



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

**NOV**  
**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 November 30, 2019

Investment Type	Par Value	Book Value	Market Value	% of Portfolio	Market Price	WAM	YTM	Accrued Interest	Unrealized Gain/Loss
<b>Asset Backed Securities</b>	827,482,711	827,549,915	833,329,560	8.98	100.707	1167	2.38	1,214,401	5,779,646
<b>Commercial Paper</b>	1,460,000,000	1,449,475,804	1,449,601,900	15.72	99.289	138	1.94	-	126,096
<b>Federal Agency Securities</b>	2,353,014,000	2,359,243,740	2,365,925,261	25.59	100.549	1010	1.95	12,003,084	6,681,520
<b>Medium-Term Notes</b>	895,881,000	896,936,787	902,866,657	9.73	100.780	708	2.44	5,914,294	5,929,869
<b>Municipal Bonds</b>	76,535,000	77,081,820	76,996,549	0.84	100.612	1157	1.90	148,550	(85,271)
<b>Negotiable CDs</b>	1,676,000,000	1,676,000,067	1,677,565,140	18.18	100.093	145	2.27	17,172,687	1,565,073
<b>Supranational Securities</b>	1,039,769,000	1,045,251,070	1,056,710,124	11.34	101.629	1376	2.26	4,736,053	11,459,055
<b>U.S. Treasuries</b>	485,000,000	484,646,764	486,413,700	5.26	100.301	878	1.65	2,168,737	1,766,936
<b>Money Market Funds</b>	392,900,000	392,900,000	392,900,000	4.26	100.000	1	1.57	434,456	-
<b>Bank Deposit</b>	1,338,779	1,338,779	1,338,779	0.01	100.000	1	1.50	1,005	-
<b>Sweep Fund</b>	10,000,000	10,000,000	10,000,000	0.11	100.000	1	1.13	4,153	-
<b>Totals for November 2019</b>	9,217,920,490	9,220,424,747	9,253,647,670	100.00	100.396	692	2.10	43,797,419	33,222,924
<b>Totals for October 2019</b>	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
<b>Change from Prior Month</b>	210,355,829	209,497,732	198,982,749		(0.133)	(5)	-0.04	4,298,951	(10,514,983)

**Portfolio Effective Duration** 1.25 years

Return Information	Fiscal Year To		Calendar Year	
	Monthly Return	Annualized	Date Return	Annualized
Book Value	0.179%	2.174%	0.939%	2.239%
			To Date Return	Annualized
			2.154%	2.354%

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

# PROJECTED LIQUIDITY

## County of San Diego Pooled Money Fund

As of November 30, 2019

(\$000)

	Dec-19	Jan-20	Feb-20	Mar-20	Apr-20	May-20
Beginning Pool Book Balance	9,217,920	10,560,814	9,780,880	9,341,138	9,439,974	10,691,841
<b>CASH FLOW ITEMS</b>						
<b>INFLOWS:</b>						
Investment Inflows	819,940	989,170	442,368	269,700	175,045	469,465
Projected Credits/Deposits	2,965,500	850,163	867,905	1,294,643	2,703,700	714,300
	<b>3,785,440</b>	<b>1,839,333</b>	<b>1,310,273</b>	<b>1,564,343</b>	<b>2,878,745</b>	<b>1,183,765</b>
<b>Outflows</b>						
Investment Purchases	1,305,827	-	-	-	-	-
Projected Debits	1,622,607	1,630,097	1,307,647	1,195,807	1,451,833	1,442,899
	<b>2,928,434</b>	<b>1,630,097</b>	<b>1,307,647</b>	<b>1,195,807</b>	<b>1,451,833</b>	<b>1,442,899</b>
<b>Net Cash Flows</b>	1,342,893	(779,934)	(439,742)	98,836	1,251,867	(728,599)
MONTH END POOL BALANCE	10,560,814	9,780,880	9,341,138	9,439,974	10,691,841	9,963,242
<b>PROJECTED MONTH END LIQUIDITY</b>	<b>\$ 672,728</b>	<b>\$ 881,964</b>	<b>\$ 884,590</b>	<b>\$ 1,253,126</b>	<b>\$ 2,680,038</b>	<b>\$ 2,420,904</b>

Note: The above is not meant to be a complete Cash Flow Statement. The data represents a subset of the main cash flow items and does not include accrued interest or other adjustment items.

*The projected cash flows indicate sufficient liquidity to meet all scheduled expenditures for the next 6 months.*



# PARTICIPANT CASH BALANCES

## County of San Diego Pooled Money Fund

As of November 30, 2019

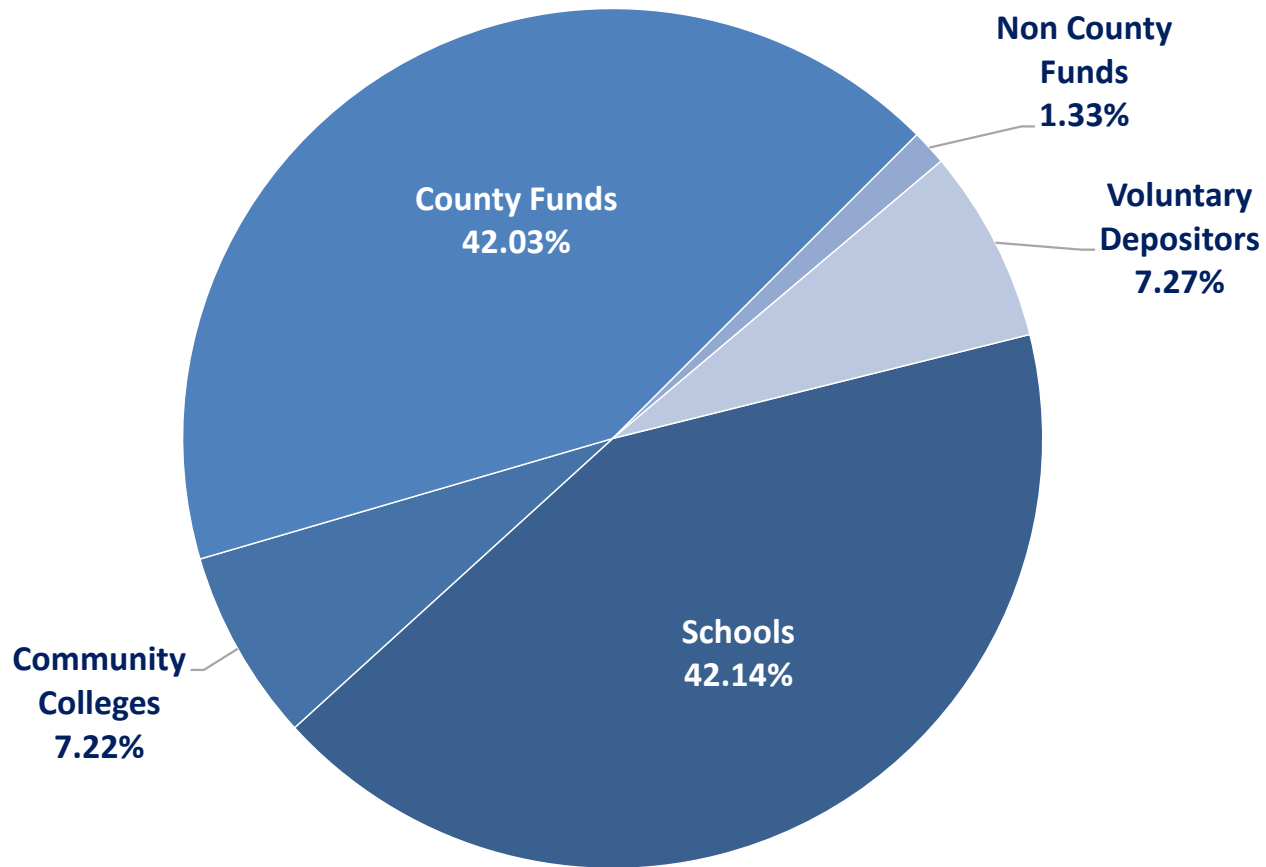
(\$000)

PARTICIPANT	FMV 09/30/19	FMV 10/31/19	FMV 11/30/19	% of Total	PARTICIPANT	FMV 09/30/19	FMV 10/31/19	FMV 11/30/19	% of Total
<b>COUNTY</b>	\$ 855,390	\$ 1,226,787	\$ 1,855,795	<b>20.05%</b>	Lake Cuyamaca Rec & Park District	218	187	169	
<b>COUNTY - SPECIAL TRUST FUNDS</b>	2,179,192	2,162,966	2,033,583	<b>21.98%</b>	Lakeside FPD	7,151	6,605	4,983	
<b>NON-COUNTY INVESTMENT FUNDS</b>	113,850	115,224	123,536	<b>1.33%</b>	Leucadia Wastewater District	4,890	3,882	3,841	
<b>SCHOOLS - (K THRU 12)</b>	3,884,960	4,126,589	3,899,358	<b>42.14%</b>	Lower Sweetwater FPD	616	614	611	
					Metropolitan Transit System	39,454	39,359	38,945	
<b>COMMUNITY COLLEGES</b>					Mission Resource Conservation District	187	187	158	
San Diego	134,436	124,447	106,850	1.16%	North County Cemetery District	5,781	5,809	5,768	
Grossmont-Cuyamaca	166,490	153,045	144,353	1.56%	North County Dispatch	4,709	4,360	4,271	
MiraCosta	102,110	90,953	82,122	0.89%	North County FPD	2,168	1,836	1,700	
Palomar	228,628	214,895	201,919	2.18%	Otay Water District	285	285	282	
Southwestern	158,198	145,942	132,906	1.44%	Pomerado Cemetery District	1,886	1,841	1,775	
<b>Total Community Colleges</b>	<b>789,863</b>	<b>729,282</b>	<b>668,150</b>	<b>7.22%</b>	Public Agencies Self-Insurance System	3,547	3,541	3,504	
					Ramona Cemetery District	938	915	890	
<b>FIRST 5 COMMISSION</b>	36,846	37,664	34,529		Rancho Santa Fe FPD	12,099	10,801	8,951	
<b>SANCAL</b>	3,950	3,958	3,916		Rincon del Diablo Municipal Water District	4,710	4,703	4,653	
<b>SDCERA</b>	619	614	5,630		SANDAG	101,080	99,936	98,885	
					SD County Regional Airport Authority	213,368	216,355	210,295	
<b>CITIES</b>					San Diego Housing Commission	21,654	21,619	21,391	
Chula Vista	53,262	52,692	52,138		San Diego Geographic Information Source	418	459	596	
Coronado	37,374	37,310	36,918		San Diego Law Library	4,021	3,967	3,962	
Del Mar	2,710	2,705	2,677		San Diego Local Agency Formation Comm	1,922	2,418	2,284	
El Cajon	5,070	5,062	5,009		San Diego Regional Training Center	810	682	543	
Encinitas	4,109	4,102	4,059		San Dieguito River Park	1,732	1,682	1,440	
National City	40,611	40,520	35,143		San Marcos FPD	1	1	1	
Oceanside	10,076	10,023	9,918		San Miguel Consolidated FPD	8,920	12,934	11,586	
					Santa Fe Irrigation District	4,408	4,401	4,355	
<b>INDEPENDENT AGENCIES</b>					Serra Cooperative Library System	2	2	2	
Alpine FPD	1,033	897	843		Upper San Luis Rey Resource Conserv Dist	61	61	60	
Bonita-Sunnyside FPD	5,217	4,783	4,852		Vallecitos Water District	5,415	5,406	5,349	
Borrego Springs FPD	1,013	839	800		Valley Center FPD	1,737	1,496	1,314	
Canebrake County Water District	53	53	53		Valley Center Cemetery District	443	443	440	
Deer Springs FPD	11,439	11,376	11,420		Valley Center Water District	21,026	21,203	19,110	
Fallbrook Public Utility District	15	15	15		Vista FPD	3,001	3,025	2,994	
Grossmont Healthcare District	2	2	2		<b>Total Voluntary Participants</b>	<b>694,505</b>	<b>693,817</b>	<b>673,226</b>	<b>7.27%</b>
Julian-Cuyamaca FPD	183	187	198						
					<b>Pooled Money Fund Total</b>	<b>\$ 8,517,760</b>	<b>\$ 9,054,665</b>	<b>\$ 9,253,648</b>	<b>100.00%</b>

# INVESTMENT FUND PARTICIPANTS

## San Diego Pooled Money Fund

As of November 30, 2019

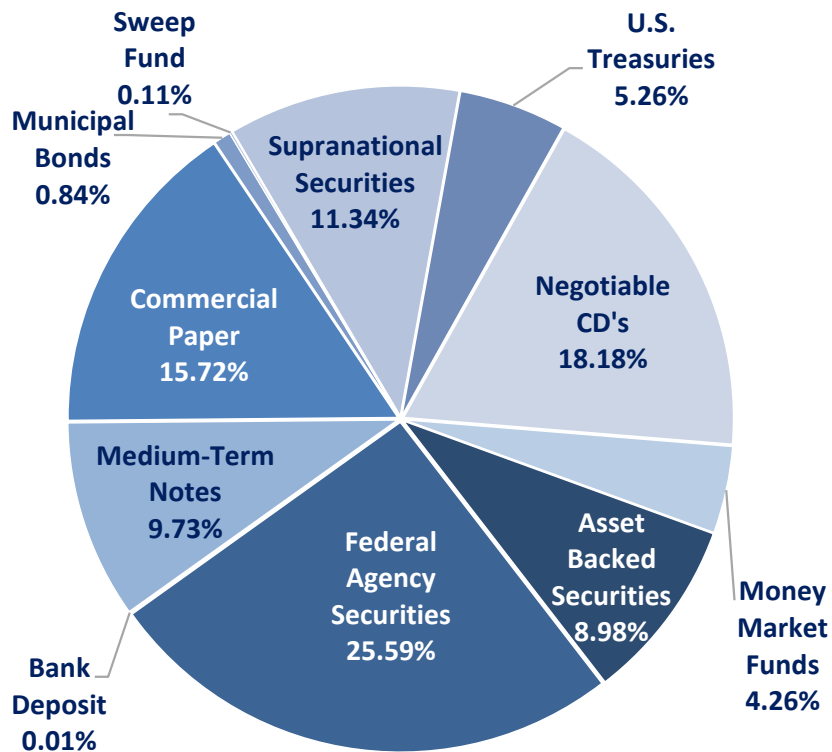


\*Totals may not add to 100% due to rounding

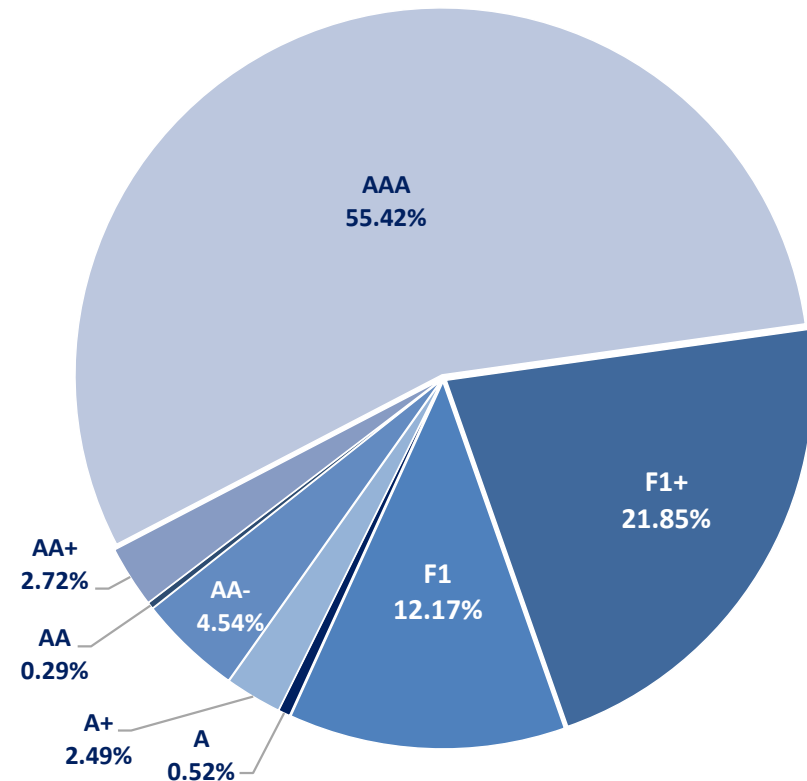
# INVESTMENT FUND OVERVIEW

As of November 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 November 30, 2019

Category	Standard	Comment
Treasury Issues	No Limit	Complies - 5.3%
Agency Issues	35% per issuer	Complies - 25.6%
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 - 0.8%
Banker's Acceptance	A-1 by S&P or P-1 by Moody's or F-1 by Fitch minimum rating by 1 of 3 NRSROs; 40% maximum; 5% per issuer; 180 days max maturity	Complies
Commercial Paper	A-1/"A" by S&P or P-1/"A" by Moody's or F-1/"A" by Fitch minimum rating by 1 of 3 NRSROs; 40% maximum; 10% per issuer; 270 days max maturity	Complies - 15.7%
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 - 9.7%
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 - 18.2%
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 - 4.4%
Investment Trust of California - CalTRUST	2.5% maximum	Complies
Supranationals	A-1/"AA" by S&P or P-1/"Aa" by Moody's, or F-1/"AA" by Fitch minimum rating by 1 of 3 NRSROs; 30% maximum; 10% per issuer; USD denominated senior unsecured unsubordinated obligations issued by IBRD, IFC, and IADB	Complies - 11.3%
Pass-Through Securities	Non-mortgaged backed; "A" minimum rated issuer by 1 of 3 NRSROs; "AA" minimum rated by 1 of 3 NRSROs; 20% maximum; 5% per issuer	Complies - 9.0%
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 15% ≤ 90 days; and minimum 35% ≤ 1 year; maximum effective duration for portfolio 2 years	Complies
Prohibited Securities	Inverse floaters; Ranges notes, Interest-only strips from mortgaged backed securities; Zero interest accrual securities	Complies
Credit Rating Policy - monitoring ratings	Overall credit rating of AAAs/S1, by Fitch; Investments rated below A-1 (short term) or below the "A" category (long term), at the time of purchase, are prohibited in this policy	Complies
Securities Lending	92-day maximum maturity; 10% per counterparty; 20% maximum combined with Reverse Repurchase Agreements	N/A

\*Complied at time of purchase

# INVESTMENT INVENTORY - MARKET VALUE

## County of San Diego Pooled Money Fund As of November 30, 2019

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
<b>Asset Backed Securities</b>									
Hyundai Auto Receivables Trust	04/10/2019	45,176.58	45,176.58	45,176.25	2.60	2.62	04/15/2020	(3,027.03)	(0.33)
Ford Credit Auto Owner Trust	06/21/2019	1,258,249.13	1,258,249.13	1,258,303.99	2.39	2.40	07/15/2020	(73.08)	54.86
Harley-Davidson Motorcycle Tru	06/26/2019	984,366.49	984,366.49	984,543.48	2.39	2.40	07/15/2020	144.96	176.99
Toyota Auto Receivables	01/31/2018	138,947.59	138,933.39	138,955.33	2.10	2.12	10/15/2020	129.63	21.94
GM Financial Securitized Term	10/16/2019	8,674,333.72	8,674,333.72	8,675,102.27	1.99	2.00	10/16/2020	4,703.77	768.55
Honda Auto Rec Owner Trust	10/25/2016	1,340,595.54	1,340,508.54	1,339,177.06	1.21	1.22	12/18/2020	585.80	(1,331.48)
Honda Auto Rec Owner Trust	05/30/2018	5,130,626.65	5,130,618.95	5,135,127.24	2.60	2.61	12/18/2020	(12,560.27)	4,508.29
Honda Auto Rec Owner Trust	08/28/2018	9,942,926.90	9,942,754.89	9,954,710.26	2.67	2.69	12/22/2020	7,374.35	11,955.37
Honda Auto Rec Owner Trust	01/16/2019	524,489.39	523,710.85	525,110.96	2.67	2.65	12/22/2020	389.00	1,400.11
Toyota Auto Receivables	03/12/2019	3,437,261.90	3,416,718.86	3,435,119.80	1.76	2.66	07/15/2021	8,750.03	18,400.94
Toyota Auto Receivables	11/07/2018	12,845,645.90	12,844,521.91	12,892,413.04	2.98	3.01	08/15/2021	18,197.83	47,891.13
Honda Auto Rec Owner Trust	02/27/2019	15,068,136.02	15,067,165.63	15,133,262.01	3.10	3.12	09/20/2021	57,409.12	66,096.38
Toyota Auto Receivables	02/13/2019	7,538,578.66	7,537,894.16	7,566,662.88	2.83	2.85	10/15/2021	9,481.86	28,768.72
John Deere Owner Trust	03/13/2019	12,239,034.69	12,238,476.59	12,279,755.18	2.85	2.87	12/15/2021	15,502.79	41,278.59
Toyota Auto Receivables	11/30/2018	4,719,341.82	4,640,440.33	4,720,219.15	1.93	2.97	01/18/2022	4,048.14	79,778.82
Ford Credit Auto Owner Trust	06/21/2019	12,150,000.00	12,149,618.49	12,173,928.21	2.35	2.36	02/15/2022	12,690.00	24,309.72
Honda Auto Rec Owner Trust	08/27/2019	22,000,000.00	21,998,460.00	21,996,497.60	1.90	1.91	04/15/2022	18,577.78	(1,962.40)
Toyota Auto Receivables	08/14/2019	10,000,000.00	9,999,535.00	10,005,468.00	2.00	2.01	04/15/2022	8,333.33	5,933.00
Harley-Davidson Motorcycle Tru	06/26/2019	7,000,000.00	6,999,912.50	7,010,292.80	2.37	2.38	05/15/2022	7,373.33	10,380.30
John Deere Owner Trust	07/24/2019	11,250,000.00	11,249,957.25	11,275,591.50	2.28	2.29	05/16/2022	11,400.00	25,634.25
BMW Vehicle Owner Trust	09/18/2019	8,000,000.00	7,999,831.20	8,007,517.60	2.05	2.06	05/25/2022	2,733.35	7,686.40
Hyundai Auto Receivables Trust	11/06/2019	5,250,000.00	5,249,675.03	5,248,941.60	1.93	1.94	07/15/2022	7,036.46	(733.43)
Toyota Auto Receivables	11/13/2019	20,000,000.00	19,998,522.00	19,999,418.00	1.92	1.93	07/15/2022	19,200.00	896.00
Bank of America Corp	02/15/2019	15,000,000.00	14,868,750.00	15,002,083.50	1.95	2.47	08/15/2022	13,000.00	133,333.50
GM Financial Securitized Term	07/24/2019	17,000,000.00	16,999,345.50	17,027,358.10	2.23	2.24	08/16/2022	15,795.65	28,012.60
Honda Auto Rec Owner Trust	05/03/2019	19,923,000.00	20,064,640.08	20,134,245.56	2.95	2.48	08/22/2022	16,325.86	69,605.48
American Express Credit Accoun	04/16/2018	7,478,000.00	7,370,503.75	7,476,955.32	1.93	2.62	09/15/2022	6,414.63	106,451.57
American Express Credit Accoun	07/25/2018	5,765,000.00	5,681,452.54	5,764,194.63	1.93	2.65	09/15/2022	4,945.09	82,742.09
American Express Credit Accoun	08/03/2018	2,100,000.00	2,068,910.15	2,099,706.63	1.93	2.64	09/15/2022	1,801.33	30,796.48
American Express Credit Accoun	01/11/2019	15,000,000.00	14,839,453.13	14,997,904.50	1.93	2.46	09/15/2022	12,866.72	158,451.37
American Express Credit Accoun	01/23/2019	7,325,000.00	7,249,174.82	7,323,976.70	1.93	2.51	09/15/2022	6,283.22	74,801.88
American Express Credit Accoun	04/02/2019	5,925,000.00	5,889,125.98	5,924,172.28	1.93	2.65	09/15/2022	5,082.40	35,046.30
American Express Credit Accoun	03/21/2018	23,000,000.00	22,997,329.70	23,049,604.10	2.67	2.69	10/17/2022	27,293.33	52,274.40
American Express Credit Accoun	04/20/2018	20,000,000.00	19,971,093.75	20,043,134.00	2.67	2.73	10/17/2022	23,733.33	72,040.25
Toyota Auto Receivables	05/03/2019	19,940,000.00	20,138,621.08	20,209,042.44	3.02	2.50	12/15/2022	26,763.84	70,421.36
Toyota Auto Receivables	08/01/2019	24,540,000.00	24,907,141.41	24,871,108.40	3.02	2.05	12/15/2022	32,938.10	(36,033.01)
Bank of America Corp	12/11/2018	63,738,000.00	62,450,791.17	63,702,657.28	1.84	1.67	01/17/2023	52,123.76	1,251,866.11
Citibank Credit Card Issuance	04/16/2019	28,310,000.00	28,262,973.15	28,514,239.66	2.49	2.55	01/20/2023	256,512.19	251,266.51
Toyota Auto Receivables	11/07/2018	15,000,000.00	14,996,755.50	15,264,910.50	3.18	3.21	03/15/2023	21,199.99	268,155.00
Honda Auto Rec Owner Trust	02/27/2019	9,750,000.00	9,749,738.70	9,905,087.40	3.11	3.13	03/20/2023	31,424.81	155,348.70
American Express Credit Accoun	04/02/2019	11,738,000.00	11,656,842.76	11,758,913.59	2.04	1.23	05/15/2023	10,642.45	102,070.83

# INVESTMENT INVENTORY - MARKET VALUE

## County of San Diego Pooled Money Fund As of November 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	6,993,163.13	7,086,502.50	2.68	2.71	06/07/2023	90,673.33	93,339.37
Honda Auto Rec Owner Trust	05/29/2019	28,500,000.00	28,498,936.95	28,840,193.10	2.52	2.54	06/21/2023	19,950.00	341,256.15
Bank of America Corp	03/20/2019	22,790,000.00	22,772,195.31	23,019,018.99	2.70	2.73	07/17/2023	27,348.00	246,823.68
Toyota Auto Receivables	02/13/2019	20,000,000.00	19,996,356.00	20,316,510.00	2.91	2.94	07/17/2023	25,866.66	320,154.00
Honda Auto Rec Owner Trust	08/27/2019	24,000,000.00	23,999,800.80	23,967,072.00	1.78	1.79	08/15/2023	18,986.69	(32,728.80)
Nissan Auto Receivables Owner	05/28/2019	28,000,000.00	27,993,669.20	28,286,459.60	2.50	2.52	11/15/2023	33,362.59	292,790.40
American Express Credit Accoun	12/17/2018	38,000,000.00	37,881,250.00	38,624,450.20	2.99	3.14	12/15/2023	50,497.56	743,200.20
Discover Card Execution Note T	03/27/2019	30,000,000.00	30,460,546.88	30,624,204.00	3.11	2.43	01/16/2024	41,466.59	163,657.12
Toyota Auto Receivables	11/13/2019	13,500,000.00	13,499,025.30	13,516,387.65	1.92	1.93	01/16/2024	12,960.00	17,362.35
Honda Auto Rec Owner Trust	11/26/2019	22,500,000.00	22,495,990.50	22,504,898.25	1.83	1.85	01/18/2024	5,718.75	8,907.75
BMW Vehicle Owner Trust	09/18/2019	10,500,000.00	10,498,588.80	10,497,193.35	1.92	1.93	01/25/2024	3,360.00	(1,395.45)
American Express Credit Accoun	03/27/2019	40,253,000.00	40,825,347.34	41,019,469.45	3.06	2.42	02/15/2024	54,744.08	194,122.11
Hyundai Auto Receivables Trust	11/06/2019	8,500,000.00	8,499,608.15	8,513,140.15	1.94	1.95	02/15/2024	11,451.39	13,532.00
Discover Card Execution Note T	07/11/2019	8,750,000.00	8,959,179.69	8,977,098.38	3.32	2.20	03/15/2024	12,911.06	17,918.69
American Express Credit Accoun	06/13/2019	22,120,000.00	22,584,865.63	22,654,936.81	3.18	2.23	04/15/2024	31,262.93	70,071.18
Nissan Auto Receivables Owner	10/23/2019	12,000,000.00	11,999,366.40	12,011,437.20	1.93	1.94	07/15/2024	10,293.33	12,070.80
<b>Asset Backed Securities Subtotal:</b>		<b>827,482,710.98</b>	<b>827,549,914.74</b>	<b>833,329,560.43</b>	<b>2.48</b>	<b>2.38</b>		<b>1,214,400.81</b>	<b>5,779,645.69</b>
<b>Bank Deposit</b>									
Wells Fargo Bank NA	07/01/2017	1,338,779.37	1,338,779.37	1,338,779.37	1.50	1.50		1,005.36	0.00
<b>Bank Deposit Subtotal:</b>		<b>1,338,779.37</b>	<b>1,338,779.37</b>	<b>1,338,779.37</b>	<b>1.50</b>	<b>1.50</b>		<b>1,005.36</b>	<b>0.00</b>
<b>Commercial Paper</b>									
Canadian Imperial Holding	04/24/2019	25,000,000.00	24,998,256.94	24,996,750.00	2.51	2.59	12/02/2019	0.00	(1,506.94)
MUFG Bank NY	09/26/2019	25,000,000.00	24,956,666.67	24,959,000.00	2.08	2.09	12/31/2019	0.00	2,333.33
Bank of Montreal	09/27/2019	25,000,000.00	24,954,000.00	25,000,000.00	2.07	2.08	01/02/2020	0.00	46,000.00
Bank of Montreal	10/03/2019	50,000,000.00	49,910,222.22	50,000,000.00	2.02	2.03	01/02/2020	0.00	89,777.78
MUFG Bank NY	10/04/2019	50,000,000.00	49,911,555.56	49,912,500.00	1.99	2.00	01/02/2020	0.00	944.44
Credit Agricole CIB	09/26/2019	25,000,000.00	24,929,166.67	24,938,000.00	2.00	2.01	01/21/2020	0.00	8,833.33
MUFG Bank NY	10/07/2019	25,000,000.00	24,928,138.89	24,929,250.00	1.99	2.00	01/22/2020	0.00	1,111.11
MUFG Bank NY	10/09/2019	50,000,000.00	49,857,722.22	49,858,500.00	1.97	1.98	01/22/2020	0.00	777.78
MUFG Bank NY	10/10/2019	25,000,000.00	24,929,222.22	24,929,250.00	1.96	1.97	01/22/2020	0.00	27.78
Credit Agricole CIB	09/27/2019	25,000,000.00	24,914,430.56	24,924,500.00	2.02	2.03	01/31/2020	0.00	10,069.44
MUFG Bank NY	10/30/2019	120,000,000.00	119,617,733.33	119,601,600.00	1.88	1.89	01/31/2020	0.00	(16,133.33)
BNP Paribas NY	09/26/2019	25,000,000.00	24,911,111.11	24,917,500.00	2.00	2.01	02/03/2020	0.00	6,388.89
Natixis US Finance Co.	09/10/2019	25,000,000.00	24,911,111.11	24,914,250.00	2.00	2.02	02/03/2020	0.00	3,138.89
BNP Paribas NY	09/26/2019	25,000,000.00	24,872,222.22	24,882,500.00	2.00	2.02	03/02/2020	0.00	10,277.78
BNP Paribas NY	11/14/2019	50,000,000.00	49,617,152.78	49,621,000.00	1.85	1.87	04/28/2020	0.00	3,847.22
Natixis US Finance Co.	11/22/2019	25,000,000.00	24,810,645.83	24,801,250.00	1.83	1.84	04/28/2020	0.00	(9,395.83)
BNP Paribas NY	10/30/2019	50,000,000.00	49,607,819.44	49,616,000.00	1.87	1.92	04/30/2020	0.00	8,180.56
BNP Paribas NY	10/30/2019	50,000,000.00	49,605,222.22	49,613,500.00	1.87	1.92	05/01/2020	0.00	8,277.78
BNP Paribas NY	10/30/2019	50,000,000.00	49,605,222.22	49,613,500.00	1.87	1.92	05/01/2020	0.00	8,277.78

# INVESTMENT INVENTORY - MARKET VALUE

## County of San Diego Pooled Money Fund As of November 30, 2019

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
BNP Paribas NY	11/13/2019	50,000,000.00	49,591,458.33	49,596,000.00	1.85	1.87	05/08/2020	0.00	4,541.67
Natixis US Finance Co.	11/18/2019	50,000,000.00	49,532,500.00	49,523,500.00	1.87	1.91	05/29/2020	0.00	(9,000.00)
JP Morgan	09/25/2019	20,000,000.00	19,801,750.00	19,818,400.00	1.95	2.00	06/01/2020	0.00	16,650.00
Natixis US Finance Co.	11/19/2019	50,000,000.00	49,522,166.66	49,515,500.00	1.88	1.92	06/01/2020	0.00	(6,666.66)
Natixis US Finance Co.	11/20/2019	35,000,000.00	34,665,516.67	34,660,850.00	1.88	1.92	06/01/2020	0.00	(4,666.67)
Natixis US Finance Co.	11/21/2019	40,000,000.00	39,619,766.67	39,612,400.00	1.87	1.91	06/01/2020	0.00	(7,366.67)
Natixis US Finance Co.	11/22/2019	35,000,000.00	34,667,295.83	34,660,850.00	1.87	1.91	06/01/2020	0.00	(6,445.83)
Canadian Imperial Holding	10/28/2019	40,000,000.00	39,561,866.67	39,561,200.00	1.86	1.91	06/30/2020	0.00	(666.67)
Canadian Imperial Holding	11/04/2019	100,000,000.00	98,916,444.44	98,903,000.00	1.84	1.89	06/30/2020	0.00	(13,444.44)
Canadian Imperial Holding	11/05/2019	70,000,000.00	69,237,388.89	69,232,100.00	1.85	1.90	06/30/2020	0.00	(5,288.89)
ING (US) Funding LLC	10/22/2019	25,000,000.00	24,721,750.00	24,728,250.00	1.89	1.94	06/30/2020	0.00	6,500.00
ING (US) Funding LLC	10/31/2019	100,000,000.00	98,910,555.56	98,913,000.00	1.85	1.90	06/30/2020	0.00	2,444.44
Toyota Motor Credit Corp	11/25/2019	100,000,000.00	98,879,722.22	98,848,000.00	1.85	1.89	07/06/2020	0.00	(31,722.22)
<b>Commercial Paper Subtotal:</b>		<b>1,460,000,000.00</b>	<b>1,449,475,804.15</b>	<b>1,449,601,900.00</b>	<b>1.91</b>	<b>1.94</b>		<b>0.00</b>	<b>126,095.85</b>
<b>Federal Agency</b>									
Federal Home Loan Bank	01/09/2015	20,000,000.00	20,004,915.81	20,004,200.00	2.38	1.61	12/13/2019	221,666.67	(715.81)
Federal Home Loan Bank	05/03/2017	20,000,000.00	20,005,892.77	20,004,200.00	2.38	1.47	12/13/2019	221,666.67	(1,692.77)
Federal National Mtg Assn	03/30/2016	25,000,000.00	25,000,000.00	24,995,500.00	1.38	1.38	12/30/2019	144,184.03	(4,500.00)
Federal Home Loan Mtg Corp	07/28/2016	50,000,000.00	50,000,000.00	49,959,500.00	1.10	1.10	01/28/2020	187,916.67	(40,500.00)
Federal Farm Credit Bank	02/27/2017	21,870,000.00	21,870,000.00	21,870,000.00	1.71	1.71	02/27/2020	97,649.55	0.00
Federal Home Loan Mtg Corp	04/13/2017	25,000,000.00	25,000,000.00	25,005,250.00	1.80	1.80	04/13/2020	60,000.00	5,250.00
Federal Home Loan Mtg Corp	04/13/2017	25,000,000.00	25,000,000.00	25,005,250.00	1.80	1.80	04/13/2020	60,000.00	5,250.00
Federal Farm Credit Bank	11/01/2017	47,000,000.00	47,000,000.00	47,000,470.00	1.83	1.83	06/01/2020	430,050.00	470.00
Federal Farm Credit Bank	06/29/2016	25,000,000.00	25,000,000.00	24,966,250.00	1.42	1.42	06/29/2020	149,888.89	(33,750.00)
Federal Home Loan Mtg Corp	07/05/2017	25,000,000.00	25,000,000.00	24,989,750.00	1.75	1.75	06/29/2020	184,722.22	(10,250.00)
Federal Home Loan Mtg Corp	07/13/2017	20,000,000.00	20,000,000.00	20,001,800.00	1.85	1.85	07/13/2020	141,833.33	1,800.00
Federal Home Loan Mtg Corp	07/13/2017	5,000,000.00	5,000,000.00	5,000,450.00	1.85	1.85	07/13/2020	35,458.33	450.00
Federal Farm Credit Bank	07/25/2018	20,000,000.00	19,838,717.24	20,000,200.00	1.77	2.78	09/28/2020	61,950.00	161,482.76
Federal Home Loan Mtg Corp	09/29/2017	25,000,000.00	24,995,171.30	25,001,000.00	1.80	1.82	09/29/2020	77,500.00	5,828.70
Federal National Mtg Assn	11/03/2017	25,000,000.00	25,000,000.00	25,016,000.00	1.85	1.85	10/30/2020	39,826.39	16,000.00
Federal Farm Credit Bank	11/09/2016	25,000,000.00	25,000,000.00	24,919,250.00	1.36	1.36	11/09/2020	20,777.78	(80,750.00)
Federal Home Loan Mtg Corp	11/27/2017	15,000,000.00	15,000,000.00	15,040,950.00	1.88	1.88	11/27/2020	3,125.00	40,950.00
Federal Home Loan Mtg Corp	11/27/2017	25,000,000.00	25,000,000.00	25,068,250.00	1.88	1.88	11/27/2020	5,208.33	68,250.00
Federal Home Loan Mtg Corp	12/18/2017	15,000,000.00	15,000,000.00	15,055,950.00	2.00	2.00	12/18/2020	135,833.33	55,950.00
Federal Home Loan Bank	09/21/2016	25,000,000.00	25,033,229.35	24,912,000.00	1.38	1.26	02/18/2021	98,350.69	(121,229.35)
Federal Home Loan Bank	02/14/2017	25,000,000.00	24,881,292.76	24,912,000.00	1.38	1.78	02/18/2021	98,350.69	30,707.24
Federal Home Loan Bank	02/17/2017	25,000,000.00	25,000,000.00	25,056,750.00	1.82	1.82	03/17/2021	93,527.78	56,750.00
Federal National Mtg Assn	06/17/2016	15,000,000.00	15,002,766.77	14,917,800.00	1.25	1.24	05/06/2021	13,020.83	(84,966.77)
Federal National Mtg Assn	09/21/2016	25,000,000.00	24,978,503.00	24,863,000.00	1.25	1.31	05/06/2021	21,701.39	(115,503.00)
Federal Home Loan Bank	07/14/2016	15,000,000.00	15,147,506.17	15,047,550.00	1.88	1.21	06/11/2021	132,812.50	(99,956.17)
Federal Home Loan Bank	08/04/2016	35,000,000.00	34,951,624.10	34,732,950.00	1.13	1.21	07/14/2021	149,843.75	(218,674.10)



# INVESTMENT INVENTORY - MARKET VALUE

## County of San Diego Pooled Money Fund As of November 30, 2019

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal Home Loan Mtg Corp	07/20/2016	25,000,000.00	25,000,000.00	24,973,000.00	1.50	1.35	07/20/2021	136,458.33	(27,000.00)
Federal National Mtg Assn	07/20/2016	14,500,000.00	14,500,000.00	14,487,820.00	1.50	1.61	07/20/2021	79,145.83	(12,180.00)
Federal Home Loan Mtg Corp	07/27/2016	25,000,000.00	25,000,000.00	24,928,500.00	1.75	1.61	07/27/2021	150,694.44	(71,500.00)
Federal National Mtg Assn	07/27/2016	14,445,000.00	14,445,000.00	14,393,431.35	1.50	1.48	07/27/2021	74,632.50	(51,568.65)
Federal Home Loan Mtg Corp	10/05/2016	20,000,000.00	19,918,510.02	19,828,600.00	1.13	1.37	08/12/2021	68,125.00	(89,910.02)
Federal National Mtg Assn	09/21/2016	35,000,000.00	34,938,225.59	34,783,350.00	1.25	1.36	08/17/2021	126,388.89	(154,875.59)
Federal Home Loan Bank	09/27/2017	25,000,000.00	25,000,000.00	24,972,750.00	2.00	2.00	09/27/2021	88,888.89	(27,250.00)
Federal Home Loan Mtg Corp	09/30/2016	12,000,000.00	12,000,000.00	11,964,240.00	1.60	1.68	09/30/2021	32,533.33	(35,760.00)
Federal National Mtg Assn	11/08/2016	35,000,000.00	34,956,911.42	34,834,450.00	1.38	1.44	10/07/2021	72,187.50	(122,461.42)
Federal Home Loan Mtg Corp	10/07/2016	25,000,000.00	25,000,000.00	25,004,750.00	2.00	1.98	10/07/2021	75,000.00	4,750.00
Federal Farm Credit Bank	12/10/2018	10,000,000.00	10,000,000.00	10,002,600.00	3.11	3.11	12/10/2021	147,725.00	2,600.00
Federal Farm Credit Bank	12/10/2018	10,000,000.00	10,000,000.00	10,002,600.00	3.11	3.11	12/10/2021	147,725.00	2,600.00
Federal Home Loan Bank	03/27/2017	25,000,000.00	25,122,954.04	25,323,250.00	2.25	2.02	03/11/2022	125,000.00	200,295.96
Federal Home Loan Bank	04/05/2019	18,290,000.00	18,352,206.78	18,630,194.00	2.50	2.34	03/11/2022	101,611.11	277,987.22
Federal National Mtg Assn	04/12/2019	50,000,000.00	49,870,774.07	50,690,000.00	2.25	2.36	04/12/2022	153,125.00	819,225.93
Federal Farm Credit Bank	09/26/2019	29,425,000.00	29,376,810.08	29,373,800.50	1.55	1.62	06/01/2022	82,349.13	(3,009.58)
Federal Farm Credit Bank	09/26/2019	25,000,000.00	24,973,652.85	24,956,500.00	1.55	1.59	06/01/2022	69,965.28	(17,152.85)
Federal Home Loan Bank	04/08/2019	10,000,000.00	10,007,880.12	10,179,500.00	2.38	2.34	06/10/2022	112,812.50	171,619.88
Federal Home Loan Mtg Corp	06/29/2017	15,000,000.00	14,998,066.67	15,003,900.00	2.13	2.13	06/29/2022	134,583.33	5,833.33
Federal Home Loan Mtg Corp	07/12/2017	40,000,000.00	39,964,451.11	40,013,600.00	2.00	2.28	07/12/2022	308,888.89	49,148.89
Federal Home Loan Bank	10/24/2019	25,000,000.00	25,252,995.41	25,220,250.00	2.00	1.62	09/09/2022	51,388.89	(32,745.41)
Federal Farm Credit Bank	09/12/2017	25,000,000.00	25,000,000.00	25,000,000.00	2.00	2.00	09/12/2022	109,722.22	0.00
Federal Farm Credit Bank	09/23/2019	25,000,000.00	25,000,000.00	24,993,250.00	2.00	2.00	09/23/2022	94,444.44	(6,750.00)
Federal Home Loan Bank	04/03/2019	25,000,000.00	24,776,019.55	24,980,250.00	2.15	2.48	09/26/2022	97,048.61	204,230.45
Federal Farm Credit Bank	10/11/2019	10,000,000.00	9,989,223.15	9,923,300.00	1.38	1.41	10/11/2022	19,097.22	(65,923.15)
Federal Farm Credit Bank	07/01/2019	50,000,000.00	49,997,348.84	50,315,000.00	1.85	1.85	02/01/2023	308,333.33	317,651.16
Federal Farm Credit Bank	07/03/2019	20,000,000.00	20,016,639.75	20,126,000.00	1.85	1.82	02/01/2023	123,333.33	109,360.25
Federal Home Loan Bank	04/04/2019	29,195,000.00	29,575,428.79	30,185,586.35	2.75	2.33	03/10/2023	180,644.06	610,157.56
Federal Home Loan Bank	04/04/2019	10,000,000.00	10,130,306.14	10,339,300.00	2.75	2.33	03/10/2023	61,875.00	208,993.86
Federal Home Loan Mtg Corp	09/23/2019	25,000,000.00	25,000,000.00	25,000,250.00	2.13	2.13	03/23/2023	100,347.22	250.00
Federal Farm Credit Bank	04/17/2019	25,000,000.00	25,000,000.00	25,067,000.00	2.67	2.67	04/17/2023	81,583.33	67,000.00
Federal Home Loan Bank	06/28/2019	48,500,000.00	48,990,339.44	49,284,730.00	2.13	1.83	06/09/2023	438,015.62	294,390.56
Federal Farm Credit Bank	07/03/2019	11,008,000.00	11,270,238.58	11,349,248.00	2.52	1.82	06/15/2023	114,042.88	79,009.42
Federal Farm Credit Bank	06/26/2019	32,250,000.00	32,197,910.65	32,422,537.50	1.77	1.82	06/26/2023	245,771.88	224,626.85
Federal Farm Credit Bank	07/03/2019	3,425,000.00	3,417,751.81	3,443,323.75	1.77	1.83	06/26/2023	24,922.58	25,571.94
Federal Home Loan Mtg Corp	04/26/2019	25,000,000.00	25,000,000.00	25,216,500.00	2.49	2.49	07/26/2023	60,520.83	216,500.00
Federal Home Loan Mtg Corp	08/07/2019	25,000,000.00	25,000,000.00	25,032,000.00	2.19	2.19	08/07/2023	173,375.00	32,000.00
Federal Home Loan Mtg Corp	08/07/2019	25,000,000.00	25,000,000.00	25,006,000.00	2.30	2.30	08/07/2023	182,083.33	6,000.00
Federal National Mtg Assn	04/18/2019	10,000,000.00	10,154,229.48	10,443,500.00	2.88	2.44	09/12/2023	63,090.28	289,270.52
Federal National Mtg Assn	06/27/2019	25,000,000.00	25,945,737.79	26,108,750.00	2.88	1.83	09/12/2023	157,725.69	163,012.21
Federal Home Loan Mtg Corp	09/25/2019	25,000,000.00	25,000,000.00	24,942,000.00	2.10	2.10	09/25/2023	96,250.00	(58,000.00)
Federal Home Loan Mtg Corp	03/27/2019	5,070,000.00	5,069,354.04	5,082,218.70	2.75	2.75	09/27/2023	24,786.67	12,864.66

# INVESTMENT INVENTORY - MARKET VALUE

## County of San Diego Pooled Money Fund As of November 30, 2019

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal Home Loan Mtg Corp	10/02/2019	50,000,000.00	50,000,000.00	49,722,500.00	2.10	2.10	10/02/2023	172,083.33	(277,500.00)
Federal Home Loan Mtg Corp	10/16/2019	25,000,000.00	25,000,000.00	24,891,000.00	2.10	2.10	10/16/2023	65,625.00	(109,000.00)
Federal Farm Credit Bank	07/03/2019	50,000,000.00	50,005,882.54	50,488,500.00	1.88	1.88	11/01/2023	78,333.33	482,617.46
Federal Home Loan Mtg Corp	03/29/2019	25,000,000.00	25,000,000.00	25,158,500.00	2.73	2.73	01/09/2024	98,583.33	158,500.00
Federal Home Loan Bank	01/29/2019	8,745,000.00	8,745,000.00	8,756,893.20	3.10	3.10	01/29/2024	91,871.08	11,893.20
Federal National Mtg Assn	02/07/2019	25,000,000.00	25,000,000.00	25,041,250.00	3.10	3.10	02/07/2024	245,416.67	41,250.00
Federal Home Loan Bank	02/15/2019	15,000,000.00	14,955,346.38	15,498,000.00	2.50	2.58	02/13/2024	112,500.00	542,653.62
Federal Home Loan Bank	02/22/2019	23,175,000.00	23,175,000.00	23,393,076.75	2.80	2.80	02/22/2024	178,447.50	218,076.75
Federal Farm Credit Bank	07/08/2019	50,000,000.00	50,575,434.83	51,226,500.00	2.23	1.94	02/23/2024	303,527.78	651,065.17
Federal Home Loan Mtg Corp	02/28/2019	20,000,000.00	20,000,000.00	20,035,200.00	2.88	2.88	02/28/2024	148,541.67	35,200.00
Federal Home Loan Mtg Corp	03/22/2019	20,000,000.00	20,000,000.00	20,186,000.00	2.75	2.75	03/22/2024	105,416.67	186,000.00
Federal Home Loan Mtg Corp	03/27/2019	2,915,000.00	2,915,000.00	2,921,617.05	2.70	2.70	03/27/2024	13,992.00	6,617.05
Federal Home Loan Bank	04/24/2019	8,225,000.00	8,225,000.00	8,247,536.50	2.75	2.75	04/24/2024	23,247.05	22,536.50
Federal Home Loan Mtg Corp	04/30/2019	25,000,000.00	24,984,551.39	25,042,500.00	2.70	2.72	04/30/2024	58,125.00	57,948.61
Federal Home Loan Mtg Corp	06/05/2019	30,000,000.00	30,000,000.00	30,067,800.00	2.65	2.65	06/05/2024	388,666.67	67,800.00
Federal Farm Credit Bank	06/13/2019	15,000,000.00	14,951,312.00	15,207,600.00	1.95	2.03	06/13/2024	136,500.00	256,288.00
Federal Farm Credit Bank	06/26/2019	105,350,000.00	105,693,958.61	106,808,044.00	1.95	1.87	06/13/2024	884,501.04	1,114,085.39
Federal Home Loan Mtg Corp	07/17/2019	8,821,000.00	8,819,367.21	8,823,646.30	2.40	2.40	07/16/2024	78,800.93	4,279.09
Federal Farm Credit Bank	07/23/2019	54,000,000.00	54,000,000.00	54,140,400.00	2.04	2.04	07/19/2024	391,680.00	140,400.00
Federal Home Loan Bank	10/16/2019	21,555,000.00	22,755,496.39	22,709,916.90	2.88	1.66	09/13/2024	77,463.28	(45,579.49)
Federal Home Loan Bank	11/06/2019	25,000,000.00	26,273,511.16	26,339,500.00	2.88	1.76	09/13/2024	49,913.20	65,988.84
Federal Home Loan Bank	11/26/2019	20,000,000.00	21,089,835.55	21,071,600.00	2.88	1.68	09/13/2024	7,986.11	(18,235.55)
Federal Farm Credit Bank	09/17/2019	14,000,000.00	13,950,329.56	13,976,480.00	1.60	1.68	09/17/2024	46,044.44	26,150.44
Federal Farm Credit Bank	09/17/2019	11,000,000.00	10,960,129.40	10,981,520.00	1.60	1.68	09/17/2024	36,177.78	21,390.60
Federal Home Loan Mtg Corp	10/07/2019	25,000,000.00	25,000,000.00	25,011,750.00	2.25	2.25	10/07/2024	84,375.00	11,750.00
Federal Home Loan Mtg Corp	10/10/2019	8,250,000.00	8,250,000.00	8,134,830.00	2.25	2.25	10/10/2024	26,296.88	(115,170.00)
Federal Home Loan Mtg Corp	10/22/2019	25,000,000.00	25,000,000.00	24,925,000.00	2.30	2.30	10/22/2024	62,291.67	(75,000.00)
Federal Home Loan Mtg Corp	11/12/2019	25,000,000.00	25,000,000.00	24,972,000.00	2.03	2.03	11/12/2024	26,784.72	(28,000.00)
Federal Home Loan Mtg Corp	11/12/2019	25,000,000.00	25,000,000.00	24,972,000.00	2.03	2.03	11/12/2024	26,784.72	(28,000.00)
<b>Federal Agency Subtotal:</b>		<b>2,353,014,000.00</b>	<b>2,359,243,740.46</b>	<b>2,365,925,260.85</b>	<b>2.02</b>	<b>1.95</b>		<b>12,003,084.03</b>	<b>6,681,520.39</b>
<b>Medium-Term Notes</b>									
JP Morgan	03/06/2019	6,850,000.00	6,844,482.83	6,850,822.00	2.25	2.82	01/23/2020	54,800.00	6,339.17
JP Morgan	03/06/2019	7,320,000.00	7,314,104.28	7,320,878.40	2.25	2.82	01/23/2020	58,560.00	6,774.12
JP Morgan	03/13/2019	10,000,000.00	9,992,334.19	10,001,200.00	2.25	2.75	01/23/2020	80,000.00	8,865.81
JP Morgan	04/09/2019	8,569,000.00	8,571,273.35	8,601,733.58	2.75	2.70	06/23/2020	103,423.07	30,460.23
JP Morgan	07/25/2019	14,485,000.00	14,518,809.23	14,540,332.70	2.75	2.29	06/23/2020	139,418.12	21,523.47
JP Morgan	06/27/2019	24,306,000.00	24,642,589.49	24,679,097.10	4.40	2.20	07/22/2020	383,224.60	36,507.61
JP Morgan	07/25/2019	7,779,000.00	7,884,048.53	7,898,407.65	4.40	2.26	07/22/2020	119,796.60	14,359.12
JP Morgan	08/01/2019	54,451,000.00	55,200,315.57	55,286,822.85	4.40	2.22	07/22/2020	798,614.67	86,507.28
American Honda Finance	03/04/2019	8,710,000.00	8,737,704.62	8,828,281.80	3.15	2.85	01/08/2021	108,983.88	90,577.18
Toyota Motor Credit Corp	01/08/2019	20,000,000.00	19,993,383.33	20,257,400.00	3.05	3.08	01/08/2021	242,305.56	264,016.67

# INVESTMENT INVENTORY - MARKET VALUE

## County of San Diego Pooled Money Fund As of November 30, 2019

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
US Bank NA Cincinnati	04/01/2019	12,000,000.00	12,059,487.96	12,142,320.00	3.00	2.54	02/04/2021	117,000.00	82,832.04
Apple Inc	05/06/2019	10,000,000.00	9,963,519.63	10,050,800.00	2.25	2.55	02/23/2021	61,250.00	87,280.37
Apple Inc	05/03/2019	8,137,000.00	8,177,862.26	8,261,984.32	2.85	2.49	05/06/2021	16,104.48	84,122.06
JP Morgan	10/22/2019	50,000,000.00	50,000,000.00	50,000,000.00	2.20	2.20	06/01/2021	122,402.78	0.00
JP Morgan	10/21/2019	10,570,000.00	10,626,628.87	10,629,192.00	2.40	2.04	06/07/2021	28,186.67	2,563.13
American Honda Finance	04/05/2019	14,338,000.00	14,111,336.23	14,286,383.20	1.65	2.67	07/12/2021	91,345.01	175,046.97
JP Morgan	03/07/2019	14,780,000.00	14,600,982.22	14,816,950.00	2.30	3.77	08/15/2021	99,875.85	215,967.78
JP Morgan	04/05/2019	8,816,000.00	8,747,095.39	8,838,040.00	2.30	3.47	08/15/2021	59,574.12	90,944.61
American Honda Finance	09/09/2019	25,000,000.00	24,877,273.61	24,922,750.00	1.70	1.98	09/09/2021	96,805.56	45,476.39
Procter & Gamble	07/02/2019	5,000,000.00	4,974,163.14	4,999,050.00	1.70	1.98	11/03/2021	6,611.11	24,886.86
US BANKCORP	04/04/2019	25,000,000.00	24,998,086.63	25,386,000.00	2.63	2.63	01/24/2022	231,510.42	387,913.37
US BANKCORP	04/05/2019	5,000,000.00	4,998,965.76	5,077,200.00	2.63	2.63	01/24/2022	46,302.08	78,234.24
Microsoft Corp	04/05/2019	50,000,000.00	49,902,124.88	50,689,000.00	2.40	2.49	02/06/2022	383,333.33	786,875.12
Procter & Gamble	07/02/2019	16,857,000.00	16,977,851.51	17,088,278.04	2.30	1.96	02/06/2022	123,852.13	110,426.53
Apple Inc	04/12/2019	25,000,000.00	24,971,331.37	25,336,000.00	2.50	2.55	02/09/2022	194,444.44	364,668.63
Apple Inc	04/22/2019	20,000,000.00	19,803,430.39	20,145,400.00	2.15	2.62	02/09/2022	133,777.78	341,969.61
Apple Inc	04/25/2019	8,355,000.00	8,346,868.69	8,467,291.20	2.50	2.55	02/09/2022	64,983.33	120,422.51
Apple Inc	04/29/2019	4,950,000.00	4,945,241.27	5,016,528.00	2.50	2.55	02/09/2022	38,500.00	71,286.73
Apple Inc	06/07/2019	15,100,000.00	15,199,321.58	15,302,944.00	2.50	2.18	02/09/2022	117,444.44	103,622.42
Apple Inc	06/13/2019	13,876,000.00	13,946,912.75	14,062,493.44	2.50	2.25	02/09/2022	107,924.44	115,580.69
Toyota Motor Credit Corp	03/18/2019	50,000,000.00	50,000,000.00	50,423,000.00	2.85	2.85	02/18/2022	288,958.33	423,000.00
Toyota Motor Credit Corp	04/12/2019	25,000,000.00	24,987,589.58	25,469,750.00	2.65	2.67	04/12/2022	90,173.61	482,160.42
Toyota Motor Credit Corp	04/29/2019	50,000,000.00	50,000,000.00	49,616,000.00	2.70	2.70	04/29/2022	120,000.00	(384,000.00)
JP Morgan	04/30/2019	50,000,000.00	50,000,000.00	50,324,500.00	2.75	2.75	04/30/2022	118,402.78	324,500.00
Apple Inc	09/04/2019	10,157,000.00	10,284,463.52	10,269,844.27	2.30	1.77	05/11/2022	12,978.39	(14,619.25)
US Bank NA OH	05/23/2019	35,000,000.00	34,969,358.15	35,618,100.00	2.65	2.69	05/23/2022	20,611.11	648,741.85
Toyota Motor Credit Corp	02/27/2019	25,000,000.00	24,931,441.61	25,566,500.00	2.80	2.52	07/13/2022	268,333.33	635,058.39
Procter & Gamble	07/16/2019	20,000,000.00	20,029,495.02	20,225,800.00	2.15	2.09	08/11/2022	131,388.89	196,304.98
Procter & Gamble	08/21/2019	10,000,000.00	10,111,685.98	10,112,900.00	2.15	1.72	08/11/2022	59,722.22	1,214.02
Procter & Gamble	08/21/2019	20,000,000.00	20,223,371.96	20,225,800.00	2.15	1.72	08/11/2022	119,444.45	2,428.04
Exxon Mobil	08/16/2019	5,000,000.00	5,000,000.00	5,017,350.00	1.90	1.90	08/16/2022	27,737.50	17,350.00
Bank of America Corp	08/26/2019	10,000,000.00	10,000,000.00	9,911,700.00	2.20	2.20	08/26/2022	58,055.56	(88,300.00)
Bank of America Corp	08/26/2019	25,000,000.00	25,000,000.00	24,779,250.00	2.20	2.20	08/26/2022	145,138.89	(220,750.00)
Apple Inc	09/11/2019	20,000,000.00	19,996,851.85	19,939,000.00	1.70	1.71	09/11/2022	75,555.56	(57,851.85)
Apple Inc	07/12/2019	10,475,000.00	10,475,000.00	10,549,582.00	2.10	2.10	09/12/2022	48,272.29	74,582.00
Toyota Motor Credit Corp	09/23/2019	25,000,000.00	25,000,000.00	25,034,000.00	2.10	2.10	09/23/2022	99,166.67	34,000.00
<b>Medium-Term Notes Subtotal:</b>		<b>895,881,000.00</b>	<b>896,936,787.23</b>	<b>902,866,656.55</b>	<b>2.63</b>	<b>2.44</b>		<b>5,914,294.05</b>	<b>5,929,869.32</b>

# INVESTMENT INVENTORY - MARKET VALUE

## County of San Diego Pooled Money Fund As of November 30, 2019

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
<b>Money Market Accounts</b>									
BlackRock CalTrust	02/07/2019	35,000,000.00	35,000,000.00	35,000,000.00	1.55	1.55		44,959.46	0.00
BlackRock FedFund	07/06/2018	1,000,000.00	1,000,000.00	1,000,000.00	1.55	1.55		3,262.61	0.00
Fidelity Government Fund	07/01/2017	355,900,000.00	355,900,000.00	355,900,000.00	1.57	1.57		386,347.77	0.00
Morgan Stanley Govnt Fund	07/01/2017	1,000,000.00	1,000,000.00	1,000,000.00	1.55	1.55		(113.96)	0.00
<b>Money Market Accounts Subtotal:</b>		<b>392,900,000.00</b>	<b>392,900,000.00</b>	<b>392,900,000.00</b>	<b>1.57</b>	<b>1.57</b>		<b>434,455.88</b>	<b>0.00</b>
<b>Municipal Bonds</b>									
New York State	10/30/2019	20,000,000.00	20,000,000.00	19,994,600.00	1.84	1.84	02/15/2021	31,688.89	(5,400.00)
New York State	10/30/2019	10,000,000.00	10,000,000.00	10,007,000.00	1.95	1.95	02/15/2023	16,791.67	7,000.00
State of California	10/24/2019	26,535,000.00	27,081,819.50	27,015,548.85	2.40	1.84	10/01/2023	65,453.00	(66,270.65)
New York State	10/30/2019	20,000,000.00	20,000,000.00	19,979,400.00	2.01	2.01	02/15/2024	34,616.67	(20,600.00)
<b>Municipal Bonds Subtotal:</b>		<b>76,535,000.00</b>	<b>77,081,819.50</b>	<b>76,996,548.85</b>	<b>2.10</b>	<b>1.90</b>		<b>148,550.23</b>	<b>(85,270.65)</b>
<b>Negotiable CDs</b>									
Bank of Montreal	11/25/2019	130,000,000.00	130,000,000.00	130,000,000.00	1.59	1.59	12/02/2019	34,450.00	0.00
Canadian Imp Bk Comm NY	12/20/2018	50,000,000.00	50,000,000.00	50,023,000.00	3.03	3.03	12/11/2019	1,456,083.34	23,000.00
Toronto Dominion NY	12/12/2018	50,000,000.00	50,000,067.35	50,024,000.00	3.08	3.07	12/11/2019	1,511,875.00	23,932.65
Westpac Bank NY	12/17/2018	60,000,000.00	60,000,000.00	60,026,400.00	3.02	3.02	12/11/2019	1,756,633.34	26,400.00
Bank of Montreal	12/06/2018	100,000,000.00	100,000,000.00	100,054,000.00	3.06	3.06	12/13/2019	3,060,000.00	54,000.00
Royal Bk of Canada/Dain Rausch	12/11/2018	50,000,000.00	50,000,000.00	50,075,500.00	3.05	3.05	01/09/2020	1,503,819.45	75,500.00
Toronto Dominion NY	01/07/2019	30,000,000.00	30,000,000.00	30,044,100.00	2.91	2.91	01/15/2020	795,400.00	44,100.00
Toronto Dominion NY	07/29/2019	70,000,000.00	70,000,000.00	70,043,400.00	2.18	2.18	01/24/2020	529,861.11	43,400.00
UBS AG Stamford	02/15/2019	20,000,000.00	20,000,000.00	20,038,200.00	2.75	2.75	02/18/2020	441,527.78	38,200.00
Bank of Montreal	03/15/2019	40,000,000.00	40,000,000.00	40,074,000.00	2.67	2.67	02/21/2020	774,300.00	74,000.00
Royal Bk of Canada/Dain Rausch	08/29/2018	50,000,000.00	50,000,000.00	50,165,500.00	2.92	2.92	02/28/2020	377,166.61	165,500.00
Royal Bk of Canada/Dain Rausch	07/23/2019	50,000,000.00	50,000,000.00	50,042,500.00	2.14	2.14	03/09/2020	389,361.11	42,500.00
Bank of Montreal	03/13/2019	1,000,000.00	1,000,000.00	1,002,390.00	2.69	2.69	03/13/2020	19,651.94	2,390.00
Bank of Montreal	03/19/2019	25,000,000.00	25,000,000.00	25,065,750.00	2.70	2.70	03/20/2020	481,875.00	65,750.00
Bank of Nova Scotia	04/05/2019	50,000,000.00	50,000,000.00	50,159,000.00	2.63	2.63	05/06/2020	876,666.67	159,000.00
Toronto Dominion NY	09/26/2019	25,000,000.00	25,000,000.00	25,022,500.00	2.05	2.05	05/06/2020	93,958.33	22,500.00
Toronto Dominion NY	09/26/2019	25,000,000.00	25,000,000.00	25,026,750.00	2.05	2.05	05/29/2020	93,958.33	26,750.00
UBS AG Stamford	05/24/2019	25,000,000.00	25,000,000.00	25,072,750.00	2.55	2.55	05/29/2020	338,229.17	72,750.00
Toronto Dominion NY	09/26/2019	25,000,000.00	25,000,000.00	25,027,000.00	2.05	2.05	06/01/2020	93,958.33	27,000.00
UBS AG Stamford	06/04/2019	25,000,000.00	25,000,000.00	25,063,250.00	2.44	2.44	06/03/2020	305,000.00	63,250.00
Bank of Nova Scotia	09/20/2019	35,000,000.00	35,000,000.00	35,032,550.00	2.03	2.03	06/30/2020	142,100.00	32,550.00
Toronto Dominion NY	07/23/2019	50,000,000.00	50,000,000.00	50,082,000.00	2.12	2.12	06/30/2020	385,722.22	82,000.00
Toronto Dominion NY	09/26/2019	25,000,000.00	25,000,000.00	25,028,750.00	2.04	2.04	06/30/2020	93,500.00	28,750.00
Toronto Dominion NY	11/14/2019	20,000,000.00	20,000,000.00	20,000,000.00	1.84	1.84	06/30/2020	17,377.78	0.00
Bank of Nova Scotia	10/28/2019	75,000,000.00	75,000,000.00	75,014,250.00	1.90	1.90	07/01/2020	134,583.33	14,250.00
Royal Bk of Canada/Dain Rausch	07/08/2019	25,000,000.00	25,000,000.00	25,053,250.00	2.11	2.11	07/01/2020	213,930.55	53,250.00
Toronto Dominion NY	09/23/2019	25,000,000.00	25,000,000.00	25,023,000.00	2.00	2.00	07/01/2020	95,833.33	23,000.00



# INVESTMENT INVENTORY - MARKET VALUE

## County of San Diego Pooled Money Fund As of November 30, 2019

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Bank of Nova Scotia	11/07/2019	50,000,000.00	50,000,000.00	50,000,000.00	1.87	1.87	07/06/2020	62,333.33	0.00
Bank of Nova Scotia	09/23/2019	20,000,000.00	20,000,000.00	20,014,000.00	1.99	1.99	07/31/2020	76,283.33	14,000.00
Bank of Nova Scotia	09/26/2019	25,000,000.00	25,000,000.00	25,024,250.00	2.03	2.03	07/31/2020	93,041.67	24,250.00
Toronto Dominion NY	09/24/2019	25,000,000.00	25,000,000.00	25,025,000.00	2.00	2.00	07/31/2020	94,444.44	25,000.00
Bank of Nova Scotia	10/29/2019	125,000,000.00	125,000,000.00	125,015,000.00	1.90	1.90	08/03/2020	217,708.33	15,000.00
Toronto Dominion NY	09/20/2019	20,000,000.00	20,000,000.00	20,022,600.00	2.02	2.02	08/03/2020	80,800.00	22,600.00
Bank of Nova Scotia	10/29/2019	50,000,000.00	50,000,000.00	50,005,000.00	1.90	1.90	08/07/2020	87,083.33	5,000.00
Bank of Nova Scotia	10/30/2019	50,000,000.00	50,000,000.00	49,998,000.00	1.88	1.88	08/10/2020	83,555.56	(2,000.00)
Bank of Nova Scotia	10/21/2019	40,000,000.00	40,000,000.00	40,004,400.00	1.90	1.90	08/30/2020	86,555.56	4,400.00
Bank of Nova Scotia	09/26/2019	25,000,000.00	25,000,000.00	25,023,250.00	2.02	2.02	08/31/2020	92,583.33	23,250.00
Toronto Dominion NY	11/12/2019	75,000,000.00	75,000,000.00	75,000,750.00	1.85	1.85	09/04/2020	73,229.17	750.00
Bank of Montreal	09/06/2018	15,000,000.00	15,000,000.00	15,149,100.00	3.13	3.16	09/08/2020	108,245.77	149,100.00
<b>Negotiable CDs Subtotal:</b>		<b>1,676,000,000.00</b>	<b>1,676,000,067.35</b>	<b>1,677,565,140.00</b>	<b>2.27</b>	<b>2.27</b>		<b>17,172,686.54</b>	<b>1,565,072.65</b>

### Supranationals

Inter-American Development Bk	04/19/2018	100,000,000.00	99,898,555.56	101,139,000.00	2.63	2.70	04/19/2021	306,250.00	1,240,444.44
International Finance Corp	07/20/2016	25,000,000.00	24,958,851.81	24,768,250.00	1.13	1.23	07/20/2021	101,015.00	(190,601.81)
International Finance Corp	10/07/2016	12,500,000.00	12,453,594.46	12,384,125.00	1.13	1.36	07/20/2021	51,375.63	(69,469.46)
Intl Bank For Recon and Dev	11/23/2016	10,000,000.00	10,000,000.00	9,995,300.00	1.75	1.75	11/23/2021	11,180.54	(4,700.00)
Intl Bank For Recon and Dev	09/29/2017	25,000,000.00	25,000,000.00	25,001,750.00	1.98	1.98	09/29/2022	85,250.00	1,750.00
Inter-American Development Bk	04/04/2019	15,000,000.00	15,076,221.22	15,368,100.00	2.50	2.33	01/18/2023	138,541.67	291,878.78
Inter-American Development Bk	04/04/2019	10,000,000.00	10,051,557.77	10,245,400.00	2.50	2.33	01/18/2023	92,361.11	193,842.23
Inter-American Development Bk	10/30/2019	54,650,000.00	55,890,852.79	55,991,111.00	2.50	1.75	01/18/2023	117,649.30	100,258.21
Intl Bank For Recon and Dev	03/06/2019	25,000,000.00	25,000,000.00	25,080,000.00	2.90	2.90	03/06/2023	171,180.56	80,000.00
Inter-American Development Bk	04/16/2019	50,000,000.00	50,000,000.00	50,582,000.00	2.53	2.53	07/06/2023	207,430.56	582,000.00
Inter-American Development Bk	04/16/2019	25,000,000.00	25,000,000.00	25,291,000.00	2.53	2.53	07/06/2023	103,715.28	291,000.00
Inter-American Development Bk	09/27/2019	25,000,000.00	25,000,000.00	24,937,750.00	1.95	1.95	09/27/2023	86,815.07	(62,250.00)
Intl Bank For Recon and Dev	04/22/2019	10,000,000.00	10,195,055.55	10,490,000.00	3.00	2.46	09/27/2023	53,333.33	294,944.45
Intl Bank For Recon and Dev	04/25/2019	6,000,000.00	6,124,047.44	6,294,000.00	3.00	2.43	09/27/2023	32,000.00	169,952.56
Intl Bank For Recon and Dev	11/26/2019	25,000,000.00	26,242,236.06	26,225,000.00	3.00	1.65	09/27/2023	10,416.66	(17,236.06)
Inter-American Development Bk	03/21/2019	25,000,000.00	25,406,515.62	26,210,500.00	3.00	2.55	10/04/2023	118,750.00	803,984.38
Inter-American Development Bk	10/31/2019	7,883,000.00	8,255,665.06	8,264,694.86	3.00	1.72	10/04/2023	19,707.50	9,029.80
Inter-American Development Bk	10/31/2019	17,117,000.00	17,924,522.64	17,945,805.14	3.00	1.72	10/04/2023	42,792.50	21,282.50
Inter-American Development Bk	04/25/2019	25,000,000.00	25,174,821.43	25,894,500.00	2.63	2.44	01/16/2024	246,093.75	719,678.57
Inter-American Development Bk	04/29/2019	25,000,000.00	25,217,674.57	25,894,500.00	2.63	2.40	01/16/2024	246,093.75	676,825.43
Inter-American Development Bk	05/06/2019	34,750,000.00	35,018,705.92	35,993,355.00	2.63	2.45	01/16/2024	342,070.31	974,649.08
Inter-American Development Bk	04/02/2019	50,000,000.00	50,000,000.00	51,058,000.00	2.29	2.29	01/31/2024	384,833.33	1,058,000.00
Inter-American Development Bk	10/31/2019	11,869,000.00	12,468,655.57	12,482,983.37	3.00	1.75	02/21/2024	29,672.50	14,327.80
Inter-American Development Bk	04/08/2019	50,000,000.00	50,000,000.00	51,062,500.00	2.33	2.33	02/29/2024	294,992.94	1,062,500.00
Intl Bank For Recon and Dev	03/11/2019	25,000,000.00	25,000,000.00	25,378,000.00	2.89	2.89	03/11/2024	160,152.78	378,000.00
Intl Bank For Recon and Dev	03/19/2019	25,000,000.00	24,964,955.00	25,815,250.00	2.50	2.53	03/19/2024	125,000.00	850,295.00
Intl Bank For Recon and Dev	03/26/2019	25,000,000.00	25,000,000.00	26,117,250.00	2.77	2.77	03/26/2024	125,034.72	1,117,250.00

# INVESTMENT INVENTORY - MARKET VALUE

## County of San Diego Pooled Money Fund As of November 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	05/07/2019	25,000,000.00	25,000,000.00	26,116,250.00	2.75	2.75	05/07/2024	45,833.33	1,116,250.00
Intl Bank For Recon and Dev	07/02/2019	50,000,000.00	50,000,000.00	50,061,000.00	2.20	2.20	07/01/2024	455,277.78	61,000.00
Intl Bank For Recon and Dev	09/04/2019	25,000,000.00	25,000,000.00	24,959,250.00	2.20	2.20	08/28/2024	132,916.66	(40,750.00)
Intl Bank For Recon and Dev	09/10/2019	25,000,000.00	25,000,000.00	24,959,250.00	2.20	2.20	08/28/2024	123,750.00	(40,750.00)
International Finance Corp	10/16/2019	25,000,000.00	24,928,581.25	24,638,750.00	1.38	1.44	10/16/2024	42,968.75	(289,831.25)
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	102,222.22	0.00
Intl Bank For Recon and Dev	11/06/2019	25,000,000.00	25,000,000.00	25,031,250.00	2.25	2.25	11/06/2024	39,062.50	31,250.00
Intl Bank For Recon and Dev	11/06/2019	25,000,000.00	25,000,000.00	25,031,250.00	2.25	2.25	11/06/2024	39,062.50	31,250.00
Intl Bank For Recon and Dev	11/13/2019	50,000,000.00	50,000,000.00	50,003,000.00	2.05	2.05	11/13/2024	51,250.00	3,000.00
<b>Supranationals Subtotal:</b>		<b>1,039,769,000.00</b>	<b>1,045,251,069.72</b>	<b>1,056,710,124.37</b>	<b>2.41</b>	<b>2.26</b>		<b>4,736,052.53</b>	<b>11,459,054.65</b>
<b>Sweep Fund</b>									
JP Morgan	12/11/2018	10,000,000.00	10,000,000.00	10,000,000.00	1.13	1.13		4,152.92	0.00
<b>Sweep Fund Subtotal:</b>		<b>10,000,000.00</b>	<b>10,000,000.00</b>	<b>10,000,000.00</b>	<b>1.13</b>	<b>1.13</b>		<b>4,152.92</b>	<b>0.00</b>
<b>Treasury Coupon Securities</b>									
U.S. Treasury	01/09/2015	15,000,000.00	15,001,451.14	14,998,500.00	1.63	1.50	12/31/2019	102,004.08	(2,951.14)
U.S. Treasury	02/12/2016	20,000,000.00	20,010,820.50	19,990,200.00	1.38	1.04	01/31/2020	91,915.76	(20,620.50)
U.S. Treasury	04/09/2015	10,000,000.00	9,997,678.55	9,988,300.00	1.25	1.35	02/29/2020	31,593.41	(9,378.55)
U.S. Treasury	02/12/2016	20,000,000.00	20,014,937.84	19,982,000.00	1.38	1.06	02/29/2020	69,505.49	(32,937.84)
U.S. Treasury	04/09/2015	10,000,000.00	9,992,564.37	9,982,000.00	1.13	1.36	03/31/2020	19,057.38	(10,564.37)
U.S. Treasury	01/06/2017	20,000,000.00	19,990,226.44	19,979,600.00	1.38	1.53	03/31/2020	46,584.70	(10,626.44)
U.S. Treasury	06/05/2015	15,000,000.00	14,989,874.41	14,987,100.00	1.50	1.64	05/31/2020	113,114.75	(2,774.41)
U.S. Treasury	01/06/2017	20,000,000.00	19,915,591.35	19,925,000.00	1.38	1.75	01/31/2021	91,915.76	9,408.65
U.S. Treasury	02/01/2019	13,000,000.00	13,002,079.27	13,118,300.00	2.50	2.49	01/31/2021	108,627.72	116,220.73
U.S. Treasury	06/17/2016	35,000,000.00	35,148,826.18	34,844,250.00	1.38	1.08	05/31/2021	241,939.89	(304,576.18)
U.S. Treasury	09/07/2016	5,000,000.00	4,998,973.75	4,957,600.00	1.13	1.14	06/30/2021	23,539.40	(41,373.75)
U.S. Treasury	09/07/2016	5,000,000.00	5,088,531.18	5,046,900.00	2.25	1.15	07/31/2021	37,601.90	(41,631.18)
U.S. Treasury	10/06/2016	25,000,000.00	24,943,283.18	24,763,750.00	1.13	1.25	09/30/2021	47,643.44	(179,533.18)
U.S. Treasury	12/09/2016	15,000,000.00	14,977,636.34	15,034,050.00	1.75	1.83	11/30/2021	131,967.21	56,413.66
U.S. Treasury	11/21/2019	20,000,000.00	20,092,780.51	20,071,200.00	1.75	1.57	07/15/2022	9,510.87	(21,580.51)
U.S. Treasury	09/11/2019	10,000,000.00	10,011,566.82	10,005,500.00	1.63	1.58	08/31/2022	36,160.72	(6,066.82)
U.S. Treasury	04/30/2019	50,000,000.00	49,217,646.72	50,215,000.00	1.75	2.27	01/31/2023	292,459.24	997,353.28
U.S. Treasury	09/16/2019	12,000,000.00	11,901,617.65	11,959,200.00	1.50	1.75	03/31/2023	30,491.80	57,582.35
U.S. Treasury	09/06/2019	10,000,000.00	9,928,795.43	9,871,900.00	1.25	1.45	07/31/2023	29,211.96	(56,895.43)
U.S. Treasury	10/10/2019	10,000,000.00	9,920,661.54	9,871,900.00	1.25	1.47	07/31/2023	17,663.04	(48,761.54)
U.S. Treasury	10/11/2019	5,000,000.00	5,206,579.01	5,199,800.00	2.75	1.58	07/31/2023	19,055.71	(6,779.01)
U.S. Treasury	05/31/2019	40,000,000.00	39,159,801.59	39,662,400.00	1.38	1.96	08/31/2023	139,010.99	502,598.41
U.S. Treasury	09/03/2019	15,000,000.00	15,159,965.96	15,007,050.00	1.63	1.34	10/31/2023	20,758.93	(152,915.96)
U.S. Treasury	09/05/2019	10,000,000.00	10,060,756.74	10,004,700.00	1.63	1.46	10/31/2023	13,839.29	(56,056.74)
U.S. Treasury	02/01/2019	10,000,000.00	10,013,682.36	10,348,100.00	2.50	2.46	01/31/2024	83,559.78	334,417.64
U.S. Treasury	04/02/2019	15,000,000.00	14,924,827.91	15,308,250.00	2.13	2.25	03/31/2024	53,995.90	383,422.09

# INVESTMENT INVENTORY - MARKET VALUE

## County of San Diego Pooled Money Fund As of November 30, 2019

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
U.S. Treasury	06/11/2019	15,000,000.00	15,377,091.15	15,557,850.00	2.50	1.91	05/15/2024	16,483.52	180,758.85
U.S. Treasury	07/15/2019	25,000,000.00	25,151,477.13	25,400,500.00	2.00	1.86	06/30/2024	188,858.70	249,022.87
U.S. Treasury	08/29/2019	10,000,000.00	10,447,038.97	10,332,800.00	2.38	1.39	08/15/2024	60,665.76	(114,238.97)
<b>Treasury Coupon Securities Subtotal:</b>		<b>485,000,000.00</b>	<b>484,646,763.99</b>	<b>486,413,700.00</b>	<b>1.63</b>	<b>1.65</b>		<b>2,168,737.10</b>	<b>1,766,936.01</b>
<b>Grand Total</b>		<b>9,217,920,490.35</b>	<b>9,220,424,746.51</b>	<b>9,253,647,670.42</b>	<b>2.11</b>	<b>2.10</b>		<b>43,797,419.45</b>	<b>33,222,923.91</b>

# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
3608	Money Market Funds	Fidelity Government	1.74	Purchase	-4,500,000.00	11/01/19
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-554,851.74	11/01/19
5309	Sweep Fund	JP Morgan	1.14	Redemption	435,668.47	11/01/19
5676	Commercial Paper	BNP Paribas NY	2.51	Redemption	50,000,000.00	11/01/19
5842	Commercial Paper	MUFG Bank NY	2.27	Redemption	50,000,000.00	11/01/19
5901	Commercial Paper	MUFG Bank NY	2.20	Redemption	25,000,000.00	11/01/19
3608	Money Market Funds	Fidelity Government	1.69	Redemption	34,000,000.00	11/04/19
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-439,992.59	11/04/19
4509	Federal Agencies	Federal Home Loan Mt	1.96	Redemption	10,000,000.00	11/04/19
4510	Federal Agencies	Federal Home Loan Mt	1.96	Redemption	15,000,000.00	11/04/19
5309	Sweep Fund	JP Morgan	1.13	Purchase	-2,008,359.63	11/04/19
6058	Commercial Paper	Canadian Imperial Ho	1.84	Purchase	-98,778,444.44	11/04/19
3608	Money Market Funds	Fidelity Government	1.63	Redemption	34,300,000.00	11/05/19
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-9,226.39	11/05/19
5309	Sweep Fund	JP Morgan	1.11	Redemption	2,446,513.56	11/05/19
5910	Commercial Paper	MUFG Bank NY	2.20	Redemption	25,000,000.00	11/05/19
6059	Commercial Paper	Canadian Imperial Ho	1.85	Purchase	-69,143,861.11	11/05/19
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-20,151.03	11/06/19
5309	Sweep Fund	JP Morgan	1.10	Purchase	-4,064,984.49	11/06/19
6038	Commercial Paper	MUFG Bank NY	1.75	Redemption	50,000,000.00	11/06/19
6060	Supranational	Intl Bank For Recon	2.25	Purchase	-25,000,000.00	11/06/19
6061	Supranational	Intl Bank For Recon	2.25	Purchase	-25,000,000.00	11/06/19
6062	Federal Agencies	Federal Home Loan Ba	2.88	Purchase	-26,397,815.97	11/06/19
6063	Asset Backed Securities	Hyundai Auto Receiva	1.93	Purchase	-5,249,675.03	11/06/19
6064	Asset Backed Securities	Hyundai Auto Receiva	1.94	Purchase	-8,499,608.15	11/06/19
3608	Money Market Funds	Fidelity Government	1.62	Redemption	2,300,000.00	11/07/19
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	907,445.16	11/07/19
5309	Sweep Fund	JP Morgan	1.10	Redemption	3,921,645.26	11/07/19
6065	Negotiable CD	Bank of Nova Scotia	1.87	Purchase	-50,000,000.00	11/07/19
3608	Money Market Funds	Fidelity Government	1.61	Purchase	-16,100,000.00	11/08/19
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-6,135.53	11/08/19
5309	Sweep Fund	JP Morgan	1.10	Purchase	-57,094.78	11/08/19
5602	Negotiable CD	Royal Bk of Canada/D	2.56	Redemption	25,000,000.00	11/08/19



# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
5688	Federal Agencies	Federal Farm Credit	2.66	Redemption	29,947,500.00	11/08/19
5909	Commercial Paper	MUFG Bank NY	2.20	Redemption	25,000,000.00	11/08/19
3608	Money Market Funds	Fidelity Government	1.61	Purchase	-53,000,000.00	11/12/19
4346	Federal Agencies	Federal Home Loan Ba	2.00	Redemption	25,000,000.00	11/12/19
4368	Supranational	Intl Bank For Recon	1.63	Redemption	14,996,850.00	11/12/19
4371	Supranational	Intl Bank For Recon	1.63	Redemption	34,992,650.00	11/12/19
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	105,746.50	11/12/19
4412	Supranational	Intl Bank For Recon	1.63	Redemption	24,964,750.00	11/12/19
4554	Federal Agencies	Federal National Mtg	1.95	Redemption	24,985,000.00	11/12/19
5309	Sweep Fund	JP Morgan	1.10	Redemption	349,208.20	11/12/19
6037	Commercial Paper	MUFG Bank NY	1.75	Redemption	35,000,000.00	11/12/19
6066	Federal Agencies	Federal Home Loan Mt	2.03	Purchase	-25,000,000.00	11/12/19
6067	Federal Agencies	Federal Home Loan Mt	2.03	Purchase	-25,000,000.00	11/12/19
6068	Negotiable CD	Toronto Dominion NY	1.85	Purchase	-75,000,000.00	11/12/19
3608	Money Market Funds	Fidelity Government	1.61	Redemption	78,000,000.00	11/13/19
4153	Supranational	Inter-American Devel	1.63	Redemption	49,881,500.00	11/13/19
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-391,688.01	11/13/19
5309	Sweep Fund	JP Morgan	1.12	Purchase	-6,620,757.89	11/13/19
6069	Supranational	Intl Bank For Recon	2.05	Purchase	-50,000,000.00	11/13/19
6070	Commercial Paper	BNP Paribas NY	1.85	Purchase	-49,545,208.33	11/13/19
6071	Asset Backed Securities	Toyota Auto Receivab	1.92	Purchase	-19,998,522.00	11/13/19
6072	Asset Backed Securities	Toyota Auto Receivab	1.92	Purchase	-13,499,025.30	11/13/19
3608	Money Market Funds	Fidelity Government	1.60	Purchase	-19,500,000.00	11/14/19
4126	Supranational	Intl Bank For Recon	1.88	Redemption	25,165,202.50	11/14/19
4172	Supranational	Intl Bank For Recon	1.88	Redemption	25,237,000.00	11/14/19
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-142,561.61	11/14/19
4949	U.S. Treasury Notes	U.S. Treasury	2.50	Redemption	19,984,375.00	11/14/19
5309	Sweep Fund	JP Morgan	1.12	Redemption	3,040,995.37	11/14/19
6073	Negotiable CD	Toronto Dominion NY	1.84	Purchase	-20,000,000.00	11/14/19
6074	Commercial Paper	BNP Paribas NY	1.85	Purchase	-49,573,472.22	11/14/19
3608	Money Market Funds	Fidelity Government	1.60	Purchase	-25,000,000.00	11/15/19
4197	Federal Agencies	Federal Home Loan Ba	1.38	Redemption	15,000,000.00	11/15/19
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	770.86	11/15/19

# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4674	Asset Backed Securities	Toyota Auto Receivab	2.10	Redemption	1,452,990.85	11/15/19
5209	Asset Backed Securities	Toyota Auto Receivab	1.93	Redemption	393,257.51	11/15/19
5309	Sweep Fund	JP Morgan	1.12	Redemption	3,276,758.12	11/15/19
5374	Asset Backed Securities	Toyota Auto Receivab	2.83	Redemption	741,632.70	11/15/19
5449	Asset Backed Securities	Toyota Auto Receivab	1.76	Redemption	430,563.43	11/15/19
5465	Asset Backed Securities	John Deere Owner Tru	2.85	Redemption	1,010,965.31	11/15/19
5468	Asset Backed Securities	John Deere Owner Tru	2.63	Redemption	1,891,048.25	11/15/19
5600	Asset Backed Securities	Hyundai Auto Receiva	2.60	Redemption	2,468,973.02	11/15/19
5697	Supranational	Intl Bank For Recon	2.88	Redemption	25,000,000.00	11/15/19
5759	Asset Backed Securities	Ford Credit Auto Own	2.39	Redemption	1,878,740.08	11/15/19
5768	Asset Backed Securities	Harley-Davidson Moto	2.39	Redemption	1,127,482.89	11/15/19
5143	Asset Backed Securities	Toyota Auto Receivab	2.98	Redemption	1,465,248.10	11/17/19
3608	Money Market Funds	Fidelity Government	1.60	Redemption	33,000,000.00	11/18/19
3825	Asset Backed Securities	Honda Auto Rec Owner	1.21	Redemption	453,487.94	11/18/19
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-21,175.97	11/18/19
4886	Asset Backed Securities	Honda Auto Rec Owner	2.60	Redemption	1,713,905.88	11/18/19
5309	Sweep Fund	JP Morgan	1.11	Purchase	-356,978.92	11/18/19
5409	Asset Backed Securities	Honda Auto Rec Owner	3.10	Redemption	931,863.98	11/18/19
6023	Asset Backed Securities	GM Financial Securit	1.99	Redemption	6,325,666.28	11/18/19
6075	Commercial Paper	Natixis US Finance C	1.87	Purchase	-49,498,736.11	11/18/19
3608	Money Market Funds	Fidelity Government	1.59	Purchase	-11,500,000.00	11/19/19
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-314,260.11	11/19/19
5309	Sweep Fund	JP Morgan	1.11	Purchase	-486,758.49	11/19/19
5368	Asset Backed Securities	Citibank Credit Card	1.75	Redemption	24,816,406.25	11/19/19
5441	Asset Backed Securities	Citibank Credit Card	1.75	Redemption	4,706,536.74	11/19/19
6076	Commercial Paper	Natixis US Finance C	1.88	Purchase	-49,490,833.33	11/19/19
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	1,015,484.68	11/20/19
5309	Sweep Fund	JP Morgan	1.11	Redemption	989,412.42	11/20/19
6077	Commercial Paper	Natixis US Finance C	1.88	Purchase	-34,645,411.11	11/20/19
3608	Money Market Funds	Fidelity Government	1.59	Redemption	4,500,000.00	11/21/19
3954	Federal Agencies	Federal Farm Credit	1.70	Redemption	25,000,000.00	11/21/19
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-23,058.63	11/21/19
5030	Asset Backed Securities	Honda Auto Rec Owner	2.67	Redemption	2,855,254.00	11/21/19

# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
5309	Sweep Fund	JP Morgan	1.11	Purchase	-3,494,770.38	11/21/19
5315	Asset Backed Securities	Honda Auto Rec Owner	2.67	Redemption	150,614.65	11/21/19
6078	U.S. Treasury Notes	U.S. Treasury	1.75	Purchase	-20,216,440.22	11/21/19
6079	Commercial Paper	Natixis US Finance C	1.87	Purchase	-39,598,988.89	11/21/19
2880	Federal Agencies	Federal Home Loan Mt	1.38	Redemption	24,741,500.00	11/22/19
4359	Federal Agencies	Federal Farm Credit	2.05	Redemption	18,248,175.00	11/22/19
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	4,463.16	11/22/19
4444	Federal Agencies	Federal Farm Credit	2.00	Redemption	20,000,000.00	11/22/19
5309	Sweep Fund	JP Morgan	1.11	Redemption	3,099,067.76	11/22/19
6080	Commercial Paper	Natixis US Finance C	1.83	Purchase	-24,799,208.33	11/22/19
6081	Commercial Paper	Natixis US Finance C	1.87	Purchase	-34,650,933.33	11/22/19
3608	Money Market Funds	Fidelity Government	1.58	Purchase	-155,000,000.00	11/25/19
4316	Federal Agencies	Federal Farm Credit	2.07	Redemption	20,035,000.00	11/25/19
4370	Federal Agencies	Federal Farm Credit	2.05	Redemption	29,994,000.00	11/25/19
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-202,316.25	11/25/19
4556	Federal Agencies	Federal Home Loan Ba	2.00	Redemption	35,000,000.00	11/25/19
5309	Sweep Fund	JP Morgan	1.11	Purchase	-3,936,869.00	11/25/19
6082	Commercial Paper	Toyota Motor Credit	1.85	Purchase	-98,848,888.89	11/25/19
6083	Negotiable CD	Bank of Montreal	1.59	Purchase	-130,000,000.00	11/25/19
3608	Money Market Funds	Fidelity Government	1.57	Redemption	28,000,000.00	11/26/19
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-13,811.82	11/26/19
5309	Sweep Fund	JP Morgan	1.10	Redemption	1,666,127.34	11/26/19
6084	Supranational	Intl Bank For Recon	3.00	Purchase	-26,369,666.67	11/26/19
6085	Asset Backed Securities	Honda Auto Rec Owner	1.83	Purchase	-22,495,990.50	11/26/19
6086	Federal Agencies	Federal Home Loan Ba	2.88	Purchase	-21,209,597.22	11/26/19
3608	Money Market Funds	Fidelity Government	1.57	Redemption	46,000,000.00	11/27/19
3948	Supranational	Intl Bank For Recon	1.13	Redemption	25,000,000.00	11/27/19
3979	Supranational	Intl Bank For Recon	1.13	Redemption	25,000,000.00	11/27/19
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-824,427.59	11/27/19
5193	Federal Agencies	Federal Home Loan Ba	3.00	Redemption	25,000,000.00	11/27/19
5309	Sweep Fund	JP Morgan	1.10	Purchase	-83,072.96	11/27/19
5638	Negotiable CD	Toronto Dominion NY	2.58	Redemption	35,000,000.00	11/27/19
6007	Commercial Paper	MUFG Bank NY	2.04	Redemption	24,910,750.00	11/27/19

# TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4274	Federal Agencies	Federal Home Loan Mt	2.00	Redemption	7,900,000.00	11/28/19
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-20,361.80	11/29/19
5309	Sweep Fund	JP Morgan	1.13	Purchase	-4,451,165.14	11/29/19
2615	U.S. Treasury Notes	U.S. Treasury	1.50	Redemption	15,000,000.00	12/02/19
<b>Grand Total</b>					<b>-208,496,960.68</b>	



# CONTACT US



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