



COUNTY OF SAN DIEGO INVESTMENT POOL TREASURY INVESTMENT RESULTS

JAN
2020

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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 January 31, 2020

Investment Type	Par Value	Book Value	Market Value	% of Portfolio	Market Price	WAM	YTM	Accrued Interest	Unrealized Gain/Loss
Asset Backed Securities	830,292,705	830,564,958	838,186,455	8.05	100.951	1144	2.35	930,934	7,621,497
Commercial Paper	2,848,000,000	2,833,538,224	2,834,604,990	27.46	99.531	100	1.84	-	1,066,766
Federal Agency Securities	1,967,803,000	1,973,816,300	1,989,141,907	19.13	101.084	1116	1.95	10,784,561	15,325,607
Medium-Term Notes	1,012,803,000	1,014,643,657	1,024,416,882	9.83	101.147	710	2.36	6,144,694	9,773,224
Municipal Bonds	76,535,000	77,058,045	77,545,450	0.75	101.329	1095	1.90	415,524	487,406
Negotiable CDs	1,746,000,000	1,746,000,000	1,747,516,080	16.92	100.087	129	2.03	11,887,479	1,516,080
Supranational Securities	1,192,415,000	1,199,117,847	1,218,676,218	11.62	102.202	1322	2.20	5,584,068	19,558,371
U.S. Treasuries	480,000,000	479,589,155	484,747,840	4.65	100.999	898	1.68	1,403,105	5,158,685
Money Market Funds	160,500,000	160,500,000	160,500,000	1.56	68.847	1	1.58	231,492	-
Bank Deposit	1,249,810	1,249,810	1,249,810	0.01	100.000	1	1.50	968	-
Sweep Fund	2,217,255	2,217,255	2,217,255	0.02	100.000	1	1.06	2,043	-
Totals for January 2020	10,317,815,770	10,318,295,250	10,378,802,888	100.00	100.116	628	2.02	37,384,867	60,507,637
Totals for December 2019	10,943,928,849	10,943,404,819	10,974,168,588	100.00	100.284	622	2.02	41,496,833	30,763,769
Change from Prior Month	(626,113,079)	(625,109,569)	(595,365,700)		(0.168)	6	0.00	(4,111,965)	29,743,868
Portfolio Effective Duration	1.16 years								

Return Information	Fiscal Year To		Calendar Year	
	Monthly Return	Annualized	To Date Return	Annualized
Book Value	0.172%	2.021%	1.289%	2.189%

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 January 2020 were in compliance with the Investment Policy dated January 1, 2020.

PROJECTED LIQUIDITY

County of San Diego Pooled Money Fund

As of January 31, 2020

(\$000)

	Feb-20	Mar-20	Apr-20	May-20	Jun-20	Jul-20
Beginning Pool Book Balance	10,322,711	9,849,751	9,860,570	11,049,437	10,066,418	9,433,734
CASH FLOW ITEMS						
INFLOWS:						
Investment Inflows	1,587,368	639,700	367,000	554,465	900,804	1,125,511
Projected Credits/Deposits	885,627	1,246,589	2,703,700	675,839	1,054,165	1,065,127
	2,472,995	1,886,289	3,070,700	1,230,304	1,954,969	2,190,638
Outflows						
Investment Purchases	1,389,000	-	-	-	-	-
Projected Debits	1,358,587	1,235,770	1,514,833	1,658,858	1,686,849	2,075,307
	2,747,587	1,235,770	1,514,833	1,658,858	1,686,849	2,075,307
Net Cash Flows	(472,960)	10,819	1,188,867	(983,019)	(632,684)	(1,010,180)
MONTH END POOL BALANCE	9,849,751	9,860,570	11,049,437	10,066,418	9,433,734	8,423,554
PROJECTED MONTH END LIQUIDITY	\$ 305,084	\$ 955,603	\$ 2,511,470	\$ 2,082,916	\$ 2,351,036	\$ 2,466,367

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 January 31, 2020

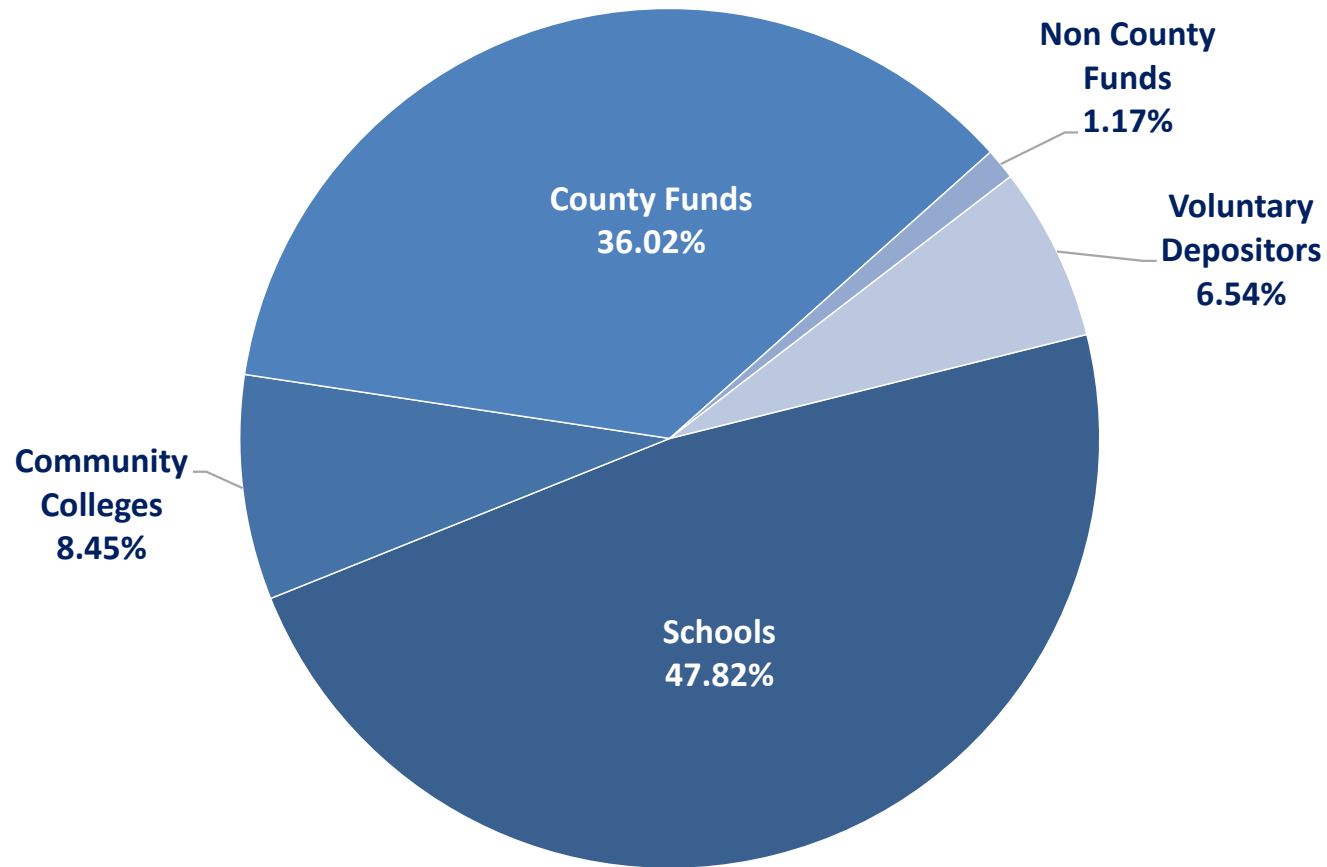
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PARTICIPANT	FMV 11/30/19	FMV 12/31/19	FMV 01/31/20	% of Total	PARTICIPANT	FMV 11/30/19	FMV 12/31/19	FMV 01/31/20	% of Total
COUNTY	\$ 1,855,795	\$ 2,175,809	\$ 883,365	8.51%	Lake Cuyamaca Rec & Park District	169	138	107	
COUNTY - SPECIAL TRUST FUNDS	2,033,583	2,541,767	2,855,260	27.51%	Lakeside FPD	4,983	7,234	9,234	
NON-COUNTY INVESTMENT FUNDS	123,536	113,863	121,689	1.17%	Leucadia Wastewater District	3,841	3,903	3,924	
SCHOOLS - (K THRU 12)	3,899,358	4,663,461	4,962,658	47.82%	Lower Sweetwater FPD	611	743	675	
					Metropolitan Transit System	38,945	39,522	39,733	
COMMUNITY COLLEGES					Mission Resource Conservation District	158	152	159	
San Diego	106,850	154,680	188,609	1.83%	North County Cemetery District	5,768	5,983	6,253	
Grossmont-Cuyamaca	144,353	153,995	161,301	1.55%	North County Dispatch	4,271	4,409	4,420	
MiraCosta	82,122	110,810	124,711	1.20%	North County FPD	1,700	3,403	2,647	
Palomar	201,919	227,168	245,596	2.37%	Otay Water District	282	286	288	
Southwestern	132,906	147,154	156,531	1.51%	Pomerado Cemetery District	1,775	1,960	2,062	
Total Community Colleges	668,150	793,806	876,749	8.45%	Public Agencies Self-Insurance System	3,504	3,557	3,575	
					Ramona Cemetery District	890	935	949	
FIRST 5 COMMISSION	34,529	34,478	41,996		Rancho Santa Fe FPD	8,951	11,734	13,583	
SANCAL	3,916	3,869	3,841		Rincon del Diablo Municipal Water District	4,653	4,724	4,749	
SDCERA	5,630	5,656	604		SANDAG	98,885	101,044	100,917	
					SD County Regional Airport Authority	210,295	209,184	200,552	
CITIES					San Diego Housing Commission	21,391	21,715	21,830	
Chula Vista	52,138	44,042	41,260		San Diego Geographic Information Source	596	769	634	
Coronado	36,918	48,482	44,703		San Diego Law Library	3,962	4,108	4,105	
Del Mar	2,677	2,717	2,732		San Diego Local Agency Formation Comm	2,284	2,178	2,036	
El Cajon	5,009	5,084	5,111		San Diego Regional Training Center	543	537	660	
Encinitas	4,059	4,120	4,142		San Dieguito River Park	1,440	1,346	1,172	
National City	35,143	35,630	35,825		San Marcos FPD	1	1	1	
Oceanside	9,918	0	21		San Miguel Consolidated FPD	11,586	12,192	12,337	
					Santa Fe Irrigation District	4,355	4,421	4,444	
INDEPENDENT AGENCIES					Serra Cooperative Library System	2	2	2	
Alpine FPD	843	1,774	1,883		Upper San Luis Rey Resource Conserv Dist	60	64	66	
Bonita-Sunnyside FPD	4,852	5,977	6,121		Vallecitos Water District	5,349	5,430	5,459	
Borrego Springs FPD	800	1,159	1,389		Valley Center FPD	1,314	1,597	2,185	
Canebrake County Water District	53	54	54		Valley Center Cemetery District	440	459	467	
Deer Springs FPD	11,420	12,457	12,931		Valley Center Water District	19,110	21,774	22,104	
Fallbrook Public Utility District	15	15	15		Vista FPD	2,994	4,150	4,762	
Grossmont Healthcare District	2	2	2						
Julian-Cuyamaca FPD	198	293	366		Total Voluntary Participants	673,226	685,462	679,081	6.54%
					Pooled Money Fund Total	\$ 9,253,648	\$ 10,974,168	\$ 10,378,803	100.00%

INVESTMENT FUND PARTICIPANTS

San Diego Pooled Money Fund

As of January 31, 2020

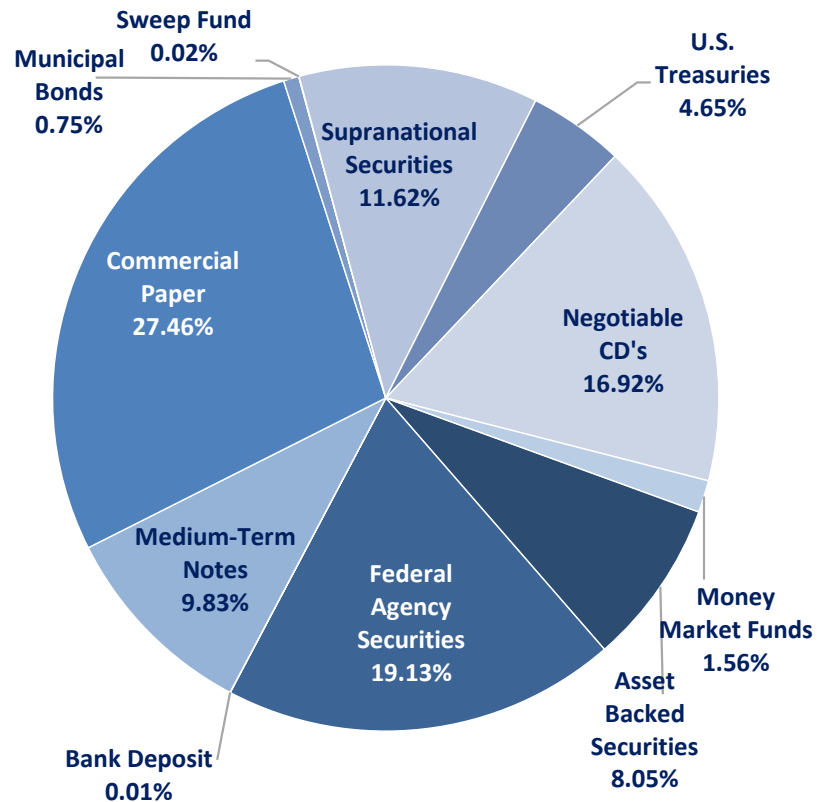


*Totals may not add to 100% due to rounding

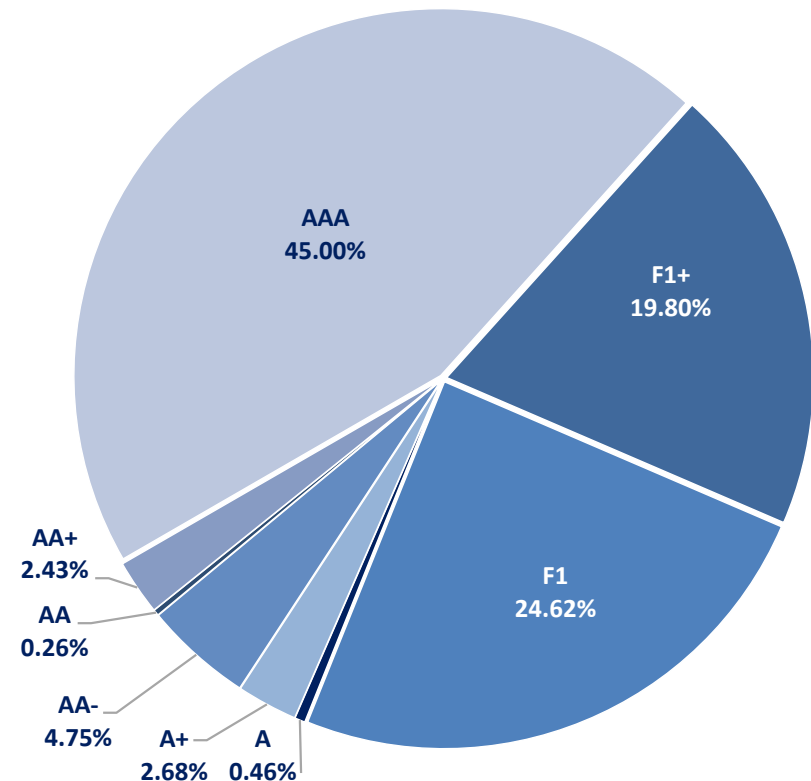
INVESTMENT FUND OVERVIEW

As of January 31, 2020

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 January 31, 2020

Category	Standard	Comment
Treasury Issues	No Limit	Complies - 4.6%
Agency Issues	35% per issuer	Complies - 19.1%
Local Agency Obligations	SP-1/"A" by S&P or MIG1/"A" by Moody's or F-1/"A" by Fitch minimum rating by 1 of 3 NRSROs; (ST ratings for 1 year or less; LT ratings for over 1 year) ; 30% maximum; 10% per issuer	Complies - 0.7%
Banker's Acceptance	A-1 by S&P or P-1 by Moody's or F-1 by Fitch minimum rating by 1 of 3 NRSROs; 40% maximum; 5% per issuer; 180 days max maturity	Complies
Commercial Paper	A-1/"A" by S&P or P-1/"A" by Moody's or F-1/"A" by Fitch minimum rating by 1 of 3 NRSROs; 40% maximum; 10% per issuer; 270 days max maturity	Complies - 27.5%
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 - 9.8%
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 - 16.9%
Repurchase Agreements	40% maximum; 10% per issuer if avg weighted maturity >5 days; 15% per issuer if avg weighted maturity <5 days; 1-year maximum maturity;	Complies
Reverse Repurchase Agreements	20% maximum combined with Securities Lending; 10% per issuer; 92-day maximum maturity	N/A
Collateralized Certificates of Deposit	A-1 by S&P or P-1 by Moody's, or F-1 by Fitch minimum rating; 5% maximum; 5% per issuer; 13 months maximum maturity; 110% collateral required	Complies
FDIC & NCUA Insured Deposit	5% maximum; 5% per issuer; 13 months maximum maturity; No minimum credit requirement for FDIC or NCUA insured deposit accounts	Complies - 0.0%
Covered Call Option/ Put Option	10% maximum; 90-day maximum maturity	N/A
Money Market Mutual Funds	AAAm by S&P, or Aaa-mf by Moody's, or AAAmmf by Fitch minimum rating by 1 of 3 NRSROs; 20% maximum; 10% per fund	Complies - 1.6%
Investment Trust of California - CalTRUST	2.5% maximum	Complies - 0.0%
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 - 11.6%
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 - 8.0%
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 January 31, 2020

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Asset Backed Securities									
GM Financial Securitized Term	10/16/2019	3,502,800.87	3,502,800.87	3,503,130.83	1.99	2.00	10/16/2020	1,035.50	329.96
Honda Auto Rec Owner Trust	10/25/2016	504,672.84	504,640.09	504,486.57	1.21	1.22	12/18/2020	220.54	(153.52)
Honda Auto Rec Owner Trust	05/30/2018	1,986,435.50	1,986,432.52	1,987,382.04	2.60	2.61	12/18/2020	(15,947.96)	949.52
Honda Auto Rec Owner Trust	08/28/2018	4,682,025.46	4,681,944.46	4,685,131.52	2.67	2.69	12/22/2020	3,472.52	3,187.06
Honda Auto Rec Owner Trust	01/16/2019	246,976.84	246,610.23	247,140.68	2.67	2.65	12/22/2020	183.17	530.45
Toyota Auto Receivables	03/12/2019	2,664,034.27	2,648,112.48	2,663,928.77	1.76	2.66	07/15/2021	9,665.38	15,816.29
Toyota Auto Receivables	11/07/2018	10,193,132.60	10,192,240.70	10,230,075.57	2.98	3.01	08/15/2021	15,123.86	37,834.87
Honda Auto Rec Owner Trust	02/27/2019	12,519,393.19	12,518,586.94	12,569,540.87	3.10	3.12	09/20/2021	62,973.88	50,953.93
Toyota Auto Receivables	02/13/2019	6,158,686.73	6,158,127.52	6,182,820.16	2.83	2.85	10/15/2021	7,746.26	24,692.64
John Deere Owner Trust	03/13/2019	10,063,791.52	10,063,332.61	10,101,250.96	2.85	2.87	12/15/2021	12,747.50	37,918.35
Toyota Auto Receivables	11/30/2018	3,999,090.24	3,932,230.45	4,004,075.11	1.93	2.97	01/18/2022	3,430.32	71,844.66
Ford Credit Auto Owner Trust	06/21/2019	10,837,935.57	10,837,595.26	10,860,620.45	2.35	2.36	02/15/2022	11,319.62	23,025.19
Honda Auto Rec Owner Trust	08/27/2019	22,000,000.00	21,998,460.00	22,049,552.80	1.90	1.91	04/15/2022	18,577.78	51,092.80
Toyota Auto Receivables	08/14/2019	10,000,000.00	9,999,535.00	10,021,055.00	2.00	2.01	04/15/2022	8,333.33	21,520.00
Harley-Davidson Motorcycle Tru	06/26/2019	6,439,107.23	6,439,026.74	6,450,521.84	2.37	2.38	05/15/2022	6,782.53	11,495.10
John Deere Owner Trust	07/24/2019	11,250,000.00	11,249,957.25	11,290,588.88	2.28	2.29	05/16/2022	11,400.00	40,631.63
BMW Vehicle Owner Trust	09/18/2019	8,000,000.00	7,999,831.20	8,017,856.80	2.05	2.06	05/25/2022	2,733.37	18,025.60
Hyundai Auto Receivables Trust	11/06/2019	5,250,000.00	5,249,675.03	5,263,566.00	1.93	1.94	07/15/2022	4,503.34	13,890.97
Toyota Auto Receivables	11/13/2019	20,000,000.00	19,998,522.00	20,048,494.00	1.92	1.93	07/15/2022	17,066.66	49,972.00
Bank of America Corp	02/15/2019	15,000,000.00	14,868,750.00	15,004,627.50	1.95	2.47	08/15/2022	13,000.00	135,877.50
GM Financial Securitized Term	07/24/2019	15,043,622.11	15,043,042.93	15,090,368.66	2.23	2.24	08/16/2022	13,977.76	47,325.73
Honda Auto Rec Owner Trust	05/03/2019	19,923,000.00	20,064,640.08	20,162,070.02	2.95	2.48	08/22/2022	16,325.88	97,429.94
American Express Credit Accoun	04/16/2018	7,478,000.00	7,370,503.75	7,477,233.51	1.93	2.62	09/15/2022	6,414.65	106,729.76
American Express Credit Accoun	07/25/2018	5,765,000.00	5,681,452.54	5,764,409.09	1.93	2.65	09/15/2022	4,945.09	82,956.55
American Express Credit Accoun	08/03/2018	2,100,000.00	2,068,910.15	2,099,784.75	1.93	2.64	09/15/2022	1,801.33	30,874.60
American Express Credit Accoun	01/11/2019	15,000,000.00	14,839,453.13	14,998,462.50	1.93	2.46	09/15/2022	12,866.74	159,009.37
American Express Credit Accoun	01/23/2019	7,325,000.00	7,249,174.82	7,324,249.19	1.93	2.51	09/15/2022	6,283.22	75,074.37
American Express Credit Accoun	04/02/2019	5,925,000.00	5,889,125.98	5,924,392.69	1.93	2.65	09/15/2022	5,082.42	35,266.71
American Express Credit Accoun	03/21/2018	23,000,000.00	22,997,329.70	23,023,890.10	2.67	2.69	10/17/2022	27,293.33	26,560.40
American Express Credit Accoun	04/20/2018	20,000,000.00	19,971,093.75	20,020,774.00	2.67	2.73	10/17/2022	23,733.33	49,680.25
Toyota Auto Receivables	05/03/2019	19,940,000.00	20,138,621.08	20,262,401.88	3.02	2.50	12/15/2022	26,763.82	123,780.80
Toyota Auto Receivables	08/01/2019	24,540,000.00	24,907,141.41	24,936,777.44	3.02	2.05	12/15/2022	32,938.08	29,636.03
Bank of America Corp	12/11/2018	63,738,000.00	62,450,791.17	63,789,175.24	1.84	1.67	01/17/2023	52,123.80	1,338,384.07
Harley-Davidson Motorcycle Tru	01/29/2020	6,000,000.00	5,999,697.60	6,000,000.00	1.83	1.84	01/17/2023	610.00	302.40
Citibank Credit Card Issuance	04/16/2019	28,310,000.00	28,265,472.36	28,557,381.27	2.49	2.55	01/20/2023	21,539.19	291,908.91
Toyota Auto Receivables	11/07/2018	15,000,000.00	14,996,755.50	15,318,291.00	3.18	3.21	03/15/2023	21,199.99	321,535.50
Honda Auto Rec Owner Trust	02/27/2019	9,750,000.00	9,749,738.70	9,930,233.63	3.11	3.13	03/20/2023	35,974.81	180,494.93
American Express Credit Accoun	04/02/2019	11,738,000.00	11,656,842.76	11,774,238.73	2.04	1.23	05/15/2023	10,642.45	117,395.97
Citibank Credit Card Issuance	03/18/2019	7,000,000.00	6,993,487.16	7,107,193.10	2.68	2.71	06/07/2023	28,140.00	113,705.94
Nissan Auto Receivables Owner	12/06/2019	9,006,000.00	9,194,914.92	9,201,398.68	3.22	1.91	06/15/2023	12,888.59	6,483.76
Honda Auto Rec Owner Trust	05/29/2019	28,500,000.00	28,498,936.95	28,939,837.65	2.52	2.54	06/21/2023	19,950.00	440,900.70
Bank of America Corp	03/20/2019	22,790,000.00	22,772,195.31	23,053,169.80	2.70	2.73	07/17/2023	27,348.00	280,974.49
Toyota Auto Receivables	02/13/2019	20,000,000.00	19,996,356.00	20,387,664.00	2.91	2.94	07/17/2023	25,866.66	391,308.00

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of January 31, 2020

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Honda Auto Rec Owner Trust	08/27/2019	24,000,000.00	23,999,800.80	24,078,069.60	1.78	1.79	08/15/2023	18,986.71	78,268.80
Nissan Auto Receivables Owner	05/28/2019	28,000,000.00	27,993,669.20	28,433,927.20	2.50	2.52	11/15/2023	33,362.61	440,258.00
American Express Credit Accoun	12/17/2018	38,000,000.00	37,881,250.00	38,708,810.20	2.99	3.14	12/15/2023	50,497.52	827,560.20
Discover Card Execution Note T	03/27/2019	30,000,000.00	30,460,546.88	30,683,847.00	3.11	2.43	01/16/2024	41,466.57	223,300.12
Toyota Auto Receivables	11/13/2019	13,500,000.00	13,499,025.30	13,602,136.95	1.92	1.93	01/16/2024	11,520.00	103,111.65
Honda Auto Rec Owner Trust	11/26/2019	22,500,000.00	22,495,990.50	22,638,303.00	1.83	1.85	01/18/2024	14,868.76	142,312.50
BMW Vehicle Owner Trust	09/18/2019	10,500,000.00	10,498,588.80	10,568,885.25	1.92	1.93	01/25/2024	3,360.00	70,296.45
American Express Credit Accoun	03/27/2019	40,253,000.00	40,825,347.34	41,153,274.45	3.06	2.42	02/15/2024	54,744.08	327,927.11
Hyundai Auto Receivables Trust	11/06/2019	8,500,000.00	8,499,608.15	8,572,185.40	1.94	1.95	02/15/2024	7,328.89	72,577.25
Discover Card Execution Note T	07/11/2019	8,750,000.00	8,959,179.69	9,005,420.38	3.32	2.20	03/15/2024	12,911.04	46,240.69
American Express Credit Accoun	06/13/2019	22,120,000.00	22,584,865.63	22,719,679.84	3.18	2.23	04/15/2024	31,262.93	134,814.21
Nissan Auto Receivables Owner	10/23/2019	12,000,000.00	11,999,366.40	12,099,036.00	1.93	1.94	07/15/2024	10,293.33	99,669.60
GM Financial Securitized Term	01/15/2020	13,000,000.00	12,996,938.50	13,093,636.40	1.84	1.86	09/16/2024	10,631.11	96,697.90
Harley-Davidson Motorcycle Tru	01/29/2020	6,000,000.00	5,998,691.40	6,000,000.00	1.87	1.89	10/15/2024	623.33	1,308.60
Asset Backed Securities Subtotal:		830,292,704.97	830,564,957.69	838,186,454.95	2.47	2.35		930,933.62	7,621,497.26

Bank Deposit

Wells Fargo Bank NA	07/01/2017	1,249,810.18	1,249,810.18	1,249,810.18	1.50	1.50		968.12	0.00
Bank Deposit Subtotal:		1,249,810.18	1,249,810.18	1,249,810.18	1.50	1.50		968.12	0.00

Commercial Paper

BNP Paribas NY	09/26/2019	25,000,000.00	24,997,222.22	24,996,750.00	2.00	2.01	02/03/2020	0.00	(472.22)
BNP Paribas NY	01/31/2020	100,000,000.00	99,991,277.78	99,987,000.00	1.57	1.57	02/03/2020	0.00	(4,277.78)
MUFG Bank NY	12/05/2019	150,000,000.00	149,985,000.00	149,979,000.00	1.80	1.81	02/03/2020	0.00	(6,000.00)
Natixis US Finance Co.	09/10/2019	25,000,000.00	24,997,222.22	24,996,500.00	2.00	2.02	02/03/2020	0.00	(722.22)
Rabobank Nederland	01/31/2020	100,000,000.00	99,991,277.78	99,987,000.00	1.57	1.57	02/03/2020	0.00	(4,277.78)
Natixis US Finance Co.	01/30/2020	75,000,000.00	74,983,541.66	74,979,750.00	1.58	1.58	02/06/2020	0.00	(3,791.66)
Rabobank Nederland	12/24/2019	40,000,000.00	39,987,333.33	39,988,000.00	1.90	1.90	02/07/2020	0.00	666.67
MUFG Bank NY	01/02/2020	20,000,000.00	19,977,383.33	19,978,600.00	1.77	1.77	02/24/2020	0.00	1,216.67
MUFG Bank NY	12/09/2019	50,000,000.00	49,936,111.11	49,942,000.00	1.84	1.85	02/26/2020	0.00	5,888.89
BNP Paribas NY	09/26/2019	25,000,000.00	24,958,333.33	24,964,750.00	2.00	2.02	03/02/2020	0.00	6,416.67
MUFG Bank NY	12/09/2019	75,000,000.00	74,868,250.00	74,883,000.00	1.86	1.87	03/06/2020	0.00	14,750.00
MUFG Bank NY	01/14/2020	45,000,000.00	44,871,675.00	44,879,400.00	1.77	1.78	03/30/2020	0.00	7,725.00
MUFG Bank NY	01/28/2020	55,000,000.00	54,852,905.55	54,852,600.00	1.66	1.66	03/30/2020	0.00	(305.55)
Natixis US Finance Co.	01/09/2020	35,000,000.00	34,885,783.34	34,893,250.00	1.78	1.79	04/07/2020	0.00	7,466.66
Natixis US Finance Co.	01/16/2020	58,000,000.00	57,791,361.11	57,801,640.00	1.75	1.76	04/15/2020	0.00	10,278.89
Natixis US Finance Co.	01/07/2020	25,000,000.00	24,905,000.00	24,912,250.00	1.80	1.81	04/17/2020	0.00	7,250.00
BNP Paribas NY	01/21/2020	25,000,000.00	24,906,736.11	24,906,250.00	1.70	1.71	04/20/2020	0.00	(486.11)
BNP Paribas NY	11/14/2019	50,000,000.00	49,776,458.33	49,793,000.00	1.85	1.87	04/28/2020	0.00	16,541.67
Natixis US Finance Co.	11/22/2019	25,000,000.00	24,889,437.50	24,899,500.00	1.83	1.84	04/28/2020	0.00	10,062.50
BNP Paribas NY	10/30/2019	50,000,000.00	49,768,847.22	49,788,000.00	1.87	1.92	04/30/2020	0.00	19,152.78
Credit Agricole CIB	01/30/2020	20,000,000.00	19,918,416.66	19,916,200.00	1.65	1.66	04/30/2020	0.00	(2,216.66)
BNP Paribas NY	10/30/2019	50,000,000.00	49,766,250.00	49,785,500.00	1.87	1.92	05/01/2020	0.00	19,250.00
BNP Paribas NY	10/30/2019	50,000,000.00	49,766,250.00	49,785,500.00	1.87	1.92	05/01/2020	0.00	19,250.00

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of January 31, 2020

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Credit Agricole CIB	01/29/2020	35,000,000.00	34,850,812.50	34,846,700.00	1.65	1.66	05/04/2020	0.00	(4,112.50)
BNP Paribas NY	11/13/2019	50,000,000.00	49,750,763.89	49,768,500.00	1.85	1.87	05/08/2020	0.00	17,736.11
Credit Agricole CIB	01/29/2020	35,000,000.00	34,844,395.83	34,840,400.00	1.65	1.66	05/08/2020	0.00	(3,995.83)
Credit Agricole CIB	01/29/2020	15,000,000.00	14,931,250.00	14,929,500.00	1.65	1.66	05/11/2020	0.00	(1,750.00)
Natixis US Finance Co.	12/04/2019	50,000,000.00	49,731,333.34	49,759,000.00	1.86	1.88	05/15/2020	0.00	27,666.66
Natixis US Finance Co.	12/03/2019	75,000,000.00	74,551,979.17	74,600,250.00	1.87	1.89	05/26/2020	0.00	48,270.83
Natixis US Finance Co.	11/18/2019	50,000,000.00	49,693,527.78	49,726,000.00	1.87	1.91	05/29/2020	0.00	32,472.22
JP Morgan	09/25/2019	20,000,000.00	19,868,916.67	19,887,000.00	1.95	2.00	06/01/2020	0.00	18,083.33
Natixis US Finance Co.	11/19/2019	50,000,000.00	49,684,055.55	49,719,000.00	1.88	1.92	06/01/2020	0.00	34,944.45
Natixis US Finance Co.	11/20/2019	35,000,000.00	34,778,838.89	34,803,300.00	1.88	1.92	06/01/2020	0.00	24,461.11
Natixis US Finance Co.	11/21/2019	40,000,000.00	39,748,588.89	39,775,200.00	1.87	1.91	06/01/2020	0.00	26,611.11
Natixis US Finance Co.	11/22/2019	35,000,000.00	34,780,015.28	34,803,300.00	1.87	1.91	06/01/2020	0.00	23,284.72
Natixis US Finance Co.	12/05/2019	25,000,000.00	24,842,416.67	24,858,500.00	1.86	1.88	06/02/2020	0.00	16,083.33
Natixis US Finance Co.	12/05/2019	50,000,000.00	49,669,333.33	49,702,500.00	1.86	1.91	06/08/2020	0.00	33,166.67
Natixis US Finance Co.	12/05/2019	50,000,000.00	49,659,000.00	49,693,500.00	1.86	1.91	06/12/2020	0.00	34,500.00
Canadian Imperial Holding	10/28/2019	40,000,000.00	39,690,000.00	39,718,800.00	1.86	1.91	06/30/2020	0.00	28,800.00
Canadian Imperial Holding	11/04/2019	100,000,000.00	99,233,333.33	99,297,000.00	1.84	1.89	06/30/2020	0.00	63,666.67
Canadian Imperial Holding	11/05/2019	70,000,000.00	69,460,416.67	69,507,900.00	1.85	1.90	06/30/2020	0.00	47,483.33
ING (US) Funding LLC	10/22/2019	25,000,000.00	24,803,125.00	24,821,000.00	1.89	1.94	06/30/2020	0.00	17,875.00
ING (US) Funding LLC	10/31/2019	100,000,000.00	99,229,166.67	99,284,000.00	1.85	1.90	06/30/2020	0.00	54,833.33
ING (US) Funding LLC	01/06/2020	60,000,000.00	59,547,000.00	59,568,000.00	1.80	1.82	07/01/2020	0.00	21,000.00
Toyota Motor Credit Corp	12/02/2019	50,000,000.00	49,609,916.66	49,641,500.00	1.86	1.91	07/01/2020	0.00	31,583.34
Toyota Motor Credit Corp	12/06/2019	50,000,000.00	49,616,208.33	49,641,500.00	1.83	1.88	07/01/2020	0.00	25,291.67
Natixis US Finance Co.	12/26/2019	70,000,000.00	69,417,600.00	69,486,900.00	1.92	1.97	07/06/2020	0.00	69,300.00
Toyota Motor Credit Corp	11/25/2019	100,000,000.00	99,198,333.33	99,259,000.00	1.85	1.89	07/06/2020	0.00	60,666.67
Toyota Motor Credit Corp	12/02/2019	150,000,000.00	148,791,000.00	148,888,500.00	1.86	1.91	07/06/2020	0.00	97,500.00
BNP Paribas NY	01/03/2020	50,000,000.00	49,607,500.00	49,622,500.00	1.80	1.84	07/07/2020	0.00	15,000.00
BNP Paribas NY	01/03/2020	50,000,000.00	49,602,500.00	49,618,000.00	1.80	1.84	07/09/2020	0.00	15,500.00
Credit Agricole CIB	01/27/2020	85,000,000.00	84,278,822.22	84,263,900.00	1.66	1.69	08/03/2020	0.00	(14,922.22)
ING (US) Funding LLC	12/24/2019	60,000,000.00	59,296,000.01	59,378,400.00	1.92	1.98	09/08/2020	0.00	82,399.99
Commercial Paper Subtotal:		2,848,000,000.00	2,833,538,223.59	2,834,604,990.00	1.81	1.84		0.00	1,066,766.41

Federal Agency

Federal Farm Credit Bank	06/29/2016	25,000,000.00	25,000,000.00	24,995,250.00	1.42	1.42	06/29/2020	31,555.56	(4,750.00)
Federal Home Loan Mtg Corp	07/05/2017	25,000,000.00	25,000,000.00	25,008,750.00	1.75	1.75	06/29/2020	38,888.89	8,750.00
Federal Farm Credit Bank	07/25/2018	20,000,000.00	19,871,299.62	20,000,400.00	1.77	2.78	09/28/2020	120,950.00	129,100.38
Federal National Mtg Assn	11/03/2017	25,000,000.00	25,000,000.00	25,028,750.00	1.85	1.85	10/30/2020	116,909.72	28,750.00
Federal Farm Credit Bank	11/09/2016	25,000,000.00	25,000,000.00	24,975,500.00	1.36	1.36	11/09/2020	77,444.44	(24,500.00)
Federal Home Loan Mtg Corp	11/27/2017	15,000,000.00	15,000,000.00	15,038,550.00	1.88	1.88	11/27/2020	50,000.00	38,550.00
Federal Home Loan Mtg Corp	11/27/2017	25,000,000.00	25,000,000.00	25,064,250.00	1.88	1.88	11/27/2020	83,333.33	64,250.00
Federal Home Loan Mtg Corp	12/18/2017	15,000,000.00	15,000,000.00	15,064,050.00	2.00	2.00	12/18/2020	35,833.33	64,050.00
Federal Home Loan Bank	09/21/2016	25,000,000.00	25,028,666.97	24,961,750.00	1.38	1.26	02/18/2021	155,642.36	(66,916.97)
Federal Home Loan Bank	02/14/2017	25,000,000.00	24,897,591.24	24,961,750.00	1.38	1.78	02/18/2021	155,642.36	64,158.76
Federal Home Loan Bank	02/17/2017	25,000,000.00	25,000,000.00	25,104,750.00	1.82	1.82	03/17/2021	169,361.11	104,750.00

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of January 31, 2020

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal National Mtg Assn	06/17/2016	15,000,000.00	15,002,444.43	14,972,100.00	1.25	1.24	05/06/2021	44,270.83	(30,344.43)
Federal National Mtg Assn	09/21/2016	25,000,000.00	24,981,007.51	24,953,500.00	1.25	1.31	05/06/2021	73,784.72	(27,507.51)
Federal Home Loan Bank	07/14/2016	15,000,000.00	15,131,414.59	15,084,000.00	1.88	1.21	06/11/2021	39,062.50	(47,414.59)
Federal Home Loan Bank	08/04/2016	35,000,000.00	34,956,602.75	34,889,050.00	1.13	1.21	07/14/2021	18,593.75	(67,552.75)
Federal National Mtg Assn	07/27/2016	14,445,000.00	14,445,000.00	14,434,888.50	1.63	1.48	07/27/2021	2,608.13	(10,111.50)
Federal Home Loan Mtg Corp	10/05/2016	20,000,000.00	19,926,512.31	19,913,800.00	1.13	1.37	08/12/2021	105,625.00	(12,712.31)
Federal National Mtg Assn	09/21/2016	35,000,000.00	34,944,242.58	34,938,050.00	1.25	1.36	08/17/2021	199,305.56	(6,192.58)
Federal Home Loan Mtg Corp	09/30/2016	12,000,000.00	12,000,000.00	11,995,320.00	1.60	1.68	09/30/2021	64,533.33	(4,680.00)
Federal National Mtg Assn	11/08/2016	35,000,000.00	34,960,793.27	34,995,100.00	1.38	1.44	10/07/2021	152,395.83	34,306.73
Federal Home Loan Bank	03/27/2017	25,000,000.00	25,113,957.40	25,438,750.00	2.25	2.02	03/11/2022	218,750.00	324,792.60
Federal Home Loan Bank	04/05/2019	18,290,000.00	18,347,655.07	18,713,230.60	2.50	2.34	03/11/2022	177,819.44	365,575.53
Federal National Mtg Assn	04/12/2019	50,000,000.00	49,879,885.19	50,963,500.00	2.25	2.36	04/12/2022	340,625.00	1,083,614.81
Federal Farm Credit Bank	09/26/2019	29,425,000.00	29,380,022.74	29,498,856.75	1.55	1.62	06/01/2022	76,014.58	118,834.01
Federal Farm Credit Bank	09/26/2019	25,000,000.00	24,975,409.33	25,062,750.00	1.55	1.59	06/01/2022	64,583.33	87,340.67
Federal Home Loan Bank	04/08/2019	10,000,000.00	10,007,359.98	10,219,900.00	2.38	2.34	06/10/2022	33,645.83	212,540.02
Federal Farm Credit Bank	12/16/2019	40,000,000.00	39,998,100.11	40,171,600.00	1.63	1.63	06/15/2022	81,500.00	173,499.89
Federal Home Loan Bank	10/24/2019	25,000,000.00	25,237,785.27	25,353,500.00	2.00	1.62	09/09/2022	134,722.22	115,714.73
Federal Farm Credit Bank	09/12/2017	25,000,000.00	25,000,000.00	25,000,750.00	2.00	2.00	09/12/2022	193,055.56	750.00
Federal Farm Credit Bank	09/23/2019	25,000,000.00	25,000,000.00	25,033,250.00	2.00	2.00	09/23/2022	177,777.78	33,250.00
Federal Farm Credit Bank	10/11/2019	10,000,000.00	9,989,850.93	9,979,500.00	1.38	1.41	10/11/2022	42,013.89	(10,350.93)
Federal Farm Credit Bank	07/01/2019	50,000,000.00	49,997,488.37	50,608,500.00	1.85	1.85	02/01/2023	462,500.00	611,011.63
Federal Farm Credit Bank	07/03/2019	20,000,000.00	20,015,763.98	20,243,400.00	1.85	1.82	02/01/2023	185,000.00	227,636.02
Federal Home Loan Bank	04/04/2019	29,195,000.00	29,556,068.54	30,396,082.30	2.75	2.33	03/10/2023	314,454.48	840,013.76
Federal Home Loan Bank	04/04/2019	10,000,000.00	10,123,674.79	10,411,400.00	2.75	2.33	03/10/2023	107,708.33	287,725.21
Federal Home Loan Mtg Corp	09/23/2019	25,000,000.00	25,000,000.00	25,008,500.00	2.13	2.13	03/23/2023	188,888.89	8,500.00
Federal Farm Credit Bank	04/17/2019	25,000,000.00	25,000,000.00	25,050,250.00	2.67	2.67	04/17/2023	192,833.33	50,250.00
Federal Home Loan Bank	06/28/2019	48,500,000.00	48,967,137.26	49,645,085.00	2.13	1.83	06/09/2023	148,868.06	677,947.74
Federal Farm Credit Bank	07/03/2019	11,008,000.00	11,257,888.26	11,394,711.04	2.52	1.82	06/15/2023	35,445.76	136,822.78
Federal Farm Credit Bank	06/26/2019	32,250,000.00	32,200,342.84	32,592,817.50	1.77	1.82	06/26/2023	55,496.88	392,474.66
Federal Farm Credit Bank	07/03/2019	3,425,000.00	3,418,090.25	3,461,407.75	1.77	1.83	06/26/2023	5,893.85	43,317.50
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	164,270.83	268,000.00
Federal Home Loan Mtg Corp	08/07/2019	25,000,000.00	25,000,000.00	25,056,250.00	2.19	2.19	08/07/2023	264,625.00	56,250.00
Federal Home Loan Mtg Corp	08/07/2019	25,000,000.00	25,000,000.00	25,001,000.00	2.30	2.30	08/07/2023	277,916.67	1,000.00
Federal Home Loan Mtg Corp	12/11/2019	11,385,000.00	11,385,000.00	11,399,117.40	1.85	1.85	09/11/2023	29,253.13	14,117.40
Federal National Mtg Assn	04/18/2019	10,000,000.00	10,147,430.24	10,529,400.00	2.88	2.44	09/12/2023	111,006.94	381,969.76
Federal National Mtg Assn	06/27/2019	25,000,000.00	25,904,044.72	26,323,500.00	2.88	1.83	09/12/2023	277,517.36	419,455.28
Federal Home Loan Mtg Corp	09/25/2019	25,000,000.00	25,000,000.00	25,006,250.00	2.10	2.10	09/25/2023	183,750.00	6,250.00
Federal Home Loan Mtg Corp	03/27/2019	5,070,000.00	5,069,382.21	5,077,807.80	2.75	2.75	09/27/2023	48,024.17	8,425.59
Federal Home Loan Mtg Corp	10/02/2019	50,000,000.00	50,000,000.00	50,007,000.00	2.10	2.10	10/02/2023	347,083.33	7,000.00
Federal Farm Credit Bank	07/03/2019	50,000,000.00	50,005,632.22	50,760,500.00	1.88	1.88	11/01/2023	235,000.00	754,867.78
Federal Home Loan Mtg Corp	12/04/2019	12,590,000.00	12,590,000.00	12,611,277.10	1.80	1.80	12/04/2023	35,881.50	21,277.10
Federal Home Loan Bank	12/05/2019	50,000,000.00	49,907,733.33	50,024,500.00	1.75	1.80	12/05/2023	136,111.11	116,766.67
Federal Home Loan Mtg Corp	12/16/2019	25,000,000.00	25,000,000.00	25,024,250.00	1.95	1.95	12/15/2023	60,937.50	24,250.00
Federal Home Loan Mtg Corp	12/18/2019	25,000,000.00	25,000,000.00	25,059,250.00	1.85	1.85	12/18/2023	55,243.06	59,250.00

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of January 31, 2020

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal Home Loan Mtg Corp	03/29/2019	25,000,000.00	25,000,000.00	25,189,000.00	2.73	2.73	01/09/2024	212,333.33	189,000.00
Federal National Mtg Assn	02/07/2019	25,000,000.00	25,000,000.00	25,003,750.00	3.10	3.10	02/07/2024	374,583.33	3,750.00
Federal Home Loan Bank	02/15/2019	15,000,000.00	14,957,118.35	15,656,850.00	2.50	2.58	02/13/2024	175,000.00	699,731.65
Federal Home Loan Bank	02/22/2019	23,175,000.00	23,175,000.00	23,437,109.25	2.80	2.80	02/22/2024	286,597.50	262,109.25
Federal Farm Credit Bank	07/08/2019	50,000,000.00	50,552,750.15	51,525,500.00	2.23	1.94	02/23/2024	489,361.11	972,749.85
Federal Home Loan Mtg Corp	02/28/2019	20,000,000.00	20,000,000.00	20,017,800.00	2.88	2.88	02/28/2024	244,375.00	17,800.00
Federal Home Loan Mtg Corp	03/22/2019	20,000,000.00	20,000,000.00	20,254,400.00	2.75	2.75	03/22/2024	197,083.33	254,400.00
Federal Home Loan Mtg Corp	03/27/2019	2,915,000.00	2,915,000.00	2,920,159.55	2.70	2.70	03/27/2024	27,109.50	5,159.55
Federal Home Loan Bank	04/24/2019	8,225,000.00	8,225,000.00	8,243,588.50	2.75	2.75	04/24/2024	60,944.97	18,588.50
Federal Home Loan Mtg Corp	04/30/2019	25,000,000.00	24,985,134.72	25,065,500.00	2.70	2.72	04/30/2024	170,625.00	80,365.28
Federal Home Loan Mtg Corp	06/05/2019	30,000,000.00	30,000,000.00	30,104,700.00	2.65	2.65	06/05/2024	123,666.67	104,700.00
Federal Farm Credit Bank	06/13/2019	15,000,000.00	14,953,102.00	15,306,300.00	1.95	2.03	06/13/2024	39,000.00	353,198.00
Federal Farm Credit Bank	06/26/2019	105,350,000.00	105,681,313.07	107,501,247.00	1.95	1.87	06/13/2024	273,910.00	1,819,933.93
Federal Farm Credit Bank	07/23/2019	54,000,000.00	54,000,000.00	54,360,720.00	2.04	2.04	07/19/2024	36,720.00	360,720.00
Federal Home Loan Bank	10/16/2019	21,555,000.00	22,713,667.25	22,993,580.70	2.88	1.66	09/13/2024	180,747.65	279,913.45
Federal Home Loan Bank	11/06/2019	25,000,000.00	26,229,137.95	26,668,500.00	2.88	1.76	09/13/2024	169,704.86	439,362.05
Federal Home Loan Bank	11/26/2019	20,000,000.00	21,051,862.19	21,334,800.00	2.88	1.68	09/13/2024	103,819.45	282,937.81
Federal Farm Credit Bank	09/17/2019	14,000,000.00	13,952,056.22	14,080,080.00	1.60	1.68	09/17/2024	83,377.78	128,023.78
Federal Farm Credit Bank	09/17/2019	11,000,000.00	10,961,515.40	11,062,920.00	1.60	1.68	09/17/2024	65,511.11	101,404.60
Federal Home Loan Mtg Corp	11/12/2019	25,000,000.00	25,000,000.00	25,078,750.00	2.03	2.03	11/12/2024	111,368.06	78,750.00
Federal Home Loan Mtg Corp	11/12/2019	25,000,000.00	25,000,000.00	25,078,750.00	2.03	2.03	11/12/2024	111,368.06	78,750.00
Federal National Mtg Assn	01/10/2020	50,000,000.00	49,842,363.94	50,482,500.00	1.63	1.69	01/07/2025	47,395.83	640,136.06
Federal Agency Subtotal:		1,967,803,000.00	1,973,816,299.54	1,989,141,906.74	2.02	1.95		10,784,561.10	15,325,607.20

Medium-Term Notes

JP Morgan	04/09/2019	8,569,000.00	8,570,598.10	8,594,364.24	2.75	2.70	06/23/2020	24,873.90	23,766.14
JP Morgan	07/25/2019	14,485,000.00	14,508,766.88	14,527,875.60	2.75	2.29	06/23/2020	42,046.74	19,108.72
JP Morgan	06/27/2019	24,306,000.00	24,555,163.65	24,610,797.24	4.40	2.20	07/22/2020	26,736.60	55,633.59
JP Morgan	07/25/2019	7,779,000.00	7,856,763.20	7,876,548.66	4.40	2.26	07/22/2020	8,556.90	19,785.46
JP Morgan	08/01/2019	54,451,000.00	55,005,688.15	55,133,815.54	4.40	2.22	07/22/2020	59,896.10	128,127.39
American Honda Finance	03/04/2019	8,710,000.00	8,733,517.52	8,825,146.20	3.15	2.85	01/08/2021	17,528.88	91,628.68
Toyota Motor Credit Corp	01/08/2019	20,000,000.00	19,994,383.33	20,263,200.00	3.05	3.08	01/08/2021	38,972.22	268,816.67
US Bank NA Cincinnati	04/01/2019	12,000,000.00	12,051,049.95	12,142,920.00	3.00	2.54	02/04/2021	177,000.00	91,870.05
Apple Inc	05/06/2019	10,000,000.00	9,968,471.72	10,059,700.00	2.25	2.55	02/23/2021	98,750.00	91,228.28
Apple Inc	05/03/2019	8,137,000.00	8,173,101.61	8,270,690.91	2.85	2.49	05/06/2021	54,755.23	97,589.30
JP Morgan	10/22/2019	50,000,000.00	50,000,000.00	49,760,000.00	2.20	2.20	06/01/2021	189,724.29	(240,000.00)
JP Morgan	10/21/2019	10,570,000.00	10,620,405.91	10,669,252.30	2.40	2.04	06/07/2021	38,052.00	48,846.39
American Honda Finance	04/05/2019	14,338,000.00	14,134,743.85	14,338,000.00	1.65	2.67	07/12/2021	12,486.01	203,256.15
JP Morgan	03/07/2019	14,780,000.00	14,618,475.81	14,818,723.60	2.30	3.77	08/15/2021	156,409.35	200,247.79
JP Morgan	04/05/2019	8,816,000.00	8,753,828.74	8,839,097.92	2.30	3.47	08/15/2021	93,295.32	85,269.18
American Honda Finance	09/09/2019	25,000,000.00	24,888,815.28	25,020,750.00	1.70	1.98	09/09/2021	167,638.89	131,934.72
Procter & Gamble	07/02/2019	5,000,000.00	4,976,403.33	5,019,500.00	1.70	1.98	11/03/2021	20,777.78	43,096.67
JP Morgan	01/22/2020	10,554,000.00	11,076,893.84	11,118,427.92	4.50	1.94	01/24/2022	9,234.75	41,534.08
US BANKCORP	04/04/2019	25,000,000.00	24,998,235.15	25,465,250.00	2.63	2.63	01/24/2022	12,760.42	467,014.85

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of January 31, 2020

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
US BANKCORP	04/05/2019	5,000,000.00	4,999,046.04	5,093,050.00	2.63	2.63	01/24/2022	2,552.08	94,003.96
Microsoft Corp	04/05/2019	50,000,000.00	49,909,605.78	50,876,500.00	2.40	2.49	02/06/2022	583,333.33	966,894.22
Procter & Gamble	07/02/2019	16,857,000.00	16,968,614.46	17,112,552.12	2.30	1.96	02/06/2022	188,470.63	143,937.66
Apple Inc	04/12/2019	25,000,000.00	24,973,514.26	25,450,250.00	2.50	2.55	02/09/2022	298,611.11	476,735.74
Apple Inc	04/22/2019	20,000,000.00	19,818,397.62	20,244,200.00	2.15	2.62	02/09/2022	205,444.44	425,802.38
Apple Inc	04/25/2019	8,355,000.00	8,347,487.82	8,505,473.55	2.50	2.55	02/09/2022	99,795.83	157,985.73
Apple Inc	04/29/2019	4,950,000.00	4,945,603.61	5,039,149.50	2.50	2.55	02/09/2022	59,125.00	93,545.89
Apple Inc	06/07/2019	15,100,000.00	15,191,759.03	15,371,951.00	2.50	2.18	02/09/2022	180,361.11	180,191.97
Apple Inc	06/13/2019	13,876,000.00	13,941,513.30	14,125,906.76	2.50	2.25	02/09/2022	165,741.11	184,393.46
Toyota Motor Credit Corp	03/18/2019	50,000,000.00	50,000,000.00	50,504,500.00	2.85	2.85	02/18/2022	526,458.33	504,500.00
Toyota Motor Credit Corp	04/12/2019	25,000,000.00	24,988,464.58	25,555,000.00	2.65	2.67	04/12/2022	200,590.28	566,535.42
Toyota Motor Credit Corp	04/29/2019	50,000,000.00	50,000,000.00	50,510,500.00	2.70	2.70	04/29/2022	345,000.00	510,500.00
JP Morgan	04/30/2019	50,000,000.00	50,000,000.00	50,422,500.00	2.75	2.75	04/30/2022	347,569.44	422,500.00
Apple Inc	09/04/2019	10,157,000.00	10,275,772.83	10,320,121.42	2.30	1.77	05/11/2022	51,913.56	44,348.59
US Bank NA OH	05/23/2019	35,000,000.00	34,971,419.26	35,808,500.00	2.65	2.69	05/23/2022	175,194.44	837,080.74
Toyota Motor Credit Corp	02/27/2019	25,000,000.00	24,935,808.39	25,711,250.00	2.80	2.52	07/13/2022	35,000.00	775,441.61
Procter & Gamble	07/16/2019	20,000,000.00	20,027,670.59	20,326,000.00	2.15	2.09	08/11/2022	203,055.56	298,329.41
Procter & Gamble	08/21/2019	10,000,000.00	10,104,777.57	10,163,000.00	2.15	1.72	08/11/2022	95,555.56	58,222.43
Procter & Gamble	08/21/2019	20,000,000.00	20,209,555.14	20,326,000.00	2.15	1.72	08/11/2022	191,111.12	116,444.86
Exxon Mobil	08/16/2019	5,000,000.00	5,000,000.00	5,055,850.00	1.90	1.90	08/16/2022	43,587.50	55,850.00
Bank of America Corp	08/26/2019	10,000,000.00	10,000,000.00	9,972,000.00	2.20	2.20	08/26/2022	94,722.22	(28,000.00)
Bank of America Corp	08/26/2019	25,000,000.00	25,000,000.00	24,930,000.00	2.20	2.20	08/26/2022	236,805.56	(70,000.00)
Toyota Motor Credit Corp	01/15/2020	32,538,000.00	32,815,688.10	33,011,427.90	2.15	1.81	09/08/2022	31,091.87	195,739.80
Apple Inc	09/11/2019	20,000,000.00	19,997,040.74	20,089,000.00	1.70	1.71	09/11/2022	132,222.22	91,959.26
Apple Inc	07/12/2019	10,475,000.00	10,475,000.00	10,613,479.50	2.10	2.10	09/12/2022	84,934.79	138,479.50
Toyota Motor Credit Corp	09/23/2019	25,000,000.00	25,000,000.00	25,162,000.00	2.10	2.10	09/23/2022	186,666.67	162,000.00
JP Morgan	01/24/2020	25,000,000.00	25,000,000.00	24,996,500.00	2.00	2.00	10/24/2022	11,111.11	(3,500.00)
JP Morgan	01/24/2020	25,000,000.00	25,000,000.00	24,996,500.00	2.00	2.00	10/24/2022	11,111.11	(3,500.00)
US Bank NA Cincinnati	12/09/2019	35,000,000.00	34,971,977.30	35,361,200.00	1.95	1.98	01/09/2023	98,583.33	389,222.70
Toyota Motor Credit Corp	01/21/2020	13,000,000.00	13,289,635.01	13,408,460.00	2.63	1.84	01/10/2023	9,479.17	118,824.99
Medium-Term Notes Subtotal:		1,012,803,000.00	1,014,643,657.45	1,024,416,881.88	2.59	2.36		6,144,693.86	9,773,224.43
Money Market Accounts									
BlackRock CalTrust	02/07/2019	50,000,000.00	50,000,000.00	50,000,000.00	1.49	1.49		58,304.42	0.00
BlackRock FedFund	07/06/2018	1,000,000.00	1,000,000.00	1,000,000.00	1.49	1.49		3,257.22	0.00
CAMP	01/24/2020	50,000,000.00	50,000,000.00	50,000,000.00	1.78	1.78		19,213.08	0.00
Fidelity Government Fund	07/01/2017	58,500,000.00	58,500,000.00	58,500,000.00	1.50	1.50		150,852.16	0.00
Morgan Stanley Govnt Fund	07/01/2017	1,000,000.00	1,000,000.00	1,000,000.00	1.48	1.48		(134.57)	0.00
Money Market Accounts Subtotal:		160,500,000.00	160,500,000.00	160,500,000.00	1.58	1.58		231,492.31	0.00
Municipal Bonds									
New York State	10/30/2019	20,000,000.00	20,000,000.00	20,027,200.00	1.84	1.84	02/15/2021	93,022.22	27,200.00
New York State	10/30/2019	10,000,000.00	10,000,000.00	10,093,200.00	1.95	1.95	02/15/2023	49,291.67	93,200.00

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of January 31, 2020

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
State of California	10/24/2019	26,535,000.00	27,058,044.74	27,210,050.40	2.40	1.84	10/01/2023	171,593.00	152,005.66
New York State	10/30/2019	20,000,000.00	20,000,000.00	20,215,000.00	2.01	2.01	02/15/2024	101,616.67	215,000.00
Municipal Bonds Subtotal:		76,535,000.00	77,058,044.74	77,545,450.40	2.10	1.90		415,523.56	487,405.66
Negotiable CDs									
Bank of Montreal	12/30/2019	40,000,000.00	40,000,000.00	40,002,000.00	1.80	1.80	02/10/2020	66,000.00	2,000.00
UBS AG Stamford	02/15/2019	20,000,000.00	20,000,000.00	20,011,000.00	2.75	2.75	02/18/2020	536,250.00	11,000.00
Bank of Montreal	03/15/2019	40,000,000.00	40,000,000.00	40,023,600.00	2.67	2.67	02/21/2020	958,233.34	23,600.00
Royal Bk of Canada/Dain Rausch	08/29/2018	50,000,000.00	50,000,000.00	50,055,500.00	2.92	2.92	02/28/2020	620,499.94	55,500.00
Sumitomo Mitsui Bank NY	01/03/2020	50,000,000.00	50,000,000.00	50,004,000.00	1.73	1.73	03/02/2020	69,680.56	4,000.00
Sumitomo Mitsui Bank NY	01/03/2020	25,000,000.00	25,000,000.00	25,002,000.00	1.73	1.73	03/05/2020	34,840.28	2,000.00
Royal Bk of Canada/Dain Rausch	07/23/2019	50,000,000.00	50,000,000.00	50,022,000.00	2.14	2.14	03/09/2020	573,638.89	22,000.00
Toronto Dominion NY	12/17/2019	30,000,000.00	30,000,000.00	30,011,700.00	2.00	2.00	03/09/2020	76,666.66	11,700.00
Bank of Montreal	03/13/2019	1,000,000.00	1,000,000.00	1,001,180.00	2.69	2.69	03/13/2020	24,284.72	1,180.00
Toronto Dominion NY	12/17/2019	10,000,000.00	10,000,000.00	10,004,600.00	2.00	2.00	03/16/2020	25,555.56	4,600.00
Bank of Montreal	03/19/2019	25,000,000.00	25,000,000.00	25,034,500.00	2.70	2.70	03/20/2020	598,125.00	34,500.00
Toronto Dominion NY	12/17/2019	10,000,000.00	10,000,000.00	10,004,900.00	2.00	2.00	03/20/2020	25,555.55	4,900.00
Toronto Dominion NY	01/03/2020	100,000,000.00	100,000,000.00	100,024,000.00	1.79	1.79	03/30/2020	144,194.44	24,000.00
Toronto Dominion NY	01/13/2020	45,000,000.00	45,000,000.00	45,008,550.00	1.76	1.76	03/30/2020	41,800.00	8,550.00
Bank of Nova Scotia	04/05/2019	50,000,000.00	50,000,000.00	50,110,500.00	2.63	2.63	05/06/2020	1,103,138.89	110,500.00
Toronto Dominion NY	09/26/2019	25,000,000.00	25,000,000.00	25,028,000.00	2.05	2.05	05/06/2020	182,222.22	28,000.00
Toronto Dominion NY	09/26/2019	25,000,000.00	25,000,000.00	25,032,750.00	2.05	2.05	05/29/2020	182,222.22	32,750.00
UBS AG Stamford	05/24/2019	25,000,000.00	25,000,000.00	25,066,500.00	2.55	2.55	05/29/2020	448,020.84	66,500.00
Toronto Dominion NY	09/26/2019	25,000,000.00	25,000,000.00	25,033,500.00	2.05	2.05	06/01/2020	182,222.22	33,500.00
UBS AG Stamford	06/04/2019	25,000,000.00	25,000,000.00	25,060,750.00	2.44	2.44	06/03/2020	410,055.55	60,750.00
Bank of Nova Scotia	09/20/2019	35,000,000.00	35,000,000.00	35,037,450.00	2.03	2.03	06/30/2020	264,463.89	37,450.00
Toronto Dominion NY	07/23/2019	50,000,000.00	50,000,000.00	50,098,000.00	2.12	2.12	06/30/2020	568,277.78	98,000.00
Toronto Dominion NY	09/26/2019	25,000,000.00	25,000,000.00	25,040,500.00	2.04	2.04	06/30/2020	181,333.33	40,500.00
Toronto Dominion NY	11/14/2019	20,000,000.00	20,000,000.00	20,016,200.00	1.84	1.84	06/30/2020	80,755.56	16,200.00
Bank of Nova Scotia	10/28/2019	75,000,000.00	75,000,000.00	75,041,250.00	1.90	1.90	07/01/2020	380,000.00	41,250.00
Royal Bk of Canada/Dain Rausch	07/08/2019	25,000,000.00	25,000,000.00	25,039,000.00	2.11	2.11	07/01/2020	304,777.78	39,000.00
Toronto Dominion NY	09/23/2019	25,000,000.00	25,000,000.00	25,036,500.00	2.00	2.00	07/01/2020	181,944.45	36,500.00
Bank of Nova Scotia	11/07/2019	50,000,000.00	50,000,000.00	50,022,000.00	1.87	1.87	07/06/2020	223,361.11	22,000.00
Bank of Nova Scotia	12/05/2019	100,000,000.00	100,000,000.00	100,037,000.00	1.85	1.85	07/06/2020	298,055.55	37,000.00
Canadian Imp Bk Comm NY	12/11/2019	50,000,000.00	50,000,000.00	50,034,500.00	1.86	1.86	07/06/2020	134,333.33	34,500.00
Canadian Imp Bk Comm NY	12/12/2019	50,000,000.00	50,000,000.00	50,035,000.00	1.86	1.86	07/06/2020	131,750.00	35,000.00
Bank of Nova Scotia	09/23/2019	20,000,000.00	20,000,000.00	20,021,800.00	1.99	1.99	07/31/2020	144,827.78	21,800.00
Bank of Nova Scotia	09/26/2019	25,000,000.00	25,000,000.00	25,032,250.00	2.03	2.03	07/31/2020	180,444.45	32,250.00
Toronto Dominion NY	09/24/2019	25,000,000.00	25,000,000.00	25,042,500.00	2.00	2.00	07/31/2020	180,555.55	42,500.00
Bank of Nova Scotia	10/29/2019	125,000,000.00	125,000,000.00	125,082,500.00	1.90	1.90	08/03/2020	626,736.11	82,500.00
Toronto Dominion NY	09/20/2019	20,000,000.00	20,000,000.00	20,036,400.00	2.02	2.02	08/03/2020	150,377.78	36,400.00
Royal Bk of Canada/Dain Rausch	12/06/2019	100,000,000.00	100,000,000.00	100,000,000.00	1.96	1.96	08/03/2020	157,846.84	0.00
Bank of Nova Scotia	10/29/2019	50,000,000.00	50,000,000.00	50,033,500.00	1.90	1.90	08/07/2020	250,694.45	33,500.00
Bank of Nova Scotia	10/30/2019	50,000,000.00	50,000,000.00	50,028,500.00	1.88	1.88	08/10/2020	245,444.45	28,500.00

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of January 31, 2020

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Bank of Nova Scotia	10/21/2019	40,000,000.00	40,000,000.00	40,026,400.00	1.90	1.90	08/30/2020	217,444.44	26,400.00
Bank of Nova Scotia	09/26/2019	25,000,000.00	25,000,000.00	25,035,000.00	2.02	2.02	08/31/2020	179,555.55	35,000.00
Toronto Dominion NY	11/12/2019	75,000,000.00	75,000,000.00	75,086,250.00	1.85	1.85	09/04/2020	312,187.50	86,250.00
Bank of Montreal	09/06/2018	15,000,000.00	15,000,000.00	15,112,050.00	3.13	3.16	09/08/2020	189,104.10	112,050.00
Negotiable CDs Subtotal:		1,746,000,000.00	1,746,000,000.00	1,747,516,080.00	2.03	2.03		11,887,478.66	1,516,080.00

Supranationals

Inter-American Development Bk	04/19/2018	100,000,000.00	99,910,777.78	101,396,000.00	2.63	2.70	04/19/2021	743,750.00	1,485,222.22
International Finance Corp	07/20/2016	25,000,000.00	24,963,043.47	24,883,750.00	1.13	1.23	07/20/2021	7,265.00	(79,293.47)
International Finance Corp	10/07/2016	12,500,000.00	12,458,321.68	12,441,875.00	1.13	1.36	07/20/2021	4,313.13	(16,446.68)
Intl Bank For Recon and Dev	11/23/2016	10,000,000.00	10,000,000.00	10,042,700.00	1.75	1.75	11/23/2021	41,319.42	42,700.00
Intl Bank For Recon and Dev	09/29/2017	25,000,000.00	25,000,000.00	25,012,500.00	1.98	1.98	09/29/2022	167,750.00	12,500.00
Inter-American Development Bk	04/04/2019	15,000,000.00	15,072,163.31	15,485,550.00	2.50	2.33	01/18/2023	13,541.67	413,386.69
Inter-American Development Bk	04/04/2019	10,000,000.00	10,048,812.90	10,323,700.00	2.50	2.33	01/18/2023	9,027.78	274,887.10
Inter-American Development Bk	10/30/2019	54,650,000.00	55,824,791.42	56,419,020.50	2.50	1.75	01/18/2023	49,336.81	594,229.08
Inter-American Development Bk	12/16/2019	15,050,000.00	15,375,643.70	15,537,168.50	2.50	1.75	01/18/2023	13,586.81	161,524.80
Intl Bank For Recon and Dev	03/06/2019	25,000,000.00	25,000,000.00	25,035,000.00	2.90	2.90	03/06/2023	292,013.89	35,000.00
Intl Bank For Recon and Dev	12/20/2019	14,750,000.00	14,823,346.04	14,987,032.50	1.88	1.72	06/19/2023	31,497.40	163,686.46
Inter-American Development Bk	04/16/2019	50,000,000.00	50,000,000.00	50,699,000.00	2.53	2.53	07/06/2023	109,041.67	699,000.00
Inter-American Development Bk	04/16/2019	25,000,000.00	25,000,000.00	25,349,500.00	2.53	2.53	07/06/2023	54,520.83	349,500.00
Inter-American Development Bk	09/27/2019	25,000,000.00	25,000,000.00	25,073,000.00	1.95	1.95	09/27/2023	50,104.17	73,000.00
Intl Bank For Recon and Dev	04/22/2019	10,000,000.00	10,186,550.22	10,571,700.00	3.00	2.46	09/27/2023	103,333.33	385,149.78
Intl Bank For Recon and Dev	04/25/2019	6,000,000.00	6,118,638.39	6,343,020.00	3.00	2.43	09/27/2023	62,000.00	224,381.61
Intl Bank For Recon and Dev	11/26/2019	25,000,000.00	26,188,068.79	26,429,250.00	3.00	1.65	09/27/2023	135,416.66	241,181.21
Intl Bank For Recon and Dev	12/10/2019	22,846,000.00	23,903,015.40	24,152,105.82	3.00	1.69	09/27/2023	97,095.50	249,090.42
Inter-American Development Bk	03/21/2019	25,000,000.00	25,388,879.36	26,439,250.00	3.00	2.55	10/04/2023	243,750.00	1,050,370.64
Inter-American Development Bk	10/31/2019	7,883,000.00	8,239,497.38	8,336,824.31	3.00	1.72	10/04/2023	59,122.50	97,326.93
Inter-American Development Bk	10/31/2019	17,117,000.00	17,889,489.12	18,102,425.69	3.00	1.72	10/04/2023	128,377.50	212,936.57
Intl Bank For Recon and Dev	12/02/2019	50,000,000.00	50,000,000.00	50,000,000.00	2.00	2.00	01/02/2024	163,888.89	0.00
Intl Bank For Recon and Dev	12/02/2019	50,000,000.00	50,000,000.00	50,000,000.00	2.00	2.00	01/02/2024	163,888.89	0.00
Inter-American Development Bk	04/25/2019	25,000,000.00	25,167,757.94	26,148,500.00	2.63	2.44	01/16/2024	27,343.75	980,742.06
Inter-American Development Bk	04/29/2019	25,000,000.00	25,208,879.64	26,148,500.00	2.63	2.40	01/16/2024	27,343.75	939,620.36
Inter-American Development Bk	05/06/2019	34,750,000.00	35,007,849.11	36,346,415.00	2.63	2.45	01/16/2024	38,007.81	1,338,565.89
Inter-American Development Bk	04/02/2019	50,000,000.00	50,000,000.00	51,594,000.00	2.29	2.29	01/31/2024	3,166.67	1,594,000.00
Inter-American Development Bk	10/31/2019	11,869,000.00	12,444,984.96	12,599,180.88	3.00	1.75	02/21/2024	89,017.50	154,195.92
Inter-American Development Bk	04/08/2019	50,000,000.00	50,000,000.00	51,615,000.00	2.33	2.33	02/29/2024	489,159.61	1,615,000.00
Intl Bank For Recon and Dev	03/11/2019	25,000,000.00	25,000,000.00	25,413,000.00	2.89	2.89	03/11/2024	280,361.11	413,000.00
Intl Bank For Recon and Dev	03/19/2019	25,000,000.00	24,966,313.33	26,098,000.00	2.50	2.53	03/19/2024	229,166.67	1,131,686.67
Intl Bank For Recon and Dev	03/26/2019	25,000,000.00	25,000,000.00	26,385,750.00	2.77	2.77	03/26/2024	240,451.39	1,385,750.00
Intl Bank For Recon and Dev	05/07/2019	25,000,000.00	25,000,000.00	26,410,250.00	2.75	2.75	05/07/2024	160,416.67	1,410,250.00
Intl Bank For Recon and Dev	07/02/2019	50,000,000.00	50,000,000.00	50,105,000.00	2.20	2.20	07/01/2024	91,611.11	105,000.00
Intl Bank For Recon and Dev	09/04/2019	25,000,000.00	25,000,000.00	25,006,750.00	2.20	2.20	08/28/2024	224,583.33	6,750.00
Intl Bank For Recon and Dev	09/10/2019	25,000,000.00	25,000,000.00	25,006,750.00	2.20	2.20	08/28/2024	215,416.67	6,750.00
International Finance Corp	10/16/2019	25,000,000.00	24,931,022.92	24,980,750.00	1.38	1.44	10/16/2024	100,260.42	49,727.08

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of January 31, 2020

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Intl Bank For Recon and Dev	11/06/2019	25,000,000.00	25,000,000.00	25,054,000.00	2.25	2.25	11/06/2024	132,812.50	54,000.00
Intl Bank For Recon and Dev	11/06/2019	25,000,000.00	25,000,000.00	25,054,000.00	2.25	2.25	11/06/2024	132,812.50	54,000.00
Intl Bank For Recon and Dev	11/13/2019	50,000,000.00	50,000,000.00	51,489,500.00	2.05	2.05	11/13/2024	222,083.33	1,489,500.00
Intl Bank For Recon and Dev	12/12/2019	50,000,000.00	50,000,000.00	50,160,500.00	2.00	2.00	12/12/2024	136,111.11	160,500.00
Supranationals Subtotal:		1,192,415,000.00	1,199,117,846.86	1,218,676,218.20	2.37	2.20		5,584,067.75	19,558,371.34
Sweep Fund									
JP Morgan	12/11/2018	2,217,255.30	2,217,255.30	2,217,255.30	1.06	1.06		2,043.27	0.00
Sweep Fund Subtotal:		2,217,255.30	2,217,255.30	2,217,255.30	1.06	1.06		2,043.27	0.00
Treasury Coupon Securities									
U.S. Treasury	04/09/2015	10,000,000.00	9,999,277.77	9,997,300.00	1.25	1.35	02/29/2020	52,884.62	(1,977.77)
U.S. Treasury	02/12/2016	20,000,000.00	20,004,647.33	19,996,400.00	1.38	1.06	02/29/2020	116,346.15	(8,247.33)
U.S. Treasury	04/09/2015	10,000,000.00	9,996,374.36	9,992,100.00	1.13	1.36	03/31/2020	38,114.75	(4,274.36)
U.S. Treasury	01/06/2017	20,000,000.00	19,995,234.38	19,991,800.00	1.38	1.53	03/31/2020	93,169.40	(3,434.38)
U.S. Treasury	06/05/2015	15,000,000.00	14,993,323.79	14,992,950.00	1.50	1.64	05/31/2020	38,729.51	(373.79)
U.S. Treasury	01/06/2017	20,000,000.00	19,927,847.41	19,972,600.00	1.38	1.75	01/31/2021	755.49	44,752.59
U.S. Treasury	02/01/2019	13,000,000.00	13,001,777.36	13,125,450.00	2.50	2.49	01/31/2021	892.86	123,672.64
U.S. Treasury	06/17/2016	35,000,000.00	35,131,957.40	34,972,700.00	1.38	1.08	05/31/2021	82,838.11	(159,257.40)
U.S. Treasury	09/07/2016	5,000,000.00	4,999,084.02	4,978,900.00	1.13	1.14	06/30/2021	4,945.05	(20,184.02)
U.S. Treasury	09/07/2016	5,000,000.00	5,079,503.33	5,061,350.00	2.25	1.15	07/31/2021	309.07	(18,153.33)
U.S. Treasury	10/06/2016	25,000,000.00	24,948,539.45	24,893,500.00	1.13	1.25	09/30/2021	95,286.89	(55,039.45)
U.S. Treasury	12/09/2016	15,000,000.00	14,979,535.72	15,104,850.00	1.75	1.83	11/30/2021	45,184.43	125,314.28
U.S. Treasury	11/21/2019	20,000,000.00	20,086,769.65	20,205,400.00	1.75	1.57	07/15/2022	16,346.15	118,630.35
U.S. Treasury	09/11/2019	10,000,000.00	10,010,852.53	10,077,700.00	1.63	1.58	08/31/2022	63,839.29	66,847.47
U.S. Treasury	04/30/2019	50,000,000.00	49,259,570.58	50,644,500.00	1.75	2.27	01/31/2023	2,403.85	1,384,929.42
U.S. Treasury	01/07/2020	15,000,000.00	15,080,773.06	15,193,350.00	1.75	1.57	01/31/2023	721.15	112,576.94
U.S. Treasury	09/16/2019	12,000,000.00	11,906,633.85	12,074,040.00	1.50	1.75	03/31/2023	60,983.61	167,406.15
U.S. Treasury	12/17/2019	15,000,000.00	14,844,608.56	15,031,650.00	1.38	1.69	06/30/2023	18,131.87	187,041.44
U.S. Treasury	09/06/2019	10,000,000.00	9,932,094.89	9,981,600.00	1.25	1.45	07/31/2023	343.41	49,505.11
U.S. Treasury	10/10/2019	10,000,000.00	9,924,337.91	9,981,600.00	1.25	1.47	07/31/2023	343.41	57,262.09
U.S. Treasury	10/11/2019	5,000,000.00	5,197,006.59	5,244,350.00	2.75	1.58	07/31/2023	377.75	47,343.41
U.S. Treasury	05/31/2019	40,000,000.00	39,197,852.95	40,092,400.00	1.38	1.96	08/31/2023	232,692.31	894,547.05
U.S. Treasury	09/03/2019	15,000,000.00	15,153,030.37	15,171,750.00	1.63	1.34	10/31/2023	62,276.79	18,719.63
U.S. Treasury	09/05/2019	10,000,000.00	10,058,122.53	10,114,500.00	1.63	1.46	10/31/2023	41,517.86	56,377.47
U.S. Treasury	02/01/2019	10,000,000.00	10,013,125.00	10,458,200.00	2.50	2.46	01/31/2024	686.81	445,075.00
U.S. Treasury	04/02/2019	15,000,000.00	14,927,773.97	15,485,700.00	2.13	2.25	03/31/2024	107,991.80	557,926.03
U.S. Treasury	06/11/2019	15,000,000.00	15,362,721.35	15,730,650.00	2.50	1.91	05/15/2024	80,357.14	367,928.65
U.S. Treasury	07/15/2019	25,000,000.00	25,145,863.51	25,720,750.00	2.00	1.86	06/30/2024	43,956.04	574,886.49
U.S. Treasury	08/29/2019	10,000,000.00	10,430,915.40	10,459,800.00	2.38	1.39	08/15/2024	100,679.34	28,884.60
Treasury Coupon Securities Subtotal:		480,000,000.00	479,589,155.02	484,747,840.00	1.64	1.68		1,403,104.91	5,158,684.98
Grand Total		10,317,815,770.45	10,318,295,250.37	10,378,802,887.65	1.99	2.02		37,384,867.16	60,507,637.28

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-20,714.29	01/02/20
5309	Sweep Fund	JP Morgan	1.05	Purchase	-5,704,375.12	01/02/20
6005	Commercial Paper	Bank of Montreal	2.07	Redemption	25,000,000.00	01/02/20
6010	Commercial Paper	Bank of Montreal	2.02	Redemption	50,000,000.00	01/02/20
6011	Commercial Paper	MUFG Bank NY	1.99	Redemption	50,000,000.00	01/02/20
6092	Negotiable CD	Canadian Imp Bk Comm	1.75	Redemption	50,000,000.00	01/02/20
6104	Commercial Paper	MUFG Bank NY	1.67	Redemption	50,000,000.00	01/02/20
6115	Negotiable CD	Canadian Imp Bk Comm	1.85	Redemption	25,000,000.00	01/02/20
6140	Commercial Paper	MUFG Bank NY	1.77	Purchase	-19,947,883.33	01/02/20
3608	Money Market Funds	Fidelity Government	1.53	Purchase	-11,000,000.00	01/03/20
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	5,486.76	01/03/20
5309	Sweep Fund	JP Morgan	1.06	Redemption	5,473,345.60	01/03/20
6137	Negotiable CD	Bank of Montreal	1.56	Redemption	215,000,000.00	01/03/20
6141	Negotiable CD	Sumitomo Mitsui Bank	1.73	Purchase	-50,000,000.00	01/03/20
6142	Negotiable CD	Sumitomo Mitsui Bank	1.73	Purchase	-25,000,000.00	01/03/20
6143	Negotiable CD	Toronto Dominion NY	1.79	Purchase	-100,000,000.00	01/03/20
6144	Commercial Paper	BNP Paribas NY	1.80	Purchase	-49,530,000.00	01/03/20
6145	Commercial Paper	BNP Paribas NY	1.80	Purchase	-49,535,000.00	01/03/20
3608	Money Market Funds	Fidelity Government	1.53	Redemption	22,850,000.00	01/06/20
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	19,073.24	01/06/20
5309	Sweep Fund	JP Morgan	1.06	Redemption	235,621.06	01/06/20
6122	Negotiable CD	Canadian Imp Bk Comm	2.00	Redemption	50,000,000.00	01/06/20
6146	Negotiable CD	Sumitomo Mitsui Bank	1.96	Purchase	-27,120,818.01	01/06/20
6147	Commercial Paper	ING (US) Funding LLC	1.80	Purchase	-59,469,000.00	01/06/20
3608	Money Market Funds	Fidelity Government	1.53	Purchase	-9,400,000.00	01/07/20
3805	Federal Agencies	Federal Home Loan Mt	1.00	Redemption	25,000,000.00	01/07/20
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-731,735.57	01/07/20
5309	Sweep Fund	JP Morgan	1.06	Redemption	715,013.63	01/07/20
6012	Federal Agencies	Federal Home Loan Mt	2.25	Redemption	25,000,000.00	01/07/20
6148	Commercial Paper	Natixis US Finance C	1.80	Purchase	-24,873,750.00	01/07/20
6149	U.S. Treasury Notes	U.S. Treasury	1.75	Purchase	-15,196,747.62	01/07/20
3608	Money Market Funds	Fidelity Government	1.53	Purchase	-17,100,000.00	01/08/20
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-1,894.70	01/08/20

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
5309	Sweep Fund	JP Morgan	1.06	Purchase	-628,550.54	01/08/20
3608	Money Market Funds	Fidelity Government	1.53	Redemption	51,100,000.00	01/09/20
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	791,697.19	01/09/20
5245	Negotiable CD	Royal Bk of Canada/D	3.05	Redemption	50,000,000.00	01/09/20
5309	Sweep Fund	JP Morgan	1.05	Purchase	-143,131.62	01/09/20
6150	Commercial Paper	Natixis US Finance C	1.78	Purchase	-34,845,980.56	01/09/20
3608	Money Market Funds	Fidelity Government	1.52	Redemption	211,200,000.00	01/10/20
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-401,788.97	01/10/20
5309	Sweep Fund	JP Morgan	1.05	Redemption	158,036.28	01/10/20
5372	Money Market Funds	BlackRock CalTrust	1.50	Purchase	-15,000,000.00	01/10/20
6015	Federal Agencies	Federal Home Loan Mt	2.25	Redemption	8,250,000.00	01/10/20
6112	Negotiable CD	Canadian Imp Bk Comm	1.78	Redemption	50,000,000.00	01/10/20
6138	Commercial Paper	Canadian Imperial Ho	1.70	Redemption	50,000,000.00	01/10/20
6151	Commercial Paper	Rabobank Nederland	1.53	Purchase	-199,974,500.00	01/10/20
6152	Federal Agencies	Federal National Mtg	1.63	Purchase	-49,840,500.00	01/10/20
3608	Money Market Funds	Fidelity Government	1.52	Purchase	-7,000,000.00	01/13/20
4155	Federal Agencies	Federal Home Loan Mt	1.80	Redemption	25,000,000.00	01/13/20
4156	Federal Agencies	Federal Home Loan Mt	1.80	Redemption	25,000,000.00	01/13/20
4294	Federal Agencies	Federal Home Loan Mt	2.00	Redemption	39,932,000.00	01/13/20
4296	Federal Agencies	Federal Home Loan Mt	1.85	Redemption	20,000,000.00	01/13/20
4297	Federal Agencies	Federal Home Loan Mt	1.85	Redemption	5,000,000.00	01/13/20
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	13,320.96	01/13/20
5309	Sweep Fund	JP Morgan	1.05	Purchase	-1,777,072.16	01/13/20
6126	Negotiable CD	Bank of Montreal	1.98	Redemption	25,000,000.00	01/13/20
6151	Commercial Paper	Rabobank Nederland	1.53	Redemption	200,000,000.00	01/13/20
6153	Negotiable CD	Toronto Dominion NY	1.76	Purchase	-45,000,000.00	01/13/20
6154	Commercial Paper	Prudential Funding L	1.56	Purchase	-19,993,066.67	01/13/20
6155	Commercial Paper	Rabobank Nederland	1.53	Purchase	-199,991,500.00	01/13/20
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	515,927.36	01/14/20
5309	Sweep Fund	JP Morgan	1.05	Redemption	811,665.06	01/14/20
6155	Commercial Paper	Rabobank Nederland	1.53	Redemption	200,000,000.00	01/14/20
6156	Commercial Paper	Rabobank Nederland	1.53	Purchase	-199,991,500.00	01/14/20
6157	Commercial Paper	MUFG Bank NY	1.77	Purchase	-44,831,850.00	01/14/20

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
3608	Money Market Funds	Fidelity Government	1.52	Purchase	-18,500,000.00	01/15/20
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-615,216.42	01/15/20
5143	Asset Backed Securities	Toyota Auto Receivab	2.98	Redemption	1,354,433.78	01/15/20
5209	Asset Backed Securities	Toyota Auto Receivab	1.93	Redemption	364,960.50	01/15/20
5296	Negotiable CD	Toronto Dominion NY	2.91	Redemption	30,000,000.00	01/15/20
5309	Sweep Fund	JP Morgan	1.05	Redemption	916,342.82	01/15/20
5374	Asset Backed Securities	Toyota Auto Receivab	2.83	Redemption	701,833.77	01/15/20
5449	Asset Backed Securities	Toyota Auto Receivab	1.76	Redemption	386,117.69	01/15/20
5465	Asset Backed Securities	John Deere Owner Tru	2.85	Redemption	1,159,768.70	01/15/20
5758	Asset Backed Securities	Ford Credit Auto Own	2.35	Redemption	1,072,410.58	01/15/20
5768	Asset Backed Securities	Harley-Davidson Moto	2.39	Redemption	7,399.39	01/15/20
5769	Asset Backed Securities	Harley-Davidson Moto	2.37	Redemption	560,892.77	01/15/20
6156	Commercial Paper	Rabobank Nederland	1.53	Redemption	200,000,000.00	01/15/20
6158	Commercial Paper	Rabobank Nederland	1.53	Purchase	-92,996,047.50	01/15/20
6159	Commercial Paper	Prudential Funding L	1.54	Purchase	-99,995,722.22	01/15/20
6160	Corporate Notes	Toyota Motor Credit	2.15	Purchase	-33,067,221.53	01/15/20
6161	Asset Backed Securities	GM Financial Securit	1.84	Purchase	-12,996,938.50	01/15/20
3608	Money Market Funds	Fidelity Government	1.52	Redemption	25,000,000.00	01/16/20
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-12,058.55	01/16/20
5309	Sweep Fund	JP Morgan	1.05	Redemption	43,604.37	01/16/20
5818	Federal Agencies	Federal Home Loan Mt	2.40	Redemption	8,819,235.80	01/16/20
5829	Asset Backed Securities	GM Financial Securit	2.23	Redemption	1,404,999.82	01/16/20
6022	Federal Agencies	Federal Home Loan Mt	2.10	Redemption	25,000,000.00	01/16/20
6023	Asset Backed Securities	GM Financial Securit	1.99	Redemption	2,647,876.28	01/16/20
6158	Commercial Paper	Rabobank Nederland	1.53	Redemption	93,000,000.00	01/16/20
6159	Commercial Paper	Prudential Funding L	1.54	Redemption	100,000,000.00	01/16/20
6162	Commercial Paper	Rabobank Nederland	1.53	Purchase	-199,991,500.00	01/16/20
6163	Commercial Paper	Natixis US Finance C	1.75	Purchase	-57,746,250.00	01/16/20
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-312,456.88	01/17/20
5309	Sweep Fund	JP Morgan	1.05	Redemption	289,022.15	01/17/20
6162	Commercial Paper	Rabobank Nederland	1.53	Redemption	200,000,000.00	01/17/20
6164	Commercial Paper	Rabobank Nederland	1.53	Purchase	-207,964,640.00	01/17/20
3659	Federal Agencies	Federal Home Loan Mt	1.25	Redemption	25,000,000.00	01/20/20

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
3660	Federal Agencies	Federal National Mtg	1.25	Redemption	14,500,000.00	01/20/20
3825	Asset Backed Securities	Honda Auto Rec Owner	1.21	Redemption	411,522.66	01/21/20
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	998,882.15	01/21/20
4886	Asset Backed Securities	Honda Auto Rec Owner	2.60	Redemption	1,595,816.70	01/21/20
5030	Asset Backed Securities	Honda Auto Rec Owner	2.67	Redemption	2,646,657.96	01/21/20
5309	Sweep Fund	JP Morgan	1.05	Redemption	63,186.61	01/21/20
5315	Asset Backed Securities	Honda Auto Rec Owner	2.67	Redemption	139,611.21	01/21/20
5409	Asset Backed Securities	Honda Auto Rec Owner	3.10	Redemption	1,273,972.32	01/21/20
5997	Commercial Paper	Credit Agricole CIB	2.00	Redemption	25,000,000.00	01/21/20
6154	Commercial Paper	Prudential Funding L	1.56	Redemption	20,000,000.00	01/21/20
6164	Commercial Paper	Rabobank Nederland	1.53	Redemption	208,000,000.00	01/21/20
6165	Corporate Notes	Toyota Motor Credit	2.63	Purchase	-13,302,797.08	01/21/20
6166	Commercial Paper	Cooperatieve Rabo	1.53	Purchase	-39,998,300.00	01/21/20
6167	Commercial Paper	BNP Paribas NY	1.70	Purchase	-24,893,750.00	01/21/20
6168	Commercial Paper	Cooperatieve Rabo	1.53	Purchase	-199,991,500.00	01/21/20
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-406,063.40	01/22/20
5309	Sweep Fund	JP Morgan	1.05	Purchase	-3,348,055.77	01/22/20
6013	Commercial Paper	MUFG Bank NY	1.99	Redemption	25,000,000.00	01/22/20
6014	Commercial Paper	MUFG Bank NY	1.97	Redemption	50,000,000.00	01/22/20
6017	Commercial Paper	MUFG Bank NY	1.96	Redemption	25,000,000.00	01/22/20
6028	Federal Agencies	Federal Home Loan Mt	2.30	Redemption	25,000,000.00	01/22/20
6108	Negotiable CD	Canadian Imp Bk Comm	1.77	Redemption	100,000,000.00	01/22/20
6111	Negotiable CD	Canadian Imp Bk Comm	1.78	Redemption	50,000,000.00	01/22/20
6166	Commercial Paper	Cooperatieve Rabo	1.53	Redemption	40,000,000.00	01/22/20
6168	Commercial Paper	Cooperatieve Rabo	1.53	Redemption	200,000,000.00	01/22/20
6169	Corporate Notes	JP Morgan	4.50	Purchase	-11,318,320.68	01/22/20
6170	Negotiable CD	Canadian Imp Bk Comm	1.56	Purchase	-38,000,000.00	01/22/20
6171	Commercial Paper	Rabobank Nederland	1.53	Purchase	-199,991,500.00	01/22/20
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-291.59	01/23/20
5309	Sweep Fund	JP Morgan	1.05	Redemption	2,613,445.02	01/23/20
6146	Negotiable CD	Sumitomo Mitsui Bank	1.96	Redemption	27,000,000.00	01/23/20
6171	Commercial Paper	Rabobank Nederland	1.53	Redemption	200,000,000.00	01/23/20
6172	Commercial Paper	Rabobank Nederland	1.53	Purchase	-232,990,097.50	01/23/20

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	115,255.11	01/24/20
5309	Sweep Fund	JP Morgan	1.05	Purchase	-2,431,982.45	01/24/20
5840	Negotiable CD	Toronto Dominion NY	2.18	Redemption	70,000,000.00	01/24/20
6172	Commercial Paper	Rabobank Nederland	1.53	Redemption	233,000,000.00	01/24/20
6173	Corporate Notes	JP Morgan	2.00	Purchase	-25,000,000.00	01/24/20
6174	Corporate Notes	JP Morgan	2.00	Purchase	-25,000,000.00	01/24/20
6175	Commercial Paper	Cooperatieve Rabo	1.53	Purchase	-169,978,325.00	01/24/20
6179	Money Market Funds	CAMP	1.76	Purchase	-50,000,000.00	01/24/20
3674	Federal Agencies	Federal Home Loan Mt	1.35	Redemption	25,000,000.00	01/27/20
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-879,071.77	01/27/20
5309	Sweep Fund	JP Morgan	1.05	Redemption	586,385.79	01/27/20
6175	Commercial Paper	Cooperatieve Rabo	1.53	Redemption	170,000,000.00	01/27/20
6176	Commercial Paper	Credit Agricole CIB	1.66	Purchase	-84,259,225.00	01/27/20
6177	Commercial Paper	Rabobank Nederland	1.53	Purchase	-24,998,937.50	01/27/20
6178	Commercial Paper	Prudential Funding L	1.54	Purchase	-124,994,652.78	01/27/20
3679	Federal Agencies	Federal Home Loan Mt	1.10	Redemption	50,000,000.00	01/28/20
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	1,288,212.14	01/28/20
5309	Sweep Fund	JP Morgan	1.05	Redemption	2,959,263.84	01/28/20
6102	Commercial Paper	MUFG Bank NY	1.79	Redemption	50,000,000.00	01/28/20
6177	Commercial Paper	Rabobank Nederland	1.53	Redemption	25,000,000.00	01/28/20
6178	Commercial Paper	Prudential Funding L	1.54	Redemption	125,000,000.00	01/28/20
6180	Commercial Paper	MUFG Bank NY	1.66	Purchase	-54,842,761.11	01/28/20
6181	Commercial Paper	Rabobank Nederland	1.53	Purchase	-199,991,500.00	01/28/20
3608	Money Market Funds	Fidelity Government	1.48	Redemption	2,000,000.00	01/29/20
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-332,121.48	01/29/20
5309	Sweep Fund	JP Morgan	1.04	Purchase	-1,165,078.35	01/29/20
5343	Federal Agencies	Federal Home Loan Ba	3.10	Redemption	8,745,000.00	01/29/20
6170	Negotiable CD	Canadian Imp Bk Comm	1.56	Redemption	38,000,000.00	01/29/20
6181	Commercial Paper	Rabobank Nederland	1.53	Redemption	200,000,000.00	01/29/20
6182	Commercial Paper	Credit Agricole CIB	1.65	Purchase	-34,846,000.00	01/29/20
6183	Commercial Paper	Credit Agricole CIB	1.65	Purchase	-34,839,583.33	01/29/20
6184	Commercial Paper	Credit Agricole CIB	1.65	Purchase	-14,929,187.50	01/29/20
6185	Commercial Paper	Rabobank Nederland	1.53	Purchase	-199,991,500.00	01/29/20

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
6186	Commercial Paper	Rabobank Nederland	1.53	Purchase	-199,991,500.00	01/29/20
6187	Asset Backed Securities	Harley-Davidson Moto	1.87	Purchase	-5,998,691.40	01/29/20
6188	Asset Backed Securities	Harley-Davidson Moto	1.83	Purchase	-5,999,697.60	01/29/20
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-786,828.63	01/30/20
5309	Sweep Fund	JP Morgan	1.05	Purchase	-4,819,021.32	01/30/20
6053	Supranational	Intl Bank For Recon	2.30	Redemption	50,000,000.00	01/30/20
6185	Commercial Paper	Rabobank Nederland	1.53	Redemption	200,000,000.00	01/30/20
6186	Commercial Paper	Rabobank Nederland	1.53	Redemption	200,000,000.00	01/30/20
6189	Commercial Paper	Natixis US Finance C	1.58	Purchase	-74,976,958.33	01/30/20
6190	Commercial Paper	Rabobank Nederland	1.57	Purchase	-234,989,751.39	01/30/20
6191	Commercial Paper	Credit Agricole CIB	1.65	Purchase	-19,916,583.33	01/30/20
3363	U.S. Treasury Notes	U.S. Treasury	1.38	Redemption	20,000,000.00	01/31/20
3608	Money Market Funds	Fidelity Government	1.50	Purchase	-3,500,000.00	01/31/20
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-17,385.54	01/31/20
5309	Sweep Fund	JP Morgan	1.06	Redemption	4,432,912.20	01/31/20
6006	Commercial Paper	Credit Agricole CIB	2.02	Redemption	25,000,000.00	01/31/20
6044	Commercial Paper	MUFG Bank NY	1.88	Redemption	120,000,000.00	01/31/20
6127	Negotiable CD	Bank of Montreal	1.98	Redemption	50,000,000.00	01/31/20
6190	Commercial Paper	Rabobank Nederland	1.57	Redemption	235,000,000.00	01/31/20
6193	Commercial Paper	BNP Paribas NY	1.57	Purchase	-99,986,916.67	01/31/20
6194	Commercial Paper	Rabobank Nederland	1.57	Purchase	-99,986,916.67	01/31/20
Grand Total					628,229,945.34	

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