



COUNTY OF SAN DIEGO INVESTMENT POOL
TREASURY INVESTMENT RESULTS

AUG
2019

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

19 - 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, 2019

Investment Type	Par Value	Book Value	Market Value	% of Portfolio	Market Price	WAM	YTM	Accrued Interest	Unrealized Gain/Loss
Asset Backed Securities	802,436,035	802,312,760	809,948,880	9.29	100.936	1171	2.46	1,075,389	7,636,120
Commercial Paper Disc	1,321,000,000	1,318,481,856	1,318,585,320	15.26	99.817	29	2.41	-	103,465
Federal Agency	2,890,746,000	2,893,341,749	2,906,394,254	33.50	100.541	918	1.98	14,191,668	13,052,505
Medium-Term Notes	780,154,000	781,520,878	788,928,286	9.05	101.128	769	2.54	3,552,623	7,407,408
Negotiable CDs	1,212,000,000	1,212,000,680	1,214,564,360	14.03	100.212	125	2.67	15,209,101	2,563,680
Suprationals	1,058,250,000	1,059,562,523	1,076,027,900	12.27	101.680	964	2.15	6,390,640	16,465,377
Treasury Coupon Securities	443,000,000	442,311,033	445,912,050	5.12	100.667	804	1.71	1,639,020	3,601,017
Money Market Accounts	102,400,000	102,400,000	102,400,000	1.19	100.000	1	2.03	226,678	-
Bank Deposit*	18,578,293	18,578,293	18,578,293	0.22	100.000	1	2.00	8,493	-
Sweep Fund	7,299,067	7,299,067	7,299,067	0.08	100.000	1	1.57	8,790	-
Totals for August 2019	8,635,863,395	8,637,808,837	8,688,638,410	100.00	100.615	667	2.25	42,302,401	50,829,572
Totals for July 2019	9,359,145,813	9,357,451,826	9,373,134,575	100.00	100.152	615	2.31	45,586,333	15,682,749
Change from Prior Month	(723,282,418)	(719,642,989)	(684,496,165)		0.463	52	-0.06	(3,283,931)	35,146,823

Portfolio Effective Duration 1.15 years

Return Information	Fiscal Year To		Calendar Year	
	Monthly Return	Annualized	Date Return	Annualized
Book Value	0.190%	2.240%	0.388%	2.281%
			To Date Return	Annualized
			1.597%	2.398%

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.

*Bank Deposit balance includes \$10mm in transit.

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

PROJECTED LIQUIDITY

County of San Diego Pooled Money Fund

As of August 31, 2019

(\$000)

	Sep-19	Oct-19	Nov-19	Dec-19	Jan-20	Feb-20
Beginning Pool Book Balance	8,637,809	8,284,786	8,538,876	8,480,517	9,802,205	8,867,432
CASH FLOW ITEMS						
INFLOWS:						
Investment Inflows	1,090,835	587,629	352,263	390,000	244,170	214,238
Projected Credits/Deposits	829,177	1,399,390	1,204,907	2,974,450	742,494	1,003,081
	1,920,012	1,987,019	1,557,170	3,364,450	986,664	1,217,319
Outflows						
Investment Purchases	105,157	-	-	-	-	-
Projected Debits	1,182,200	1,145,300	1,263,266	1,652,762	1,677,267	1,217,758
	1,287,357	1,145,300	1,263,266	1,652,762	1,677,267	1,217,758
Net Cash Flows	(353,023)	254,090	(58,359)	1,321,688	(934,773)	(214,677)
MONTH END POOL BALANCE	8,284,786	8,538,876	8,480,517	9,802,205	8,867,432	8,652,755
PROJECTED MONTH END LIQUIDITY	\$ 937,451	\$ 1,779,170	\$ 2,073,074	\$ 3,784,762	\$ 3,094,159	\$ 3,093,720

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, 2019

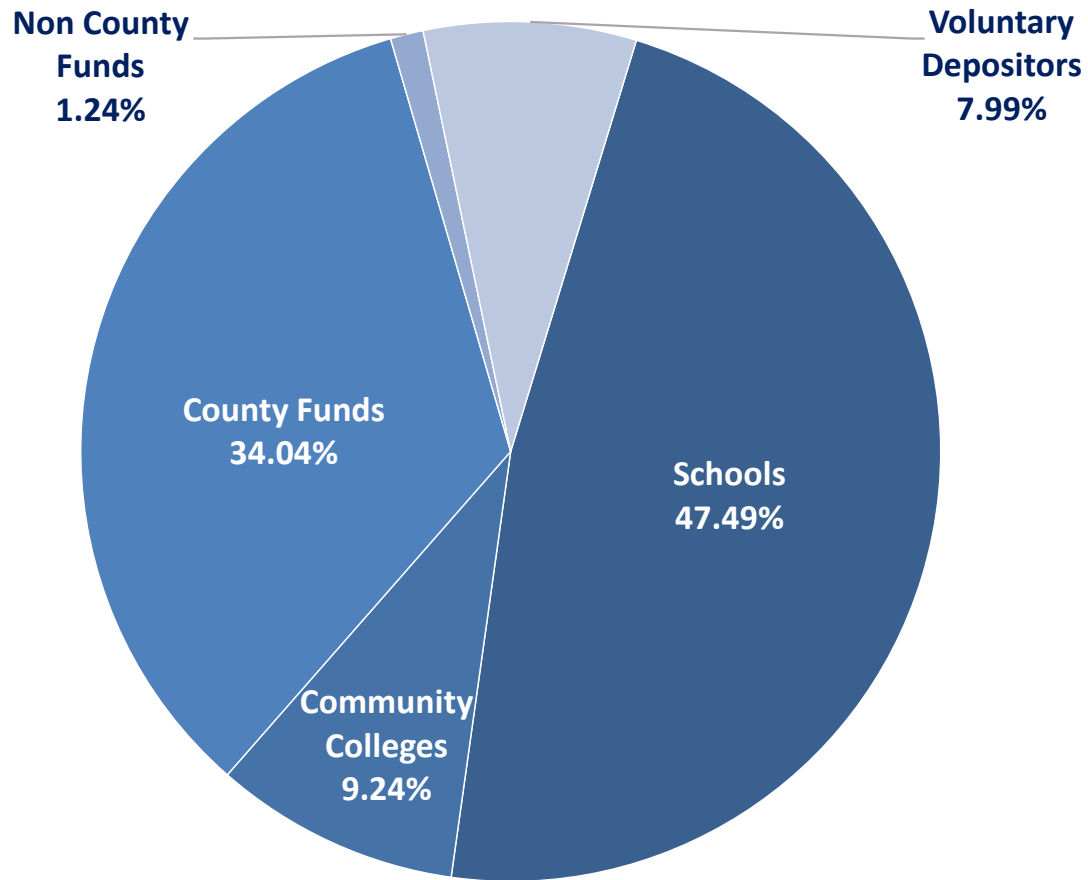
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PARTICIPANT	FMV 06/30/19	FMV 07/31/19	FMV 08/31/19	% of Total	PARTICIPANT	FMV 06/30/19	FMV 07/31/19	FMV 08/31/19	% of Total
COUNTY	\$ 694,831	\$ 708,611	\$ 746,653	8.59%	Lake Cuyamaca Rec & Park District	202	196	218	
COUNTY - SPECIAL TRUST FUNDS	3,117,876	2,400,961	2,210,826	25.45%	Lakeside FPD	10,890	8,785	7,627	
NON-COUNTY INVESTMENT FUNDS	115,495	109,881	108,117	1.24%	Leucadia Wastewater District	4,815	4,860	4,877	
SCHOOLS - (K THRU 12)	4,511,537	4,504,594	4,126,128	47.49%	Lower Sweetwater FPD	712	721	728	
					Metropolitan Transit System	32,660	39,390	36,816	
COMMUNITY COLLEGES					Mission Resource Conservation District	229	209	186	
San Diego	201,921	195,342	139,365	1.60%	North County Cemetery District	5,486	5,526	5,804	
Grossmont-Cuyamaca	202,278	193,178	161,628	1.86%	North County Dispatch	3,319	3,235	2,996	
MiraCosta	140,061	134,231	109,838	1.26%	North County FPD	4,148	3,341	2,837	
Palomar	267,106	255,924	236,344	2.72%	Otay Water District	281	283	284	
Southwestern	197,427	196,043	155,235	1.79%	Pomerado Cemetery District	1,988	1,948	1,930	
Total Community Colleges	1,008,794	974,718	802,410	9.24%	Public Agencies Self-Insurance System	3,492	3,525	3,537	
					Ramona Cemetery District	1,024	992	963	
FIRST 5 COMMISSION	31,881	37,122	29,177		Rancho Santa Fe FPD	16,022	14,074	13,030	
SANCAL	784	15,427	15,479		Rincon del Diablo Municipal Water District	4,646	4,684	4,700	
SDCERA	5,564	604	605		SANDAG	98,659	100,521	103,582	
					SD County Regional Airport Authority	241,032	201,568	207,452	
CITIES					San Diego Housing Commission	21,319	21,521	21,594	
Chula Vista	57,704	56,898	57,091		San Diego Geographic Information Source	379	501	424	
Coronado	30,673	42,098	37,214		San Diego Law Library	3,813	3,866	3,697	
Del Mar	2,668	2,693	2,702		San Diego Local Agency Formation Comm	844	1,878	1,937	
El Cajon	5,000	5,039	5,056		San Diego Regional Training Center	745	518	470	
Encinitas	4,045	4,084	4,098		San Dieguito River Park	1,179	1,494	1,848	
National City	8,354	8,433	40,637		San Marcos FPD	1	1	1	
Oceanside	9,992	10,031	10,065		San Miguel Consolidated FPD	11,798	10,650	8,603	
					Santa Fe Irrigation District	4,340	4,381	4,396	
INDEPENDENT AGENCIES					Serra Cooperative Library System	1	2	2	
Alpine FPD	2,491	1,890	1,625		Upper San Luis Rey Resource Conserv Dist	60	60	61	
Bonita-Sunnyside FPD	6,042	5,569	5,181		Vallecitos Water District	5,331	5,382	5,400	
Borrego Springs FPD	1,296	1,167	1,053		Valley Center FPD	2,356	2,041	1,834	
Canebrake County Water District	53	53	53		Valley Center Cemetery District	432	440	442	
Deer Springs FPD	11,175	11,257	11,404		Valley Center Water District	24,283	22,141	21,506	
Fallbrook Public Utility District	15	15	15		Vista FPD	3,015	3,074	3,085	
Grossmont Healthcare District	2	2	2		Total Voluntary Participants	687,413	674,370	694,505	7.99%
Julian-Cuyamaca FPD	172	177	181						
					Pooled Money Fund Total	\$ 10,135,946	\$ 9,373,134	\$ 8,688,638	100.00%

INVESTMENT FUND PARTICIPANTS

San Diego Pooled Money Fund

As of August 31, 2019

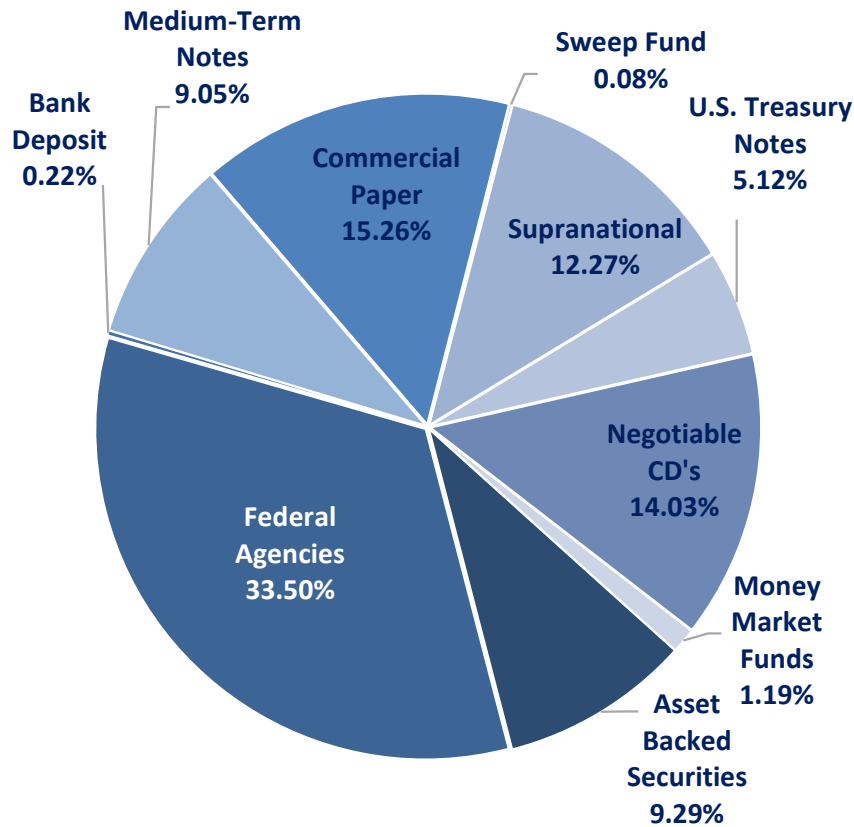


*Totals may not add to 100% due to rounding

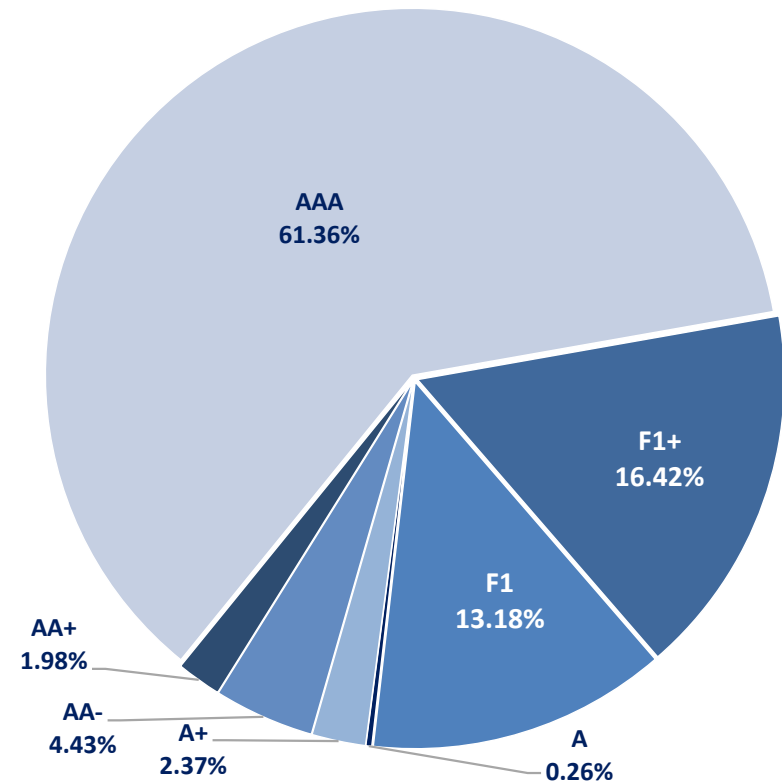
INVESTMENT FUND OVERVIEW

As of August 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 August 31, 2019

Category	Standard	Comment
Treasury Issues	No Limit	Complies - 5.1%
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 - 15.3%
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 - 9.0%
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 - 14.0%
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 - 0.2%
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 - 1.3%
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 - 12.3%
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 - 9.3%
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, 2019

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Asset Backed Securities									
John Deere Owner Trust	03/13/2019	7,766,487.64	7,766,487.64	7,767,950.85	2.63	2.65	03/16/2020	4,867.73	1,463.21
Honda Auto Rec Owner Trust	04/10/2019	7,316,022.20	7,316,022.20	7,316,001.72	2.60	2.62	04/15/2020	6,283.55	(20.48)
Ford Credit Auto Owner Trust	06/21/2019	6,962,711.21	6,962,711.21	6,963,694.34	2.39	2.40	07/15/2020	6,777.73	983.13
Harley-Davidson Motorcycle Tru	06/26/2019	4,482,528.30	4,482,528.30	4,483,639.07	2.39	2.40	07/15/2020	4,371.36	1,110.77
Toyota Auto Receivables	01/31/2018	4,546,437.32	4,545,972.67	4,545,992.68	2.10	2.12	10/15/2020	4,243.30	20.01
Honda Auto Rec Owner Trust	10/25/2016	2,756,761.58	2,756,582.67	2,749,299.03	1.21	1.22	12/18/2020	1,204.58	(7,283.64)
Honda Auto Rec Owner Trust	05/30/2018	10,245,284.61	10,245,269.24	10,258,182.40	2.60	2.61	12/18/2020	(6,479.38)	12,913.16
Honda Auto Rec Owner Trust	08/28/2018	18,561,451.86	18,561,130.75	18,588,351.12	2.67	2.69	12/22/2020	13,766.43	27,220.37
Honda Auto Rec Owner Trust	01/16/2019	979,116.58	977,663.20	980,535.52	2.67	2.65	12/22/2020	726.18	2,872.32
Toyota Auto Receivables	03/12/2019	4,743,649.47	4,715,298.71	4,737,935.74	1.76	2.66	07/15/2021	7,491.63	22,637.03
Toyota Auto Receivables	11/07/2018	17,242,584.54	17,241,075.81	17,302,128.36	2.98	3.01	08/15/2021	23,293.40	61,052.55
Honda Auto Rec Owner Trust	02/27/2019	16,000,000.00	15,998,969.60	16,087,656.00	3.10	3.12	09/20/2021	44,452.31	88,686.40
Toyota Auto Receivables	02/13/2019	9,000,000.00	8,999,182.80	9,039,388.50	2.83	2.85	10/15/2021	11,320.00	40,205.70
Citibank Credit Card Issuance	02/12/2019	25,000,000.00	24,853,051.34	24,977,360.00	1.75	2.72	11/19/2021	123,958.33	124,308.66
Citibank Credit Card Issuance	03/07/2019	4,738,000.00	4,712,169.05	4,733,709.27	1.75	2.00	11/19/2021	23,492.58	21,540.22
John Deere Owner Trust	03/13/2019	13,250,000.00	13,249,395.80	13,318,350.13	2.85	2.87	12/15/2021	16,783.34	68,954.33
Toyota Auto Receivables	11/30/2018	5,500,000.00	5,408,046.88	5,496,664.25	1.93	2.97	01/18/2022	4,717.78	88,617.37
Ford Credit Auto Owner Trust	06/21/2019	12,150,000.00	12,149,618.49	12,163,940.91	2.35	2.36	02/15/2022	12,690.00	14,322.42
Honda Auto Rec Owner Trust	08/27/2019	22,000,000.00	21,998,460.00	22,006,083.00	1.90	1.91	04/15/2022	4,644.44	7,623.00
Toyota Auto Receivables	08/14/2019	10,000,000.00	9,999,535.00	9,999,604.00	2.00	2.01	04/15/2022	9,444.44	69.00
Harley-Davidson Motorcycle Tru	06/26/2019	7,000,000.00	6,999,912.50	7,009,205.70	2.37	2.38	05/15/2022	7,373.33	9,293.20
John Deere Owner Trust	07/24/2019	11,250,000.00	11,249,957.25	11,288,000.25	2.28	2.29	05/16/2022	21,944.07	38,043.00
Bank of America Corp	02/15/2019	15,000,000.00	14,868,750.00	14,991,895.50	1.95	2.47	08/15/2022	13,000.00	123,145.50
GM Financial Securitized Term	07/24/2019	17,000,000.00	16,999,345.50	17,024,131.50	2.23	2.24	08/16/2022	15,795.74	24,786.00
Honda Auto Rec Owner Trust	05/03/2019	19,923,000.00	20,064,640.08	20,215,513.47	2.95	2.48	08/22/2022	16,325.83	150,873.39
American Express Credit Accoun	04/16/2018	7,478,000.00	7,370,503.75	7,472,493.95	1.93	2.62	09/15/2022	6,414.60	101,990.20
American Express Credit Accoun	07/25/2018	5,765,000.00	5,681,452.54	5,760,755.23	1.93	2.65	09/15/2022	4,945.09	79,302.69
American Express Credit Accoun	08/03/2018	2,100,000.00	2,068,910.15	2,098,453.77	1.93	2.64	09/15/2022	1,801.33	29,543.62
American Express Credit Accoun	01/11/2019	15,000,000.00	14,839,453.13	14,988,955.50	1.93	2.46	09/15/2022	12,866.69	149,502.37
American Express Credit Accoun	01/23/2019	7,325,000.00	7,249,174.82	7,319,606.60	1.93	2.51	09/15/2022	6,283.22	70,431.78
American Express Credit Accoun	04/02/2019	5,925,000.00	5,889,125.98	5,920,637.42	1.93	2.65	09/15/2022	5,082.37	31,511.44
American Express Credit Accoun	03/21/2018	23,000,000.00	22,997,329.70	23,072,330.40	2.67	2.69	10/17/2022	27,293.33	75,000.70
American Express Credit Accoun	04/20/2018	20,000,000.00	19,971,093.75	20,062,896.00	2.67	2.73	10/17/2022	23,733.33	91,802.25
Toyota Auto Receivables	05/03/2019	19,940,000.00	20,138,621.08	20,316,939.78	3.02	2.50	12/15/2022	26,763.87	178,318.70
Toyota Auto Receivables	08/01/2019	24,540,000.00	24,907,141.41	25,003,896.80	3.02	2.05	12/15/2022	32,938.13	96,755.39
Bank of America Corp	12/11/2018	63,738,000.00	62,450,791.17	63,681,649.23	1.84	1.67	01/17/2023	52,123.70	1,230,858.06
Citibank Credit Card Issuance	04/16/2019	28,310,000.00	28,259,224.33	28,589,232.85	2.49	2.55	01/20/2023	80,282.44	330,008.52
Toyota Auto Receivables	11/07/2018	15,000,000.00	14,996,755.50	15,321,955.50	3.18	3.21	03/15/2023	21,199.99	325,200.00
Honda Auto Rec Owner Trust	02/27/2019	9,750,000.00	9,749,738.70	9,957,792.00	3.11	3.13	03/20/2023	24,599.81	208,053.30
American Express Credit Accoun	04/02/2019	11,738,000.00	11,656,842.76	11,760,470.05	2.04	1.23	05/15/2023	10,642.45	103,627.29
Citibank Credit Card Issuance	03/18/2019	7,000,000.00	6,992,677.10	7,114,110.50	2.68	2.71	06/07/2023	43,773.33	121,433.40

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Honda Auto Rec Owner Trust	05/29/2019	28,500,000.00	28,498,936.95	28,929,232.80	2.52	2.54	06/21/2023	19,950.00	430,295.85
Bank of America Corp	03/20/2019	22,790,000.00	22,772,195.31	23,071,900.91	2.70	2.73	07/17/2023	27,348.00	299,705.60
Toyota Auto Receivables	02/13/2019	20,000,000.00	19,996,356.00	20,426,764.00	2.91	2.94	07/17/2023	25,866.66	430,408.00
Honda Auto Rec Owner Trust	08/27/2019	24,000,000.00	23,999,800.80	24,021,348.00	1.78	1.79	08/15/2023	4,746.67	21,547.20
Nissan Auto Receivables Owner	05/28/2019	28,000,000.00	27,993,669.20	28,409,110.80	2.50	2.52	11/15/2023	33,362.56	415,441.60
American Express Credit Accoun	12/17/2018	38,000,000.00	37,881,250.00	38,789,077.60	2.99	3.14	12/15/2023	50,497.62	907,827.60
Discover Card Execution Note T	03/27/2019	30,000,000.00	30,460,546.88	30,757,269.00	3.11	2.43	01/16/2024	41,466.62	296,722.12
American Express Credit Accoun	03/27/2019	40,253,000.00	40,825,347.34	41,254,365.83	3.06	2.42	02/15/2024	54,744.08	429,018.49
Discover Card Execution Note T	07/11/2019	8,750,000.00	8,959,179.69	9,038,237.25	3.32	2.20	03/15/2024	12,911.09	79,057.56
American Express Credit Accoun	06/13/2019	22,120,000.00	22,584,865.63	22,764,185.28	3.18	2.23	04/15/2024	31,262.93	179,319.65
Asset Backed Securities Subtotal:		802,436,035.31	802,312,760.36	809,948,880.36	2.53	2.46		1,075,388.61	7,636,120.00
Bank Deposit									
Wells Fargo Bank NA	07/01/2017	18,578,292.51	18,578,292.51	18,578,292.51	2.00	2.00		8,493.36	0.00
Bank Deposit Subtotal:		18,578,292.51	18,578,292.51	18,578,292.51	2.00	2.00		8,493.36	0.00
Commercial Paper									
JP Morgan	12/11/2018	130,000,000.00	129,978,622.22	129,968,800.00	2.96	3.05	09/03/2019	0.00	(9,822.22)
Natixis US Finance Co.	08/30/2019	215,000,000.00	214,975,036.11	214,948,400.00	2.09	2.09	09/03/2019	0.00	(26,636.11)
BNP Paribas NY	04/22/2019	25,000,000.00	24,994,708.33	24,992,500.00	2.54	2.56	09/04/2019	0.00	(2,208.33)
Natixis US Finance Co.	08/28/2019	20,000,000.00	19,995,288.89	19,993,000.00	2.12	2.12	09/05/2019	0.00	(2,288.89)
Natixis US Finance Co.	08/28/2019	20,000,000.00	19,994,111.11	19,991,800.00	2.12	2.12	09/06/2019	0.00	(2,311.11)
MUFG Bank NY	07/24/2019	25,000,000.00	24,985,750.00	24,984,250.00	2.28	2.29	09/10/2019	0.00	(1,500.00)
Natixis US Finance Co.	08/28/2019	15,000,000.00	14,992,050.00	14,990,250.00	2.12	2.12	09/10/2019	0.00	(1,800.00)
Natixis US Finance Co.	08/28/2019	15,000,000.00	14,991,166.66	14,989,500.00	2.12	2.12	09/11/2019	0.00	(1,666.66)
Natixis US Finance Co.	08/28/2019	15,000,000.00	14,990,283.33	14,988,600.00	2.12	2.12	09/12/2019	0.00	(1,683.33)
Canadian Imperial Holding	12/20/2018	25,000,000.00	24,969,791.67	24,974,500.00	2.90	2.99	09/16/2019	0.00	4,708.33
Natixis US Finance Co.	03/21/2019	50,000,000.00	49,931,388.89	49,938,500.00	2.60	2.69	09/20/2019	0.00	7,111.11
MUFG Bank NY	06/25/2019	30,000,000.00	29,953,800.00	29,954,400.00	2.31	2.32	09/25/2019	0.00	600.00
MUFG Bank NY	07/02/2019	75,000,000.00	74,879,687.50	74,881,500.00	2.31	2.32	09/26/2019	0.00	1,812.50
MUFG Bank NY	07/03/2019	46,000,000.00	45,926,208.33	45,927,320.00	2.31	2.32	09/26/2019	0.00	1,111.67
Natixis US Finance Co.	03/27/2019	80,000,000.00	79,833,733.33	79,854,400.00	2.58	2.67	09/30/2019	0.00	20,666.67
MUFG Bank NY	07/24/2019	25,000,000.00	24,952,708.33	24,953,000.00	2.27	2.28	10/01/2019	0.00	291.67
MUFG Bank NY	08/07/2019	35,000,000.00	34,931,555.55	34,930,350.00	2.20	2.21	10/03/2019	0.00	(1,205.55)
MUFG Bank NY	08/07/2019	25,000,000.00	24,949,583.33	24,948,750.00	2.20	2.21	10/04/2019	0.00	(833.33)
BNP Paribas NY	04/24/2019	25,000,000.00	24,934,736.11	24,942,750.00	2.54	2.57	10/08/2019	0.00	8,013.89
MUFG Bank NY	08/07/2019	25,000,000.00	24,940,145.83	24,939,750.00	2.21	2.22	10/10/2019	0.00	(395.83)
BNP Paribas NY	04/22/2019	25,000,000.00	24,922,388.89	24,932,750.00	2.54	2.57	10/15/2019	0.00	10,361.11
BNP Paribas NY	05/06/2019	50,000,000.00	49,790,833.33	49,818,500.00	2.51	2.54	10/31/2019	0.00	27,666.67
MUFG Bank NY	07/26/2019	25,000,000.00	24,905,416.67	24,908,750.00	2.27	2.28	10/31/2019	0.00	3,333.33
MUFG Bank NY	07/29/2019	75,000,000.00	74,716,250.00	74,726,250.00	2.27	2.28	10/31/2019	0.00	10,000.00
MUFG Bank NY	08/02/2019	25,000,000.00	24,908,333.33	24,908,750.00	2.20	2.21	10/31/2019	0.00	416.67

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
BNP Paribas NY	05/06/2019	50,000,000.00	49,787,347.22	49,815,500.00	2.51	2.54	11/01/2019	0.00	28,152.78
MUFG Bank NY	07/29/2019	50,000,000.00	49,807,680.55	49,815,000.00	2.27	2.28	11/01/2019	0.00	7,319.45
MUFG Bank NY	08/02/2019	25,000,000.00	24,906,805.55	24,907,500.00	2.20	2.21	11/01/2019	0.00	694.45
MUFG Bank NY	08/07/2019	25,000,000.00	24,900,694.44	24,901,500.00	2.20	2.21	11/05/2019	0.00	805.56
MUFG Bank NY	08/07/2019	25,000,000.00	24,896,111.11	24,897,250.00	2.20	2.21	11/08/2019	0.00	1,138.89
Canadian Imperial Holding	04/24/2019	25,000,000.00	24,839,638.89	24,861,250.00	2.51	2.59	12/02/2019	0.00	21,611.11
Commercial Paper Subtotal:		1,321,000,000.00	1,318,481,855.50	1,318,585,320.00	2.38	2.41		0.00	103,464.50
Medium-Term Notes									
US Bank NA Cincinnati	11/16/2018	25,000,000.00	24,962,500.00	24,996,250.00	2.13	3.09	10/28/2019	181,510.42	33,750.00
JP Morgan	03/06/2019	6,850,000.00	6,834,933.89	6,852,329.00	2.25	2.82	01/23/2020	16,268.75	17,395.11
JP Morgan	03/06/2019	7,320,000.00	7,303,900.16	7,322,488.80	2.25	2.82	01/23/2020	17,385.00	18,588.64
JP Morgan	03/13/2019	10,000,000.00	9,979,066.45	10,003,400.00	2.25	2.75	01/23/2020	23,750.00	24,333.55
JP Morgan	04/09/2019	8,569,000.00	8,572,286.23	8,609,188.61	2.75	2.70	06/23/2020	44,511.19	36,902.38
JP Morgan	07/25/2019	14,485,000.00	14,533,872.74	14,552,934.65	2.75	2.29	06/23/2020	39,833.75	19,061.91
JP Morgan	06/27/2019	24,306,000.00	24,773,728.25	24,814,724.58	4.40	2.20	07/22/2020	115,858.60	40,996.33
JP Morgan	07/25/2019	7,779,000.00	7,924,976.53	7,941,814.47	4.40	2.26	07/22/2020	34,227.60	16,837.94
JP Morgan	08/01/2019	54,451,000.00	55,492,256.70	55,590,659.43	4.40	2.22	07/22/2020	199,653.67	98,402.73
American Honda Finance	03/04/2019	8,710,000.00	8,743,985.27	8,840,127.40	3.15	2.85	01/08/2021	40,392.63	96,142.13
Toyota Motor Credit Corp	01/08/2019	20,000,000.00	19,991,883.33	20,320,400.00	3.05	3.08	01/08/2021	89,805.56	328,516.67
US Bank NA Cincinnati	04/01/2019	12,000,000.00	12,072,144.98	12,162,960.00	3.00	2.54	02/04/2021	27,000.00	90,815.02
Apple Inc	05/06/2019	10,000,000.00	9,956,091.50	10,055,800.00	2.25	2.55	02/23/2021	5,000.00	99,708.50
Apple Inc	05/03/2019	8,137,000.00	8,185,003.24	8,275,166.26	2.85	2.49	05/06/2021	74,080.60	90,163.02
American Honda Finance	04/05/2019	14,338,000.00	14,076,224.80	14,269,751.12	1.65	2.67	07/12/2021	32,200.76	193,526.32
JP Morgan	03/07/2019	14,780,000.00	14,574,741.82	14,817,393.40	2.30	3.77	08/15/2021	15,075.60	242,651.58
JP Morgan	04/05/2019	8,816,000.00	8,736,995.36	8,838,304.48	2.30	3.47	08/15/2021	8,992.32	101,309.12
Procter & Gamble	07/02/2019	5,000,000.00	4,970,802.85	4,989,250.00	1.70	1.98	11/03/2021	13,930.55	18,447.15
US BANKCORP	04/04/2019	25,000,000.00	24,997,863.86	25,414,250.00	2.63	2.63	01/24/2022	67,447.92	416,386.14
US BANKCORP	04/05/2019	5,000,000.00	4,998,845.34	5,082,850.00	2.63	2.63	01/24/2022	13,489.58	84,004.66
Microsoft Corp	04/05/2019	50,000,000.00	49,890,903.53	50,859,000.00	2.40	2.49	02/06/2022	83,333.33	968,096.47
Procter & Gamble	07/02/2019	16,857,000.00	16,991,707.10	17,097,380.82	2.30	1.96	02/06/2022	26,924.38	105,673.72
Apple Inc	04/12/2019	25,000,000.00	24,968,057.03	25,423,500.00	2.50	2.55	02/09/2022	38,194.44	455,442.97
Apple Inc	04/22/2019	20,000,000.00	19,780,979.54	20,173,600.00	2.15	2.62	02/09/2022	26,277.78	392,620.46
Apple Inc	04/25/2019	8,355,000.00	8,345,939.98	8,496,533.70	2.50	2.55	02/09/2022	12,764.58	150,593.72
Apple Inc	04/29/2019	4,950,000.00	4,944,697.76	5,033,853.00	2.50	2.55	02/09/2022	7,562.50	89,155.24
Apple Inc	06/07/2019	15,100,000.00	15,210,665.42	15,355,794.00	2.50	2.18	02/09/2022	23,069.44	145,128.58
Apple Inc	06/13/2019	13,876,000.00	13,955,011.92	14,111,059.44	2.50	2.25	02/09/2022	21,199.44	156,047.52
Toyota Motor Credit Corp	03/18/2019	50,000,000.00	50,000,000.00	50,571,000.00	2.85	2.85	02/18/2022	645,208.33	571,000.00
Toyota Motor Credit Corp	04/12/2019	25,000,000.00	24,986,277.08	25,488,500.00	2.65	2.67	04/12/2022	255,798.61	502,222.92
Toyota Motor Credit Corp	04/29/2019	50,000,000.00	50,000,000.00	49,629,500.00	2.70	2.70	04/29/2022	457,500.00	(370,500.00)
JP Morgan	04/30/2019	50,000,000.00	50,000,000.00	50,523,500.00	2.75	2.75	04/30/2022	462,152.78	523,500.00
US Bank NA OH	05/23/2019	35,000,000.00	34,966,266.48	35,675,500.00	2.65	2.69	05/23/2022	252,486.11	709,233.52

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Toyota Motor Credit Corp	02/27/2019	25,000,000.00	24,924,891.45	25,703,750.00	2.80	2.52	07/13/2022	93,333.33	778,858.55
Procter & Gamble	07/16/2019	20,000,000.00	20,032,231.67	20,240,000.00	2.15	2.09	08/11/2022	23,888.89	207,768.33
Procter & Gamble	08/21/2019	10,000,000.00	10,122,048.60	10,120,000.00	2.15	1.72	08/11/2022	5,972.22	(2,048.60)
Procter & Gamble	08/21/2019	20,000,000.00	20,244,097.20	20,240,000.00	2.15	1.72	08/11/2022	11,944.45	(4,097.20)
Exxon Mobil	08/16/2019	5,000,000.00	5,000,000.00	5,031,800.00	1.90	1.90	08/16/2022	3,962.50	31,800.00
Bank of America Corp	08/26/2019	10,000,000.00	10,000,000.00	9,953,100.00	2.20	2.20	08/26/2022	3,055.56	(46,900.00)
Bank of America Corp	08/26/2019	25,000,000.00	25,000,000.00	24,882,750.00	2.20	2.20	08/26/2022	7,638.89	(117,250.00)
Apple Inc	07/12/2019	10,475,000.00	10,475,000.00	10,568,122.75	2.10	2.10	09/12/2022	29,941.04	93,122.75
Medium-Term Notes Subtotal:		780,154,000.00	781,520,878.06	788,928,285.91	2.72	2.54		3,552,623.10	7,407,407.85
Federal Agency									
Federal Farm Credit Bank	12/06/2016	25,000,000.00	25,000,000.00	24,999,000.00	1.48	1.63	09/06/2019	179,861.11	(1,000.00)
Federal National Mtg Assn	09/30/2016	35,000,000.00	34,999,834.75	34,994,400.00	1.13	1.15	09/09/2019	188,125.00	(5,434.75)
Federal National Mtg Assn	09/13/2016	50,000,000.00	50,000,000.00	49,987,500.00	1.15	1.15	09/13/2019	268,333.33	(12,500.00)
Federal Home Loan Mtg Corp	03/30/2016	25,000,000.00	25,000,000.00	24,987,000.00	1.40	1.40	09/30/2019	146,805.56	(13,000.00)
Federal Home Loan Mtg Corp	11/21/2014	25,000,000.00	24,989,004.77	24,983,000.00	1.25	1.79	10/02/2019	129,340.28	(6,004.77)
Federal National Mtg Assn	10/04/2016	25,000,000.00	25,000,000.00	24,982,000.00	1.20	1.20	10/04/2019	122,500.00	(18,000.00)
Federal National Mtg Assn	10/28/2016	25,000,000.00	25,000,000.00	24,970,750.00	1.30	1.30	10/28/2019	111,041.67	(29,250.00)
Federal Home Loan Bank	05/03/2017	15,000,000.00	14,997,827.47	14,980,350.00	1.38	1.45	11/15/2019	60,729.17	(17,477.47)
Federal Home Loan Bank	01/09/2015	20,000,000.00	20,041,784.35	20,021,800.00	2.38	1.61	12/13/2019	102,916.67	(19,984.35)
Federal Home Loan Bank	05/03/2017	20,000,000.00	20,050,088.51	20,021,800.00	2.38	1.47	12/13/2019	102,916.67	(28,288.51)
Federal Farm Credit Bank	12/27/2016	25,000,000.00	25,000,000.00	24,988,000.00	1.70	1.70	12/27/2019	75,555.56	(12,000.00)
Federal National Mtg Assn	03/30/2016	25,000,000.00	25,000,000.00	24,952,000.00	1.38	1.38	12/30/2019	58,246.53	(48,000.00)
Federal Home Loan Mtg Corp	07/28/2016	50,000,000.00	50,000,000.00	49,832,000.00	1.10	1.10	01/28/2020	50,416.67	(168,000.00)
Federal Farm Credit Bank	02/27/2017	21,870,000.00	21,870,000.00	21,809,638.80	1.71	1.71	02/27/2020	4,155.30	(60,361.20)
Federal Home Loan Mtg Corp	04/13/2017	25,000,000.00	25,000,000.00	24,981,000.00	1.80	1.80	04/13/2020	172,500.00	(19,000.00)
Federal Home Loan Mtg Corp	04/13/2017	25,000,000.00	25,000,000.00	24,981,000.00	1.80	1.80	04/13/2020	172,500.00	(19,000.00)
Federal Home Loan Mtg Corp	05/19/2015	25,000,000.00	24,965,185.19	24,918,750.00	1.38	1.59	05/01/2020	114,583.33	(46,435.19)
Federal Farm Credit Bank	11/01/2017	47,000,000.00	47,000,000.00	46,989,190.00	1.83	1.83	06/01/2020	215,025.00	(10,810.00)
Federal Farm Credit Bank	06/29/2016	25,000,000.00	25,000,000.00	24,861,250.00	1.42	1.42	06/29/2020	61,138.89	(138,750.00)
Federal Home Loan Mtg Corp	07/05/2017	25,000,000.00	25,000,000.00	24,963,250.00	1.75	1.75	06/29/2020	75,347.22	(36,750.00)
Federal Home Loan Mtg Corp	07/13/2017	20,000,000.00	20,000,000.00	19,989,800.00	1.85	1.85	07/13/2020	49,333.33	(10,200.00)
Federal Home Loan Mtg Corp	07/13/2017	5,000,000.00	5,000,000.00	4,997,450.00	1.85	1.85	07/13/2020	12,333.33	(2,550.00)
Federal Farm Credit Bank	07/25/2018	20,000,000.00	19,789,843.68	20,000,000.00	1.77	2.78	09/28/2020	150,450.00	210,156.32
Federal Home Loan Mtg Corp	09/29/2017	25,000,000.00	24,993,712.96	25,000,250.00	1.80	1.82	09/29/2020	190,000.00	6,537.04
Federal National Mtg Assn	11/03/2017	25,000,000.00	25,000,000.00	25,015,750.00	1.85	1.85	10/30/2020	155,451.39	15,750.00
Federal Home Loan Mtg Corp	11/03/2017	10,000,000.00	10,000,000.00	9,999,400.00	1.96	1.96	11/03/2020	64,244.44	(600.00)
Federal Home Loan Mtg Corp	11/03/2017	15,000,000.00	15,000,000.00	14,999,100.00	1.96	1.96	11/03/2020	96,366.67	(900.00)
Federal Farm Credit Bank	11/09/2016	25,000,000.00	25,000,000.00	24,922,250.00	1.36	1.36	11/09/2020	105,777.78	(77,750.00)
Federal National Mtg Assn	11/29/2017	25,000,000.00	24,993,943.40	25,008,250.00	1.95	1.97	11/09/2020	151,666.67	14,306.60
Federal Home Loan Bank	11/30/2017	35,000,000.00	35,000,000.00	35,025,200.00	2.00	2.00	11/25/2020	186,666.67	25,200.00
Federal Home Loan Mtg Corp	11/27/2017	15,000,000.00	15,000,000.00	15,042,900.00	1.88	1.88	11/27/2020	73,437.50	42,900.00

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal Home Loan Mtg Corp	11/27/2017	25,000,000.00	25,000,000.00	25,071,500.00	1.88	1.88	11/27/2020	122,395.83	71,500.00
Federal Home Loan Bank	11/27/2018	25,000,000.00	25,000,000.00	25,059,250.00	3.00	3.00	11/27/2020	195,833.33	59,250.00
Federal Home Loan Mtg Corp	12/18/2017	15,000,000.00	15,000,000.00	15,071,250.00	2.00	2.00	12/18/2020	60,833.33	71,250.00
Federal Home Loan Mtg Corp	04/20/2018	6,045,000.00	6,001,415.91	6,049,291.95	2.15	2.69	01/26/2021	12,635.73	47,876.04
Federal National Mtg Assn	04/20/2018	4,910,000.00	4,874,599.20	4,913,437.00	2.15	2.69	01/26/2021	10,263.26	38,837.80
Federal Home Loan Bank	09/21/2016	25,000,000.00	25,040,072.92	24,934,500.00	1.38	1.26	02/18/2021	12,413.19	(105,572.92)
Federal Home Loan Bank	02/14/2017	25,000,000.00	24,856,845.05	24,934,500.00	1.38	1.78	02/18/2021	12,413.19	77,654.95
Federal Home Loan Bank	02/17/2017	25,000,000.00	25,000,000.00	25,096,250.00	1.82	1.82	03/17/2021	207,277.78	96,250.00
Federal Home Loan Bank	10/30/2017	25,000,000.00	25,000,000.00	25,009,500.00	2.00	2.00	04/30/2021	168,055.56	9,500.00
Federal National Mtg Assn	06/17/2016	15,000,000.00	15,003,250.28	14,927,250.00	1.25	1.24	05/06/2021	59,895.83	(76,000.28)
Federal National Mtg Assn	09/21/2016	25,000,000.00	24,974,746.25	24,878,750.00	1.25	1.31	05/06/2021	99,826.39	(95,996.25)
Federal Home Loan Mtg Corp	06/28/2017	7,900,000.00	7,900,000.00	7,906,241.00	2.00	2.00	05/28/2021	40,816.67	6,241.00
Federal Home Loan Bank	07/14/2016	15,000,000.00	15,171,643.54	15,077,550.00	1.88	1.21	06/11/2021	62,500.00	(94,093.54)
Federal Home Loan Bank	08/04/2016	35,000,000.00	34,944,156.12	34,739,250.00	1.13	1.21	07/14/2021	51,406.25	(204,906.12)
Federal Home Loan Mtg Corp	07/20/2016	25,000,000.00	25,000,000.00	24,963,250.00	1.50	1.35	07/20/2021	42,708.33	(36,750.00)
Federal National Mtg Assn	07/20/2016	14,500,000.00	14,500,000.00	14,480,715.00	1.50	1.61	07/20/2021	24,770.83	(19,285.00)
Federal Home Loan Mtg Corp	07/27/2016	25,000,000.00	25,000,000.00	24,959,500.00	1.75	1.61	07/27/2021	41,319.44	(40,500.00)
Federal National Mtg Assn	07/27/2016	14,445,000.00	14,445,000.00	14,408,309.70	1.50	1.48	07/27/2021	20,463.75	(36,690.30)
Federal Home Loan Mtg Corp	10/05/2016	20,000,000.00	19,906,506.58	19,855,400.00	1.13	1.37	08/12/2021	11,875.00	(51,106.58)
Federal National Mtg Assn	09/21/2016	35,000,000.00	34,929,200.11	34,795,250.00	1.25	1.36	08/17/2021	17,013.89	(133,950.11)
Federal Home Loan Mtg Corp	09/07/2016	25,000,000.00	25,000,000.00	25,000,000.00	1.63	1.85	09/07/2021	196,354.17	0.00
Federal Home Loan Bank	09/27/2017	25,000,000.00	25,000,000.00	25,002,250.00	2.00	2.00	09/27/2021	213,888.89	2,250.00
Federal Home Loan Mtg Corp	09/30/2016	20,000,000.00	20,000,000.00	19,997,800.00	1.50	1.80	09/30/2021	125,833.33	(2,200.00)
Federal Home Loan Mtg Corp	09/30/2016	12,000,000.00	12,000,000.00	11,998,080.00	1.50	1.68	09/30/2021	75,500.00	(1,920.00)
Federal Farm Credit Bank	10/05/2017	20,000,000.00	20,000,000.00	20,000,000.00	2.00	2.00	10/05/2021	162,222.22	0.00
Federal National Mtg Assn	11/08/2016	35,000,000.00	34,951,088.64	34,871,900.00	1.38	1.44	10/07/2021	192,500.00	(79,188.64)
Federal Home Loan Mtg Corp	10/07/2016	25,000,000.00	25,000,000.00	25,008,250.00	2.00	1.98	10/07/2021	200,000.00	8,250.00
Federal Home Loan Mtg Corp	10/28/2016	50,000,000.00	50,000,000.00	49,985,500.00	1.50	1.98	10/28/2021	256,250.00	(14,500.00)
Federal Farm Credit Bank	12/10/2018	10,000,000.00	10,000,000.00	10,033,900.00	3.11	3.11	12/10/2021	69,975.00	33,900.00
Federal Farm Credit Bank	12/10/2018	10,000,000.00	10,000,000.00	10,033,900.00	3.11	3.11	12/10/2021	69,975.00	33,900.00
Federal Home Loan Bank	03/27/2017	25,000,000.00	25,136,448.99	25,462,500.00	2.25	2.02	03/11/2022	265,625.00	326,051.01
Federal Home Loan Bank	04/05/2019	18,290,000.00	18,359,034.36	18,745,603.90	2.50	2.34	03/11/2022	185,440.28	386,569.54
Federal National Mtg Assn	04/12/2019	50,000,000.00	49,857,107.41	51,011,000.00	2.25	2.36	04/12/2022	434,375.00	1,153,892.59
Federal National Mtg Assn	09/26/2017	14,475,000.00	14,474,161.84	14,483,250.75	2.25	2.25	04/27/2022	112,181.25	9,088.91
Federal Farm Credit Bank	07/25/2017	20,000,000.00	20,019,651.97	20,000,000.00	2.07	2.03	05/09/2022	128,800.00	(19,651.97)
Federal Farm Credit Bank	03/19/2019	23,650,000.00	23,639,830.70	23,651,655.50	2.70	2.72	06/06/2022	150,768.75	11,824.80
Federal Home Loan Bank	04/08/2019	10,000,000.00	10,008,660.33	10,235,600.00	2.38	2.34	06/10/2022	53,437.50	226,939.67
Federal Home Loan Mtg Corp	06/17/2019	25,000,000.00	25,000,000.00	25,003,750.00	2.50	2.50	06/17/2022	128,472.22	3,750.00
Federal Home Loan Mtg Corp	06/29/2017	15,000,000.00	14,997,879.17	15,005,850.00	2.13	2.13	06/29/2022	54,895.83	7,970.83
Federal Home Loan Mtg Corp	07/12/2017	40,000,000.00	39,961,051.11	40,021,600.00	2.00	2.28	07/12/2022	108,888.89	60,548.89
Federal Home Loan Mtg Corp	07/27/2017	6,132,000.00	6,132,000.00	6,135,433.92	2.05	2.22	07/27/2022	11,872.23	3,433.92
Federal Farm Credit Bank	08/22/2017	18,250,000.00	18,248,919.92	18,250,182.50	2.05	2.05	08/08/2022	23,902.43	1,262.58

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal Home Loan Bank	08/10/2017	25,000,000.00	25,000,000.00	25,017,500.00	2.00	2.29	08/10/2022	29,166.67	17,500.00
Federal Farm Credit Bank	08/29/2017	30,000,000.00	29,996,414.72	30,000,600.00	2.05	2.05	08/23/2022	13,666.67	4,185.28
Federal Farm Credit Bank	09/12/2017	25,000,000.00	25,000,000.00	25,000,250.00	2.00	2.00	09/12/2022	234,722.22	250.00
Federal Home Loan Bank	04/03/2019	25,000,000.00	24,756,159.22	25,004,250.00	2.15	2.48	09/26/2022	220,972.22	248,090.78
Federal Farm Credit Bank	10/11/2017	24,000,000.00	24,000,000.00	24,000,240.00	2.16	2.16	10/11/2022	201,600.00	240.00
Federal Farm Credit Bank	10/17/2017	25,000,000.00	25,000,000.00	25,000,250.00	2.28	2.28	10/17/2022	212,166.67	250.00
Federal Home Loan Bank	11/29/2017	25,000,000.00	24,960,657.19	25,013,000.00	2.28	2.33	10/26/2022	197,916.67	52,342.81
Federal Home Loan Mtg Corp	10/30/2017	25,000,000.00	25,000,000.00	25,021,000.00	2.28	2.28	10/26/2022	197,916.67	21,000.00
Federal Home Loan Mtg Corp	12/28/2017	10,000,000.00	10,000,000.00	9,999,700.00	2.45	2.45	12/28/2022	42,875.00	(300.00)
Federal Farm Credit Bank	07/01/2019	50,000,000.00	49,997,139.53	50,638,000.00	1.85	1.85	02/01/2023	77,083.33	640,860.47
Federal Farm Credit Bank	07/03/2019	20,000,000.00	20,017,953.42	20,255,200.00	1.85	1.82	02/01/2023	30,833.33	237,246.58
Federal Home Loan Bank	04/04/2019	29,195,000.00	29,604,469.15	30,446,881.60	2.75	2.33	03/10/2023	327,835.52	842,412.45
Federal Home Loan Bank	04/04/2019	10,000,000.00	10,140,253.18	10,428,800.00	2.75	2.33	03/10/2023	112,291.67	288,546.82
Federal Farm Credit Bank	04/17/2019	25,000,000.00	25,000,000.00	25,145,250.00	2.67	2.67	04/17/2023	248,458.33	145,250.00
Federal Farm Credit Bank	05/08/2019	30,000,000.00	29,951,619.79	30,030,600.00	2.66	2.71	05/08/2023	250,483.33	78,980.21
Federal Home Loan Bank	06/28/2019	48,500,000.00	49,025,142.71	49,644,600.00	2.13	1.83	06/09/2023	180,359.37	619,457.29
Federal Farm Credit Bank	07/03/2019	11,008,000.00	11,288,764.07	11,429,166.08	2.52	1.82	06/15/2023	44,692.48	140,402.01
Federal Farm Credit Bank	06/26/2019	32,250,000.00	32,194,262.37	32,624,745.00	1.77	1.82	06/26/2023	103,065.63	430,482.63
Federal Farm Credit Bank	07/03/2019	3,425,000.00	3,417,244.16	3,464,798.50	1.77	1.83	06/26/2023	9,766.96	47,554.34
Federal Home Loan Mtg Corp	04/26/2019	25,000,000.00	25,000,000.00	25,349,000.00	2.49	2.49	07/26/2023	216,145.83	349,000.00
Federal Home Loan Mtg Corp	08/07/2019	25,000,000.00	25,000,000.00	25,098,250.00	2.19	2.19	08/07/2023	36,500.00	98,250.00
Federal Home Loan Mtg Corp	08/07/2019	25,000,000.00	25,000,000.00	25,040,000.00	2.30	2.30	08/07/2023	38,333.33	40,000.00
Federal National Mtg Assn	04/18/2019	10,000,000.00	10,164,428.35	10,553,300.00	2.88	2.44	09/12/2023	106,215.28	388,871.65
Federal National Mtg Assn	06/27/2019	25,000,000.00	26,008,277.39	26,383,250.00	2.88	1.83	09/12/2023	127,777.77	374,972.61
Federal Home Loan Mtg Corp	03/27/2019	5,070,000.00	5,069,311.79	5,098,239.90	2.75	2.75	09/27/2023	59,642.92	28,928.11
Federal Farm Credit Bank	07/03/2019	50,000,000.00	50,006,258.02	50,846,000.00	1.88	1.88	11/01/2023	151,444.44	839,741.98
Federal Home Loan Mtg Corp	03/29/2019	25,000,000.00	25,000,000.00	25,267,500.00	2.73	2.73	01/09/2024	269,208.33	267,500.00
Federal Home Loan Bank	01/29/2019	8,745,000.00	8,745,000.00	8,783,303.10	3.10	3.10	01/29/2024	24,097.33	38,303.10
Federal National Mtg Assn	02/07/2019	25,000,000.00	25,000,000.00	25,121,500.00	3.10	3.10	02/07/2024	51,666.67	121,500.00
Federal Home Loan Bank	02/15/2019	15,000,000.00	14,952,688.43	15,686,850.00	2.50	2.58	02/13/2024	18,750.00	734,161.57
Federal Home Loan Bank	02/22/2019	23,175,000.00	23,175,000.00	23,517,758.25	2.80	2.80	02/22/2024	16,222.50	342,758.25
Federal Farm Credit Bank	07/08/2019	50,000,000.00	50,609,461.86	51,632,500.00	2.23	1.94	02/23/2024	24,777.78	1,023,038.14
Federal Home Loan Mtg Corp	02/28/2019	20,000,000.00	20,000,000.00	20,094,000.00	2.88	2.88	02/28/2024	4,791.67	94,000.00
Federal Home Loan Mtg Corp	03/21/2019	15,200,000.00	15,232,238.46	15,211,096.00	3.20	2.73	03/20/2024	216,177.78	(21,142.46)
Federal Home Loan Mtg Corp	03/22/2019	20,000,000.00	20,000,000.00	20,293,000.00	2.75	2.75	03/22/2024	242,916.67	293,000.00
Federal Home Loan Bank	03/27/2019	6,400,000.00	6,400,000.00	6,404,352.00	2.87	2.87	03/27/2024	78,574.22	4,352.00
Federal Home Loan Mtg Corp	03/27/2019	2,915,000.00	2,915,000.00	2,930,507.80	2.70	2.70	03/27/2024	33,668.25	15,507.80
Federal Home Loan Bank	04/24/2019	8,225,000.00	8,225,000.00	8,273,856.50	2.75	2.75	04/24/2024	79,793.92	48,856.50
Federal Home Loan Mtg Corp	04/30/2019	25,000,000.00	24,983,676.39	25,133,500.00	2.70	2.72	04/30/2024	226,875.00	149,823.61
Federal Home Loan Mtg Corp	06/05/2019	30,000,000.00	30,000,000.00	30,152,700.00	2.65	2.65	06/05/2024	189,916.67	152,700.00
Federal Home Loan Mtg Corp	06/05/2019	25,000,000.00	25,000,000.00	25,001,000.00	2.80	2.80	06/05/2024	167,222.22	1,000.00
Federal Farm Credit Bank	06/13/2019	15,000,000.00	14,948,627.00	15,308,400.00	1.95	2.03	06/13/2024	63,375.00	359,773.00

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal Farm Credit Bank	06/26/2019	105,350,000.00	105,712,926.92	107,515,996.00	1.95	1.87	06/13/2024	370,919.79	1,803,069.08
Federal Home Loan Mtg Corp	06/24/2019	60,000,000.00	60,000,000.00	60,014,400.00	2.60	2.60	06/24/2024	290,333.33	14,400.00
Federal Home Loan Mtg Corp	07/17/2019	8,821,000.00	8,819,278.95	8,836,613.17	2.40	2.40	07/16/2024	25,874.93	17,334.22
Federal Farm Credit Bank	07/23/2019	54,000,000.00	54,000,000.00	54,395,820.00	2.04	2.04	07/19/2024	116,280.00	395,820.00
Federal Farm Credit Bank	07/23/2019	25,000,000.00	25,000,000.00	25,013,750.00	2.45	2.45	07/23/2024	64,652.78	13,750.00
Federal Agency Subtotal:		2,890,746,000.00	2,893,341,748.55	2,906,394,253.92	1.99	1.98		14,191,668.46	13,052,505.37

Money Market Accounts

BlackRock FedFund	07/06/2018	1,000,000.00	1,000,000.00	1,000,000.00	2.02	2.02		3,710.93	0.00
BlackRock FedFund	02/07/2019	35,000,000.00	35,000,000.00	35,000,000.00	2.02	2.02		60,649.05	0.00
Fidelity Government Fund	07/01/2017	65,400,000.00	65,400,000.00	65,400,000.00	2.04	2.04		181,588.68	0.00
Federated Government Fund	07/01/2017	0.00	0.00	0.00	2.03	2.03		(19,737.94)	0.00
Morgan Stanley Govnt Fund	07/01/2017	1,000,000.00	1,000,000.00	1,000,000.00	1.99	1.99		467.37	0.00
Money Market Accounts Subtotal:		102,400,000.00	102,400,000.00	102,400,000.00	2.03	2.03		226,678.09	0.00

Negotiable CDs

Toronto Dominion NY	08/05/2019	50,000,000.00	50,000,000.00	50,001,000.00	2.20	2.20	09/10/2019	82,500.00	1,000.00
Toronto Dominion NY	09/27/2018	25,000,000.00	25,000,000.00	25,012,750.00	2.85	2.85	09/27/2019	670,937.50	12,750.00
Bank of Nova Scotia	09/26/2018	50,000,000.00	50,000,000.00	50,027,500.00	2.86	2.86	09/30/2019	1,350,555.56	27,500.00
Toronto Dominion NY	12/14/2018	30,000,000.00	30,000,000.00	30,021,600.00	3.02	3.02	09/30/2019	656,850.00	21,600.00
Westpac Bank NY	12/14/2018	30,000,000.00	30,000,000.00	30,018,300.00	2.97	2.97	09/30/2019	645,975.00	18,300.00
JP Morgan	03/27/2019	100,000,000.00	100,000,000.00	100,000,000.00	2.22	2.47	09/30/2019	12,494.37	0.00
Bank of Montreal	08/05/2019	25,000,000.00	25,000,000.00	25,002,250.00	2.20	2.20	10/07/2019	41,250.00	2,250.00
Nordea Bank Finland	04/04/2019	21,000,000.00	21,000,000.00	21,010,500.00	2.56	2.56	10/08/2019	224,000.00	10,500.00
Canadian Imp Bk Comm NY	10/19/2018	10,000,000.00	10,000,000.00	10,012,900.00	3.03	3.03	10/18/2019	266,808.34	12,900.00
Royal Bk of Canada/Dain Rausch	04/10/2019	25,000,000.00	25,000,000.00	25,017,250.00	2.55	2.55	10/31/2019	255,000.00	17,250.00
Royal Bk of Canada/Dain Rausch	04/10/2019	25,000,000.00	25,000,000.00	25,020,500.00	2.56	2.56	11/08/2019	256,000.00	20,500.00
Toronto Dominion NY	04/24/2019	35,000,000.00	35,000,000.00	35,044,100.00	2.58	2.58	11/29/2019	326,083.33	44,100.00
Canadian Imp Bk Comm NY	12/20/2018	50,000,000.00	50,000,000.00	50,142,500.00	3.03	3.03	12/11/2019	1,073,125.00	142,500.00
Toronto Dominion NY	12/12/2018	50,000,000.00	50,000,680.22	50,139,000.00	3.08	3.07	12/11/2019	1,123,229.16	138,319.78
Westpac Bank NY	12/17/2018	60,000,000.00	60,000,000.00	60,141,000.00	3.02	3.02	12/11/2019	1,298,600.00	141,000.00
Bank of Montreal	12/06/2018	100,000,000.00	100,000,000.00	100,281,000.00	3.06	3.06	12/13/2019	2,286,500.00	281,000.00
Royal Bk of Canada/Dain Rausch	12/11/2018	50,000,000.00	50,000,000.00	50,185,500.00	3.05	3.05	01/09/2020	1,118,333.33	185,500.00
Toronto Dominion NY	01/07/2019	30,000,000.00	30,000,000.00	30,096,900.00	2.91	2.91	01/15/2020	574,725.00	96,900.00
Toronto Dominion NY	07/29/2019	70,000,000.00	70,000,000.00	70,046,200.00	2.18	2.18	01/24/2020	144,122.22	46,200.00
UBS AG Stamford	02/15/2019	20,000,000.00	20,000,000.00	20,065,400.00	2.75	2.75	02/18/2020	302,500.00	65,400.00
Bank of Montreal	03/15/2019	40,000,000.00	40,000,000.00	40,148,800.00	2.67	2.67	02/21/2020	504,333.33	148,800.00
Royal Bk of Canada/Dain Rausch	08/29/2018	50,000,000.00	50,000,000.00	50,265,500.00	2.92	2.92	02/28/2020	12,166.61	265,500.00
Royal Bk of Canada/Dain Rausch	07/23/2019	50,000,000.00	50,000,000.00	50,047,500.00	2.14	2.14	03/09/2020	118,888.89	47,500.00
Bank of Montreal	03/13/2019	1,000,000.00	1,000,000.00	1,004,360.00	2.69	2.69	03/13/2020	12,852.22	4,360.00
Bank of Montreal	03/19/2019	25,000,000.00	25,000,000.00	25,114,750.00	2.70	2.70	03/20/2020	311,250.00	114,750.00
Bank of Nova Scotia	04/05/2019	50,000,000.00	50,000,000.00	50,207,500.00	2.63	2.63	05/06/2020	544,263.89	207,500.00

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
UBS AG Stamford	05/24/2019	25,000,000.00	25,000,000.00	25,101,250.00	2.55	2.55	05/29/2020	177,083.33	101,250.00
UBS AG Stamford	06/04/2019	25,000,000.00	25,000,000.00	25,083,250.00	2.44	2.44	06/03/2020	150,805.56	83,250.00
Toronto Dominion NY	07/23/2019	50,000,000.00	50,000,000.00	50,086,000.00	2.12	2.12	06/30/2020	117,777.78	86,000.00
Royal Bk of Canada/Dain Rausch	07/08/2019	25,000,000.00	25,000,000.00	25,045,750.00	2.11	2.11	07/01/2020	80,590.28	45,750.00
Bank of Montreal	09/06/2018	15,000,000.00	15,000,000.00	15,173,550.00	3.13	3.16	09/08/2020	469,500.00	173,550.00
Negotiable CDs Subtotal:		1,212,000,000.00	1,212,000,680.22	1,214,564,360.00	2.65	2.67		15,209,100.70	2,563,679.78
Supranationals									
Intl Bank For Recon and Dev	09/30/2016	25,000,000.00	25,000,000.00	24,984,750.00	1.20	1.20	09/30/2019	125,833.33	(15,250.00)
Intl Bank For Recon and Dev	09/30/2016	25,000,000.00	25,000,000.00	24,984,750.00	1.20	1.20	09/30/2019	125,833.33	(15,250.00)
Intl Bank For Recon and Dev	11/10/2016	25,000,000.00	25,000,000.00	24,973,250.00	1.30	1.30	10/25/2019	113,750.00	(26,750.00)
Intl Bank For Recon and Dev	05/12/2017	35,000,000.00	34,980,522.08	34,962,550.00	1.30	1.68	10/25/2019	159,250.00	(17,972.08)
Intl Bank For Recon and Dev	12/23/2016	25,000,000.00	24,965,648.96	24,947,500.00	1.13	1.72	11/27/2019	72,812.50	(18,148.96)
Intl Bank For Recon and Dev	01/04/2017	25,000,000.00	24,969,162.03	24,947,500.00	1.13	1.66	11/27/2019	72,812.50	(21,662.03)
Intl Bank For Recon and Dev	04/06/2017	25,000,000.00	25,034,700.07	24,991,500.00	1.88	1.97	04/21/2020	168,833.33	(43,200.07)
Intl Bank For Recon and Dev	04/20/2017	25,000,000.00	25,050,425.53	24,991,500.00	1.88	1.86	04/21/2020	168,833.33	(58,925.53)
Inter-American Development Bk	04/12/2017	50,000,000.00	49,973,204.05	49,892,500.00	1.63	1.70	05/12/2020	245,965.27	(80,704.05)
Intl Bank For Recon and Dev	08/29/2017	15,000,000.00	14,998,946.13	14,973,150.00	1.63	1.63	09/04/2020	119,704.17	(25,796.13)
Intl Bank For Recon and Dev	08/29/2017	35,000,000.00	34,997,540.97	34,937,350.00	1.63	1.63	09/04/2020	279,309.73	(60,190.97)
Intl Bank For Recon and Dev	09/21/2017	25,000,000.00	24,987,962.61	24,955,250.00	1.63	1.67	09/04/2020	199,506.94	(32,712.61)
Intl Bank For Recon and Dev	10/30/2015	25,000,000.00	25,000,000.00	25,001,250.00	2.00	1.35	10/15/2020	188,972.22	1,250.00
Inter-American Development Bk	04/19/2018	100,000,000.00	99,880,222.22	101,583,000.00	2.63	2.70	04/19/2021	962,500.00	1,702,777.78
International Finance Corp	07/20/2016	25,000,000.00	24,952,564.31	24,793,000.00	1.13	1.23	07/20/2021	30,702.50	(159,564.31)
International Finance Corp	10/07/2016	12,500,000.00	12,446,503.63	12,396,500.00	1.13	1.36	07/20/2021	16,219.38	(50,003.63)
Intl Bank For Recon and Dev	11/23/2016	10,000,000.00	10,000,000.00	10,032,600.00	1.75	1.75	11/23/2021	10,694.43	32,600.00
Intl Bank For Recon and Dev	09/29/2017	25,000,000.00	25,000,000.00	25,005,000.00	1.98	1.98	09/29/2022	209,000.00	5,000.00
Inter-American Development Bk	04/04/2019	15,000,000.00	15,082,308.10	15,490,800.00	2.50	2.33	01/18/2023	44,791.67	408,491.90
Inter-American Development Bk	04/04/2019	10,000,000.00	10,055,675.07	10,327,200.00	2.50	2.33	01/18/2023	29,861.11	271,524.93
Intl Bank For Recon and Dev	03/06/2019	25,000,000.00	25,000,000.00	25,183,250.00	2.90	2.90	03/06/2023	352,430.56	183,250.00
Inter-American Development Bk	04/16/2019	50,000,000.00	50,000,000.00	50,886,000.00	2.53	2.53	07/06/2023	203,916.67	886,000.00
Inter-American Development Bk	04/16/2019	25,000,000.00	25,000,000.00	25,443,000.00	2.53	2.53	07/06/2023	101,958.33	443,000.00
Intl Bank For Recon and Dev	04/22/2019	10,000,000.00	10,207,813.54	10,586,600.00	3.00	2.46	09/27/2023	107,500.00	378,786.46
Intl Bank For Recon and Dev	04/25/2019	6,000,000.00	6,132,161.01	6,351,960.00	3.00	2.43	09/27/2023	63,000.00	219,798.99
Inter-American Development Bk	03/21/2019	25,000,000.00	25,432,969.99	26,474,250.00	3.00	2.55	10/04/2023	306,250.00	1,041,280.01
Inter-American Development Bk	04/25/2019	25,000,000.00	25,185,416.67	26,221,000.00	2.63	2.44	01/16/2024	82,031.25	1,035,583.33
Inter-American Development Bk	04/29/2019	25,000,000.00	25,230,866.97	26,221,000.00	2.63	2.40	01/16/2024	82,031.25	990,133.03
Inter-American Development Bk	05/06/2019	34,750,000.00	35,034,991.12	36,447,190.00	2.63	2.45	01/16/2024	114,023.44	1,412,198.88
Inter-American Development Bk	04/02/2019	50,000,000.00	50,000,000.00	51,596,500.00	2.29	2.29	01/31/2024	98,583.33	1,596,500.00
Inter-American Development Bk	04/08/2019	50,000,000.00	50,000,000.00	51,612,000.00	2.33	2.33	02/29/2024	3,742.94	1,612,000.00
Intl Bank For Recon and Dev	03/11/2019	25,000,000.00	25,000,000.00	25,539,000.00	2.89	2.89	03/11/2024	340,590.28	539,000.00
Intl Bank For Recon and Dev	03/19/2019	25,000,000.00	24,962,917.50	26,130,250.00	2.50	2.53	03/19/2024	281,250.00	1,167,332.50
Intl Bank For Recon and Dev	03/26/2019	25,000,000.00	25,000,000.00	26,445,000.00	2.77	2.77	03/26/2024	298,159.72	1,445,000.00

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of August 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	05/07/2019	25,000,000.00	25,000,000.00	26,453,750.00	2.75	2.75	05/07/2024	217,708.33	1,453,750.00
Intl Bank For Recon and Dev	05/15/2019	25,000,000.00	25,000,000.00	25,082,750.00	2.88	2.88	05/15/2024	212,000.00	82,750.00
Intl Bank For Recon and Dev	07/02/2019	50,000,000.00	50,000,000.00	50,183,500.00	2.20	2.20	07/01/2024	180,277.78	183,500.00
Supranationals Subtotal:		1,058,250,000.00	1,059,562,522.56	1,076,027,900.00	2.14	2.15		6,390,639.62	16,465,377.44
Sweep Fund									
JP Morgan	12/11/2018	7,299,066.81	7,299,066.81	7,299,066.81	1.57	1.57		8,789.62	0.00
Sweep Fund Subtotal:		7,299,066.81	7,299,066.81	7,299,066.81	1.57	1.57		8,789.62	0.00
Treasury Coupon Securities									
U.S. Treasury	10/24/2014	15,000,000.00	15,002,847.75	14,996,400.00	1.75	1.50	09/30/2019	110,450.82	(6,447.75)
U.S. Treasury	12/08/2014	15,000,000.00	14,993,473.47	14,980,050.00	1.50	1.68	11/30/2019	57,172.13	(13,423.47)
U.S. Treasury	01/09/2015	15,000,000.00	15,005,852.93	14,983,050.00	1.63	1.50	12/31/2019	41,728.94	(22,802.93)
U.S. Treasury	02/12/2016	20,000,000.00	20,026,962.56	19,953,200.00	1.38	1.04	01/31/2020	23,913.04	(73,762.56)
U.S. Treasury	04/09/2015	10,000,000.00	9,995,331.30	9,968,400.00	1.25	1.35	02/29/2020	62,843.41	(26,931.30)
U.S. Treasury	02/12/2016	20,000,000.00	20,030,041.65	19,947,600.00	1.38	1.06	02/29/2020	138,255.49	(82,441.65)
U.S. Treasury	04/09/2015	10,000,000.00	9,986,972.29	9,956,300.00	1.13	1.36	03/31/2020	47,336.07	(30,672.29)
U.S. Treasury	01/06/2017	20,000,000.00	19,982,876.08	19,940,600.00	1.38	1.53	03/31/2020	115,710.38	(42,276.08)
U.S. Treasury	06/05/2015	15,000,000.00	14,984,811.61	14,961,900.00	1.50	1.64	05/31/2020	57,172.13	(22,911.61)
U.S. Treasury	07/06/2018	20,000,000.00	19,993,469.83	20,110,200.00	2.50	2.54	06/30/2020	85,597.83	116,730.17
U.S. Treasury	01/06/2017	20,000,000.00	19,897,602.62	19,918,000.00	1.38	1.75	01/31/2021	23,913.04	20,397.38
U.S. Treasury	02/01/2019	13,000,000.00	13,002,522.39	13,148,850.00	2.50	2.49	01/31/2021	28,260.87	146,327.61
U.S. Treasury	06/17/2016	35,000,000.00	35,173,585.20	34,874,350.00	1.38	1.08	05/31/2021	122,284.84	(299,235.20)
U.S. Treasury	09/07/2016	5,000,000.00	4,998,811.90	4,960,150.00	1.13	1.14	06/30/2021	9,629.76	(38,661.90)
U.S. Treasury	09/07/2016	5,000,000.00	5,101,781.73	5,065,800.00	2.25	1.15	07/31/2021	9,782.61	(35,981.73)
U.S. Treasury	10/06/2016	25,000,000.00	24,935,568.34	24,797,750.00	1.13	1.25	09/30/2021	118,340.16	(137,818.34)
U.S. Treasury	12/09/2016	15,000,000.00	14,974,848.55	15,084,450.00	1.75	1.83	11/30/2021	66,700.82	109,601.45
U.S. Treasury	04/30/2019	50,000,000.00	49,156,113.32	50,531,500.00	1.75	2.27	01/31/2023	76,086.96	1,375,386.68
U.S. Treasury	05/31/2019	40,000,000.00	39,103,952.03	39,934,400.00	1.38	1.96	08/31/2023	139,010.99	830,447.97
U.S. Treasury	02/01/2019	10,000,000.00	10,014,500.43	10,459,400.00	2.50	2.46	01/31/2024	21,739.13	444,899.57
U.S. Treasury	04/02/2019	15,000,000.00	14,920,503.85	15,467,550.00	2.13	2.25	03/31/2024	132,377.05	547,046.15
U.S. Treasury	06/11/2019	15,000,000.00	15,398,182.29	15,737,100.00	2.50	1.91	05/15/2024	83,559.78	338,917.71
U.S. Treasury	07/15/2019	25,000,000.00	25,159,716.47	25,678,750.00	2.00	1.86	06/30/2024	65,217.40	519,033.53
U.S. Treasury	08/29/2019	10,000,000.00	10,470,704.21	10,456,300.00	2.38	1.39	08/15/2024	1,936.14	(14,404.21)
Treasury Coupon Securities Subtotal:		443,000,000.00	442,311,032.80	445,912,050.00	1.68	1.71		1,639,019.79	3,601,017.20
Grand Total		8,635,863,394.63	8,637,808,837.37	8,688,638,409.51	2.26	2.25		42,302,401.35	50,829,572.14

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
3608	Money Market Funds	Fidelity Government	2.22	Purchase	-380,000,000.00	08/01/19
3619	Federal Agencies	Federal Home Loan Mt	1.25	Redemption	25,000,000.00	08/01/19
4393	Bank Deposit	Wells Fargo Bank NA	2.00	Redemption	265,988.82	08/01/19
5136	Commercial Paper	JP Morgan	3.00	Redemption	50,000,000.00	08/01/19
5138	Commercial Paper	JP Morgan	3.00	Redemption	20,000,000.00	08/01/19
5140	Commercial Paper	JP Morgan	3.00	Redemption	60,000,000.00	08/01/19
5144	Negotiable CD	Toronto Dominion NY	3.10	Redemption	30,000,000.00	08/01/19
5153	Commercial Paper	ING (US) Funding LLC	2.91	Redemption	50,000,000.00	08/01/19
5188	Negotiable CD	Toronto Dominion NY	2.97	Redemption	50,000,000.00	08/01/19
5198	Negotiable CD	Royal Bk of Canada/D	2.97	Redemption	75,000,000.00	08/01/19
5309	Sweep Fund	JP Morgan	1.63	Purchase	-3,837,122.92	08/01/19
5560	Negotiable CD	Toronto Dominion NY	2.57	Redemption	65,000,000.00	08/01/19
5581	Commercial Paper	Canadian Imperial Ho	2.50	Redemption	50,000,000.00	08/01/19
5894	Commercial Paper	Prudential Funding L	2.35	Redemption	50,000,000.00	08/01/19
5897	Commercial Paper	Natixis US Finance C	2.35	Redemption	300,000,000.00	08/01/19
5898	Asset Backed Securities	Toyota Auto Receivab	3.20	Purchase	-24,973,017.67	08/01/19
5899	Corporate Notes	JP Morgan	4.40	Purchase	-55,649,466.51	08/01/19
3608	Money Market Funds	Fidelity Government	2.18	Redemption	13,000,000.00	08/02/19
4393	Bank Deposit	Wells Fargo Bank NA	2.00	Redemption	244,413.74	08/02/19
5309	Sweep Fund	JP Morgan	1.66	Purchase	-931,454.20	08/02/19
5591	Commercial Paper	BNP Paribas NY	2.50	Redemption	50,000,000.00	08/02/19
5900	Commercial Paper	MUFG Bank NY	2.20	Purchase	-24,862,500.00	08/02/19
5901	Commercial Paper	MUFG Bank NY	2.20	Purchase	-24,860,972.22	08/02/19
3608	Money Market Funds	Fidelity Government	2.12	Redemption	330,000,000.00	08/05/19
3698	Federal Agencies	Federal Home Loan Mt	1.00	Redemption	25,000,000.00	08/05/19
4393	Bank Deposit	Wells Fargo Bank NA	2.00	Redemption	1,585,602.92	08/05/19
5309	Sweep Fund	JP Morgan	1.64	Redemption	4,439,674.92	08/05/19
5589	Commercial Paper	Canadian Imperial Ho	2.50	Redemption	50,000,000.00	08/05/19
5902	Commercial Paper	Natixis US Finance C	2.10	Purchase	-314,981,625.00	08/05/19
5903	Negotiable CD	Toronto Dominion NY	2.20	Purchase	-50,000,000.00	08/05/19
5904	Negotiable CD	Bank of Montreal	2.20	Purchase	-25,000,000.00	08/05/19
3630	Money Market Funds	Federated Government	2.08	Redemption	28,700,000.00	08/06/19
4393	Bank Deposit	Wells Fargo Bank NA	2.00	Purchase	-2,075,342.50	08/06/19
5309	Sweep Fund	JP Morgan	1.62	Purchase	-776,916.06	08/06/19

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
5902	Commercial Paper	Natixis US Finance C	2.10	Redemption	315,000,000.00	08/06/19
5905	Commercial Paper	Natixis US Finance C	2.10	Purchase	-324,981,041.67	08/06/19
4393	Bank Deposit	Wells Fargo Bank NA	2.00	Redemption	363,186.03	08/07/19
5309	Sweep Fund	JP Morgan	1.60	Purchase	-5,139,071.86	08/07/19
5893	Commercial Paper	MUFG Bank NY	2.21	Redemption	20,000,000.00	08/07/19
5905	Commercial Paper	Natixis US Finance C	2.10	Redemption	325,000,000.00	08/07/19
5906	Commercial Paper	MUFG Bank NY	2.20	Purchase	-34,878,083.33	08/07/19
5907	Commercial Paper	MUFG Bank NY	2.21	Purchase	-24,901,777.78	08/07/19
5908	Commercial Paper	MUFG Bank NY	2.20	Purchase	-24,911,388.89	08/07/19
5909	Commercial Paper	MUFG Bank NY	2.20	Purchase	-24,857,916.67	08/07/19
5910	Commercial Paper	MUFG Bank NY	2.20	Purchase	-24,862,500.00	08/07/19
5911	Commercial Paper	Natixis US Finance C	2.10	Purchase	-199,988,333.33	08/07/19
5912	Federal Agencies	Federal Home Loan Mt	2.19	Purchase	-25,000,000.00	08/07/19
5913	Federal Agencies	Federal Home Loan Mt	2.30	Purchase	-25,000,000.00	08/07/19
4393	Bank Deposit	Wells Fargo Bank NA	2.00	Redemption	902,967.15	08/08/19
5309	Sweep Fund	JP Morgan	1.58	Redemption	3,042,818.51	08/08/19
5583	Commercial Paper	BNP Paribas NY	2.53	Redemption	50,000,000.00	08/08/19
5911	Commercial Paper	Natixis US Finance C	2.10	Redemption	200,000,000.00	08/08/19
5914	Commercial Paper	Natixis US Finance C	2.10	Purchase	-199,988,333.33	08/08/19
3608	Money Market Funds	Fidelity Government	2.11	Purchase	-20,000,000.00	08/09/19
4393	Bank Deposit	Wells Fargo Bank NA	2.00	Redemption	2,516,456.78	08/09/19
5280	Commercial Paper	Bank of Montreal	2.84	Redemption	75,000,000.00	08/09/19
5309	Sweep Fund	JP Morgan	1.60	Purchase	-242,536.68	08/09/19
5892	Commercial Paper	MUFG Bank NY	2.21	Redemption	10,000,000.00	08/09/19
5914	Commercial Paper	Natixis US Finance C	2.10	Redemption	200,000,000.00	08/09/19
5915	Commercial Paper	Natixis US Finance C	2.10	Purchase	-224,960,625.00	08/09/19
3608	Money Market Funds	Fidelity Government	2.08	Purchase	-3,500,000.00	08/12/19
4393	Bank Deposit	Wells Fargo Bank NA	2.00	Purchase	-2,490,903.40	08/12/19
5309	Sweep Fund	JP Morgan	1.60	Redemption	1,881,057.86	08/12/19
5592	Commercial Paper	BNP Paribas NY	2.53	Redemption	30,000,000.00	08/12/19
5915	Commercial Paper	Natixis US Finance C	2.10	Redemption	225,000,000.00	08/12/19
5916	Commercial Paper	Natixis US Finance C	2.90	Purchase	-219,987,227.78	08/12/19
3608	Money Market Funds	Fidelity Government	2.08	Redemption	18,000,000.00	08/13/19
4393	Bank Deposit	Wells Fargo Bank NA	2.00	Redemption	451,494.05	08/13/19

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
5203	Commercial Paper	Credit Agricole CIB	2.90	Redemption	25,000,000.00	08/13/19
5309	Sweep Fund	JP Morgan	1.61	Redemption	201,984.02	08/13/19
5582	Commercial Paper	BNP Paribas NY	2.53	Redemption	50,000,000.00	08/13/19
5891	Commercial Paper	Canadian Imperial Ho	2.25	Redemption	25,000,000.00	08/13/19
5916	Commercial Paper	Natixis US Finance C	2.90	Redemption	220,000,000.00	08/13/19
5917	Commercial Paper	Natixis US Finance C	2.12	Purchase	-49,979,388.89	08/13/19
5918	Commercial Paper	Natixis US Finance C	2.90	Purchase	-269,984,325.00	08/13/19
3608	Money Market Funds	Fidelity Government	2.09	Purchase	-16,000,000.00	08/14/19
3608	Money Market Funds	Fidelity Government	2.09	Redemption	16,000,000.00	08/14/19
4393	Bank Deposit	Wells Fargo Bank NA	2.00	Redemption	172,445.46	08/14/19
4695	Negotiable CD	Canadian Imp Bk Comm	2.45	Redemption	50,000,000.00	08/14/19
5309	Sweep Fund	JP Morgan	1.60	Purchase	-10,698,298.55	08/14/19
5918	Commercial Paper	Natixis US Finance C	2.90	Redemption	270,000,000.00	08/14/19
5919	Commercial Paper	Natixis US Finance C	2.90	Purchase	-249,985,486.11	08/14/19
5920	Asset Backed Securities	Toyota Auto Receivab	2.00	Purchase	-9,999,535.00	08/14/19
3608	Money Market Funds	Fidelity Government	2.08	Redemption	21,500,000.00	08/15/19
4393	Bank Deposit	Wells Fargo Bank NA	2.00	Redemption	2,164,253.89	08/15/19
4674	Asset Backed Securities	Toyota Auto Receivab	2.10	Redemption	1,642,238.18	08/15/19
5143	Asset Backed Securities	Toyota Auto Receivab	2.98	Redemption	1,593,879.06	08/15/19
5309	Sweep Fund	JP Morgan	1.62	Redemption	10,989,168.25	08/15/19
5449	Asset Backed Securities	Toyota Auto Receivab	1.76	Redemption	496,426.65	08/15/19
5468	Asset Backed Securities	John Deere Owner Tru	2.63	Redemption	3,149,005.33	08/15/19
5600	Asset Backed Securities	Honda Auto Rec Owner	2.65	Redemption	2,584,830.90	08/15/19
5703	Corporate Notes	American Honda Finan	2.25	Redemption	8,044,000.00	08/15/19
5741	Asset Backed Securities	Chase Issuance Trust	1.58	Redemption	8,000,000.00	08/15/19
5759	Asset Backed Securities	Ford Credit Auto Own	2.39	Redemption	2,205,157.21	08/15/19
5768	Asset Backed Securities	Harley-Davidson Moto	2.39	Redemption	1,276,954.76	08/15/19
5919	Commercial Paper	Natixis US Finance C	2.90	Redemption	250,000,000.00	08/15/19
5922	Commercial Paper	Natixis US Finance C	2.90	Purchase	-259,984,905.56	08/15/19
3608	Money Market Funds	Fidelity Government	2.09	Purchase	-23,000,000.00	08/16/19
4393	Bank Deposit	Wells Fargo Bank NA	2.00	Purchase	-2,799,703.03	08/16/19
5016	Negotiable CD	BNP Paribas SF	2.74	Redemption	10,000,000.00	08/16/19
5309	Sweep Fund	JP Morgan	1.59	Purchase	-120,785.27	08/16/19
5922	Commercial Paper	Natixis US Finance C	2.90	Redemption	260,000,000.00	08/16/19

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
5923	Commercial Paper	Natixis US Finance C	2.90	Purchase	-259,954,716.67	08/16/19
5924	Corporate Notes	Exxon Mobil	1.92	Purchase	-5,000,000.00	08/16/19
3608	Money Market Funds	Fidelity Government	2.08	Redemption	8,000,000.00	08/19/19
3825	Asset Backed Securities	Honda Auto Rec Owner	1.21	Redemption	526,371.59	08/19/19
3906	Asset Backed Securities	Honda Auto Rec Owner	1.16	Redemption	88,991.79	08/19/19
4393	Bank Deposit	Wells Fargo Bank NA	2.00	Purchase	-1,363,902.42	08/19/19
4886	Asset Backed Securities	Honda Auto Rec Owner	2.60	Redemption	1,792,143.55	08/19/19
5309	Sweep Fund	JP Morgan	1.59	Redemption	517,538.22	08/19/19
5923	Commercial Paper	Natixis US Finance C	2.90	Redemption	260,000,000.00	08/19/19
5925	Commercial Paper	Natixis US Finance C	2.90	Purchase	-269,984,325.00	08/19/19
4393	Bank Deposit	Wells Fargo Bank NA	2.00	Redemption	414,644.16	08/20/19
5309	Sweep Fund	JP Morgan	1.57	Redemption	2,277,752.24	08/20/19
5917	Commercial Paper	Natixis US Finance C	2.12	Redemption	50,000,000.00	08/20/19
5925	Commercial Paper	Natixis US Finance C	2.90	Redemption	270,000,000.00	08/20/19
5926	Commercial Paper	Natixis US Finance C	2.12	Purchase	-29,987,633.33	08/20/19
5927	Commercial Paper	Natixis US Finance C	2.09	Purchase	-269,984,325.00	08/20/19
4393	Bank Deposit	Wells Fargo Bank NA	2.00	Purchase	-1,006,374.81	08/21/19
5030	Asset Backed Securities	Honda Auto Rec Owner	2.67	Redemption	2,987,619.52	08/21/19
5309	Sweep Fund	JP Morgan	1.55	Redemption	669,289.25	08/21/19
5315	Asset Backed Securities	Honda Auto Rec Owner	2.67	Redemption	157,596.93	08/21/19
5927	Commercial Paper	Natixis US Finance C	2.09	Redemption	270,000,000.00	08/21/19
5928	Corporate Notes	Procter & Gamble	2.15	Purchase	-10,129,172.22	08/21/19
5929	Corporate Notes	Procter & Gamble	2.15	Purchase	-20,258,344.44	08/21/19
5930	Commercial Paper	Natixis US Finance C	2.11	Purchase	-224,986,812.50	08/21/19
3608	Money Market Funds	Fidelity Government	2.05	Purchase	-7,000,000.00	08/22/19
4393	Bank Deposit	Wells Fargo Bank NA	2.00	Purchase	-3,035,037.09	08/22/19
5309	Sweep Fund	JP Morgan	1.54	Purchase	-4,379,554.89	08/22/19
5930	Commercial Paper	Natixis US Finance C	2.11	Redemption	225,000,000.00	08/22/19
5932	Commercial Paper	Natixis US Finance C	2.90	Purchase	-209,987,808.33	08/22/19
3727	Federal Agencies	Federal Home Loan Mt	1.15	Redemption	25,000,000.00	08/23/19
4393	Bank Deposit	Wells Fargo Bank NA	2.00	Redemption	7,481,221.20	08/23/19
5309	Sweep Fund	JP Morgan	1.54	Redemption	4,029,507.09	08/23/19
5932	Commercial Paper	Natixis US Finance C	2.90	Redemption	210,000,000.00	08/23/19
5933	Commercial Paper	Natixis US Finance C	2.90	Purchase	-209,963,425.00	08/23/19

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
3734	Federal Agencies	Federal Farm Credit	1.00	Redemption	50,000,000.00	08/26/19
4393	Bank Deposit	Wells Fargo Bank NA	2.00	Purchase	-3,303,640.37	08/26/19
5309	Sweep Fund	JP Morgan	1.54	Purchase	-3,625,584.38	08/26/19
5933	Commercial Paper	Natixis US Finance C	2.90	Redemption	210,000,000.00	08/26/19
5934	Commercial Paper	Natixis US Finance C	2.90	Purchase	-199,988,388.89	08/26/19
5935	Corporate Notes	Bank of America Corp	2.20	Purchase	-10,000,000.00	08/26/19
5936	Corporate Notes	Bank of America Corp	2.20	Purchase	-25,000,000.00	08/26/19
4393	Bank Deposit	Wells Fargo Bank NA	2.00	Purchase	-1,605,421.16	08/27/19
5309	Sweep Fund	JP Morgan	1.58	Redemption	1,615,819.38	08/27/19
5926	Commercial Paper	Natixis US Finance C	2.12	Redemption	30,000,000.00	08/27/19
5934	Commercial Paper	Natixis US Finance C	2.90	Redemption	200,000,000.00	08/27/19
5937	Commercial Paper	Natixis US Finance C	2.90	Purchase	-209,987,808.33	08/27/19
5938	Asset Backed Securities	Honda Auto Rec Owner	1.78	Purchase	-23,999,800.80	08/27/19
5939	Asset Backed Securities	Honda Auto Rec Owner	1.90	Purchase	-21,998,460.00	08/27/19
3608	Money Market Funds	Fidelity Government	2.05	Purchase	-14,000,000.00	08/28/19
4393	Bank Deposit	Wells Fargo Bank NA	2.00	Redemption	5,784,866.06	08/28/19
5309	Sweep Fund	JP Morgan	1.57	Purchase	-923,287.77	08/28/19
5937	Commercial Paper	Natixis US Finance C	2.90	Redemption	210,000,000.00	08/28/19
5940	Commercial Paper	Natixis US Finance C	2.90	Purchase	-239,986,066.67	08/28/19
5941	Commercial Paper	Natixis US Finance C	2.12	Purchase	-14,988,516.67	08/28/19
5942	Commercial Paper	Natixis US Finance C	2.12	Purchase	-14,986,750.00	08/28/19
5943	Commercial Paper	Natixis US Finance C	2.12	Purchase	-14,987,633.33	08/28/19
5944	Commercial Paper	Natixis US Finance C	2.12	Purchase	-19,989,400.00	08/28/19
5945	Commercial Paper	Natixis US Finance C	2.12	Purchase	-19,990,577.78	08/28/19
5946	Commercial Paper	Prudential Funding L	2.90	Purchase	-49,997,097.22	08/28/19
3608	Money Market Funds	Fidelity Government	2.05	Redemption	16,000,000.00	08/29/19
3630	Money Market Funds	Federated Government	2.08	Redemption	1,000,000.00	08/29/19
4393	Bank Deposit	Wells Fargo Bank NA	2.00	Redemption	105,418.69	08/29/19
5309	Sweep Fund	JP Morgan	1.57	Redemption	2,368,353.38	08/29/19
5940	Commercial Paper	Natixis US Finance C	2.90	Redemption	240,000,000.00	08/29/19
5946	Commercial Paper	Prudential Funding L	2.90	Redemption	50,000,000.00	08/29/19
5947	U.S. Treasury Notes	U.S. Treasury	2.38	Purchase	-10,480,519.71	08/29/19
5948	Commercial Paper	Natixis US Finance C	2.90	Purchase	-299,982,583.33	08/29/19
4393	Bank Deposit	Wells Fargo Bank NA	2.00	Purchase	-7,010,836.64	08/30/19

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
5221	Negotiable CD	Toronto Dominion NY	2.99	Redemption	100,000,000.00	08/30/19
5309	Sweep Fund	JP Morgan	1.57	Purchase	-4,091,945.22	08/30/19
5414	Negotiable CD	UBS AG Stamford	2.62	Redemption	60,000,000.00	08/30/19
5948	Commercial Paper	Natixis US Finance C	2.90	Redemption	300,000,000.00	08/30/19
5949	Commercial Paper	Natixis US Finance C	2.90	Purchase	-214,950,072.22	08/30/19
4401	U.S. Treasury Notes	U.S. Treasury	1.25	Redemption	10,000,000.00	08/31/19
Grand Total					732,144,731.14	

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