
Credit Agricole CIB	07/17/2018	60,000,000.00	59,232,816.68	59,222,719.80	2.41	2.49	02/08/2019	0.00	(10,096.88)
Credit Agricole CIB	07/25/2018	25,000,000.00	24,669,583.33	24,668,569.50	2.44	2.52	02/12/2019	0.00	(1,013.83)
Credit Agricole CIB	07/17/2018	50,000,000.00	49,337,861.11	49,329,550.00	2.42	2.50	02/14/2019	0.00	(8,311.11)
Toyota Motor Credit Corp	05/30/2018	35,000,000.00	34,527,645.83	34,520,334.80	2.37	2.45	02/22/2019	0.00	(7,311.03)
Toyota Motor Credit Corp	07/25/2018	25,000,000.00	24,652,638.89	24,657,382.00	2.44	2.52	02/22/2019	0.00	4,743.11
ING (US) Funding LLC	06/22/2018	25,000,000.00	24,613,708.34	24,605,375.00	2.54	2.62	03/08/2019	0.00	(8,333.34)
ING (US) Funding LLC	07/06/2018	25,000,000.00	24,615,229.17	24,605,375.00	2.53	2.61	03/08/2019	0.00	(9,854.17)
ING (US) Funding LLC	07/06/2018	40,000,000.00	39,305,955.56	39,288,138.80	2.56	2.65	04/02/2019	0.00	(17,816.76)
<b>Commercial Paper Subtotal:</b>		<b>2,533,000,000.00</b>	<b>2,522,585,408.39</b>	<b>2,522,599,277.70</b>	<b>2.18</b>	<b>2.22</b>		<b>0.00</b>	<b>13,869.31</b>

# INVESTMENT INVENTORY - MARKET VALUE

## County of San Diego Pooled Money Fund As of July 31, 2018

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
<b>Federal Agency</b>									
Federal Home Loan Bank	08/14/2015	25,000,000.00	25,000,740.28	24,991,250.00	1.20	1.12	08/14/2018	139,166.67	(9,490.28)
Federal Home Loan Bank	10/26/2015	35,000,000.00	35,006,191.09	34,960,800.00	1.13	0.97	09/14/2018	149,843.75	(45,391.09)
Federal National Mtg Assn	01/21/2014	30,000,000.00	30,008,332.20	29,992,500.00	1.88	1.65	09/18/2018	207,812.50	(15,832.20)
Federal Home Loan Bank	03/28/2016	25,000,000.00	25,000,000.00	24,960,500.00	1.05	1.05	09/28/2018	89,687.50	(39,500.00)
Federal Home Loan Mtg Corp	10/28/2016	25,000,000.00	25,000,000.00	24,943,500.00	1.05	1.05	10/26/2018	69,270.83	(56,500.00)
Federal Home Loan Mtg Corp	02/23/2016	25,000,000.00	25,000,000.00	24,920,750.00	1.05	1.05	11/23/2018	49,583.33	(79,250.00)
Federal National Mtg Assn	01/21/2014	30,000,000.00	29,990,472.85	29,950,200.00	1.63	1.73	11/27/2018	86,666.67	(40,272.85)
Federal Home Loan Mtg Corp	06/14/2016	47,400,000.00	47,400,000.00	47,250,690.00	1.25	1.25	12/14/2018	77,354.17	(149,310.00)
Federal Farm Credit Bank	12/07/2017	25,000,000.00	25,000,000.00	24,947,250.00	1.70	1.70	01/07/2019	28,333.33	(52,750.00)
Federal Home Loan Mtg Corp	07/25/2016	25,000,000.00	25,000,000.00	24,856,750.00	1.00	1.00	01/25/2019	4,166.67	(143,250.00)
Federal National Mtg Assn	03/22/2016	27,135,000.00	27,135,000.00	26,970,290.55	1.27	1.30	02/26/2019	148,375.69	(164,709.45)
Federal National Mtg Assn	03/11/2016	25,000,000.00	25,000,000.00	24,839,500.00	1.30	1.30	03/15/2019	122,777.77	(160,500.00)
Federal Farm Credit Bank	03/18/2016	25,000,000.00	25,000,000.00	24,801,250.00	1.28	1.28	03/21/2019	115,555.56	(198,750.00)
Federal Farm Credit Bank	10/19/2016	20,000,000.00	20,000,000.00	19,806,600.00	1.17	1.17	05/16/2019	48,750.00	(193,400.00)
Federal Home Loan Mtg Corp	06/06/2016	25,000,000.00	25,000,000.00	24,756,500.00	1.25	1.25	06/06/2019	47,743.06	(243,500.00)
Federal Home Loan Bank	06/22/2016	25,000,000.00	25,134,966.65	24,828,000.00	1.63	0.99	06/14/2019	53,038.19	(306,966.65)
Federal National Mtg Assn	07/08/2015	20,000,000.00	20,067,568.78	19,881,600.00	1.75	1.36	06/20/2019	39,861.11	(185,968.78)
Federal Home Loan Mtg Corp	07/26/2016	25,000,000.00	25,000,000.00	24,659,500.00	1.07	1.07	07/26/2019	3,715.28	(340,500.00)
Federal Home Loan Mtg Corp	06/27/2016	25,000,000.00	25,083,375.22	24,703,250.00	1.25	0.91	08/01/2019	156,250.00	(380,125.22)
Federal Home Loan Mtg Corp	08/23/2016	25,000,000.00	25,000,000.00	24,642,000.00	1.15	1.15	08/23/2019	126,180.56	(358,000.00)
Federal Farm Credit Bank	08/26/2016	50,000,000.00	50,000,000.00	49,208,500.00	1.00	1.00	08/26/2019	215,277.78	(791,500.00)
Federal Farm Credit Bank	12/06/2016	25,000,000.00	25,000,000.00	24,682,000.00	1.48	1.63	09/06/2019	149,027.78	(318,000.00)
Federal National Mtg Assn	09/30/2016	35,000,000.00	34,991,778.80	34,482,000.00	1.13	1.15	09/09/2019	155,312.50	(509,778.80)
Federal National Mtg Assn	09/13/2016	50,000,000.00	50,000,000.00	49,246,000.00	1.15	1.15	09/13/2019	220,416.67	(754,000.00)
Federal Home Loan Mtg Corp	03/30/2016	25,000,000.00	25,000,000.00	24,669,500.00	1.40	1.40	09/30/2019	117,638.89	(330,500.00)
Federal Home Loan Mtg Corp	11/21/2014	25,000,000.00	24,850,677.70	24,630,000.00	1.25	1.79	10/02/2019	103,298.61	(220,677.70)
Federal National Mtg Assn	10/04/2016	25,000,000.00	25,000,000.00	24,609,000.00	1.20	1.20	10/04/2019	97,500.00	(391,000.00)
Federal National Mtg Assn	10/28/2016	25,000,000.00	25,000,000.00	24,608,000.00	1.30	1.30	10/28/2019	83,958.33	(392,000.00)
Federal Home Loan Bank	05/03/2017	15,000,000.00	14,986,377.63	14,771,550.00	1.38	1.45	11/15/2019	43,541.67	(214,827.63)
Federal Home Loan Bank	01/09/2015	20,000,000.00	20,201,548.05	19,934,400.00	2.38	1.61	12/13/2019	63,333.33	(267,148.05)
Federal Home Loan Bank	05/03/2017	20,000,000.00	20,241,603.40	19,934,400.00	2.38	1.47	12/13/2019	63,333.33	(307,203.40)
Federal Farm Credit Bank	12/27/2016	25,000,000.00	25,000,000.00	24,615,750.00	1.70	1.70	12/27/2019	40,138.89	(384,250.00)
Federal National Mtg Assn	03/30/2016	25,000,000.00	25,000,000.00	24,570,000.00	1.38	1.38	12/30/2019	29,600.69	(430,000.00)
Federal Home Loan Mtg Corp	07/28/2016	50,000,000.00	50,000,000.00	48,891,500.00	1.10	1.10	01/28/2020	4,583.33	(1,108,500.00)
Federal Farm Credit Bank	02/27/2017	21,870,000.00	21,870,000.00	21,498,210.00	1.71	1.71	02/27/2020	159,979.05	(371,790.00)
Federal Home Loan Mtg Corp	04/13/2017	25,000,000.00	25,000,000.00	24,644,750.00	1.80	1.80	04/13/2020	135,000.00	(355,250.00)
Federal Home Loan Mtg Corp	04/13/2017	25,000,000.00	25,000,000.00	24,644,750.00	1.80	1.80	04/13/2020	135,000.00	(355,250.00)
Federal Home Loan Mtg Corp	05/19/2015	25,000,000.00	24,908,611.11	24,445,000.00	1.38	1.59	05/01/2020	85,937.50	(463,611.11)
Federal Farm Credit Bank	11/01/2017	47,000,000.00	47,000,000.00	46,133,320.00	1.83	1.83	06/01/2020	143,350.00	(866,680.00)
Federal Farm Credit Bank	06/29/2016	25,000,000.00	25,000,000.00	24,381,000.00	1.42	1.42	06/29/2020	31,555.56	(619,000.00)
Federal Home Loan Mtg Corp	07/05/2017	25,000,000.00	25,000,000.00	24,521,750.00	1.75	1.75	06/29/2020	38,888.89	(478,250.00)
Federal Home Loan Mtg Corp	07/13/2017	20,000,000.00	20,000,000.00	19,621,000.00	1.85	1.85	07/13/2020	18,500.00	(379,000.00)
Federal Home Loan Mtg Corp	07/13/2017	5,000,000.00	5,000,000.00	4,905,250.00	1.85	1.85	07/13/2020	4,625.00	(94,750.00)



# INVESTMENT INVENTORY - MARKET VALUE

## County of San Diego Pooled Money Fund As of July 31, 2018

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal Farm Credit Bank	07/25/2018	20,000,000.00	19,578,058.24	19,562,800.00	1.77	2.78	09/28/2020	5,900.00	(15,258.24)
Federal Home Loan Mtg Corp	09/29/2017	25,000,000.00	24,987,393.52	24,470,000.00	1.80	1.82	09/29/2020	152,500.00	(517,393.52)
Federal National Mtg Assn	11/03/2017	25,000,000.00	25,000,000.00	24,463,500.00	1.85	1.85	10/30/2020	116,909.72	(536,500.00)
Federal Home Loan Mtg Corp	11/03/2017	10,000,000.00	10,000,000.00	9,778,300.00	1.96	1.96	11/03/2020	47,911.11	(221,700.00)
Federal Home Loan Mtg Corp	11/03/2017	15,000,000.00	15,000,000.00	14,667,450.00	1.96	1.96	11/03/2020	71,866.67	(332,550.00)
Federal Farm Credit Bank	11/09/2016	25,000,000.00	25,000,000.00	24,221,000.00	1.36	1.36	11/09/2020	77,444.44	(779,000.00)
Federal National Mtg Assn	11/29/2017	25,000,000.00	24,988,424.53	24,509,250.00	1.95	1.97	11/09/2020	111,041.67	(479,174.53)
Federal Home Loan Bank	11/30/2017	35,000,000.00	35,000,000.00	34,329,050.00	2.00	2.00	11/25/2020	128,333.33	(670,950.00)
Federal Home Loan Mtg Corp	11/27/2017	15,000,000.00	15,000,000.00	14,700,300.00	1.88	1.88	11/27/2020	50,000.00	(299,700.00)
Federal Home Loan Mtg Corp	11/27/2017	25,000,000.00	25,000,000.00	24,500,500.00	1.88	1.88	11/27/2020	83,333.33	(499,500.00)
Federal Home Loan Mtg Corp	12/18/2017	15,000,000.00	15,000,000.00	14,729,700.00	2.00	2.00	12/18/2020	35,833.33	(270,300.00)
Federal Home Loan Mtg Corp	04/20/2018	6,045,000.00	5,967,756.92	5,941,026.00	2.15	2.69	01/26/2021	1,805.10	(26,730.92)
Federal National Mtg Assn	04/20/2018	4,910,000.00	4,847,259.96	4,824,320.50	2.15	2.69	01/26/2021	1,466.18	(22,939.46)
Federal Home Loan Bank	04/30/2018	25,000,000.00	24,714,664.81	24,634,000.00	2.25	2.73	01/29/2021	3,125.00	(80,664.81)
Federal Home Loan Bank	09/21/2016	25,000,000.00	25,069,728.40	24,151,000.00	1.38	1.26	02/18/2021	155,642.36	(918,728.40)
Federal Home Loan Bank	02/14/2017	25,000,000.00	24,750,904.95	24,151,000.00	1.38	1.78	02/18/2021	155,642.36	(599,904.95)
Federal Home Loan Bank	02/17/2017	25,000,000.00	25,000,000.00	24,403,500.00	1.82	1.82	03/17/2021	169,361.11	(596,500.00)
Federal Home Loan Bank	10/30/2017	25,000,000.00	25,000,000.00	24,423,000.00	2.00	2.00	04/30/2021	126,388.89	(577,000.00)
Federal National Mtg Assn	06/17/2016	15,000,000.00	15,005,345.51	14,398,650.00	1.25	1.24	05/06/2021	44,270.83	(606,695.51)
Federal National Mtg Assn	09/21/2016	25,000,000.00	24,958,466.97	23,997,750.00	1.25	1.31	05/06/2021	73,784.72	(960,716.97)
Federal Home Loan Mtg Corp	06/28/2017	7,900,000.00	7,900,000.00	7,724,146.00	2.00	2.00	05/28/2021	27,650.00	(175,854.00)
Federal Home Loan Bank	07/14/2016	15,000,000.00	15,276,238.83	14,597,700.00	1.88	1.21	06/11/2021	39,062.50	(678,538.83)
Federal National Mtg Assn	06/28/2018	15,000,000.00	15,000,000.00	14,925,600.00	2.90	2.86	06/28/2021	39,875.00	(74,400.00)
Federal National Mtg Assn	06/28/2018	6,985,000.00	6,985,000.00	6,950,354.40	2.90	2.86	06/28/2021	18,568.46	(34,645.60)
Federal Home Loan Mtg Corp	07/12/2016	25,000,000.00	25,000,000.00	24,646,500.00	1.75	2.02	07/12/2021	23,090.28	(353,500.00)
Federal Home Loan Bank	08/04/2016	35,000,000.00	34,911,794.89	33,361,650.00	1.13	1.21	07/14/2021	18,593.75	(1,550,144.89)
Federal Home Loan Mtg Corp	07/20/2016	25,000,000.00	25,000,000.00	24,119,500.00	1.25	1.61	07/20/2021	9,548.61	(880,500.00)
Federal National Mtg Assn	07/20/2016	14,500,000.00	14,500,000.00	13,978,435.00	1.25	1.61	07/20/2021	5,538.19	(521,565.00)
Federal Home Loan Mtg Corp	07/27/2016	25,000,000.00	25,000,000.00	24,023,500.00	1.50	1.61	07/27/2021	4,166.67	(976,500.00)
Federal National Mtg Assn	07/27/2016	25,000,000.00	25,000,000.00	24,620,000.00	1.63	1.89	07/27/2021	4,513.89	(380,000.00)
Federal National Mtg Assn	07/27/2016	14,445,000.00	14,445,000.00	13,843,076.85	1.30	1.48	07/27/2021	2,086.50	(601,923.15)
Federal Home Loan Mtg Corp	08/03/2016	25,000,000.00	25,000,000.00	24,542,750.00	1.25	1.93	08/03/2021	154,513.89	(457,250.00)
Federal Home Loan Mtg Corp	10/05/2016	20,000,000.00	19,854,491.70	19,022,600.00	1.13	1.37	08/12/2021	105,625.00	(831,891.70)
Federal National Mtg Assn	09/21/2016	35,000,000.00	34,890,089.69	33,415,200.00	1.25	1.36	08/17/2021	199,305.56	(1,474,889.69)
Federal Home Loan Mtg Corp	09/07/2016	25,000,000.00	25,000,000.00	24,516,250.00	1.25	1.85	09/07/2021	125,000.00	(483,750.00)
Federal Home Loan Bank	09/27/2017	25,000,000.00	25,000,000.00	24,245,250.00	2.00	2.00	09/27/2021	172,222.22	(754,750.00)
Federal Home Loan Mtg Corp	09/30/2016	20,000,000.00	20,000,000.00	19,557,800.00	1.30	1.80	09/30/2021	87,388.89	(442,200.00)
Federal Home Loan Mtg Corp	09/30/2016	12,000,000.00	12,000,000.00	11,607,000.00	1.50	1.68	09/30/2021	60,500.00	(393,000.00)
Federal Farm Credit Bank	10/05/2017	20,000,000.00	20,000,000.00	19,418,800.00	2.00	2.00	10/05/2021	128,888.89	(581,200.00)
Federal National Mtg Assn	11/08/2016	35,000,000.00	34,925,856.59	33,444,600.00	1.38	1.44	10/07/2021	152,395.83	(1,481,256.59)
Federal Home Loan Mtg Corp	10/07/2016	25,000,000.00	25,000,000.00	24,521,250.00	2.00	1.98	10/07/2021	158,333.33	(478,750.00)
Federal Home Loan Mtg Corp	10/28/2016	50,000,000.00	50,000,000.00	48,928,500.00	1.25	1.98	10/28/2021	161,458.33	(1,071,500.00)
Federal Home Loan Bank	03/27/2017	25,000,000.00	25,194,927.13	24,492,750.00	2.25	2.02	03/11/2022	218,750.00	(702,177.13)
Federal National Mtg Assn	09/26/2017	14,475,000.00	14,473,819.91	13,982,415.75	2.25	2.25	04/27/2022	85,040.63	(491,404.16)

# INVESTMENT INVENTORY - MARKET VALUE

## County of San Diego Pooled Money Fund As of July 31, 2018

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal Farm Credit Bank	07/25/2017	20,000,000.00	20,027,569.61	19,367,400.00	2.07	2.03	05/09/2022	94,300.00	(660,169.61)
Federal Home Loan Mtg Corp	06/29/2017	15,000,000.00	14,997,066.67	14,502,600.00	2.13	2.13	06/29/2022	28,333.33	(494,466.67)
Federal Home Loan Mtg Corp	07/12/2017	40,000,000.00	39,946,317.78	39,147,600.00	2.00	2.28	07/12/2022	42,222.22	(798,717.78)
Federal Home Loan Mtg Corp	07/27/2017	6,132,000.00	6,132,000.00	5,963,002.08	2.05	2.22	07/27/2022	1,396.73	(168,997.92)
Federal Farm Credit Bank	08/22/2017	18,250,000.00	18,248,521.40	17,586,977.50	2.05	2.05	08/08/2022	179,787.85	(661,543.90)
Federal Home Loan Bank	08/10/2017	25,000,000.00	25,000,000.00	24,432,750.00	2.00	2.29	08/10/2022	237,500.00	(567,250.00)
Federal Farm Credit Bank	08/29/2017	30,000,000.00	29,995,110.37	28,756,200.00	2.05	2.05	08/23/2022	269,916.67	(1,238,910.37)
Federal Farm Credit Bank	09/12/2017	25,000,000.00	25,000,000.00	24,107,000.00	2.00	2.00	09/12/2022	193,055.56	(893,000.00)
Federal Farm Credit Bank	10/11/2017	24,000,000.00	24,000,000.00	23,217,120.00	2.16	2.16	10/11/2022	158,400.00	(782,880.00)
Federal Farm Credit Bank	10/17/2017	25,000,000.00	25,000,000.00	24,394,500.00	2.28	2.28	10/17/2022	164,666.67	(605,500.00)
Federal Home Loan Bank	11/29/2017	25,000,000.00	24,947,138.51	24,093,250.00	2.28	2.33	10/26/2022	150,416.67	(853,888.51)
Federal Home Loan Mtg Corp	10/30/2017	25,000,000.00	25,000,000.00	24,201,250.00	2.28	2.28	10/26/2022	150,416.67	(798,750.00)
Federal Home Loan Mtg Corp	12/28/2017	10,000,000.00	10,000,000.00	9,724,300.00	2.45	2.45	12/28/2022	22,458.33	(275,700.00)
Federal Home Loan Mtg Corp	05/30/2018	15,000,000.00	15,000,000.00	14,977,050.00	3.07	3.07	05/24/2023	78,029.17	(22,950.00)
Federal Farm Credit Bank	06/27/2018	15,000,000.00	15,000,000.00	14,964,750.00	3.20	3.20	06/27/2023	45,333.33	(35,250.00)
Federal Home Loan Mtg Corp	06/28/2018	25,000,000.00	25,000,000.00	24,916,750.00	3.33	3.33	06/28/2023	76,312.50	(83,250.00)
<b>Federal Agency Subtotal:</b>		<b>2,463,047,000.00</b>	<b>2,462,396,190.65</b>	<b>2,415,004,534.63</b>	<b>1.62</b>	<b>1.67</b>		<b>9,411,152.71</b>	<b>(47,391,656.02)</b>

### Money Market Accounts

BlackRock Treasury Fund	06/01/2015	0.00	0.00	0.00	1.79	1.79		1,282.37	0.00
BlackRock Fed Fund	07/06/2018	1,000,000.00	1,000,000.00	1,000,000.00	1.82	1.82		1,296.44	0.00
BlackRock CalTrust	11/03/2017	24,992,499.93	24,992,499.93	25,002,496.93	2.08	2.08		43,843.99	9,997.00
Fidelity Government Fund	06/21/2016	24,700,000.00	24,700,000.00	24,700,000.00	1.83	1.83		81,189.81	0.00
Federated Government Fund	06/30/2016	1,200,000.00	1,200,000.00	1,200,000.00	1.80	1.80		3,665.66	0.00
Morgan Stanley Government Fund	06/01/2015	6,900,000.00	6,900,000.00	6,900,000.00	1.81	1.81		10,788.70	0.00
Wells Fargo Bank NA	09/19/2017	0.00	0.00	0.00	1.54	1.54		215.01	0.00
<b>Money Market Accounts Subtotal:</b>		<b>58,792,499.93</b>	<b>58,792,499.93</b>	<b>58,802,496.93</b>	<b>1.93</b>	<b>1.93</b>		<b>142,281.98</b>	<b>9,997.00</b>

### Negotiable CDs

Credit Agricole CIB	12/11/2017	25,000,000.00	25,000,000.00	24,999,996.25	1.79	1.79	08/01/2018	289,631.94	(3.75)
Royal Bk of Canada/Dain Rausch	12/07/2017	100,000,000.00	100,000,000.00	99,999,354.00	1.76	1.76	08/01/2018	1,158,666.67	(646.00)
Royal Bk of Canada/Dain Rausch	03/27/2018	30,000,000.00	30,000,000.00	30,000,294.90	2.34	2.34	08/01/2018	247,650.00	294.90
Toronto Dominion NY	12/05/2017	35,000,000.00	35,000,000.00	34,999,849.15	1.77	1.77	08/01/2018	411,279.17	(150.85)
BNP Paribas SF	08/02/2017	30,000,000.00	30,000,000.00	29,999,406.60	1.60	1.60	08/02/2018	485,333.34	(593.40)
Bank of Montreal	04/04/2018	25,000,000.00	25,000,000.00	25,000,821.75	2.32	2.32	08/03/2018	191,722.22	821.75
BNP Paribas SF	05/16/2018	10,000,000.00	10,000,000.00	10,001,100.40	2.22	2.22	08/16/2018	47,483.33	1,100.40
Bank of Nova Scotia	02/16/2018	90,000,000.00	90,000,000.00	90,007,531.20	2.13	2.13	08/31/2018	883,950.00	7,531.20
BNP Paribas SF	02/12/2018	25,000,000.00	25,000,000.00	25,000,808.75	2.06	2.06	08/31/2018	243,194.44	808.75
Bank of Montreal	04/03/2018	100,000,000.00	100,000,000.00	100,031,462.00	2.36	2.36	09/04/2018	786,666.67	31,462.00
Canadian Imp Bk Comm NY	04/03/2018	75,000,000.00	75,000,000.00	75,037,341.75	2.36	2.36	09/10/2018	590,000.00	37,341.75
UBS AG Stamford	04/09/2018	30,000,000.00	30,000,000.00	30,012,324.90	2.38	2.38	09/11/2018	226,100.00	12,324.90
UBS AG Stamford	04/09/2018	30,000,000.00	30,000,000.00	30,012,726.00	2.38	2.38	09/13/2018	226,100.00	12,726.00
UBS AG Stamford	04/09/2018	50,000,000.00	50,000,000.00	50,022,396.00	2.38	2.38	09/17/2018	376,833.33	22,396.00
Bank of Nova Scotia	09/27/2017	45,000,000.00	45,000,000.00	44,967,290.40	1.66	1.66	09/26/2018	639,100.00	(32,709.60)

# INVESTMENT INVENTORY - MARKET VALUE

## County of San Diego Pooled Money Fund As of July 31, 2018

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Bank of Nova Scotia	09/27/2017	50,000,000.00	50,000,000.00	49,962,776.50	1.66	1.66	09/27/2018	710,111.11	(37,223.50)
Nordea Bank Finland	09/27/2017	25,000,000.00	25,000,000.00	24,968,475.00	1.50	1.50	09/27/2018	320,833.33	(31,525.00)
Toronto Dominion NY	04/26/2018	50,000,000.00	50,000,000.00	50,017,185.00	2.32	2.32	09/27/2018	312,555.55	17,185.00
BNP Paribas SF	09/28/2017	20,000,000.00	20,000,000.00	19,985,420.60	1.66	1.66	09/28/2018	283,122.22	(14,579.40)
BNP Paribas SF	04/03/2018	50,000,000.00	50,000,000.00	50,029,981.00	2.46	2.46	10/09/2018	410,000.00	29,981.00
Bank of Montreal	05/01/2018	25,000,000.00	25,000,000.00	25,010,210.75	2.37	2.37	10/26/2018	151,416.66	10,210.75
Toronto Dominion NY	11/01/2017	25,000,000.00	25,000,000.00	24,965,349.50	1.73	1.73	10/30/2018	327,979.17	(34,650.50)
Bank of Montreal	11/01/2017	75,000,000.00	75,000,000.00	74,905,849.50	1.74	1.74	10/31/2018	989,625.00	(94,150.50)
Bank of Nova Scotia	11/01/2017	25,000,000.00	25,000,000.00	24,966,027.00	1.75	1.75	10/31/2018	331,770.83	(33,973.00)
Royal Bk of Canada/Dain Rausch	11/16/2017	25,000,000.00	25,000,000.00	24,968,613.75	1.80	1.80	10/31/2018	322,500.00	(31,386.25)
BNP Paribas SF	11/01/2017	50,000,000.00	50,000,000.00	49,934,884.00	1.77	1.77	11/01/2018	671,125.00	(65,116.00)
BNP Paribas SF	11/01/2017	25,000,000.00	25,000,000.00	24,967,442.00	1.77	1.77	11/01/2018	335,562.50	(32,558.00)
Royal Bk of Canada/Dain Rausch	04/16/2018	20,000,000.00	20,000,000.00	20,007,746.20	2.44	2.44	11/05/2018	145,044.45	7,746.20
Royal Bk of Canada/Dain Rausch	04/16/2018	50,000,000.00	50,000,000.00	50,018,848.00	2.44	2.44	11/08/2018	362,611.11	18,848.00
Toronto Dominion NY	11/15/2017	25,000,000.00	25,000,000.00	24,960,204.25	1.78	1.78	11/15/2018	320,152.78	(39,795.75)
Royal Bk of Canada/Dain Rausch	11/20/2017	4,000,000.00	4,000,000.00	3,993,589.76	1.83	1.83	11/20/2018	51,646.67	(6,410.24)
Royal Bk of Canada/Dain Rausch	11/20/2017	21,000,000.00	21,000,000.00	20,966,346.24	1.83	1.83	11/20/2018	271,145.00	(33,653.76)
Bank of Montreal	11/28/2017	25,000,000.00	25,000,000.00	24,963,713.25	1.86	1.86	11/28/2018	317,750.00	(36,286.75)
BNP Paribas SF	11/28/2017	25,000,000.00	25,000,000.00	24,961,182.50	1.87	1.87	11/28/2018	319,458.34	(38,817.50)
Westpac Bank NY	11/30/2017	50,000,000.00	50,000,000.00	49,918,098.50	1.86	1.86	11/29/2018	630,333.33	(81,901.50)
Bank of Nova Scotia	11/28/2017	25,000,000.00	25,000,000.00	24,958,608.25	1.86	1.86	11/30/2018	317,750.00	(41,391.75)
Royal Bk of Canada/Dain Rausch	11/16/2017	25,000,000.00	25,000,000.00	24,951,827.50	1.80	1.80	11/30/2018	322,500.00	(48,172.50)
Royal Bk of Canada/Dain Rausch	11/28/2017	75,000,000.00	75,000,000.00	74,868,244.50	1.85	1.85	11/30/2018	948,125.00	(131,755.50)
Westpac Bank NY	12/08/2017	50,000,000.00	50,000,000.00	49,919,361.50	1.90	1.90	12/05/2018	622,777.78	(80,638.50)
Bank of Montreal	12/11/2017	25,000,000.00	25,000,000.00	24,966,039.75	1.95	1.95	12/11/2018	315,520.83	(33,960.25)
Bank of Montreal	03/15/2018	50,000,000.00	50,000,000.00	50,019,043.00	2.42	2.42	12/14/2018	467,194.44	19,043.00
Bank of Montreal	06/14/2018	100,000,000.00	100,000,000.00	100,047,083.00	2.43	2.43	12/14/2018	324,000.00	47,083.00
Bank of Nova Scotia	12/18/2017	25,000,000.00	25,000,000.00	24,961,844.00	1.98	1.98	12/18/2018	310,750.00	(38,156.00)
Canadian Imp Bk Comm NY	06/27/2018	25,000,000.00	25,000,000.00	25,012,858.25	2.45	2.45	12/28/2018	59,548.61	12,858.25
BNP Paribas SF	01/24/2018	50,000,000.00	50,000,000.00	49,942,125.50	2.18	2.18	01/16/2019	572,250.00	(57,874.50)
Canadian Imp Bk Comm NY	04/24/2018	25,000,000.00	25,000,000.00	25,007,786.00	2.46	2.46	01/16/2019	169,125.00	7,786.00
Royal Bk of Canada/Dain Rausch	01/29/2018	50,000,000.00	50,000,000.00	49,938,544.00	2.18	2.18	01/16/2019	557,111.11	(61,456.00)
Canadian Imp Bk Comm NY	01/31/2018	25,000,000.00	25,000,000.00	24,969,940.00	2.21	2.21	02/01/2019	279,319.44	(30,060.00)
BNP Paribas SF	02/06/2018	30,000,000.00	30,000,000.00	29,968,789.20	2.26	2.26	02/04/2019	331,466.67	(31,210.80)
UBS AG Stamford	02/27/2018	50,000,000.00	50,000,000.00	49,984,863.00	2.46	2.46	02/28/2019	529,583.33	(15,137.00)
Bank of Nova Scotia	03/19/2018	75,000,000.00	75,000,000.00	75,049,887.00	2.65	2.65	03/15/2019	745,312.50	49,887.00
Canadian Imp Bk Comm NY	04/20/2018	35,000,000.00	35,000,000.00	35,016,838.85	2.63	2.63	03/29/2019	263,365.28	16,838.85
Canadian Imp Bk Comm NY	06/27/2018	25,000,000.00	25,000,000.00	25,005,894.00	2.58	2.58	03/29/2019	62,708.33	5,894.00
Canadian Imp Bk Comm NY	04/19/2018	35,000,000.00	35,000,000.00	35,016,818.55	2.67	2.67	04/19/2019	269,966.67	16,818.55
Canadian Imp Bk Comm NY	04/26/2018	25,000,000.00	25,000,000.00	25,011,949.50	2.68	2.68	04/25/2019	180,527.78	11,949.50
Bank of Montreal	05/01/2018	25,000,000.00	25,000,000.00	25,016,332.75	2.66	2.66	04/30/2019	169,944.44	16,332.75
Royal Bk of Canada/Dain Rausch	04/24/2018	25,000,000.00	25,000,000.00	25,005,567.25	2.67	2.67	04/30/2019	183,562.50	5,567.25
Bank of Montreal	05/02/2018	60,000,000.00	60,000,000.00	60,042,972.60	2.67	2.67	05/01/2019	404,950.00	42,972.60
UBS AG Stamford	05/22/2018	25,000,000.00	25,000,000.00	25,025,989.75	2.75	2.75	05/28/2019	135,590.28	25,989.75

# INVESTMENT INVENTORY - MARKET VALUE

## County of San Diego Pooled Money Fund As of July 31, 2018

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
UBS AG Stamford	06/04/2018	25,000,000.00	25,000,000.00	25,008,745.50	2.67	2.67	06/03/2019	107,541.67	8,745.50
Bank of Montreal	06/14/2018	50,000,000.00	50,000,000.00	50,036,517.00	2.73	2.73	06/14/2019	182,000.00	36,517.00
Royal Bk of Canada/Dain Rausch	05/16/2018	25,000,000.00	25,000,000.00	25,008,347.50	2.56	2.90	06/17/2019	136,823.12	8,347.50
Westpac Bank NY	06/22/2018	25,000,000.00	25,000,000.00	25,013,493.50	2.70	2.70	06/26/2019	75,000.00	13,493.50
Bank of Nova Scotia	06/18/2018	25,000,000.00	25,000,000.00	25,011,767.75	2.73	2.73	06/28/2019	83,416.67	11,767.75
Canadian Imp Bk Comm NY	06/27/2018	25,000,000.00	25,000,000.00	25,007,011.50	2.71	2.71	06/28/2019	65,868.06	7,011.50
Bank of Nova Scotia	07/02/2018	75,000,000.00	75,000,000.00	75,019,972.50	2.71	2.71	07/03/2019	169,375.00	19,972.50
Royal Bk of Canada/Dain Rausch	07/17/2018	25,000,000.00	25,000,000.00	25,009,872.75	2.73	2.73	07/12/2019	28,437.50	9,872.75
BNP Paribas SF	07/25/2018	20,000,000.00	20,000,000.00	20,002,270.00	2.74	2.74	07/23/2019	10,655.56	2,270.00
Canadian Imp Bk Comm NY	02/14/2018	50,000,000.00	50,000,000.00	50,002,800.00	2.45	2.45	08/14/2019	571,083.33	2,800.00
<b>Negotiable CDs Subtotal:</b>		<b>2,670,000,000.00</b>	<b>2,670,000,000.00</b>	<b>2,669,394,653.05</b>	<b>2.22</b>	<b>2.23</b>		<b>24,361,605.06</b>	<b>(605,346.95)</b>
<b>Supranationals</b>									
Intl Bank For Recon and Dev	10/07/2015	25,000,000.00	24,997,476.81	24,946,025.00	1.00	1.06	10/05/2018	80,555.56	(51,451.81)
Intl Bank For Recon and Dev	08/22/2016	24,350,000.00	24,349,638.16	24,290,780.80	1.12	1.12	12/03/2018	45,453.33	(58,857.36)
Intl Bank For Recon and Dev	04/26/2016	25,000,000.00	25,000,000.00	24,775,950.00	1.25	1.25	04/26/2019	82,465.28	(224,050.00)
Intl Bank For Recon and Dev	04/26/2016	25,000,000.00	25,000,000.00	24,775,950.00	1.25	1.25	04/26/2019	82,465.28	(224,050.00)
Intl Bank For Recon and Dev	10/25/2017	25,000,000.00	24,928,667.98	24,775,950.00	1.25	1.64	04/26/2019	82,465.28	(152,717.98)
Intl Bank For Recon and Dev	09/30/2016	25,000,000.00	25,000,000.00	24,579,300.00	1.20	1.20	09/30/2019	100,833.33	(420,700.00)
Intl Bank For Recon and Dev	09/30/2016	25,000,000.00	25,000,000.00	24,579,300.00	1.20	1.20	09/30/2019	100,833.33	(420,700.00)
Intl Bank For Recon and Dev	11/10/2016	25,000,000.00	25,000,000.00	24,551,500.00	1.30	1.30	10/25/2019	86,666.67	(448,500.00)
Intl Bank For Recon and Dev	05/12/2017	35,000,000.00	34,839,848.24	34,372,100.00	1.30	1.68	10/25/2019	121,333.33	(467,748.24)
Intl Bank For Recon and Dev	12/23/2016	25,000,000.00	24,809,870.97	24,505,750.00	1.13	1.72	11/27/2019	49,625.00	(304,120.97)
Intl Bank For Recon and Dev	01/04/2017	25,000,000.00	24,829,315.44	24,505,750.00	1.13	1.66	11/27/2019	49,625.00	(323,565.44)
Intl Bank For Recon and Dev	04/06/2017	25,000,000.00	25,093,539.32	24,635,750.00	1.88	1.97	04/21/2020	130,020.83	(457,789.32)
Intl Bank For Recon and Dev	04/20/2017	25,000,000.00	25,135,929.69	24,635,750.00	1.88	1.86	04/21/2020	130,020.83	(500,179.69)
Inter-American Development Bk	04/12/2017	50,000,000.00	49,931,568.92	49,080,500.00	1.63	1.70	05/12/2020	178,256.94	(851,068.92)
Intl Bank For Recon and Dev	08/29/2017	15,000,000.00	14,997,813.87	14,651,250.00	1.63	1.63	09/04/2020	99,541.67	(346,563.87)
Intl Bank For Recon and Dev	08/29/2017	35,000,000.00	34,994,899.03	34,186,250.00	1.63	1.63	09/04/2020	232,263.89	(808,649.03)
Intl Bank For Recon and Dev	09/21/2017	25,000,000.00	24,975,029.87	24,418,750.00	1.63	1.67	09/04/2020	165,902.78	(556,279.87)
Intl Bank For Recon and Dev	10/30/2015	25,000,000.00	25,000,000.00	24,571,350.00	1.25	1.13	10/15/2020	92,097.22	(428,650.00)
Inter-American Development Bk	04/19/2018	100,000,000.00	99,800,777.78	99,172,700.00	2.63	2.70	04/19/2021	743,750.00	(628,077.78)
International Finance Corp	07/20/2016	25,000,000.00	24,925,318.47	23,746,243.75	1.13	1.23	07/20/2021	7,515.00	(1,179,074.72)
International Finance Corp	10/07/2016	12,500,000.00	12,415,776.70	11,873,121.88	1.13	1.36	07/20/2021	4,625.63	(542,654.82)
Intl Bank For Recon and Dev	11/23/2016	10,000,000.00	10,000,000.00	9,633,800.00	1.75	1.75	11/23/2021	36,944.44	(366,200.00)
Intl Bank For Recon and Dev	09/29/2017	25,000,000.00	25,000,000.00	24,155,550.00	1.98	1.98	09/29/2022	167,750.00	(844,450.00)
<b>Supranationals Subtotal:</b>		<b>656,850,000.00</b>	<b>656,025,471.25</b>	<b>645,419,371.43</b>	<b>1.58</b>	<b>1.69</b>		<b>2,871,010.62</b>	<b>(10,606,099.82)</b>
<b>Treasury Coupon Securities</b>									
U.S. Treasury	12/05/2013	10,000,000.00	9,993,666.77	9,972,700.00	1.25	1.45	11/30/2018	21,174.86	(20,966.77)
U.S. Treasury	02/20/2014	15,000,000.00	14,980,822.71	14,928,000.00	1.25	1.52	01/31/2019	509.51	(52,822.71)
U.S. Treasury	04/17/2014	15,000,000.00	14,997,334.94	14,933,250.00	1.63	1.65	03/31/2019	81,915.98	(64,084.94)
U.S. Treasury	02/14/2017	40,000,000.00	40,098,726.74	39,782,800.00	1.63	1.29	04/30/2019	164,266.30	(315,926.74)
U.S. Treasury	06/16/2014	15,000,000.00	14,975,968.47	14,890,950.00	1.50	1.70	05/31/2019	38,114.75	(85,018.47)



# INVESTMENT INVENTORY - MARKET VALUE

## County of San Diego Pooled Money Fund As of July 31, 2018

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
U.S. Treasury	06/27/2016	25,000,000.00	25,153,490.39	24,818,250.00	1.50	0.75	05/31/2019	63,524.59	(335,240.39)
U.S. Treasury	11/08/2016	40,000,000.00	40,248,281.90	39,704,800.00	1.63	0.94	06/30/2019	56,521.74	(543,481.90)
U.S. Treasury	07/15/2016	10,000,000.00	9,996,151.54	9,841,400.00	0.75	0.79	07/15/2019	3,464.67	(154,751.54)
U.S. Treasury	08/21/2014	15,000,000.00	14,998,582.06	14,875,200.00	1.63	1.63	07/31/2019	662.36	(123,382.06)
U.S. Treasury	12/09/2016	42,000,000.00	42,136,287.60	41,650,560.00	1.63	1.29	07/31/2019	1,854.62	(485,727.60)
U.S. Treasury	09/15/2017	10,000,000.00	9,986,620.41	9,867,200.00	1.25	1.38	08/31/2019	52,309.78	(119,420.41)
U.S. Treasury	10/24/2014	15,000,000.00	15,041,734.23	14,869,950.00	1.75	1.50	09/30/2019	88,217.21	(171,784.23)
U.S. Treasury	12/08/2014	15,000,000.00	14,964,756.73	14,792,550.00	1.50	1.68	11/30/2019	38,114.75	(172,206.73)
U.S. Treasury	01/09/2015	15,000,000.00	15,025,007.96	14,803,650.00	1.63	1.50	12/31/2019	21,195.65	(221,357.96)
U.S. Treasury	02/12/2016	20,000,000.00	20,097,207.13	19,644,600.00	1.38	1.04	01/31/2020	747.28	(452,607.13)
U.S. Treasury	04/09/2015	10,000,000.00	9,985,116.90	9,789,500.00	1.25	1.35	02/29/2020	52,309.78	(195,616.90)
U.S. Treasury	02/12/2016	20,000,000.00	20,095,768.14	19,618,000.00	1.38	1.06	02/29/2020	115,081.52	(477,768.14)
U.S. Treasury	04/09/2015	10,000,000.00	9,962,637.51	9,755,100.00	1.13	1.36	03/31/2020	37,807.38	(207,537.51)
U.S. Treasury	01/06/2017	20,000,000.00	19,950,889.88	19,591,400.00	1.38	1.53	03/31/2020	92,418.03	(359,489.88)
U.S. Treasury	06/05/2015	15,000,000.00	14,962,780.10	14,690,700.00	1.50	1.64	05/31/2020	38,114.75	(272,080.10)
U.S. Treasury	07/06/2018	20,000,000.00	19,984,935.34	19,936,800.00	2.50	2.54	06/30/2020	35,326.09	(48,135.34)
U.S. Treasury	01/06/2017	20,000,000.00	19,819,322.01	19,344,600.00	1.38	1.75	01/31/2021	747.28	(474,722.01)
U.S. Treasury	06/17/2016	35,000,000.00	35,281,327.74	33,680,850.00	1.38	1.08	05/31/2021	81,523.22	(1,600,477.74)
U.S. Treasury	09/07/2016	5,000,000.00	4,998,107.57	4,771,700.00	1.13	1.14	06/30/2021	4,891.30	(226,407.57)
U.S. Treasury	09/07/2016	5,000,000.00	5,159,443.49	4,925,200.00	2.25	1.15	07/31/2021	305.71	(234,243.49)
U.S. Treasury	10/06/2016	25,000,000.00	24,901,996.05	23,752,000.00	1.13	1.25	09/30/2021	94,518.44	(1,149,996.05)
U.S. Treasury	12/09/2016	15,000,000.00	14,962,717.03	14,504,250.00	1.75	1.83	11/30/2021	44,467.21	(458,467.03)
<b>Treasury Coupon Securities Subtotal:</b>		<b>502,000,000.00</b>	<b>502,759,681.34</b>	<b>493,735,960.00</b>	<b>1.51</b>	<b>1.36</b>		<b>1,230,104.76</b>	<b>(9,023,721.34)</b>
<b>Grand Total</b>		<b>9,137,695,858.48</b>	<b>9,126,279,936.66</b>	<b>9,058,146,769.79</b>	<b>1.96</b>	<b>1.99</b>		<b>38,205,409.64</b>	<b>(68,133,166.87)</b>

# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
3608	Money Market Funds	Fidelity Government	1.84	Redemption	276,600,000.00	07/02/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Purchase	-673,132.90	07/02/18
4567	Commercial Paper	BNP Paribas NY	1.68	Redemption	70,000,000.00	07/02/18
4586	Commercial Paper	ING (US) Funding LLC	1.71	Redemption	75,000,000.00	07/02/18
4598	Negotiable CD	Credit Agricole CIB	1.74	Redemption	25,000,000.00	07/02/18
4651	Commercial Paper	ING (US) Funding LLC	1.82	Redemption	25,000,000.00	07/02/18
4741	Commercial Paper	MUFG Bank NY	2.32	Redemption	150,000,000.00	07/02/18
4854	Negotiable CD	Sumitomo Mitsui Bank	2.00	Redemption	35,000,000.00	07/02/18
4935	Negotiable CD	Bank of Nova Scotia	2.71	Purchase	-75,000,000.00	07/02/18
4938	Commercial Paper	Natixis US Finance C	1.89	Purchase	-274,985,562.50	07/02/18
4939	Commercial Paper	MUFG Bank NY	2.25	Purchase	-49,725,000.00	07/02/18
3608	Money Market Funds	Fidelity Government	1.84	Redemption	9,600,000.00	07/03/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Redemption	289,689.62	07/03/18
4519	Negotiable CD	Bank of Montreal	1.64	Redemption	25,000,000.00	07/03/18
4523	Commercial Paper	Cooperatieve Raboban	1.58	Redemption	25,000,000.00	07/03/18
4524	Commercial Paper	ING (US) Funding LLC	1.64	Redemption	25,000,000.00	07/03/18
4529	Commercial Paper	ING (US) Funding LLC	1.64	Redemption	25,000,000.00	07/03/18
4536	Commercial Paper	ING (US) Funding LLC	1.66	Redemption	25,000,000.00	07/03/18
4583	Commercial Paper	BNP Paribas NY	1.72	Redemption	125,000,000.00	07/03/18
4584	Commercial Paper	ING (US) Funding LLC	1.71	Redemption	40,000,000.00	07/03/18
4600	Negotiable CD	Credit Agricole CIB	1.74	Redemption	25,000,000.00	07/03/18
4610	Negotiable CD	Bank of Nova Scotia	1.80	Redemption	50,000,000.00	07/03/18
4630	Commercial Paper	JP Morgan	1.88	Redemption	25,000,000.00	07/03/18
4744	Commercial Paper	Natixis US Finance C	2.29	Redemption	150,000,000.00	07/03/18
4896	Commercial Paper	BNP Paribas NY	1.90	Redemption	25,000,000.00	07/03/18
4938	Commercial Paper	Natixis US Finance C	1.89	Redemption	275,000,000.00	07/03/18
4940	Commercial Paper	Natixis US Finance C	1.89	Purchase	-299,968,500.00	07/03/18
3608	Money Market Funds	Fidelity Government	1.84	Purchase	-30,100,000.00	07/05/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Redemption	782,696.46	07/05/18
4781	Commercial Paper	MUFG Bank NY	2.30	Redemption	60,000,000.00	07/05/18
4940	Commercial Paper	Natixis US Finance C	1.89	Redemption	300,000,000.00	07/05/18
4941	Commercial Paper	Natixis US Finance C	1.89	Purchase	-29,998,425.00	07/05/18
4942	Commercial Paper	Natixis US Finance C	1.89	Purchase	-169,991,075.00	07/05/18
4943	Commercial Paper	Natixis US Finance C	1.89	Purchase	-79,995,800.00	07/05/18

# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
2955	Money Market Funds	BlackRock	1.80	Redemption	1,000,000.00	07/06/18
3608	Money Market Funds	Fidelity Government	1.84	Redemption	22,200,000.00	07/06/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Redemption	349,200.14	07/06/18
4904	Commercial Paper	MUFG Bank NY	1.99	Redemption	30,000,000.00	07/06/18
4941	Commercial Paper	Natixis US Finance C	1.89	Redemption	30,000,000.00	07/06/18
4942	Commercial Paper	Natixis US Finance C	1.89	Redemption	170,000,000.00	07/06/18
4943	Commercial Paper	Natixis US Finance C	1.89	Redemption	80,000,000.00	07/06/18
4944	Commercial Paper	ING (US) Funding LLC	2.56	Purchase	-39,232,000.00	07/06/18
4945	Commercial Paper	Natixis US Finance C	1.89	Purchase	-214,966,137.50	07/06/18
4946	Commercial Paper	ING (US) Funding LLC	2.53	Purchase	-24,569,548.61	07/06/18
4949	U.S. Treasury Notes	U.S. Treasury	2.50	Purchase	-19,992,527.17	07/06/18
4950	Money Market Funds	BlackRock	1.82	Purchase	-1,000,000.00	07/06/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Purchase	-2,710,305.25	07/09/18
4782	Commercial Paper	MUFG Bank NY	2.31	Redemption	60,000,000.00	07/09/18
4945	Commercial Paper	Natixis US Finance C	1.89	Redemption	215,000,000.00	07/09/18
4951	Commercial Paper	Natixis US Finance C	1.89	Purchase	-254,986,612.50	07/09/18
3608	Money Market Funds	Fidelity Government	1.83	Redemption	4,200,000.00	07/10/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Redemption	3,442,692.11	07/10/18
4755	Commercial Paper	MUFG Bank NY	2.33	Redemption	30,000,000.00	07/10/18
4905	Commercial Paper	MUFG Bank NY	2.01	Redemption	50,000,000.00	07/10/18
4951	Commercial Paper	Natixis US Finance C	1.89	Redemption	255,000,000.00	07/10/18
4952	Commercial Paper	Natixis US Finance C	1.89	Purchase	-209,988,975.00	07/10/18
4953	Commercial Paper	ING (US) Funding LLC	2.40	Purchase	-39,536,000.00	07/10/18
3608	Money Market Funds	Fidelity Government	1.83	Purchase	-16,300,000.00	07/11/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Purchase	-2,513,538.09	07/11/18
4793	Commercial Paper	Natixis US Finance C	2.30	Redemption	25,000,000.00	07/11/18
4952	Commercial Paper	Natixis US Finance C	1.89	Redemption	210,000,000.00	07/11/18
4954	Commercial Paper	Natixis US Finance C	1.89	Purchase	-199,989,500.00	07/11/18
3608	Money Market Funds	Fidelity Government	1.83	Purchase	-5,100,000.00	07/12/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Redemption	991,259.65	07/12/18
4954	Commercial Paper	Natixis US Finance C	1.89	Redemption	200,000,000.00	07/12/18
4955	Commercial Paper	Natixis US Finance C	1.89	Purchase	-189,990,025.00	07/12/18
3608	Money Market Funds	Fidelity Government	1.83	Redemption	7,000,000.00	07/13/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Redemption	351,223.71	07/13/18

# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4796	Negotiable CD	Sumitomo Mitsui Bank	2.30	Redemption	35,000,000.00	07/13/18
4955	Commercial Paper	Natixis US Finance C	1.89	Redemption	190,000,000.00	07/13/18
4956	Commercial Paper	Natixis US Finance C	1.89	Purchase	-174,972,437.50	07/13/18
3581	Asset Backed Securities	Honda Auto Rec Owner	1.39	Redemption	598,146.51	07/16/18
3608	Money Market Funds	Fidelity Government	1.83	Redemption	9,000,000.00	07/16/18
3946	Asset Backed Securities	Honda Auto Rec Owner	1.39	Redemption	1,609,014.11	07/16/18
4061	Asset Backed Securities	John Deere Owner Tru	1.50	Redemption	969,169.37	07/16/18
4269	Asset Backed Securities	Honda Auto Rec Owner	1.46	Redemption	2,457,412.25	07/16/18
4301	Asset Backed Securities	John Deere Owner Tru	1.59	Redemption	470,009.99	07/16/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Purchase	-4,556,916.67	07/16/18
4409	Asset Backed Securities	USAA Auto Owner Trus	1.54	Redemption	1,815,828.66	07/16/18
4714	Asset Backed Securities	John Deere Owner Tru	1.95	Redemption	4,559,103.24	07/16/18
4795	Negotiable CD	Sumitomo Mitsui Bank	2.30	Redemption	25,000,000.00	07/16/18
4956	Commercial Paper	Natixis US Finance C	1.89	Redemption	175,000,000.00	07/16/18
4957	Commercial Paper	Natixis US Finance C	1.89	Purchase	-189,990,025.00	07/16/18
3608	Money Market Funds	Fidelity Government	1.84	Redemption	6,600,000.00	07/17/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Redemption	4,667,340.49	07/17/18
4792	Commercial Paper	Natixis US Finance C	2.30	Redemption	25,000,000.00	07/17/18
4957	Commercial Paper	Natixis US Finance C	1.89	Redemption	190,000,000.00	07/17/18
4958	Commercial Paper	Credit Agricole CIB	2.42	Purchase	-49,287,444.44	07/17/18
4959	Commercial Paper	Natixis US Finance C	1.89	Purchase	-209,988,975.00	07/17/18
4960	Negotiable CD	Royal Bk of Canada/D	2.73	Purchase	-25,000,000.00	07/17/18
4961	Commercial Paper	Credit Agricole CIB	2.41	Purchase	-59,172,566.68	07/17/18
3608	Money Market Funds	Fidelity Government	1.84	Purchase	-14,500,000.00	07/18/18
3824	Asset Backed Securities	Honda Auto Rec Owner	1.04	Redemption	1,074,493.39	07/18/18
3825	Asset Backed Securities	Honda Auto Rec Owner	1.21	Redemption	132,165.25	07/18/18
3906	Asset Backed Securities	Honda Auto Rec Owner	1.16	Redemption	224,566.71	07/18/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Purchase	-942,989.51	07/18/18
4439	Asset Backed Securities	Honda Auto Rec Owner	1.57	Redemption	1,070,693.78	07/18/18
4494	Commercial Paper	Canadian Imp Bk Comm	1.63	Redemption	50,000,000.00	07/18/18
4959	Commercial Paper	Natixis US Finance C	1.89	Redemption	210,000,000.00	07/18/18
4962	Commercial Paper	Natixis US Finance C	1.89	Purchase	-234,987,662.50	07/18/18
3608	Money Market Funds	Fidelity Government	1.83	Redemption	4,100,000.00	07/19/18
3769	Supranational	Intl Bank For Recon	0.88	Redemption	22,000,000.00	07/19/18



# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Redemption	857,484.24	07/19/18
4962	Commercial Paper	Natixis US Finance C	1.89	Redemption	235,000,000.00	07/19/18
4963	Commercial Paper	Natixis US Finance C	1.89	Purchase	-209,988,975.00	07/19/18
3374	Federal Agencies	Federal National Mtg	1.13	Redemption	35,000,000.00	07/20/18
3608	Money Market Funds	Fidelity Government	1.84	Redemption	3,200,000.00	07/20/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Purchase	-2,026,610.60	07/20/18
4471	Commercial Paper	ING (US) Funding LLC	1.64	Redemption	25,000,000.00	07/20/18
4963	Commercial Paper	Natixis US Finance C	1.89	Redemption	210,000,000.00	07/20/18
4964	Commercial Paper	Natixis US Finance C	1.89	Purchase	-209,966,925.00	07/20/18
4965	Commercial Paper	MUFG Bank NY	2.29	Purchase	-34,799,625.00	07/20/18
4109	Asset Backed Securities	Honda Auto Rec Owner	1.42	Redemption	1,869,713.90	07/21/18
3608	Money Market Funds	Fidelity Government	1.83	Purchase	-6,100,000.00	07/23/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Purchase	-1,431,068.60	07/23/18
4964	Commercial Paper	Natixis US Finance C	1.89	Redemption	210,000,000.00	07/23/18
4966	Commercial Paper	Natixis US Finance C	1.89	Purchase	-194,989,762.50	07/23/18
3608	Money Market Funds	Fidelity Government	1.83	Purchase	-73,200,000.00	07/24/18
4315	Negotiable CD	BNP Paribas SF	1.60	Redemption	900,000.00	07/24/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Redemption	3,392,464.43	07/24/18
4483	Commercial Paper	JP Morgan	1.68	Redemption	75,000,000.00	07/24/18
4966	Commercial Paper	Natixis US Finance C	1.89	Redemption	195,000,000.00	07/24/18
4968	Commercial Paper	Natixis US Finance C	1.89	Purchase	-249,986,875.00	07/24/18
4969	Commercial Paper	MUFG Bank NY	2.11	Purchase	-24,909,152.78	07/24/18
4970	Commercial Paper	MUFG Bank NY	2.14	Purchase	-49,794,916.67	07/24/18
4971	Commercial Paper	Toyota Motor Credit	2.40	Purchase	-24,691,666.67	07/24/18
4972	Commercial Paper	Natixis US Finance C	1.89	Purchase	-24,998,687.50	07/24/18
4973	Commercial Paper	Credit Agricole CIB	2.40	Purchase	-24,691,666.67	07/24/18
4974	Commercial Paper	Credit Agricole CIB	2.39	Purchase	-24,707,888.89	07/24/18
3608	Money Market Funds	Fidelity Government	1.84	Redemption	75,200,000.00	07/25/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Purchase	-1,078,813.92	07/25/18
4498	Commercial Paper	Toyota Motor Credit	1.64	Redemption	50,000,000.00	07/25/18
4968	Commercial Paper	Natixis US Finance C	1.89	Redemption	250,000,000.00	07/25/18
4972	Commercial Paper	Natixis US Finance C	1.89	Redemption	25,000,000.00	07/25/18
4975	Commercial Paper	Natixis US Finance C	1.89	Purchase	-204,989,237.50	07/25/18
4976	Commercial Paper	Natixis US Finance C	1.89	Purchase	-24,998,687.50	07/25/18

# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4977	Commercial Paper	Credit Agricole CIB	2.44	Purchase	-24,657,722.22	07/25/18
4978	Commercial Paper	Toyota Motor Credit	2.44	Purchase	-24,640,777.78	07/25/18
4979	Asset Backed Securities	John Deere Owner Tru	2.53	Purchase	-45,000,000.00	07/25/18
4980	Asset Backed Securities	American Express Cre	1.93	Purchase	-5,687,633.90	07/25/18
4983	Federal Agencies	Federal Farm Credit	1.77	Purchase	-19,689,850.00	07/25/18
4984	Negotiable CD	BNP Paribas SF	2.74	Purchase	-20,000,000.00	07/25/18
3608	Money Market Funds	Fidelity Government	1.83	Purchase	-2,100,000.00	07/26/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Redemption	1,070,305.02	07/26/18
4975	Commercial Paper	Natixis US Finance C	1.89	Redemption	205,000,000.00	07/26/18
4976	Commercial Paper	Natixis US Finance C	1.89	Redemption	25,000,000.00	07/26/18
4986	Commercial Paper	Natixis US Finance C	1.89	Purchase	-209,988,975.00	07/26/18
4987	Commercial Paper	Toyota Motor Credit	2.41	Purchase	-24,697,076.39	07/26/18
3149	Federal Agencies	Federal Home Loan Mt	1.00	Redemption	25,000,000.00	07/27/18
3608	Money Market Funds	Fidelity Government	1.84	Purchase	-3,700,000.00	07/27/18
4329	Negotiable CD	BNP Paribas SF	1.60	Redemption	25,000,000.00	07/27/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Purchase	-1,525,006.07	07/27/18
4496	Commercial Paper	Credit Agricole CIB	1.65	Redemption	25,000,000.00	07/27/18
4497	Commercial Paper	JP Morgan	1.68	Redemption	25,000,000.00	07/27/18
4986	Commercial Paper	Natixis US Finance C	1.89	Redemption	210,000,000.00	07/27/18
4988	Commercial Paper	MUFG Bank NY	1.96	Purchase	-174,904,722.23	07/27/18
4989	Commercial Paper	Natixis US Finance C	1.89	Purchase	-299,952,750.00	07/27/18
4990	Commercial Paper	MUFG Bank NY	2.10	Purchase	-24,909,583.33	07/27/18
3608	Money Market Funds	Fidelity Government	1.83	Redemption	8,700,000.00	07/30/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Redemption	1,960,440.19	07/30/18
4989	Commercial Paper	Natixis US Finance C	1.89	Redemption	300,000,000.00	07/30/18
4991	Commercial Paper	Natixis US Finance C	1.89	Purchase	-279,985,300.00	07/30/18
3608	Money Market Funds	Fidelity Government	1.83	Redemption	14,700,000.00	07/31/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Purchase	-7,909,151.24	07/31/18
4758	Commercial Paper	JP Morgan	2.32	Redemption	150,000,000.00	07/31/18
4991	Commercial Paper	Natixis US Finance C	1.89	Redemption	280,000,000.00	07/31/18
4992	Commercial Paper	Natixis US Finance C	1.89	Purchase	-269,985,825.00	07/31/18
<b>Grand Total</b>					<b>893,608,498.44</b>	

# CONTACT US



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