



COUNTY OF SAN DIEGO INVESTMENT POOL
TREASURY INVESTMENT RESULTS

SEPT
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 September 30, 2019

Investment Type	Par Value	Book Value	Market Value	% of Portfolio	Market Price	WAM	YTM	Accrued Interest	Unrealized Gain/Loss
Asset Backed Securities	803,801,657	803,688,008	809,809,900	9.48	100.747	1162	2.45	1,209,319	6,121,892
Commercial Paper Disc	755,000,000	752,628,472	752,821,200	8.88	99.712	53	2.26	-	192,728
Federal Agency	2,699,921,000	2,702,281,128	2,710,173,337	31.87	100.380	922	1.97	13,210,564	7,892,209
Medium-Term Notes	835,311,000	836,578,324	842,643,159	9.87	100.881	781	2.46	4,415,755	6,064,835
Negotiable CDs	1,307,000,000	1,307,000,478	1,309,025,700	15.42	100.155	148	2.49	13,518,899	2,025,222
Suprationals	1,083,250,000	1,084,568,184	1,097,861,790	12.79	101.349	1029	2.19	5,613,779	13,293,606
Treasury Coupon Securities	485,000,000	484,389,756	486,547,090	5.71	100.328	866	1.70	1,332,213	2,157,334
Money Market Accounts	499,400,000	499,400,000	499,400,000	5.89	100.000	1	1.90	507,762	-
Bank Deposit	3,110,265	3,110,265	3,110,265	0.04	100.000	1	1.75	7,047	-
Sweep Fund	4,103,605	4,103,605	4,103,605	0.05	100.000	1	1.57	5,796	-
Totals for September 2019	8,475,897,527	8,477,748,220	8,515,496,046	100.00	100.471	690	2.18	39,821,135	37,747,826
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
Change from Prior Month	(159,965,868)	(160,060,617)	(173,142,364)		(0.144)	23	-0.07	(2,481,267)	(13,081,746)

Portfolio Effective Duration 1.23 years

Return Information	Fiscal Year To		Calendar Year	
	Monthly Return	Annualized	Date Return	Annualized
Book Value	0.185%	2.251%	0.573%	2.274%
			To Date Return	Annualized
			1.785%	2.386%

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 September 2019 were in compliance with the Investment Policy dated January 1, 2019.

PROJECTED LIQUIDITY

County of San Diego Pooled Money Fund

As of September 30, 2019

(\$000)

	Oct-19	Nov-19	Dec-19	Jan-20	Feb-20	Mar-20
Beginning Pool Book Balance	8,477,748	8,911,737	9,106,894	10,509,082	9,758,540	9,318,798
CASH FLOW ITEMS						
INFLOWS:						
Investment Inflows	618,000	377,263	415,000	519,170	264,238	199,854
Projected Credits/Deposits	1,531,801	1,348,407	3,031,950	867,163	867,905	1,294,643
	2,149,801	1,725,670	3,446,950	1,386,333	1,132,143	1,494,497
Outflows						
Investment Purchases	409,805	-	-	-	-	-
Projected Debits	1,097,812	1,153,250	1,629,762	1,617,705	1,307,647	1,195,807
	1,507,617	1,153,250	1,629,762	1,617,705	1,307,647	1,195,807
Net Cash Flows	433,989	195,157	1,402,188	(750,542)	(439,742)	98,836
MONTH END POOL BALANCE	8,911,737	9,106,894	10,509,082	9,758,540	9,318,798	9,417,634
PROJECTED MONTH END LIQUIDITY	\$ 1,110,187	\$ 1,682,607	\$ 3,499,795	\$ 3,268,423	\$ 3,092,919	\$ 3,391,609

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 September 30, 2019

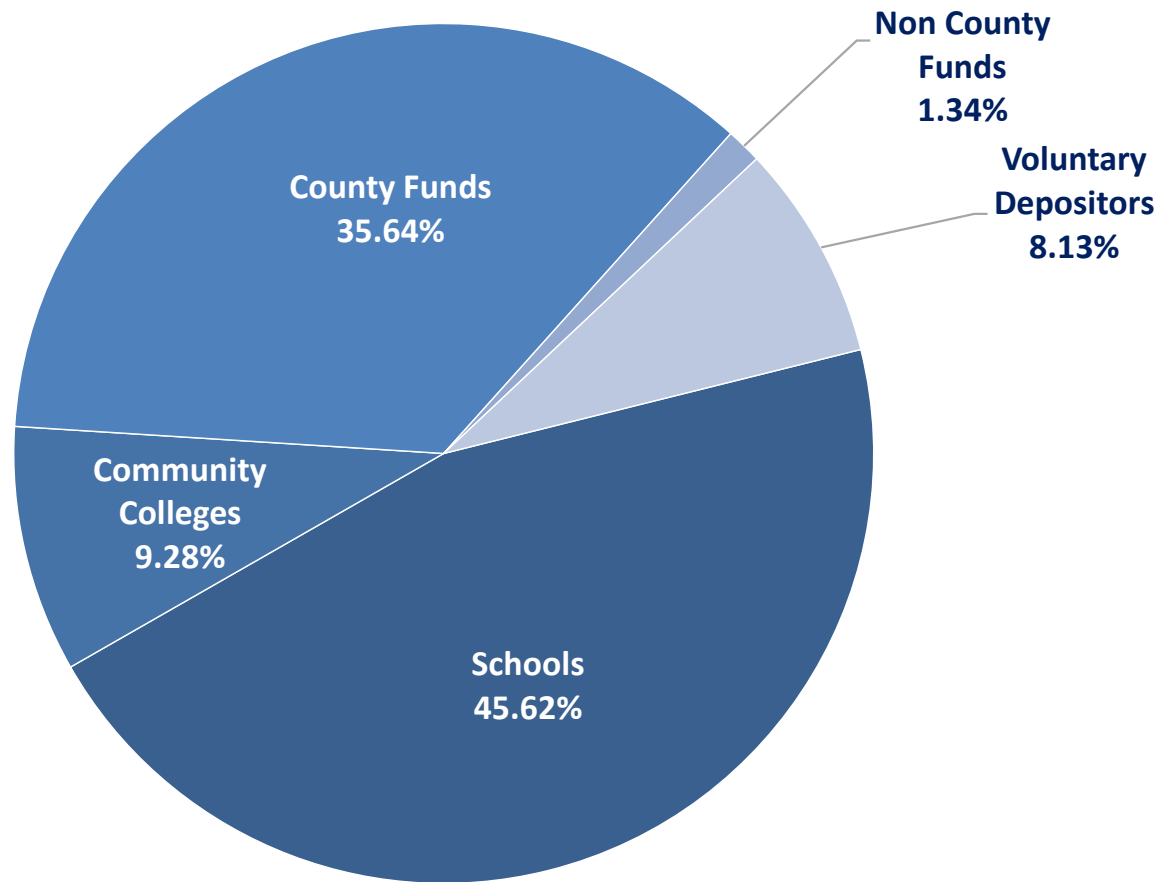
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PARTICIPANT	FMV 07/31/19	FMV 08/31/19	FMV 09/30/19	% of Total	PARTICIPANT	FMV 07/31/19	FMV 08/31/19	FMV 09/30/19	% of Total
COUNTY	\$ 708,611	\$ 746,653	\$ 855,390	10.05%	Lake Cuyamaca Rec & Park District	196	218	218	
COUNTY - SPECIAL TRUST FUNDS	2,400,961	2,210,826	2,179,192	25.59%	Lakeside FPD	8,785	7,627	7,151	
NON-COUNTY INVESTMENT FUNDS	109,881	108,117	113,850	1.34%	Leucadia Wastewater District	4,860	4,877	4,890	
SCHOOLS - (K THRU 12)	4,504,594	4,126,128	3,884,960	45.62%	Lower Sweetwater FPD	721	728	616	
					Metropolitan Transit System	39,390	36,816	39,454	
COMMUNITY COLLEGES					Mission Resource Conservation District	209	186	187	
San Diego	195,342	139,365	134,436	1.59%	North County Cemetery District	5,526	5,804	5,781	
Grossmont-Cuyamaca	193,178	161,628	166,490	1.96%	North County Dispatch	3,235	2,996	4,709	
MiraCosta	134,231	109,838	102,110	1.20%	North County FPD	3,341	2,837	2,168	
Palomar	255,924	236,344	228,628	2.68%	Otay Water District	283	284	285	
Southwestern	196,043	155,235	158,198	1.86%	Pomerado Cemetery District	1,948	1,930	1,886	
Total Community Colleges	974,718	802,410	789,863	9.28%	Public Agencies Self-Insurance System	3,525	3,537	3,547	
					Ramona Cemetery District	992	963	938	
FIRST 5 COMMISSION	37,122	29,177	36,846		Rancho Santa Fe FPD	14,074	13,030	12,099	
SANCAL	15,427	15,479	3,950		Rincon del Diablo Municipal Water District	4,684	4,700	4,710	
SDCERA	604	605	619		SANDAG	100,521	103,582	101,080	
					SD County Regional Airport Authority	201,568	207,452	213,368	
CITIES					San Diego Housing Commission	21,521	21,594	21,654	
Chula Vista	56,898	57,091	53,262		San Diego Geographic Information Source	501	424	418	
Coronado	42,098	37,214	37,374		San Diego Law Library	3,866	3,697	4,021	
Del Mar	2,693	2,702	2,710		San Diego Local Agency Formation Comm	1,878	1,937	1,922	
El Cajon	5,039	5,056	5,070		San Diego Regional Training Center	518	470	810	
Encinitas	4,084	4,098	4,109		San Dieguito River Park	1,494	1,848	1,732	
National City	8,433	40,637	40,611		San Marcos FPD	1	1	1	
Oceanside	10,031	10,065	10,076		San Miguel Consolidated FPD	10,650	8,603	8,920	
					Santa Fe Irrigation District	4,381	4,396	4,408	
INDEPENDENT AGENCIES					Serra Cooperative Library System	2	2	2	
Alpine FPD	1,890	1,625	1,033		Upper San Luis Rey Resource Conserv Dist	60	61	61	
Bonita-Sunnyside FPD	5,569	5,181	5,217		Vallecitos Water District	5,382	5,400	5,415	
Borrego Springs FPD	1,167	1,053	1,013		Valley Center FPD	2,041	1,834	1,737	
Canebrake County Water District	53	53	53		Valley Center Cemetery District	440	442	443	
Deer Springs FPD	11,257	11,404	11,439		Valley Center Water District	22,141	21,506	21,026	
Fallbrook Public Utility District	15	15	15		Vista FPD	3,074	3,085	3,001	
Grossmont Healthcare District	2	2	2		Total Voluntary Participants	674,370	694,505	692,241	8.13%
Julian-Cuyamaca FPD	177	181	183						
					Pooled Money Fund Total	\$ 9,373,134	\$ 8,688,638	\$ 8,515,496	100.00%

INVESTMENT FUND PARTICIPANTS

San Diego Pooled Money Fund

As of September 30, 2019

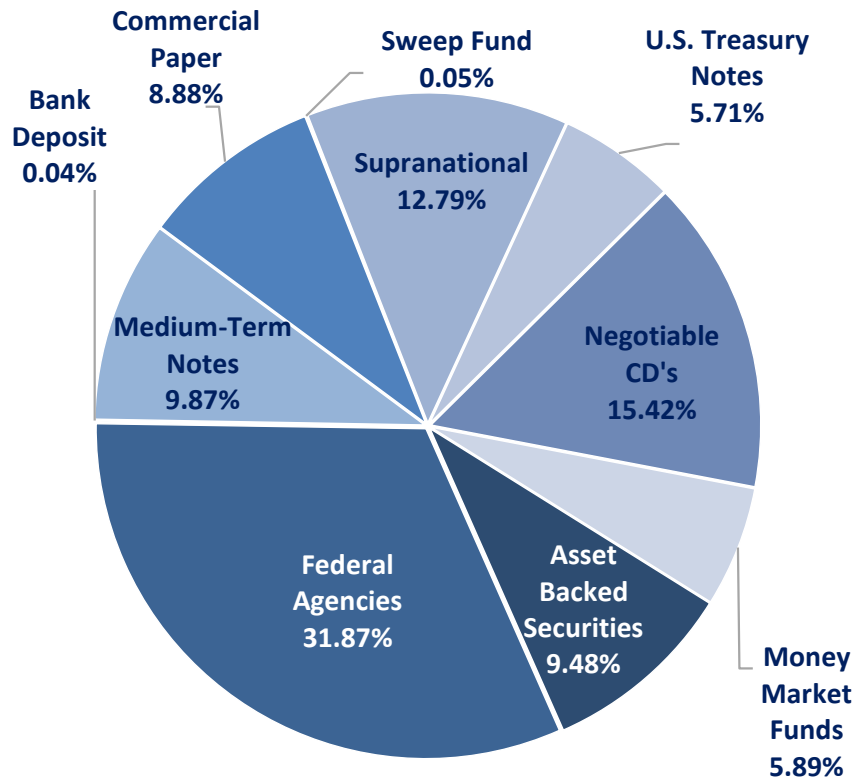


*Totals may not add to 100% due to rounding

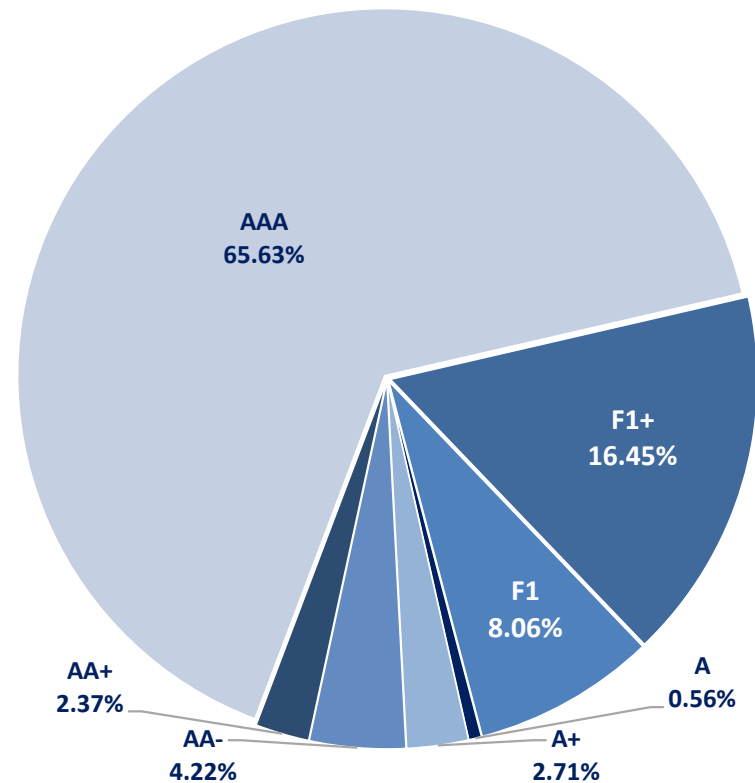
INVESTMENT FUND OVERVIEW

As of September 30, 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 September 30, 2019

Category	Standard	Comment
Treasury Issues	No Limit	Complies - 5.7%
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 - 8.9%
Medium Term Notes	A-1/"A" by S&P or P-1/"A" by Moody's or F-1/"A" by Fitch minimum rating by 1 of 3 NRSROs; (ST ratings for 1 year or less; LT ratings for over 1 year); 30% maximum; 5% per issuer	Complies - 9.9%
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 - 15.4%
Repurchase Agreements	40% maximum; 10% per issuer if avg weighted maturity >5 days; 15% per issuer if avg weighted maturity <5 days; 1-year maximum maturity;	Complies
Reverse Repurchase Agreements	20% maximum combined with Securities Lending; 10% per issuer; 92-day maximum maturity	N/A
Collateralized Certificates of Deposit	A-1 by S&P or P-1 by Moody's, or F-1 by Fitch minimum rating; 5% maximum; 5% per issuer; 13 months maximum maturity; 110% collateral required	Complies
FDIC & NCUA Insured Deposit	5% maximum; 5% per issuer; 13 months maximum maturity; No minimum credit requirement for FDIC or NCUA insured deposit accounts	Complies - 0.0%
Covered Call Option/ Put Option	10% maximum; 90-day maximum maturity	N/A
Money Market Mutual Funds	AAAm by S&P, or Aaa-mf by Moody's, or AAAmmf by Fitch minimum rating by 1 of 3 NRSROs; 20% maximum; 10% per fund	Complies - 5.9%
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 - 12.8%
Pass-Through Securities	Non-mortgaged backed; "A" minimum rated issuer by 1 of 3 NRSROs; "AA" minimum rated by 1 of 3 NRSROs; 20% maximum; 5% per issuer	Complies - 9.5%
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 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 September 30, 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	5,154,346.21	5,154,346.21	5,154,940.51	2.63	2.65	03/16/2020	677.05	594.30
Honda Auto Rec Owner Trust	04/10/2019	4,793,616.52	4,793,616.52	4,793,606.93	2.60	2.62	04/15/2020	2,304.91	(9.59)
Ford Credit Auto Owner Trust	06/21/2019	4,995,805.20	4,995,805.20	4,996,360.73	2.39	2.40	07/15/2020	3,768.19	555.53
Harley-Davidson Motorcycle Tru	06/26/2019	3,273,987.22	3,273,987.22	3,274,833.22	2.39	2.40	07/15/2020	2,495.74	846.00
Toyota Auto Receivables	01/31/2018	3,041,336.02	3,041,025.20	3,041,259.68	2.10	2.12	10/15/2020	2,838.53	234.48
Honda Auto Rec Owner Trust	10/25/2016	2,254,879.66	2,254,733.32	2,250,588.85	1.21	1.22	12/18/2020	985.29	(4,144.47)
Honda Auto Rec Owner Trust	05/30/2018	8,485,838.11	8,485,825.38	8,495,432.20	2.60	2.61	12/18/2020	(8,643.57)	9,606.82
Honda Auto Rec Owner Trust	08/28/2018	15,605,363.34	15,605,093.37	15,625,770.47	2.67	2.69	12/22/2020	11,573.99	20,677.10
Honda Auto Rec Owner Trust	01/16/2019	823,182.91	821,961.00	824,259.39	2.67	2.65	12/22/2020	610.53	2,298.39
Toyota Auto Receivables	03/12/2019	4,292,478.06	4,266,823.76	4,286,345.83	1.76	2.66	07/15/2021	7,898.82	19,522.07
Toyota Auto Receivables	11/07/2018	15,747,823.28	15,746,445.35	15,810,890.16	2.98	3.01	08/15/2021	21,561.14	64,444.81
Honda Auto Rec Owner Trust	02/27/2019	16,000,000.00	15,998,969.60	16,066,918.40	3.10	3.12	09/20/2021	49,118.97	67,948.80
Toyota Auto Receivables	02/13/2019	9,000,000.00	8,999,182.80	9,031,484.70	2.83	2.85	10/15/2021	11,320.00	32,301.90
Citibank Credit Card Issuance	02/12/2019	25,000,000.00	24,858,575.73	24,987,497.50	1.75	2.72	11/19/2021	160,416.67	128,921.77
Citibank Credit Card Issuance	03/07/2019	4,738,000.00	4,713,140.14	4,735,630.53	1.75	2.00	11/19/2021	30,402.17	22,490.39
John Deere Owner Trust	03/13/2019	13,250,000.00	13,249,395.80	13,311,058.65	2.85	2.87	12/15/2021	16,783.34	61,662.85
Toyota Auto Receivables	11/30/2018	5,500,000.00	5,408,046.88	5,497,251.10	1.93	2.97	01/18/2022	4,717.78	89,204.22
Ford Credit Auto Owner Trust	06/21/2019	12,150,000.00	12,149,618.49	12,168,223.79	2.35	2.36	02/15/2022	12,690.00	18,605.30
Honda Auto Rec Owner Trust	08/27/2019	22,000,000.00	21,998,460.00	21,978,486.20	1.90	1.91	04/15/2022	18,577.78	(19,973.80)
Toyota Auto Receivables	08/14/2019	10,000,000.00	9,999,535.00	9,999,174.00	2.00	2.01	04/15/2022	8,333.33	(361.00)
Harley-Davidson Motorcycle Tru	06/26/2019	7,000,000.00	6,999,912.50	7,006,265.70	2.37	2.38	05/15/2022	7,373.33	6,353.20
John Deere Owner Trust	07/24/2019	11,250,000.00	11,249,957.25	11,275,902.00	2.28	2.29	05/16/2022	11,400.00	25,944.75
BMW Vehicle Owner Trust	09/18/2019	8,000,000.00	7,999,831.20	8,001,488.00	2.05	2.06	05/25/2022	5,922.22	1,656.80
Bank of America Corp	02/15/2019	15,000,000.00	14,868,750.00	14,990,962.50	1.95	2.47	08/15/2022	13,000.00	122,212.50
GM Financial Securitized Term	07/24/2019	17,000,000.00	16,999,345.50	17,016,661.70	2.23	2.24	08/16/2022	15,795.71	17,316.20
Honda Auto Rec Owner Trust	05/03/2019	19,923,000.00	20,064,640.08	20,153,363.67	2.95	2.48	08/22/2022	16,325.84	88,723.59
American Express Credit Accoun	04/16/2018	7,478,000.00	7,370,503.75	7,472,076.68	1.93	2.62	09/15/2022	6,414.61	101,572.93
American Express Credit Accoun	07/25/2018	5,765,000.00	5,681,452.54	5,760,433.54	1.93	2.65	09/15/2022	4,945.09	78,981.00
American Express Credit Accoun	08/03/2018	2,100,000.00	2,068,910.15	2,098,336.59	1.93	2.64	09/15/2022	1,801.33	29,426.44
American Express Credit Accoun	01/11/2019	15,000,000.00	14,839,453.13	14,988,118.50	1.93	2.46	09/15/2022	12,866.70	148,665.37
American Express Credit Accoun	01/23/2019	7,325,000.00	7,249,174.82	7,319,197.87	1.93	2.51	09/15/2022	6,283.22	70,023.05
American Express Credit Accoun	04/02/2019	5,925,000.00	5,889,125.98	5,920,306.81	1.93	2.65	09/15/2022	5,082.38	31,180.83
American Express Credit Accoun	03/21/2018	23,000,000.00	22,997,329.70	23,058,944.40	2.67	2.69	10/17/2022	27,293.33	61,614.70
American Express Credit Accoun	04/20/2018	20,000,000.00	19,971,093.75	20,051,256.00	2.67	2.73	10/17/2022	23,733.33	80,162.25
Toyota Auto Receivables	05/03/2019	19,940,000.00	20,138,621.08	20,213,991.55	3.02	2.50	12/15/2022	26,763.86	75,370.47
Toyota Auto Receivables	08/01/2019	24,540,000.00	24,907,141.41	24,877,199.23	3.02	2.05	12/15/2022	32,938.12	(29,942.18)
Bank of America Corp	12/11/2018	63,738,000.00	62,450,791.17	63,674,861.14	1.84	1.67	01/17/2023	52,123.72	1,224,069.97
Citibank Credit Card Issuance	04/16/2019	28,310,000.00	28,260,473.93	28,518,273.84	2.49	2.55	01/20/2023	139,025.69	257,799.91
Toyota Auto Receivables	11/07/2018	15,000,000.00	14,996,755.50	15,277,515.00	3.18	3.21	03/15/2023	21,199.99	280,759.50
Honda Auto Rec Owner Trust	02/27/2019	9,750,000.00	9,749,738.70	9,921,980.25	3.11	3.13	03/20/2023	26,874.81	172,241.55
American Express Credit Accoun	04/02/2019	11,738,000.00	11,656,842.76	11,750,957.58	2.04	1.23	05/15/2023	10,642.45	94,114.82

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of September 30, 2019

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Citibank Credit Card Issuance	03/18/2019	7,000,000.00	6,992,839.11	7,091,401.10	2.68	2.71	06/07/2023	59,406.67	98,561.99
Honda Auto Rec Owner Trust	05/29/2019	28,500,000.00	28,498,936.95	28,809,946.05	2.52	2.54	06/21/2023	19,950.00	311,009.10
Bank of America Corp	03/20/2019	22,790,000.00	22,772,195.31	23,036,127.44	2.70	2.73	07/17/2023	27,348.00	263,932.13
Toyota Auto Receivables	02/13/2019	20,000,000.00	19,996,356.00	20,327,486.00	2.91	2.94	07/17/2023	25,866.66	331,130.00
Honda Auto Rec Owner Trust	08/27/2019	24,000,000.00	23,999,800.80	23,949,223.20	1.78	1.79	08/15/2023	18,986.67	(50,577.60)
Nissan Auto Receivables Owner	05/28/2019	28,000,000.00	27,993,669.20	28,338,800.00	2.50	2.52	11/15/2023	33,362.57	345,130.80
American Express Credit Accoun	12/17/2018	38,000,000.00	37,881,250.00	38,663,263.40	2.99	3.14	12/15/2023	50,497.60	782,013.40
Discover Card Execution Note T	03/27/2019	30,000,000.00	30,460,546.88	30,643,602.00	3.11	2.43	01/16/2024	41,466.61	183,055.12
BMW Vehicle Owner Trust	09/18/2019	10,500,000.00	10,498,588.80	10,504,394.25	1.92	1.93	01/25/2024	7,280.00	5,805.45
American Express Credit Accoun	03/27/2019	40,253,000.00	40,825,347.34	41,095,354.40	3.06	2.42	02/15/2024	54,744.08	270,007.06
Discover Card Execution Note T	07/11/2019	8,750,000.00	8,959,179.69	8,991,822.00	3.32	2.20	03/15/2024	12,911.08	32,642.31
American Express Credit Accoun	06/13/2019	22,120,000.00	22,584,865.63	22,680,374.81	3.18	2.23	04/15/2024	31,262.93	95,509.18
Asset Backed Securities Subtotal:		803,801,656.53	803,688,007.58	809,809,900.04	2.52	2.45		1,209,319.26	6,121,892.46
Bank Deposit									
Wells Fargo Bank NA	07/01/2017	3,110,264.74	3,110,264.74	3,110,264.74	1.75	1.75		7,047.09	0.00
Bank Deposit Subtotal:		3,110,264.74	3,110,264.74	3,110,264.74	1.75	1.75		7,047.09	0.00
Commercial Paper									
MUFG Bank NY	07/24/2019	25,000,000.00	25,000,000.00	24,998,500.00	2.27	2.28	10/01/2019	0.00	(1,500.00)
MUFG Bank NY	08/07/2019	35,000,000.00	34,995,722.22	34,994,400.00	2.20	2.21	10/03/2019	0.00	(1,322.22)
MUFG Bank NY	08/07/2019	25,000,000.00	24,995,416.67	24,994,500.00	2.20	2.21	10/04/2019	0.00	(916.67)
BNP Paribas NY	04/24/2019	25,000,000.00	24,987,652.78	24,989,000.00	2.54	2.57	10/08/2019	0.00	1,347.22
MUFG Bank NY	08/07/2019	25,000,000.00	24,986,187.50	24,986,500.00	2.21	2.22	10/10/2019	0.00	312.50
BNP Paribas NY	04/22/2019	25,000,000.00	24,975,305.56	24,979,250.00	2.54	2.57	10/15/2019	0.00	3,944.44
BNP Paribas NY	05/06/2019	50,000,000.00	49,895,416.67	49,913,000.00	2.51	2.54	10/31/2019	0.00	17,583.33
MUFG Bank NY	07/26/2019	25,000,000.00	24,952,708.33	24,955,500.00	2.27	2.28	10/31/2019	0.00	2,791.67
MUFG Bank NY	07/29/2019	75,000,000.00	74,858,125.00	74,866,500.00	2.27	2.28	10/31/2019	0.00	8,375.00
MUFG Bank NY	08/02/2019	25,000,000.00	24,954,166.67	24,955,500.00	2.20	2.21	10/31/2019	0.00	1,333.33
BNP Paribas NY	05/06/2019	50,000,000.00	49,891,930.56	49,910,000.00	2.51	2.54	11/01/2019	0.00	18,069.44
MUFG Bank NY	07/29/2019	50,000,000.00	49,902,263.89	49,908,500.00	2.27	2.28	11/01/2019	0.00	6,236.11
MUFG Bank NY	08/02/2019	25,000,000.00	24,952,638.89	24,954,250.00	2.20	2.21	11/01/2019	0.00	1,611.11
MUFG Bank NY	08/07/2019	25,000,000.00	24,946,527.78	24,948,250.00	2.20	2.21	11/05/2019	0.00	1,722.22
MUFG Bank NY	08/07/2019	25,000,000.00	24,941,944.45	24,943,750.00	2.20	2.21	11/08/2019	0.00	1,805.55
MUFG Bank NY	09/27/2019	25,000,000.00	24,916,416.67	24,912,250.00	2.04	2.05	11/29/2019	0.00	(4,166.67)
Canadian Imperial Holding	04/24/2019	25,000,000.00	24,891,930.56	24,908,000.00	2.51	2.59	12/02/2019	0.00	16,069.44
MUFG Bank NY	09/26/2019	25,000,000.00	24,868,555.55	24,866,750.00	2.08	2.09	12/31/2019	0.00	(1,805.55)
Bank of Montreal	09/27/2019	25,000,000.00	24,866,312.50	25,000,000.00	2.07	2.08	01/02/2020	0.00	133,687.50
Credit Agricole CIB	09/26/2019	25,000,000.00	24,844,444.44	24,842,750.00	2.00	2.01	01/21/2020	0.00	(1,694.44)
Credit Agricole CIB	09/27/2019	25,000,000.00	24,828,861.11	24,829,500.00	2.02	2.03	01/31/2020	0.00	638.89
BNP Paribas NY	09/26/2019	25,000,000.00	24,826,388.88	24,820,750.00	2.00	2.01	02/03/2020	0.00	(5,638.88)
Natixis US Finance Co.	09/10/2019	25,000,000.00	24,826,388.89	24,819,500.00	2.00	2.02	02/03/2020	0.00	(6,888.89)

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of September 30, 2019

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
BNP Paribas NY	09/26/2019	25,000,000.00	24,787,500.00	24,780,500.00	2.00	2.02	03/02/2020	0.00	(7,000.00)
JP Morgan	09/25/2019	20,000,000.00	19,735,666.67	19,743,800.00	1.95	2.00	06/01/2020	0.00	8,133.33
Commercial Paper Subtotal:		755,000,000.00	752,628,472.24	752,821,200.00	2.24	2.26		0.00	192,727.76
Medium-Term Notes									
JP Morgan	03/06/2019	6,850,000.00	6,838,116.87	6,851,781.00	2.25	2.82	01/23/2020	29,112.50	13,664.13
JP Morgan	03/06/2019	7,320,000.00	7,307,301.53	7,321,903.20	2.25	2.82	01/23/2020	31,110.00	14,601.67
JP Morgan	03/13/2019	10,000,000.00	9,983,489.03	10,002,600.00	2.25	2.75	01/23/2020	42,500.00	19,110.97
JP Morgan	04/09/2019	8,569,000.00	8,571,948.60	8,606,960.67	2.75	2.70	06/23/2020	64,148.49	35,012.07
JP Morgan	07/25/2019	14,485,000.00	14,528,851.57	14,549,168.55	2.75	2.29	06/23/2020	73,028.54	20,316.98
JP Morgan	06/27/2019	24,306,000.00	24,730,015.33	24,762,466.68	4.40	2.20	07/22/2020	204,980.60	32,451.35
JP Morgan	07/25/2019	7,779,000.00	7,911,333.86	7,925,089.62	4.40	2.26	07/22/2020	62,750.60	13,755.76
JP Morgan	08/01/2019	54,451,000.00	55,394,942.99	55,473,589.78	4.40	2.22	07/22/2020	399,307.33	78,646.79
American Honda Finance	03/04/2019	8,710,000.00	8,741,891.72	8,846,834.10	3.15	2.85	01/08/2021	63,256.38	104,942.38
Toyota Motor Credit Corp	01/08/2019	20,000,000.00	19,992,383.33	20,300,400.00	3.05	3.08	01/08/2021	140,638.89	308,016.67
US Bank NA Cincinnati	04/01/2019	12,000,000.00	12,067,925.97	12,147,600.00	3.00	2.54	02/04/2021	57,000.00	79,674.03
Apple Inc	05/06/2019	10,000,000.00	9,958,567.54	10,045,500.00	2.25	2.55	02/23/2021	23,750.00	86,932.46
Apple Inc	05/03/2019	8,137,000.00	8,182,622.91	8,264,262.68	2.85	2.49	05/06/2021	93,405.98	81,639.77
American Honda Finance	04/05/2019	14,338,000.00	14,087,928.61	14,267,313.66	1.65	2.67	07/12/2021	51,915.51	179,385.05
JP Morgan	03/07/2019	14,780,000.00	14,583,488.62	14,804,682.60	2.30	3.77	08/15/2021	43,342.35	221,193.98
JP Morgan	04/05/2019	8,816,000.00	8,740,362.04	8,830,722.72	2.30	3.47	08/15/2021	25,852.92	90,360.68
American Honda Finance	09/09/2019	25,000,000.00	24,865,731.94	24,889,250.00	1.70	1.98	09/09/2021	25,972.22	23,518.06
Procter & Gamble	07/02/2019	5,000,000.00	4,971,922.95	4,995,600.00	1.70	1.98	11/03/2021	21,013.88	23,677.05
US BANKCORP	04/04/2019	25,000,000.00	24,997,938.12	25,306,750.00	2.63	2.63	01/24/2022	122,135.42	308,811.88
US BANKCORP	04/05/2019	5,000,000.00	4,998,885.48	5,061,350.00	2.63	2.63	01/24/2022	24,427.08	62,464.52
Microsoft Corp	04/05/2019	50,000,000.00	49,894,643.98	50,698,000.00	2.40	2.49	02/06/2022	183,333.33	803,356.02
Procter & Gamble	07/02/2019	16,857,000.00	16,987,088.57	17,100,415.08	2.30	1.96	02/06/2022	59,233.63	113,326.51
Apple Inc	04/12/2019	25,000,000.00	24,969,148.48	25,376,500.00	2.50	2.55	02/09/2022	90,277.78	407,351.52
Apple Inc	04/22/2019	20,000,000.00	19,788,463.16	20,151,200.00	2.15	2.62	02/09/2022	62,111.11	362,736.84
Apple Inc	04/25/2019	8,355,000.00	8,346,249.55	8,480,826.30	2.50	2.55	02/09/2022	30,170.83	134,576.75
Apple Inc	04/29/2019	4,950,000.00	4,944,878.93	5,024,547.00	2.50	2.55	02/09/2022	17,875.00	79,668.07
Apple Inc	06/07/2019	15,100,000.00	15,206,884.14	15,327,406.00	2.50	2.18	02/09/2022	54,527.78	120,521.86
Apple Inc	06/13/2019	13,876,000.00	13,952,312.19	14,084,972.56	2.50	2.25	02/09/2022	50,107.78	132,660.37
Toyota Motor Credit Corp	03/18/2019	50,000,000.00	50,000,000.00	50,366,000.00	2.85	2.85	02/18/2022	51,458.33	366,000.00
Toyota Motor Credit Corp	04/12/2019	25,000,000.00	24,986,714.58	25,435,750.00	2.65	2.67	04/12/2022	311,006.94	449,035.42
Toyota Motor Credit Corp	04/29/2019	50,000,000.00	50,000,000.00	49,618,500.00	2.70	2.70	04/29/2022	570,000.00	(381,500.00)
JP Morgan	04/30/2019	50,000,000.00	50,000,000.00	50,383,500.00	2.75	2.75	04/30/2022	576,736.11	383,500.00
Apple Inc	09/04/2019	10,157,000.00	10,293,154.22	10,277,258.88	2.30	1.77	05/11/2022	17,520.82	(15,895.34)
US Bank NA OH	05/23/2019	35,000,000.00	34,967,297.04	35,588,350.00	2.65	2.69	05/23/2022	329,777.78	621,052.96
Toyota Motor Credit Corp	02/27/2019	25,000,000.00	24,927,074.84	25,628,750.00	2.80	2.52	07/13/2022	151,666.67	701,675.16
Procter & Gamble	07/16/2019	20,000,000.00	20,031,319.46	20,222,200.00	2.15	2.09	08/11/2022	59,722.22	190,880.54
Procter & Gamble	08/21/2019	10,000,000.00	10,118,594.39	10,111,100.00	2.15	1.72	08/11/2022	23,888.89	(7,494.39)

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of September 30, 2019

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Procter & Gamble	08/21/2019	20,000,000.00	20,237,188.79	20,222,200.00	2.15	1.72	08/11/2022	47,777.78	(14,988.79)
Exxon Mobil	08/16/2019	5,000,000.00	5,000,000.00	5,021,750.00	1.90	1.90	08/16/2022	11,887.50	21,750.00
Bank of America Corp	08/26/2019	10,000,000.00	10,000,000.00	9,913,000.00	2.20	2.20	08/26/2022	21,388.89	(87,000.00)
Bank of America Corp	08/26/2019	25,000,000.00	25,000,000.00	24,782,500.00	2.20	2.20	08/26/2022	53,472.22	(217,500.00)
Apple Inc	09/11/2019	20,000,000.00	19,996,662.96	19,968,800.00	1.70	1.71	09/11/2022	18,888.89	(27,862.96)
Apple Inc	07/12/2019	10,475,000.00	10,475,000.00	10,549,058.25	2.10	2.10	09/12/2022	11,609.79	74,058.25
Toyota Motor Credit Corp	09/23/2019	25,000,000.00	25,000,000.00	25,056,750.00	2.10	2.10	09/23/2022	11,666.67	56,750.00
Medium-Term Notes Subtotal:		835,311,000.00	836,578,324.29	842,643,159.33	2.66	2.46		4,415,755.43	6,064,835.04
Federal Agency									
Federal Home Loan Mtg Corp	11/21/2014	25,000,000.00	24,999,645.32	24,999,250.00	1.25	1.79	10/02/2019	155,381.94	(395.32)
Federal National Mtg Assn	10/04/2016	25,000,000.00	25,000,000.00	24,998,500.00	1.20	1.20	10/04/2019	147,500.00	(1,500.00)
Federal National Mtg Assn	10/28/2016	25,000,000.00	25,000,000.00	24,987,750.00	1.30	1.30	10/28/2019	138,125.00	(12,250.00)
Federal Home Loan Bank	05/03/2017	15,000,000.00	14,998,708.22	14,989,800.00	1.38	1.45	11/15/2019	77,916.67	(8,908.22)
Federal Home Loan Bank	01/09/2015	20,000,000.00	20,029,494.84	20,018,000.00	2.38	1.61	12/13/2019	142,500.00	(11,494.84)
Federal Home Loan Bank	05/03/2017	20,000,000.00	20,035,356.60	20,018,000.00	2.38	1.47	12/13/2019	142,500.00	(17,356.60)
Federal Farm Credit Bank	12/27/2016	25,000,000.00	25,000,000.00	24,989,250.00	1.70	1.70	12/27/2019	110,972.22	(10,750.00)
Federal National Mtg Assn	03/30/2016	25,000,000.00	25,000,000.00	24,968,750.00	1.38	1.38	12/30/2019	86,892.36	(31,250.00)
Federal Home Loan Mtg Corp	07/28/2016	50,000,000.00	50,000,000.00	49,869,500.00	1.10	1.10	01/28/2020	96,250.00	(130,500.00)
Federal Farm Credit Bank	02/27/2017	21,870,000.00	21,870,000.00	21,860,377.20	1.71	1.71	02/27/2020	35,320.05	(9,622.80)
Federal Home Loan Mtg Corp	04/13/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.80	1.80	04/13/2020	210,000.00	0.00
Federal Home Loan Mtg Corp	04/13/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.80	1.80	04/13/2020	210,000.00	0.00
Federal Home Loan Mtg Corp	05/19/2015	25,000,000.00	24,969,537.04	24,926,500.00	1.38	1.59	05/01/2020	143,229.17	(43,037.04)
Federal Farm Credit Bank	11/01/2017	47,000,000.00	47,000,000.00	47,000,000.00	1.83	1.83	06/01/2020	286,700.00	0.00
Federal Farm Credit Bank	06/29/2016	25,000,000.00	25,000,000.00	24,927,000.00	1.42	1.42	06/29/2020	90,722.22	(73,000.00)
Federal Home Loan Mtg Corp	07/05/2017	25,000,000.00	25,000,000.00	24,956,750.00	1.75	1.75	06/29/2020	111,805.56	(43,250.00)
Federal Home Loan Mtg Corp	07/13/2017	20,000,000.00	20,000,000.00	19,990,600.00	1.85	1.85	07/13/2020	80,166.67	(9,400.00)
Federal Home Loan Mtg Corp	07/13/2017	5,000,000.00	5,000,000.00	4,997,650.00	1.85	1.85	07/13/2020	20,041.67	(2,350.00)
Federal Farm Credit Bank	07/25/2018	20,000,000.00	19,806,134.87	20,000,400.00	1.77	2.78	09/28/2020	2,950.00	194,265.13
Federal Home Loan Mtg Corp	09/29/2017	25,000,000.00	24,994,199.07	24,968,500.00	1.80	1.82	09/29/2020	2,500.00	(25,699.07)
Federal National Mtg Assn	11/03/2017	25,000,000.00	25,000,000.00	24,967,500.00	1.85	1.85	10/30/2020	193,993.06	(32,500.00)
Federal Home Loan Mtg Corp	11/03/2017	10,000,000.00	10,000,000.00	9,982,100.00	1.96	1.96	11/03/2020	80,577.78	(17,900.00)
Federal Home Loan Mtg Corp	11/03/2017	15,000,000.00	15,000,000.00	14,973,150.00	1.96	1.96	11/03/2020	120,866.67	(26,850.00)
Federal Farm Credit Bank	11/09/2016	25,000,000.00	25,000,000.00	24,883,250.00	1.36	1.36	11/09/2020	134,111.11	(116,750.00)
Federal National Mtg Assn	11/29/2017	25,000,000.00	24,994,367.92	25,000,250.00	1.95	1.97	11/09/2020	192,291.67	5,882.08
Federal Home Loan Bank	11/30/2017	35,000,000.00	35,000,000.00	35,008,050.00	2.00	2.00	11/25/2020	245,000.00	8,050.00
Federal Home Loan Mtg Corp	11/27/2017	15,000,000.00	15,000,000.00	15,011,100.00	1.88	1.88	11/27/2020	96,875.00	11,100.00
Federal Home Loan Mtg Corp	11/27/2017	25,000,000.00	25,000,000.00	25,018,500.00	1.88	1.88	11/27/2020	161,458.33	18,500.00
Federal Home Loan Bank	11/27/2018	25,000,000.00	25,000,000.00	25,033,000.00	3.00	3.00	11/27/2020	258,333.33	33,000.00
Federal Home Loan Mtg Corp	12/18/2017	15,000,000.00	15,000,000.00	15,028,950.00	2.00	2.00	12/18/2020	85,833.33	28,950.00
Federal Home Loan Mtg Corp	04/20/2018	6,045,000.00	6,004,005.07	6,046,329.90	2.15	2.69	01/26/2021	23,466.35	42,324.83
Federal National Mtg Assn	04/20/2018	4,910,000.00	4,876,702.21	4,911,031.10	2.15	2.69	01/26/2021	19,060.35	34,328.89

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of September 30, 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	25,037,791.73	24,869,250.00	1.38	1.26	02/18/2021	41,059.03	(168,541.73)
Federal Home Loan Bank	02/14/2017	25,000,000.00	24,864,994.29	24,869,250.00	1.38	1.78	02/18/2021	41,059.03	4,255.71
Federal Home Loan Bank	02/17/2017	25,000,000.00	25,000,000.00	25,043,750.00	1.82	1.82	03/17/2021	17,694.44	43,750.00
Federal Home Loan Bank	10/30/2017	25,000,000.00	25,000,000.00	25,001,500.00	2.00	2.00	04/30/2021	209,722.22	1,500.00
Federal National Mtg Assn	06/17/2016	15,000,000.00	15,003,089.11	14,886,000.00	1.25	1.24	05/06/2021	75,520.83	(117,089.11)
Federal National Mtg Assn	09/21/2016	25,000,000.00	24,975,998.50	24,810,000.00	1.25	1.31	05/06/2021	125,868.06	(165,998.50)
Federal Home Loan Mtg Corp	06/28/2017	7,900,000.00	7,900,000.00	7,902,133.00	2.00	2.00	05/28/2021	53,983.33	2,133.00
Federal Home Loan Bank	07/14/2016	15,000,000.00	15,163,597.75	15,033,300.00	1.88	1.21	06/11/2021	85,937.50	(130,297.75)
Federal Home Loan Bank	08/04/2016	35,000,000.00	34,946,645.45	34,660,850.00	1.13	1.21	07/14/2021	84,218.75	(285,795.45)
Federal Home Loan Mtg Corp	07/20/2016	25,000,000.00	25,000,000.00	24,952,500.00	1.50	1.35	07/20/2021	73,958.33	(47,500.00)
Federal National Mtg Assn	07/20/2016	14,500,000.00	14,500,000.00	14,476,655.00	1.50	1.61	07/20/2021	42,895.83	(23,345.00)
Federal Home Loan Mtg Corp	07/27/2016	25,000,000.00	25,000,000.00	24,918,750.00	1.75	1.61	07/27/2021	77,777.78	(81,250.00)
Federal National Mtg Assn	07/27/2016	14,445,000.00	14,445,000.00	14,383,175.40	1.50	1.48	07/27/2021	38,520.00	(61,824.60)
Federal Home Loan Mtg Corp	10/05/2016	20,000,000.00	19,910,507.73	19,793,200.00	1.13	1.37	08/12/2021	30,625.00	(117,307.73)
Federal National Mtg Assn	09/21/2016	35,000,000.00	34,932,208.61	34,737,850.00	1.25	1.36	08/17/2021	53,472.22	(194,358.61)
Federal Home Loan Bank	09/27/2017	25,000,000.00	25,000,000.00	24,977,500.00	2.00	2.00	09/27/2021	5,555.56	(22,500.00)
Federal Home Loan Mtg Corp	09/30/2016	12,000,000.00	12,000,000.00	11,958,240.00	1.60	1.68	09/30/2021	533.33	(41,760.00)
Federal Farm Credit Bank	10/05/2017	20,000,000.00	20,000,000.00	19,979,400.00	2.00	2.00	10/05/2021	195,555.56	(20,600.00)
Federal National Mtg Assn	11/08/2016	35,000,000.00	34,953,029.56	34,801,550.00	1.38	1.44	10/07/2021	232,604.17	(151,479.56)
Federal Home Loan Mtg Corp	10/07/2016	25,000,000.00	25,000,000.00	25,000,750.00	2.00	1.98	10/07/2021	241,666.67	750.00
Federal Home Loan Mtg Corp	10/28/2016	50,000,000.00	50,000,000.00	49,986,500.00	1.50	1.98	10/28/2021	318,750.00	(13,500.00)
Federal Farm Credit Bank	12/10/2018	10,000,000.00	10,000,000.00	10,020,900.00	3.11	3.11	12/10/2021	95,891.67	20,900.00
Federal Farm Credit Bank	12/10/2018	10,000,000.00	10,000,000.00	10,020,900.00	3.11	3.11	12/10/2021	95,891.67	20,900.00
Federal Home Loan Bank	03/27/2017	25,000,000.00	25,131,950.67	25,358,000.00	2.25	2.02	03/11/2022	31,250.00	226,049.33
Federal Home Loan Bank	04/05/2019	18,290,000.00	18,356,758.50	18,666,774.00	2.50	2.34	03/11/2022	25,402.78	310,015.50
Federal National Mtg Assn	04/12/2019	50,000,000.00	49,861,662.96	50,799,000.00	2.25	2.36	04/12/2022	528,125.00	937,337.04
Federal National Mtg Assn	09/26/2017	14,475,000.00	14,474,188.14	14,477,316.00	2.25	2.25	04/27/2022	139,321.88	3,127.86
Federal Farm Credit Bank	07/25/2017	20,000,000.00	20,019,042.92	19,930,400.00	2.07	2.03	05/09/2022	163,300.00	(88,642.92)
Federal Farm Credit Bank	09/26/2019	29,425,000.00	29,373,597.42	29,379,391.25	1.55	1.62	06/01/2022	6,334.55	5,793.83
Federal Farm Credit Bank	09/26/2019	25,000,000.00	24,971,896.37	24,961,250.00	1.55	1.59	06/01/2022	5,381.95	(10,646.37)
Federal Home Loan Bank	04/08/2019	10,000,000.00	10,008,400.26	10,188,100.00	2.38	2.34	06/10/2022	73,229.17	179,699.74
Federal Home Loan Mtg Corp	06/29/2017	15,000,000.00	14,997,941.67	15,014,250.00	2.13	2.13	06/29/2022	81,458.33	16,308.33
Federal Home Loan Mtg Corp	07/12/2017	40,000,000.00	39,962,184.44	40,004,400.00	2.00	2.28	07/12/2022	175,555.56	42,215.56
Federal Home Loan Mtg Corp	07/27/2017	6,132,000.00	6,132,000.00	6,132,981.12	2.05	2.22	07/27/2022	22,347.73	981.12
Federal Farm Credit Bank	08/22/2017	18,250,000.00	18,248,950.57	18,250,730.00	2.05	2.05	08/08/2022	55,079.51	1,779.43
Federal Home Loan Bank	08/10/2017	25,000,000.00	25,000,000.00	25,006,000.00	2.00	2.29	08/10/2022	70,833.33	6,000.00
Federal Farm Credit Bank	08/29/2017	30,000,000.00	29,996,515.05	30,001,200.00	2.05	2.05	08/23/2022	64,916.67	4,684.95
Federal Farm Credit Bank	09/12/2017	25,000,000.00	25,000,000.00	25,001,000.00	2.00	2.00	09/12/2022	26,388.89	1,000.00
Federal Farm Credit Bank	09/23/2019	25,000,000.00	25,000,000.00	25,008,250.00	2.00	2.00	09/23/2022	11,111.11	8,250.00
Federal Home Loan Bank	04/03/2019	25,000,000.00	24,762,779.33	24,939,500.00	2.15	2.48	09/26/2022	7,465.28	176,720.67
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	244,800.00	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	259,666.67	250.00

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of September 30, 2019

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal Home Loan Bank	11/29/2017	25,000,000.00	24,961,697.09	25,003,250.00	2.28	2.33	10/26/2022	245,416.67	41,552.91
Federal Home Loan Mtg Corp	10/30/2017	25,000,000.00	25,000,000.00	25,007,250.00	2.28	2.28	10/26/2022	245,416.67	7,250.00
Federal Farm Credit Bank	07/01/2019	50,000,000.00	49,997,209.30	50,383,000.00	1.85	1.85	02/01/2023	154,166.67	385,790.70
Federal Farm Credit Bank	07/03/2019	20,000,000.00	20,017,515.53	20,153,200.00	1.85	1.82	02/01/2023	61,666.67	135,684.47
Federal Home Loan Bank	04/04/2019	29,195,000.00	29,594,789.03	30,219,744.50	2.75	2.33	03/10/2023	46,833.65	624,955.47
Federal Home Loan Bank	04/04/2019	10,000,000.00	10,136,937.50	10,351,000.00	2.75	2.33	03/10/2023	16,041.67	214,062.50
Federal Home Loan Mtg Corp	09/23/2019	25,000,000.00	25,000,000.00	25,010,250.00	2.13	2.13	03/23/2023	11,805.56	10,250.00
Federal Farm Credit Bank	04/17/2019	25,000,000.00	25,000,000.00	25,105,750.00	2.67	2.67	04/17/2023	304,083.33	105,750.00
Federal Farm Credit Bank	05/08/2019	30,000,000.00	29,952,713.54	30,012,300.00	2.66	2.71	05/08/2023	316,983.33	59,586.46
Federal Home Loan Bank	06/28/2019	48,500,000.00	49,013,541.62	49,421,015.00	2.13	1.83	06/09/2023	266,244.79	407,473.38
Federal Farm Credit Bank	07/03/2019	11,008,000.00	11,282,588.91	11,367,741.44	2.52	1.82	06/15/2023	67,809.28	85,152.53
Federal Farm Credit Bank	06/26/2019	32,250,000.00	32,195,478.46	32,439,307.50	1.77	1.82	06/26/2023	150,634.37	243,829.04
Federal Farm Credit Bank	07/03/2019	3,425,000.00	3,417,413.37	3,445,104.75	1.77	1.83	06/26/2023	14,818.83	27,691.38
Federal Home Loan Mtg Corp	04/26/2019	25,000,000.00	25,000,000.00	25,271,250.00	2.49	2.49	07/26/2023	268,020.83	271,250.00
Federal Home Loan Mtg Corp	08/07/2019	25,000,000.00	25,000,000.00	25,056,500.00	2.19	2.19	08/07/2023	82,125.00	56,500.00
Federal Home Loan Mtg Corp	08/07/2019	25,000,000.00	25,000,000.00	25,018,750.00	2.30	2.30	08/07/2023	86,250.00	18,750.00
Federal National Mtg Assn	04/18/2019	10,000,000.00	10,161,028.72	10,479,900.00	2.88	2.44	09/12/2023	15,173.61	318,871.28
Federal National Mtg Assn	06/27/2019	25,000,000.00	25,987,430.86	26,199,750.00	2.88	1.83	09/12/2023	37,934.03	212,319.14
Federal Home Loan Mtg Corp	09/25/2019	25,000,000.00	25,000,000.00	25,001,750.00	2.10	2.10	09/25/2023	8,750.00	1,750.00
Federal Home Loan Mtg Corp	03/27/2019	5,070,000.00	5,069,325.88	5,090,482.80	2.75	2.75	09/27/2023	1,549.17	21,156.92
Federal Farm Credit Bank	07/03/2019	50,000,000.00	50,006,132.86	50,538,000.00	1.88	1.88	11/01/2023	229,777.78	531,867.14
Federal Home Loan Mtg Corp	03/29/2019	25,000,000.00	25,000,000.00	25,208,750.00	2.73	2.73	01/09/2024	326,083.33	208,750.00
Federal Home Loan Bank	01/29/2019	8,745,000.00	8,745,000.00	8,771,322.45	3.10	3.10	01/29/2024	46,688.58	26,322.45
Federal National Mtg Assn	02/07/2019	25,000,000.00	25,000,000.00	25,085,250.00	3.10	3.10	02/07/2024	116,250.00	85,250.00
Federal Home Loan Bank	02/15/2019	15,000,000.00	14,953,574.42	15,568,350.00	2.50	2.58	02/13/2024	50,000.00	614,775.58
Federal Home Loan Bank	02/22/2019	23,175,000.00	23,175,000.00	23,449,160.25	2.80	2.80	02/22/2024	70,297.50	274,160.25
Federal Farm Credit Bank	07/08/2019	50,000,000.00	50,598,119.52	51,281,000.00	2.23	1.94	02/23/2024	117,694.44	682,880.48
Federal Home Loan Mtg Corp	02/28/2019	20,000,000.00	20,000,000.00	20,065,800.00	2.88	2.88	02/28/2024	52,708.33	65,800.00
Federal Home Loan Mtg Corp	03/22/2019	20,000,000.00	20,000,000.00	20,232,400.00	2.75	2.75	03/22/2024	13,750.00	232,400.00
Federal Home Loan Mtg Corp	03/27/2019	2,915,000.00	2,915,000.00	2,926,164.45	2.70	2.70	03/27/2024	874.50	11,164.45
Federal Home Loan Bank	04/24/2019	8,225,000.00	8,225,000.00	8,260,696.50	2.75	2.75	04/24/2024	98,642.88	35,696.50
Federal Home Loan Mtg Corp	04/30/2019	25,000,000.00	24,983,968.06	25,095,000.00	2.70	2.72	04/30/2024	283,125.00	111,031.94
Federal Home Loan Mtg Corp	06/05/2019	30,000,000.00	30,000,000.00	30,105,300.00	2.65	2.65	06/05/2024	256,166.67	105,300.00
Federal Farm Credit Bank	06/13/2019	15,000,000.00	14,949,522.00	15,209,550.00	1.95	2.03	06/13/2024	87,750.00	260,028.00
Federal Farm Credit Bank	06/26/2019	105,350,000.00	105,706,604.15	106,821,739.50	1.95	1.87	06/13/2024	542,113.54	1,115,135.35
Federal Home Loan Mtg Corp	07/17/2019	8,821,000.00	8,819,308.37	8,829,203.53	2.40	2.40	07/16/2024	43,516.93	9,895.16
Federal Farm Credit Bank	07/23/2019	54,000,000.00	54,000,000.00	54,227,880.00	2.04	2.04	07/19/2024	208,080.00	227,880.00
Federal Farm Credit Bank	07/23/2019	25,000,000.00	25,000,000.00	25,003,500.00	2.45	2.45	07/23/2024	115,694.44	3,500.00
Federal Farm Credit Bank	09/17/2019	14,000,000.00	13,948,602.89	13,957,580.00	1.60	1.68	09/17/2024	8,711.11	8,977.11
Federal Farm Credit Bank	09/17/2019	11,000,000.00	10,958,743.40	10,966,670.00	1.60	1.68	09/17/2024	6,844.44	7,926.60
Federal Agency Subtotal:		2,699,921,000.00	2,702,281,127.67	2,710,173,336.64	1.98	1.97		13,210,563.50	7,892,208.97

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of September 30, 2019

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Money Market Accounts									
BlackRock FedFund	07/06/2018	1,000,000.00	1,000,000.00	1,000,000.00	1.86	1.86		3,633.97	0.00
BlackRock FedFund	02/07/2019	35,000,000.00	35,000,000.00	35,000,000.00	1.86	1.86		57,956.16	0.00
Fidelity Government Fund	07/01/2017	462,400,000.00	462,400,000.00	462,400,000.00	1.90	1.90		445,933.44	0.00
Morgan Stanley Govnt Fund	07/01/2017	1,000,000.00	1,000,000.00	1,000,000.00	1.85	1.85		238.72	0.00
Money Market Accounts Subtotal:		499,400,000.00	499,400,000.00	499,400,000.00	1.90	1.90		507,762.29	0.00
Negotiable CDs									
Canadian Imp Bk Comm NY	09/26/2019	105,000,000.00	105,000,000.00	105,000,000.00	1.97	1.97	10/03/2019	28,729.16	0.00
Bank of Montreal	08/05/2019	25,000,000.00	25,000,000.00	25,001,000.00	2.20	2.20	10/07/2019	87,083.33	1,000.00
Nordea Bank Finland	04/04/2019	21,000,000.00	21,000,000.00	21,002,310.00	2.56	2.56	10/08/2019	268,800.00	2,310.00
Canadian Imp Bk Comm NY	10/19/2018	10,000,000.00	10,000,000.00	10,004,900.00	3.03	3.03	10/18/2019	292,058.34	4,900.00
Royal Bk of Canada/Dain Rausch	04/10/2019	25,000,000.00	25,000,000.00	25,009,000.00	2.55	2.55	10/31/2019	308,125.00	9,000.00
Royal Bk of Canada/Dain Rausch	04/10/2019	25,000,000.00	25,000,000.00	25,011,750.00	2.56	2.56	11/08/2019	309,333.33	11,750.00
Toronto Dominion NY	04/24/2019	35,000,000.00	35,000,000.00	35,032,550.00	2.58	2.58	11/29/2019	401,333.33	32,550.00
Canadian Imp Bk Comm NY	12/20/2018	50,000,000.00	50,000,000.00	50,100,500.00	3.03	3.03	12/11/2019	1,199,375.00	100,500.00
Toronto Dominion NY	12/12/2018	50,000,000.00	50,000,478.18	50,101,500.00	3.08	3.07	12/11/2019	1,251,354.16	101,021.82
Westpac Bank NY	12/17/2018	60,000,000.00	60,000,000.00	60,106,800.00	3.02	3.02	12/11/2019	1,449,600.00	106,800.00
Bank of Montreal	12/06/2018	100,000,000.00	100,000,000.00	100,190,000.00	3.06	3.06	12/13/2019	2,541,500.00	190,000.00
Royal Bk of Canada/Dain Rausch	12/11/2018	50,000,000.00	50,000,000.00	50,133,000.00	3.05	3.05	01/09/2020	1,245,416.67	133,000.00
Toronto Dominion NY	01/07/2019	30,000,000.00	30,000,000.00	30,075,000.00	2.91	2.91	01/15/2020	647,475.00	75,000.00
Toronto Dominion NY	07/29/2019	70,000,000.00	70,000,000.00	70,034,300.00	2.18	2.18	01/24/2020	271,288.89	34,300.00
UBS AG Stamford	02/15/2019	20,000,000.00	20,000,000.00	20,051,000.00	2.75	2.75	02/18/2020	348,333.33	51,000.00
Bank of Montreal	03/15/2019	40,000,000.00	40,000,000.00	40,113,600.00	2.67	2.67	02/21/2020	593,333.34	113,600.00
Royal Bk of Canada/Dain Rausch	08/29/2018	50,000,000.00	50,000,000.00	50,220,500.00	2.92	2.92	02/28/2020	133,833.27	220,500.00
Royal Bk of Canada/Dain Rausch	07/23/2019	50,000,000.00	50,000,000.00	50,035,000.00	2.14	2.14	03/09/2020	208,055.56	35,000.00
Bank of Montreal	03/13/2019	1,000,000.00	1,000,000.00	1,003,390.00	2.69	2.69	03/13/2020	15,093.89	3,390.00
Bank of Montreal	03/19/2019	25,000,000.00	25,000,000.00	25,089,500.00	2.70	2.70	03/20/2020	367,500.00	89,500.00
Bank of Nova Scotia	04/05/2019	50,000,000.00	50,000,000.00	50,174,500.00	2.63	2.63	05/06/2020	653,847.22	174,500.00
Toronto Dominion NY	09/26/2019	25,000,000.00	25,000,000.00	25,011,250.00	2.05	2.05	05/06/2020	7,118.06	11,250.00
Toronto Dominion NY	09/26/2019	25,000,000.00	25,000,000.00	25,015,000.00	2.05	2.05	05/29/2020	7,118.06	15,000.00
UBS AG Stamford	05/24/2019	25,000,000.00	25,000,000.00	25,087,000.00	2.55	2.55	05/29/2020	230,208.33	87,000.00
Toronto Dominion NY	09/26/2019	25,000,000.00	25,000,000.00	25,015,500.00	2.05	2.05	06/01/2020	7,118.06	15,500.00
UBS AG Stamford	06/04/2019	25,000,000.00	25,000,000.00	25,071,000.00	2.44	2.44	06/03/2020	201,638.89	71,000.00
Bank of Nova Scotia	09/20/2019	35,000,000.00	35,000,000.00	35,007,700.00	2.03	2.03	06/30/2020	21,709.72	7,700.00
Toronto Dominion NY	07/23/2019	50,000,000.00	50,000,000.00	50,065,500.00	2.12	2.12	06/30/2020	206,111.11	65,500.00
Toronto Dominion NY	09/26/2019	25,000,000.00	25,000,000.00	25,019,250.00	2.04	2.04	06/30/2020	7,083.33	19,250.00
Royal Bk of Canada/Dain Rausch	07/08/2019	25,000,000.00	25,000,000.00	25,031,250.00	2.11	2.11	07/01/2020	124,548.61	31,250.00
Toronto Dominion NY	09/23/2019	25,000,000.00	25,000,000.00	25,011,750.00	2.00	2.00	07/01/2020	11,111.11	11,750.00
Bank of Nova Scotia	09/23/2019	20,000,000.00	20,000,000.00	19,999,400.00	1.99	1.99	07/31/2020	8,844.44	(600.00)
Bank of Nova Scotia	09/26/2019	25,000,000.00	25,000,000.00	25,007,500.00	2.03	2.03	07/31/2020	7,048.61	7,500.00

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of September 30, 2019

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Toronto Dominion NY	09/24/2019	25,000,000.00	25,000,000.00	25,018,000.00	2.00	2.00	07/31/2020	9,722.22	18,000.00
Toronto Dominion NY	09/20/2019	20,000,000.00	20,000,000.00	20,018,600.00	2.02	2.02	08/03/2020	12,344.44	18,600.00
Bank of Nova Scotia	09/26/2019	25,000,000.00	25,000,000.00	25,007,500.00	2.02	2.02	08/31/2020	7,013.89	7,500.00
Bank of Montreal	09/06/2018	15,000,000.00	15,000,000.00	15,149,400.00	3.13	3.16	09/08/2020	28,691.60	149,400.00
Negotiable CDs Subtotal:		1,307,000,000.00	1,307,000,478.18	1,309,025,700.00	2.49	2.49		13,518,899.30	2,025,221.82
Supranationals									
Intl Bank For Recon and Dev	11/10/2016	25,000,000.00	25,000,000.00	24,989,500.00	1.30	1.30	10/25/2019	140,833.33	(10,500.00)
Intl Bank For Recon and Dev	05/12/2017	35,000,000.00	34,991,343.15	34,985,300.00	1.30	1.68	10/25/2019	197,166.67	(6,043.15)
Intl Bank For Recon and Dev	12/23/2016	25,000,000.00	24,977,631.88	24,964,250.00	1.13	1.72	11/27/2019	96,250.00	(13,381.88)
Intl Bank For Recon and Dev	01/04/2017	25,000,000.00	24,979,919.46	24,964,250.00	1.13	1.66	11/27/2019	96,250.00	(15,669.46)
Intl Bank For Recon and Dev	04/06/2017	25,000,000.00	25,030,173.97	24,978,750.00	1.88	1.97	04/21/2020	207,895.83	(51,423.97)
Intl Bank For Recon and Dev	04/20/2017	25,000,000.00	25,043,848.29	24,978,750.00	1.88	1.86	04/21/2020	207,895.83	(65,098.29)
Inter-American Development Bk	04/12/2017	50,000,000.00	49,976,406.76	49,903,500.00	1.63	1.70	05/12/2020	313,673.61	(72,906.76)
Intl Bank For Recon and Dev	08/29/2017	15,000,000.00	14,999,033.23	14,974,650.00	1.63	1.63	09/04/2020	18,066.67	(24,383.23)
Intl Bank For Recon and Dev	08/29/2017	35,000,000.00	34,997,744.19	34,940,850.00	1.63	1.63	09/04/2020	42,155.56	(56,894.19)
Intl Bank For Recon and Dev	09/21/2017	25,000,000.00	24,988,957.43	24,957,750.00	1.63	1.67	09/04/2020	30,111.11	(31,207.43)
Intl Bank For Recon and Dev	10/30/2015	25,000,000.00	25,000,000.00	24,999,250.00	2.00	1.35	10/15/2020	230,638.89	(750.00)
Inter-American Development Bk	04/19/2018	100,000,000.00	99,886,333.33	101,294,000.00	2.63	2.70	04/19/2021	1,181,250.00	1,407,666.67
International Finance Corp	07/20/2016	25,000,000.00	24,954,660.14	24,743,000.00	1.13	1.23	07/20/2021	54,140.00	(211,660.14)
International Finance Corp	10/07/2016	12,500,000.00	12,448,867.24	12,371,500.00	1.13	1.36	07/20/2021	27,938.13	(77,367.24)
Intl Bank For Recon and Dev	11/23/2016	10,000,000.00	10,000,000.00	9,997,400.00	1.75	1.75	11/23/2021	25,277.76	(2,600.00)
Intl Bank For Recon and Dev	09/29/2017	25,000,000.00	25,000,000.00	25,008,250.00	1.98	1.98	09/29/2022	2,750.00	8,250.00
Inter-American Development Bk	04/04/2019	15,000,000.00	15,080,279.14	15,407,250.00	2.50	2.33	01/18/2023	76,041.67	326,970.86
Inter-American Development Bk	04/04/2019	10,000,000.00	10,054,302.64	10,271,500.00	2.50	2.33	01/18/2023	50,694.44	217,197.36
Intl Bank For Recon and Dev	03/06/2019	25,000,000.00	25,000,000.00	25,138,000.00	2.90	2.90	03/06/2023	50,347.22	138,000.00
Inter-American Development Bk	04/16/2019	50,000,000.00	50,000,000.00	50,710,500.00	2.53	2.53	07/06/2023	309,333.34	710,500.00
Inter-American Development Bk	04/16/2019	25,000,000.00	25,000,000.00	25,355,250.00	2.53	2.53	07/06/2023	154,666.66	355,250.00
Inter-American Development Bk	09/27/2019	25,000,000.00	25,000,000.00	25,006,000.00	1.95	1.95	09/27/2023	5,342.47	6,000.00
Intl Bank For Recon and Dev	04/22/2019	10,000,000.00	10,203,560.88	10,524,600.00	3.00	2.46	09/27/2023	3,333.33	321,039.12
Intl Bank For Recon and Dev	04/25/2019	6,000,000.00	6,129,456.48	6,314,760.00	3.00	2.43	09/27/2023	2,000.00	185,303.52
Inter-American Development Bk	03/21/2019	25,000,000.00	25,424,151.87	26,313,750.00	3.00	2.55	10/04/2023	368,750.00	889,598.13
Inter-American Development Bk	04/25/2019	25,000,000.00	25,181,884.92	26,032,000.00	2.63	2.44	01/16/2024	136,718.75	850,115.08
Inter-American Development Bk	04/29/2019	25,000,000.00	25,226,469.51	26,032,000.00	2.63	2.40	01/16/2024	136,718.75	805,530.49
Inter-American Development Bk	05/06/2019	34,750,000.00	35,029,562.72	36,184,480.00	2.63	2.45	01/16/2024	190,039.06	1,154,917.28
Inter-American Development Bk	04/02/2019	50,000,000.00	50,000,000.00	51,234,000.00	2.29	2.29	01/31/2024	194,000.00	1,234,000.00
Inter-American Development Bk	04/08/2019	50,000,000.00	50,000,000.00	51,244,000.00	2.33	2.33	02/29/2024	100,826.28	1,244,000.00
Intl Bank For Recon and Dev	03/11/2019	25,000,000.00	25,000,000.00	25,454,500.00	2.89	2.89	03/11/2024	39,944.44	454,500.00
Intl Bank For Recon and Dev	03/19/2019	25,000,000.00	24,963,596.67	25,938,250.00	2.50	2.53	03/19/2024	20,833.33	974,653.33
Intl Bank For Recon and Dev	03/26/2019	25,000,000.00	25,000,000.00	26,245,000.00	2.77	2.77	03/26/2024	9,618.06	1,245,000.00
Intl Bank For Recon and Dev	05/07/2019	25,000,000.00	25,000,000.00	26,246,500.00	2.75	2.75	05/07/2024	275,000.00	1,246,500.00
Intl Bank For Recon and Dev	05/15/2019	25,000,000.00	25,000,000.00	25,050,000.00	2.88	2.88	05/15/2024	272,000.00	50,000.00

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of September 30, 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	07/02/2019	50,000,000.00	50,000,000.00	50,107,500.00	2.20	2.20	07/01/2024	271,944.44	107,500.00
Intl Bank For Recon and Dev	09/04/2019	25,000,000.00	25,000,000.00	25,000,500.00	2.20	2.20	08/28/2024	41,250.00	500.00
Intl Bank For Recon and Dev	09/10/2019	25,000,000.00	25,000,000.00	25,000,500.00	2.20	2.20	08/28/2024	32,083.34	500.00
Supranationals Subtotal:		1,083,250,000.00	1,084,568,183.90	1,097,861,790.00	2.19	2.19		5,613,778.97	13,293,606.10
Sweep Fund									
JP Morgan	12/11/2018	4,103,605.28	4,103,605.28	4,103,605.28	1.57	1.57		5,796.10	0.00
Sweep Fund Subtotal:		4,103,605.28	4,103,605.28	4,103,605.28	1.57	1.57		5,796.10	0.00
Treasury Coupon Securities									
U.S. Treasury	12/08/2014	15,000,000.00	14,995,648.98	14,986,200.00	1.50	1.68	11/30/2019	75,614.75	(9,448.98)
U.S. Treasury	01/09/2015	15,000,000.00	15,004,401.79	14,987,100.00	1.63	1.50	12/31/2019	61,599.86	(17,301.79)
U.S. Treasury	02/12/2016	20,000,000.00	20,021,641.00	19,962,600.00	1.38	1.04	01/31/2020	46,331.52	(59,041.00)
U.S. Treasury	04/09/2015	10,000,000.00	9,996,105.12	9,973,400.00	1.25	1.35	02/29/2020	10,645.60	(22,705.12)
U.S. Treasury	02/12/2016	20,000,000.00	20,025,062.37	19,956,200.00	1.38	1.06	02/29/2020	23,420.33	(68,862.37)
U.S. Treasury	04/09/2015	10,000,000.00	9,988,815.83	9,963,300.00	1.13	1.36	03/31/2020	307.38	(25,515.83)
U.S. Treasury	01/06/2017	20,000,000.00	19,985,299.27	19,950,800.00	1.38	1.53	03/31/2020	751.37	(34,499.27)
U.S. Treasury	06/05/2015	15,000,000.00	14,986,480.67	14,963,100.00	1.50	1.64	05/31/2020	75,614.75	(23,380.67)
U.S. Treasury	07/06/2018	20,000,000.00	19,994,116.38	20,093,000.00	2.50	2.54	06/30/2020	126,358.70	98,883.62
U.S. Treasury	01/06/2017	20,000,000.00	19,903,532.97	19,895,400.00	1.38	1.75	01/31/2021	46,331.52	(8,132.97)
U.S. Treasury	02/01/2019	13,000,000.00	13,002,376.31	13,121,940.00	2.50	2.49	01/31/2021	54,755.43	119,563.69
U.S. Treasury	06/17/2016	35,000,000.00	35,165,422.89	34,803,300.00	1.38	1.08	05/31/2021	161,731.56	(362,122.89)
U.S. Treasury	09/07/2016	5,000,000.00	4,998,865.25	4,950,400.00	1.13	1.14	06/30/2021	14,215.35	(48,465.25)
U.S. Treasury	09/07/2016	5,000,000.00	5,097,413.42	5,050,600.00	2.25	1.15	07/31/2021	18,953.80	(46,813.42)
U.S. Treasury	10/06/2016	25,000,000.00	24,938,111.70	24,744,250.00	1.13	1.25	09/30/2021	768.44	(193,861.70)
U.S. Treasury	12/09/2016	15,000,000.00	14,975,767.60	15,033,450.00	1.75	1.83	11/30/2021	88,217.21	57,682.40
U.S. Treasury	09/11/2019	10,000,000.00	10,012,269.59	10,008,600.00	1.63	1.58	08/31/2022	8,928.58	(3,669.59)
U.S. Treasury	04/30/2019	50,000,000.00	49,176,399.05	50,263,500.00	1.75	2.27	01/31/2023	147,418.48	1,087,100.95
U.S. Treasury	09/16/2019	12,000,000.00	11,896,682.35	11,972,400.00	1.50	1.75	03/31/2023	491.80	75,717.65
U.S. Treasury	09/06/2019	10,000,000.00	9,925,549.18	9,879,300.00	1.25	1.45	07/31/2023	8,491.85	(46,249.18)
U.S. Treasury	05/31/2019	40,000,000.00	39,122,363.97	39,709,200.00	1.38	1.96	08/31/2023	46,840.66	586,836.03
U.S. Treasury	09/03/2019	15,000,000.00	15,166,789.68	15,032,250.00	1.63	1.34	10/31/2023	18,546.20	(134,539.68)
U.S. Treasury	09/05/2019	10,000,000.00	10,063,348.46	10,021,500.00	1.63	1.46	10/31/2023	11,480.98	(41,848.46)
U.S. Treasury	02/01/2019	10,000,000.00	10,014,230.74	10,387,100.00	2.50	2.46	01/31/2024	42,119.57	372,869.26
U.S. Treasury	04/02/2019	15,000,000.00	14,921,929.37	15,362,700.00	2.13	2.25	03/31/2024	870.90	440,770.63
U.S. Treasury	06/11/2019	15,000,000.00	15,391,229.17	15,617,550.00	2.50	1.91	05/15/2024	114,130.43	226,320.83
U.S. Treasury	07/15/2019	25,000,000.00	25,157,000.21	25,485,250.00	2.00	1.86	06/30/2024	105,978.27	328,249.79
U.S. Treasury	08/29/2019	10,000,000.00	10,462,902.48	10,372,700.00	2.38	1.39	08/15/2024	21,297.55	(90,202.48)
Treasury Coupon Securities Subtotal:		485,000,000.00	484,389,755.80	486,547,090.00	1.66	1.70		1,332,212.84	2,157,334.20
Grand Total		8,475,897,526.55	8,477,748,219.68	8,515,496,046.03	2.19	2.18		39,821,134.78	37,747,826.35

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4393	Bank Deposit	Wells Fargo Bank NA	2.00	Redemption	6,545,567.64	09/03/19
5244	Commercial Paper	JP Morgan	2.96	Redemption	130,000,000.00	09/03/19
5309	Sweep Fund	JP Morgan	1.56	Redemption	1,353,768.24	09/03/19
5949	Commercial Paper	Natixis US Finance C	2.09	Redemption	215,000,000.00	09/03/19
5950	U.S. Treasury Notes	U.S. Treasury	1.63	Purchase	-15,253,379.76	09/03/19
5951	Commercial Paper	Natixis US Finance C	2.09	Purchase	-274,984,034.72	09/03/19
4393	Bank Deposit	Wells Fargo Bank NA	2.00	Purchase	-5,308,606.87	09/04/19
5309	Sweep Fund	JP Morgan	1.58	Redemption	799,802.93	09/04/19
5629	Commercial Paper	BNP Paribas NY	2.54	Redemption	25,000,000.00	09/04/19
5951	Commercial Paper	Natixis US Finance C	2.09	Redemption	275,000,000.00	09/04/19
5952	Supranational	Intl Bank For Recon	2.20	Purchase	-25,009,166.67	09/04/19
5954	Corporate Notes	Apple Inc	2.30	Purchase	-10,370,392.93	09/04/19
5955	Commercial Paper	Natixis US Finance C	2.09	Purchase	-249,985,486.11	09/04/19
4393	Bank Deposit	Wells Fargo Bank NA	2.00	Redemption	2,379,069.61	09/05/19
5309	Sweep Fund	JP Morgan	1.58	Redemption	1,950,468.71	09/05/19
5731	Federal Agencies	Federal Home Loan Mt	2.80	Redemption	25,000,000.00	09/05/19
5945	Commercial Paper	Natixis US Finance C	2.12	Redemption	20,000,000.00	09/05/19
5955	Commercial Paper	Natixis US Finance C	2.09	Redemption	250,000,000.00	09/05/19
5957	U.S. Treasury Notes	U.S. Treasury	1.63	Purchase	-10,120,974.87	09/05/19
5958	Commercial Paper	Natixis US Finance C	2.09	Purchase	-259,984,905.56	09/05/19
3900	Federal Agencies	Federal Farm Credit	1.48	Redemption	25,000,000.00	09/06/19
4393	Bank Deposit	Wells Fargo Bank NA	2.00	Redemption	983,856.68	09/06/19
5309	Sweep Fund	JP Morgan	1.55	Redemption	302,037.21	09/06/19
5486	Federal Agencies	Federal Farm Credit	2.70	Redemption	23,638,175.00	09/06/19
5944	Commercial Paper	Natixis US Finance C	2.12	Redemption	20,000,000.00	09/06/19
5958	Commercial Paper	Natixis US Finance C	2.09	Redemption	260,000,000.00	09/06/19
5959	U.S. Treasury Notes	U.S. Treasury	1.25	Purchase	-9,936,786.68	09/06/19
5960	Commercial Paper	Natixis US Finance C	2.09	Purchase	-274,952,104.17	09/06/19
3754	Federal Agencies	Federal Home Loan Mt	1.00	Redemption	25,000,000.00	09/07/19
3792	Federal Agencies	Federal National Mtg	1.13	Redemption	35,000,000.00	09/09/19
4393	Bank Deposit	Wells Fargo Bank NA	2.00	Redemption	64,187.30	09/09/19
5309	Sweep Fund	JP Morgan	1.53	Purchase	-12,699,234.28	09/09/19
5960	Commercial Paper	Natixis US Finance C	2.09	Redemption	275,000,000.00	09/09/19
5961	Commercial Paper	Prudential Funding L	2.09	Purchase	-74,995,645.83	09/09/19

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
5962	Corporate Notes	American Honda Finan	1.70	Purchase	-24,861,500.00	09/09/19
5963	Commercial Paper	Natixis US Finance C	2.09	Purchase	-184,989,259.72	09/09/19
4393	Bank Deposit	Wells Fargo Bank NA	2.00	Purchase	-928,484.49	09/10/19
5309	Sweep Fund	JP Morgan	1.53	Redemption	9,737,991.47	09/10/19
5831	Commercial Paper	MUFG Bank NY	2.28	Redemption	25,000,000.00	09/10/19
5903	Negotiable CD	Toronto Dominion NY	2.20	Redemption	50,000,000.00	09/10/19
5941	Commercial Paper	Natixis US Finance C	2.12	Redemption	15,000,000.00	09/10/19
5961	Commercial Paper	Prudential Funding L	2.09	Redemption	75,000,000.00	09/10/19
5963	Commercial Paper	Natixis US Finance C	2.09	Redemption	185,000,000.00	09/10/19
5964	Commercial Paper	Natixis US Finance C	2.09	Purchase	-219,987,227.78	09/10/19
5965	Commercial Paper	Natixis US Finance C	2.00	Purchase	-24,797,222.22	09/10/19
5966	Supranational	Intl Bank For Recon	2.20	Purchase	-25,018,333.33	09/10/19
4393	Bank Deposit	Wells Fargo Bank NA	2.00	Redemption	2,742,471.15	09/11/19
5309	Sweep Fund	JP Morgan	1.54	Redemption	3,252,171.37	09/11/19
5943	Commercial Paper	Natixis US Finance C	2.12	Redemption	15,000,000.00	09/11/19
5964	Commercial Paper	Natixis US Finance C	2.09	Redemption	220,000,000.00	09/11/19
5967	Commercial Paper	Natixis US Finance C	2.09	Purchase	-199,988,388.89	09/11/19
5968	U.S. Treasury Notes	U.S. Treasury	1.63	Purchase	-10,017,410.71	09/11/19
5969	Corporate Notes	Apple Inc	1.70	Purchase	-19,996,600.00	09/11/19
4393	Bank Deposit	Wells Fargo Bank NA	2.00	Purchase	-1,235,986.31	09/12/19
5309	Sweep Fund	JP Morgan	1.54	Purchase	-609,016.92	09/12/19
5942	Commercial Paper	Natixis US Finance C	2.12	Redemption	15,000,000.00	09/12/19
5967	Commercial Paper	Natixis US Finance C	2.09	Redemption	200,000,000.00	09/12/19
5970	Commercial Paper	Natixis US Finance C	2.09	Purchase	-204,988,098.61	09/12/19
3761	Federal Agencies	Federal National Mtg	1.15	Redemption	50,000,000.00	09/13/19
4393	Bank Deposit	Wells Fargo Bank NA	2.00	Purchase	-2,547,331.06	09/13/19
5309	Sweep Fund	JP Morgan	1.53	Purchase	-621,847.44	09/13/19
5970	Commercial Paper	Natixis US Finance C	2.09	Redemption	205,000,000.00	09/13/19
5971	Commercial Paper	Rabobank Nederland	2.10	Purchase	-232,959,225.00	09/13/19
4393	Bank Deposit	Wells Fargo Bank NA	2.00	Redemption	3,008,995.46	09/16/19
4674	Asset Backed Securities	Toyota Auto Receivab	2.10	Redemption	1,505,101.30	09/16/19
5143	Asset Backed Securities	Toyota Auto Receivab	2.98	Redemption	1,494,761.26	09/16/19
5267	Commercial Paper	Canadian Imperial Ho	2.90	Redemption	25,000,000.00	09/16/19
5309	Sweep Fund	JP Morgan	1.62	Redemption	638,027.18	09/16/19

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
5449	Asset Backed Securities	Toyota Auto Receivab	1.76	Redemption	451,171.41	09/16/19
5468	Asset Backed Securities	John Deere Owner Tru	2.63	Redemption	2,612,141.43	09/16/19
5600	Asset Backed Securities	Honda Auto Rec Owner	2.60	Redemption	2,522,405.68	09/16/19
5759	Asset Backed Securities	Ford Credit Auto Own	2.39	Redemption	1,966,906.01	09/16/19
5768	Asset Backed Securities	Harley-Davidson Moto	2.39	Redemption	1,208,541.08	09/16/19
5971	Commercial Paper	Rabobank Nederland	2.10	Redemption	233,000,000.00	09/16/19
5973	Commercial Paper	Rabobank Nederland	2.15	Purchase	-214,987,159.72	09/16/19
5974	U.S. Treasury Notes	U.S. Treasury	1.50	Purchase	-11,978,583.50	09/16/19
5975	Commercial Paper	Prudential Funding L	2.15	Purchase	-15,999,044.44	09/16/19
4393	Bank Deposit	Wells Fargo Bank NA	2.00	Redemption	435,301.97	09/17/19
5309	Sweep Fund	JP Morgan	2.61	Redemption	149,266.67	09/17/19
5753	Federal Agencies	Federal Home Loan Mt	2.50	Redemption	25,000,000.00	09/17/19
5973	Commercial Paper	Rabobank Nederland	2.15	Redemption	215,000,000.00	09/17/19
5975	Commercial Paper	Prudential Funding L	2.15	Redemption	16,000,000.00	09/17/19
5976	Commercial Paper	Rabobank Nederland	2.25	Purchase	-224,985,937.50	09/17/19
5977	Federal Agencies	Federal Farm Credit	1.60	Purchase	-13,948,200.00	09/17/19
5978	Federal Agencies	Federal Farm Credit	1.60	Purchase	-10,958,420.00	09/17/19
3825	Asset Backed Securities	Honda Auto Rec Owner	1.21	Redemption	501,881.92	09/18/19
4393	Bank Deposit	Wells Fargo Bank NA	2.00	Purchase	-4,976,195.77	09/18/19
4886	Asset Backed Securities	Honda Auto Rec Owner	2.60	Redemption	1,759,446.50	09/18/19
5309	Sweep Fund	JP Morgan	1.69	Redemption	573,131.45	09/18/19
5976	Commercial Paper	Rabobank Nederland	2.25	Redemption	225,000,000.00	09/18/19
5979	Commercial Paper	BNP Paribas NY	2.20	Purchase	-190,988,327.78	09/18/19
3608	Money Market Funds	Fidelity Government	2.57	Purchase	-169,000,000.00	09/19/19
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Redemption	4,831,883.77	09/19/19
5309	Sweep Fund	JP Morgan	1.44	Redemption	2,254.69	09/19/19
5979	Commercial Paper	BNP Paribas NY	2.20	Redemption	191,000,000.00	09/19/19
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Purchase	-1,659,638.87	09/20/19
5309	Sweep Fund	JP Morgan	1.41	Purchase	-1,551,023.15	09/20/19
5497	Commercial Paper	Natixis US Finance C	2.60	Redemption	50,000,000.00	09/20/19
5498	Federal Agencies	Federal Home Loan Mt	3.20	Redemption	15,235,385.60	09/20/19
5982	Negotiable CD	Bank of Nova Scotia	2.03	Purchase	-35,000,000.00	09/20/19
5983	Negotiable CD	Toronto Dominion NY	2.02	Purchase	-20,000,000.00	09/20/19
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Redemption	2,221,186.79	09/23/19

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
5030	Asset Backed Securities	Honda Auto Rec Owner	2.67	Redemption	2,956,088.52	09/23/19
5309	Sweep Fund	JP Morgan	1.40	Purchase	-859,633.40	09/23/19
5315	Asset Backed Securities	Honda Auto Rec Owner	2.67	Redemption	155,933.67	09/23/19
5984	Negotiable CD	Toronto Dominion NY	2.00	Purchase	-25,000,000.00	09/23/19
5985	Negotiable CD	Bank of Nova Scotia	1.99	Purchase	-20,000,000.00	09/23/19
5986	Corporate Notes	Toyota Motor Credit	2.10	Purchase	-25,000,000.00	09/23/19
5987	Federal Agencies	Federal Farm Credit	2.00	Purchase	-25,000,000.00	09/23/19
5988	Federal Agencies	Federal Home Loan Mt	2.13	Purchase	-25,000,000.00	09/23/19
3608	Money Market Funds	Fidelity Government	1.88	Purchase	-45,000,000.00	09/24/19
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Purchase	-573,958.04	09/24/19
5309	Sweep Fund	JP Morgan	1.43	Purchase	-5,119,097.92	09/24/19
5764	Federal Agencies	Federal Home Loan Mt	2.60	Redemption	60,000,000.00	09/24/19
5989	Negotiable CD	Toronto Dominion NY	2.00	Purchase	-25,000,000.00	09/24/19
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Redemption	564,492.56	09/25/19
5309	Sweep Fund	JP Morgan	1.45	Redemption	7,505,265.90	09/25/19
5765	Commercial Paper	MUFG Bank NY	2.31	Redemption	30,000,000.00	09/25/19
5990	Commercial Paper	JP Morgan	1.95	Purchase	-19,729,166.67	09/25/19
5991	Federal Agencies	Federal Home Loan Mt	2.10	Purchase	-25,000,000.00	09/25/19
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Purchase	-11,865,630.83	09/26/19
5309	Sweep Fund	JP Morgan	1.39	Purchase	-5,628,256.59	09/26/19
5785	Commercial Paper	MUFG Bank NY	2.31	Redemption	75,000,000.00	09/26/19
5794	Commercial Paper	MUFG Bank NY	2.31	Redemption	46,000,000.00	09/26/19
5992	Negotiable CD	Canadian Imp Bk Comm	1.97	Purchase	-105,000,000.00	09/26/19
5993	Negotiable CD	Toronto Dominion NY	2.04	Purchase	-25,000,000.00	09/26/19
5994	Negotiable CD	Toronto Dominion NY	2.05	Purchase	-25,000,000.00	09/26/19
5995	Negotiable CD	Toronto Dominion NY	2.05	Purchase	-25,000,000.00	09/26/19
5996	Negotiable CD	Toronto Dominion NY	2.05	Purchase	-25,000,000.00	09/26/19
5997	Commercial Paper	Credit Agricole CIB	2.00	Purchase	-24,837,500.00	09/26/19
5998	Commercial Paper	BNP Paribas NY	2.00	Purchase	-24,780,555.56	09/26/19
5999	Commercial Paper	BNP Paribas NY	2.00	Purchase	-24,819,444.44	09/26/19
6000	Commercial Paper	MUFG Bank NY	2.08	Purchase	-24,861,333.33	09/26/19
6001	Federal Agencies	Federal Farm Credit	1.55	Purchase	-29,417,671.54	09/26/19
6002	Federal Agencies	Federal Farm Credit	1.55	Purchase	-25,009,423.61	09/26/19
6003	Negotiable CD	Bank of Nova Scotia	2.02	Purchase	-25,000,000.00	09/26/19

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
6004	Negotiable CD	Bank of Nova Scotia	2.03	Purchase	-25,000,000.00	09/26/19
3608	Money Market Funds	Fidelity Government	1.90	Purchase	-33,000,000.00	09/27/19
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Redemption	11,103,855.78	09/27/19
5065	Negotiable CD	Toronto Dominion NY	2.85	Redemption	25,000,000.00	09/27/19
5309	Sweep Fund	JP Morgan	1.38	Redemption	4,998,048.55	09/27/19
5513	Federal Agencies	Federal Home Loan Ba	2.87	Redemption	6,400,000.00	09/27/19
6005	Commercial Paper	Bank of Montreal	2.07	Purchase	-24,860,562.50	09/27/19
6006	Commercial Paper	Credit Agricole CIB	2.02	Purchase	-24,823,250.00	09/27/19
6007	Commercial Paper	MUFG Bank NY	2.04	Purchase	-24,910,750.00	09/27/19
6008	Supranational	Inter-American Devel	1.95	Purchase	-25,000,000.00	09/27/19
2553	U.S. Treasury Notes	U.S. Treasury	1.75	Redemption	15,000,000.00	09/30/19
3451	Federal Agencies	Federal Home Loan Mt	1.40	Redemption	25,000,000.00	09/30/19
3608	Money Market Funds	Fidelity Government	1.90	Purchase	-150,000,000.00	09/30/19
3790	Supranational	Intl Bank For Recon	1.20	Redemption	25,000,000.00	09/30/19
3791	Supranational	Intl Bank For Recon	1.20	Redemption	25,000,000.00	09/30/19
3793	Federal Agencies	Federal Home Loan Mt	1.15	Redemption	20,000,000.00	09/30/19
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Purchase	-317,008.70	09/30/19
4637	Federal Agencies	Federal Home Loan Mt	2.45	Redemption	10,000,000.00	09/30/19
5064	Negotiable CD	Bank of Nova Scotia	2.86	Redemption	50,000,000.00	09/30/19
5169	Corporate Notes	US Bank NA Cincinnat	2.13	Redemption	24,775,000.00	09/30/19
5256	Negotiable CD	Westpac Bank NY	2.97	Redemption	30,000,000.00	09/30/19
5257	Negotiable CD	Toronto Dominion NY	3.02	Redemption	30,000,000.00	09/30/19
5309	Sweep Fund	JP Morgan	1.57	Purchase	-978,663.14	09/30/19
5517	Commercial Paper	Natixis US Finance C	2.58	Redemption	80,000,000.00	09/30/19
5518	Negotiable CD	JP Morgan	2.60	Redemption	100,000,000.00	09/30/19
Grand Total					169,754,954.53	

CONTACT US



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