



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

**AUG**  
**2018**

# TABLE OF CONTENTS

**03 | Summary Portfolio Statistics**

**04 | Cash Flow Analysis**

**05 | Participant Cash Balances**

**06 | Investment Fund Participants**

**07 | Asset Allocation**

**07 | Asset Credit Quality**

**08 | Appendix**

**09 - Investment Policy Compliance Report**

**10 - Investment Inventory Report**

**18 - Investment Transaction Report**

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 August 31, 2018

Investment Type	Par Value	Book Value	Market Value	% of Portfolio	Market Price	WAM	YTM	Accrued Interest	Unrealized Gain/Loss
<b>Asset Backed Securities</b>	270,427,317	270,116,571	269,786,620	3.24	99.764	795	2.28	282,589	(329,951)
<b>Bank Deposit</b>	3,202,406	3,202,406	3,202,406	0.04	100.000	1	1.75	3,226	-
<b>Commercial Paper Disc</b>	2,023,000,000	2,011,438,207	2,011,518,987	24.09	99.436	84	2.31	-	80,780
<b>Federal Agency</b>	2,438,047,000	2,437,390,575	2,395,496,147	29.19	98.255	763	1.68	10,096,238	(41,894,427)
<b>Money Market Accounts</b>	92,900,000	92,900,000	92,900,000	1.11	100.000	1	1.86	138,055	-
<b>Negotiable CDs</b>	2,375,000,000	2,375,000,000	2,375,104,277	28.45	100.004	139	2.29	24,934,621	104,277
<b>Supranationals</b>	656,850,000	656,072,335	646,452,094	7.86	98.417	621	1.69	3,694,484	(9,620,241)
<b>Treasury Coupon Securities</b>	502,000,000	502,698,665	494,495,160	6.02	98.506	520	1.36	1,606,743	(8,203,505)
<b>Totals for August 2018</b>	8,361,426,723	8,348,818,758	8,288,955,691	100.00	99.134	388	2.01	40,755,956	(59,863,067)
<b>Totals for July 2018</b>	9,137,695,858	9,126,279,937	9,058,146,770	100.00	99.129	368	1.99	38,205,410	(68,133,167)
<b>Change from Prior Month</b>	(776,269,135)	(777,461,179)	(769,191,079)		0.005	20	0.02	2,550,547	8,270,100

**Portfolio Effective Duration** 0.92 years

Return Information	Monthly	Fiscal Year To		Calendar Year	
	Return	Annualized	Date Return	Annualized	To Date Return Annualized
Book Value	0.168%	1.976%	0.333%	1.960%	1.194% 1.794%

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

# PROJECTED LIQUIDITY

## County of San Diego Pooled Money Fund

As of August 31, 2018

(\$000)

	Sep-18	Oct-18	Nov-18	Dec-18	Jan-19	Feb-19
Beginning Pool Book Balance	8,348,819	8,114,339	8,123,739	8,219,545	9,601,083	8,734,250
<b>CASH FLOW ITEMS</b>						
<b>INFLOWS:</b>						
Investment Inflows	1,040,000	640,000	618,000	443,250	290,000	470,000
Projected Credits/Deposits	894,159	1,121,000	1,261,350	2,975,350	784,504	858,385
	<b>1,934,159</b>	<b>1,761,000</b>	<b>1,879,350</b>	<b>3,418,600</b>	<b>1,074,504</b>	<b>1,328,385</b>
<b>Outflows</b>						
Investment Purchases	130,000	35,000	111,000	-	15,000	30,000
Projected Debits	1,128,638	1,111,600	1,165,545	1,593,812	1,651,337	1,302,580
	<b>1,258,638</b>	<b>1,146,600</b>	<b>1,276,545</b>	<b>1,593,812</b>	<b>1,666,337</b>	<b>1,332,580</b>
<b>Net Cash Flows</b>	(234,479)	9,400	95,805	1,381,538	(866,833)	(444,195)
<b>MONTH END POOL BALANCE</b>	8,114,339	8,123,739	8,219,545	9,601,083	8,734,250	8,290,055
<b>PROJECTED MONTH END LIQUIDITY</b>	<b>\$ 769,594</b>	<b>\$ 1,383,994</b>	<b>\$ 1,986,799</b>	<b>\$ 3,811,588</b>	<b>\$ 3,219,755</b>	<b>\$ 3,215,560</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

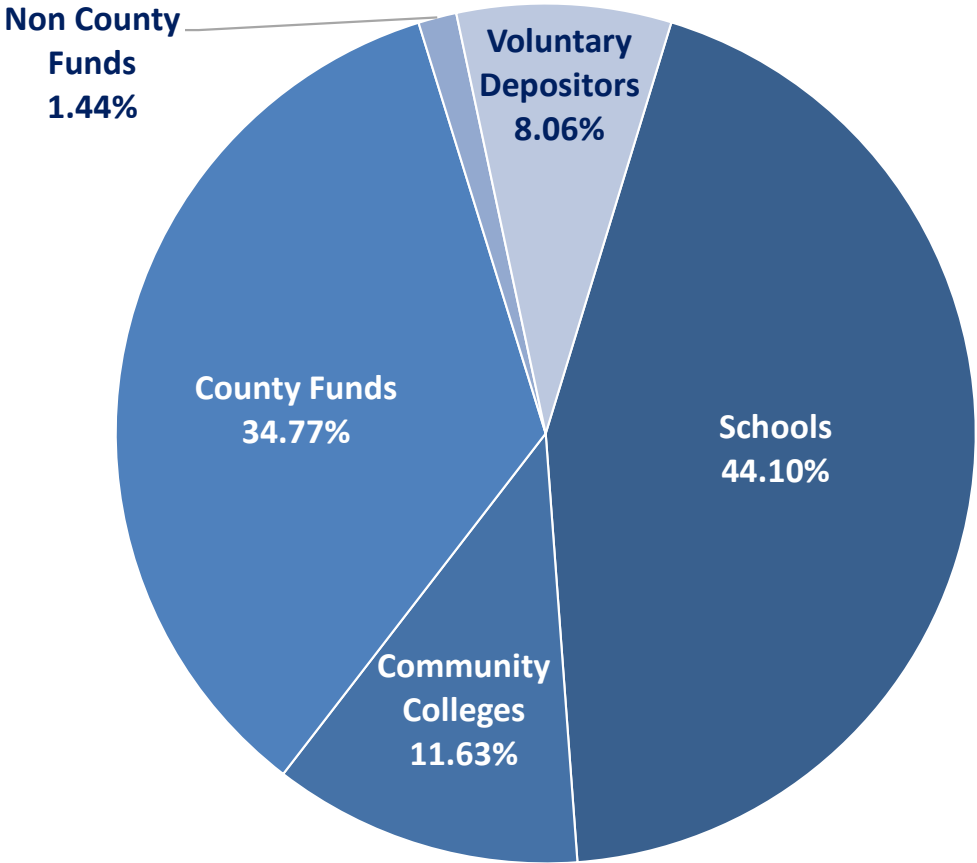
As of August 31, 2018

(\$000)

PARTICIPANT	FMV 06/30/18	FMV 07/31/18	FMV 08/31/18	% of Total	PARTICIPANT	FMV 06/30/18	FMV 07/31/18	FMV 08/31/18	% of Total
<b>COUNTY</b>	\$ 707,323	\$ 755,160	\$ 720,921	8.70%	Lakeside FPD	9,411	7,706	6,804	
<b>COUNTY - SPECIAL TRUST FUNDS</b>	2,904,062	2,182,308	2,160,846	26.07%	Leucadia Wastewater District	9,655	9,640	4,681	
<b>NON-COUNTY INVESTMENT FUNDS</b>	129,603	131,446	120,433	1.44%	Lower Sweetwater FPD	617	617	529	
<b>SCHOOLS - (K THRU 12)</b>	4,373,818	4,080,275	3,655,810	44.10%	Metropolitan Transit System	43,105	37,218	35,749	
					Mission Resource Conservation District	316	296	260	
<b>COMMUNITY COLLEGES</b>					North County Cemetery District	4,811	4,809	4,750	
San Diego	239,072	221,914	165,668	2.00%	North County Dispatch	2,589	3,571	1,548	
Grossmont-Cuyamaca	95,170	225,143	188,267	2.26%	North County FPD	3,588	2,377	2,280	
MiraCosta	152,718	146,795	123,090	1.48%	Otay Water District	12,131	12,112	210	
Palomar	300,562	290,770	262,380	3.17%	Pomerado Cemetery District	1,900	1,844	1,760	
Southwestern	266,453	262,546	225,486	2.72%	Public Agencies Self-Insurance System	3,422	3,416	3,416	
<b>Total Community Colleges</b>	<b>1,053,975</b>	<b>1,147,167</b>	<b>964,891</b>	<b>11.63%</b>	Ramona Cemetery District	966	924	910	
					Rancho Santa Fe FPD	14,776	13,319	12,257	
<b>FIRST 5 COMMISSION</b>	36,792	38,035	33,359		Rincon del Diablo Municipal Water District	3,574	3,568	3,569	
<b>SANCAL</b>	740	7,083	7,213		SANDAG	44,381	59,834	62,448	
<b>SDCERA</b>	5,501	14,185	596		SD County Regional Airport Authority	273,648	234,371	239,508	
					San Diego Housing Commission	20,890	20,857	20,858	
<b>CITIES</b>					San Diego Geographic Information Source	406	285	407	
Chula Vista	163,684	162,441	100,892		San Diego Law Library	3,448	3,420	3,476	
Coronado	33,983	33,922	33,923		San Diego Local Agency Formation Comm	772	1,497	2,072	
Del Mar	2,614	2,610	2,610		San Diego Regional Training Center	798	686	703	
Encinitas	3,981	3,969	3,969		San Dieguito River Park	1,261	1,783	1,655	
National City	8,186	8,173	8,173		San Marcos FPD	1	1	1	
					San Miguel Consolidated FPD	9,611	10,212	8,679	
<b>INDEPENDENT AGENCIES</b>					Santa Fe Irrigation District	4,253	4,246	4,246	
Alpine FPD	1,896	1,236	1,060		Serra Cooperative Library System	232	232	232	
Bonita-Sunnyside FPD	5,928	5,322	5,364		Upper San Luis Rey Resource Conserv Dist	50	50	50	
Borrego Springs FPD	1,440	1,269	1,112		Vallecitos Water District	5,224	5,216	5,216	
Canebrake County Water District	52	51	51		Valley Center FPD	2,952	2,654	2,326	
Deer Springs FPD	10,170	10,374	10,324		Valley Center Cemetery District	388	388	388	
Fallbrook Public Utility District	15	15	15		Valley Center Water District	24,351	22,783	23,266	
Grossmont Healthcare District	3	1	1		Vista FPD	3,173	2,975	2,925	
Julian-Cuyamaca FPD	30	25	28		<b>Total Voluntary Participants</b>	<b>781,892</b>	<b>761,791</b>	<b>666,055</b>	<b>8.06%</b>
Lake Cuyamaca Rec & Park District	178	172	186						
					<b>Pooled Money Fund Total</b>	<b>\$ 9,950,674</b>	<b>\$ 9,058,147</b>	<b>\$ 8,288,956</b>	<b>100.00%</b>

# INVESTMENT FUND PARTICIPANTS

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

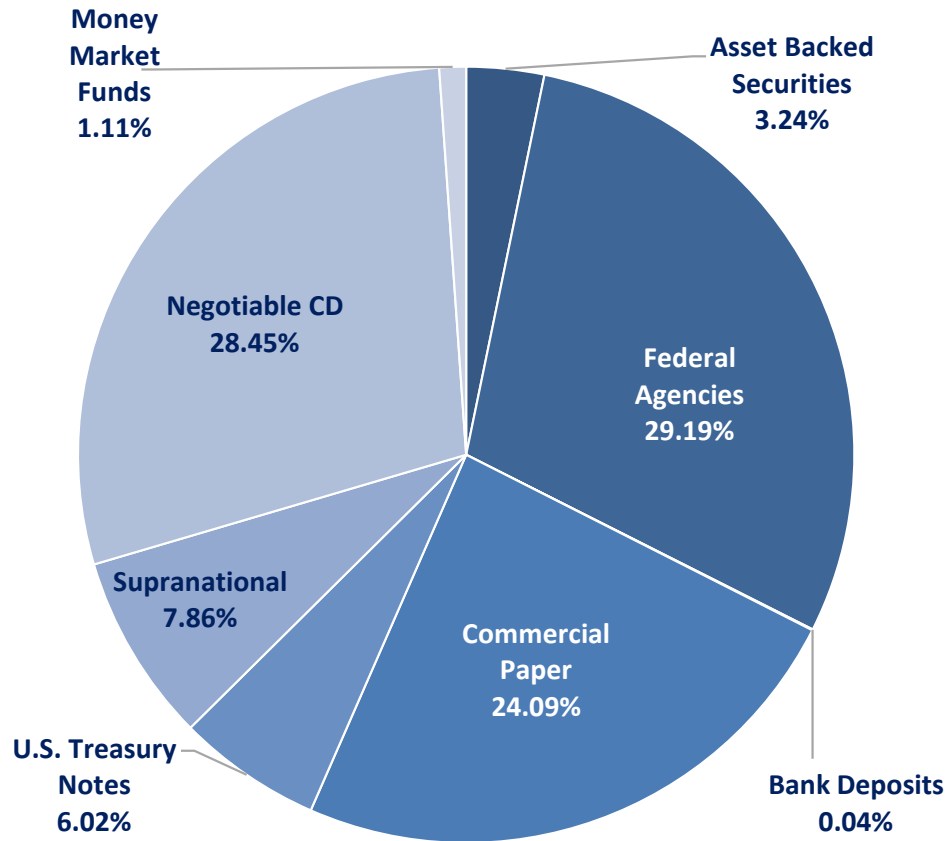


\*Totals may not add to 100% due to rounding

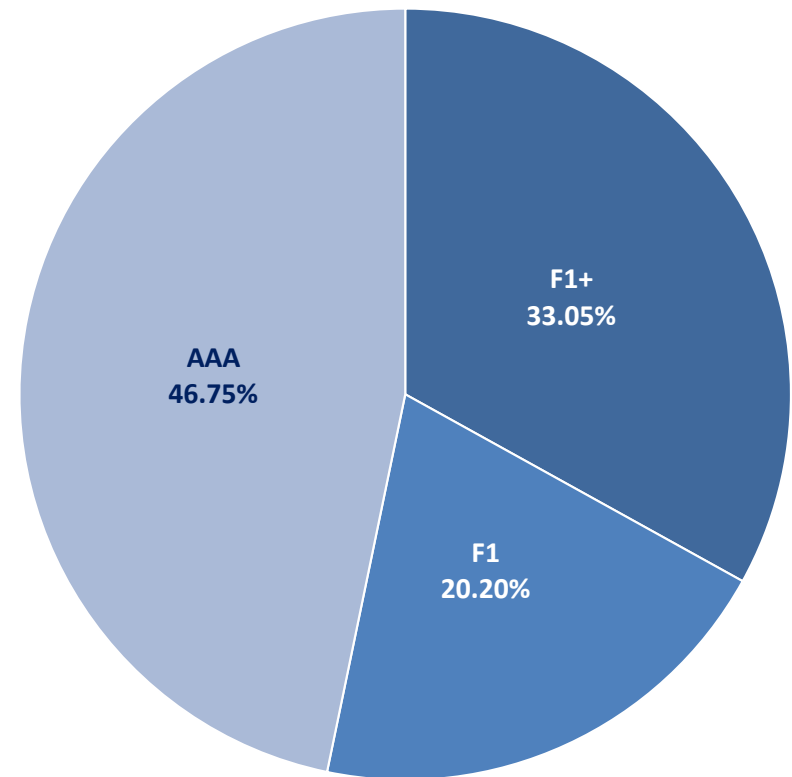
# INVESTMENT FUND OVERVIEW

As of August 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 August 31, 2018

Category	Standard	Comment
Treasury Issues	No Limit	Complies - 6.0%
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 - 24.1%
Medium Term Notes	A-1/"A" by S&P or P-1/"A" by Moody's or F-1/"A" by Fitch minimum rating by 1 of 3 NRSROs; (ST ratings for 1 year or less; LT ratings for over 1 year); 30% maximum; 5% per issuer	Complies
Negotiable Certificates of Deposit	A-1/"A" by S&P or P-1/"A" by Moody's or F-1/"A" by Fitch minimum rating by 1 of 3 NRSROs; (ST ratings for 1 year or less; LT ratings for over 1 year); 30% maximum; 10% per issuer; 5 years maximum maturity for NCDs; 13 months max maturity for FDIC insured	Complies - 28.4%
Repurchase Agreements	40% maximum; 10% per issuer if avg weighted maturity >5 days; 15% per issuer if avg weighted maturity <5 days; 1-year maximum maturity;	Complies
Reverse Repurchase Agreements	20% maximum combined with Securities Lending; 10% per issuer; 92-day maximum maturity	N/A
Collateralized Certificates of Deposit	A-1 by S&P or P-1 by Moody's, or F-1 by Fitch minimum rating; 5%maximum; 5% per issuer; 13 months maximum maturity; 110% collateral required	Complies
FDIC & NCUA Insured Deposit	5%maximum; 5% per issuer; 13 months maximum maturity; No minimum credit requirement for FDIC or NCUA insured deposit accounts	Complies - 0.0%
Covered Call Option/ Put Option	10% maximum; 90-day maximum maturity	N/A
Money Market Mutual Funds	AAAm by S&P, or Aaa-mf by Moody's, or AAAmmf by Fitch minimum rating by 1 of 3 NRSROs; 20% maximum; 10% per fund	Complies - 1.1%
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 - 7.9%
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 - 3.2%
Maximum Maturity	5 years	Complies
Illiquidity Limitations	10% maximum for combined categories for Collateralized CDs and FDIC Insured Deposit Accounts	Complies
Maximum Issuer Exposure	10% per any single CP and CD issuer, and 5% per any single issuer for the other categories listed above (does not include US Government, repurchase agreements, supranationals, money market fund)	Complies
Maturity Policy - Portfolio Structure	Minimum 25% ≤ 90 days; and minimum 50% ≤1 year; maximum effective duration for portfolio 1.5 years	Complies
Prohibited Securities	Inverse floaters; Ranges notes, Interest-only strips from mortgaged backed securities; Zero interest accrual securities	Complies
Credit Rating Policy - monitoring ratings	Overall credit rating of AAAs/S1, by Fitch; Investments rated below A-1 (short term) or below the "A" category (long term), at the time of purchase, are prohibited in this policy	Complies
Securities Lending	92-day maximum maturity; 10% per counterparty; 20% maximum combined with Reverse Repurchase Agreements	N/A

\*Complied at time of purchase

# INVESTMENT INVENTORY - MARKET VALUE

## County of San Diego Pooled Money Fund As of August 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	14,475,803.40	14,475,803.40	14,470,912.03	1.95	1.96	03/15/2019	11,651.67	(4,891.37)
Honda Auto Rec Owner Trust	03/28/2017	1,730,189.51	1,730,148.16	1,729,080.80	1.42	1.43	07/22/2019	682.52	(1,067.36)
John Deere Owner Trust	07/25/2018	45,000,000.00	45,000,000.00	45,014,260.50	2.53	2.55	08/15/2019	114,074.10	14,260.50
Honda Auto Rec Owner Trust	06/27/2017	11,077,009.66	11,076,090.27	11,053,724.68	1.46	1.47	10/15/2019	10,304.21	(22,365.59)
John Deere Owner Trust	03/02/2017	2,820,363.49	2,820,352.21	2,817,578.38	1.50	1.51	10/15/2019	2,749.40	(2,773.83)
Honda Auto Rec Owner Trust	09/29/2017	7,589,396.68	7,588,721.98	7,565,508.30	1.57	1.58	01/21/2020	4,302.83	(23,213.68)
USAA Auto Owner Trust	09/20/2017	7,634,138.58	7,633,995.82	7,620,613.18	1.54	1.55	02/18/2020	5,653.84	(13,382.64)
Honda Auto Rec Owner Trust	05/30/2016	4,498,907.36	4,498,820.08	4,479,109.92	1.39	1.40	04/15/2020	2,779.36	(19,710.16)
Honda Auto Rec Owner Trust	12/22/2016	12,102,060.81	12,060,459.98	12,048,805.69	1.39	1.59	04/15/2020	7,476.37	(11,654.29)
John Deere Owner Trust	07/18/2017	4,607,593.16	4,607,192.76	4,594,668.86	1.59	1.60	04/15/2020	3,256.01	(12,523.90)
Honda Auto Rec Owner Trust	12/10/2016	2,003,920.50	1,994,527.12	1,991,160.14	1.16	1.40	05/18/2020	774.84	(3,366.98)
Toyota Auto Receivables	01/31/2018	23,000,000.00	22,997,649.40	22,929,728.10	2.10	2.12	10/15/2020	21,466.67	(67,921.30)
Honda Auto Rec Owner Trust	10/25/2016	10,544,933.68	10,544,249.31	10,450,534.38	1.21	1.22	12/18/2020	4,607.55	(93,714.93)
Honda Auto Rec Owner Trust	05/30/2018	25,000,000.00	24,999,962.50	24,990,947.50	2.60	2.61	12/18/2020	19,722.20	(9,015.00)
Honda Auto Rec Owner Trust	08/28/2018	40,000,000.00	39,999,308.00	39,991,332.00	2.67	2.69	12/22/2020	8,900.00	(7,976.00)
American Express Credit Accoun	04/16/2018	7,478,000.00	7,370,503.75	7,374,406.52	1.93	2.62	09/15/2022	6,414.50	3,902.77
American Express Credit Accoun	07/25/2018	5,765,000.00	5,681,452.54	5,685,136.88	1.93	2.65	09/15/2022	4,945.09	3,684.34
American Express Credit Accoun	08/03/2018	2,100,000.00	2,068,910.15	2,070,908.49	1.93	2.64	09/15/2022	1,801.33	1,998.34
American Express Credit Accoun	03/21/2018	23,000,000.00	22,997,329.70	22,950,899.60	2.67	2.69	10/17/2022	27,293.33	(46,430.10)
American Express Credit Accoun	04/20/2018	20,000,000.00	19,971,093.75	19,957,304.00	2.67	2.73	10/17/2022	23,733.33	(13,789.75)
<b>Asset Backed Securities Subtotal:</b>		<b>270,427,316.83</b>	<b>270,116,570.88</b>	<b>269,786,619.95</b>	<b>2.21</b>	<b>2.28</b>		<b>282,589.15</b>	<b>(329,950.93)</b>
<b>Bank Deposit</b>									
Wells Fargo Bank NA	07/01/2017	3,202,406.22	3,202,406.22	3,202,406.22	1.75	1.75		3,226.31	0.00
<b>Bank Deposit Subtotal:</b>		<b>3,202,406.22</b>	<b>3,202,406.22</b>	<b>3,202,406.22</b>	<b>1.75</b>	<b>1.75</b>		<b>3,226.31</b>	<b>0.00</b>
<b>Commercial Paper</b>									
JP Morgan	02/07/2018	70,000,000.00	69,988,216.67	69,984,709.20	2.02	2.06	09/04/2018	0.00	(3,507.47)
Natixis US Finance Co.	08/31/2018	280,000,000.00	279,955,900.00	279,941,200.00	1.89	1.89	09/04/2018	0.00	(14,700.00)
BNP Paribas NY	03/09/2018	15,000,000.00	14,995,270.83	14,995,159.95	2.27	2.30	09/06/2018	0.00	(110.88)
Toyota Motor Credit Corp	02/08/2018	25,000,000.00	24,991,833.33	24,991,045.75	1.96	2.00	09/07/2018	0.00	(787.58)
Canadian Imp Bk Comm NY	06/14/2018	40,000,000.00	39,975,688.89	39,976,105.60	2.19	2.20	09/11/2018	0.00	416.71
Natixis US Finance Co.	06/22/2018	25,000,000.00	24,971,625.00	24,974,600.75	2.27	2.28	09/19/2018	0.00	2,975.75
MUFG Bank NY	06/18/2018	25,000,000.00	24,968,194.44	24,970,877.00	2.29	2.30	09/21/2018	0.00	2,682.56
MUFG Bank NY	07/24/2018	25,000,000.00	24,966,298.61	24,966,366.75	2.11	2.12	09/24/2018	0.00	68.14
MUFG Bank NY	07/27/2018	25,000,000.00	24,962,083.33	24,961,768.75	2.10	2.11	09/27/2018	0.00	(314.58)
Credit Agricole CIB	01/02/2018	100,000,000.00	99,856,750.00	99,852,300.00	1.91	1.95	09/28/2018	0.00	(4,450.00)
JP Morgan	01/02/2018	75,000,000.00	74,887,500.00	74,881,524.75	2.00	2.05	09/28/2018	0.00	(5,975.25)
MUFG Bank NY	07/02/2018	50,000,000.00	49,915,625.00	49,920,433.50	2.25	2.26	09/28/2018	0.00	4,808.50
BNP Paribas NY	04/03/2018	60,000,000.00	59,878,500.00	59,896,511.40	2.43	2.46	10/01/2018	0.00	18,011.40
MUFG Bank NY	07/24/2018	50,000,000.00	49,910,833.33	49,911,219.50	2.14	2.15	10/01/2018	0.00	386.17
Toyota Motor Credit Corp	06/19/2018	25,000,000.00	24,951,131.95	24,955,822.25	2.27	2.29	10/02/2018	0.00	4,690.30
BNP Paribas NY	04/02/2018	35,000,000.00	34,924,400.00	34,935,576.55	2.43	2.50	10/03/2018	0.00	11,176.55

# INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
JP Morgan	03/29/2018	25,000,000.00	24,936,402.78	24,943,937.50	2.41	2.49	10/09/2018	0.00	7,534.72
BNP Paribas NY	04/02/2018	25,000,000.00	24,932,500.00	24,942,229.75	2.43	2.50	10/11/2018	0.00	9,729.75
MUFG Bank NY	07/20/2018	35,000,000.00	34,895,359.72	34,902,466.55	2.29	2.30	10/18/2018	0.00	7,106.83
JP Morgan	04/16/2018	20,000,000.00	19,934,933.33	19,942,751.60	2.44	2.51	10/19/2018	0.00	7,818.27
JP Morgan	04/17/2018	40,000,000.00	39,837,333.33	39,854,548.80	2.44	2.51	10/31/2018	0.00	17,215.47
JP Morgan	04/19/2018	50,000,000.00	49,798,333.33	49,818,186.00	2.42	2.49	10/31/2018	0.00	19,852.67
BNP Paribas NY	04/20/2018	30,000,000.00	29,878,000.00	29,891,964.90	2.40	2.47	11/01/2018	0.00	13,964.90
Toyota Motor Credit Corp	02/16/2018	25,000,000.00	24,894,583.33	24,895,972.25	2.20	2.25	11/09/2018	0.00	1,388.92
MUFG Bank NY	06/14/2018	50,000,000.00	49,697,500.00	49,714,108.50	2.42	2.45	11/30/2018	0.00	16,608.50
MUFG Bank NY	08/27/2018	28,000,000.00	27,842,500.00	27,839,900.76	2.25	2.26	11/30/2018	0.00	(2,599.24)
ING (US) Funding LLC	06/22/2018	30,000,000.00	29,790,266.66	29,795,250.00	2.42	2.45	12/14/2018	0.00	4,983.34
ING (US) Funding LLC	06/22/2018	25,000,000.00	24,825,944.45	24,829,375.00	2.41	2.44	12/14/2018	0.00	3,430.55
ING (US) Funding LLC	07/10/2018	40,000,000.00	39,677,333.33	39,675,615.60	2.40	2.43	12/31/2018	0.00	(1,717.73)
Credit Agricole CIB	07/24/2018	25,000,000.00	24,772,618.06	24,778,625.00	2.39	2.42	01/16/2019	0.00	6,006.94
Toyota Motor Credit Corp	07/26/2018	25,000,000.00	24,759,000.00	24,762,059.00	2.41	2.44	01/23/2019	0.00	3,059.00
Credit Agricole CIB	07/24/2018	25,000,000.00	24,756,666.67	24,762,656.25	2.40	2.48	01/25/2019	0.00	5,989.58
Toyota Motor Credit Corp	07/24/2018	25,000,000.00	24,756,666.67	24,758,470.75	2.40	2.48	01/25/2019	0.00	1,804.08
Credit Agricole CIB	07/17/2018	60,000,000.00	59,357,333.34	59,361,903.60	2.41	2.49	02/08/2019	0.00	4,570.26
Credit Agricole CIB	07/25/2018	25,000,000.00	24,722,111.11	24,725,573.00	2.44	2.52	02/12/2019	0.00	3,461.89
Credit Agricole CIB	07/17/2018	50,000,000.00	49,442,055.55	49,442,405.50	2.42	2.50	02/14/2019	0.00	349.95
Toyota Motor Credit Corp	05/30/2018	35,000,000.00	34,599,075.00	34,591,156.25	2.37	2.45	02/22/2019	0.00	(7,918.75)
Toyota Motor Credit Corp	07/25/2018	25,000,000.00	24,705,166.67	24,707,968.75	2.44	2.52	02/22/2019	0.00	2,802.08
JP Morgan	08/02/2018	80,000,000.00	79,000,000.00	79,009,326.40	2.50	2.59	02/28/2019	0.00	9,326.40
JP Morgan	08/02/2018	30,000,000.00	29,625,000.00	29,628,497.40	2.50	2.59	02/28/2019	0.00	3,497.40
JP Morgan	08/03/2018	20,000,000.00	19,750,000.00	19,752,331.60	2.50	2.59	02/28/2019	0.00	2,331.60
JP Morgan	08/06/2018	35,000,000.00	34,558,144.44	34,554,843.75	2.47	2.55	03/04/2019	0.00	(3,300.69)
ING (US) Funding LLC	06/22/2018	25,000,000.00	24,668,388.89	24,667,937.50	2.54	2.62	03/08/2019	0.00	(451.39)
ING (US) Funding LLC	07/06/2018	25,000,000.00	24,669,694.44	24,667,937.50	2.53	2.61	03/08/2019	0.00	(1,756.94)
ING (US) Funding LLC	07/06/2018	40,000,000.00	39,394,133.33	39,385,820.00	2.56	2.65	04/02/2019	0.00	(8,313.33)
Canadian Imp Bk Comm NY	08/29/2018	25,000,000.00	24,579,861.11	24,564,625.00	2.50	2.57	05/01/2019	0.00	(15,236.11)
JP Morgan	08/24/2018	50,000,000.00	49,142,916.66	49,122,162.50	2.55	2.64	05/01/2019	0.00	(20,754.16)
JP Morgan	08/27/2018	30,000,000.00	29,485,750.00	29,473,297.50	2.55	2.64	05/01/2019	0.00	(12,452.50)
Canadian Imp Bk Comm NY	08/17/2018	20,000,000.00	19,652,783.34	19,639,861.20	2.51	2.59	05/08/2019	0.00	(12,922.14)
<b>Commercial Paper Subtotal:</b>		<b>2,023,000,000.00</b>	<b>2,011,438,206.92</b>	<b>2,011,518,987.36</b>	<b>2.27</b>	<b>2.31</b>		<b>0.00</b>	<b>80,780.44</b>
<b>Federal Agency</b>									
Federal Home Loan Bank	10/26/2015	35,000,000.00	35,001,871.72	34,990,200.00	1.13	0.97	09/14/2018	182,656.25	(11,671.72)
Federal National Mtg Assn	01/21/2014	30,000,000.00	30,003,013.77	29,997,000.00	1.88	1.65	09/18/2018	254,687.50	(6,013.77)
Federal Home Loan Bank	03/28/2016	25,000,000.00	25,000,000.00	24,981,500.00	1.05	1.05	09/28/2018	111,562.50	(18,500.00)
Federal Home Loan Mtg Corp	10/28/2016	25,000,000.00	25,000,000.00	24,958,750.00	1.05	1.05	10/26/2018	91,145.83	(41,250.00)
Federal Home Loan Mtg Corp	02/23/2016	25,000,000.00	25,000,000.00	24,947,000.00	1.05	1.05	11/23/2018	71,458.33	(53,000.00)
Federal National Mtg Assn	01/21/2014	30,000,000.00	29,992,936.77	29,961,900.00	1.63	1.73	11/27/2018	127,291.67	(31,036.77)
Federal Home Loan Mtg Corp	06/14/2016	47,400,000.00	47,400,000.00	47,277,708.00	1.25	1.25	12/14/2018	126,729.17	(122,292.00)
Federal Farm Credit Bank	12/07/2017	25,000,000.00	25,000,000.00	24,955,500.00	1.70	1.70	01/07/2019	63,750.00	(44,500.00)

# INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal Home Loan Mtg Corp	07/25/2016	25,000,000.00	25,000,000.00	24,879,250.00	1.00	1.00	01/25/2019	25,000.00	(120,750.00)
Federal National Mtg Assn	03/22/2016	27,135,000.00	27,135,000.00	27,000,139.05	1.27	1.30	02/26/2019	4,786.31	(134,860.95)
Federal National Mtg Assn	03/11/2016	25,000,000.00	25,000,000.00	24,866,750.00	1.30	1.30	03/15/2019	149,861.10	(133,250.00)
Federal Farm Credit Bank	03/18/2016	25,000,000.00	25,000,000.00	24,853,000.00	1.28	1.28	03/21/2019	142,222.22	(147,000.00)
Federal Farm Credit Bank	10/19/2016	20,000,000.00	20,000,000.00	19,817,600.00	1.17	1.17	05/16/2019	68,250.00	(182,400.00)
Federal Home Loan Mtg Corp	06/06/2016	25,000,000.00	25,000,000.00	24,781,250.00	1.25	1.25	06/06/2019	73,784.72	(218,750.00)
Federal Home Loan Bank	06/22/2016	25,000,000.00	25,122,030.55	24,852,250.00	1.63	0.99	06/14/2019	86,892.36	(269,780.55)
Federal National Mtg Assn	07/08/2015	20,000,000.00	20,061,214.35	19,897,400.00	1.75	1.36	06/20/2019	69,027.78	(163,814.35)
Federal Home Loan Mtg Corp	07/26/2016	25,000,000.00	25,000,000.00	24,686,750.00	1.07	1.07	07/26/2019	26,006.94	(313,250.00)
Federal Home Loan Mtg Corp	06/27/2016	25,000,000.00	25,076,427.29	24,724,250.00	1.25	0.91	08/01/2019	26,041.67	(352,177.29)
Federal Home Loan Mtg Corp	08/23/2016	25,000,000.00	25,000,000.00	24,671,250.00	1.15	1.15	08/23/2019	6,388.89	(328,750.00)
Federal Farm Credit Bank	08/26/2016	50,000,000.00	50,000,000.00	49,278,500.00	1.00	1.00	08/26/2019	6,944.44	(721,500.00)
Federal Farm Credit Bank	12/06/2016	25,000,000.00	25,000,000.00	24,746,000.00	1.48	1.63	09/06/2019	179,861.11	(254,000.00)
Federal National Mtg Assn	09/30/2016	35,000,000.00	34,992,398.49	34,538,350.00	1.13	1.15	09/09/2019	188,125.00	(454,048.49)
Federal National Mtg Assn	09/13/2016	50,000,000.00	50,000,000.00	49,328,500.00	1.15	1.15	09/13/2019	268,333.33	(671,500.00)
Federal Home Loan Mtg Corp	03/30/2016	25,000,000.00	25,000,000.00	24,698,500.00	1.40	1.40	09/30/2019	146,805.56	(301,500.00)
Federal Home Loan Mtg Corp	11/21/2014	25,000,000.00	24,861,318.24	24,667,000.00	1.25	1.79	10/02/2019	129,340.28	(194,318.24)
Federal National Mtg Assn	10/04/2016	25,000,000.00	25,000,000.00	24,653,750.00	1.20	1.20	10/04/2019	122,500.00	(346,250.00)
Federal National Mtg Assn	10/28/2016	25,000,000.00	25,000,000.00	24,656,250.00	1.30	1.30	10/28/2019	111,041.67	(343,750.00)
Federal Home Loan Bank	05/03/2017	15,000,000.00	14,987,258.39	14,800,950.00	1.38	1.45	11/15/2019	60,729.17	(186,308.39)
Federal Home Loan Bank	01/09/2015	20,000,000.00	20,189,258.53	19,958,200.00	2.38	1.61	12/13/2019	102,916.67	(231,058.53)
Federal Home Loan Bank	05/03/2017	20,000,000.00	20,226,871.49	19,958,200.00	2.38	1.47	12/13/2019	102,916.67	(268,671.49)
Federal Farm Credit Bank	12/27/2016	25,000,000.00	25,000,000.00	24,714,000.00	1.70	1.70	12/27/2019	75,555.56	(286,000.00)
Federal National Mtg Assn	03/30/2016	25,000,000.00	25,000,000.00	24,615,000.00	1.38	1.38	12/30/2019	58,246.53	(385,000.00)
Federal Home Loan Mtg Corp	07/28/2016	50,000,000.00	50,000,000.00	48,966,500.00	1.10	1.10	01/28/2020	50,416.67	(1,033,500.00)
Federal Farm Credit Bank	02/27/2017	21,870,000.00	21,870,000.00	21,580,878.60	1.71	1.71	02/27/2020	4,155.30	(289,121.40)
Federal Home Loan Mtg Corp	04/13/2017	25,000,000.00	25,000,000.00	24,683,500.00	1.80	1.80	04/13/2020	172,500.00	(316,500.00)
Federal Home Loan Mtg Corp	04/13/2017	25,000,000.00	25,000,000.00	24,683,500.00	1.80	1.80	04/13/2020	172,500.00	(316,500.00)
Federal Home Loan Mtg Corp	05/19/2015	25,000,000.00	24,912,962.96	24,505,250.00	1.38	1.59	05/01/2020	114,583.33	(407,712.96)
Federal Farm Credit Bank	11/01/2017	47,000,000.00	47,000,000.00	46,322,730.00	1.83	1.83	06/01/2020	215,025.00	(677,270.00)
Federal Farm Credit Bank	06/29/2016	25,000,000.00	25,000,000.00	24,436,000.00	1.42	1.42	06/29/2020	61,138.89	(564,000.00)
Federal Home Loan Mtg Corp	07/05/2017	25,000,000.00	25,000,000.00	24,607,250.00	1.75	1.75	06/29/2020	75,347.22	(392,750.00)
Federal Home Loan Mtg Corp	07/13/2017	20,000,000.00	20,000,000.00	19,664,400.00	1.85	1.85	07/13/2020	49,333.33	(335,600.00)
Federal Home Loan Mtg Corp	07/13/2017	5,000,000.00	5,000,000.00	4,916,100.00	1.85	1.85	07/13/2020	12,333.33	(83,900.00)
Federal Farm Credit Bank	07/25/2018	20,000,000.00	19,594,349.43	19,615,200.00	1.77	2.78	09/28/2020	35,400.00	20,850.57
Federal Home Loan Mtg Corp	09/29/2017	25,000,000.00	24,987,879.63	24,530,000.00	1.80	1.82	09/29/2020	190,000.00	(457,879.63)
Federal National Mtg Assn	11/03/2017	25,000,000.00	25,000,000.00	24,517,750.00	1.85	1.85	10/30/2020	155,451.39	(482,250.00)
Federal Home Loan Mtg Corp	11/03/2017	10,000,000.00	10,000,000.00	9,795,100.00	1.96	1.96	11/03/2020	64,244.44	(204,900.00)
Federal Home Loan Mtg Corp	11/03/2017	15,000,000.00	15,000,000.00	14,692,650.00	1.96	1.96	11/03/2020	96,366.67	(307,350.00)
Federal Farm Credit Bank	11/09/2016	25,000,000.00	25,000,000.00	24,276,750.00	1.36	1.36	11/09/2020	105,777.78	(723,250.00)
Federal National Mtg Assn	11/29/2017	25,000,000.00	24,988,849.06	24,574,000.00	1.95	1.97	11/09/2020	151,666.67	(414,849.06)
Federal Home Loan Bank	11/30/2017	35,000,000.00	35,000,000.00	34,383,650.00	2.00	2.00	11/25/2020	186,666.67	(616,350.00)
Federal Home Loan Mtg Corp	11/27/2017	15,000,000.00	15,000,000.00	14,704,800.00	1.88	1.88	11/27/2020	73,437.50	(295,200.00)
Federal Home Loan Mtg Corp	11/27/2017	25,000,000.00	25,000,000.00	24,508,000.00	1.88	1.88	11/27/2020	122,395.83	(492,000.00)



# INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal Home Loan Mtg Corp	12/18/2017	15,000,000.00	15,000,000.00	14,752,650.00	2.00	2.00	12/18/2020	60,833.33	(247,350.00)
Federal Home Loan Mtg Corp	04/20/2018	6,045,000.00	5,970,346.07	5,955,896.70	2.15	2.69	01/26/2021	12,635.73	(14,449.37)
Federal National Mtg Assn	04/20/2018	4,910,000.00	4,849,362.98	4,836,448.20	2.15	2.69	01/26/2021	10,263.26	(12,914.78)
Federal Home Loan Bank	04/30/2018	25,000,000.00	24,724,197.17	24,695,250.00	2.25	2.73	01/29/2021	50,000.00	(28,947.17)
Federal Home Loan Bank	09/21/2016	25,000,000.00	25,067,447.21	24,204,500.00	1.38	1.26	02/18/2021	12,413.19	(862,947.21)
Federal Home Loan Bank	02/14/2017	25,000,000.00	24,759,054.19	24,204,500.00	1.38	1.78	02/18/2021	12,413.19	(554,554.19)
Federal Home Loan Bank	02/17/2017	25,000,000.00	25,000,000.00	24,469,500.00	1.82	1.82	03/17/2021	207,277.78	(530,500.00)
Federal Home Loan Bank	10/30/2017	25,000,000.00	25,000,000.00	24,494,500.00	2.00	2.00	04/30/2021	168,055.56	(505,500.00)
Federal National Mtg Assn	06/17/2016	15,000,000.00	15,005,184.34	14,446,950.00	1.25	1.24	05/06/2021	59,895.83	(558,234.34)
Federal National Mtg Assn	09/21/2016	25,000,000.00	24,959,719.22	24,078,250.00	1.25	1.31	05/06/2021	99,826.39	(881,469.22)
Federal Home Loan Mtg Corp	06/28/2017	7,900,000.00	7,900,000.00	7,746,266.00	2.00	2.00	05/28/2021	40,816.67	(153,734.00)
Federal Home Loan Bank	07/14/2016	15,000,000.00	15,268,193.04	14,642,850.00	1.88	1.21	06/11/2021	62,500.00	(625,343.04)
Federal National Mtg Assn	06/28/2018	15,000,000.00	15,000,000.00	14,960,850.00	2.90	2.86	06/28/2021	76,125.00	(39,150.00)
Federal National Mtg Assn	06/28/2018	6,985,000.00	6,985,000.00	6,966,769.15	2.90	2.86	06/28/2021	35,448.88	(18,230.85)
Federal Home Loan Mtg Corp	07/12/2016	25,000,000.00	25,000,000.00	24,710,500.00	1.75	2.02	07/12/2021	59,548.61	(289,500.00)
Federal Home Loan Bank	08/04/2016	35,000,000.00	34,914,284.21	33,502,350.00	1.13	1.21	07/14/2021	51,406.25	(1,411,934.21)
Federal Home Loan Mtg Corp	07/20/2016	25,000,000.00	25,000,000.00	24,213,750.00	1.25	1.61	07/20/2021	35,590.28	(786,250.00)
Federal National Mtg Assn	07/20/2016	14,500,000.00	14,500,000.00	14,034,405.00	1.25	1.61	07/20/2021	20,642.36	(2,665,595.00)
Federal Home Loan Mtg Corp	07/27/2016	25,000,000.00	25,000,000.00	24,113,000.00	1.50	1.61	07/27/2021	35,416.67	(887,000.00)
Federal National Mtg Assn	07/27/2016	25,000,000.00	25,000,000.00	24,685,000.00	1.63	1.89	07/27/2021	38,368.06	(315,000.00)
Federal National Mtg Assn	07/27/2016	14,445,000.00	14,445,000.00	13,897,534.50	1.30	1.48	07/27/2021	17,735.25	(547,465.50)
Federal Home Loan Mtg Corp	08/03/2016	25,000,000.00	25,000,000.00	24,611,250.00	1.50	1.93	08/03/2021	29,166.67	(388,750.00)
Federal Home Loan Mtg Corp	10/05/2016	20,000,000.00	19,858,492.84	19,109,400.00	1.13	1.37	08/12/2021	11,875.00	(749,092.84)
Federal National Mtg Assn	09/21/2016	35,000,000.00	34,893,098.19	33,548,200.00	1.25	1.36	08/17/2021	17,013.89	(1,344,898.19)
Federal Home Loan Mtg Corp	09/07/2016	25,000,000.00	25,000,000.00	24,590,250.00	1.25	1.85	09/07/2021	151,041.67	(409,750.00)
Federal Home Loan Bank	09/27/2017	25,000,000.00	25,000,000.00	24,324,750.00	2.00	2.00	09/27/2021	213,888.89	(675,250.00)
Federal Home Loan Mtg Corp	09/30/2016	20,000,000.00	20,000,000.00	19,624,600.00	1.30	1.80	09/30/2021	109,055.56	(375,400.00)
Federal Home Loan Mtg Corp	09/30/2016	12,000,000.00	12,000,000.00	11,650,080.00	1.50	1.68	09/30/2021	75,500.00	(349,920.00)
Federal Farm Credit Bank	10/05/2017	20,000,000.00	20,000,000.00	19,488,600.00	2.00	2.00	10/05/2021	162,222.22	(511,400.00)
Federal National Mtg Assn	11/08/2016	35,000,000.00	34,927,797.51	33,601,400.00	1.38	1.44	10/07/2021	192,500.00	(1,326,397.51)
Federal Home Loan Mtg Corp	10/07/2016	25,000,000.00	25,000,000.00	24,581,500.00	2.00	1.98	10/07/2021	200,000.00	(418,500.00)
Federal Home Loan Mtg Corp	10/28/2016	50,000,000.00	50,000,000.00	49,083,500.00	1.25	1.98	10/28/2021	213,541.67	(916,500.00)
Federal Home Loan Bank	03/27/2017	25,000,000.00	25,190,428.81	24,571,500.00	2.25	2.02	03/11/2022	265,625.00	(618,928.81)
Federal National Mtg Assn	09/26/2017	14,475,000.00	14,473,846.21	14,045,237.25	2.25	2.25	04/27/2022	112,181.25	(428,608.96)
Federal Farm Credit Bank	07/25/2017	20,000,000.00	20,026,960.56	19,454,200.00	2.07	2.03	05/09/2022	128,800.00	(572,760.56)
Federal Home Loan Mtg Corp	06/29/2017	15,000,000.00	14,997,129.17	14,568,900.00	2.13	2.13	06/29/2022	54,895.83	(428,229.17)
Federal Home Loan Mtg Corp	07/12/2017	40,000,000.00	39,947,451.11	39,288,800.00	2.00	2.28	07/12/2022	108,888.89	(658,651.11)
Federal Home Loan Mtg Corp	07/27/2017	6,132,000.00	6,132,000.00	5,988,327.24	2.05	2.22	07/27/2022	11,872.23	(143,672.76)
Federal Farm Credit Bank	08/22/2017	18,250,000.00	18,248,552.06	17,665,087.50	2.05	2.05	08/08/2022	23,902.43	(583,464.56)
Federal Home Loan Bank	08/10/2017	25,000,000.00	25,000,000.00	24,525,000.00	2.00	2.29	08/10/2022	29,166.67	(475,000.00)
Federal Farm Credit Bank	08/29/2017	30,000,000.00	29,995,210.70	28,897,800.00	2.05	2.05	08/23/2022	13,666.67	(1,097,410.70)
Federal Farm Credit Bank	09/12/2017	25,000,000.00	25,000,000.00	24,020,500.00	2.00	2.00	09/12/2022	234,722.22	(979,500.00)
Federal Farm Credit Bank	10/11/2017	24,000,000.00	24,000,000.00	23,329,440.00	2.16	2.16	10/11/2022	201,600.00	(670,560.00)
Federal Farm Credit Bank	10/17/2017	25,000,000.00	25,000,000.00	24,390,500.00	2.28	2.28	10/17/2022	212,166.67	(609,500.00)

# INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal Home Loan Bank	11/29/2017	25,000,000.00	24,948,178.41	24,211,750.00	2.28	2.33	10/26/2022	197,916.67	(736,428.41)
Federal Home Loan Mtg Corp	10/30/2017	25,000,000.00	25,000,000.00	24,318,250.00	2.28	2.28	10/26/2022	197,916.67	(681,750.00)
Federal Home Loan Mtg Corp	12/28/2017	10,000,000.00	10,000,000.00	9,771,200.00	2.45	2.45	12/28/2022	42,875.00	(228,800.00)
Federal Home Loan Mtg Corp	05/30/2018	15,000,000.00	15,000,000.00	15,000,750.00	3.07	3.07	05/24/2023	116,404.17	750.00
Federal Farm Credit Bank	06/27/2018	15,000,000.00	15,000,000.00	14,946,750.00	3.20	3.20	06/27/2023	85,333.33	(53,250.00)
Federal Home Loan Mtg Corp	06/28/2018	25,000,000.00	25,000,000.00	25,000,250.00	3.33	3.33	06/28/2023	145,687.50	250.00
<b>Federal Agency Subtotal:</b>		<b>2,438,047,000.00</b>	<b>2,437,390,574.67</b>	<b>2,395,496,147.19</b>	<b>1.63</b>	<b>1.68</b>		<b>10,096,238.31</b>	<b>(41,894,427.48)</b>
<b>Money Market Accounts</b>									
BlackRock T-Fund	06/01/2015	0.00	0.00	0.00	1.79	1.79		1,545.53	0.00
BlackRock CalTrust	11/03/2017	0.00	0.00	0.00	2.07	2.07		28,250.57	0.00
BlackRock FedFund	07/06/2018	1,000,000.00	1,000,000.00	1,000,000.00	1.82	1.82		2,842.19	0.00
Fidelity Government Fund	06/21/2016	88,700,000.00	88,700,000.00	88,700,000.00	1.86	1.86		94,174.09	0.00
Federated Government Fund	06/30/2016	1,200,000.00	1,200,000.00	1,200,000.00	1.80	1.80		2,170.65	0.00
Morgan Stanley Govnt Fund	06/01/2015	2,000,000.00	2,000,000.00	2,000,000.00	1.83	1.83		8,856.69	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>92,900,000.00</b>	<b>92,900,000.00</b>	<b>92,900,000.00</b>	<b>1.86</b>	<b>1.86</b>		<b>138,054.73</b>	<b>0.00</b>
<b>Negotiable CDs</b>									
Bank of Montreal	04/03/2018	100,000,000.00	100,000,000.00	100,004,600.00	2.36	2.36	09/04/2018	989,888.89	4,600.00
Canadian Imp Bk Comm NY	04/03/2018	75,000,000.00	75,000,000.00	75,009,820.50	2.36	2.36	09/10/2018	742,416.67	9,820.50
UBS AG Stamford	04/09/2018	30,000,000.00	30,000,000.00	30,003,963.60	2.38	2.38	09/11/2018	287,583.34	3,963.60
UBS AG Stamford	04/09/2018	30,000,000.00	30,000,000.00	30,004,617.90	2.38	2.38	09/13/2018	287,583.33	4,617.90
UBS AG Stamford	04/09/2018	50,000,000.00	50,000,000.00	50,009,824.50	2.38	2.38	09/17/2018	479,305.55	9,824.50
Bank of Nova Scotia	09/27/2017	45,000,000.00	45,000,000.00	44,987,921.55	1.66	1.66	09/26/2018	703,425.00	(12,078.45)
Bank of Nova Scotia	09/27/2017	50,000,000.00	50,000,000.00	49,985,988.00	1.66	1.66	09/27/2018	781,583.34	(14,012.00)
Nordea Bank Finland	09/27/2017	25,000,000.00	25,000,000.00	24,983,900.00	1.50	1.50	09/27/2018	353,125.00	(16,100.00)
Toronto Dominion NY	04/26/2018	50,000,000.00	50,000,000.00	50,011,633.50	2.32	2.32	09/27/2018	412,444.44	11,633.50
BNP Paribas SF	09/28/2017	20,000,000.00	20,000,000.00	19,994,315.40	1.66	1.66	09/28/2018	311,711.11	(5,684.60)
BNP Paribas SF	04/03/2018	50,000,000.00	50,000,000.00	50,022,443.50	2.46	2.46	10/09/2018	515,916.67	22,443.50
Bank of Montreal	05/01/2018	25,000,000.00	25,000,000.00	25,007,740.50	2.37	2.37	10/26/2018	202,437.50	7,740.50
Toronto Dominion NY	11/01/2017	25,000,000.00	25,000,000.00	24,982,525.50	1.73	1.73	10/30/2018	365,222.23	(17,474.50)
Bank of Montreal	11/01/2017	75,000,000.00	75,000,000.00	74,941,017.00	1.74	1.74	10/31/2018	1,102,000.00	(58,983.00)
Bank of Nova Scotia	11/01/2017	25,000,000.00	25,000,000.00	24,984,562.75	1.75	1.75	10/31/2018	369,444.44	(15,437.25)
Royal Bk of Canada/Dain Rausch	11/16/2017	25,000,000.00	25,000,000.00	24,982,508.75	1.80	1.80	10/31/2018	361,250.00	(17,491.25)
BNP Paribas SF	11/01/2017	50,000,000.00	50,000,000.00	49,969,784.50	1.77	1.77	11/01/2018	747,333.34	(30,215.50)
BNP Paribas SF	11/01/2017	25,000,000.00	25,000,000.00	24,984,892.25	1.77	1.77	11/01/2018	373,666.66	(15,107.75)
Royal Bk of Canada/Dain Rausch	04/16/2018	20,000,000.00	20,000,000.00	20,008,166.20	2.44	2.44	11/05/2018	187,066.67	8,166.20
Royal Bk of Canada/Dain Rausch	04/16/2018	50,000,000.00	50,000,000.00	50,020,568.50	2.44	2.44	11/08/2018	467,666.67	20,568.50
Toronto Dominion NY	11/15/2017	25,000,000.00	25,000,000.00	24,977,721.75	1.78	1.78	11/15/2018	358,472.23	(22,278.25)
Royal Bk of Canada/Dain Rausch	11/20/2017	4,000,000.00	4,000,000.00	3,996,075.24	1.83	1.83	11/20/2018	57,950.00	(3,924.76)
Royal Bk of Canada/Dain Rausch	11/20/2017	21,000,000.00	21,000,000.00	20,979,395.01	1.83	1.83	11/20/2018	304,237.50	(20,604.99)
Bank of Montreal	11/28/2017	25,000,000.00	25,000,000.00	24,971,815.25	1.86	1.86	11/28/2018	357,791.66	(28,184.75)
BNP Paribas SF	11/28/2017	25,000,000.00	25,000,000.00	24,975,595.50	1.87	1.87	11/28/2018	359,715.28	(24,404.50)

# INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Westpac Bank NY	11/30/2017	50,000,000.00	50,000,000.00	49,948,822.50	1.86	1.86	11/29/2018	710,416.66	(51,177.50)
Bank of Nova Scotia	11/28/2017	25,000,000.00	25,000,000.00	24,974,623.50	1.86	1.86	11/30/2018	357,791.67	(25,376.50)
Royal Bk of Canada/Dain Rausch	11/16/2017	25,000,000.00	25,000,000.00	24,968,923.50	1.80	1.80	11/30/2018	361,250.00	(31,076.50)
Royal Bk of Canada/Dain Rausch	11/28/2017	75,000,000.00	75,000,000.00	74,916,288.00	1.85	1.85	11/30/2018	1,067,604.17	(83,712.00)
Westpac Bank NY	12/08/2017	50,000,000.00	50,000,000.00	49,949,425.00	1.90	1.90	12/05/2018	704,583.33	(50,575.00)
Bank of Montreal	12/11/2017	25,000,000.00	25,000,000.00	24,972,920.50	1.95	1.95	12/11/2018	357,500.00	(27,079.50)
Bank of Montreal	03/15/2018	50,000,000.00	50,000,000.00	50,012,865.50	2.42	2.42	12/14/2018	571,388.89	12,865.50
Bank of Montreal	06/27/2018	100,000,000.00	100,000,000.00	100,032,699.00	2.43	2.43	12/14/2018	533,250.00	32,699.00
Bank of Nova Scotia	12/18/2017	25,000,000.00	25,000,000.00	24,975,948.00	1.98	1.98	12/18/2018	353,375.00	(24,052.00)
Canadian Imp Bk Comm NY	06/27/2018	25,000,000.00	25,000,000.00	25,015,836.75	2.45	2.45	12/28/2018	112,291.67	15,836.75
BNP Paribas SF	01/24/2018	50,000,000.00	50,000,000.00	49,961,018.50	2.18	2.18	01/16/2019	666,111.11	(38,981.50)
Canadian Imp Bk Comm NY	04/24/2018	25,000,000.00	25,000,000.00	25,011,739.25	2.46	2.46	01/16/2019	222,083.33	11,739.25
Royal Bk of Canada/Dain Rausch	01/29/2018	50,000,000.00	50,000,000.00	49,958,846.50	2.18	2.18	01/16/2019	650,972.22	(41,153.50)
Canadian Imp Bk Comm NY	01/31/2018	25,000,000.00	25,000,000.00	24,979,259.25	2.21	2.21	02/01/2019	326,895.83	(20,740.75)
BNP Paribas SF	02/06/2018	30,000,000.00	30,000,000.00	29,979,689.40	2.26	2.26	02/04/2019	389,850.00	(20,310.60)
Toronto Dominion NY	08/16/2018	15,000,000.00	15,000,000.00	15,001,351.20	2.45	2.45	02/15/2019	16,333.33	1,351.20
UBS AG Stamford	02/27/2018	50,000,000.00	50,000,000.00	49,992,026.50	2.46	2.46	02/28/2019	635,500.00	(7,973.50)
Bank of Nova Scotia	03/19/2018	75,000,000.00	75,000,000.00	75,060,029.25	2.65	2.65	03/15/2019	916,458.33	60,029.25
Canadian Imp Bk Comm NY	04/20/2018	35,000,000.00	35,000,000.00	35,017,206.35	2.63	2.63	03/29/2019	342,630.55	17,206.35
Canadian Imp Bk Comm NY	06/27/2018	25,000,000.00	25,000,000.00	25,006,936.00	2.58	2.58	03/29/2019	118,250.00	6,936.00
Canadian Imp Bk Comm NY	04/19/2018	35,000,000.00	35,000,000.00	35,019,799.85	2.67	2.67	04/19/2019	350,437.50	19,799.85
Canadian Imp Bk Comm NY	04/26/2018	25,000,000.00	25,000,000.00	25,014,687.75	2.68	2.68	04/25/2019	238,222.22	14,687.75
Bank of Montreal	05/01/2018	25,000,000.00	25,000,000.00	25,012,875.50	2.66	2.66	04/30/2019	227,208.33	12,875.50
Royal Bk of Canada/Dain Rausch	04/24/2018	25,000,000.00	25,000,000.00	25,016,964.25	2.67	2.67	04/30/2019	241,041.67	16,964.25
Bank of Montreal	05/02/2018	60,000,000.00	60,000,000.00	60,034,647.00	2.67	2.67	05/01/2019	542,900.00	34,647.00
UBS AG Stamford	05/22/2018	25,000,000.00	25,000,000.00	25,027,608.50	2.75	2.75	05/28/2019	194,791.67	27,608.50
UBS AG Stamford	06/04/2018	25,000,000.00	25,000,000.00	25,012,236.50	2.67	2.67	06/03/2019	165,020.83	12,236.50
Bank of Montreal	06/14/2018	50,000,000.00	50,000,000.00	50,034,934.00	2.73	2.73	06/14/2019	299,541.67	34,934.00
Royal Bk of Canada/Dain Rausch	05/16/2018	25,000,000.00	25,000,000.00	25,021,179.50	2.56	2.90	06/17/2019	191,907.75	21,179.50
Westpac Bank NY	06/22/2018	25,000,000.00	25,000,000.00	25,015,915.00	2.70	2.70	06/26/2019	133,125.00	15,915.00
Bank of Nova Scotia	06/18/2018	25,000,000.00	25,000,000.00	25,021,757.50	2.73	2.73	06/28/2019	142,187.50	21,757.50
Canadian Imp Bk Comm NY	06/27/2018	25,000,000.00	25,000,000.00	25,007,768.25	2.71	2.71	06/28/2019	124,208.33	7,768.25
Bank of Nova Scotia	07/02/2018	75,000,000.00	75,000,000.00	75,051,252.75	2.71	2.71	07/03/2019	344,395.83	51,252.75
Royal Bk of Canada/Dain Rausch	07/17/2018	25,000,000.00	25,000,000.00	25,017,316.75	2.73	2.73	07/12/2019	87,208.33	17,316.75
BNP Paribas SF	07/25/2018	20,000,000.00	20,000,000.00	20,009,452.20	2.74	2.74	07/23/2019	57,844.44	9,452.20
Canadian Imp Bk Comm NY	02/14/2018	50,000,000.00	50,000,000.00	50,019,450.00	2.45	2.45	08/14/2019	676,461.80	19,450.00
BNP Paribas SF	08/16/2018	10,000,000.00	10,000,000.00	10,001,979.60	2.74	2.74	08/16/2019	12,177.78	1,979.60
Royal Bk of Canada/Dain Rausch	08/29/2018	50,000,000.00	50,000,000.00	50,226,600.00	2.92	2.92	02/28/2020	12,166.83	226,600.00
<b>Negotiable CDs Subtotal:</b>		<b>2,375,000,000.00</b>	<b>2,375,000,000.00</b>	<b>2,375,104,276.50</b>	<b>2.28</b>	<b>2.29</b>		<b>24,934,621.09</b>	<b>104,276.50</b>

# INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
<b>Supranationals</b>									
Intl Bank For Recon and Dev	10/07/2015	25,000,000.00	24,998,659.55	24,976,000.00	1.00	1.06	10/05/2018	101,388.89	(22,659.55)
Intl Bank For Recon and Dev	08/22/2016	24,350,000.00	24,349,727.14	24,282,794.00	1.12	1.12	12/03/2018	68,180.00	(66,933.14)
Intl Bank For Recon and Dev	04/26/2016	25,000,000.00	25,000,000.00	24,802,750.00	1.25	1.25	04/26/2019	108,506.94	(197,250.00)
Intl Bank For Recon and Dev	04/26/2016	25,000,000.00	25,000,000.00	24,802,750.00	1.25	1.25	04/26/2019	108,506.94	(197,250.00)
Intl Bank For Recon and Dev	10/25/2017	25,000,000.00	24,936,743.30	24,802,750.00	1.25	1.64	04/26/2019	108,506.94	(133,993.30)
Intl Bank For Recon and Dev	09/30/2016	25,000,000.00	25,000,000.00	24,602,250.00	1.20	1.20	09/30/2019	125,833.33	(397,750.00)
Intl Bank For Recon and Dev	09/30/2016	25,000,000.00	25,000,000.00	24,602,250.00	1.20	1.20	09/30/2019	125,833.33	(397,750.00)
Intl Bank For Recon and Dev	11/10/2016	25,000,000.00	25,000,000.00	24,599,250.00	1.30	1.30	10/25/2019	113,750.00	(400,750.00)
Intl Bank For Recon and Dev	05/12/2017	35,000,000.00	34,850,669.31	34,438,950.00	1.30	1.68	10/25/2019	159,250.00	(411,719.31)
Intl Bank For Recon and Dev	12/23/2016	25,000,000.00	24,821,853.89	24,546,000.00	1.13	1.72	11/27/2019	73,062.50	(275,853.89)
Intl Bank For Recon and Dev	01/04/2017	25,000,000.00	24,840,072.87	24,546,000.00	1.13	1.66	11/27/2019	73,062.50	(294,072.87)
Intl Bank For Recon and Dev	04/06/2017	25,000,000.00	25,089,013.22	24,673,500.00	1.88	1.97	04/21/2020	169,083.33	(415,513.22)
Intl Bank For Recon and Dev	04/20/2017	25,000,000.00	25,129,352.45	24,673,500.00	1.88	1.86	04/21/2020	169,083.33	(455,852.45)
Inter-American Development Bk	04/12/2017	50,000,000.00	49,934,771.62	49,111,500.00	1.63	1.70	05/12/2020	245,965.27	(823,271.62)
Intl Bank For Recon and Dev	08/29/2017	15,000,000.00	14,997,900.97	14,678,100.00	1.63	1.63	09/04/2020	119,854.17	(319,800.97)
Intl Bank For Recon and Dev	08/29/2017	35,000,000.00	34,995,102.26	34,248,900.00	1.63	1.63	09/04/2020	279,659.73	(746,202.26)
Intl Bank For Recon and Dev	09/21/2017	25,000,000.00	24,976,024.69	24,463,500.00	1.63	1.67	09/04/2020	199,756.94	(512,524.69)
Intl Bank For Recon and Dev	10/30/2015	25,000,000.00	25,000,000.00	24,632,000.00	1.25	1.13	10/15/2020	118,138.89	(368,000.00)
Inter-American Development Bk	04/19/2018	100,000,000.00	99,806,888.89	99,519,000.00	2.63	2.70	04/19/2021	962,500.00	(287,888.89)
International Finance Corp	07/20/2016	25,000,000.00	24,927,414.31	23,834,500.00	1.13	1.23	07/20/2021	30,952.50	(1,092,914.31)
International Finance Corp	10/07/2016	12,500,000.00	12,418,140.31	11,917,250.00	1.13	1.36	07/20/2021	16,344.38	(500,890.31)
Intl Bank For Recon and Dev	11/23/2016	10,000,000.00	10,000,000.00	9,644,600.00	1.75	1.75	11/23/2021	8,263.88	(355,400.00)
Intl Bank For Recon and Dev	09/29/2017	25,000,000.00	25,000,000.00	24,054,000.00	1.98	1.98	09/29/2022	209,000.00	(946,000.00)
<b>Supranationals Subtotal:</b>		<b>656,850,000.00</b>	<b>656,072,334.78</b>	<b>646,452,094.00</b>	<b>1.58</b>	<b>1.69</b>		<b>3,694,483.79</b>	<b>(9,620,240.78)</b>
<b>Treasury Coupon Securities</b>									
U.S. Treasury	12/05/2013	10,000,000.00	9,995,289.33	9,979,300.00	1.25	1.45	11/30/2018	31,762.30	(15,989.33)
U.S. Treasury	02/20/2014	15,000,000.00	14,984,071.32	14,939,700.00	1.25	1.52	01/31/2019	16,304.35	(44,371.32)
U.S. Treasury	04/17/2014	15,000,000.00	14,997,676.33	14,942,550.00	1.63	1.65	03/31/2019	102,561.48	(55,126.33)
U.S. Treasury	02/14/2017	40,000,000.00	40,087,474.80	39,810,800.00	1.63	1.29	04/30/2019	219,021.74	(276,674.80)
U.S. Treasury	06/16/2014	15,000,000.00	14,978,427.14	14,902,800.00	1.50	1.70	05/31/2019	57,172.13	(75,627.14)
U.S. Treasury	06/27/2016	25,000,000.00	25,137,786.75	24,838,000.00	1.50	0.75	05/31/2019	95,286.89	(299,786.75)
U.S. Treasury	11/08/2016	40,000,000.00	40,225,168.57	39,737,600.00	1.63	0.94	06/30/2019	111,277.17	(487,568.57)
U.S. Treasury	07/15/2016	10,000,000.00	9,996,494.37	9,856,600.00	0.75	0.79	07/15/2019	9,782.61	(139,894.37)
U.S. Treasury	08/21/2014	15,000,000.00	14,998,702.82	14,888,700.00	1.63	1.63	07/31/2019	21,195.65	(110,002.82)
U.S. Treasury	12/09/2016	42,000,000.00	42,124,680.69	41,688,360.00	1.63	1.29	07/31/2019	59,347.83	(436,320.69)
U.S. Treasury	09/15/2017	10,000,000.00	9,987,670.45	9,879,300.00	1.25	1.38	08/31/2019	345.30	(108,370.45)
U.S. Treasury	10/24/2014	15,000,000.00	15,038,690.09	14,881,050.00	1.75	1.50	09/30/2019	110,450.82	(157,640.09)
U.S. Treasury	12/08/2014	15,000,000.00	14,967,004.76	14,811,300.00	1.50	1.68	11/30/2019	57,172.13	(155,704.76)
U.S. Treasury	01/09/2015	15,000,000.00	15,023,508.45	14,817,750.00	1.63	1.50	12/31/2019	41,728.94	(205,758.45)
U.S. Treasury	02/12/2016	20,000,000.00	20,091,708.18	19,675,800.00	1.38	1.04	01/31/2020	23,913.04	(415,908.18)
U.S. Treasury	04/09/2015	10,000,000.00	9,985,916.52	9,807,800.00	1.25	1.35	02/29/2020	345.30	(178,116.52)



# INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
U.S. Treasury	02/12/2016	20,000,000.00	20,090,622.89	19,649,200.00	1.38	1.06	02/29/2020	759.67	(441,422.89)
U.S. Treasury	04/09/2015	10,000,000.00	9,964,542.51	9,775,400.00	1.13	1.36	03/31/2020	47,336.07	(189,142.51)
U.S. Treasury	01/06/2017	20,000,000.00	19,953,393.85	19,625,000.00	1.38	1.53	03/31/2020	115,710.38	(328,393.85)
U.S. Treasury	06/05/2015	15,000,000.00	14,964,504.79	14,716,350.00	1.50	1.64	05/31/2020	57,172.13	(248,154.79)
U.S. Treasury	07/06/2018	20,000,000.00	19,985,603.45	19,954,600.00	2.50	2.54	06/30/2020	77,445.66	(31,003.45)
U.S. Treasury	01/06/2017	20,000,000.00	19,825,450.03	19,399,200.00	1.38	1.75	01/31/2021	23,913.04	(426,250.03)
U.S. Treasury	06/17/2016	35,000,000.00	35,272,893.35	33,792,850.00	1.38	1.08	05/31/2021	122,284.84	(1,480,043.35)
U.S. Treasury	09/07/2016	5,000,000.00	4,998,162.71	4,788,850.00	1.13	1.14	06/30/2021	9,629.76	(209,312.71)
U.S. Treasury	09/07/2016	5,000,000.00	5,154,929.56	4,938,300.00	2.25	1.15	07/31/2021	9,782.61	(216,629.56)
U.S. Treasury	10/06/2016	25,000,000.00	24,904,624.19	23,842,750.00	1.13	1.25	09/30/2021	118,340.16	(1,061,874.19)
U.S. Treasury	12/09/2016	15,000,000.00	14,963,666.72	14,555,250.00	1.75	1.83	11/30/2021	66,700.82	(408,416.72)
<b>Treasury Coupon Securities Subtotal:</b>		<b>502,000,000.00</b>	<b>502,698,664.62</b>	<b>494,495,160.00</b>	<b>1.51</b>	<b>1.36</b>		<b>1,606,742.82</b>	<b>(8,203,504.62)</b>
<b>Grand Total</b>		<b>8,361,426,723.05</b>	<b>8,348,818,758.09</b>	<b>8,288,955,691.22</b>	<b>1.98</b>	<b>2.01</b>		<b>40,755,956.20</b>	<b>(59,863,066.87)</b>

# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
3608	Money Market Funds	Fidelity Government	1.84	Purchase	-47,600,000.00	08/01/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Redemption	6,812,691.83	08/01/18
4565	Commercial Paper	JP Morgan	1.80	Redemption	35,000,000.00	08/01/18
4572	Negotiable CD	Toronto Dominion NY	1.77	Redemption	35,000,000.00	08/01/18
4579	Negotiable CD	Royal Bk of Canada/D	1.76	Redemption	100,000,000.00	08/01/18
4582	Commercial Paper	JP Morgan	1.80	Redemption	30,000,000.00	08/01/18
4595	Commercial Paper	JP Morgan	1.82	Redemption	25,000,000.00	08/01/18
4599	Negotiable CD	Credit Agricole CIB	1.79	Redemption	25,000,000.00	08/01/18
4730	Commercial Paper	Toyota Motor Credit	2.18	Redemption	50,000,000.00	08/01/18
4757	Negotiable CD	Royal Bk of Canada/D	2.34	Redemption	30,000,000.00	08/01/18
4811	Commercial Paper	Credit Agricole CIB	2.28	Redemption	50,000,000.00	08/01/18
4992	Commercial Paper	Natixis US Finance C	1.89	Redemption	270,000,000.00	08/01/18
4993	Commercial Paper	Natixis US Finance C	1.89	Purchase	-274,985,562.50	08/01/18
3608	Money Market Funds	Fidelity Government	1.83	Redemption	14,000,000.00	08/02/18
4338	Negotiable CD	BNP Paribas SF	1.60	Redemption	30,000,000.00	08/02/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Redemption	987,201.61	08/02/18
4646	Commercial Paper	JP Morgan	1.90	Redemption	25,000,000.00	08/02/18
4647	Commercial Paper	Credit Agricole CIB	1.85	Redemption	25,000,000.00	08/02/18
4993	Commercial Paper	Natixis US Finance C	1.89	Redemption	275,000,000.00	08/02/18
4994	Commercial Paper	Natixis US Finance C	1.89	Purchase	-199,989,500.00	08/02/18
4995	Commercial Paper	MUFG Union Bank NA	2.02	Purchase	-39,952,866.67	08/02/18
4996	Commercial Paper	JP Morgan	2.50	Purchase	-78,833,333.33	08/02/18
4997	Commercial Paper	JP Morgan	2.50	Purchase	-29,562,500.00	08/02/18
3608	Money Market Funds	Fidelity Government	1.83	Redemption	11,000,000.00	08/03/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Purchase	-526.15	08/03/18
4789	Negotiable CD	Bank of Montreal	2.32	Redemption	25,000,000.00	08/03/18
4994	Commercial Paper	Natixis US Finance C	1.89	Redemption	200,000,000.00	08/03/18
4998	Asset Backed Securities	American Express Cre	1.93	Purchase	-2,072,963.15	08/03/18
4999	Commercial Paper	JP Morgan	2.50	Purchase	-19,709,722.22	08/03/18
5000	Commercial Paper	Natixis US Finance C	1.89	Purchase	-199,968,500.00	08/03/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Purchase	-2,855,755.06	08/06/18
4861	Commercial Paper	MUFG Bank NY	2.32	Redemption	20,000,000.00	08/06/18
4862	Commercial Paper	MUFG Bank NY	2.32	Redemption	15,000,000.00	08/06/18
4988	Commercial Paper	MUFG Bank NY	1.96	Redemption	175,000,000.00	08/06/18

# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
5000	Commercial Paper	Natixis US Finance C	1.89	Redemption	200,000,000.00	08/06/18
5001	Commercial Paper	JP Morgan	2.47	Purchase	-34,495,708.33	08/06/18
5002	Commercial Paper	Natixis US Finance C	1.89	Purchase	-274,985,562.50	08/06/18
5004	Commercial Paper	Natixis US Finance C	1.89	Purchase	-39,995,800.00	08/06/18
5005	Commercial Paper	MUFG Union Bank NA	1.94	Purchase	-39,982,755.56	08/06/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Redemption	914,508.07	08/07/18
5002	Commercial Paper	Natixis US Finance C	0.00	Redemption	275,000,000.00	08/07/18
5006	Commercial Paper	Natixis US Finance C	1.89	Purchase	-194,989,762.50	08/07/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Purchase	-8,636,579.24	08/08/18
4653	Commercial Paper	Fortis/BNP Paribas B	1.84	Redemption	25,000,000.00	08/08/18
5004	Commercial Paper	Natixis US Finance C	1.89	Redemption	40,000,000.00	08/08/18
5006	Commercial Paper	Natixis US Finance C	1.89	Redemption	195,000,000.00	08/08/18
5007	Commercial Paper	Natixis US Finance C	1.89	Purchase	-189,990,025.00	08/08/18
3608	Money Market Funds	Fidelity Government	1.84	Purchase	-10,800,000.00	08/09/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Redemption	10,345,972.87	08/09/18
4802	Commercial Paper	Credit Agricole CIB	2.34	Redemption	30,000,000.00	08/09/18
5007	Commercial Paper	Natixis US Finance C	1.89	Redemption	190,000,000.00	08/09/18
5009	Commercial Paper	Cooperatieve Rabo	1.90	Purchase	-204,989,180.55	08/09/18
3608	Money Market Funds	Fidelity Government	1.85	Redemption	6,500,000.00	08/10/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Purchase	-1,101,850.49	08/10/18
4803	Commercial Paper	Credit Agricole CIB	2.33	Redemption	50,000,000.00	08/10/18
5009	Commercial Paper	Cooperatieve Rabo	1.90	Redemption	205,000,000.00	08/10/18
5010	Commercial Paper	Cooperatieve Raboban	1.90	Purchase	-199,968,333.32	08/10/18
3608	Money Market Funds	Fidelity Government	1.84	Redemption	400,000.00	08/13/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Redemption	1,438,978.36	08/13/18
4804	Commercial Paper	Credit Agricole CIB	2.33	Redemption	30,000,000.00	08/13/18
5010	Commercial Paper	Cooperatieve Raboban	1.90	Redemption	200,000,000.00	08/13/18
5012	Commercial Paper	Cooperatieve Raboban	1.90	Purchase	-179,990,500.00	08/13/18
3012	Federal Agencies	Federal Home Loan Ba	1.20	Redemption	25,000,000.00	08/14/18
3608	Money Market Funds	Fidelity Government	1.85	Redemption	2,800,000.00	08/14/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Purchase	-421,166.26	08/14/18
4806	Commercial Paper	Toyota Motor Credit	2.35	Redemption	50,000,000.00	08/14/18
5005	Commercial Paper	MUFG Union Bank NA	1.94	Redemption	40,000,000.00	08/14/18
5012	Commercial Paper	Cooperatieve Raboban	1.90	Redemption	180,000,000.00	08/14/18

# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
5013	Commercial Paper	Cooperatieve Raboban	1.90	Purchase	-209,988,916.66	08/14/18
3581	Asset Backed Securities	Honda Auto Rec Owner	1.39	Redemption	567,166.43	08/15/18
3608	Money Market Funds	Fidelity Government	1.85	Purchase	-4,600,000.00	08/15/18
3946	Asset Backed Securities	Honda Auto Rec Owner	1.39	Redemption	1,525,677.70	08/15/18
4061	Asset Backed Securities	John Deere Owner Tru	1.50	Redemption	1,248,447.50	08/15/18
4269	Asset Backed Securities	Honda Auto Rec Owner	1.46	Redemption	2,353,726.35	08/15/18
4301	Asset Backed Securities	John Deere Owner Tru	1.59	Redemption	577,009.51	08/15/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Redemption	10,879.30	08/15/18
4409	Asset Backed Securities	USAA Auto Owner Trus	1.54	Redemption	1,750,794.82	08/15/18
4714	Asset Backed Securities	John Deere Owner Tru	1.95	Redemption	5,314,787.16	08/15/18
5013	Commercial Paper	Cooperatieve Raboban	1.90	Redemption	210,000,000.00	08/15/18
5014	Commercial Paper	Cooperatieve Raboban	1.90	Purchase	-224,988,125.00	08/15/18
3608	Money Market Funds	Fidelity Government	1.86	Redemption	15,500,000.00	08/16/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Purchase	-206,611.47	08/16/18
4807	Commercial Paper	Toyota Motor Credit	2.35	Redemption	50,000,000.00	08/16/18
4869	Negotiable CD	BNP Paribas SF	2.22	Redemption	10,000,000.00	08/16/18
5014	Commercial Paper	Cooperatieve Raboban	1.90	Redemption	225,000,000.00	08/16/18
5015	Commercial Paper	Cooperatieve Raboban	1.90	Purchase	-249,986,805.55	08/16/18
5016	Negotiable CD	BNP Paribas SF	2.74	Purchase	-10,000,000.00	08/16/18
5017	Negotiable CD	Toronto Dominion NY	2.45	Purchase	-15,000,000.00	08/16/18
3608	Money Market Funds	Fidelity Government	1.86	Purchase	-9,500,000.00	08/17/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Purchase	-698,383.85	08/17/18
5015	Commercial Paper	Cooperatieve Raboban	1.90	Redemption	250,000,000.00	08/17/18
5018	Commercial Paper	Cooperatieve Raboban	1.90	Purchase	-209,966,749.99	08/17/18
5019	Commercial Paper	Canadian Imp Bk Comm	2.51	Purchase	-19,631,866.67	08/17/18
3608	Money Market Funds	Fidelity Government	1.85	Redemption	14,000,000.00	08/20/18
3825	Asset Backed Securities	Honda Auto Rec Owner	1.21	Redemption	822,901.07	08/20/18
3906	Asset Backed Securities	Honda Auto Rec Owner	1.16	Redemption	209,990.78	08/20/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Redemption	1,231,963.96	08/20/18
4439	Asset Backed Securities	Honda Auto Rec Owner	1.57	Redemption	1,027,885.85	08/20/18
5018	Commercial Paper	Cooperatieve Raboban	1.90	Redemption	210,000,000.00	08/20/18
5020	Commercial Paper	Cooperatieve Raboban	1.90	Purchase	-194,989,708.33	08/20/18
3608	Money Market Funds	Fidelity Government	1.85	Purchase	-29,900,000.00	08/21/18
4109	Asset Backed Securities	Honda Auto Rec Owner	1.42	Redemption	1,735,313.11	08/21/18



# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Purchase	-412,254.43	08/21/18
4506	Money Market Funds	BlackRock CalTrust	2.07	Purchase	-7,500.07	08/21/18
4506	Money Market Funds	BlackRock CalTrust	2.07	Redemption	25,000,000.00	08/21/18
4876	Commercial Paper	MUFG Bank NY	2.28	Redemption	50,000,000.00	08/21/18
5020	Commercial Paper	Cooperatieve Raboban	1.90	Redemption	195,000,000.00	08/21/18
5021	Commercial Paper	Cooperatieve Raboban	1.90	Purchase	-229,987,861.11	08/21/18
3608	Money Market Funds	Fidelity Government	1.85	Purchase	-12,600,000.00	08/22/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Purchase	-2,547,512.16	08/22/18
5021	Commercial Paper	Cooperatieve Raboban	1.90	Redemption	230,000,000.00	08/22/18
5022	Commercial Paper	Cooperatieve Raboban	1.90	Purchase	-214,988,652.78	08/22/18
3608	Money Market Funds	Fidelity Government	1.85	Purchase	-6,500,000.00	08/23/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Redemption	2,884,261.03	08/23/18
4995	Commercial Paper	MUFG Union Bank NA	2.02	Redemption	40,000,000.00	08/23/18
5022	Commercial Paper	Cooperatieve Raboban	1.90	Redemption	215,000,000.00	08/23/18
5023	Commercial Paper	Cooperatieve Raboban	1.90	Purchase	-244,987,069.44	08/23/18
2956	Money Market Funds	Morgan Stanley Govnt	1.83	Redemption	4,900,000.00	08/24/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Purchase	-410,011.79	08/24/18
4550	Commercial Paper	JP Morgan	1.80	Redemption	25,000,000.00	08/24/18
5023	Commercial Paper	Cooperatieve Raboban	1.90	Redemption	245,000,000.00	08/24/18
5024	Commercial Paper	Cooperatieve Raboban	1.90	Purchase	-199,968,333.32	08/24/18
5025	Commercial Paper	JP Morgan	2.55	Purchase	-49,114,583.33	08/24/18
3608	Money Market Funds	Fidelity Government	1.85	Redemption	14,300,000.00	08/27/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Purchase	-168,678.53	08/27/18
4884	Commercial Paper	MUFG Bank NY	2.26	Redemption	28,000,000.00	08/27/18
5024	Commercial Paper	Cooperatieve Raboban	1.90	Redemption	200,000,000.00	08/27/18
5026	Commercial Paper	JP Morgan	2.55	Purchase	-29,475,125.00	08/27/18
5027	Commercial Paper	Cooperatieve Raboban	1.90	Purchase	-219,988,388.89	08/27/18
5028	Commercial Paper	MUFG Bank NY	2.25	Purchase	-27,833,750.00	08/27/18
3608	Money Market Funds	Fidelity Government	1.86	Purchase	-12,000,000.00	08/28/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Redemption	117,887.94	08/28/18
5027	Commercial Paper	Cooperatieve Raboban	1.90	Redemption	220,000,000.00	08/28/18
5029	Commercial Paper	Cooperatieve Raboban	1.90	Purchase	-244,987,069.44	08/28/18
5030	Asset Backed Securities	Honda Auto Rec Owner	2.67	Purchase	-39,999,308.00	08/28/18
3608	Money Market Funds	Fidelity Government	1.87	Redemption	5,300,000.00	08/29/18

# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Purchase	-1,572,181.55	08/29/18
5029	Commercial Paper	Cooperatieve Raboban	1.90	Redemption	245,000,000.00	08/29/18
5031	Commercial Paper	Canadian Imp Bk Comm	2.50	Purchase	-24,574,652.78	08/29/18
5032	Commercial Paper	Cooperatieve Raboban	1.90	Purchase	-329,982,583.33	08/29/18
5033	Negotiable CD	Royal Bk of Canada/D	2.92	Purchase	-50,000,000.00	08/29/18
3608	Money Market Funds	Fidelity Government	1.86	Purchase	-14,300,000.00	08/30/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Purchase	-6,112,617.54	08/30/18
5032	Commercial Paper	Cooperatieve Raboban	1.90	Redemption	330,000,000.00	08/30/18
5034	Commercial Paper	Cooperatieve Raboban	1.90	Purchase	-324,982,847.22	08/30/18
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Redemption	5,742,718.77	08/31/18
4641	Commercial Paper	JP Morgan	1.95	Redemption	50,000,000.00	08/31/18
4692	Negotiable CD	BNP Paribas SF	2.06	Redemption	25,000,000.00	08/31/18
4699	Negotiable CD	Bank of Nova Scotia	2.13	Redemption	90,000,000.00	08/31/18
5034	Commercial Paper	Cooperatieve Raboban	1.90	Redemption	325,000,000.00	08/31/18
5035	Commercial Paper	Natixis US Finance C	1.89	Purchase	-279,941,200.00	08/31/18
<b>Grand Total</b>					<b>781,542,962.96</b>	

# CONTACT US



## Dan McAllister

**San Diego County  
Treasurer-Tax Collector**

**San Diego County Administration Center**

1600 Pacific Highway, Room 101

San Diego, CA 92101

Telephone: 877-829-4732

Website: [www.sdttc.com](http://www.sdttc.com)