



COUNTY OF SAN DIEGO INVESTMENT POOL
TREASURY INVESTMENT RESULTS

DEC
2019

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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 December 31, 2019

Investment Type	Par Value	Book Value	Market Value	% of Portfolio	Market Price	WAM	YTM	Accrued Interest	Unrealized Gain/Loss
Asset Backed Securities	821,020,979	821,287,389	826,694,206	7.50	100.691	1150	2.37	1,204,575	5,406,817
Commercial Paper	2,505,000,000	2,490,182,340	2,490,016,900	22.76	99.403	114	1.90	-	(165,440)
Federal Agency Securities	2,273,119,000	2,279,362,727	2,284,715,708	20.83	100.510	1070	1.94	10,536,809	5,352,981
Medium-Term Notes	906,711,000	907,608,847	914,471,319	8.29	100.856	711	2.42	7,243,648	6,862,472
Municipal Bonds	76,535,000	77,069,932	76,914,926	0.70	100.504	1126	1.90	282,037	(155,006)
Negotiable CDs	2,291,000,000	2,291,000,000	2,291,917,180	20.93	100.040	118	2.02	12,701,377	917,180
Supranational Securities	1,242,415,000	1,249,270,519	1,260,114,249	11.42	101.425	1369	2.21	6,987,759	10,843,730
U.S. Treasuries	485,000,000	484,495,194	486,196,230	4.43	100.256	886	1.66	1,974,363	1,701,036
Money Market Funds	341,150,000	341,150,000	341,150,000	3.12	100.000	1	1.53	559,795	-
Bank Deposit	480,037	480,037	480,037	0.00	100.000	1	1.50	1,285	-
Sweep Fund	1,497,832	1,497,832	1,497,832	0.01	100.000	1	1.07	5,184	-
Totals for December 2019	10,943,928,849	10,943,404,819	10,974,168,588	100.00	100.284	622	2.02	41,496,833	30,763,769
Totals for November 2019	9,217,920,490	9,220,424,747	9,253,647,670	100.00	100.396	692	2.10	43,797,419	33,222,924
Change from Prior Month	1,726,008,359	1,722,980,072	1,720,520,918		(0.112)	(70)	-0.08	(2,300,587)	(2,459,155)
Portfolio Effective Duration	1.12 years								

Return Information	Fiscal Year To		Calendar Year			
	Monthly Return	Annualized	Date Return	Annualized	To Date Return	Annualized
Book Value	0.175%	2.065%	1.116%	2.213%	2.334%	2.334%

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 fiscal year 17-18 have averaged approximately 7 basis points per annum.

**All Investments held during the month of December 2019 were in compliance with the Investment Policy dated January 1, 2019.

PROJECTED LIQUIDITY

County of San Diego Pooled Money Fund

As of December 31, 2019

(\$000)

	Jan-20	Feb-20	Mar-20	Apr-20	May-20	Jun-20
Beginning Pool Book Balance	10,943,405	10,301,581	9,860,628	9,977,981	11,229,848	10,501,249
CASH FLOW ITEMS						
INFLOWS:						
Investment Inflows	1,314,071	542,368	494,700	200,000	469,465	900,804
Projected Credits/Deposits	937,851	866,694	1,294,643	2,703,700	714,300	1,054,165
	2,251,922	1,409,062	1,789,343	2,903,700	1,183,765	1,954,969
Outflows						
Investment Purchases	500,000	-	-	-	-	-
Projected Debits	1,579,675	1,307,647	1,177,290	1,451,833	1,442,899	1,686,849
	2,079,675	1,307,647	1,177,290	1,451,833	1,442,899	1,686,849
Net Cash Flows	(641,824)	(440,953)	117,353	1,251,867	(728,599)	(632,684)
MONTH END POOL BALANCE	10,301,581	9,860,628	9,977,981	11,229,848	10,501,249	9,868,565
PROJECTED MONTH END LIQUIDITY	\$ 680,895	\$ 782,310	\$ 1,394,363	\$ 2,846,230	\$ 2,587,096	\$ 2,855,216

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 December 31, 2019

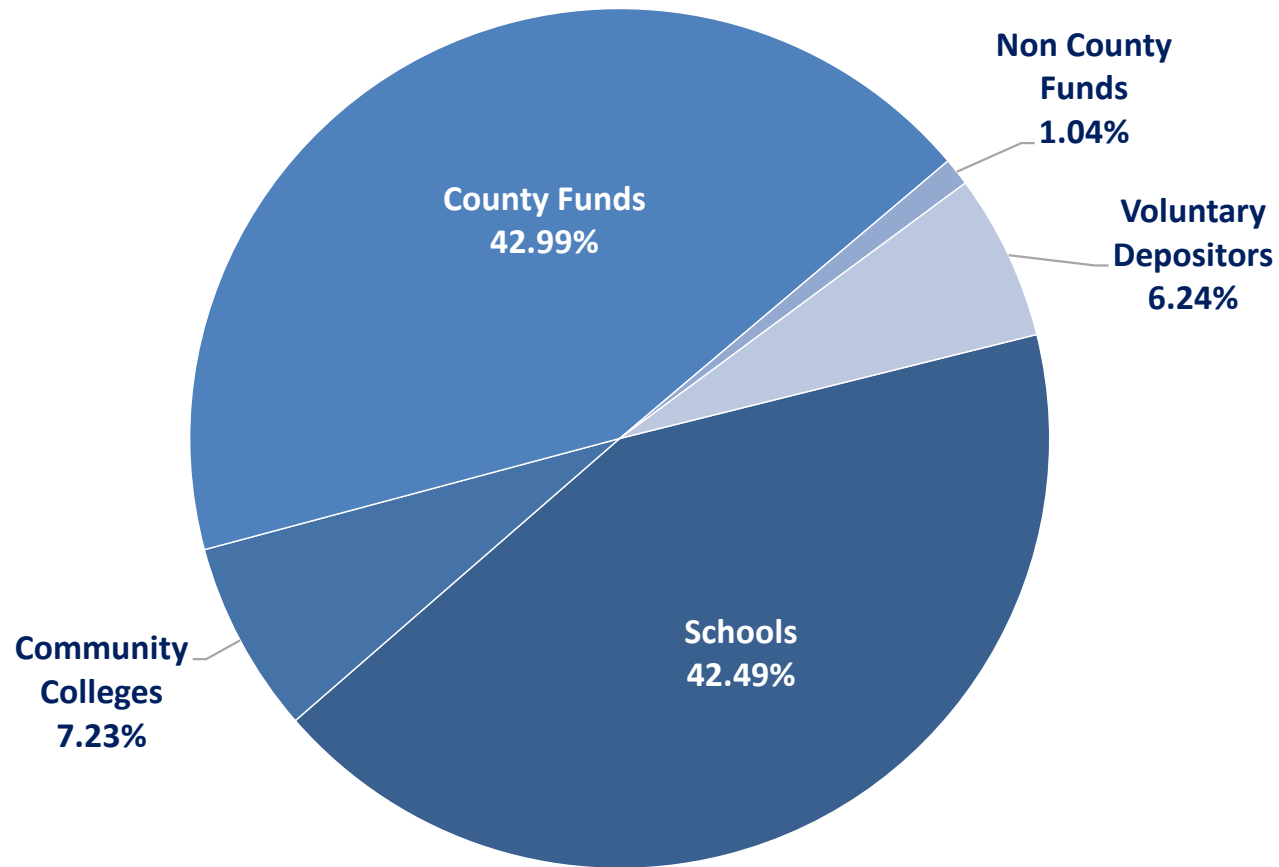
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PARTICIPANT	FMV 10/31/19	FMV 11/30/19	FMV 12/31/19	% of Total	PARTICIPANT	FMV 10/31/19	FMV 11/30/19	FMV 12/31/19	% of Total
COUNTY	\$ 1,226,787	\$ 1,855,795	\$ 2,175,809	19.83%	Lake Cuyamaca Rec & Park District	187	169	138	
COUNTY - SPECIAL TRUST FUNDS	2,162,966	2,033,583	2,541,767	23.16%	Lakeside FPD	6,605	4,983	7,234	
NON-COUNTY INVESTMENT FUNDS	115,224	123,536	113,863	1.04%	Leucadia Wastewater District	3,882	3,841	3,903	
SCHOOLS - (K THRU 12)	4,126,589	3,899,358	4,663,461	42.49%	Lower Sweetwater FPD	614	611	743	
					Metropolitan Transit System	39,359	38,945	39,522	
COMMUNITY COLLEGES					Mission Resource Conservation District	187	158	152	
San Diego	124,447	106,850	154,680	1.42%	North County Cemetery District	5,809	5,768	5,983	
Grossmont-Cuyamaca	153,045	144,353	153,995	1.40%	North County Dispatch	4,360	4,271	4,409	
MiraCosta	90,953	82,122	110,810	1.01%	North County FPD	1,836	1,700	3,403	
Palomar	214,895	201,919	227,168	2.07%	Otay Water District	285	282	286	
Southwestern	145,942	132,906	147,154	1.34%	Pomerado Cemetery District	1,841	1,775	1,960	
Total Community Colleges	729,282	668,150	793,806	7.23%	Public Agencies Self-Insurance System	3,541	3,504	3,557	
					Ramona Cemetery District	915	890	935	
FIRST 5 COMMISSION	37,664	34,529	34,478		Rancho Santa Fe FPD	10,801	8,951	11,734	
SANCAL	3,958	3,916	3,869		Rincon del Diablo Municipal Water District	4,703	4,653	4,724	
SDCERA	614	5,630	5,656		SANDAG	99,936	98,885	101,044	
					SD County Regional Airport Authority	216,355	210,295	209,184	
CITIES					San Diego Housing Commission	21,619	21,391	21,715	
Chula Vista	52,692	52,138	44,042		San Diego Geographic Information Source	459	596	769	
Coronado	37,310	36,918	48,482		San Diego Law Library	3,967	3,962	4,108	
Del Mar	2,705	2,677	2,717		San Diego Local Agency Formation Comm	2,418	2,284	2,178	
El Cajon	5,062	5,009	5,084		San Diego Regional Training Center	682	543	537	
Encinitas	4,102	4,059	4,120		San Dieguito River Park	1,682	1,440	1,346	
National City	40,520	35,143	35,630		San Marcos FPD	1	1	1	
Oceanside	10,023	9,918	0		San Miguel Consolidated FPD	12,934	11,586	12,192	
					Santa Fe Irrigation District	4,401	4,355	4,421	
INDEPENDENT AGENCIES					Serra Cooperative Library System	2	2	2	
Alpine FPD	897	843	1,774		Upper San Luis Rey Resource Conserv Dist	61	60	64	
Bonita-Sunnyside FPD	4,783	4,852	5,977		Vallecitos Water District	5,406	5,349	5,430	
Borrego Springs FPD	839	800	1,159		Valley Center FPD	1,496	1,314	1,597	
Canebrake County Water District	53	53	54		Valley Center Cemetery District	443	440	459	
Deer Springs FPD	11,376	11,420	12,457		Valley Center Water District	21,203	19,110	21,774	
Fallbrook Public Utility District	15	15	15		Vista FPD	3,025	2,994	4,150	
Grossmont Healthcare District	2	2	2		Total Voluntary Participants	693,817	673,226	685,462	6.24%
Julian-Cuyamaca FPD	187	198	293						
					Pooled Money Fund Total	\$ 9,054,665	\$ 9,253,648	\$ 10,974,168	100.00%

INVESTMENT FUND PARTICIPANTS

San Diego Pooled Money Fund

As of December 31, 2019

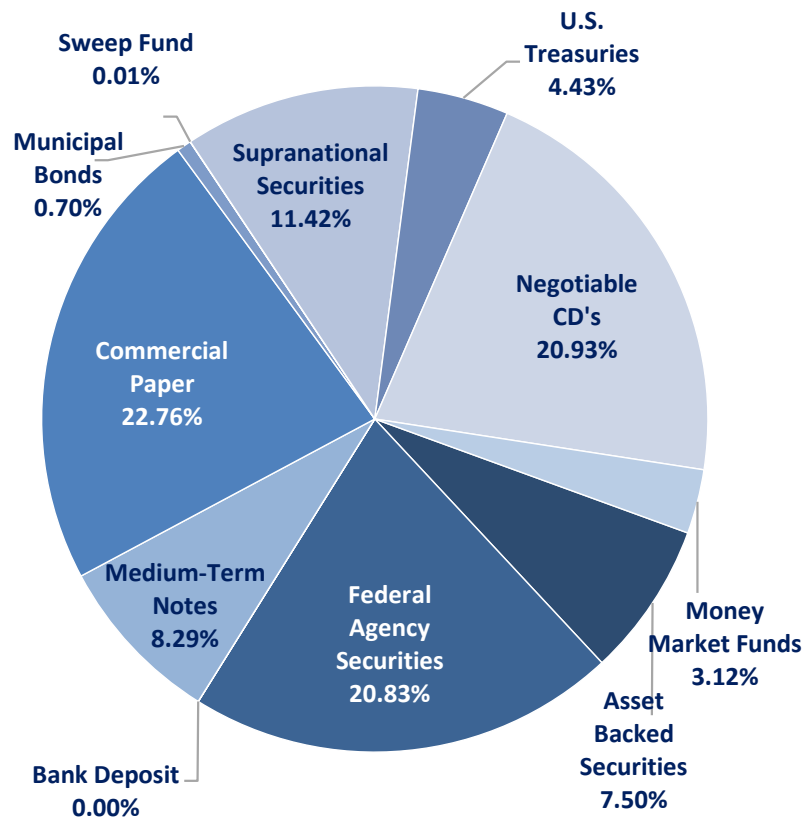


*Totals may not add to 100% due to rounding

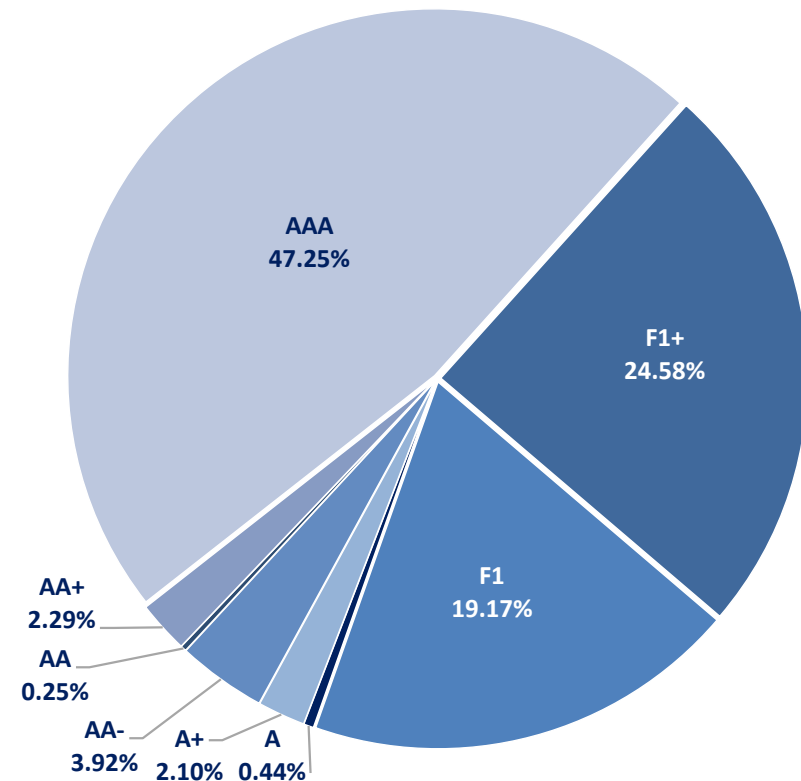
INVESTMENT FUND OVERVIEW

As of December 31, 2019

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 December 31, 2019

Category	Standard	Comment
Treasury Issues	No Limit	Complies - 4.4%
Agency Issues	35% per issuer	Complies - 20.8%
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 - 0.7%
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 - 22.8%
Medium Term Notes	A-1/"A" by S&P or P-1/"A" by Moody's or F-1/"A" by Fitch minimum rating by 1 of 3 NRSROs; (ST ratings for 1 year or less; LT ratings for over 1 year); 30% maximum; 5% per issuer	Complies - 8.3%
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 - 20.9%
Repurchase Agreements	40% maximum; 10% per issuer if avg weighted maturity >5 days; 15% per issuer if avg weighted maturity <5 days; 1-year maximum maturity;	Complies
Reverse Repurchase Agreements	20% maximum combined with Securities Lending; 10% per issuer; 92-day maximum maturity	N/A
Collateralized Certificates of Deposit	A-1 by S&P or P-1 by Moody's, or F-1 by Fitch minimum rating; 5% maximum; 5% per issuer; 13 months maximum maturity; 110% collateral required	Complies
FDIC & NCUA Insured Deposit	5% maximum; 5% per issuer; 13 months maximum maturity; No minimum credit requirement for FDIC or NCUA insured deposit accounts	Complies - 0.0%
Covered Call Option/ Put Option	10% maximum; 90-day maximum maturity	N/A
Money Market Mutual Funds	AAAm by S&P, or Aaa-mf by Moody's, or AAAmmf by Fitch minimum rating by 1 of 3 NRSROs; 20% maximum; 10% per fund	Complies - 3.1%
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 - 11.4%
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 - 7.5%
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 15% ≤ 90 days; and minimum 35% ≤ 1 year; maximum effective duration for portfolio 2 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 December 31, 2019

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Asset Backed Securities									
Harley-Davidson Motorcycle Tru	06/26/2019	7,399.39	7,399.39	7,400.54	2.39	2.40	07/15/2020	(956.20)	1.15
GM Financial Securitized Term	10/16/2019	6,150,677.15	6,150,677.15	6,151,068.33	1.99	2.00	10/16/2020	3,570.47	391.18
Honda Auto Rec Owner Trust	10/25/2016	916,195.50	916,136.04	915,478.94	1.21	1.22	12/18/2020	400.36	(657.10)
Honda Auto Rec Owner Trust	05/30/2018	3,582,252.20	3,582,246.83	3,584,233.19	2.60	2.61	12/18/2020	(14,270.56)	1,986.36
Honda Auto Rec Owner Trust	08/28/2018	7,328,683.42	7,328,556.63	7,334,890.81	2.67	2.69	12/22/2020	5,435.46	6,334.18
Honda Auto Rec Owner Trust	01/16/2019	386,588.05	386,014.21	386,915.49	2.67	2.65	12/22/2020	286.72	901.28
Toyota Auto Receivables	03/12/2019	3,050,151.96	3,031,922.51	3,048,334.07	1.76	2.66	07/15/2021	9,207.31	16,411.56
Toyota Auto Receivables	11/07/2018	11,547,566.38	11,546,555.97	11,592,195.41	2.98	3.01	08/15/2021	16,693.50	45,639.44
Honda Auto Rec Owner Trust	02/27/2019	13,793,365.51	13,792,477.22	13,846,943.08	3.10	3.12	09/20/2021	60,376.95	54,465.86
Toyota Auto Receivables	02/13/2019	6,860,520.50	6,859,897.56	6,884,535.07	2.83	2.85	10/15/2021	8,629.01	24,637.51
John Deere Owner Trust	03/13/2019	11,223,560.22	11,223,048.43	11,260,070.46	2.85	2.87	12/15/2021	14,216.53	37,022.03
Toyota Auto Receivables	11/30/2018	4,364,050.74	4,291,089.27	4,363,414.02	1.93	2.97	01/18/2022	3,743.38	72,324.75
Ford Credit Auto Owner Trust	06/21/2019	11,910,346.15	11,909,972.17	11,931,476.30	2.35	2.36	02/15/2022	12,439.70	21,504.13
Honda Auto Rec Owner Trust	08/27/2019	22,000,000.00	21,998,460.00	21,995,644.00	1.90	1.91	04/15/2022	18,577.78	(2,816.00)
Toyota Auto Receivables	08/14/2019	10,000,000.00	9,999,535.00	10,001,468.00	2.00	2.01	04/15/2022	8,333.33	1,933.00
Harley-Davidson Motorcycle Tru	06/26/2019	7,000,000.00	6,999,912.50	7,008,369.20	2.37	2.38	05/15/2022	7,373.33	8,456.70
John Deere Owner Trust	07/24/2019	11,250,000.00	11,249,957.25	11,274,330.38	2.28	2.29	05/16/2022	11,400.00	24,373.13
BMW Vehicle Owner Trust	09/18/2019	8,000,000.00	7,999,831.20	8,005,558.40	2.05	2.06	05/25/2022	2,733.36	5,727.20
Hyundai Auto Receivables Trust	11/06/2019	5,250,000.00	5,249,675.03	5,250,168.00	1.93	1.94	07/15/2022	4,503.34	492.97
Toyota Auto Receivables	11/13/2019	20,000,000.00	19,998,522.00	19,998,644.00	1.92	1.93	07/15/2022	17,066.66	122.00
Bank of America Corp	02/15/2019	15,000,000.00	14,868,750.00	15,001,500.00	1.95	2.47	08/15/2022	13,000.00	132,750.00
GM Financial Securitized Term	07/24/2019	16,448,621.93	16,447,988.66	16,474,883.80	2.23	2.24	08/16/2022	15,283.29	26,895.14
Honda Auto Rec Owner Trust	05/03/2019	19,923,000.00	20,064,640.08	20,123,778.02	2.95	2.48	08/22/2022	16,325.87	59,137.94
American Express Credit Accoun	04/16/2018	7,478,000.00	7,370,503.75	7,477,660.50	1.93	2.62	09/15/2022	6,414.64	107,156.75
American Express Credit Accoun	07/25/2018	5,765,000.00	5,681,452.54	5,764,738.27	1.93	2.65	09/15/2022	4,945.09	83,285.73
American Express Credit Accoun	08/03/2018	2,100,000.00	2,068,910.15	2,099,904.66	1.93	2.64	09/15/2022	1,801.33	30,994.51
American Express Credit Accoun	01/11/2019	15,000,000.00	14,839,453.13	14,999,319.00	1.93	2.46	09/15/2022	12,866.73	159,865.87
American Express Credit Accoun	01/23/2019	7,325,000.00	7,249,174.82	7,324,667.45	1.93	2.51	09/15/2022	6,283.22	75,492.63
American Express Credit Accoun	04/02/2019	5,925,000.00	5,889,125.98	5,924,731.01	1.93	2.65	09/15/2022	5,082.41	35,605.03
American Express Credit Accoun	03/21/2018	23,000,000.00	22,997,329.70	23,035,387.80	2.67	2.69	10/17/2022	27,293.33	38,058.10
American Express Credit Accoun	04/20/2018	20,000,000.00	19,971,093.75	20,030,772.00	2.67	2.73	10/17/2022	23,733.33	59,678.25
Toyota Auto Receivables	05/03/2019	19,940,000.00	20,138,621.08	20,235,241.61	3.02	2.50	12/15/2022	26,763.83	96,620.53
Toyota Auto Receivables	08/01/2019	24,540,000.00	24,907,141.41	24,903,351.51	3.02	2.05	12/15/2022	32,938.09	(3,789.90)
Bank of America Corp	12/11/2018	63,738,000.00	62,450,791.17	63,732,027.75	1.84	1.67	01/17/2023	52,123.78	1,281,236.58
Citibank Credit Card Issuance	04/16/2019	28,310,000.00	28,264,222.75	28,504,956.82	2.49	2.55	01/20/2023	315,255.44	240,734.07
Toyota Auto Receivables	11/07/2018	15,000,000.00	14,996,755.50	15,257,751.00	3.18	3.21	03/15/2023	21,199.99	260,995.50
Honda Auto Rec Owner Trust	02/27/2019	9,750,000.00	9,749,738.70	9,899,496.75	3.11	3.13	03/20/2023	33,699.81	149,758.05
American Express Credit Accoun	04/02/2019	11,738,000.00	11,656,842.76	11,755,945.05	2.04	1.23	05/15/2023	10,642.45	99,102.29
Citibank Credit Card Issuance	03/18/2019	7,000,000.00	6,993,325.14	7,081,860.10	2.68	2.71	06/07/2023	12,506.67	88,534.96
Nissan Auto Receivables Owner	12/06/2019	9,006,000.00	9,194,914.92	9,177,772.34	3.22	1.91	06/15/2023	12,888.59	(17,142.58)
Honda Auto Rec Owner Trust	05/29/2019	28,500,000.00	28,498,936.95	28,838,343.45	2.52	2.54	06/21/2023	19,950.00	339,406.50

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of December 31, 2019

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Bank of America Corp	03/20/2019	22,790,000.00	22,772,195.31	23,014,552.15	2.70	2.73	07/17/2023	27,348.00	242,356.84
Toyota Auto Receivables	02/13/2019	20,000,000.00	19,996,356.00	20,296,178.00	2.91	2.94	07/17/2023	25,866.66	299,822.00
Honda Auto Rec Owner Trust	08/27/2019	24,000,000.00	23,999,800.80	23,945,529.60	1.78	1.79	08/15/2023	18,986.70	(54,271.20)
Nissan Auto Receivables Owner	05/28/2019	28,000,000.00	27,993,669.20	28,281,957.20	2.50	2.52	11/15/2023	33,362.60	288,288.00
American Express Credit Accoun	12/17/2018	38,000,000.00	37,881,250.00	38,564,786.40	2.99	3.14	12/15/2023	50,497.54	683,536.40
Discover Card Execution Note T	03/27/2019	30,000,000.00	30,460,546.88	30,581,409.00	3.11	2.43	01/16/2024	41,466.58	120,862.12
Toyota Auto Receivables	11/13/2019	13,500,000.00	13,499,025.30	13,494,043.80	1.92	1.93	01/16/2024	11,520.00	(4,981.50)
Honda Auto Rec Owner Trust	11/26/2019	22,500,000.00	22,495,990.50	22,450,428.00	1.83	1.85	01/18/2024	14,868.76	(45,562.50)
BMW Vehicle Owner Trust	09/18/2019	10,500,000.00	10,498,588.80	10,505,172.30	1.92	1.93	01/25/2024	3,360.00	6,583.50
American Express Credit Accoun	03/27/2019	40,253,000.00	40,825,347.34	40,984,219.90	3.06	2.42	02/15/2024	54,744.08	158,872.56
Hyundai Auto Receivables Trust	11/06/2019	8,500,000.00	8,499,608.15	8,505,797.00	1.94	1.95	02/15/2024	7,328.89	6,188.85
Discover Card Execution Note T	07/11/2019	8,750,000.00	8,959,179.69	8,964,953.38	3.32	2.20	03/15/2024	12,911.05	5,773.69
American Express Credit Accoun	06/13/2019	22,120,000.00	22,584,865.63	22,615,184.96	3.18	2.23	04/15/2024	31,262.93	30,319.33
Nissan Auto Receivables Owner	10/23/2019	12,000,000.00	11,999,366.40	12,004,767.60	1.93	1.94	07/15/2024	10,293.33	5,401.20
Asset Backed Securities Subtotal:		821,020,979.10	821,287,389.30	826,694,205.87	2.49	2.37		1,204,575.44	5,406,816.57
Bank Deposit									
Wells Fargo Bank NA	07/01/2017	480,037.30	480,037.30	480,037.30	1.50	1.50		1,285.10	0.00
Bank Deposit Subtotal:		480,037.30	480,037.30	480,037.30	1.50	1.50		1,285.10	0.00
Commercial Paper									
Bank of Montreal	09/27/2019	25,000,000.00	24,998,562.50	24,997,500.00	2.07	2.08	01/02/2020	0.00	(1,062.50)
Bank of Montreal	10/03/2019	50,000,000.00	49,997,194.44	49,995,000.00	2.02	2.03	01/02/2020	0.00	(2,194.44)
MUFG Bank NY	10/04/2019	50,000,000.00	49,997,236.11	49,994,500.00	1.99	2.00	01/02/2020	0.00	(2,736.11)
MUFG Bank NY	12/06/2019	50,000,000.00	49,997,680.56	49,994,500.00	1.67	1.67	01/02/2020	0.00	(3,180.56)
Canadian Imperial Holding	12/27/2019	50,000,000.00	49,978,750.00	49,978,000.00	1.70	1.70	01/10/2020	0.00	(750.00)
Credit Agricole CIB	09/26/2019	25,000,000.00	24,972,222.22	24,974,500.00	2.00	2.01	01/21/2020	0.00	2,277.78
MUFG Bank NY	10/07/2019	25,000,000.00	24,970,979.17	24,972,500.00	1.99	2.00	01/22/2020	0.00	1,520.83
MUFG Bank NY	10/09/2019	50,000,000.00	49,942,541.67	49,945,000.00	1.97	1.98	01/22/2020	0.00	2,458.33
MUFG Bank NY	10/10/2019	25,000,000.00	24,971,416.67	24,972,500.00	1.96	1.97	01/22/2020	0.00	1,083.33
MUFG Bank NY	12/06/2019	50,000,000.00	49,932,875.00	49,930,500.00	1.79	1.79	01/28/2020	0.00	(2,375.00)
Credit Agricole CIB	09/27/2019	25,000,000.00	24,957,916.67	24,960,250.00	2.02	2.03	01/31/2020	0.00	2,333.33
MUFG Bank NY	10/30/2019	120,000,000.00	119,812,000.00	119,815,200.00	1.88	1.89	01/31/2020	0.00	3,200.00
BNP Paribas NY	09/26/2019	25,000,000.00	24,954,166.67	24,957,000.00	2.00	2.01	02/03/2020	0.00	2,833.33
MUFG Bank NY	12/05/2019	150,000,000.00	149,752,500.00	149,746,500.00	1.80	1.81	02/03/2020	0.00	(6,000.00)
Natixis US Finance Co.	09/10/2019	25,000,000.00	24,954,166.67	24,956,750.00	2.00	2.02	02/03/2020	0.00	2,583.33
Rabobank Nederland	12/24/2019	40,000,000.00	39,921,888.89	39,926,000.00	1.90	1.90	02/07/2020	0.00	4,111.11
MUFG Bank NY	12/09/2019	50,000,000.00	49,856,888.89	49,857,500.00	1.84	1.85	02/26/2020	0.00	611.11
BNP Paribas NY	09/26/2019	25,000,000.00	24,915,277.78	24,919,750.00	2.00	2.02	03/02/2020	0.00	4,472.22
MUFG Bank NY	12/09/2019	75,000,000.00	74,748,125.00	74,751,000.00	1.86	1.87	03/06/2020	0.00	2,875.00
BNP Paribas NY	11/14/2019	50,000,000.00	49,696,805.55	49,693,500.00	1.85	1.87	04/28/2020	0.00	(3,305.55)
Natixis US Finance Co.	11/22/2019	25,000,000.00	24,850,041.66	24,844,750.00	1.83	1.84	04/28/2020	0.00	(5,291.66)

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of December 31, 2019

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
BNP Paribas NY	10/30/2019	50,000,000.00	49,688,333.33	49,688,000.00	1.87	1.92	04/30/2020	0.00	(333.33)
BNP Paribas NY	10/30/2019	50,000,000.00	49,685,736.11	49,685,500.00	1.87	1.92	05/01/2020	0.00	(236.11)
BNP Paribas NY	10/30/2019	50,000,000.00	49,685,736.11	49,685,500.00	1.87	1.92	05/01/2020	0.00	(236.11)
BNP Paribas NY	11/13/2019	50,000,000.00	49,671,111.11	49,668,500.00	1.85	1.87	05/08/2020	0.00	(2,611.11)
Natixis US Finance Co.	12/04/2019	50,000,000.00	49,651,250.00	49,640,500.00	1.86	1.88	05/15/2020	0.00	(10,750.00)
Natixis US Finance Co.	12/03/2019	75,000,000.00	74,431,208.34	74,412,000.00	1.87	1.89	05/26/2020	0.00	(19,208.34)
Natixis US Finance Co.	11/18/2019	50,000,000.00	49,613,013.89	49,598,500.00	1.87	1.91	05/29/2020	0.00	(14,513.89)
JP Morgan	09/25/2019	20,000,000.00	19,835,333.34	19,849,800.00	1.95	2.00	06/01/2020	0.00	14,466.66
Natixis US Finance Co.	11/19/2019	50,000,000.00	49,603,111.11	49,590,500.00	1.88	1.92	06/01/2020	0.00	(12,611.11)
Natixis US Finance Co.	11/20/2019	35,000,000.00	34,722,177.78	34,713,350.00	1.88	1.92	06/01/2020	0.00	(8,827.78)
Natixis US Finance Co.	11/21/2019	40,000,000.00	39,684,177.78	39,672,400.00	1.87	1.91	06/01/2020	0.00	(11,777.78)
Natixis US Finance Co.	11/22/2019	35,000,000.00	34,723,655.55	34,713,350.00	1.87	1.91	06/01/2020	0.00	(10,305.55)
Natixis US Finance Co.	12/05/2019	25,000,000.00	24,802,375.00	24,793,750.00	1.86	1.88	06/02/2020	0.00	(8,625.00)
Natixis US Finance Co.	12/05/2019	50,000,000.00	49,589,250.00	49,570,500.00	1.86	1.91	06/08/2020	0.00	(18,750.00)
Natixis US Finance Co.	12/05/2019	50,000,000.00	49,578,916.67	49,559,000.00	1.86	1.91	06/12/2020	0.00	(19,916.67)
Canadian Imperial Holding	10/28/2019	40,000,000.00	39,625,933.33	39,628,800.00	1.86	1.91	06/30/2020	0.00	2,866.67
Canadian Imperial Holding	11/04/2019	100,000,000.00	99,074,888.89	99,072,000.00	1.84	1.89	06/30/2020	0.00	(2,888.89)
Canadian Imperial Holding	11/05/2019	70,000,000.00	69,348,902.78	69,350,400.00	1.85	1.90	06/30/2020	0.00	1,497.22
ING (US) Funding LLC	10/22/2019	25,000,000.00	24,762,437.50	24,765,750.00	1.89	1.94	06/30/2020	0.00	3,312.50
ING (US) Funding LLC	10/31/2019	100,000,000.00	99,069,861.11	99,063,000.00	1.85	1.90	06/30/2020	0.00	(6,861.11)
Toyota Motor Credit Corp	12/02/2019	50,000,000.00	49,529,833.33	49,523,000.00	1.86	1.91	07/01/2020	0.00	(6,833.33)
Toyota Motor Credit Corp	12/06/2019	50,000,000.00	49,537,416.66	49,523,000.00	1.83	1.88	07/01/2020	0.00	(14,416.66)
Natixis US Finance Co.	12/26/2019	70,000,000.00	69,301,866.67	69,288,100.00	1.92	1.97	07/06/2020	0.00	(13,766.67)
Toyota Motor Credit Corp	11/25/2019	100,000,000.00	99,039,027.78	99,020,000.00	1.85	1.89	07/06/2020	0.00	(19,027.78)
Toyota Motor Credit Corp	12/02/2019	150,000,000.00	148,550,750.00	148,530,000.00	1.86	1.91	07/06/2020	0.00	(20,750.00)
ING (US) Funding LLC	12/24/2019	60,000,000.00	59,196,800.01	59,229,000.00	1.92	1.98	09/08/2020	0.00	32,199.99
Commercial Paper Subtotal:		2,505,000,000.00	2,490,182,340.30	2,490,016,900.00	1.87	1.90		0.00	(165,440.30)
Federal Agency									
Federal Home Loan Mtg Corp	07/28/2016	50,000,000.00	50,000,000.00	49,977,500.00	1.10	1.10	01/28/2020	233,750.00	(22,500.00)
Federal Home Loan Mtg Corp	04/13/2017	25,000,000.00	25,000,000.00	25,001,000.00	1.80	1.80	04/13/2020	97,500.00	1,000.00
Federal Home Loan Mtg Corp	04/13/2017	25,000,000.00	25,000,000.00	25,001,000.00	1.80	1.80	04/13/2020	97,500.00	1,000.00
Federal Farm Credit Bank	06/29/2016	25,000,000.00	25,000,000.00	24,983,750.00	1.42	1.42	06/29/2020	1,972.22	(16,250.00)
Federal Home Loan Mtg Corp	07/05/2017	25,000,000.00	25,000,000.00	25,007,500.00	1.75	1.75	06/29/2020	2,430.56	7,500.00
Federal Home Loan Mtg Corp	07/13/2017	20,000,000.00	20,000,000.00	19,998,200.00	1.85	1.85	07/13/2020	172,666.67	(1,800.00)
Federal Home Loan Mtg Corp	07/13/2017	5,000,000.00	5,000,000.00	4,999,550.00	1.85	1.85	07/13/2020	43,166.67	(450.00)
Federal Farm Credit Bank	07/25/2018	20,000,000.00	19,855,008.43	20,000,400.00	1.77	2.78	09/28/2020	91,450.00	145,391.57
Federal National Mtg Assn	11/03/2017	25,000,000.00	25,000,000.00	25,017,750.00	1.85	1.85	10/30/2020	78,368.06	17,750.00
Federal Farm Credit Bank	11/09/2016	25,000,000.00	25,000,000.00	24,948,750.00	1.36	1.36	11/09/2020	49,111.11	(51,250.00)
Federal Home Loan Mtg Corp	11/27/2017	15,000,000.00	15,000,000.00	15,040,050.00	1.88	1.88	11/27/2020	26,562.50	40,050.00
Federal Home Loan Mtg Corp	11/27/2017	25,000,000.00	25,000,000.00	25,066,750.00	1.88	1.88	11/27/2020	44,270.83	66,750.00
Federal Home Loan Mtg Corp	12/18/2017	15,000,000.00	15,000,000.00	15,052,950.00	2.00	2.00	12/18/2020	10,833.33	52,950.00

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of December 31, 2019

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal Home Loan Bank	09/21/2016	25,000,000.00	25,030,948.16	24,938,500.00	1.38	1.26	02/18/2021	126,996.53	(92,448.16)
Federal Home Loan Bank	02/14/2017	25,000,000.00	24,889,442.00	24,938,500.00	1.38	1.78	02/18/2021	126,996.53	49,058.00
Federal Home Loan Bank	02/17/2017	25,000,000.00	25,000,000.00	25,064,250.00	1.82	1.82	03/17/2021	131,444.44	64,250.00
Federal National Mtg Assn	06/17/2016	15,000,000.00	15,002,605.60	14,929,350.00	1.25	1.24	05/06/2021	28,645.83	(73,255.60)
Federal National Mtg Assn	09/21/2016	25,000,000.00	24,979,755.26	24,882,250.00	1.25	1.31	05/06/2021	47,743.06	(97,505.26)
Federal Home Loan Bank	07/14/2016	15,000,000.00	15,139,460.38	15,048,150.00	1.88	1.21	06/11/2021	15,625.00	(91,310.38)
Federal Home Loan Bank	08/04/2016	35,000,000.00	34,954,113.43	34,738,550.00	1.13	1.21	07/14/2021	182,656.25	(215,563.43)
Federal Home Loan Mtg Corp	07/20/2016	25,000,000.00	25,000,000.00	24,990,250.00	1.50	1.35	07/20/2021	167,708.33	(9,750.00)
Federal National Mtg Assn	07/20/2016	14,500,000.00	14,500,000.00	14,496,375.00	1.50	1.61	07/20/2021	97,270.83	(3,625.00)
Federal Home Loan Mtg Corp	07/27/2016	25,000,000.00	25,000,000.00	24,947,250.00	1.75	1.61	07/27/2021	187,152.78	(52,750.00)
Federal National Mtg Assn	07/27/2016	14,445,000.00	14,445,000.00	14,406,142.95	1.50	1.48	07/27/2021	92,688.75	(38,857.05)
Federal Home Loan Mtg Corp	10/05/2016	20,000,000.00	19,922,511.16	19,852,400.00	1.13	1.37	08/12/2021	86,875.00	(70,111.16)
Federal National Mtg Assn	09/21/2016	35,000,000.00	34,941,234.09	34,815,200.00	1.25	1.36	08/17/2021	162,847.22	(126,034.09)
Federal Home Loan Mtg Corp	09/30/2016	12,000,000.00	12,000,000.00	11,974,320.00	1.60	1.68	09/30/2021	48,533.33	(25,680.00)
Federal National Mtg Assn	11/08/2016	35,000,000.00	34,958,852.35	34,867,000.00	1.38	1.44	10/07/2021	112,291.67	(91,852.35)
Federal Home Loan Mtg Corp	10/07/2016	25,000,000.00	25,000,000.00	25,001,000.00	2.00	1.98	10/07/2021	116,666.67	1,000.00
Federal Home Loan Bank	03/27/2017	25,000,000.00	25,118,455.72	25,325,500.00	2.25	2.02	03/11/2022	171,875.00	207,044.28
Federal Home Loan Bank	04/05/2019	18,290,000.00	18,349,930.93	18,633,303.30	2.50	2.34	03/11/2022	139,715.28	283,372.37
Federal National Mtg Assn	04/12/2019	50,000,000.00	49,875,329.63	50,748,000.00	2.25	2.36	04/12/2022	246,875.00	872,670.37
Federal Farm Credit Bank	09/26/2019	29,425,000.00	29,378,416.41	29,389,690.00	1.55	1.62	06/01/2022	38,007.29	11,273.59
Federal Farm Credit Bank	09/26/2019	25,000,000.00	24,974,531.09	24,970,000.00	1.55	1.59	06/01/2022	32,291.67	(4,531.09)
Federal Home Loan Bank	04/08/2019	10,000,000.00	10,007,620.05	10,194,800.00	2.38	2.34	06/10/2022	13,854.17	187,179.95
Federal Farm Credit Bank	12/16/2019	40,000,000.00	39,998,033.37	40,027,200.00	1.63	1.63	06/15/2022	27,166.67	29,166.63
Federal Home Loan Mtg Corp	07/12/2017	40,000,000.00	39,965,584.44	40,003,600.00	2.00	2.28	07/12/2022	375,555.56	38,015.56
Federal Home Loan Bank	10/24/2019	25,000,000.00	25,245,390.34	25,273,000.00	2.00	1.62	09/09/2022	93,055.56	27,609.66
Federal Farm Credit Bank	09/12/2017	25,000,000.00	25,000,000.00	24,894,500.00	2.00	2.00	09/12/2022	151,388.89	(105,500.00)
Federal Farm Credit Bank	09/23/2019	25,000,000.00	25,000,000.00	24,996,000.00	2.00	2.00	09/23/2022	136,111.11	(4,000.00)
Federal Farm Credit Bank	10/11/2019	10,000,000.00	9,989,537.04	9,936,600.00	1.38	1.41	10/11/2022	30,555.56	(52,937.04)
Federal Farm Credit Bank	07/01/2019	50,000,000.00	49,997,418.60	50,331,000.00	1.85	1.85	02/01/2023	385,416.67	333,581.40
Federal Farm Credit Bank	07/03/2019	20,000,000.00	20,016,201.86	20,132,400.00	1.85	1.82	02/01/2023	154,166.67	116,198.14
Federal Home Loan Bank	04/04/2019	29,195,000.00	29,565,748.67	30,168,945.20	2.75	2.33	03/10/2023	247,549.27	603,196.53
Federal Home Loan Bank	04/04/2019	10,000,000.00	10,126,990.47	10,333,600.00	2.75	2.33	03/10/2023	84,791.67	206,609.53
Federal Home Loan Mtg Corp	09/23/2019	25,000,000.00	25,000,000.00	24,967,250.00	2.13	2.13	03/23/2023	144,618.06	(32,750.00)
Federal Farm Credit Bank	04/17/2019	25,000,000.00	25,000,000.00	25,048,500.00	2.67	2.67	04/17/2023	137,208.33	48,500.00
Federal Home Loan Bank	06/28/2019	48,500,000.00	48,978,738.35	49,285,215.00	2.13	1.83	06/09/2023	62,982.64	306,476.65
Federal Farm Credit Bank	07/03/2019	11,008,000.00	11,264,063.42	11,334,277.12	2.52	1.82	06/15/2023	12,328.96	70,213.70
Federal Farm Credit Bank	06/26/2019	32,250,000.00	32,199,126.74	32,398,027.50	1.77	1.82	06/26/2023	7,928.13	198,900.76
Federal Farm Credit Bank	07/03/2019	3,425,000.00	3,417,921.03	3,440,720.75	1.77	1.83	06/26/2023	841.98	22,799.72
Federal Home Loan Mtg Corp	04/26/2019	25,000,000.00	25,000,000.00	25,186,750.00	2.49	2.49	07/26/2023	112,395.83	186,750.00
Federal Home Loan Mtg Corp	08/07/2019	25,000,000.00	25,000,000.00	25,020,500.00	2.19	2.19	08/07/2023	219,000.00	20,500.00
Federal Home Loan Mtg Corp	08/07/2019	25,000,000.00	25,000,000.00	25,002,000.00	2.30	2.30	08/07/2023	230,000.00	2,000.00
Federal Home Loan Mtg Corp	12/11/2019	11,385,000.00	11,385,000.00	11,345,607.90	1.85	1.85	09/11/2023	11,701.25	(39,392.10)

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of December 31, 2019

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal National Mtg Assn	04/18/2019	10,000,000.00	10,150,829.86	10,438,600.00	2.88	2.44	09/12/2023	87,048.61	287,770.14
Federal National Mtg Assn	06/27/2019	25,000,000.00	25,924,891.25	26,096,500.00	2.88	1.83	09/12/2023	217,621.53	171,608.75
Federal Home Loan Mtg Corp	09/25/2019	25,000,000.00	25,000,000.00	24,896,000.00	2.10	2.10	09/25/2023	140,000.00	(104,000.00)
Federal Home Loan Mtg Corp	03/27/2019	5,070,000.00	5,069,368.13	5,078,466.90	2.75	2.75	09/27/2023	36,405.42	9,098.77
Federal Home Loan Mtg Corp	10/02/2019	50,000,000.00	50,000,000.00	49,634,000.00	2.10	2.10	10/02/2023	259,583.33	(366,000.00)
Federal Home Loan Mtg Corp	10/16/2019	25,000,000.00	25,000,000.00	24,845,500.00	2.10	2.10	10/16/2023	109,375.00	(154,500.00)
Federal Farm Credit Bank	07/03/2019	50,000,000.00	50,005,757.38	50,446,500.00	1.88	1.88	11/01/2023	156,666.67	440,742.62
Federal Home Loan Mtg Corp	12/04/2019	12,590,000.00	12,590,000.00	12,543,417.00	1.80	1.80	12/04/2023	16,996.50	(46,583.00)
Federal Home Loan Bank	12/05/2019	50,000,000.00	49,905,733.33	49,713,500.00	1.75	1.80	12/05/2023	63,194.44	(192,233.33)
Federal Home Loan Mtg Corp	12/16/2019	25,000,000.00	25,000,000.00	24,966,250.00	1.95	1.95	12/15/2023	20,312.50	(38,750.00)
Federal Home Loan Mtg Corp	12/18/2019	25,000,000.00	25,000,000.00	24,972,000.00	1.85	1.85	12/18/2023	16,701.39	(28,000.00)
Federal Home Loan Mtg Corp	03/29/2019	25,000,000.00	25,000,000.00	25,144,000.00	2.73	2.73	01/09/2024	155,458.33	144,000.00
Federal Home Loan Bank	01/29/2019	8,745,000.00	8,745,000.00	8,750,421.90	3.10	3.10	01/29/2024	114,462.33	5,421.90
Federal National Mtg Assn	02/07/2019	25,000,000.00	25,000,000.00	25,021,250.00	3.10	3.10	02/07/2024	310,000.00	21,250.00
Federal Home Loan Bank	02/15/2019	15,000,000.00	14,956,232.37	15,466,500.00	2.50	2.58	02/13/2024	143,750.00	510,267.63
Federal Home Loan Bank	02/22/2019	23,175,000.00	23,175,000.00	23,365,035.00	2.80	2.80	02/22/2024	232,522.50	190,035.00
Federal Farm Credit Bank	07/08/2019	50,000,000.00	50,564,092.49	51,006,500.00	2.23	1.94	02/23/2024	396,444.44	442,407.51
Federal Home Loan Mtg Corp	02/28/2019	20,000,000.00	20,000,000.00	20,027,800.00	2.88	2.88	02/28/2024	196,458.33	27,800.00
Federal Home Loan Mtg Corp	03/22/2019	20,000,000.00	20,000,000.00	20,187,000.00	2.75	2.75	03/22/2024	151,250.00	187,000.00
Federal Home Loan Mtg Corp	03/27/2019	2,915,000.00	2,915,000.00	2,920,567.65	2.70	2.70	03/27/2024	20,550.75	5,567.65
Federal Home Loan Bank	04/24/2019	8,225,000.00	8,225,000.00	8,241,450.00	2.75	2.75	04/24/2024	42,096.01	16,450.00
Federal Home Loan Mtg Corp	04/30/2019	25,000,000.00	24,984,843.06	25,059,000.00	2.70	2.72	04/30/2024	114,375.00	74,156.94
Federal Home Loan Mtg Corp	06/05/2019	30,000,000.00	30,000,000.00	30,085,800.00	2.65	2.65	06/05/2024	57,416.67	85,800.00
Federal Farm Credit Bank	06/13/2019	15,000,000.00	14,952,207.00	15,129,750.00	1.95	2.03	06/13/2024	14,625.00	177,543.00
Federal Farm Credit Bank	06/26/2019	105,350,000.00	105,687,635.84	106,261,277.50	1.95	1.87	06/13/2024	102,716.25	573,641.66
Federal Home Loan Mtg Corp	07/17/2019	8,821,000.00	8,819,396.63	8,822,499.57	2.40	2.40	07/16/2024	96,442.93	3,102.94
Federal Farm Credit Bank	07/23/2019	54,000,000.00	54,000,000.00	54,090,180.00	2.04	2.04	07/19/2024	483,480.00	90,180.00
Federal Home Loan Bank	10/16/2019	21,555,000.00	22,734,581.82	22,682,973.15	2.88	1.66	09/13/2024	129,105.47	(51,608.67)
Federal Home Loan Bank	11/06/2019	25,000,000.00	26,251,324.56	26,308,250.00	2.88	1.76	09/13/2024	109,809.03	56,925.44
Federal Home Loan Bank	11/26/2019	20,000,000.00	21,070,848.87	21,046,600.00	2.88	1.68	09/13/2024	55,902.78	(24,248.87)
Federal Farm Credit Bank	09/17/2019	14,000,000.00	13,951,192.89	13,895,000.00	1.60	1.68	09/17/2024	64,711.11	(56,192.89)
Federal Farm Credit Bank	09/17/2019	11,000,000.00	10,960,822.40	10,917,500.00	1.60	1.68	09/17/2024	50,844.44	(43,322.40)
Federal Home Loan Mtg Corp	10/07/2019	25,000,000.00	25,000,000.00	25,001,000.00	2.25	2.25	10/07/2024	131,250.00	1,000.00
Federal Home Loan Mtg Corp	10/10/2019	8,250,000.00	8,250,000.00	8,250,495.00	2.25	2.25	10/10/2024	41,765.63	495.00
Federal Home Loan Mtg Corp	10/22/2019	25,000,000.00	25,000,000.00	25,008,500.00	2.30	2.30	10/22/2024	110,208.33	8,500.00
Federal Home Loan Mtg Corp	11/12/2019	25,000,000.00	25,000,000.00	25,012,000.00	2.03	2.03	11/12/2024	69,076.39	12,000.00
Federal Home Loan Mtg Corp	11/12/2019	25,000,000.00	25,000,000.00	25,012,000.00	2.03	2.03	11/12/2024	69,076.39	12,000.00
Federal Agency Subtotal:		2,273,119,000.00	2,279,362,726.90	2,284,715,708.39	2.00	1.94		10,536,808.89	5,352,981.49

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of December 31, 2019

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Medium-Term Notes									
JP Morgan	04/09/2019	8,569,000.00	8,570,935.73	8,593,678.72	2.75	2.70	06/23/2020	5,236.61	22,742.99
JP Morgan	07/25/2019	14,485,000.00	14,513,788.05	14,526,716.80	2.75	2.29	06/23/2020	8,851.94	12,928.75
JP Morgan	06/27/2019	24,306,000.00	24,598,876.57	24,640,936.68	4.40	2.20	07/22/2020	472,346.60	42,060.11
JP Morgan	07/25/2019	7,779,000.00	7,870,405.86	7,886,194.62	4.40	2.26	07/22/2020	148,319.60	15,788.76
JP Morgan	08/01/2019	54,451,000.00	55,103,001.86	55,201,334.78	4.40	2.22	07/22/2020	998,268.33	98,332.92
American Honda Finance	03/04/2019	8,710,000.00	8,735,611.07	8,823,839.70	3.15	2.85	01/08/2021	131,847.63	88,228.63
Toyota Motor Credit Corp	01/08/2019	20,000,000.00	19,993,883.33	20,242,000.00	3.05	3.08	01/08/2021	293,138.89	248,116.67
US Bank NA Cincinnati	04/01/2019	12,000,000.00	12,055,268.96	12,144,120.00	3.00	2.54	02/04/2021	147,000.00	88,851.04
Apple Inc	05/06/2019	10,000,000.00	9,965,995.67	10,059,500.00	2.25	2.55	02/23/2021	80,000.00	93,504.33
Apple Inc	05/03/2019	8,137,000.00	8,175,481.93	8,262,553.91	2.85	2.49	05/06/2021	35,429.85	87,071.98
JP Morgan	10/22/2019	50,000,000.00	50,000,000.00	49,865,000.00	2.20	2.20	06/01/2021	94,862.13	(135,000.00)
JP Morgan	10/21/2019	10,570,000.00	10,623,517.39	10,639,762.00	2.40	2.04	06/07/2021	16,912.00	16,244.61
American Honda Finance	04/05/2019	14,338,000.00	14,123,040.04	14,304,879.22	1.65	2.67	07/12/2021	111,059.76	181,839.18
JP Morgan	03/07/2019	14,780,000.00	14,609,729.01	14,816,358.80	2.30	3.77	08/15/2021	128,142.60	206,629.79
JP Morgan	04/05/2019	8,816,000.00	8,750,462.06	8,837,687.36	2.30	3.47	08/15/2021	76,434.72	87,225.30
American Honda Finance	09/09/2019	25,000,000.00	24,883,044.44	24,960,500.00	1.70	1.98	09/09/2021	132,222.22	77,455.56
Procter & Gamble	07/02/2019	5,000,000.00	4,975,283.23	5,017,150.00	1.70	1.98	11/03/2021	13,694.44	41,866.77
US BANKCORP	04/04/2019	25,000,000.00	24,998,160.89	25,396,500.00	2.63	2.63	01/24/2022	286,197.92	398,339.11
US BANKCORP	04/05/2019	5,000,000.00	4,999,005.90	5,079,300.00	2.63	2.63	01/24/2022	57,239.58	80,294.10
Microsoft Corp	04/05/2019	50,000,000.00	49,905,865.33	50,707,000.00	2.40	2.49	02/06/2022	483,333.33	801,134.67
Procter & Gamble	07/02/2019	16,857,000.00	16,973,232.99	17,085,412.35	2.30	1.96	02/06/2022	156,161.38	112,179.36
Apple Inc	04/12/2019	25,000,000.00	24,972,422.81	25,377,250.00	2.50	2.55	02/09/2022	246,527.78	404,827.19
Apple Inc	04/22/2019	20,000,000.00	19,810,914.00	20,169,800.00	2.15	2.62	02/09/2022	169,611.11	358,886.00
Apple Inc	04/25/2019	8,355,000.00	8,347,178.26	8,481,076.95	2.50	2.55	02/09/2022	82,389.58	133,898.69
Apple Inc	04/29/2019	4,950,000.00	4,945,422.44	5,024,695.50	2.50	2.55	02/09/2022	48,812.50	79,273.06
Apple Inc	06/07/2019	15,100,000.00	15,195,540.31	15,327,859.00	2.50	2.18	02/09/2022	148,902.78	132,318.69
Apple Inc	06/13/2019	13,876,000.00	13,944,213.02	14,085,388.84	2.50	2.25	02/09/2022	136,832.78	141,175.82
Toyota Motor Credit Corp	03/18/2019	50,000,000.00	50,000,000.00	50,393,500.00	2.85	2.85	02/18/2022	407,708.33	393,500.00
Toyota Motor Credit Corp	04/12/2019	25,000,000.00	24,988,027.08	25,446,250.00	2.65	2.67	04/12/2022	145,381.94	458,222.92
Toyota Motor Credit Corp	04/29/2019	50,000,000.00	50,000,000.00	50,327,500.00	2.70	2.70	04/29/2022	232,500.00	327,500.00
JP Morgan	04/30/2019	50,000,000.00	50,000,000.00	50,308,000.00	2.75	2.75	04/30/2022	232,986.11	308,000.00
Apple Inc	09/04/2019	10,157,000.00	10,280,118.18	10,278,985.57	2.30	1.77	05/11/2022	32,445.97	(1,132.61)
US Bank NA OH	05/23/2019	35,000,000.00	34,970,388.70	35,655,550.00	2.65	2.69	05/23/2022	97,902.78	685,161.30
Toyota Motor Credit Corp	02/27/2019	25,000,000.00	24,933,625.00	25,589,750.00	2.80	2.52	07/13/2022	326,666.67	656,125.00
Procter & Gamble	07/16/2019	20,000,000.00	20,028,582.81	20,230,800.00	2.15	2.09	08/11/2022	167,222.22	202,217.19
Procter & Gamble	08/21/2019	10,000,000.00	10,108,231.78	10,115,400.00	2.15	1.72	08/11/2022	77,638.89	7,168.22
Procter & Gamble	08/21/2019	20,000,000.00	20,216,463.55	20,230,800.00	2.15	1.72	08/11/2022	155,277.78	14,336.45
Exxon Mobil	08/16/2019	5,000,000.00	5,000,000.00	5,027,600.00	1.90	1.90	08/16/2022	35,662.50	27,600.00
Bank of America Corp	08/26/2019	10,000,000.00	10,000,000.00	9,915,800.00	2.20	2.20	08/26/2022	76,388.89	(84,200.00)

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of December 31, 2019

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Bank of America Corp	08/26/2019	25,000,000.00	25,000,000.00	24,789,500.00	2.20	2.20	08/26/2022	190,972.22	(210,500.00)
Apple Inc	09/11/2019	20,000,000.00	19,996,946.30	19,986,000.00	1.70	1.71	09/11/2022	103,888.89	(10,946.30)
Apple Inc	07/12/2019	10,475,000.00	10,475,000.00	10,580,588.00	2.10	2.10	09/12/2022	66,603.54	105,588.00
Toyota Motor Credit Corp	09/23/2019	25,000,000.00	25,000,000.00	25,069,250.00	2.10	2.10	09/23/2022	142,916.67	69,250.00
US Bank NA Cincinnati	12/09/2019	35,000,000.00	34,971,182.70	34,969,550.00	1.95	1.98	01/09/2023	41,708.33	(1,632.70)
Medium-Term Notes Subtotal:		906,711,000.00	907,608,847.25	914,471,318.80	2.61	2.42		7,243,647.79	6,862,471.55
Money Market Accounts									
BlackRock CalTrust	02/07/2019	35,000,000.00	35,000,000.00	35,000,000.00	1.52	1.52		45,336.76	0.00
BlackRock FedFund	07/06/2018	1,000,000.00	1,000,000.00	1,000,000.00	1.52	1.52		3,273.47	0.00
Fidelity Government Fund	07/01/2017	304,150,000.00	304,150,000.00	304,150,000.00	1.53	1.53		511,296.09	0.00
Morgan Stanley Govnt Fund	07/01/2017	1,000,000.00	1,000,000.00	1,000,000.00	1.51	1.51		(110.96)	0.00
Money Market Accounts Subtotal:		341,150,000.00	341,150,000.00	341,150,000.00	1.53	1.53		559,795.36	0.00
Municipal Bonds									
New York State	10/30/2019	20,000,000.00	20,000,000.00	20,000,800.00	1.84	1.84	02/15/2021	62,355.56	800.00
New York State	10/30/2019	10,000,000.00	10,000,000.00	10,006,800.00	1.95	1.95	02/15/2023	33,041.67	6,800.00
State of California	10/24/2019	26,535,000.00	27,069,932.12	26,952,926.25	2.40	1.84	10/01/2023	118,523.00	(117,005.87)
New York State	10/30/2019	20,000,000.00	20,000,000.00	19,954,400.00	2.01	2.01	02/15/2024	68,116.67	(45,600.00)
Municipal Bonds Subtotal:		76,535,000.00	77,069,932.12	76,914,926.25	2.10	1.90		282,036.90	(155,005.87)
Negotiable CDs									
Canadian Imp Bk Comm NY	12/04/2019	50,000,000.00	50,000,000.00	50,000,500.00	1.75	1.75	01/02/2020	68,055.55	500.00
Canadian Imp Bk Comm NY	12/10/2019	25,000,000.00	25,000,000.00	25,000,250.00	1.85	1.85	01/02/2020	28,263.89	250.00
Bank of Montreal	12/27/2019	215,000,000.00	215,000,000.00	215,000,000.00	1.56	1.56	01/03/2020	46,583.34	0.00
Canadian Imp Bk Comm NY	12/13/2019	50,000,000.00	50,000,000.00	49,999,500.00	2.00	2.00	01/06/2020	52,777.78	(500.00)
Royal Bk of Canada/Dain Rausch	12/11/2018	50,000,000.00	50,000,000.00	50,015,000.00	3.05	3.05	01/09/2020	1,635,138.89	15,000.00
Canadian Imp Bk Comm NY	12/09/2019	50,000,000.00	50,000,000.00	50,001,000.00	1.78	1.78	01/10/2020	56,861.11	1,000.00
Bank of Montreal	12/16/2019	25,000,000.00	25,000,000.00	25,001,750.00	1.98	1.98	01/13/2020	22,000.00	1,750.00
Toronto Dominion NY	01/07/2019	30,000,000.00	30,000,000.00	30,014,100.00	2.91	2.91	01/15/2020	870,575.00	14,100.00
Canadian Imp Bk Comm NY	12/06/2019	100,000,000.00	100,000,000.00	99,993,000.00	1.77	1.77	01/22/2020	127,833.33	(7,000.00)
Canadian Imp Bk Comm NY	12/09/2019	50,000,000.00	50,000,000.00	49,996,500.00	1.78	1.78	01/22/2020	56,861.11	(3,500.00)
Toronto Dominion NY	07/29/2019	70,000,000.00	70,000,000.00	70,016,800.00	2.18	2.18	01/24/2020	661,266.67	16,800.00
Bank of Montreal	12/16/2019	50,000,000.00	50,000,000.00	50,003,500.00	1.98	1.98	01/31/2020	44,000.00	3,500.00
Bank of Montreal	12/30/2019	40,000,000.00	40,000,000.00	40,000,000.00	1.80	1.80	02/10/2020	4,000.00	0.00
UBS AG Stamford	02/15/2019	20,000,000.00	20,000,000.00	20,023,800.00	2.75	2.75	02/18/2020	488,888.89	23,800.00
Bank of Montreal	03/15/2019	40,000,000.00	40,000,000.00	40,042,000.00	2.67	2.67	02/21/2020	866,266.67	42,000.00
Royal Bk of Canada/Dain Rausch	08/29/2018	50,000,000.00	50,000,000.00	50,104,000.00	2.92	2.92	02/28/2020	498,833.27	104,000.00
Royal Bk of Canada/Dain Rausch	07/23/2019	50,000,000.00	50,000,000.00	50,020,500.00	2.14	2.14	03/09/2020	481,500.00	20,500.00
Toronto Dominion NY	12/17/2019	30,000,000.00	30,000,000.00	30,007,500.00	2.00	2.00	03/09/2020	25,000.00	7,500.00

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of December 31, 2019

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Bank of Montreal	03/13/2019	1,000,000.00	1,000,000.00	1,001,530.00	2.69	2.69	03/13/2020	21,968.33	1,530.00
Toronto Dominion NY	12/17/2019	10,000,000.00	10,000,000.00	10,002,600.00	2.00	2.00	03/16/2020	8,333.33	2,600.00
Bank of Montreal	03/19/2019	25,000,000.00	25,000,000.00	25,042,750.00	2.70	2.70	03/20/2020	540,000.00	42,750.00
Toronto Dominion NY	12/17/2019	10,000,000.00	10,000,000.00	10,002,600.00	2.00	2.00	03/20/2020	8,333.33	2,600.00
Bank of Nova Scotia	04/05/2019	50,000,000.00	50,000,000.00	50,128,000.00	2.63	2.63	05/06/2020	989,902.78	128,000.00
Toronto Dominion NY	09/26/2019	25,000,000.00	25,000,000.00	25,010,250.00	2.05	2.05	05/06/2020	138,090.28	10,250.00
Toronto Dominion NY	09/26/2019	25,000,000.00	25,000,000.00	25,014,500.00	2.05	2.05	05/29/2020	138,090.28	14,500.00
UBS AG Stamford	05/24/2019	25,000,000.00	25,000,000.00	25,071,500.00	2.55	2.55	05/29/2020	393,125.00	71,500.00
Toronto Dominion NY	09/26/2019	25,000,000.00	25,000,000.00	25,014,750.00	2.05	2.05	06/01/2020	138,090.28	14,750.00
UBS AG Stamford	06/04/2019	25,000,000.00	25,000,000.00	25,060,000.00	2.44	2.44	06/03/2020	357,527.78	60,000.00
Bank of Nova Scotia	09/20/2019	35,000,000.00	35,000,000.00	35,022,750.00	2.03	2.03	06/30/2020	203,281.95	22,750.00
Toronto Dominion NY	07/23/2019	50,000,000.00	50,000,000.00	50,056,000.00	2.12	2.12	06/30/2020	477,000.00	56,000.00
Toronto Dominion NY	09/26/2019	25,000,000.00	25,000,000.00	25,017,500.00	2.04	2.04	06/30/2020	137,416.67	17,500.00
Toronto Dominion NY	11/14/2019	20,000,000.00	20,000,000.00	19,994,600.00	1.84	1.84	06/30/2020	49,066.67	(5,400.00)
Bank of Nova Scotia	10/28/2019	75,000,000.00	75,000,000.00	75,001,500.00	1.90	1.90	07/01/2020	257,291.67	1,500.00
Royal Bk of Canada/Dain Rausch	07/08/2019	25,000,000.00	25,000,000.00	25,030,500.00	2.11	2.11	07/01/2020	259,354.17	30,500.00
Toronto Dominion NY	09/23/2019	25,000,000.00	25,000,000.00	25,012,750.00	2.00	2.00	07/01/2020	138,888.89	12,750.00
Bank of Nova Scotia	11/07/2019	50,000,000.00	50,000,000.00	49,994,000.00	1.87	1.87	07/06/2020	142,847.22	(6,000.00)
Bank of Nova Scotia	12/05/2019	100,000,000.00	100,000,000.00	99,980,000.00	1.85	1.85	07/06/2020	138,750.00	(20,000.00)
Canadian Imp Bk Comm NY	12/11/2019	50,000,000.00	50,000,000.00	49,999,500.00	1.86	1.86	07/06/2020	54,250.00	(500.00)
Canadian Imp Bk Comm NY	12/12/2019	50,000,000.00	50,000,000.00	49,999,500.00	1.86	1.86	07/06/2020	51,666.67	(500.00)
Bank of Nova Scotia	09/23/2019	20,000,000.00	20,000,000.00	20,011,800.00	1.99	1.99	07/31/2020	110,555.55	11,800.00
Bank of Nova Scotia	09/26/2019	25,000,000.00	25,000,000.00	25,020,500.00	2.03	2.03	07/31/2020	136,743.06	20,500.00
Toronto Dominion NY	09/24/2019	25,000,000.00	25,000,000.00	25,016,250.00	2.00	2.00	07/31/2020	137,500.00	16,250.00
Bank of Nova Scotia	10/29/2019	125,000,000.00	125,000,000.00	125,011,250.00	1.90	1.90	08/03/2020	422,222.22	11,250.00
Toronto Dominion NY	09/20/2019	20,000,000.00	20,000,000.00	20,015,600.00	2.02	2.02	08/03/2020	115,588.89	15,600.00
Royal Bk of Canada/Dain Rausch	12/06/2019	100,000,000.00	100,000,000.00	100,000,000.00	1.91	1.91	08/03/2020	137,944.45	0.00
Bank of Nova Scotia	10/29/2019	50,000,000.00	50,000,000.00	50,005,000.00	1.90	1.90	08/07/2020	168,888.89	5,000.00
Bank of Nova Scotia	10/30/2019	50,000,000.00	50,000,000.00	49,999,500.00	1.88	1.88	08/10/2020	164,500.00	(500.00)
Bank of Nova Scotia	10/21/2019	40,000,000.00	40,000,000.00	40,003,600.00	1.90	1.90	08/30/2020	152,000.00	3,600.00
Bank of Nova Scotia	09/26/2019	25,000,000.00	25,000,000.00	25,023,500.00	2.02	2.02	08/31/2020	136,069.44	23,500.00
Toronto Dominion NY	11/12/2019	75,000,000.00	75,000,000.00	74,988,750.00	1.85	1.85	09/04/2020	192,708.33	(11,250.00)
Bank of Montreal	09/06/2018	15,000,000.00	15,000,000.00	15,124,650.00	3.13	3.16	09/08/2020	148,674.93	124,650.00
Negotiable CDs Subtotal:		2,291,000,000.00	2,291,000,000.00	2,291,917,180.00	2.02	2.02		12,701,376.56	917,180.00
Supranationals									
Inter-American Development Bk	04/19/2018	100,000,000.00	99,904,666.67	101,206,000.00	2.63	2.70	04/19/2021	525,000.00	1,301,333.33
International Finance Corp	07/20/2016	25,000,000.00	24,960,947.64	24,788,500.00	1.13	1.23	07/20/2021	124,452.50	(172,447.64)
International Finance Corp	10/07/2016	12,500,000.00	12,455,958.07	12,394,250.00	1.13	1.36	07/20/2021	63,094.38	(61,708.07)
Intl Bank For Recon and Dev	11/23/2016	10,000,000.00	10,000,000.00	10,003,800.00	1.75	1.75	11/23/2021	26,249.98	3,800.00

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of December 31, 2019

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Intl Bank For Recon and Dev	09/29/2017	25,000,000.00	25,000,000.00	25,005,750.00	1.98	1.98	09/29/2022	126,500.00	5,750.00
Inter-American Development Bk	04/04/2019	15,000,000.00	15,074,192.27	15,357,000.00	2.50	2.33	01/18/2023	169,791.67	282,807.73
Inter-American Development Bk	04/04/2019	10,000,000.00	10,050,185.34	10,238,000.00	2.50	2.33	01/18/2023	113,194.44	187,814.66
Inter-American Development Bk	10/30/2019	54,650,000.00	55,857,822.10	55,950,670.00	2.50	1.75	01/18/2023	231,503.47	92,847.90
Inter-American Development Bk	12/16/2019	15,050,000.00	15,384,799.57	15,408,190.00	2.50	1.75	01/18/2023	15,677.08	23,390.43
Intl Bank For Recon and Dev	03/06/2019	25,000,000.00	25,000,000.00	25,052,750.00	2.90	2.90	03/06/2023	231,597.22	52,750.00
Intl Bank For Recon and Dev	12/20/2019	14,750,000.00	14,825,152.60	14,827,437.50	1.88	1.72	06/19/2023	8,450.52	2,284.90
Inter-American Development Bk	04/16/2019	50,000,000.00	50,000,000.00	50,513,500.00	2.53	2.53	07/06/2023	316,361.12	513,500.00
Inter-American Development Bk	04/16/2019	25,000,000.00	25,000,000.00	25,256,750.00	2.53	2.53	07/06/2023	158,180.55	256,750.00
Inter-American Development Bk	09/27/2019	25,000,000.00	25,000,000.00	24,891,750.00	1.95	1.95	09/27/2023	8,125.00	(108,250.00)
Intl Bank For Recon and Dev	04/22/2019	10,000,000.00	10,190,802.88	10,469,000.00	3.00	2.46	09/27/2023	78,333.33	278,197.12
Intl Bank For Recon and Dev	04/25/2019	6,000,000.00	6,121,342.91	6,281,400.00	3.00	2.43	09/27/2023	47,000.00	160,057.09
Intl Bank For Recon and Dev	11/26/2019	25,000,000.00	26,215,152.43	26,172,500.00	3.00	1.65	09/27/2023	72,916.66	(42,652.43)
Intl Bank For Recon and Dev	12/10/2019	22,846,000.00	23,927,111.49	23,917,477.40	3.00	1.69	09/27/2023	39,980.50	(9,634.09)
Inter-American Development Bk	03/21/2019	25,000,000.00	25,397,697.49	26,165,750.00	3.00	2.55	10/04/2023	181,250.00	768,052.51
Inter-American Development Bk	10/31/2019	7,883,000.00	8,247,581.22	8,250,584.29	3.00	1.72	10/04/2023	39,415.00	3,003.07
Inter-American Development Bk	10/31/2019	17,117,000.00	17,907,005.88	17,915,165.71	3.00	1.72	10/04/2023	85,585.00	8,159.83
Intl Bank For Recon and Dev	12/02/2019	50,000,000.00	50,000,000.00	50,000,000.00	2.00	2.00	01/02/2024	80,555.56	0.00
Intl Bank For Recon and Dev	12/02/2019	50,000,000.00	50,000,000.00	50,000,000.00	2.00	2.00	01/02/2024	80,555.56	0.00
Inter-American Development Bk	04/25/2019	25,000,000.00	25,171,289.68	25,845,250.00	2.63	2.44	01/16/2024	300,781.25	673,960.32
Inter-American Development Bk	04/29/2019	25,000,000.00	25,213,277.11	25,845,250.00	2.63	2.40	01/16/2024	300,781.25	631,972.89
Inter-American Development Bk	05/06/2019	34,750,000.00	35,013,277.51	35,924,897.50	2.63	2.45	01/16/2024	418,085.94	911,619.99
Inter-American Development Bk	04/02/2019	50,000,000.00	50,000,000.00	50,970,000.00	2.29	2.29	01/31/2024	480,250.00	970,000.00
Inter-American Development Bk	10/31/2019	11,869,000.00	12,456,820.27	12,459,126.68	3.00	1.75	02/21/2024	59,345.00	2,306.41
Inter-American Development Bk	04/08/2019	50,000,000.00	50,000,000.00	50,970,500.00	2.33	2.33	02/29/2024	392,076.28	970,500.00
Intl Bank For Recon and Dev	03/11/2019	25,000,000.00	25,000,000.00	25,338,500.00	2.89	2.89	03/11/2024	220,256.94	338,500.00
Intl Bank For Recon and Dev	03/19/2019	25,000,000.00	24,965,634.17	25,777,250.00	2.50	2.53	03/19/2024	177,083.33	811,615.83
Intl Bank For Recon and Dev	03/26/2019	25,000,000.00	25,000,000.00	26,042,000.00	2.77	2.77	03/26/2024	182,743.06	1,042,000.00
Intl Bank For Recon and Dev	05/07/2019	25,000,000.00	25,000,000.00	26,040,000.00	2.75	2.75	05/07/2024	103,125.00	1,040,000.00
Intl Bank For Recon and Dev	07/02/2019	50,000,000.00	50,000,000.00	50,040,000.00	2.20	2.20	07/01/2024	546,944.44	40,000.00
Intl Bank For Recon and Dev	09/04/2019	25,000,000.00	25,000,000.00	25,001,250.00	2.20	2.20	08/28/2024	178,750.00	1,250.00
Intl Bank For Recon and Dev	09/10/2019	25,000,000.00	25,000,000.00	25,001,250.00	2.20	2.20	08/28/2024	169,583.34	1,250.00
International Finance Corp	10/16/2019	25,000,000.00	24,929,802.08	24,552,750.00	1.38	1.44	10/16/2024	71,614.58	(377,052.08)
Intl Bank For Recon and Dev	10/30/2019	50,000,000.00	50,000,000.00	50,000,000.00	2.30	2.30	10/30/2024	201,250.00	0.00
Intl Bank For Recon and Dev	11/06/2019	25,000,000.00	25,000,000.00	25,174,500.00	2.25	2.25	11/06/2024	85,937.50	174,500.00
Intl Bank For Recon and Dev	11/06/2019	25,000,000.00	25,000,000.00	25,174,500.00	2.25	2.25	11/06/2024	85,937.50	174,500.00
Intl Bank For Recon and Dev	11/13/2019	50,000,000.00	50,000,000.00	49,881,000.00	2.05	2.05	11/13/2024	136,666.67	(119,000.00)
Intl Bank For Recon and Dev	12/12/2019	50,000,000.00	50,000,000.00	50,010,000.00	2.00	2.00	12/12/2024	52,777.78	10,000.00
Supranationals Subtotal:		1,242,415,000.00	1,249,270,519.38	1,260,114,249.08	2.36	2.21		6,987,759.40	10,843,729.70

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of December 31, 2019

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Sweep Fund									
JP Morgan	12/11/2018	1,497,832.40	1,497,832.40	1,497,832.40	1.07	1.07		5,183.99	0.00
Sweep Fund Subtotal:		1,497,832.40	1,497,832.40	1,497,832.40	1.07	1.07		5,183.99	0.00
Treasury Coupon Securities									
U.S. Treasury	02/12/2016	20,000,000.00	20,005,321.56	19,995,600.00	1.38	1.04	01/31/2020	115,081.52	(9,721.56)
U.S. Treasury	04/09/2015	10,000,000.00	9,998,478.16	9,993,400.00	1.25	1.35	02/29/2020	42,239.01	(5,078.16)
U.S. Treasury	02/12/2016	20,000,000.00	20,009,792.58	19,990,800.00	1.38	1.06	02/29/2020	92,925.82	(18,992.58)
U.S. Treasury	04/09/2015	10,000,000.00	9,994,469.37	9,986,700.00	1.13	1.36	03/31/2020	28,586.07	(7,769.37)
U.S. Treasury	01/06/2017	20,000,000.00	19,992,730.41	19,986,800.00	1.38	1.53	03/31/2020	69,877.05	(5,930.41)
U.S. Treasury	06/05/2015	15,000,000.00	14,991,599.10	14,991,750.00	1.50	1.64	05/31/2020	19,672.13	150.90
U.S. Treasury	01/06/2017	20,000,000.00	19,921,719.38	19,944,600.00	1.38	1.75	01/31/2021	115,081.52	22,880.62
U.S. Treasury	02/01/2019	13,000,000.00	13,001,928.31	13,119,340.00	2.50	2.49	01/31/2021	136,005.43	117,411.69
U.S. Treasury	06/17/2016	35,000,000.00	35,140,391.79	34,893,250.00	1.38	1.08	05/31/2021	42,076.50	(247,141.79)
U.S. Treasury	09/07/2016	5,000,000.00	4,999,028.88	4,965,050.00	1.13	1.14	06/30/2021	154.53	(33,978.88)
U.S. Treasury	09/07/2016	5,000,000.00	5,084,017.25	5,050,400.00	2.25	1.15	07/31/2021	47,078.80	(33,617.25)
U.S. Treasury	10/06/2016	25,000,000.00	24,945,911.32	24,798,750.00	1.13	1.25	09/30/2021	71,465.16	(147,161.32)
U.S. Treasury	12/09/2016	15,000,000.00	14,978,586.03	15,046,350.00	1.75	1.83	11/30/2021	22,950.82	67,763.97
U.S. Treasury	11/21/2019	20,000,000.00	20,089,775.08	20,077,400.00	1.75	1.57	07/15/2022	38,994.56	(12,375.08)
U.S. Treasury	09/11/2019	10,000,000.00	10,011,209.68	10,008,200.00	1.63	1.58	08/31/2022	50,000.00	(3,009.68)
U.S. Treasury	04/30/2019	50,000,000.00	49,238,608.65	50,207,000.00	1.75	2.27	01/31/2023	366,168.48	968,391.35
U.S. Treasury	09/16/2019	12,000,000.00	11,904,125.75	11,956,440.00	1.50	1.75	03/31/2023	45,737.70	52,314.25
U.S. Treasury	12/17/2019	15,000,000.00	14,840,739.38	14,869,350.00	1.38	1.69	06/30/2023	566.62	28,610.62
U.S. Treasury	09/06/2019	10,000,000.00	9,930,445.16	9,866,000.00	1.25	1.45	07/31/2023	39,741.85	(64,445.16)
U.S. Treasury	10/10/2019	10,000,000.00	9,922,499.72	9,866,000.00	1.25	1.47	07/31/2023	28,192.93	(56,499.72)
U.S. Treasury	10/11/2019	5,000,000.00	5,201,792.80	5,192,200.00	2.75	1.58	07/31/2023	30,638.59	(9,592.80)
U.S. Treasury	05/31/2019	40,000,000.00	39,178,827.27	39,631,200.00	1.38	1.96	08/31/2023	185,851.65	452,372.73
U.S. Treasury	09/03/2019	15,000,000.00	15,156,498.16	14,986,500.00	1.63	1.34	10/31/2023	41,517.86	(169,998.16)
U.S. Treasury	09/05/2019	10,000,000.00	10,059,439.64	9,991,000.00	1.63	1.46	10/31/2023	27,678.57	(68,439.64)
U.S. Treasury	02/01/2019	10,000,000.00	10,013,403.68	10,329,300.00	2.50	2.46	01/31/2024	104,619.57	315,896.32
U.S. Treasury	04/02/2019	15,000,000.00	14,926,300.94	15,278,850.00	2.13	2.25	03/31/2024	80,993.85	352,549.06
U.S. Treasury	06/11/2019	15,000,000.00	15,369,906.25	15,520,950.00	2.50	1.91	05/15/2024	48,420.33	151,043.75
U.S. Treasury	07/15/2019	25,000,000.00	25,148,670.32	25,346,750.00	2.00	1.86	06/30/2024	1,373.63	198,079.68
U.S. Treasury	08/29/2019	10,000,000.00	10,438,977.18	10,306,300.00	2.38	1.39	08/15/2024	80,672.55	(132,677.18)
Treasury Coupon Securities Subtotal:		485,000,000.00	484,495,193.80	486,196,230.00	1.63	1.66		1,974,363.10	1,701,036.20
Grand Total		10,943,928,848.80	10,943,404,818.75	10,974,168,588.09	1.99	2.02		41,496,832.53	30,763,769.34

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
2615	U.S. Treasury Notes	U.S. Treasury	1.50	Redemption	15,000,000.00	12/02/19
3608	Money Market Funds	Fidelity Government	1.56	Redemption	39,000,000.00	12/02/19
4043	Federal Agencies	Federal Farm Credit	1.71	Redemption	21,870,000.00	12/02/19
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	1,080,824.63	12/02/19
5309	Sweep Fund	JP Morgan	1.13	Redemption	4,176,917.32	12/02/19
5637	Commercial Paper	Canadian Imperial Ho	2.51	Redemption	25,000,000.00	12/02/19
6083	Negotiable CD	Bank of Montreal	1.59	Redemption	130,000,000.00	12/02/19
6087	Commercial Paper	Toyota Motor Credit	1.86	Purchase	-148,318,250.00	12/02/19
6088	Commercial Paper	Toyota Motor Credit	1.86	Purchase	-49,452,333.33	12/02/19
6089	Supranational	Intl Bank For Recon	2.00	Purchase	-50,000,000.00	12/02/19
6090	Supranational	Intl Bank For Recon	2.00	Purchase	-50,000,000.00	12/02/19
3608	Money Market Funds	Fidelity Government	1.58	Redemption	40,000,000.00	12/03/19
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	2,284.29	12/03/19
5309	Sweep Fund	JP Morgan	1.09	Purchase	-1,978,765.09	12/03/19
6091	Commercial Paper	Natixis US Finance C	1.87	Purchase	-74,318,229.17	12/03/19
3608	Money Market Funds	Fidelity Government	1.57	Purchase	-539,000,000.00	12/04/19
3608	Money Market Funds	Fidelity Government	1.57	Redemption	106,900,000.00	12/04/19
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-43,865.08	12/04/19
4490	Federal Agencies	Federal Farm Credit	1.83	Redemption	47,000,000.00	12/04/19
5309	Sweep Fund	JP Morgan	1.09	Redemption	116,572.82	12/04/19
6092	Negotiable CD	Canadian Imp Bk Comm	1.75	Purchase	-50,000,000.00	12/04/19
6093	Federal Agencies	Federal Home Loan Mt	1.80	Purchase	-12,590,000.00	12/04/19
6094	Commercial Paper	Natixis US Finance C	1.86	Purchase	-49,578,916.67	12/04/19
6095	Commercial Paper	Prudential Funding L	1.58	Purchase	-99,995,611.11	12/04/19
3608	Money Market Funds	Fidelity Government	1.55	Purchase	-23,500,000.00	12/05/19
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-140,193.02	12/05/19
5309	Sweep Fund	JP Morgan	1.09	Purchase	-2,931,987.68	12/05/19
6095	Commercial Paper	Prudential Funding L	1.58	Redemption	100,000,000.00	12/05/19
6096	Commercial Paper	MUFG Bank NY	1.80	Purchase	-149,550,000.00	12/05/19
6097	Negotiable CD	Bank of Nova Scotia	1.85	Purchase	-100,000,000.00	12/05/19
6098	Commercial Paper	Natixis US Finance C	1.86	Purchase	-49,509,166.67	12/05/19
6099	Commercial Paper	Natixis US Finance C	1.86	Purchase	-49,519,500.00	12/05/19
6100	Commercial Paper	Natixis US Finance C	1.86	Purchase	-24,767,500.00	12/05/19

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
6101	Federal Agencies	Federal Home Loan Ba	1.75	Purchase	-49,904,000.00	12/05/19
3608	Money Market Funds	Fidelity Government	1.55	Redemption	134,000,000.00	12/06/19
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	3,805.49	12/06/19
5309	Sweep Fund	JP Morgan	1.09	Purchase	-148,759.78	12/06/19
6102	Commercial Paper	MUFG Bank NY	1.79	Purchase	-49,868,236.11	12/06/19
6104	Commercial Paper	MUFG Bank NY	1.67	Purchase	-49,937,375.00	12/06/19
6105	Commercial Paper	Toyota Motor Credit	1.83	Purchase	-49,471,333.33	12/06/19
6106	Negotiable CD	Royal Bk of Canada/D	1.91	Purchase	-100,000,000.00	12/06/19
6107	Asset Backed Securities	Nissan Auto Receivab	3.22	Purchase	-9,228,747.46	12/06/19
6108	Negotiable CD	Canadian Imp Bk Comm	1.77	Purchase	-100,000,000.00	12/06/19
3608	Money Market Funds	Fidelity Government	1.55	Redemption	198,300,000.00	12/09/19
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-506,350.68	12/09/19
5309	Sweep Fund	JP Morgan	1.09	Redemption	766,022.41	12/09/19
6109	Commercial Paper	MUFG Bank NY	1.86	Purchase	-74,659,000.00	12/09/19
6110	Commercial Paper	MUFG Bank NY	1.84	Purchase	-49,798,111.11	12/09/19
6111	Negotiable CD	Canadian Imp Bk Comm	1.78	Purchase	-50,000,000.00	12/09/19
6112	Negotiable CD	Canadian Imp Bk Comm	1.78	Purchase	-50,000,000.00	12/09/19
6113	Commercial Paper	Prudential Funding L	1.56	Purchase	-49,997,833.33	12/09/19
6114	Corporate Notes	US Bank NA Cincinnat	1.95	Purchase	-34,970,600.00	12/09/19
3608	Money Market Funds	Fidelity Government	1.56	Purchase	-246,000,000.00	12/10/19
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-67,719.86	12/10/19
5236	Federal Agencies	Federal Farm Credit	3.11	Redemption	10,000,000.00	12/10/19
5237	Federal Agencies	Federal Farm Credit	3.11	Redemption	10,000,000.00	12/10/19
5309	Sweep Fund	JP Morgan	1.08	Redemption	1,895,412.74	12/10/19
6113	Commercial Paper	Prudential Funding L	1.56	Redemption	50,000,000.00	12/10/19
6115	Negotiable CD	Canadian Imp Bk Comm	1.85	Purchase	-25,000,000.00	12/10/19
6116	Supranational	Intl Bank For Recon	3.00	Purchase	-24,082,958.59	12/10/19
3608	Money Market Funds	Fidelity Government	1.55	Redemption	125,000,000.00	12/11/19
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	23,130.63	12/11/19
5251	Negotiable CD	Toronto Dominion NY	3.08	Redemption	50,000,000.00	12/11/19
5259	Negotiable CD	Westpac Bank NY	3.02	Redemption	60,000,000.00	12/11/19
5268	Negotiable CD	Canadian Imp Bk Comm	3.03	Redemption	50,000,000.00	12/11/19
5309	Sweep Fund	JP Morgan	1.07	Redemption	770,599.88	12/11/19

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
6117	Negotiable CD	Canadian Imp Bk Comm	1.86	Purchase	-50,000,000.00	12/11/19
6118	Federal Agencies	Federal Home Loan Mt	1.85	Purchase	-11,385,000.00	12/11/19
3608	Money Market Funds	Fidelity Government	1.55	Purchase	-46,300,000.00	12/12/19
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-333,694.75	12/12/19
5309	Sweep Fund	JP Morgan	1.07	Redemption	3,908,214.84	12/12/19
6119	Negotiable CD	Canadian Imp Bk Comm	1.86	Purchase	-50,000,000.00	12/12/19
6120	Supranational	Intl Bank For Recon	2.00	Purchase	-50,000,000.00	12/12/19
2683	Federal Agencies	Federal Home Loan Ba	2.38	Redemption	20,000,000.00	12/13/19
3608	Money Market Funds	Fidelity Government	1.54	Redemption	107,000,000.00	12/13/19
4196	Federal Agencies	Federal Home Loan Ba	2.38	Redemption	20,000,000.00	12/13/19
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-884,469.07	12/13/19
5227	Negotiable CD	Bank of Montreal	3.06	Redemption	100,000,000.00	12/13/19
5309	Sweep Fund	JP Morgan	1.08	Redemption	1,002,797.81	12/13/19
6121	Commercial Paper	Natixis US Finance C	1.56	Purchase	-199,939,333.33	12/13/19
6122	Negotiable CD	Canadian Imp Bk Comm	2.00	Purchase	-50,000,000.00	12/13/19
3608	Money Market Funds	Fidelity Government	1.54	Redemption	99,000,000.00	12/16/19
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	1,628,738.79	12/16/19
4674	Asset Backed Securities	Toyota Auto Receivab	2.10	Redemption	138,947.62	12/16/19
5143	Asset Backed Securities	Toyota Auto Receivab	2.98	Redemption	1,298,079.52	12/16/19
5209	Asset Backed Securities	Toyota Auto Receivab	1.93	Redemption	355,291.08	12/16/19
5309	Sweep Fund	JP Morgan	1.10	Purchase	-6,827,457.71	12/16/19
5374	Asset Backed Securities	Toyota Auto Receivab	2.83	Redemption	678,058.16	12/16/19
5449	Asset Backed Securities	Toyota Auto Receivab	1.76	Redemption	387,109.94	12/16/19
5465	Asset Backed Securities	John Deere Owner Tru	2.85	Redemption	1,015,474.47	12/16/19
5600	Asset Backed Securities	Hyundai Auto Receiva	2.60	Redemption	45,176.56	12/16/19
5758	Asset Backed Securities	Ford Credit Auto Own	2.35	Redemption	239,653.85	12/16/19
5759	Asset Backed Securities	Ford Credit Auto Own	2.39	Redemption	1,258,249.10	12/16/19
5768	Asset Backed Securities	Harley-Davidson Moto	2.39	Redemption	976,967.10	12/16/19
5829	Asset Backed Securities	GM Financial Securit	2.23	Redemption	551,378.07	12/16/19
6023	Asset Backed Securities	GM Financial Securit	1.99	Redemption	2,523,656.57	12/16/19
6123	Federal Agencies	Federal Home Loan Mt	1.95	Purchase	-25,000,000.00	12/16/19
6124	Federal Agencies	Federal Farm Credit	1.63	Purchase	-39,998,000.00	12/16/19
6125	Supranational	Inter-American Devel	2.50	Purchase	-15,544,058.06	12/16/19

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
6126	Negotiable CD	Bank of Montreal	1.98	Purchase	-25,000,000.00	12/16/19
6127	Negotiable CD	Bank of Montreal	1.98	Purchase	-50,000,000.00	12/16/19
3608	Money Market Funds	Fidelity Government	1.56	Redemption	10,500,000.00	12/17/19
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	5,483.07	12/17/19
5309	Sweep Fund	JP Morgan	1.08	Redemption	6,194,616.62	12/17/19
6128	Negotiable CD	Toronto Dominion NY	2.00	Purchase	-10,000,000.00	12/17/19
6129	Negotiable CD	Toronto Dominion NY	2.00	Purchase	-10,000,000.00	12/17/19
6130	Negotiable CD	Toronto Dominion NY	2.00	Purchase	-30,000,000.00	12/17/19
6131	U.S. Treasury Notes	U.S. Treasury	1.38	Purchase	-14,934,145.72	12/17/19
3608	Money Market Funds	Fidelity Government	1.56	Redemption	23,000,000.00	12/18/19
3825	Asset Backed Securities	Honda Auto Rec Owner	1.21	Redemption	424,400.04	12/18/19
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-10,086.41	12/18/19
4886	Asset Backed Securities	Honda Auto Rec Owner	2.60	Redemption	1,548,374.45	12/18/19
5309	Sweep Fund	JP Morgan	1.08	Redemption	296,894.32	12/18/19
5409	Asset Backed Securities	Honda Auto Rec Owner	1.08	Redemption	1,274,770.51	12/18/19
6132	Federal Agencies	Federal Home Loan Mt	1.85	Purchase	-25,000,000.00	12/18/19
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-105,730.75	12/19/19
5309	Sweep Fund	JP Morgan	1.07	Purchase	-9,392,807.63	12/19/19
3608	Money Market Funds	Fidelity Government	1.53	Redemption	50,000,000.00	12/20/19
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-2,667,580.21	12/20/19
5309	Sweep Fund	JP Morgan	1.06	Redemption	7,366,015.39	12/20/19
6121	Commercial Paper	Natixis US Finance C	1.56	Redemption	200,000,000.00	12/20/19
6133	Supranational	Intl Bank For Recon	1.88	Purchase	-14,826,583.23	12/20/19
3608	Money Market Funds	Fidelity Government	1.54	Redemption	18,200,000.00	12/23/19
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	2,904,154.55	12/23/19
5030	Asset Backed Securities	Honda Auto Rec Owner	2.67	Redemption	2,614,243.48	12/23/19
5309	Sweep Fund	JP Morgan	1.06	Redemption	2,057,072.14	12/23/19
5315	Asset Backed Securities	Honda Auto Rec Owner	2.67	Redemption	137,901.34	12/23/19
5434	Corporate Notes	JP Morgan	2.25	Redemption	6,816,366.50	12/23/19
5435	Corporate Notes	JP Morgan	2.25	Redemption	7,284,058.80	12/23/19
5470	Corporate Notes	JP Morgan	2.25	Redemption	9,954,300.00	12/23/19
3608	Money Market Funds	Fidelity Government	1.54	Purchase	-51,500,000.00	12/24/19
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-869.27	12/24/19

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
5309	Sweep Fund	JP Morgan	1.07	Redemption	315,512.15	12/24/19
6134	Commercial Paper	Rabobank Nederland	1.90	Purchase	-39,905,000.00	12/24/19
6135	Commercial Paper	ING (US) Funding LLC	1.92	Purchase	-59,171,200.01	12/24/19
3608	Money Market Funds	Fidelity Government	1.54	Redemption	35,000,000.00	12/26/19
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	22,411.61	12/26/19
5309	Sweep Fund	JP Morgan	1.06	Purchase	-36,913.25	12/26/19
5553	Federal Agencies	Federal Home Loan Ba	2.15	Redemption	24,723,500.00	12/26/19
6136	Commercial Paper	Natixis US Finance C	1.92	Purchase	-69,279,466.67	12/26/19
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	2,766.06	12/27/19
4424	Federal Agencies	Federal Home Loan Ba	2.00	Redemption	25,000,000.00	12/27/19
5309	Sweep Fund	JP Morgan	1.07	Purchase	-870,908.08	12/27/19
6137	Negotiable CD	Bank of Montreal	1.56	Purchase	-215,000,000.00	12/27/19
6138	Commercial Paper	Canadian Imperial Ho	1.70	Purchase	-49,966,944.44	12/27/19
3450	Federal Agencies	Federal National Mtg	1.38	Redemption	25,000,000.00	12/30/19
3608	Money Market Funds	Fidelity Government	1.53	Redemption	5,750,000.00	12/30/19
4277	Federal Agencies	Federal Home Loan Mt	2.13	Redemption	14,996,250.00	12/30/19
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-55,863.64	12/30/19
4436	Federal Agencies	Federal Home Loan Mt	1.80	Redemption	24,982,500.00	12/30/19
5309	Sweep Fund	JP Morgan	1.08	Redemption	2,265,063.23	12/30/19
6139	Negotiable CD	Bank of Montreal	1.80	Purchase	-40,000,000.00	12/30/19
Grand Total					-1,711,221,437.35	

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