



COUNTY OF SAN DIEGO INVESTMENT POOL
TREASURY INVESTMENT RESULTS

OCT
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 October 31, 2019

Investment Type	Par Value	Book Value	Market Value	% of Portfolio	Market Price	WAM	YTM	Accrued Interest	Unrealized Gain/Loss
Asset Backed Securities	812,762,406	812,665,685	819,321,959	9.02	100.807	1143	2.43	1,327,904	6,656,274
Commercial Paper	1,140,000,000	1,133,939,656	1,134,156,600	12.58	99.489	100	2.02	-	216,944
Federal Agency Securities	2,584,164,000	2,588,054,895	2,598,646,222	28.72	100.560	956	1.97	11,737,789	10,591,326
Medium-Term Notes	895,881,000	897,073,982	904,310,383	9.96	100.941	738	2.44	4,606,377	7,236,401
Municipal Bonds	76,535,000	77,093,707	77,180,215	0.86	100.850	1187	1.90	15,064	86,508
Negotiable CDs	1,461,000,000	1,461,000,269	1,463,113,450	16.21	100.145	171	2.39	15,050,466	2,113,181
Supranational Securities	1,164,769,000	1,169,109,204	1,183,031,617	12.97	101.568	1140	2.20	4,311,480	13,922,413
U.S. Treasuries	500,000,000	499,536,361	502,451,220	5.54	100.500	852	1.69	1,962,956	2,914,859
Money Market Funds	368,400,000	368,400,000	368,400,000	4.09	100.000	1	1.76	479,343	-
*Bank Deposit	388,671	388,671	388,671	0.00	100.000	1	1.50	3,131	-
Sweep Fund	3,664,585	3,664,585	3,664,585	0.04	100.000	1	1.21	3,959	-
Totals for October 2019	9,007,564,661	9,010,927,015	9,054,664,921	100.00	100.529	697	2.14	39,498,468	43,737,907
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
Change from Prior Month	531,667,134	533,178,795	539,168,875		0.058	7	-0.04	(322,667)	5,990,081
Portfolio Effective Duration	1.24 years								

Return Information	Fiscal Year To		Calendar Year			
	Monthly Return	Annualized	Date Return	Annualized	To Date Return	Annualized
Book Value	0.184%	2.170%	0.759%	2.251%	1.972%	2.368%

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 Deposits make up 0.00% of the portfolio due to rounding

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

PROJECTED LIQUIDITY

County of San Diego Pooled Money Fund

As of October 31, 2019

(\$000)

	Nov-19	Dec-19	Jan-20	Feb-20	Mar-20	Apr-20
Beginning Pool Book Balance	9,010,927	9,120,722	10,498,910	9,748,368	9,308,626	9,407,462
CASH FLOW ITEMS						
INFLOWS:						
Investment Inflows	712,001	415,000	639,170	264,238	196,591	152,514
Projected Credits/Deposits	1,187,557	3,031,950	867,163	867,905	1,294,643	2,703,700
	1,899,745	3,446,950	1,506,333	1,132,143	1,491,234	2,856,214
Outflows						
Investment Purchases	637,250	-	-	-	-	-
Projected Debits	1,077,762	1,653,762	1,617,705	1,307,647	1,195,807	1,221,833
	1,715,012	1,653,762	1,617,705	1,307,647	1,195,807	1,221,833
Net Cash Flows	109,795	1,378,188	(750,542)	(439,742)	98,836	1,481,867
MONTH END POOL BALANCE	9,120,722	10,498,910	9,748,368	9,308,626	9,407,462	10,889,329
PROJECTED MONTH END LIQUIDITY	\$ 566,323	\$ 2,359,511	\$ 2,248,139	\$ 2,072,635	\$ 2,368,062	\$ 4,002,443

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 October 31, 2019

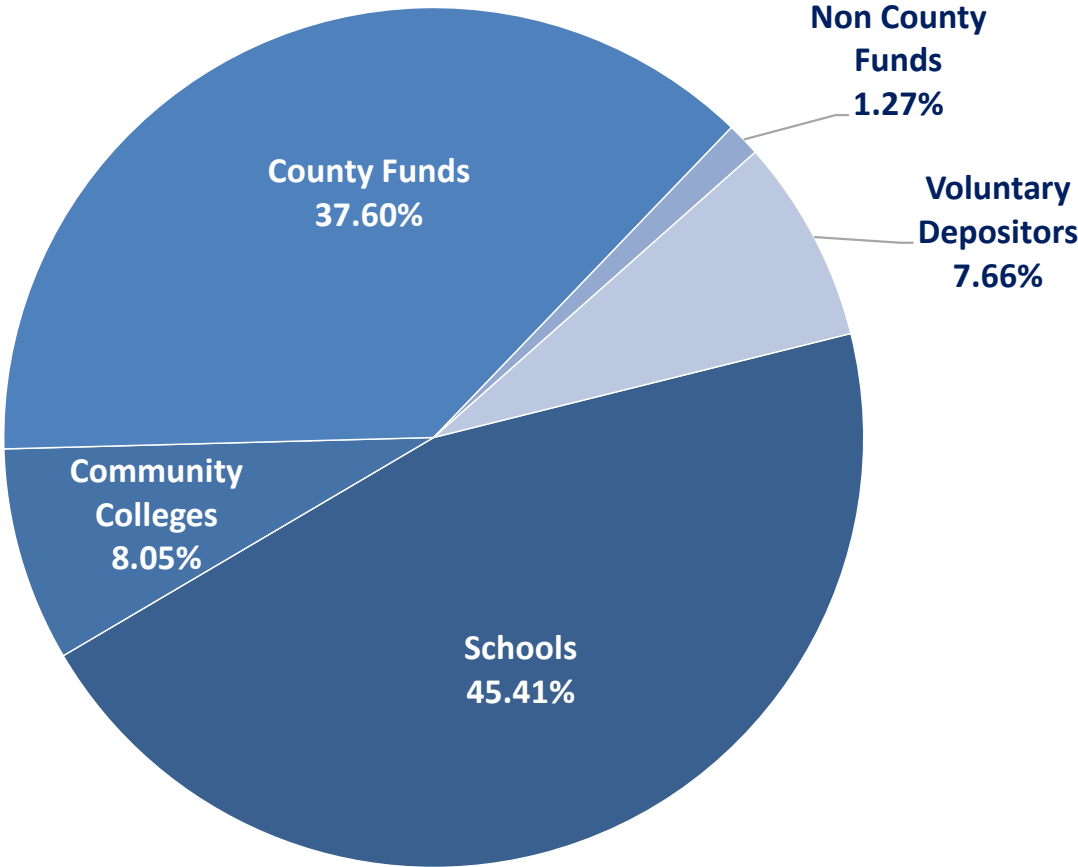
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PARTICIPANT	FMV 08/31/19	FMV 09/30/19	FMV 10/31/19	% of Total	PARTICIPANT	FMV 08/31/19	FMV 09/30/19	FMV 10/31/19	% of Total
COUNTY	\$ 746,653	\$ 855,390	\$ 1,241,212	13.71%	Lake Cuyamaca Rec & Park District	218	218	187	
COUNTY - SPECIAL TRUST FUNDS	2,210,826	2,179,192	2,162,966	23.89%	Lakeside FPD	7,627	7,151	6,605	
NON-COUNTY INVESTMENT FUNDS	108,117	113,850	115,224	1.27%	Leucadia Wastewater District	4,877	4,890	3,882	
SCHOOLS - (K THRU 12)	4,126,128	3,884,960	4,112,163	45.41%	Lower Sweetwater FPD	728	616	614	
					Metropolitan Transit System	36,816	39,454	39,359	
COMMUNITY COLLEGES					Mission Resource Conservation District	186	187	187	
San Diego	139,365	134,436	124,447	1.38%	North County Cemetery District	5,804	5,781	5,809	
Grossmont-Cuyamaca	161,628	166,490	153,045	1.69%	North County Dispatch	2,996	4,709	4,360	
MiraCosta	109,838	102,110	90,953	1.00%	North County FPD	2,837	2,168	1,836	
Palomar	236,344	228,628	214,895	2.37%	Otay Water District	284	285	285	
Southwestern	155,235	158,198	145,942	1.61%	Pomerado Cemetery District	1,930	1,886	1,841	
Total Community Colleges	802,410	789,863	729,282	8.05%	Public Agencies Self-Insurance System	3,537	3,547	3,541	
					Ramona Cemetery District	963	938	915	
FIRST 5 COMMISSION	29,177	36,846	37,664		Rancho Santa Fe FPD	13,030	12,099	10,801	
SANCAL	15,479	3,950	3,958		Rincon del Diablo Municipal Water District	4,700	4,710	4,703	
SDCERA	605	619	614		SANDAG	103,582	101,080	99,936	
					SD County Regional Airport Authority	207,452	213,368	216,355	
CITIES					San Diego Housing Commission	21,594	21,654	21,619	
Chula Vista	57,091	53,262	52,692		San Diego Geographic Information Source	424	418	459	
Coronado	37,214	37,374	37,310		San Diego Law Library	3,697	4,021	3,967	
Del Mar	2,702	2,710	2,705		San Diego Local Agency Formation Comm	1,937	1,922	2,418	
El Cajon	5,056	5,070	5,062		San Diego Regional Training Center	470	810	682	
Encinitas	4,098	4,109	4,102		San Dieguito River Park	1,848	1,732	1,682	
National City	40,637	40,611	40,520		San Marcos FPD	1	1	1	
Oceanside	10,065	10,076	10,023		San Miguel Consolidated FPD	8,603	8,920	12,934	
					Santa Fe Irrigation District	4,396	4,408	4,401	
INDEPENDENT AGENCIES					Serra Cooperative Library System	2	2	2	
Alpine FPD	1,625	1,033	897		Upper San Luis Rey Resource Conserv Dist	61	61	61	
Bonita-Sunnyside FPD	5,181	5,217	4,783		Vallecitos Water District	5,400	5,415	5,406	
Borrego Springs FPD	1,053	1,013	839		Valley Center FPD	1,834	1,737	1,496	
Canebrake County Water District	53	53	53		Valley Center Cemetery District	442	443	443	
Deer Springs FPD	11,404	11,439	11,376		Valley Center Water District	21,506	21,026	21,203	
Fallbrook Public Utility District	15	15	15		Vista FPD	3,085	3,001	3,025	
Grossmont Healthcare District	2	2	2		Total Voluntary Participants	674,370	694,505	693,817	7.66%
Julian-Cuyamaca FPD	181	183	187						
					Pooled Money Fund Total	\$ 8,668,504	\$ 8,517,760	\$ 9,054,665	100.00%

INVESTMENT FUND PARTICIPANTS

San Diego Pooled Money Fund

As of October 31, 2019

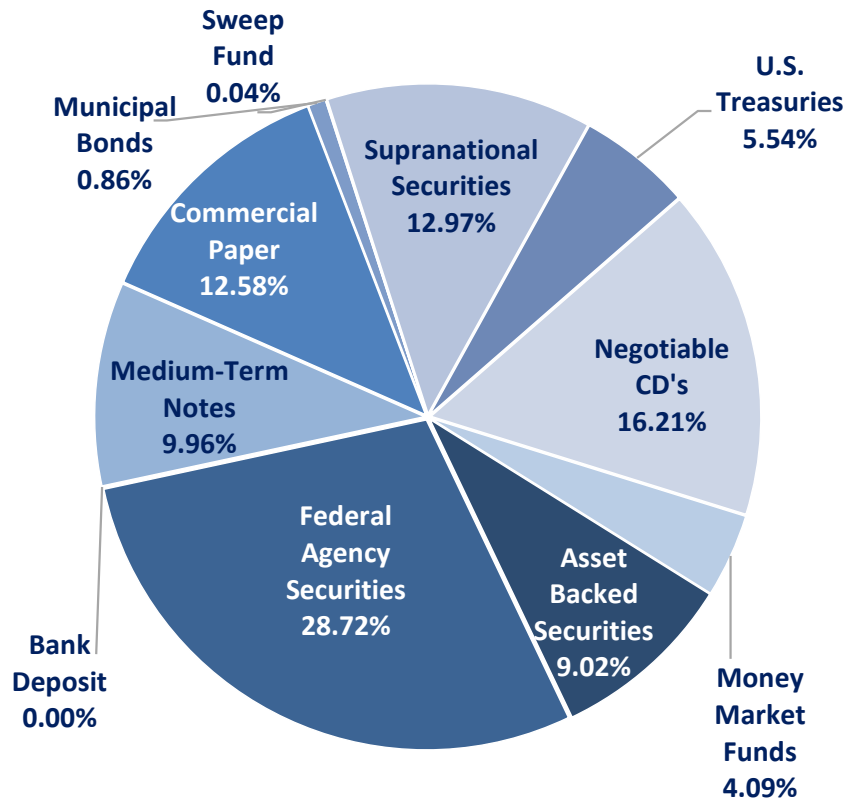


*Totals may not add to 100% due to rounding

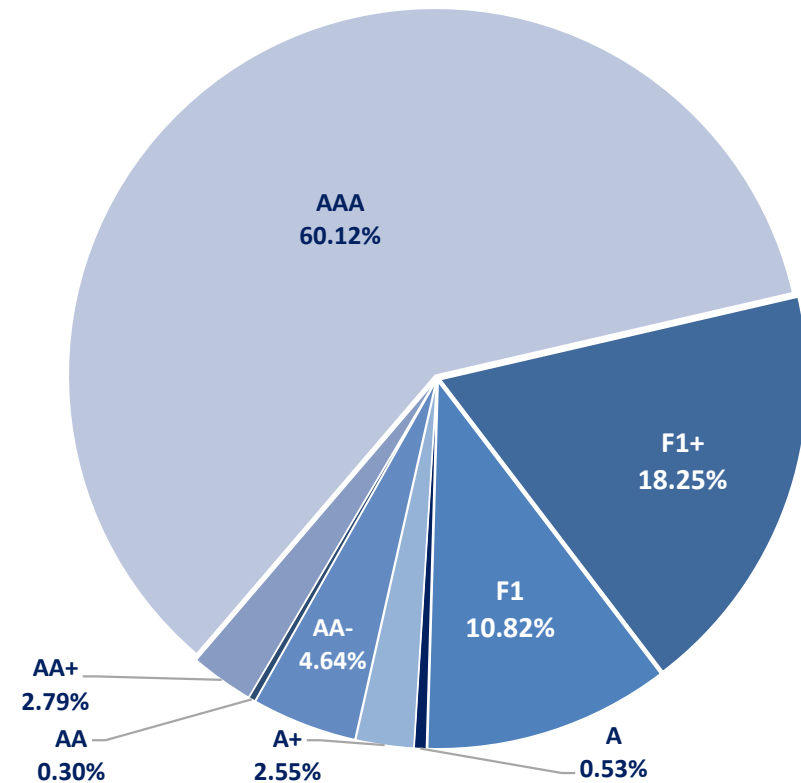
INVESTMENT FUND OVERVIEW

As of October 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 October 31, 2019

Category	Standard	Comment
Treasury Issues	No Limit	Complies - 5.5%
Agency Issues	35% per issuer	Complies - 28.7%
Local Agency Obligations	SP-1/"A" by S&P or MIG1/"A" by Moody's or F-1/"A" by Fitch minimum rating by 1 of 3 NRSROs; (ST ratings for 1 year or less; LT ratings for over 1 year) ; 30% maximum; 10% per issuer	Complies - 0.9%
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 - 12.6%
Medium Term Notes	A-1/"A" by S&P or P-1/"A" by Moody's or F-1/"A" by Fitch minimum rating by 1 of 3 NRSROs; (ST ratings for 1 year or less; LT ratings for over 1 year); 30% maximum; 5% per issuer	Complies - 10.0%
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 - 16.2%
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 - 4.1%
Investment Trust of California - CalTRUST	2.5% maximum	Complies
Supranationals	A-1/"AA" by S&P or P-1/"Aa" by Moody's, or F-1/"AA" by Fitch minimum rating by 1 of 3 NRSROs; 30% maximum; 10% per issuer; USD denominated senior unsecured unsubordinated obligations issued by IBRD, IFC, and IADB	Complies - 13.0%
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 - 9.0%
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 October 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	1,891,048.21	1,891,048.21	1,891,541.21	2.63	2.65	03/16/2020	(2,762.96)	493.00
Hyundai Auto Receivables Trust	04/10/2019	2,514,149.60	2,514,149.60	2,514,132.25	2.60	2.62	04/15/2020	12.99	(17.35)
Ford Credit Auto Owner Trust	06/21/2019	3,136,989.21	3,136,989.21	3,137,188.41	2.39	2.40	07/15/2020	2,127.70	199.20
Harley-Davidson Motorcycle Tru	06/26/2019	2,111,849.38	2,111,849.38	2,112,557.91	2.39	2.40	07/15/2020	1,480.44	708.53
Toyota Auto Receivables	01/31/2018	1,591,938.44	1,591,775.74	1,591,930.16	2.10	2.12	10/15/2020	1,485.76	154.42
GM Financial Securitized Term	10/16/2019	15,000,000.00	15,000,000.00	15,001,657.50	1.99	2.00	10/16/2020	12,434.38	1,657.50
Honda Auto Rec Owner Trust	10/25/2016	1,794,083.48	1,793,967.04	1,791,645.50	1.21	1.22	12/18/2020	783.94	(2,321.54)
Honda Auto Rec Owner Trust	05/30/2018	6,844,532.53	6,844,522.26	6,852,110.80	2.60	2.61	12/18/2020	(10,608.87)	7,588.54
Honda Auto Rec Owner Trust	08/28/2018	12,798,180.90	12,797,959.49	12,815,469.96	2.67	2.69	12/22/2020	9,492.00	17,510.47
Honda Auto Rec Owner Trust	01/16/2019	675,104.04	674,101.93	676,016.04	2.67	2.65	12/22/2020	500.70	1,914.11
Toyota Auto Receivables	03/12/2019	3,867,825.33	3,844,709.00	3,865,243.56	1.76	2.66	07/15/2021	8,326.73	20,534.56
Toyota Auto Receivables	11/07/2018	14,310,894.00	14,309,641.80	14,361,923.79	2.98	3.01	08/15/2021	19,895.89	52,281.99
Honda Auto Rec Owner Trust	02/27/2019	16,000,000.00	15,998,969.60	16,069,059.20	3.10	3.12	09/20/2021	53,785.63	70,089.60
Toyota Auto Receivables	02/13/2019	8,280,211.36	8,279,459.52	8,312,324.50	2.83	2.85	10/15/2021	10,414.67	32,864.98
Citibank Credit Card Issuance	02/12/2019	25,000,000.00	24,864,100.11	24,995,670.00	1.75	2.72	11/19/2021	196,875.00	131,569.89
Citibank Credit Card Issuance	03/07/2019	4,738,000.00	4,714,111.23	4,737,179.38	1.75	2.00	11/19/2021	37,311.75	23,068.15
John Deere Owner Trust	03/13/2019	13,250,000.00	13,249,395.80	13,304,111.68	2.85	2.87	12/15/2021	16,783.34	54,715.88
Toyota Auto Receivables	11/30/2018	5,112,599.33	5,027,123.06	5,111,239.38	1.93	2.97	01/18/2022	4,385.47	84,116.32
Ford Credit Auto Owner Trust	06/21/2019	12,150,000.00	12,149,618.49	12,176,858.79	2.35	2.36	02/15/2022	12,690.00	27,240.30
Honda Auto Rec Owner Trust	08/27/2019	22,000,000.00	21,998,460.00	21,998,625.00	1.90	1.91	04/15/2022	18,577.78	165.00
Toyota Auto Receivables	08/14/2019	10,000,000.00	9,999,535.00	10,010,364.00	2.00	2.01	04/15/2022	8,333.33	10,829.00
Harley-Davidson Motorcycle Tru	06/26/2019	7,000,000.00	6,999,912.50	7,011,427.50	2.37	2.38	05/15/2022	7,373.33	11,515.00
John Deere Owner Trust	07/24/2019	11,250,000.00	11,249,957.25	11,281,924.13	2.28	2.29	05/16/2022	11,400.00	31,966.88
BMW Vehicle Owner Trust	09/18/2019	8,000,000.00	7,999,831.20	8,009,892.80	2.05	2.06	05/25/2022	2,733.34	10,061.60
Bank of America Corp	02/15/2019	15,000,000.00	14,868,750.00	15,000,343.50	1.95	2.47	08/15/2022	13,000.00	131,593.50
GM Financial Securitized Term	07/24/2019	17,000,000.00	16,999,345.50	17,038,083.40	2.23	2.24	08/16/2022	15,795.68	38,737.90
Honda Auto Rec Owner Trust	05/03/2019	19,923,000.00	20,064,640.08	20,165,034.57	2.95	2.48	08/22/2022	16,325.85	100,394.49
American Express Credit Accoun	04/16/2018	7,478,000.00	7,370,503.75	7,477,267.90	1.93	2.62	09/15/2022	6,414.62	106,764.15
American Express Credit Accoun	07/25/2018	5,765,000.00	5,681,452.54	5,764,435.61	1.93	2.65	09/15/2022	4,945.09	82,983.07
American Express Credit Accoun	08/03/2018	2,100,000.00	2,068,910.15	2,099,794.41	1.93	2.64	09/15/2022	1,801.33	30,884.26
American Express Credit Accoun	01/11/2019	15,000,000.00	14,839,453.13	14,998,531.50	1.93	2.46	09/15/2022	12,866.71	159,078.37
American Express Credit Accoun	01/23/2019	7,325,000.00	7,249,174.82	7,324,282.88	1.93	2.51	09/15/2022	6,283.22	75,108.06
American Express Credit Accoun	04/02/2019	5,925,000.00	5,889,125.98	5,924,419.94	1.93	2.65	09/15/2022	5,082.39	35,293.96
American Express Credit Accoun	03/21/2018	23,000,000.00	22,997,329.70	23,074,480.90	2.67	2.69	10/17/2022	27,293.33	77,151.20
American Express Credit Accoun	04/20/2018	20,000,000.00	19,971,093.75	20,064,766.00	2.67	2.73	10/17/2022	23,733.33	93,672.25
Toyota Auto Receivables	05/03/2019	19,940,000.00	20,138,621.08	20,253,725.99	3.02	2.50	12/15/2022	26,763.85	115,104.91
Toyota Auto Receivables	08/01/2019	24,540,000.00	24,907,141.41	24,926,100.09	3.02	2.05	12/15/2022	32,938.11	18,958.68
Bank of America Corp	12/11/2018	63,738,000.00	62,450,791.17	63,731,874.78	1.84	1.67	01/17/2023	52,123.74	1,281,083.61
Citibank Credit Card Issuance	04/16/2019	28,310,000.00	28,261,723.54	28,543,945.35	2.49	2.55	01/20/2023	197,768.94	282,221.81
Toyota Auto Receivables	11/07/2018	15,000,000.00	14,996,755.50	15,295,095.00	3.18	3.21	03/15/2023	21,199.99	298,339.50
Honda Auto Rec Owner Trust	02/27/2019	9,750,000.00	9,749,738.70	9,917,501.10	3.11	3.13	03/20/2023	29,149.81	167,762.40

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
American Express Credit Accoun	04/02/2019	11,738,000.00	11,656,842.76	11,762,512.47	2.04	1.23	05/15/2023	10,642.45	105,669.71
Citibank Credit Card Issuance	03/18/2019	7,000,000.00	6,993,001.12	7,095,228.00	2.68	2.71	06/07/2023	75,040.00	102,226.88
Honda Auto Rec Owner Trust	05/29/2019	28,500,000.00	28,498,936.95	28,852,319.85	2.52	2.54	06/21/2023	19,950.00	353,382.90
Bank of America Corp	03/20/2019	22,790,000.00	22,772,195.31	23,038,600.16	2.70	2.73	07/17/2023	27,348.00	266,404.85
Toyota Auto Receivables	02/13/2019	20,000,000.00	19,996,356.00	20,333,824.00	2.91	2.94	07/17/2023	25,866.66	337,468.00
Honda Auto Rec Owner Trust	08/27/2019	24,000,000.00	23,999,800.80	23,972,822.40	1.78	1.79	08/15/2023	18,986.68	(26,978.40)
Nissan Auto Receivables Owner	05/28/2019	28,000,000.00	27,993,669.20	28,395,043.60	2.50	2.52	11/15/2023	33,362.58	401,374.40
American Express Credit Accoun	12/17/2018	38,000,000.00	37,881,250.00	38,697,509.00	2.99	3.14	12/15/2023	50,497.58	816,259.00
Discover Card Execution Note T	03/27/2019	30,000,000.00	30,460,546.88	30,664,122.00	3.11	2.43	01/16/2024	41,466.60	203,575.12
BMW Vehicle Owner Trust	09/18/2019	10,500,000.00	10,498,588.80	10,508,656.20	1.92	1.93	01/25/2024	3,360.00	10,067.40
American Express Credit Account	03/27/2019	40,253,000.00	40,825,347.34	41,069,576.38	3.06	2.42	02/15/2024	54,744.08	244,229.04
Discover Card Execution Note T	07/11/2019	8,750,000.00	8,959,179.69	8,995,885.50	3.32	2.20	03/15/2024	12,911.07	36,705.81
American Express Credit Accoun	06/13/2019	22,120,000.00	22,584,865.63	22,676,424.18	3.18	2.23	04/15/2024	31,262.93	91,558.55
Nissan Auto Receivables Owner	10/23/2019	12,000,000.00	11,999,366.40	12,029,659.20	1.93	1.94	07/15/2024	5,146.67	30,292.80
Asset Backed Securities Subtotal:		812,762,405.81	812,665,685.10	819,321,959.31	2.50	2.43		1,327,903.63	6,656,274.21
Bank Deposit									
Wells Fargo Bank NA	07/01/2017	388,670.66	388,670.66	388,670.66	1.50	1.50		3,131.06	0.00
Bank Deposit Subtotal:		388,670.66	388,670.66	388,670.66	1.50	1.50		3,131.06	0.00
Commercial Paper									
BNP Paribas NY	05/06/2019	50,000,000.00	50,000,000.00	49,997,500.00	2.51	2.54	11/01/2019	0.00	(2,500.00)
MUFG Bank NY	07/29/2019	50,000,000.00	50,000,000.00	49,997,500.00	2.27	2.28	11/01/2019	0.00	(2,500.00)
MUFG Bank NY	08/02/2019	25,000,000.00	25,000,000.00	24,998,750.00	2.20	2.21	11/01/2019	0.00	(1,250.00)
MUFG Bank NY	08/07/2019	25,000,000.00	24,993,888.89	24,993,750.00	2.20	2.21	11/05/2019	0.00	(138.89)
MUFG Bank NY	10/29/2019	50,000,000.00	49,987,847.22	49,985,000.00	1.75	1.75	11/06/2019	0.00	(2,847.22)
MUFG Bank NY	08/07/2019	25,000,000.00	24,989,305.56	24,989,750.00	2.20	2.21	11/08/2019	0.00	444.44
MUFG Bank NY	10/29/2019	35,000,000.00	34,981,284.73	34,978,650.00	1.75	1.75	11/12/2019	0.00	(2,634.73)
MUFG Bank NY	09/27/2019	25,000,000.00	24,960,333.33	24,961,500.00	2.04	2.05	11/29/2019	0.00	1,166.67
Canadian Imperial Holding	04/24/2019	25,000,000.00	24,945,965.28	24,963,250.00	2.51	2.59	12/02/2019	0.00	17,284.72
MUFG Bank NY	09/26/2019	25,000,000.00	24,913,333.33	24,918,750.00	2.08	2.09	12/31/2019	0.00	5,416.67
Bank of Montreal	09/27/2019	25,000,000.00	24,910,875.00	25,000,000.00	2.07	2.08	01/02/2020	0.00	89,125.00
Bank of Montreal	10/03/2019	50,000,000.00	49,826,055.55	50,000,000.00	2.02	2.03	01/02/2020	0.00	173,944.45
MUFG Bank NY	10/04/2019	50,000,000.00	49,828,638.89	49,832,000.00	1.99	2.00	01/02/2020	0.00	3,361.11
Credit Agricole CIB	09/26/2019	25,000,000.00	24,887,500.00	24,894,250.00	2.00	2.01	01/21/2020	0.00	6,750.00
MUFG Bank NY	10/07/2019	25,000,000.00	24,886,680.55	24,889,000.00	1.99	2.00	01/22/2020	0.00	2,319.45
MUFG Bank NY	10/09/2019	50,000,000.00	49,775,638.89	49,778,000.00	1.97	1.98	01/22/2020	0.00	2,361.11
MUFG Bank NY	10/10/2019	25,000,000.00	24,888,388.89	24,889,000.00	1.96	1.97	01/22/2020	0.00	611.11
Credit Agricole CIB	09/27/2019	25,000,000.00	24,872,347.22	24,880,750.00	2.02	2.03	01/31/2020	0.00	8,402.78
MUFG Bank NY	10/30/2019	120,000,000.00	119,429,733.33	119,409,600.00	1.88	1.89	01/31/2020	0.00	(20,133.33)
BNP Paribas NY	09/26/2019	25,000,000.00	24,869,444.44	24,876,250.00	2.00	2.01	02/03/2020	0.00	6,805.56
Natixis US Finance Co.	09/10/2019	25,000,000.00	24,869,444.44	24,884,000.00	2.00	2.02	02/03/2020	0.00	14,555.56

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of October 31, 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	24,830,555.56	24,839,750.00	2.00	2.02	03/02/2020	0.00	9,194.44
BNP Paribas NY	10/30/2019	50,000,000.00	49,529,902.77	49,523,500.00	1.87	1.92	04/30/2020	0.00	(6,402.77)
BNP Paribas NY	10/30/2019	50,000,000.00	49,527,305.55	49,521,000.00	1.87	1.92	05/01/2020	0.00	(6,305.55)
BNP Paribas NY	10/30/2019	50,000,000.00	49,527,305.55	49,521,000.00	1.87	1.92	05/01/2020	0.00	(6,305.55)
JP Morgan	09/25/2019	20,000,000.00	19,769,250.00	19,782,400.00	1.95	2.00	06/01/2020	0.00	13,150.00
Canadian Imperial Holding	10/28/2019	40,000,000.00	39,499,866.67	39,479,200.00	1.86	1.91	06/30/2020	0.00	(20,666.67)
ING (US) Funding LLC	10/22/2019	25,000,000.00	24,682,375.00	24,674,500.00	1.89	1.94	06/30/2020	0.00	(7,875.00)
ING (US) Funding LLC	10/31/2019	100,000,000.00	98,756,388.89	98,698,000.00	1.85	1.90	06/30/2020	0.00	(58,388.89)
Commercial Paper Subtotal:		1,140,000,000.00	1,133,939,655.53	1,134,156,600.00	1.99	2.02		0.00	216,944.47
Federal Agency									
Federal Home Loan Bank	05/03/2017	15,000,000.00	14,999,588.98	14,998,500.00	1.38	1.45	11/15/2019	95,104.17	(1,088.98)
Federal Home Loan Bank	01/09/2015	20,000,000.00	20,017,205.32	20,014,000.00	2.38	1.61	12/13/2019	182,083.33	(3,205.32)
Federal Home Loan Bank	05/03/2017	20,000,000.00	20,020,624.68	20,014,000.00	2.38	1.47	12/13/2019	182,083.33	(6,624.68)
Federal Farm Credit Bank	12/27/2016	25,000,000.00	25,000,000.00	25,000,250.00	1.70	1.70	12/27/2019	146,388.89	250.00
Federal National Mtg Assn	03/30/2016	25,000,000.00	25,000,000.00	24,991,250.00	1.38	1.38	12/30/2019	115,538.19	(8,750.00)
Federal Home Loan Mtg Corp	07/28/2016	50,000,000.00	50,000,000.00	49,938,000.00	1.10	1.10	01/28/2020	142,083.33	(62,000.00)
Federal Farm Credit Bank	02/27/2017	21,870,000.00	21,870,000.00	21,870,437.40	1.71	1.71	02/27/2020	66,484.80	437.40
Federal Home Loan Mtg Corp	04/13/2017	25,000,000.00	25,000,000.00	25,009,750.00	1.80	1.80	04/13/2020	22,500.00	9,750.00
Federal Home Loan Mtg Corp	04/13/2017	25,000,000.00	25,000,000.00	25,009,750.00	1.80	1.80	04/13/2020	22,500.00	9,750.00
Federal Home Loan Mtg Corp	05/19/2015	25,000,000.00	24,973,888.89	24,969,000.00	1.38	1.59	05/01/2020	171,875.00	(4,888.89)
Federal Farm Credit Bank	11/01/2017	47,000,000.00	47,000,000.00	47,000,940.00	1.83	1.83	06/01/2020	358,375.00	940.00
Federal Farm Credit Bank	06/29/2016	25,000,000.00	25,000,000.00	24,970,500.00	1.42	1.42	06/29/2020	120,305.56	(29,500.00)
Federal Home Loan Mtg Corp	07/05/2017	25,000,000.00	25,000,000.00	24,997,000.00	1.75	1.75	06/29/2020	148,263.89	(3,000.00)
Federal Home Loan Mtg Corp	07/13/2017	20,000,000.00	20,000,000.00	20,005,800.00	1.85	1.85	07/13/2020	111,000.00	5,800.00
Federal Home Loan Mtg Corp	07/13/2017	5,000,000.00	5,000,000.00	5,001,450.00	1.85	1.85	07/13/2020	27,750.00	1,450.00
Federal Farm Credit Bank	07/25/2018	20,000,000.00	19,822,426.05	20,000,800.00	1.77	2.78	09/28/2020	32,450.00	178,373.95
Federal Home Loan Mtg Corp	09/29/2017	25,000,000.00	24,994,685.19	25,004,250.00	1.80	1.82	09/29/2020	40,000.00	9,564.81
Federal National Mtg Assn	11/03/2017	25,000,000.00	25,000,000.00	25,023,000.00	1.85	1.85	10/30/2020	1,284.72	23,000.00
Federal Home Loan Mtg Corp	11/03/2017	10,000,000.00	10,000,000.00	10,000,000.00	1.96	1.96	11/03/2020	96,911.11	0.00
Federal Home Loan Mtg Corp	11/03/2017	15,000,000.00	15,000,000.00	15,000,000.00	1.96	1.96	11/03/2020	145,366.67	0.00
Federal Farm Credit Bank	11/09/2016	25,000,000.00	25,000,000.00	24,926,750.00	1.36	1.36	11/09/2020	162,444.44	(73,250.00)
Federal National Mtg Assn	11/29/2017	25,000,000.00	24,994,792.45	25,000,250.00	1.95	1.97	11/09/2020	232,916.67	5,457.55
Federal Home Loan Bank	11/30/2017	35,000,000.00	35,000,000.00	35,005,600.00	2.00	2.00	11/25/2020	303,333.33	5,600.00
Federal Home Loan Mtg Corp	11/27/2017	15,000,000.00	15,000,000.00	15,042,150.00	1.88	1.88	11/27/2020	120,312.50	42,150.00
Federal Home Loan Mtg Corp	11/27/2017	25,000,000.00	25,000,000.00	25,070,250.00	1.88	1.88	11/27/2020	200,520.83	70,250.00
Federal Home Loan Bank	11/27/2018	25,000,000.00	25,000,000.00	25,020,250.00	3.00	3.00	11/27/2020	320,833.33	20,250.00
Federal Home Loan Mtg Corp	12/18/2017	15,000,000.00	15,000,000.00	15,067,500.00	2.00	2.00	12/18/2020	110,833.33	67,500.00
Federal Home Loan Bank	09/21/2016	25,000,000.00	25,035,510.54	24,926,000.00	1.38	1.26	02/18/2021	69,704.86	(109,510.54)
Federal Home Loan Bank	02/14/2017	25,000,000.00	24,873,143.52	24,926,000.00	1.38	1.78	02/18/2021	69,704.86	52,856.48
Federal Home Loan Bank	02/17/2017	25,000,000.00	25,000,000.00	25,084,250.00	1.82	1.82	03/17/2021	55,611.11	84,250.00
Federal National Mtg Assn	06/17/2016	15,000,000.00	15,002,927.94	14,928,000.00	1.25	1.24	05/06/2021	91,145.83	(74,927.94)

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal National Mtg Assn	09/21/2016	25,000,000.00	24,977,250.75	24,880,000.00	1.25	1.31	05/06/2021	151,909.72	(97,250.75)
Federal Home Loan Mtg Corp	06/28/2017	7,900,000.00	7,900,000.00	7,901,501.00	2.00	2.00	05/28/2021	67,150.00	1,501.00
Federal Home Loan Bank	07/14/2016	15,000,000.00	15,155,551.96	15,069,450.00	1.88	1.21	06/11/2021	109,375.00	(86,101.96)
Federal Home Loan Bank	08/04/2016	35,000,000.00	34,949,134.78	34,753,950.00	1.13	1.21	07/14/2021	117,031.25	(195,184.78)
Federal Home Loan Mtg Corp	07/20/2016	25,000,000.00	25,000,000.00	24,973,750.00	1.50	1.35	07/20/2021	105,208.33	(26,250.00)
Federal National Mtg Assn	07/20/2016	14,500,000.00	14,500,000.00	14,486,080.00	1.50	1.61	07/20/2021	61,020.83	(13,920.00)
Federal Home Loan Mtg Corp	07/27/2016	25,000,000.00	25,000,000.00	24,949,500.00	1.75	1.61	07/27/2021	114,236.11	(50,500.00)
Federal National Mtg Assn	07/27/2016	14,445,000.00	14,445,000.00	14,403,253.95	1.50	1.48	07/27/2021	56,576.25	(41,746.05)
Federal Home Loan Mtg Corp	10/05/2016	20,000,000.00	19,914,508.87	19,841,000.00	1.13	1.37	08/12/2021	49,375.00	(73,508.87)
Federal National Mtg Assn	09/21/2016	35,000,000.00	34,935,217.10	34,793,150.00	1.25	1.36	08/17/2021	89,930.56	(142,067.10)
Federal Home Loan Bank	09/27/2017	25,000,000.00	25,000,000.00	25,001,250.00	2.00	2.00	09/27/2021	47,222.22	1,250.00
Federal Home Loan Mtg Corp	09/30/2016	12,000,000.00	12,000,000.00	11,971,920.00	1.60	1.68	09/30/2021	16,533.33	(28,080.00)
Federal Farm Credit Bank	10/05/2017	20,000,000.00	20,000,000.00	20,000,200.00	2.00	2.00	10/05/2021	28,888.89	200.00
Federal National Mtg Assn	11/08/2016	35,000,000.00	34,954,970.49	34,872,250.00	1.38	1.44	10/07/2021	32,083.33	(82,720.49)
Federal Home Loan Mtg Corp	10/07/2016	25,000,000.00	25,000,000.00	25,012,750.00	2.00	1.98	10/07/2021	33,333.33	12,750.00
Federal Farm Credit Bank	12/10/2018	10,000,000.00	10,000,000.00	10,012,900.00	3.11	3.11	12/10/2021	121,808.33	12,900.00
Federal Farm Credit Bank	12/10/2018	10,000,000.00	10,000,000.00	10,012,900.00	3.11	3.11	12/10/2021	121,808.33	12,900.00
Federal Home Loan Bank	03/27/2017	25,000,000.00	25,127,452.35	25,411,250.00	2.25	2.02	03/11/2022	78,125.00	283,797.65
Federal Home Loan Bank	04/05/2019	18,290,000.00	18,354,482.64	18,679,759.90	2.50	2.34	03/11/2022	63,506.94	325,277.26
Federal National Mtg Assn	04/12/2019	50,000,000.00	49,866,218.52	50,818,000.00	2.25	2.36	04/12/2022	59,375.00	951,781.48
Federal Farm Credit Bank	07/25/2017	20,000,000.00	20,018,433.87	19,956,800.00	2.07	2.03	05/09/2022	197,800.00	(61,633.87)
Federal Farm Credit Bank	09/26/2019	29,425,000.00	29,375,203.75	29,410,287.50	1.55	1.62	06/01/2022	44,341.84	35,083.75
Federal Farm Credit Bank	09/26/2019	25,000,000.00	24,972,774.61	24,987,500.00	1.55	1.59	06/01/2022	37,673.61	14,725.39
Federal Home Loan Bank	04/08/2019	10,000,000.00	10,008,140.19	10,206,400.00	2.38	2.34	06/10/2022	93,020.83	198,259.81
Federal Home Loan Mtg Corp	06/29/2017	15,000,000.00	14,998,004.17	15,010,650.00	2.13	2.13	06/29/2022	108,020.83	12,645.83
Federal Home Loan Mtg Corp	07/12/2017	40,000,000.00	39,963,317.78	40,031,200.00	2.00	2.28	07/12/2022	242,222.22	67,882.22
Federal Farm Credit Bank	08/22/2017	18,250,000.00	18,248,981.23	18,250,912.50	2.05	2.05	08/08/2022	86,256.60	1,931.27
Federal Home Loan Bank	08/10/2017	25,000,000.00	25,000,000.00	25,001,750.00	2.00	2.29	08/10/2022	112,500.00	1,750.00
Federal Farm Credit Bank	08/29/2017	30,000,000.00	29,996,615.38	30,001,500.00	2.05	2.05	08/23/2022	116,166.67	4,884.62
Federal Home Loan Bank	10/24/2019	25,000,000.00	25,260,600.48	25,319,750.00	2.00	1.62	09/09/2022	9,722.22	59,149.52
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	68,055.56	250.00
Federal Farm Credit Bank	09/23/2019	25,000,000.00	25,000,000.00	25,018,500.00	2.00	2.00	09/23/2022	52,777.78	18,500.00
Federal Home Loan Bank	04/03/2019	25,000,000.00	24,769,399.44	25,003,750.00	2.15	2.48	09/26/2022	52,256.94	234,350.56
Federal Farm Credit Bank	10/11/2019	10,000,000.00	9,988,909.26	9,967,400.00	1.38	1.41	10/11/2022	7,638.89	(21,509.26)
Federal Farm Credit Bank	07/01/2019	50,000,000.00	49,997,279.07	50,567,500.00	1.85	1.85	02/01/2023	231,250.00	570,220.93
Federal Farm Credit Bank	07/03/2019	20,000,000.00	20,017,077.64	20,227,000.00	1.85	1.82	02/01/2023	92,500.00	209,922.36
Federal Home Loan Bank	04/04/2019	29,195,000.00	29,585,108.91	30,309,373.15	2.75	2.33	03/10/2023	113,738.85	724,264.24
Federal Home Loan Bank	04/04/2019	10,000,000.00	10,133,621.82	10,381,700.00	2.75	2.33	03/10/2023	38,958.33	248,078.18
Federal Home Loan Mtg Corp	09/23/2019	25,000,000.00	25,000,000.00	25,011,000.00	2.13	2.13	03/23/2023	56,076.39	11,000.00
Federal Farm Credit Bank	04/17/2019	25,000,000.00	25,000,000.00	25,093,750.00	2.67	2.67	04/17/2023	25,958.33	93,750.00
Federal Farm Credit Bank	05/08/2019	30,000,000.00	29,953,807.29	30,002,700.00	2.66	2.71	05/08/2023	383,483.33	48,892.71
Federal Home Loan Bank	06/28/2019	48,500,000.00	49,001,940.53	49,441,870.00	2.13	1.83	06/09/2023	352,130.21	439,929.47

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal Farm Credit Bank	07/03/2019	11,008,000.00	11,276,413.75	11,399,224.32	2.52	1.82	06/15/2023	90,926.08	122,810.57
Federal Farm Credit Bank	06/26/2019	32,250,000.00	32,196,694.56	32,586,367.50	1.77	1.82	06/26/2023	198,203.13	389,672.94
Federal Farm Credit Bank	07/03/2019	3,425,000.00	3,417,582.59	3,460,722.75	1.77	1.83	06/26/2023	19,870.71	43,140.16
Federal Home Loan Mtg Corp	04/26/2019	25,000,000.00	25,000,000.00	25,268,000.00	2.49	2.49	07/26/2023	8,645.83	268,000.00
Federal Home Loan Mtg Corp	08/07/2019	25,000,000.00	25,000,000.00	25,056,000.00	2.19	2.19	08/07/2023	127,750.00	56,000.00
Federal Home Loan Mtg Corp	08/07/2019	25,000,000.00	25,000,000.00	25,016,000.00	2.30	2.30	08/07/2023	134,166.67	16,000.00
Federal National Mtg Assn	04/18/2019	10,000,000.00	10,157,629.10	10,488,400.00	2.88	2.44	09/12/2023	39,131.94	330,770.90
Federal National Mtg Assn	06/27/2019	25,000,000.00	25,966,584.32	26,221,000.00	2.88	1.83	09/12/2023	97,829.86	254,415.68
Federal Home Loan Mtg Corp	09/25/2019	25,000,000.00	25,000,000.00	25,003,750.00	2.10	2.10	09/25/2023	52,500.00	3,750.00
Federal Home Loan Mtg Corp	03/27/2019	5,070,000.00	5,069,339.96	5,087,542.20	2.75	2.75	09/27/2023	13,167.92	18,202.24
Federal Home Loan Mtg Corp	10/02/2019	50,000,000.00	50,000,000.00	49,913,000.00	2.10	2.10	10/02/2023	84,583.33	(87,000.00)
Federal Home Loan Mtg Corp	10/16/2019	25,000,000.00	25,000,000.00	24,990,250.00	2.10	2.10	10/16/2023	21,875.00	(9,750.00)
Federal Farm Credit Bank	07/03/2019	50,000,000.00	50,006,007.70	50,681,500.00	1.88	1.88	11/01/2023	308,111.11	675,492.30
Federal Home Loan Mtg Corp	03/29/2019	25,000,000.00	25,000,000.00	25,198,500.00	2.73	2.73	01/09/2024	41,708.33	198,500.00
Federal Home Loan Bank	01/29/2019	8,745,000.00	8,745,000.00	8,765,200.95	3.10	3.10	01/29/2024	69,279.83	20,200.95
Federal National Mtg Assn	02/07/2019	25,000,000.00	25,000,000.00	25,066,500.00	3.10	3.10	02/07/2024	180,833.33	66,500.00
Federal Home Loan Bank	02/15/2019	15,000,000.00	14,954,460.40	15,566,250.00	2.50	2.58	02/13/2024	81,250.00	611,789.60
Federal Home Loan Bank	02/22/2019	23,175,000.00	23,175,000.00	23,440,585.50	2.80	2.80	02/22/2024	124,372.50	265,585.50
Federal Farm Credit Bank	07/08/2019	50,000,000.00	50,586,777.18	51,426,000.00	2.23	1.94	02/23/2024	210,611.11	839,222.82
Federal Home Loan Mtg Corp	02/28/2019	20,000,000.00	20,000,000.00	20,054,000.00	2.88	2.88	02/28/2024	100,625.00	54,000.00
Federal Home Loan Mtg Corp	03/22/2019	20,000,000.00	20,000,000.00	20,227,000.00	2.75	2.75	03/22/2024	59,583.33	227,000.00
Federal Home Loan Mtg Corp	03/27/2019	2,915,000.00	2,915,000.00	2,924,532.05	2.70	2.70	03/27/2024	7,433.25	9,532.05
Federal Home Loan Bank	04/24/2019	8,225,000.00	8,225,000.00	8,256,830.75	2.75	2.75	04/24/2024	4,398.09	31,830.75
Federal Home Loan Mtg Corp	04/30/2019	25,000,000.00	24,984,259.72	25,085,250.00	2.70	2.72	04/30/2024	1,875.00	100,990.28
Federal Home Loan Mtg Corp	06/05/2019	30,000,000.00	30,000,000.00	30,097,200.00	2.65	2.65	06/05/2024	322,416.67	97,200.00
Federal Farm Credit Bank	06/13/2019	15,000,000.00	14,950,417.00	15,260,250.00	1.95	2.03	06/13/2024	112,125.00	309,833.00
Federal Farm Credit Bank	06/26/2019	105,350,000.00	105,700,281.38	107,177,822.50	1.95	1.87	06/13/2024	713,307.29	1,477,541.12
Federal Home Loan Mtg Corp	07/17/2019	8,821,000.00	8,819,337.79	8,827,351.12	2.40	2.40	07/16/2024	61,158.93	8,013.33
Federal Farm Credit Bank	07/23/2019	54,000,000.00	54,000,000.00	54,244,080.00	2.04	2.04	07/19/2024	299,880.00	244,080.00
Federal Home Loan Bank	10/16/2019	21,555,000.00	22,776,410.96	22,786,221.60	2.88	1.66	09/13/2024	25,821.09	9,810.64
Federal Farm Credit Bank	09/17/2019	14,000,000.00	13,949,466.22	14,017,920.00	1.60	1.68	09/17/2024	27,377.78	68,453.78
Federal Farm Credit Bank	09/17/2019	11,000,000.00	10,959,436.40	11,014,080.00	1.60	1.68	09/17/2024	21,511.11	54,643.60
Federal Home Loan Mtg Corp	10/07/2019	25,000,000.00	25,000,000.00	25,001,000.00	2.25	2.25	10/07/2024	37,500.00	1,000.00
Federal Home Loan Mtg Corp	10/10/2019	8,250,000.00	8,250,000.00	8,173,605.00	2.25	2.25	10/10/2024	10,828.13	(76,395.00)
Federal Home Loan Mtg Corp	10/22/2019	25,000,000.00	25,000,000.00	25,002,250.00	2.30	2.30	10/22/2024	14,375.00	2,250.00
Federal Agency Subtotal:		2,584,164,000.00	2,588,054,895.47	2,598,646,221.64	2.01	1.97		11,737,788.61	10,591,326.17
Medium-Term Notes									
JP Morgan	03/06/2019	6,850,000.00	6,841,299.85	6,853,014.00	2.25	2.82	01/23/2020	41,956.25	11,714.15
JP Morgan	03/06/2019	7,320,000.00	7,310,702.91	7,323,220.80	2.25	2.82	01/23/2020	44,835.00	12,517.89
JP Morgan	03/13/2019	10,000,000.00	9,987,911.61	10,004,400.00	2.25	2.75	01/23/2020	61,250.00	16,488.39
JP Morgan	04/09/2019	8,569,000.00	8,571,610.98	8,615,015.53	2.75	2.70	06/23/2020	83,785.78	43,404.55

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
JP Morgan	07/25/2019	14,485,000.00	14,523,830.40	14,562,784.45	2.75	2.29	06/23/2020	106,223.33	38,954.05
JP Morgan	06/27/2019	24,306,000.00	24,686,302.41	24,743,264.94	4.40	2.20	07/22/2020	294,102.60	56,962.53
JP Morgan	07/25/2019	7,779,000.00	7,897,691.20	7,918,944.21	4.40	2.26	07/22/2020	91,273.60	21,253.01
JP Morgan	08/01/2019	54,451,000.00	55,297,629.28	55,430,573.49	4.40	2.22	07/22/2020	598,961.00	132,944.21
American Honda Finance	03/04/2019	8,710,000.00	8,739,798.17	8,842,392.00	3.15	2.85	01/08/2021	86,120.13	102,593.83
Toyota Motor Credit Corp	01/08/2019	20,000,000.00	19,992,883.33	20,307,200.00	3.05	3.08	01/08/2021	191,472.22	314,316.67
US Bank NA Cincinnati	04/01/2019	12,000,000.00	12,063,706.97	12,183,840.00	3.00	2.54	02/04/2021	87,000.00	120,133.03
Apple Inc	05/06/2019	10,000,000.00	9,961,043.59	10,062,100.00	2.25	2.55	02/23/2021	42,500.00	101,056.41
Apple Inc	05/03/2019	8,137,000.00	8,180,242.58	8,268,249.81	2.85	2.49	05/06/2021	112,731.35	88,007.23
JP Morgan	10/22/2019	50,000,000.00	50,000,000.00	50,000,000.00	2.20	2.20	06/01/2021	30,600.70	0.00
JP Morgan	10/21/2019	10,570,000.00	10,629,740.34	10,650,649.10	2.40	2.04	06/07/2021	7,046.67	20,908.76
American Honda Finance	04/05/2019	14,338,000.00	14,099,632.42	14,293,122.06	1.65	2.67	07/12/2021	71,630.26	193,489.64
JP Morgan	03/07/2019	14,780,000.00	14,592,235.42	14,804,534.80	2.30	3.77	08/15/2021	71,609.10	212,299.38
JP Morgan	04/05/2019	8,816,000.00	8,743,728.71	8,830,634.56	2.30	3.47	08/15/2021	42,713.52	86,905.85
American Honda Finance	09/09/2019	25,000,000.00	24,871,502.78	24,932,750.00	1.70	1.98	09/09/2021	61,388.89	61,247.22
Procter & Gamble	07/02/2019	5,000,000.00	4,973,043.04	5,005,250.00	1.70	1.98	11/03/2021	28,097.22	32,206.96
US BANKCORP	04/04/2019	25,000,000.00	24,998,012.38	25,403,250.00	2.63	2.63	01/24/2022	176,822.92	405,237.62
US BANKCORP	04/05/2019	5,000,000.00	4,998,925.62	5,080,650.00	2.63	2.63	01/24/2022	35,364.58	81,724.38
Microsoft Corp	04/05/2019	50,000,000.00	49,898,384.43	50,773,000.00	2.40	2.49	02/06/2022	283,333.33	874,615.57
Procter & Gamble	07/02/2019	16,857,000.00	16,982,470.04	17,091,986.58	2.30	1.96	02/06/2022	91,542.88	109,516.54
Apple Inc	04/12/2019	25,000,000.00	24,970,239.92	25,402,000.00	2.50	2.55	02/09/2022	142,361.11	431,760.08
Apple Inc	04/22/2019	20,000,000.00	19,795,946.77	20,182,000.00	2.15	2.62	02/09/2022	97,944.44	386,053.23
Apple Inc	04/25/2019	8,355,000.00	8,346,559.12	8,489,348.40	2.50	2.55	02/09/2022	47,577.08	142,789.28
Apple Inc	04/29/2019	4,950,000.00	4,945,060.10	5,029,596.00	2.50	2.55	02/09/2022	28,187.50	84,535.90
Apple Inc	06/07/2019	15,100,000.00	15,203,102.86	15,342,808.00	2.50	2.18	02/09/2022	85,986.11	139,705.14
Apple Inc	06/13/2019	13,876,000.00	13,949,612.47	14,099,126.08	2.50	2.25	02/09/2022	79,016.11	149,513.61
Toyota Motor Credit Corp	03/18/2019	50,000,000.00	50,000,000.00	50,424,500.00	2.85	2.85	02/18/2022	170,208.33	424,500.00
Toyota Motor Credit Corp	04/12/2019	25,000,000.00	24,987,152.08	25,538,250.00	2.65	2.67	04/12/2022	34,965.28	551,097.92
Toyota Motor Credit Corp	04/29/2019	50,000,000.00	50,000,000.00	49,701,000.00	2.70	2.70	04/29/2022	7,500.00	(299,000.00)
JP Morgan	04/30/2019	50,000,000.00	50,000,000.00	50,411,500.00	2.75	2.75	04/30/2022	3,819.44	411,500.00
Apple Inc	09/04/2019	10,157,000.00	10,288,808.87	10,292,595.95	2.30	1.77	05/11/2022	36,988.41	3,787.08
US Bank NA OH	05/23/2019	35,000,000.00	34,968,327.59	35,676,550.00	2.65	2.69	05/23/2022	407,069.44	708,222.41
Toyota Motor Credit Corp	02/27/2019	25,000,000.00	24,929,258.22	25,649,500.00	2.80	2.52	07/13/2022	210,000.00	720,241.78
Procter & Gamble	07/16/2019	20,000,000.00	20,030,407.24	20,254,200.00	2.15	2.09	08/11/2022	95,555.56	223,792.76
Procter & Gamble	08/21/2019	10,000,000.00	10,115,140.19	10,127,100.00	2.15	1.72	08/11/2022	41,805.56	11,959.81
Procter & Gamble	08/21/2019	20,000,000.00	20,230,280.37	20,254,200.00	2.15	1.72	08/11/2022	83,611.12	23,919.63
Exxon Mobil	08/16/2019	5,000,000.00	5,000,000.00	5,024,150.00	1.90	1.90	08/16/2022	19,812.50	24,150.00
Bank of America Corp	08/26/2019	10,000,000.00	10,000,000.00	9,934,000.00	2.20	2.20	08/26/2022	39,722.22	(66,000.00)
Bank of America Corp	08/26/2019	25,000,000.00	25,000,000.00	24,835,000.00	2.20	2.20	08/26/2022	99,305.56	(165,000.00)
Apple Inc	09/11/2019	20,000,000.00	19,996,757.41	20,001,400.00	1.70	1.71	09/11/2022	47,222.22	4,642.59
Apple Inc	07/12/2019	10,475,000.00	10,475,000.00	10,572,731.75	2.10	2.10	09/12/2022	29,941.04	97,731.75
Toyota Motor Credit Corp	09/23/2019	25,000,000.00	25,000,000.00	25,088,000.00	2.10	2.10	09/23/2022	55,416.67	88,000.00
Medium-Term Notes Subtotal:		895,881,000.00	897,073,981.67	904,310,382.51	2.63	2.44		4,606,377.03	7,236,400.84

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of October 31, 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	1.72	1.72		3,480.47	0.00
BlackRock FedFund	02/07/2019	35,000,000.00	35,000,000.00	35,000,000.00	1.72	1.72		52,582.22	0.00
Fidelity Government Fund	07/01/2017	331,400,000.00	331,400,000.00	331,400,000.00	1.76	1.76		423,176.42	0.00
Morgan Stanley Govnt Fund	07/01/2017	1,000,000.00	1,000,000.00	1,000,000.00	1.72	1.72		104.35	0.00
Money Market Accounts Subtotal:		368,400,000.00	368,400,000.00	368,400,000.00	1.76	1.76		479,343.46	0.00
Municipal Bonds									
New York State	10/30/2019	20,000,000.00	20,000,000.00	20,017,600.00	1.84	1.84	02/15/2021	1,022.22	17,600.00
New York State	10/30/2019	10,000,000.00	10,000,000.00	10,035,300.00	1.95	1.95	02/15/2023	541.67	35,300.00
State of California	10/24/2019	26,535,000.00	27,093,706.88	27,008,915.10	2.40	1.84	10/01/2023	12,383.00	(84,791.78)
New York State	10/30/2019	20,000,000.00	20,000,000.00	20,118,400.00	2.01	2.01	02/15/2024	1,116.67	118,400.00
Municipal Bonds Subtotal:		76,535,000.00	77,093,706.88	77,180,215.10	2.10	1.90		15,063.56	86,508.22
Negotiable CDs									
Royal Bk of Canada/Dain Rausch	04/10/2019	25,000,000.00	25,000,000.00	25,004,250.00	2.56	2.56	11/08/2019	364,444.45	4,250.00
Toronto Dominion NY	04/24/2019	35,000,000.00	35,000,000.00	35,021,700.00	2.58	2.58	11/29/2019	479,091.67	21,700.00
Canadian Imp Bk Comm NY	12/20/2018	50,000,000.00	50,000,000.00	50,068,500.00	3.03	3.03	12/11/2019	1,329,833.34	68,500.00
Toronto Dominion NY	12/12/2018	50,000,000.00	50,000,269.40	50,071,000.00	3.08	3.07	12/11/2019	1,383,750.00	70,730.60
Westpac Bank NY	12/17/2018	60,000,000.00	60,000,000.00	60,078,000.00	3.02	3.02	12/11/2019	1,605,633.34	78,000.00
Bank of Montreal	12/06/2018	100,000,000.00	100,000,000.00	100,158,000.00	3.06	3.06	12/13/2019	2,805,000.00	158,000.00
Royal Bk of Canada/Dain Rausch	12/11/2018	50,000,000.00	50,000,000.00	50,111,000.00	3.05	3.05	01/09/2020	1,376,736.11	111,000.00
Toronto Dominion NY	01/07/2019	30,000,000.00	30,000,000.00	30,068,700.00	2.91	2.91	01/15/2020	722,650.00	68,700.00
Toronto Dominion NY	07/29/2019	70,000,000.00	70,000,000.00	70,064,400.00	2.18	2.18	01/24/2020	402,694.44	64,400.00
UBS AG Stamford	02/15/2019	20,000,000.00	20,000,000.00	20,047,000.00	2.75	2.75	02/18/2020	395,694.44	47,000.00
Bank of Montreal	03/15/2019	40,000,000.00	40,000,000.00	40,114,000.00	2.67	2.67	02/21/2020	685,300.00	114,000.00
Royal Bk of Canada/Dain Rausch	08/29/2018	50,000,000.00	50,000,000.00	50,223,000.00	2.92	2.92	02/28/2020	255,499.94	223,000.00
Royal Bk of Canada/Dain Rausch	07/23/2019	50,000,000.00	50,000,000.00	50,048,000.00	2.14	2.14	03/09/2020	300,194.44	48,000.00
Bank of Montreal	03/13/2019	1,000,000.00	1,000,000.00	1,003,350.00	2.69	2.69	03/13/2020	17,410.28	3,350.00
Bank of Montreal	03/19/2019	25,000,000.00	25,000,000.00	25,088,000.00	2.70	2.70	03/20/2020	425,625.00	88,000.00
Bank of Nova Scotia	04/05/2019	50,000,000.00	50,000,000.00	50,196,500.00	2.63	2.63	05/06/2020	767,083.33	196,500.00
Toronto Dominion NY	09/26/2019	25,000,000.00	25,000,000.00	25,022,000.00	2.05	2.05	05/06/2020	51,250.00	22,000.00
Toronto Dominion NY	09/26/2019	25,000,000.00	25,000,000.00	25,025,500.00	2.05	2.05	05/29/2020	51,250.00	25,500.00
UBS AG Stamford	05/24/2019	25,000,000.00	25,000,000.00	25,085,250.00	2.55	2.55	05/29/2020	285,104.17	85,250.00
Toronto Dominion NY	09/26/2019	25,000,000.00	25,000,000.00	25,026,000.00	2.05	2.05	06/01/2020	51,250.00	26,000.00
UBS AG Stamford	06/04/2019	25,000,000.00	25,000,000.00	25,071,250.00	2.44	2.44	06/03/2020	254,166.67	71,250.00
Bank of Nova Scotia	09/20/2019	35,000,000.00	35,000,000.00	35,033,950.00	2.03	2.03	06/30/2020	82,891.67	33,950.00
Toronto Dominion NY	07/23/2019	50,000,000.00	50,000,000.00	50,079,500.00	2.12	2.12	06/30/2020	297,388.89	79,500.00
Toronto Dominion NY	09/26/2019	25,000,000.00	25,000,000.00	25,027,500.00	2.04	2.04	06/30/2020	51,000.00	27,500.00
Bank of Nova Scotia	10/28/2019	75,000,000.00	75,000,000.00	75,009,750.00	1.90	1.90	07/01/2020	15,833.33	9,750.00
Royal Bk of Canada/Dain Rausch	07/08/2019	25,000,000.00	25,000,000.00	25,046,250.00	2.11	2.11	07/01/2020	169,972.22	46,250.00
Toronto Dominion NY	09/23/2019	25,000,000.00	25,000,000.00	25,020,500.00	2.00	2.00	07/01/2020	54,166.67	20,500.00

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Bank of Nova Scotia	09/23/2019	20,000,000.00	20,000,000.00	20,016,000.00	1.99	1.99	07/31/2020	43,116.67	16,000.00
Bank of Nova Scotia	09/26/2019	25,000,000.00	25,000,000.00	25,027,500.00	2.03	2.03	07/31/2020	50,750.00	27,500.00
Toronto Dominion NY	09/24/2019	25,000,000.00	25,000,000.00	25,020,500.00	2.00	2.00	07/31/2020	52,777.78	20,500.00
Bank of Nova Scotia	10/29/2019	125,000,000.00	125,000,000.00	125,018,750.00	1.90	1.90	08/03/2020	19,791.67	18,750.00
Toronto Dominion NY	09/20/2019	20,000,000.00	20,000,000.00	20,019,800.00	2.02	2.02	08/03/2020	47,133.33	19,800.00
Bank of Nova Scotia	10/29/2019	50,000,000.00	50,000,000.00	50,007,500.00	1.90	1.90	08/07/2020	7,916.67	7,500.00
Bank of Nova Scotia	10/30/2019	50,000,000.00	50,000,000.00	50,000,000.00	1.88	1.88	08/10/2020	5,222.22	0.00
Bank of Nova Scotia	10/21/2019	40,000,000.00	40,000,000.00	40,005,600.00	1.90	1.90	08/30/2020	23,222.22	5,600.00
Bank of Nova Scotia	09/26/2019	25,000,000.00	25,000,000.00	25,028,500.00	2.02	2.02	08/31/2020	50,500.00	28,500.00
Bank of Montreal	09/06/2018	15,000,000.00	15,000,000.00	15,156,450.00	3.13	3.16	09/08/2020	69,120.77	156,450.00
Negotiable CDs Subtotal:		1,461,000,000.00	1,461,000,269.40	1,463,113,450.00	2.39	2.39		15,050,465.73	2,113,180.60
Supranationals									
Intl Bank For Recon and Dev	12/23/2016	25,000,000.00	24,989,614.80	24,987,000.00	1.13	1.72	11/27/2019	119,687.50	(2,614.80)
Intl Bank For Recon and Dev	01/04/2017	25,000,000.00	24,990,676.89	24,987,000.00	1.13	1.66	11/27/2019	119,687.50	(3,676.89)
Intl Bank For Recon and Dev	04/06/2017	25,000,000.00	25,025,647.88	24,994,250.00	1.88	1.97	04/21/2020	12,458.33	(31,397.88)
Intl Bank For Recon and Dev	04/20/2017	25,000,000.00	25,037,271.05	24,994,250.00	1.88	1.86	04/21/2020	12,458.33	(43,021.05)
Inter-American Development Bk	04/12/2017	50,000,000.00	49,979,609.46	49,962,000.00	1.63	1.70	05/12/2020	381,381.94	(17,609.46)
Intl Bank For Recon and Dev	08/29/2017	15,000,000.00	14,999,120.32	14,991,000.00	1.63	1.63	09/04/2020	38,379.17	(8,120.32)
Intl Bank For Recon and Dev	08/29/2017	35,000,000.00	34,997,947.42	34,979,000.00	1.63	1.63	09/04/2020	89,551.39	(18,947.42)
Intl Bank For Recon and Dev	09/21/2017	25,000,000.00	24,989,952.26	24,985,000.00	1.63	1.67	09/04/2020	63,965.28	(4,952.26)
Inter-American Development Bk	04/19/2018	100,000,000.00	99,892,444.44	101,334,000.00	2.63	2.70	04/19/2021	87,500.00	1,441,555.56
International Finance Corp	07/20/2016	25,000,000.00	24,956,755.97	24,792,750.00	1.13	1.23	07/20/2021	77,577.50	(164,005.97)
International Finance Corp	10/07/2016	12,500,000.00	12,451,230.85	12,396,375.00	1.13	1.36	07/20/2021	39,656.88	(54,855.85)
Intl Bank For Recon and Dev	11/23/2016	10,000,000.00	10,000,000.00	10,013,600.00	1.75	1.75	11/23/2021	40,347.20	13,600.00
Intl Bank For Recon and Dev	09/29/2017	25,000,000.00	25,000,000.00	25,007,500.00	1.98	1.98	09/29/2022	44,000.00	7,500.00
Inter-American Development Bk	04/04/2019	15,000,000.00	15,078,250.18	15,411,300.00	2.50	2.33	01/18/2023	107,291.67	333,049.82
Inter-American Development Bk	04/04/2019	10,000,000.00	10,052,930.21	10,274,200.00	2.50	2.33	01/18/2023	71,527.78	221,269.79
Inter-American Development Bk	10/30/2019	54,650,000.00	55,923,883.48	56,148,503.00	2.50	1.75	01/18/2023	3,795.14	224,619.52
Intl Bank For Recon and Dev	03/06/2019	25,000,000.00	25,000,000.00	25,113,500.00	2.90	2.90	03/06/2023	110,763.89	113,500.00
Inter-American Development Bk	04/16/2019	50,000,000.00	50,000,000.00	50,699,500.00	2.53	2.53	07/06/2023	102,013.89	699,500.00
Inter-American Development Bk	04/16/2019	25,000,000.00	25,000,000.00	25,349,750.00	2.53	2.53	07/06/2023	51,006.94	349,750.00
Inter-American Development Bk	09/27/2019	25,000,000.00	25,000,000.00	25,018,250.00	1.95	1.95	09/27/2023	46,746.58	18,250.00
Intl Bank For Recon and Dev	04/22/2019	10,000,000.00	10,199,308.21	10,532,300.00	3.00	2.46	09/27/2023	28,333.33	332,991.79
Intl Bank For Recon and Dev	04/25/2019	6,000,000.00	6,126,751.96	6,319,380.00	3.00	2.43	09/27/2023	17,000.00	192,628.04
Inter-American Development Bk	03/21/2019	25,000,000.00	25,415,333.74	26,337,500.00	3.00	2.55	10/04/2023	56,250.00	922,166.26
Inter-American Development Bk	10/31/2019	7,883,000.00	8,263,748.90	8,304,740.50	3.00	1.72	10/04/2023	0.00	40,991.60
Inter-American Development Bk	10/31/2019	17,117,000.00	17,942,039.40	18,032,759.50	3.00	1.72	10/04/2023	0.00	90,720.10
Inter-American Development Bk	04/25/2019	25,000,000.00	25,178,353.17	26,005,250.00	2.63	2.44	01/16/2024	191,406.25	826,896.83
Inter-American Development Bk	04/29/2019	25,000,000.00	25,222,072.04	26,005,250.00	2.63	2.40	01/16/2024	191,406.25	783,177.96
Inter-American Development Bk	05/06/2019	34,750,000.00	35,024,134.32	36,147,297.50	2.63	2.45	01/16/2024	266,054.69	1,123,163.18
Inter-American Development Bk	04/02/2019	50,000,000.00	50,000,000.00	51,266,000.00	2.29	2.29	01/31/2024	289,416.67	1,266,000.00

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Inter-American Development Bk	10/31/2019	11,869,000.00	12,480,490.88	12,550,161.91	3.00	1.75	02/21/2024	0.00	69,671.03
Inter-American Development Bk	04/08/2019	50,000,000.00	50,000,000.00	51,276,500.00	2.33	2.33	02/29/2024	197,909.61	1,276,500.00
Intl Bank For Recon and Dev	03/11/2019	25,000,000.00	25,000,000.00	25,438,000.00	2.89	2.89	03/11/2024	100,048.61	438,000.00
Intl Bank For Recon and Dev	03/19/2019	25,000,000.00	24,964,275.83	25,960,000.00	2.50	2.53	03/19/2024	72,916.67	995,724.17
Intl Bank For Recon and Dev	03/26/2019	25,000,000.00	25,000,000.00	26,253,500.00	2.77	2.77	03/26/2024	67,326.39	1,253,500.00
Intl Bank For Recon and Dev	05/07/2019	25,000,000.00	25,000,000.00	26,254,750.00	2.75	2.75	05/07/2024	332,291.67	1,254,750.00
Intl Bank For Recon and Dev	05/15/2019	25,000,000.00	25,000,000.00	25,047,250.00	2.88	2.88	05/15/2024	332,000.00	47,250.00
Intl Bank For Recon and Dev	07/02/2019	50,000,000.00	50,000,000.00	50,104,500.00	2.20	2.20	07/01/2024	363,611.11	104,500.00
Intl Bank For Recon and Dev	09/04/2019	25,000,000.00	25,000,000.00	25,002,250.00	2.20	2.20	08/28/2024	87,083.33	2,250.00
Intl Bank For Recon and Dev	09/10/2019	25,000,000.00	25,000,000.00	25,002,250.00	2.20	2.20	08/28/2024	77,916.67	2,250.00
International Finance Corp	10/16/2019	25,000,000.00	24,927,360.42	24,753,250.00	1.38	1.44	10/16/2024	14,322.92	(174,110.42)
Intl Bank For Recon and Dev	10/30/2019	50,000,000.00	50,000,000.00	50,000,000.00	2.30	2.30	10/30/2024	6,388.89	0.00
Supranationals Subtotal:		1,164,769,000.00	1,169,109,204.08	1,183,031,617.41	2.27	2.20		4,311,479.97	13,922,413.33
Sweep Fund									
JP Morgan	12/11/2018	3,664,584.82	3,664,584.82	3,664,584.82	1.21	1.21		3,959.24	0.00
Sweep Fund Subtotal:		3,664,584.82	3,664,584.82	3,664,584.82	1.21	1.21		3,959.24	0.00
Treasury Coupon Securities									
U.S. Treasury	12/08/2014	15,000,000.00	14,997,897.01	14,995,650.00	1.50	1.68	11/30/2019	94,672.13	(2,247.01)
U.S. Treasury	01/09/2015	15,000,000.00	15,002,902.28	14,995,200.00	1.63	1.50	12/31/2019	82,133.15	(7,702.28)
U.S. Treasury	02/12/2016	20,000,000.00	20,016,142.06	19,987,600.00	1.38	1.04	01/31/2020	69,497.28	(28,542.06)
U.S. Treasury	04/09/2015	10,000,000.00	9,996,904.73	9,987,500.00	1.25	1.35	02/29/2020	21,291.21	(9,404.73)
U.S. Treasury	02/12/2016	20,000,000.00	20,019,917.12	19,982,000.00	1.38	1.06	02/29/2020	46,840.66	(37,917.12)
U.S. Treasury	04/09/2015	10,000,000.00	9,990,720.83	9,980,100.00	1.13	1.36	03/31/2020	9,836.07	(10,620.83)
U.S. Treasury	01/06/2017	20,000,000.00	19,987,803.24	19,979,600.00	1.38	1.53	03/31/2020	24,043.72	(8,203.24)
U.S. Treasury	06/05/2015	15,000,000.00	14,988,205.35	14,988,300.00	1.50	1.64	05/31/2020	94,672.13	94.65
U.S. Treasury	07/06/2018	20,000,000.00	19,994,784.48	20,112,600.00	2.50	2.54	06/30/2020	168,478.26	117,815.52
U.S. Treasury	01/06/2017	20,000,000.00	19,909,661.00	19,946,800.00	1.38	1.75	01/31/2021	69,497.28	37,139.00
U.S. Treasury	02/01/2019	13,000,000.00	13,002,225.35	13,144,170.00	2.50	2.49	01/31/2021	82,133.15	141,944.65
U.S. Treasury	06/17/2016	35,000,000.00	35,156,988.50	34,879,600.00	1.38	1.08	05/31/2021	202,493.17	(277,388.50)
U.S. Treasury	09/07/2016	5,000,000.00	4,998,920.39	4,962,300.00	1.13	1.14	06/30/2021	18,953.80	(36,620.39)
U.S. Treasury	09/07/2016	5,000,000.00	5,092,899.49	5,057,800.00	2.25	1.15	07/31/2021	28,430.71	(35,099.49)
U.S. Treasury	10/06/2016	25,000,000.00	24,940,739.83	24,793,000.00	1.13	1.25	09/30/2021	24,590.16	(147,739.83)
U.S. Treasury	12/09/2016	15,000,000.00	14,976,717.29	15,060,900.00	1.75	1.83	11/30/2021	110,450.82	84,182.71
U.S. Treasury	09/11/2019	10,000,000.00	10,011,912.44	10,029,300.00	1.63	1.58	08/31/2022	22,767.86	17,387.56
U.S. Treasury	04/30/2019	50,000,000.00	49,197,360.98	50,351,500.00	1.75	2.27	01/31/2023	221,127.72	1,154,139.02
U.S. Treasury	09/16/2019	12,000,000.00	11,899,190.45	11,993,400.00	1.50	1.75	03/31/2023	15,737.70	94,209.55
U.S. Treasury	09/06/2019	10,000,000.00	9,927,198.91	9,902,700.00	1.25	1.45	07/31/2023	19,021.74	(24,498.91)
U.S. Treasury	10/10/2019	10,000,000.00	9,918,882.65	9,902,700.00	1.25	1.47	07/31/2023	7,472.82	(16,182.65)
U.S. Treasury	10/11/2019	5,000,000.00	5,211,210.83	5,221,700.00	2.75	1.58	07/31/2023	7,846.47	10,489.17
U.S. Treasury	05/31/2019	40,000,000.00	39,141,389.65	39,787,600.00	1.38	1.96	08/31/2023	93,681.32	646,210.35

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
U.S. Treasury	09/03/2019	15,000,000.00	15,163,321.89	15,060,900.00	1.63	1.34	10/31/2023	669.64	(102,421.89)
U.S. Treasury	09/05/2019	10,000,000.00	10,062,031.36	10,040,600.00	1.63	1.46	10/31/2023	446.43	(21,431.36)
U.S. Treasury	02/01/2019	10,000,000.00	10,013,952.05	10,396,500.00	2.50	2.46	01/31/2024	63,179.35	382,547.95
U.S. Treasury	04/02/2019	15,000,000.00	14,923,402.40	15,379,050.00	2.13	2.25	03/31/2024	27,868.85	455,647.60
U.S. Treasury	06/11/2019	15,000,000.00	15,384,044.27	15,632,850.00	2.50	1.91	05/15/2024	145,720.11	248,805.73
U.S. Treasury	07/15/2019	25,000,000.00	25,154,193.40	25,516,500.00	2.00	1.86	06/30/2024	148,097.83	362,306.60
U.S. Treasury	08/29/2019	10,000,000.00	10,454,840.70	10,382,800.00	2.38	1.39	08/15/2024	41,304.34	(72,040.70)
Treasury Coupon Securities Subtotal:		500,000,000.00	499,536,360.93	502,451,220.00	1.66	1.69		1,962,955.88	2,914,859.07
Grand Total		9,007,564,661.29	9,010,927,014.54	9,054,664,921.45	2.18	2.14		39,498,468.17	43,737,906.91

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
3608	Money Market Funds	Fidelity Government	1.96	Redemption	48,000,000.00	10/01/19
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Purchase	-372,506.98	10/01/19
5309	Sweep Fund	JP Morgan	1.37	Redemption	314,340.00	10/01/19
5830	Commercial Paper	MUFG Bank NY	2.27	Redemption	25,000,000.00	10/01/19
2592	Federal Agencies	Federal Home Loan Mt	1.25	Redemption	25,000,000.00	10/02/19
3608	Money Market Funds	Fidelity Government	1.95	Redemption	43,000,000.00	10/02/19
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Purchase	-1,533,645.53	10/02/19
5309	Sweep Fund	JP Morgan	1.35	Redemption	247,677.89	10/02/19
6009	Federal Agencies	Federal Home Loan Mt	2.10	Purchase	-50,000,000.00	10/02/19
3608	Money Market Funds	Fidelity Government	1.87	Purchase	-82,000,000.00	10/03/19
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Purchase	-15,667.93	10/03/19
5309	Sweep Fund	JP Morgan	1.35	Redemption	584,341.74	10/03/19
5906	Commercial Paper	MUFG Bank NY	2.20	Redemption	35,000,000.00	10/03/19
5992	Negotiable CD	Canadian Imp Bk Comm	1.97	Redemption	105,000,000.00	10/03/19
6010	Commercial Paper	Bank of Montreal	2.02	Purchase	-49,744,694.44	10/03/19
3608	Money Market Funds	Fidelity Government	1.85	Redemption	49,000,000.00	10/04/19
3797	Federal Agencies	Federal National Mtg	1.20	Redemption	25,000,000.00	10/04/19
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Purchase	-100,001.23	10/04/19
5309	Sweep Fund	JP Morgan	1.34	Purchase	-183,845.98	10/04/19
5908	Commercial Paper	MUFG Bank NY	2.20	Redemption	25,000,000.00	10/04/19
6011	Commercial Paper	MUFG Bank NY	1.99	Purchase	-49,751,250.00	10/04/19
3608	Money Market Funds	Fidelity Government	1.85	Redemption	50,000,000.00	10/07/19
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Redemption	1,716,426.26	10/07/19
5309	Sweep Fund	JP Morgan	1.34	Redemption	466,264.70	10/07/19
5904	Negotiable CD	Bank of Montreal	2.20	Redemption	25,000,000.00	10/07/19
6012	Federal Agencies	Federal Home Loan Mt	2.25	Purchase	-25,000,000.00	10/07/19
6013	Commercial Paper	MUFG Bank NY	1.99	Purchase	-24,852,131.94	10/07/19
3608	Money Market Funds	Fidelity Government	1.83	Purchase	-36,600,000.00	10/08/19
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Redemption	9,594.21	10/08/19
5309	Sweep Fund	JP Morgan	1.31	Purchase	-2,084,441.25	10/08/19
5565	Negotiable CD	Nordea Bank Finland	2.56	Redemption	21,000,000.00	10/08/19
5635	Commercial Paper	BNP Paribas NY	2.54	Redemption	25,000,000.00	10/08/19
3608	Money Market Funds	Fidelity Government	1.84	Redemption	107,000,000.00	10/09/19
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Redemption	2,908,320.63	10/09/19

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4456	Federal Agencies	Federal Farm Credit	2.28	Redemption	25,000,000.00	10/09/19
5309	Sweep Fund	JP Morgan	1.31	Redemption	2,294,648.70	10/09/19
6014	Commercial Paper	MUFG Bank NY	1.97	Purchase	-49,712,708.33	10/09/19
3608	Money Market Funds	Fidelity Government	1.84	Redemption	25,800,000.00	10/10/19
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Redemption	37,131.52	10/10/19
5309	Sweep Fund	JP Morgan	1.30	Redemption	668,688.43	10/10/19
5907	Commercial Paper	MUFG Bank NY	2.21	Redemption	25,000,000.00	10/10/19
6015	Federal Agencies	Federal Home Loan Mt	2.25	Purchase	-8,250,000.00	10/10/19
6016	U.S. Treasury Notes	U.S. Treasury	1.25	Purchase	-9,941,694.98	10/10/19
6017	Commercial Paper	MUFG Bank NY	1.96	Purchase	-24,858,444.44	10/10/19
3608	Money Market Funds	Fidelity Government	1.83	Redemption	17,800,000.00	10/11/19
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Purchase	-47,785.17	10/11/19
5309	Sweep Fund	JP Morgan	1.30	Purchase	-766,928.47	10/11/19
6018	U.S. Treasury Notes	U.S. Treasury	2.75	Purchase	-5,241,355.27	10/11/19
6019	Federal Agencies	Federal Farm Credit	1.38	Purchase	-9,988,700.00	10/11/19
3170	Supranational	Intl Bank For Recon	1.00	Redemption	25,000,000.00	10/15/19
3608	Money Market Funds	Fidelity Government	1.82	Purchase	-70,000,000.00	10/15/19
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Redemption	1,276.52	10/15/19
4674	Asset Backed Securities	Toyota Auto Receivab	2.10	Redemption	1,449,397.58	10/15/19
5143	Asset Backed Securities	Toyota Auto Receivab	2.98	Redemption	1,436,929.28	10/15/19
5209	Asset Backed Securities	Toyota Auto Receivab	1.93	Redemption	387,400.67	10/15/19
5309	Sweep Fund	JP Morgan	1.35	Redemption	271,787.03	10/15/19
5374	Asset Backed Securities	Toyota Auto Receivab	2.83	Redemption	719,788.64	10/15/19
5449	Asset Backed Securities	Toyota Auto Receivab	1.76	Redemption	424,652.73	10/15/19
5468	Asset Backed Securities	John Deere Owner Tru	2.63	Redemption	3,263,298.00	10/15/19
5600	Asset Backed Securities	Hyundai Auto Receivea	2.60	Redemption	2,279,466.92	10/15/19
5630	Commercial Paper	BNP Paribas NY	2.54	Redemption	25,000,000.00	10/15/19
5759	Asset Backed Securities	Ford Credit Auto Own	2.39	Redemption	1,858,815.99	10/15/19
5768	Asset Backed Securities	Harley-Davidson Moto	2.39	Redemption	1,162,137.84	10/15/19
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Purchase	-5,736,385.84	10/16/19
5309	Sweep Fund	JP Morgan	1.37	Purchase	-3,550,497.42	10/16/19
6020	Federal Agencies	Federal Home Loan Ba	2.88	Purchase	-22,843,674.66	10/16/19
6021	Supranational	International Financ	1.38	Purchase	-24,926,750.00	10/16/19
6022	Federal Agencies	Federal Home Loan Mt	2.10	Purchase	-25,000,000.00	10/16/19

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
6023	Asset Backed Securities	GM Financial Securit	1.99	Purchase	-15,000,000.00	10/16/19
3608	Money Market Funds	Fidelity Government	1.88	Purchase	-71,500,000.00	10/17/19
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Redemption	5,744,633.23	10/17/19
4448	Federal Agencies	Federal Farm Credit	2.16	Redemption	24,000,000.00	10/17/19
5309	Sweep Fund	JP Morgan	1.34	Redemption	2,484,297.59	10/17/19
3608	Money Market Funds	Fidelity Government	1.83	Redemption	13,000,000.00	10/18/19
3825	Asset Backed Securities	Honda Auto Rec Owner	1.21	Redemption	460,796.18	10/18/19
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Purchase	-3,373,087.84	10/18/19
4886	Asset Backed Securities	Honda Auto Rec Owner	2.60	Redemption	1,641,305.58	10/18/19
5099	Negotiable CD	Canadian Imp Bk Comm	3.03	Redemption	10,000,000.00	10/18/19
5309	Sweep Fund	JP Morgan	1.31	Redemption	833,844.31	10/18/19
3608	Money Market Funds	Fidelity Government	1.84	Redemption	35,000,000.00	10/21/19
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Redemption	3,351,031.47	10/21/19
5030	Asset Backed Securities	Honda Auto Rec Owner	2.67	Redemption	2,807,182.44	10/21/19
5309	Sweep Fund	JP Morgan	1.27	Purchase	-5,575,533.01	10/21/19
5315	Asset Backed Securities	Honda Auto Rec Owner	2.67	Redemption	148,078.87	10/21/19
6024	Negotiable CD	Bank of Nova Scotia	1.90	Purchase	-40,000,000.00	10/21/19
6025	Corporate Notes	JP Morgan	2.40	Purchase	-10,725,202.83	10/21/19
3608	Money Market Funds	Fidelity Government	1.80	Redemption	77,000,000.00	10/22/19
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Purchase	-298,892.92	10/22/19
5309	Sweep Fund	JP Morgan	1.28	Redemption	4,132,045.31	10/22/19
6026	Corporate Notes	JP Morgan	2.20	Purchase	-50,000,000.00	10/22/19
6027	Commercial Paper	ING (US) Funding LLC	1.89	Purchase	-24,669,250.00	10/22/19
6028	Federal Agencies	Federal Home Loan Mt	2.30	Purchase	-25,000,000.00	10/22/19
3608	Money Market Funds	Fidelity Government	1.81	Purchase	-28,000,000.00	10/23/19
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Purchase	-125,800.84	10/23/19
5309	Sweep Fund	JP Morgan	1.26	Purchase	-481,352.15	10/23/19
5825	Federal Agencies	Federal Farm Credit	2.45	Redemption	25,000,000.00	10/23/19
6029	Asset Backed Securities	Nissan Auto Receivab	1.93	Purchase	-11,999,366.40	10/23/19
3608	Money Market Funds	Fidelity Government	1.80	Redemption	13,000,000.00	10/24/19
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Redemption	499,161.06	10/24/19
5309	Sweep Fund	JP Morgan	1.27	Redemption	28,989.35	10/24/19
6030	Municipal Bonds	State of California	2.40	Purchase	-27,096,480.60	10/24/19
6031	Federal Agencies	Federal Home Loan Ba	2.00	Purchase	-25,324,875.00	10/24/19

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
3608	Money Market Funds	Fidelity Government	1.79	Redemption	198,000,000.00	10/25/19
3865	Supranational	Intl Bank For Recon	1.30	Redemption	25,000,000.00	10/25/19
4210	Supranational	Intl Bank For Recon	1.30	Redemption	35,000,000.00	10/25/19
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Purchase	-507,252.40	10/25/19
5309	Sweep Fund	JP Morgan	1.25	Purchase	-247,773.69	10/25/19
6032	Commercial Paper	Cooperatieve Raboban	1.80	Purchase	-329,950,500.00	10/25/19
3608	Money Market Funds	Fidelity Government	1.78	Purchase	-6,500,000.00	10/28/19
3835	Federal Agencies	Federal National Mtg	1.30	Redemption	25,000,000.00	10/28/19
3837	Federal Agencies	Federal Home Loan Mt	1.25	Redemption	50,000,000.00	10/28/19
4328	Federal Agencies	Federal Home Loan Mt	2.05	Redemption	6,132,000.00	10/28/19
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Redemption	11,268.29	10/28/19
4423	Federal Agencies	Federal National Mtg	2.25	Redemption	14,473,552.50	10/28/19
4486	Federal Agencies	Federal Home Loan Mt	2.28	Redemption	25,000,000.00	10/28/19
4555	Federal Agencies	Federal Home Loan Ba	2.28	Redemption	24,938,750.00	10/28/19
4829	Federal Agencies	Federal National Mtg	2.15	Redemption	4,840,179.80	10/28/19
4831	Federal Agencies	Federal Home Loan Mt	2.15	Redemption	5,959,040.10	10/28/19
5309	Sweep Fund	JP Morgan	1.25	Redemption	2,251,661.33	10/28/19
6032	Commercial Paper	Cooperatieve Raboban	1.80	Redemption	330,000,000.00	10/28/19
6033	Commercial Paper	Canadian Imperial Ho	1.86	Purchase	-39,491,600.00	10/28/19
6034	Commercial Paper	Cooperatieve Raboban	1.80	Purchase	-399,980,000.00	10/28/19
6036	Negotiable CD	Bank of Nova Scotia	1.90	Purchase	-75,000,000.00	10/28/19
3608	Money Market Funds	Fidelity Government	1.77	Redemption	1,000,000.00	10/29/19
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Redemption	440,868.47	10/29/19
5309	Sweep Fund	JP Morgan	1.24	Redemption	51,853.64	10/29/19
6034	Commercial Paper	Cooperatieve Raboban	1.80	Redemption	400,000,000.00	10/29/19
6037	Commercial Paper	MUFG Bank NY	1.75	Purchase	-34,976,180.56	10/29/19
6038	Commercial Paper	MUFG Bank NY	1.75	Purchase	-49,980,555.56	10/29/19
6040	Commercial Paper	Natixis US Finance C	1.79	Purchase	-424,978,868.06	10/29/19
6041	Negotiable CD	Bank of Nova Scotia	1.90	Purchase	-125,000,000.00	10/29/19
6042	Negotiable CD	Bank of Nova Scotia	1.90	Purchase	-50,000,000.00	10/29/19
4393	Bank Deposit	Wells Fargo Bank NA	1.75	Redemption	174,486.27	10/30/19
4485	Federal Agencies	Federal Home Loan Ba	2.00	Redemption	25,000,000.00	10/30/19
5309	Sweep Fund	JP Morgan	1.23	Purchase	-5,080,381.49	10/30/19

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
6040	Commercial Paper	Natixis US Finance C	1.79	Redemption	425,000,000.00	10/30/19
6043	Commercial Paper	Natixis US Finance C	1.79	Purchase	-399,980,111.11	10/30/19
6044	Commercial Paper	MUFG Bank NY	1.88	Purchase	-119,417,200.00	10/30/19
6045	Commercial Paper	BNP Paribas NY	1.87	Purchase	-49,522,111.11	10/30/19
6046	Commercial Paper	BNP Paribas NY	1.87	Purchase	-49,524,708.33	10/30/19
6047	Commercial Paper	BNP Paribas NY	1.87	Purchase	-49,522,111.11	10/30/19
6048	Negotiable CD	Bank of Nova Scotia	1.88	Purchase	-50,000,000.00	10/30/19
6049	Municipal Bonds	New York State	2.01	Purchase	-20,000,000.00	10/30/19
6050	Municipal Bonds	New York State	1.95	Purchase	-10,000,000.00	10/30/19
6051	Municipal Bonds	New York State	1.84	Purchase	-20,000,000.00	10/30/19
6052	Supranational	Inter-American Devel	2.50	Purchase	-56,312,088.67	10/30/19
6053	Supranational	Intl Bank For Recon	2.30	Purchase	-50,000,000.00	10/30/19
3608	Money Market Funds	Fidelity Government	1.76	Purchase	-252,000,000.00	10/31/19
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-61,577.17	10/31/19
5309	Sweep Fund	JP Morgan	1.21	Redemption	3,779,333.90	10/31/19
5601	Negotiable CD	Royal Bk of Canada/D	2.55	Redemption	25,000,000.00	10/31/19
5675	Commercial Paper	BNP Paribas NY	2.51	Redemption	50,000,000.00	10/31/19
5838	Commercial Paper	MUFG Bank NY	2.27	Redemption	25,000,000.00	10/31/19
5839	Commercial Paper	MUFG Bank NY	2.27	Redemption	75,000,000.00	10/31/19
5900	Commercial Paper	MUFG Bank NY	2.20	Redemption	25,000,000.00	10/31/19
6043	Commercial Paper	Natixis US Finance C	1.79	Redemption	400,000,000.00	10/31/19
6054	Commercial Paper	ING (US) Funding LLC	1.85	Purchase	-98,751,250.00	10/31/19
6055	Supranational	Inter-American Devel	3.00	Purchase	-12,549,726.71	10/31/19
6056	Supranational	Inter-American Devel	3.00	Purchase	-8,281,485.65	10/31/19
6057	Supranational	Inter-American Devel	3.00	Purchase	-17,980,552.65	10/31/19
Grand Total					-532,582,240.75	

CONTACT US



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