



COUNTY OF SAN DIEGO INVESTMENT POOL TREASURY INVESTMENT RESULTS

FEB
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 February 29, 2020

Investment Type	Par Value	Book Value	Market Value	% of Portfolio	Market Price	WAM	YTM	Accrued Interest	Unrealized Gain/Loss
Asset Backed Securities	831,070,124	831,842,186	841,271,819	8.23	101.228	1137	2.28	998,473	9,429,633
Commercial Paper	2,613,000,000	2,601,733,442	2,603,878,550	25.74	99.651	85	1.83	-	2,145,108
Federal Agency Securities	1,889,208,000	1,895,227,561	1,925,874,274	18.75	101.941	1102	1.90	9,989,200	30,646,713
Medium-Term Notes	1,012,803,000	1,014,457,154	1,027,735,832	10.03	101.474	681	2.36	4,948,662	13,278,679
Municipal Bonds	76,535,000	77,046,157	78,488,196	0.76	102.562	1066	1.90	267,552	1,442,039
Negotiable CDs	1,840,000,000	1,840,000,000	1,842,976,130	18.20	100.162	116	1.93	12,218,824	2,976,130
Supranational Securities	1,132,415,000	1,138,965,174	1,165,423,271	11.27	102.915	1283	2.21	7,230,830	26,458,097
U.S. Treasuries	455,000,000	454,596,816	464,447,570	4.50	102.087	931	1.71	1,722,769	9,850,754
Money Market Funds	249,519,213	249,519,213	249,519,213	2.47	78.070	1	1.55	185,797	-
Bank Deposit	273,766	273,766	273,766	0.00	100.000	1	1.50	679	-
Sweep Fund	5,949,072	5,949,072	5,949,072	0.06	100.000	1	1.02	2,213	-
Totals for February 2020	10,105,773,174	10,109,610,542	10,205,837,694	100.00	100.459	606	1.98	37,564,999	96,227,152
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
Change from Prior Month	(212,042,596)	(208,684,708)	(172,965,194)		0.343	(22)	-0.04	180,132	35,719,515
Portfolio Effective Duration	1.15 years								

Return Information	Fiscal Year To		Calendar Year	
	Monthly Return	Annualized	To Date Return	Annualized
Book Value	0.171%	2.150%	1.462%	2.187%
			0.343%	2.085%

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

PROJECTED LIQUIDITY

County of San Diego Pooled Money Fund

As of February 29, 2020

(\$000)

	Mar-20	Apr-20	May-20	Jun-20	Jul-20	Aug-20
Beginning Pool Book Balance	10,109,591	10,142,929	11,345,796	10,362,777	9,730,093	8,719,913
CASH FLOW ITEMS						
INFLOWS:						
Investment Inflows	1,246,000	423,000	604,465	893,045	1,176,536	515,000
Projected Credits/Deposits	1,296,626	2,717,700	675,839	1,054,165	1,079,102	902,683
	2,542,626	3,140,700	1,280,304	1,947,210	2,255,638	1,417,683
Outflows						
Investment Purchases	490,950	-	-	-	-	-
Projected Debits	1,263,288	1,514,833	1,658,858	1,686,849	2,089,282	1,623,956
	1,754,238	1,514,833	1,658,858	1,686,849	2,089,282	1,623,956
Net Cash Flows	33,338	1,202,867	(983,019)	(632,684)	(1,010,180)	(721,273)
MONTH END POOL BALANCE	10,142,929	11,345,796	10,362,777	9,730,093	8,719,913	7,998,640
PROJECTED MONTH END LIQUIDITY	\$ 635,700	\$ 2,261,567	\$ 1,883,013	\$ 2,143,374	\$ 2,309,730	\$ 2,103,457

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 February 29, 2020

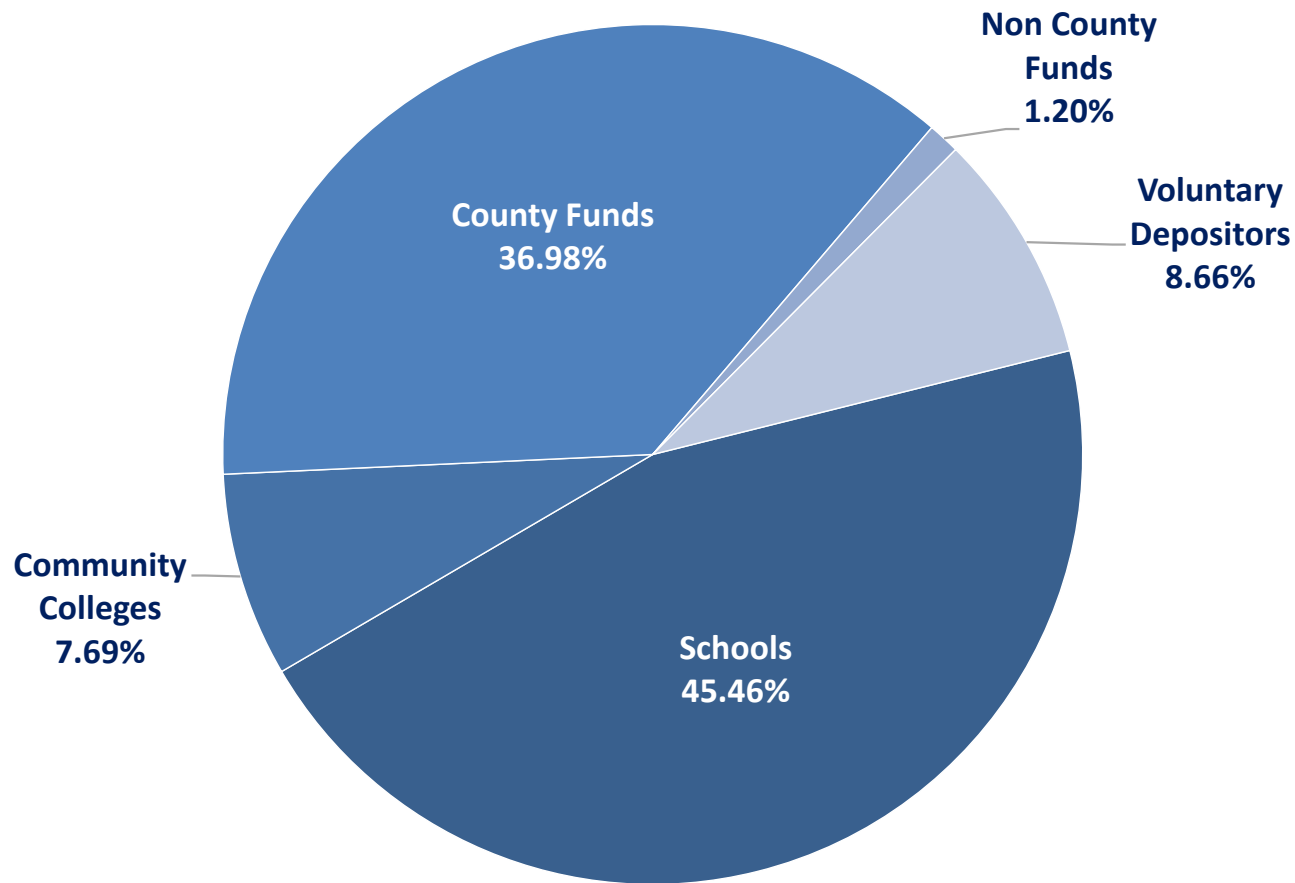
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PARTICIPANT	FMV 12/31/19	FMV 01/31/20	FMV 02/29/20	% of Total	PARTICIPANT	FMV 12/31/19	FMV 01/31/20	FMV 02/29/20	% of Total
COUNTY	\$ 2,175,809	\$ 883,365	\$ 1,031,829	10.11%	Lake Cuyamaca Rec & Park District	138	107	93	
COUNTY - SPECIAL TRUST FUNDS	2,541,767	2,855,260	2,742,726	26.87%	Lakeside FPD	7,234	9,234	9,109	
NON-COUNTY INVESTMENT FUNDS	113,863	121,689	122,287	1.20%	Leucadia Wastewater District	3,903	3,924	3,927	
SCHOOLS - (K THRU 12)	4,663,461	4,962,658	4,639,470	45.46%	Lower Sweetwater FPD	743	675	684	
					Metropolitan Transit System	39,522	39,733	38,656	
COMMUNITY COLLEGES					Mission Resource Conservation District	152	159	148	
San Diego	154,680	188,609	157,574	1.55%	North County Cemetery District	5,983	6,253	6,299	
Grossmont-Cuyamaca	153,995	161,301	152,751	1.50%	North County Dispatch	4,409	4,420	4,371	
MiraCosta	110,810	124,711	113,816	1.12%	North County FPD	3,403	2,647	2,413	
Palomar	227,168	245,596	217,677	2.13%	Otay Water District	286	288	288	
Southwestern	147,154	156,531	143,406	1.41%	Pomerado Cemetery District	1,960	2,062	2,020	
Total Community Colleges	793,806	876,749	785,225	7.69%	Public Agencies Self-Insurance System	3,557	3,575	3,578	
					Ramona Cemetery District	935	949	919	
FIRST 5 COMMISSION	34,478	41,996	40,422		Rancho Santa Fe FPD	11,734	13,583	12,476	
SANCAL	3,869	3,841	3,843		Rincon del Diablo Municipal Water District	4,724	4,749	4,753	
SDCERA	5,656	604	604		SANDAG	101,044	100,917	206,339	
					SD County Regional Airport Authority	209,184	200,552	309,508	
CITIES					San Diego Housing Commission	21,715	21,830	21,848	
Chula Vista	44,042	41,260	38,067		San Diego Geographic Information Source	769	634	726	
Coronado	48,482	44,703	44,741		San Diego Law Library	4,108	4,105	4,163	
Del Mar	2,717	2,732	2,734		San Diego Local Agency Formation Comm	2,178	2,036	1,924	
El Cajon	5,084	5,111	5,116		San Diego Regional Training Center	537	660	680	
Encinitas	4,120	4,142	4,146		San Dieguito River Park	1,346	1,172	1,112	
National City	35,630	35,825	35,856		San Marcos FPD	1	1	1	
Oceanside	0	21	21		San Miguel Consolidated FPD	12,192	12,337	12,606	
					Santa Fe Irrigation District	4,421	4,444	4,448	
INDEPENDENT AGENCIES					Serra Cooperative Library System	2	2	2	
Alpine FPD	1,774	1,883	1,749		Upper San Luis Rey Resource Conserv Dist	64	66	66	
Bonita-Sunnyside FPD	5,977	6,121	6,202		Vallecitos Water District	5,430	5,459	5,463	
Borrego Springs FPD	1,159	1,389	1,327		Valley Center FPD	1,597	2,185	2,221	
Canebrake County Water District	54	54	54		Valley Center Cemetery District	459	467	468	
Deer Springs FPD	12,457	12,931	13,082		Valley Center Water District	21,774	22,104	21,480	
Fallbrook Public Utility District	15	15	15		Vista FPD	4,150	4,762	3,157	
Grossmont Healthcare District	2	2	2		Total Voluntary Participants	685,462	679,081	884,301	8.66%
Julian-Cuyamaca FPD	293	366	373						
					Pooled Money Fund Total	\$ 10,974,168	\$ 10,378,803	\$ 10,205,838	100.00%

INVESTMENT FUND PARTICIPANTS

San Diego Pooled Money Fund

As of February 29, 2020

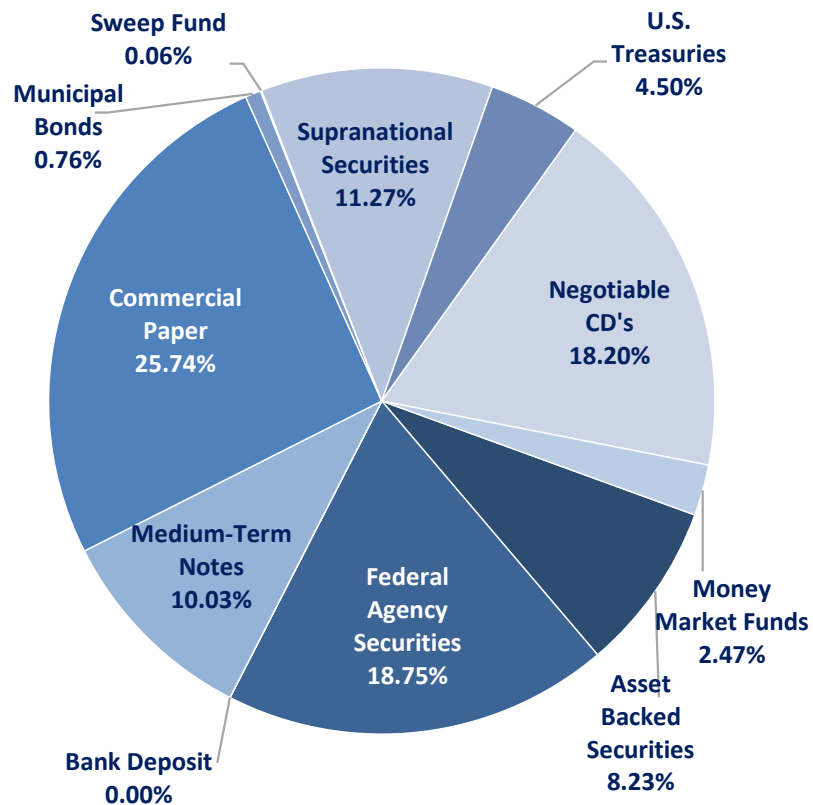


*Totals may not add to 100% due to rounding

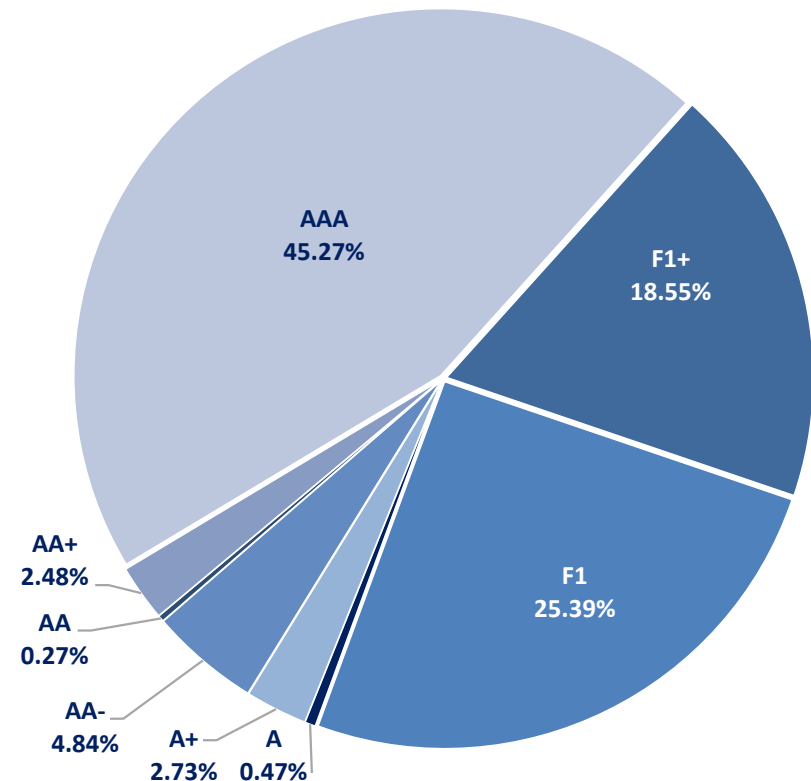
INVESTMENT FUND OVERVIEW

As of February 29, 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 February 29, 2020

Category	Standard	Comment
Treasury Issues	No Limit	Complies - 4.5%
Agency Issues	35% per issuer	Complies - 18.7%
Local Agency Obligations	SP-1/"A" by S&P or MIG1/"A" by Moody's or F-1/"A" by Fitch minimum rating by 1 of 3 NRSROs; (ST ratings for 1 year or less; LT ratings for over 1 year) ; 30% maximum; 10% per issuer	Complies - 0.8%
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 - 25.7%
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 - 10.0%
Negotiable Certificates of Deposit	A-1/"A" by S&P or P-1/"A" by Moody's or F-1/"A" by Fitch minimum rating by 1 of 3 NRSROs; (ST ratings for 1 year or less; LT ratings for over 1 year); 30% maximum; 10% per issuer; 5 years maximum maturity for NCDs; 13 months max maturity for FDIC insured	Complies - 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 - 2.5%
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 - 11.3%
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 - 8.2%
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 February 29, 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	821,266.20	821,266.20	821,317.04	1.99	2.00	10/16/2020	(1,768.13)	50.84
Honda Auto Rec Owner Trust	10/25/2016	93,773.76	93,767.67	93,751.39	1.21	1.22	12/18/2020	41.01	(16.28)
Honda Auto Rec Owner Trust	05/30/2018	390,023.87	390,023.28	390,251.06	2.60	2.61	12/18/2020	(17,546.15)	227.78
Honda Auto Rec Owner Trust	08/28/2018	2,004,692.51	2,004,657.83	2,005,794.09	2.67	2.69	12/22/2020	1,486.82	1,136.26
Honda Auto Rec Owner Trust	01/16/2019	105,747.52	105,590.55	105,805.63	2.67	2.65	12/22/2020	78.43	215.08
Toyota Auto Receivables	03/12/2019	2,284,500.95	2,270,847.47	2,285,451.76	1.76	2.66	07/15/2021	10,128.59	14,604.29
Toyota Auto Receivables	11/07/2018	8,823,502.28	8,822,730.22	8,856,158.94	2.98	3.01	08/15/2021	13,536.62	33,428.72
Honda Auto Rec Owner Trust	02/27/2019	11,191,330.61	11,190,609.89	11,246,804.92	3.10	3.12	09/20/2021	65,138.69	56,195.03
Toyota Auto Receivables	02/13/2019	5,471,957.40	5,471,460.55	5,494,966.98	2.83	2.85	10/15/2021	6,882.51	23,506.43
John Deere Owner Trust	03/13/2019	8,646,817.96	8,646,423.67	8,690,867.44	2.85	2.87	12/15/2021	10,952.66	44,443.77
Toyota Auto Receivables	11/30/2018	3,636,688.80	3,575,887.91	3,644,558.23	1.93	2.97	01/18/2022	3,119.46	68,670.32
Ford Credit Auto Owner Trust	06/21/2019	9,768,638.97	9,768,332.23	9,800,147.71	2.35	2.36	02/15/2022	10,202.80	31,815.48
Honda Auto Rec Owner Trust	08/27/2019	22,000,000.00	21,998,460.00	22,100,185.80	1.90	1.91	04/15/2022	18,577.78	101,725.80
Toyota Auto Receivables	08/14/2019	10,000,000.00	9,999,535.00	10,038,120.00	2.00	2.01	04/15/2022	8,333.33	38,585.00
Harley-Davidson Motorcycle Tru	06/26/2019	5,833,010.72	5,832,937.81	5,853,367.34	2.37	2.38	05/15/2022	6,144.11	20,429.53
John Deere Owner Trust	07/24/2019	11,250,000.00	11,249,957.25	11,306,803.50	2.28	2.29	05/16/2022	11,400.00	56,846.25
BMW Vehicle Owner Trust	09/18/2019	8,000,000.00	7,999,831.20	8,024,260.00	2.05	2.06	05/25/2022	2,733.38	24,428.80
Hyundai Auto Receivables Trust	11/06/2019	5,250,000.00	5,249,675.03	5,276,878.43	1.93	1.94	07/15/2022	4,503.34	27,203.40
Toyota Auto Receivables	11/13/2019	20,000,000.00	19,998,522.00	20,068,188.00	1.92	1.93	07/15/2022	17,066.66	69,666.00
Bank of America Corp	02/15/2019	15,000,000.00	14,868,750.00	15,001,500.00	1.95	2.47	08/15/2022	13,000.00	132,750.00
GM Financial Securitized Term	07/24/2019	13,640,172.01	13,639,646.86	13,695,166.46	2.23	2.24	08/16/2022	12,673.70	55,519.60
Honda Auto Rec Owner Trust	05/03/2019	19,923,000.00	20,064,640.08	20,201,318.33	2.95	2.48	08/22/2022	16,325.89	136,678.25
American Express Credit Accoun	03/21/2018	23,000,000.00	22,997,329.70	23,008,714.70	2.67	2.69	10/17/2022	27,293.33	11,385.00
American Express Credit Accoun	04/20/2018	20,000,000.00	19,971,093.75	20,007,578.00	2.67	2.73	10/17/2022	23,733.33	36,484.25
Honda Auto Rec Owner Trust	02/26/2020	14,000,000.00	13,998,581.80	14,061,957.00	1.63	1.64	10/21/2022	3,169.44	63,375.20
Toyota Auto Receivables	02/12/2020	30,000,000.00	29,999,631.00	30,143,292.00	1.67	1.68	11/15/2022	26,441.67	143,661.00
Toyota Auto Receivables	05/03/2019	19,940,000.00	20,138,621.08	20,266,074.83	3.02	2.50	12/15/2022	26,763.81	127,453.75
Toyota Auto Receivables	08/01/2019	24,540,000.00	24,907,141.41	24,941,297.71	3.02	2.05	12/15/2022	32,938.07	34,156.30
Bank of America Corp	12/11/2018	63,738,000.00	62,450,791.17	63,874,769.00	1.84	1.67	01/17/2023	52,123.82	1,423,977.83
Harley-Davidson Motorcycle Tru	01/29/2020	6,000,000.00	5,999,697.60	6,032,349.60	1.83	1.84	01/17/2023	4,880.00	32,652.00
Citibank Credit Card Issuance	04/16/2019	28,310,000.00	28,266,721.97	28,576,105.51	2.49	2.55	01/20/2023	80,282.44	309,383.54
Toyota Auto Receivables	11/07/2018	15,000,000.00	14,996,755.50	15,310,492.50	3.18	3.21	03/15/2023	21,199.99	313,737.00
Honda Auto Rec Owner Trust	02/27/2019	9,750,000.00	9,749,738.70	9,940,130.85	3.11	3.13	03/20/2023	38,249.81	190,392.15
American Express Credit Accoun	04/02/2019	11,738,000.00	11,656,842.76	11,786,129.32	2.04	1.23	05/15/2023	10,642.45	129,286.56
Citibank Credit Card Issuance	03/18/2019	7,000,000.00	6,993,649.17	7,126,970.90	2.68	2.71	06/07/2023	43,773.33	133,321.73
Nissan Auto Receivables Owner	12/06/2019	9,006,000.00	9,194,914.92	9,230,300.73	3.22	1.91	06/15/2023	12,888.59	35,385.81
Honda Auto Rec Owner Trust	05/29/2019	28,500,000.00	28,498,936.95	29,046,706.95	2.52	2.54	06/21/2023	19,950.00	547,770.00
Bank of America Corp	03/20/2019	22,790,000.00	22,772,195.31	23,090,520.34	2.70	2.73	07/17/2023	27,348.00	318,325.03
Toyota Auto Receivables	02/13/2019	20,000,000.00	19,996,356.00	20,467,812.00	2.91	2.94	07/17/2023	25,866.66	471,456.00
Honda Auto Rec Owner Trust	08/27/2019	24,000,000.00	23,999,800.80	24,224,719.20	1.78	1.79	08/15/2023	18,986.72	224,918.40
Nissan Auto Receivables Owner	05/28/2019	28,000,000.00	27,993,669.20	28,604,654.40	2.50	2.52	11/15/2023	33,362.62	610,985.20
American Express Credit Accoun	12/17/2018	38,000,000.00	37,881,250.00	38,805,835.60	2.99	3.14	12/15/2023	50,497.50	924,585.60
Discover Card Execution Note T	03/27/2019	30,000,000.00	30,460,546.88	30,759,204.00	3.11	2.43	01/16/2024	41,466.56	298,657.12

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of February 29, 2020

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Toyota Auto Receivables	11/13/2019	13,500,000.00	13,499,025.30	13,719,865.05	1.92	1.93	01/16/2024	11,520.00	220,839.75
Honda Auto Rec Owner Trust	11/26/2019	22,500,000.00	22,495,990.50	22,826,164.50	1.83	1.85	01/18/2024	14,868.76	330,174.00
BMW Vehicle Owner Trust	09/18/2019	10,500,000.00	10,498,588.80	10,618,787.55	1.92	1.93	01/25/2024	3,360.00	120,198.75
American Express Credit Accoun	03/27/2019	40,253,000.00	40,825,347.34	41,238,598.73	3.06	2.42	02/15/2024	54,744.08	413,251.39
Hyundai Auto Receivables Trust	11/06/2019	8,500,000.00	8,499,608.15	8,627,185.50	1.94	1.95	02/15/2024	7,328.89	127,577.35
Discover Card Execution Note T	07/11/2019	8,750,000.00	8,959,179.69	9,022,984.25	3.32	2.20	03/15/2024	12,911.03	63,804.56
American Express Credit Accoun	06/13/2019	22,120,000.00	22,584,865.63	22,793,505.34	3.18	2.23	04/15/2024	31,262.93	208,639.71
Honda Auto Rec Owner Trust	02/26/2020	16,500,000.00	16,496,766.00	16,676,616.00	1.61	1.62	04/22/2024	3,689.58	179,850.00
Nissan Auto Receivables Owner	10/23/2019	12,000,000.00	11,999,366.40	12,193,310.40	1.93	1.94	07/15/2024	10,293.33	193,944.00
GM Financial Securitized Term	01/15/2020	13,000,000.00	12,996,938.50	13,170,522.30	1.84	1.86	09/16/2024	8,637.77	173,583.80
Harley-Davidson Motorcycle Tru	01/29/2020	6,000,000.00	5,998,691.40	6,077,001.00	1.87	1.89	10/15/2024	4,986.67	78,309.60
Asset Backed Securities Subtotal:		831,070,123.56	831,842,186.08	841,271,818.81	2.43	2.28		998,472.68	9,429,632.73
Bank Deposit									
Wells Fargo Bank NA	07/01/2017	273,766.10	273,766.10	273,766.10	1.50	1.50		678.82	0.00
Bank Deposit Subtotal:		273,766.10	273,766.10	273,766.10	1.50	1.50		678.82	0.00
Commercial Paper									
BNP Paribas NY	09/26/2019	25,000,000.00	24,998,611.11	24,996,500.00	2.00	2.02	03/02/2020	0.00	(2,111.11)
Credit Agricole CIB	02/28/2020	140,000,000.00	139,993,894.44	139,980,400.00	1.57	1.57	03/02/2020	0.00	(13,494.44)
Credit Agricole CIB	02/28/2020	90,000,000.00	89,996,075.00	89,987,400.00	1.57	1.57	03/02/2020	0.00	(8,675.00)
Prudential Funding LLC	02/25/2020	15,000,000.00	14,998,675.00	14,997,300.00	1.59	1.59	03/03/2020	0.00	(1,375.00)
Prudential Funding LLC	02/25/2020	30,000,000.00	29,997,350.00	29,994,600.00	1.59	1.59	03/03/2020	0.00	(2,750.00)
MUFG Bank NY	12/09/2019	75,000,000.00	74,980,625.00	74,976,750.00	1.86	1.87	03/06/2020	0.00	(3,875.00)
MUFG Bank NY	01/14/2020	45,000,000.00	44,935,837.50	44,941,050.00	1.77	1.78	03/30/2020	0.00	5,212.50
MUFG Bank NY	01/28/2020	55,000,000.00	54,926,452.78	54,927,950.00	1.66	1.66	03/30/2020	0.00	1,497.22
Natixis US Finance Co.	01/09/2020	35,000,000.00	34,935,969.45	34,942,950.00	1.78	1.79	04/07/2020	0.00	6,980.55
Natixis US Finance Co.	01/16/2020	58,000,000.00	57,873,125.00	57,886,900.00	1.75	1.76	04/15/2020	0.00	13,775.00
Natixis US Finance Co.	01/07/2020	25,000,000.00	24,941,250.00	24,949,500.00	1.80	1.81	04/17/2020	0.00	8,250.00
BNP Paribas NY	01/21/2020	25,000,000.00	24,940,972.22	24,949,000.00	1.70	1.71	04/20/2020	0.00	8,027.78
BNP Paribas NY	11/14/2019	50,000,000.00	49,850,972.22	49,885,000.00	1.85	1.87	04/28/2020	0.00	34,027.78
Natixis US Finance Co.	11/22/2019	25,000,000.00	24,926,291.67	24,938,750.00	1.83	1.84	04/28/2020	0.00	12,458.33
MUFG Bank NY	02/27/2020	55,000,000.00	54,860,284.73	54,858,650.00	1.55	1.55	04/29/2020	0.00	(1,634.73)
BNP Paribas NY	10/30/2019	50,000,000.00	49,844,166.67	49,881,500.00	1.87	1.92	04/30/2020	0.00	37,333.33
Credit Agricole CIB	01/30/2020	20,000,000.00	19,945,000.00	19,952,600.00	1.65	1.66	04/30/2020	0.00	7,600.00
BNP Paribas NY	10/30/2019	50,000,000.00	49,841,569.44	49,879,500.00	1.87	1.92	05/01/2020	0.00	37,930.56
BNP Paribas NY	10/30/2019	50,000,000.00	49,841,569.44	49,879,500.00	1.87	1.92	05/01/2020	0.00	37,930.56
Credit Agricole CIB	01/29/2020	35,000,000.00	34,897,333.33	34,912,150.00	1.65	1.66	05/04/2020	0.00	14,816.67
BNP Paribas NY	11/13/2019	50,000,000.00	49,825,277.78	49,866,000.00	1.85	1.87	05/08/2020	0.00	40,722.22
Credit Agricole CIB	01/29/2020	35,000,000.00	34,890,916.66	34,906,900.00	1.65	1.66	05/08/2020	0.00	15,983.34
Credit Agricole CIB	01/29/2020	15,000,000.00	14,951,187.50	14,958,450.00	1.65	1.66	05/11/2020	0.00	7,262.50
Natixis US Finance Co.	12/04/2019	50,000,000.00	49,806,250.00	49,848,500.00	1.86	1.88	05/15/2020	0.00	42,250.00
Natixis US Finance Co.	12/03/2019	75,000,000.00	74,664,958.33	74,746,500.00	1.87	1.89	05/26/2020	0.00	81,541.67
Natixis US Finance Co.	11/18/2019	50,000,000.00	49,768,847.22	49,826,000.00	1.87	1.91	05/29/2020	0.00	57,152.78

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of February 29, 2020

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
JP Morgan	09/25/2019	20,000,000.00	19,900,333.33	19,923,600.00	1.95	2.00	06/01/2020	0.00	23,266.67
Natixis US Finance Co.	11/19/2019	50,000,000.00	49,759,777.78	49,820,000.00	1.88	1.92	06/01/2020	0.00	60,222.22
Natixis US Finance Co.	11/20/2019	35,000,000.00	34,831,844.44	34,874,000.00	1.88	1.92	06/01/2020	0.00	42,155.56
Natixis US Finance Co.	11/21/2019	40,000,000.00	39,808,844.44	39,856,000.00	1.87	1.91	06/01/2020	0.00	47,155.56
Natixis US Finance Co.	11/22/2019	35,000,000.00	34,832,738.89	34,874,000.00	1.87	1.91	06/01/2020	0.00	41,261.11
Natixis US Finance Co.	12/05/2019	25,000,000.00	24,879,875.00	24,909,250.00	1.86	1.88	06/02/2020	0.00	29,375.00
Natixis US Finance Co.	12/05/2019	50,000,000.00	49,744,250.00	49,807,000.00	1.86	1.91	06/08/2020	0.00	62,750.00
Natixis US Finance Co.	12/05/2019	50,000,000.00	49,733,916.67	49,799,000.00	1.86	1.91	06/12/2020	0.00	65,083.33
Canadian Imperial Holding	10/28/2019	40,000,000.00	39,749,933.33	39,774,400.00	1.86	1.91	06/30/2020	0.00	24,466.67
Canadian Imperial Holding	11/04/2019	100,000,000.00	99,381,555.55	99,436,000.00	1.84	1.89	06/30/2020	0.00	54,444.45
Canadian Imperial Holding	11/05/2019	70,000,000.00	69,564,736.11	69,605,200.00	1.85	1.90	06/30/2020	0.00	40,463.89
ING (US) Funding LLC	10/22/2019	25,000,000.00	24,841,187.50	24,876,500.00	1.89	1.94	06/30/2020	0.00	35,312.50
ING (US) Funding LLC	10/31/2019	100,000,000.00	99,378,194.44	99,506,000.00	1.85	1.90	06/30/2020	0.00	127,805.56
ING (US) Funding LLC	01/06/2020	60,000,000.00	59,634,000.00	59,701,200.00	1.80	1.82	07/01/2020	0.00	67,200.00
Toyota Motor Credit Corp	12/02/2019	50,000,000.00	49,684,833.33	49,738,000.00	1.86	1.91	07/01/2020	0.00	53,166.67
Toyota Motor Credit Corp	12/06/2019	50,000,000.00	49,689,916.66	49,738,000.00	1.83	1.88	07/01/2020	0.00	48,083.34
Natixis US Finance Co.	12/26/2019	70,000,000.00	69,525,866.67	69,657,000.00	1.92	1.97	07/06/2020	0.00	131,133.33
Toyota Motor Credit Corp	11/25/2019	100,000,000.00	99,347,361.11	99,456,000.00	1.85	1.89	07/06/2020	0.00	108,638.89
Toyota Motor Credit Corp	12/02/2019	150,000,000.00	149,015,750.00	149,184,000.00	1.86	1.91	07/06/2020	0.00	168,250.00
BNP Paribas NY	01/03/2020	50,000,000.00	49,680,000.00	49,755,500.00	1.80	1.84	07/07/2020	0.00	75,500.00
BNP Paribas NY	01/03/2020	50,000,000.00	49,675,000.00	49,752,000.00	1.80	1.84	07/09/2020	0.00	77,000.00
BNP Paribas NY	02/05/2020	20,000,000.00	19,858,777.78	19,883,400.00	1.64	1.65	08/03/2020	0.00	24,622.22
Credit Agricole CIB	01/27/2020	85,000,000.00	84,392,486.11	84,537,600.00	1.66	1.69	08/03/2020	0.00	145,113.89
ING (US) Funding LLC	12/24/2019	60,000,000.00	59,388,800.01	59,544,600.00	1.92	1.98	09/08/2020	0.00	155,799.99
Commercial Paper Subtotal:		2,613,000,000.00	2,601,733,441.64	2,603,878,550.00	1.80	1.83		0.00	2,145,108.36
Federal Agency									
Federal Farm Credit Bank	06/29/2016	25,000,000.00	25,000,000.00	25,000,500.00	1.42	1.42	06/29/2020	61,138.89	500.00
Federal Home Loan Mtg Corp	07/05/2017	25,000,000.00	25,000,000.00	25,012,500.00	1.75	1.75	06/29/2020	75,347.22	12,500.00
Federal National Mtg Assn	11/03/2017	25,000,000.00	25,000,000.00	25,095,000.00	1.85	1.85	10/30/2020	155,451.39	95,000.00
Federal Farm Credit Bank	11/09/2016	25,000,000.00	25,000,000.00	25,000,500.00	1.36	1.36	11/09/2020	105,777.78	500.00
Federal Home Loan Mtg Corp	11/27/2017	15,000,000.00	15,000,000.00	15,063,600.00	1.88	1.88	11/27/2020	73,437.50	63,600.00
Federal Home Loan Mtg Corp	11/27/2017	25,000,000.00	25,000,000.00	25,106,000.00	1.88	1.88	11/27/2020	122,395.83	106,000.00
Federal Home Loan Mtg Corp	12/18/2017	15,000,000.00	15,000,000.00	15,086,700.00	2.00	2.00	12/18/2020	60,833.33	86,700.00
Federal Home Loan Bank	09/21/2016	25,000,000.00	25,026,385.78	25,054,250.00	1.38	1.26	02/18/2021	12,413.19	27,864.22
Federal Home Loan Bank	02/14/2017	25,000,000.00	24,905,740.48	25,054,250.00	1.38	1.78	02/18/2021	12,413.19	148,509.52
Federal Home Loan Bank	02/17/2017	25,000,000.00	25,000,000.00	25,206,750.00	1.82	1.82	03/17/2021	207,277.78	206,750.00
Federal National Mtg Assn	06/17/2016	15,000,000.00	15,002,283.26	15,037,500.00	1.25	1.24	05/06/2021	59,895.83	35,216.74
Federal National Mtg Assn	09/21/2016	25,000,000.00	24,982,259.76	25,062,500.00	1.25	1.31	05/06/2021	99,826.39	80,240.24
Federal Home Loan Bank	07/14/2016	15,000,000.00	15,123,368.80	15,165,300.00	1.88	1.21	06/11/2021	62,500.00	41,931.20
Federal Home Loan Bank	08/04/2016	35,000,000.00	34,959,092.08	35,070,350.00	1.13	1.21	07/14/2021	51,406.25	111,257.92
Federal National Mtg Assn	07/27/2016	14,445,000.00	14,445,000.00	14,451,355.80	1.63	1.48	07/27/2021	22,169.06	6,355.80
Federal Home Loan Mtg Corp	10/05/2016	20,000,000.00	19,930,513.45	20,045,200.00	1.13	1.37	08/12/2021	11,875.00	114,686.55
Federal National Mtg Assn	09/21/2016	35,000,000.00	34,947,251.08	35,150,850.00	1.25	1.36	08/17/2021	17,013.89	203,598.92

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of February 29, 2020

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal Home Loan Mtg Corp	09/30/2016	12,000,000.00	12,000,000.00	12,002,400.00	1.60	1.68	09/30/2021	80,533.33	2,400.00
Federal National Mtg Assn	11/08/2016	35,000,000.00	34,962,734.20	35,220,850.00	1.38	1.44	10/07/2021	192,500.00	258,115.80
Federal Home Loan Bank	03/27/2017	25,000,000.00	25,109,459.08	25,650,500.00	2.25	2.02	03/11/2022	265,625.00	541,040.92
Federal Home Loan Bank	04/05/2019	18,290,000.00	18,345,379.21	18,857,355.80	2.50	2.34	03/11/2022	215,923.61	511,976.59
Federal National Mtg Assn	04/12/2019	50,000,000.00	49,884,440.74	51,372,500.00	2.25	2.36	04/12/2022	434,375.00	1,488,059.26
Federal Farm Credit Bank	09/26/2019	29,425,000.00	29,381,629.07	29,847,543.00	1.55	1.62	06/01/2022	114,021.88	465,913.93
Federal Farm Credit Bank	09/26/2019	25,000,000.00	24,976,287.56	25,359,000.00	1.55	1.59	06/01/2022	96,875.00	382,712.44
Federal Home Loan Bank	04/08/2019	10,000,000.00	10,007,099.91	10,319,800.00	2.38	2.34	06/10/2022	53,437.50	312,700.09
Federal Farm Credit Bank	12/16/2019	40,000,000.00	39,998,166.85	40,657,600.00	1.63	1.63	06/15/2022	135,833.33	659,433.15
Federal Home Loan Bank	10/24/2019	25,000,000.00	25,230,180.19	25,666,500.00	2.00	1.62	09/09/2022	176,388.89	436,319.81
Federal Farm Credit Bank	09/23/2019	25,000,000.00	25,000,000.00	25,089,500.00	2.00	2.00	09/23/2022	219,444.44	89,500.00
Federal Farm Credit Bank	10/11/2019	10,000,000.00	9,990,164.81	10,114,400.00	1.38	1.41	10/11/2022	53,472.22	124,235.19
Federal Farm Credit Bank	07/01/2019	50,000,000.00	49,997,558.14	51,302,500.00	1.85	1.85	02/01/2023	77,083.33	1,304,941.86
Federal Farm Credit Bank	07/03/2019	20,000,000.00	20,015,326.09	20,521,000.00	1.85	1.82	02/01/2023	30,833.33	505,673.91
Federal Home Loan Bank	04/04/2019	29,195,000.00	29,546,388.42	30,755,180.80	2.75	2.33	03/10/2023	381,359.69	1,208,792.38
Federal Home Loan Bank	04/04/2019	10,000,000.00	10,120,359.11	10,534,400.00	2.75	2.33	03/10/2023	130,625.00	414,040.89
Federal Home Loan Mtg Corp	09/23/2019	25,000,000.00	25,000,000.00	25,010,000.00	2.13	2.13	03/23/2023	233,159.72	10,000.00
Federal Farm Credit Bank	04/17/2019	25,000,000.00	25,000,000.00	25,044,500.00	2.67	2.67	04/17/2023	248,458.33	44,500.00
Federal Home Loan Bank	06/28/2019	48,500,000.00	48,955,536.16	50,367,735.00	2.13	1.83	06/09/2023	234,753.47	1,412,198.84
Federal Farm Credit Bank	07/03/2019	11,008,000.00	11,251,713.09	11,566,876.16	2.52	1.82	06/15/2023	58,562.56	315,163.07
Federal Farm Credit Bank	06/26/2019	32,250,000.00	32,201,558.93	33,114,300.00	1.77	1.82	06/26/2023	103,065.63	912,741.07
Federal Farm Credit Bank	07/03/2019	3,425,000.00	3,418,259.47	3,516,790.00	1.77	1.83	06/26/2023	10,945.73	98,530.53
Federal Home Loan Mtg Corp	04/26/2019	25,000,000.00	25,000,000.00	25,375,000.00	2.49	2.49	07/26/2023	216,145.83	375,000.00
Federal Home Loan Mtg Corp	08/07/2019	25,000,000.00	25,000,000.00	25,093,750.00	2.19	2.19	08/07/2023	36,500.00	93,750.00
Federal Home Loan Mtg Corp	12/11/2019	11,385,000.00	11,385,000.00	11,423,025.90	1.85	1.85	09/11/2023	46,805.00	38,025.90
Federal National Mtg Assn	04/18/2019	10,000,000.00	10,144,030.62	10,670,000.00	2.88	2.44	09/12/2023	134,965.28	525,969.38
Federal National Mtg Assn	06/27/2019	25,000,000.00	25,883,198.18	26,675,000.00	2.88	1.83	09/12/2023	337,413.19	791,801.82
Federal Home Loan Mtg Corp	09/25/2019	25,000,000.00	25,000,000.00	25,009,750.00	2.10	2.10	09/25/2023	227,500.00	9,750.00
Federal Home Loan Mtg Corp	03/27/2019	5,070,000.00	5,069,396.29	5,075,222.10	2.75	2.75	09/27/2023	59,642.92	5,825.81
Federal Home Loan Mtg Corp	10/02/2019	50,000,000.00	50,000,000.00	50,021,500.00	2.10	2.10	10/02/2023	434,583.33	21,500.00
Federal Farm Credit Bank	07/03/2019	50,000,000.00	50,005,507.06	51,666,000.00	1.88	1.88	11/01/2023	313,333.33	1,660,492.94
Federal Home Loan Mtg Corp	12/04/2019	12,590,000.00	12,590,000.00	12,649,802.50	1.80	1.80	12/04/2023	54,766.50	59,802.50
Federal Home Loan Bank	12/05/2019	50,000,000.00	49,909,733.33	50,074,000.00	1.75	1.80	12/05/2023	209,027.78	164,266.67
Federal Home Loan Mtg Corp	12/16/2019	25,000,000.00	25,000,000.00	25,049,500.00	1.95	1.95	12/15/2023	101,562.50	49,500.00
Federal Home Loan Mtg Corp	12/18/2019	25,000,000.00	25,000,000.00	25,138,500.00	1.85	1.85	12/18/2023	93,784.72	138,500.00
Federal Home Loan Mtg Corp	03/29/2019	25,000,000.00	25,000,000.00	25,228,500.00	2.73	2.73	01/09/2024	269,208.33	228,500.00
Federal Home Loan Bank	02/15/2019	15,000,000.00	14,958,004.34	15,866,850.00	2.50	2.58	02/13/2024	18,750.00	908,845.66
Federal Home Loan Bank	02/22/2019	23,175,000.00	23,175,000.00	23,509,415.25	2.80	2.80	02/22/2024	16,222.50	334,415.25
Federal Farm Credit Bank	07/08/2019	50,000,000.00	50,541,407.81	52,431,500.00	2.23	1.94	02/23/2024	24,777.78	1,890,092.19
Federal Home Loan Mtg Corp	03/22/2019	20,000,000.00	20,000,000.00	20,322,200.00	2.75	2.75	03/22/2024	242,916.67	322,200.00
Federal Home Loan Mtg Corp	03/27/2019	2,915,000.00	2,915,000.00	2,917,040.50	2.70	2.70	03/27/2024	33,668.25	2,040.50
Federal Home Loan Bank	04/24/2019	8,225,000.00	8,225,000.00	8,242,108.00	2.75	2.75	04/24/2024	79,793.92	17,108.00
Federal Home Loan Mtg Corp	04/30/2019	25,000,000.00	24,985,426.39	25,051,250.00	2.70	2.72	04/30/2024	226,875.00	65,823.61
Federal Home Loan Mtg Corp	06/05/2019	30,000,000.00	30,000,000.00	30,112,200.00	2.65	2.65	06/05/2024	189,916.67	112,200.00

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of February 29, 2020

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal Farm Credit Bank	06/13/2019	15,000,000.00	14,953,997.00	15,600,600.00	1.95	2.03	06/13/2024	63,375.00	646,603.00
Federal Farm Credit Bank	06/26/2019	105,350,000.00	105,674,990.31	109,568,214.00	1.95	1.87	06/13/2024	445,103.75	3,893,223.69
Federal Farm Credit Bank	07/23/2019	54,000,000.00	54,000,000.00	54,657,180.00	2.04	2.04	07/19/2024	128,520.00	657,180.00
Federal Home Loan Bank	10/16/2019	21,555,000.00	22,692,752.68	23,313,888.00	2.88	1.66	09/13/2024	232,389.84	621,135.32
Federal Home Loan Bank	11/06/2019	25,000,000.00	26,206,951.35	27,040,000.00	2.88	1.76	09/13/2024	229,600.70	833,048.65
Federal Home Loan Bank	11/26/2019	20,000,000.00	21,032,875.51	21,632,000.00	2.88	1.68	09/13/2024	151,736.11	599,124.49
Federal Farm Credit Bank	09/17/2019	14,000,000.00	13,952,919.56	14,370,580.00	1.60	1.68	09/17/2024	102,044.44	417,660.44
Federal Farm Credit Bank	09/17/2019	11,000,000.00	10,962,208.40	11,291,170.00	1.60	1.68	09/17/2024	80,177.78	328,961.60
Federal Home Loan Mtg Corp	11/12/2019	25,000,000.00	25,000,000.00	25,142,000.00	2.03	2.03	11/12/2024	153,659.72	142,000.00
Federal Home Loan Mtg Corp	11/12/2019	25,000,000.00	25,000,000.00	25,142,000.00	2.03	2.03	11/12/2024	153,659.72	142,000.00
Federal National Mtg Assn	01/10/2020	50,000,000.00	49,845,026.71	51,409,000.00	1.63	1.69	01/07/2025	115,104.17	1,563,973.29
Federal Home Loan Bank	02/27/2020	25,405,000.00	25,405,000.00	25,511,701.00	1.80	1.80	02/19/2025	5,081.00	106,701.00
Federal Home Loan Mtg Corp	02/27/2020	11,000,000.00	11,000,000.00	11,039,490.00	1.75	1.75	02/24/2025	2,138.89	39,490.00
Federal Agency Subtotal:		1,889,208,000.00	1,895,227,561.26	1,925,874,273.81	1.99	1.90		9,989,200.13	30,646,712.55

Medium-Term Notes

JP Morgan	04/09/2019	8,569,000.00	8,570,260.47	8,591,193.71	2.75	2.70	06/23/2020	44,511.19	20,933.24
JP Morgan	07/25/2019	14,485,000.00	14,503,745.71	14,522,516.15	2.75	2.29	06/23/2020	75,241.53	18,770.44
JP Morgan	06/27/2019	24,306,000.00	24,511,450.73	24,569,720.10	4.40	2.20	07/22/2020	115,858.60	58,269.37
JP Morgan	07/25/2019	7,779,000.00	7,843,120.53	7,863,402.15	4.40	2.26	07/22/2020	37,079.90	20,281.62
JP Morgan	08/01/2019	54,451,000.00	54,908,374.44	55,041,793.35	4.40	2.22	07/22/2020	259,549.77	133,418.91
American Honda Finance	03/04/2019	8,710,000.00	8,731,423.98	8,843,611.40	3.15	2.85	01/08/2021	40,392.63	112,187.42
Toyota Motor Credit Corp	01/08/2019	20,000,000.00	19,994,883.33	20,290,400.00	3.05	3.08	01/08/2021	89,805.56	295,516.67
US Bank NA Cincinnati	04/01/2019	12,000,000.00	12,046,830.95	12,152,520.00	3.00	2.54	02/04/2021	27,000.00	105,689.05
Apple Inc	05/06/2019	10,000,000.00	9,970,947.76	10,069,500.00	2.25	2.55	02/23/2021	5,000.00	98,552.24
Apple Inc	05/03/2019	8,137,000.00	8,170,721.28	8,278,258.32	2.85	2.49	05/06/2021	74,080.60	107,537.04
JP Morgan	10/22/2019	50,000,000.00	50,000,000.00	49,630,000.00	2.16	2.16	06/01/2021	272,670.05	(370,000.00)
JP Morgan	10/21/2019	10,570,000.00	10,617,294.44	10,679,293.80	2.40	2.04	06/07/2021	59,192.00	61,999.36
American Honda Finance	04/05/2019	14,338,000.00	14,146,447.65	14,396,929.18	1.65	2.67	07/12/2021	32,200.76	250,481.53
JP Morgan	03/07/2019	14,780,000.00	14,627,222.61	14,814,880.80	2.30	3.77	08/15/2021	15,075.60	187,658.19
JP Morgan	04/05/2019	8,816,000.00	8,757,195.41	8,836,805.76	2.30	3.47	08/15/2021	8,992.32	79,610.35
American Honda Finance	09/09/2019	25,000,000.00	24,894,586.11	25,131,500.00	1.70	1.98	09/09/2021	203,055.56	236,913.89
Procter & Gamble	07/02/2019	5,000,000.00	4,977,523.42	5,057,300.00	1.70	1.98	11/03/2021	27,861.11	79,776.58
JP Morgan	01/22/2020	10,554,000.00	11,054,892.69	11,123,599.38	4.50	1.94	01/24/2022	48,812.25	68,706.69
US BANKCORP	04/04/2019	25,000,000.00	24,998,309.41	25,596,000.00	2.63	2.63	01/24/2022	67,447.92	597,690.59
US BANKCORP	04/05/2019	5,000,000.00	4,999,086.17	5,119,200.00	2.63	2.63	01/24/2022	13,489.58	120,113.83
Microsoft Corp	04/05/2019	50,000,000.00	49,913,346.23	51,120,500.00	2.40	2.49	02/06/2022	83,333.33	1,207,153.77
Procter & Gamble	07/02/2019	16,857,000.00	16,963,995.93	17,237,799.63	2.30	1.96	02/06/2022	26,924.38	273,803.70
Apple Inc	04/12/2019	25,000,000.00	24,974,605.70	25,586,250.00	2.50	2.55	02/09/2022	38,194.44	611,644.30
Apple Inc	04/22/2019	20,000,000.00	19,825,881.23	20,373,400.00	2.15	2.62	02/09/2022	26,277.78	547,518.77
Apple Inc	04/25/2019	8,355,000.00	8,347,797.39	8,550,924.75	2.50	2.55	02/09/2022	12,764.58	203,127.36
Apple Inc	04/29/2019	4,950,000.00	4,945,784.78	5,066,077.50	2.50	2.55	02/09/2022	7,562.50	120,292.72
Apple Inc	06/07/2019	15,100,000.00	15,187,977.75	15,454,095.00	2.50	2.18	02/09/2022	23,069.44	266,117.25
Apple Inc	06/13/2019	13,876,000.00	13,938,813.57	14,201,392.20	2.50	2.25	02/09/2022	21,199.44	262,578.63

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of February 29, 2020

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Toyota Motor Credit Corp	03/18/2019	50,000,000.00	50,000,000.00	50,756,000.00	2.85	2.85	02/18/2022	645,208.33	756,000.00
Toyota Motor Credit Corp	04/12/2019	25,000,000.00	24,988,902.08	25,787,000.00	2.65	2.67	04/12/2022	255,798.61	798,097.92
Toyota Motor Credit Corp	04/29/2019	50,000,000.00	50,000,000.00	49,810,000.00	2.70	2.70	04/29/2022	457,500.00	(190,000.00)
JP Morgan	04/30/2019	50,000,000.00	50,000,000.00	50,649,000.00	2.75	2.75	04/30/2022	462,152.78	649,000.00
Apple Inc	09/04/2019	10,157,000.00	10,271,427.48	10,380,555.57	2.30	1.77	05/11/2022	71,381.14	109,128.09
US Bank NA OH	05/23/2019	35,000,000.00	34,972,449.81	35,974,400.00	2.65	2.69	05/23/2022	252,486.11	1,001,950.19
Toyota Motor Credit Corp	02/27/2019	25,000,000.00	24,937,991.78	25,917,250.00	2.80	2.52	07/13/2022	93,333.33	979,258.22
Procter & Gamble	07/16/2019	20,000,000.00	20,026,758.37	20,518,000.00	2.15	2.09	08/11/2022	23,888.89	491,241.63
Procter & Gamble	08/21/2019	10,000,000.00	10,101,323.36	10,259,000.00	2.15	1.72	08/11/2022	11,944.44	157,676.64
Procter & Gamble	08/21/2019	20,000,000.00	20,202,646.73	20,518,000.00	2.15	1.72	08/11/2022	23,888.89	315,353.27
Exxon Mobil	08/16/2019	5,000,000.00	5,000,000.00	5,063,450.00	1.90	1.90	08/16/2022	3,962.50	63,450.00
Bank of America Corp	08/26/2019	10,000,000.00	10,000,000.00	9,948,000.00	2.20	2.20	08/26/2022	3,055.56	(52,000.00)
Bank of America Corp	08/26/2019	25,000,000.00	25,000,000.00	24,870,000.00	2.20	2.20	08/26/2022	7,638.89	(130,000.00)
Toyota Motor Credit Corp	01/15/2020	32,538,000.00	32,806,797.34	33,315,007.44	2.15	1.81	09/08/2022	89,389.12	508,210.10
Apple Inc	09/11/2019	20,000,000.00	19,997,135.19	20,252,600.00	1.70	1.71	09/11/2022	160,555.56	255,464.81
Apple Inc	07/12/2019	10,475,000.00	10,475,000.00	10,683,976.25	2.10	2.10	09/12/2022	103,266.04	208,976.25
Toyota Motor Credit Corp	09/23/2019	25,000,000.00	25,000,000.00	25,336,750.00	2.10	2.10	09/23/2022	230,416.67	336,750.00
JP Morgan	01/24/2020	25,000,000.00	25,000,000.00	25,149,000.00	2.00	2.00	10/24/2022	51,388.89	149,000.00
JP Morgan	01/24/2020	25,000,000.00	25,000,000.00	25,149,000.00	2.00	2.00	10/24/2022	51,388.89	149,000.00
US Bank NA Cincinnati	12/09/2019	35,000,000.00	34,972,771.89	35,677,250.00	1.95	1.98	01/09/2023	155,458.33	704,478.11
Toyota Motor Credit Corp	01/21/2020	13,000,000.00	13,281,430.06	13,522,730.00	2.63	1.84	01/10/2023	37,916.67	241,299.94
Medium-Term Notes Subtotal:		1,012,803,000.00	1,014,457,153.76	1,027,735,832.44	2.58	2.36		4,948,662.46	13,278,678.68
Money Market Accounts									
BlackRock CalTrust	02/07/2019	50,000,000.00	50,000,000.00	50,000,000.00	1.49	1.49		59,481.80	0.00
BlackRock FedFund	07/06/2018	1,000,000.00	1,000,000.00	1,000,000.00	1.49	1.49		3,167.74	0.00
CAMP	01/24/2020	50,019,213.08	50,019,213.08	50,019,213.08	1.75	1.75		69,226.55	0.00
Dreyfus	02/11/2020	4,700,000.00	4,700,000.00	4,700,000.00	1.49	1.49		2,397.94	0.00
Fidelity Government Fund	07/01/2017	142,800,000.00	142,800,000.00	142,800,000.00	1.50	1.50		51,749.43	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		(226.77)	0.00
Money Market Accounts Subtotal:		249,519,213.08	249,519,213.08	249,519,213.08	1.55	1.55		185,796.69	0.00
Municipal Bonds									
New York State	10/30/2019	20,000,000.00	20,000,000.00	20,112,800.00	1.84	1.84	02/15/2021	16,355.56	112,800.00
New York State	10/30/2019	10,000,000.00	10,000,000.00	10,215,400.00	1.95	1.95	02/15/2023	8,666.67	215,400.00
State of California	10/24/2019	26,535,000.00	27,046,157.36	27,623,996.40	2.40	1.84	10/01/2023	224,663.00	577,839.04
New York State	10/30/2019	20,000,000.00	20,000,000.00	20,536,000.00	2.01	2.01	02/15/2024	17,866.67	536,000.00
Municipal Bonds Subtotal:		76,535,000.00	77,046,157.36	78,488,196.40	2.09	1.90		267,551.90	1,442,039.04
Negotiable CDs									
Sumitomo Mitsui Bank NY	01/03/2020	50,000,000.00	50,000,000.00	50,000,500.00	1.73	1.73	03/02/2020	139,361.11	500.00
Sumitomo Mitsui Bank NY	01/03/2020	25,000,000.00	25,000,000.00	25,000,750.00	1.73	1.73	03/05/2020	69,680.55	750.00
Royal Bk of Canada/Dain Rausch	07/23/2019	50,000,000.00	50,000,000.00	50,007,000.00	2.14	2.14	03/09/2020	659,833.33	7,000.00
Toronto Dominion NY	12/17/2019	30,000,000.00	30,000,000.00	30,003,600.00	2.00	2.00	03/09/2020	125,000.00	3,600.00

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of February 29, 2020

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Bank of Montreal	03/13/2019	1,000,000.00	1,000,000.00	1,000,420.00	2.69	2.69	03/13/2020	26,451.66	420.00
Toronto Dominion NY	12/17/2019	10,000,000.00	10,000,000.00	10,002,100.00	2.00	2.00	03/16/2020	41,666.67	2,100.00
Bank of Montreal	03/19/2019	25,000,000.00	25,000,000.00	25,016,000.00	2.70	2.70	03/20/2020	652,500.00	16,000.00
Toronto Dominion NY	12/17/2019	10,000,000.00	10,000,000.00	10,002,600.00	2.00	2.00	03/20/2020	41,666.66	2,600.00
Natixis US Finance Co.	02/26/2020	35,000,000.00	35,000,000.00	34,998,950.00	1.59	1.59	03/30/2020	6,183.33	(1,050.00)
Toronto Dominion NY	01/03/2020	100,000,000.00	100,000,000.00	100,022,000.00	1.79	1.79	03/30/2020	288,388.89	22,000.00
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	105,600.00	8,550.00
Sumitomo Mitsui Bank NY	02/06/2020	79,000,000.00	79,000,000.00	79,015,010.00	1.63	1.63	04/30/2020	85,846.67	15,010.00
Bank of Nova Scotia	04/05/2019	50,000,000.00	50,000,000.00	50,114,500.00	2.63	2.63	05/06/2020	1,209,069.45	114,500.00
Toronto Dominion NY	09/26/2019	25,000,000.00	25,000,000.00	25,026,750.00	2.05	2.05	05/06/2020	223,506.95	26,750.00
Sumitomo Mitsui Bank NY	02/28/2020	50,000,000.00	50,000,000.00	50,000,000.00	1.46	1.46	05/29/2020	4,055.56	0.00
Toronto Dominion NY	09/26/2019	25,000,000.00	25,000,000.00	25,039,000.00	2.05	2.05	05/29/2020	223,506.94	39,000.00
UBS AG Stamford	05/24/2019	25,000,000.00	25,000,000.00	25,066,250.00	2.55	2.55	05/29/2020	499,375.00	66,250.00
Toronto Dominion NY	09/26/2019	25,000,000.00	25,000,000.00	25,040,500.00	2.05	2.05	06/01/2020	223,506.95	40,500.00
UBS AG Stamford	06/04/2019	25,000,000.00	25,000,000.00	25,063,000.00	2.44	2.44	06/03/2020	459,194.44	63,000.00
Bank of Nova Scotia	09/20/2019	35,000,000.00	35,000,000.00	35,078,400.00	2.03	2.03	06/30/2020	321,698.61	78,400.00
Toronto Dominion NY	07/23/2019	50,000,000.00	50,000,000.00	50,127,000.00	2.12	2.12	06/30/2020	653,666.66	127,000.00
Toronto Dominion NY	09/26/2019	25,000,000.00	25,000,000.00	25,056,250.00	2.04	2.04	06/30/2020	222,416.66	56,250.00
Toronto Dominion NY	11/14/2019	20,000,000.00	20,000,000.00	20,031,800.00	1.84	1.84	06/30/2020	110,400.00	31,800.00
Bank of Nova Scotia	10/28/2019	75,000,000.00	75,000,000.00	75,136,500.00	1.90	1.90	07/01/2020	494,791.66	136,500.00
Royal Bk of Canada/Dain Rausch	07/08/2019	25,000,000.00	25,000,000.00	25,057,500.00	2.11	2.11	07/01/2020	347,270.83	57,500.00
Toronto Dominion NY	09/23/2019	25,000,000.00	25,000,000.00	25,053,500.00	2.00	2.00	07/01/2020	222,222.22	53,500.00
Bank of Nova Scotia	11/07/2019	50,000,000.00	50,000,000.00	50,090,000.00	1.87	1.87	07/06/2020	298,680.56	90,000.00
Bank of Nova Scotia	12/05/2019	100,000,000.00	100,000,000.00	100,174,000.00	1.85	1.85	07/06/2020	447,083.33	174,000.00
Canadian Imp Bk Comm NY	12/11/2019	50,000,000.00	50,000,000.00	50,093,500.00	1.86	1.86	07/06/2020	209,250.00	93,500.00
Canadian Imp Bk Comm NY	12/12/2019	50,000,000.00	50,000,000.00	50,093,500.00	1.86	1.86	07/06/2020	206,666.67	93,500.00
Bank of Nova Scotia	09/23/2019	20,000,000.00	20,000,000.00	20,053,800.00	1.99	1.99	07/31/2020	176,888.89	53,800.00
Bank of Nova Scotia	09/26/2019	25,000,000.00	25,000,000.00	25,071,500.00	2.03	2.03	07/31/2020	221,326.39	71,500.00
Toronto Dominion NY	09/24/2019	25,000,000.00	25,000,000.00	25,070,500.00	2.00	2.00	07/31/2020	220,833.33	70,500.00
Bank of Nova Scotia	10/29/2019	125,000,000.00	125,000,000.00	125,298,750.00	1.90	1.90	08/03/2020	818,055.56	298,750.00
Toronto Dominion NY	09/20/2019	20,000,000.00	20,000,000.00	20,059,400.00	2.02	2.02	08/03/2020	182,922.22	59,400.00
Royal Bk of Canada/Dain Rausch	12/06/2019	100,000,000.00	100,000,000.00	100,000,000.00	1.86	1.88	08/03/2020	138,881.52	0.00
Bank of Nova Scotia	10/29/2019	50,000,000.00	50,000,000.00	50,123,500.00	1.90	1.90	08/07/2020	327,222.22	123,500.00
Bank of Nova Scotia	10/30/2019	50,000,000.00	50,000,000.00	50,122,500.00	1.88	1.88	08/10/2020	321,166.67	122,500.00
Bank of Nova Scotia	10/21/2019	40,000,000.00	40,000,000.00	40,095,200.00	1.90	1.90	08/30/2020	278,666.67	95,200.00
Bank of Nova Scotia	09/26/2019	25,000,000.00	25,000,000.00	25,089,250.00	2.02	2.02	08/31/2020	220,236.11	89,250.00
Toronto Dominion NY	11/12/2019	75,000,000.00	75,000,000.00	75,213,750.00	1.85	1.85	09/04/2020	423,958.33	213,750.00
Bank of Montreal	09/06/2018	15,000,000.00	15,000,000.00	15,108,150.00	3.13	3.16	09/08/2020	226,924.93	108,150.00
UBS AG Stamford	02/18/2020	80,000,000.00	80,000,000.00	80,250,400.00	1.62	1.62	02/11/2021	43,200.00	250,400.00
Negotiable CDs Subtotal:		1,840,000,000.00	1,840,000,000.00	1,842,976,130.00	1.92	1.93		12,218,824.20	2,976,130.00

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of February 29, 2020

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Supranationals									
Inter-American Development Bk	04/19/2018	100,000,000.00	99,916,888.89	101,764,000.00	2.63	2.70	04/19/2021	962,500.00	1,847,111.11
International Finance Corp	07/20/2016	25,000,000.00	24,965,139.31	25,030,750.00	1.13	1.23	07/20/2021	30,702.50	65,610.69
International Finance Corp	10/07/2016	12,500,000.00	12,460,685.29	12,515,375.00	1.13	1.36	07/20/2021	16,031.88	54,689.71
Intl Bank For Recon and Dev	09/29/2017	25,000,000.00	25,000,000.00	25,016,750.00	1.98	1.98	09/29/2022	209,000.00	16,750.00
Inter-American Development Bk	04/04/2019	15,000,000.00	15,070,134.35	15,644,250.00	2.50	2.33	01/18/2023	44,791.67	574,115.65
Inter-American Development Bk	04/04/2019	10,000,000.00	10,047,440.47	10,429,500.00	2.50	2.33	01/18/2023	29,861.11	382,059.53
Inter-American Development Bk	10/30/2019	54,650,000.00	55,791,760.73	56,997,217.50	2.50	1.75	01/18/2023	163,190.97	1,205,456.77
Inter-American Development Bk	12/16/2019	15,050,000.00	15,366,487.83	15,696,397.50	2.50	1.75	01/18/2023	44,940.97	329,909.67
Intl Bank For Recon and Dev	03/06/2019	25,000,000.00	25,000,000.00	25,005,750.00	2.90	2.90	03/06/2023	352,430.56	5,750.00
Intl Bank For Recon and Dev	12/20/2019	14,750,000.00	14,821,539.49	15,185,862.50	1.88	1.72	06/19/2023	54,544.27	364,323.01
Inter-American Development Bk	04/16/2019	50,000,000.00	50,000,000.00	50,949,000.00	2.53	2.53	07/06/2023	210,944.45	949,000.00
Inter-American Development Bk	04/16/2019	25,000,000.00	25,000,000.00	25,474,500.00	2.53	2.53	07/06/2023	105,472.22	474,500.00
Inter-American Development Bk	09/27/2019	25,000,000.00	25,000,000.00	25,237,500.00	1.95	1.95	09/27/2023	89,375.01	237,500.00
Intl Bank For Recon and Dev	04/22/2019	10,000,000.00	10,182,297.55	10,708,800.00	3.00	2.46	09/27/2023	128,333.33	526,502.45
Intl Bank For Recon and Dev	04/25/2019	6,000,000.00	6,115,933.87	6,425,280.00	3.00	2.43	09/27/2023	77,000.00	309,346.13
Intl Bank For Recon and Dev	11/26/2019	25,000,000.00	26,160,985.16	26,772,000.00	3.00	1.65	09/27/2023	197,916.66	611,014.84
Intl Bank For Recon and Dev	12/10/2019	22,846,000.00	23,878,919.30	24,465,324.48	3.00	1.69	09/27/2023	154,210.50	586,405.18
Inter-American Development Bk	03/21/2019	25,000,000.00	25,380,061.24	26,698,000.00	3.00	2.55	10/04/2023	306,250.00	1,317,938.76
Inter-American Development Bk	10/31/2019	7,883,000.00	8,231,413.54	8,418,413.36	3.00	1.72	10/04/2023	78,830.00	186,999.82
Inter-American Development Bk	10/31/2019	17,117,000.00	17,871,972.36	18,279,586.64	3.00	1.72	10/04/2023	171,170.00	407,614.28
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	247,222.22	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	247,222.22	0.00
Inter-American Development Bk	04/25/2019	25,000,000.00	25,164,226.19	26,551,250.00	2.63	2.44	01/16/2024	82,031.25	1,387,023.81
Inter-American Development Bk	04/29/2019	25,000,000.00	25,204,482.17	26,551,250.00	2.63	2.40	01/16/2024	82,031.25	1,346,767.83
Inter-American Development Bk	05/06/2019	34,750,000.00	35,002,420.71	36,906,237.50	2.63	2.45	01/16/2024	114,023.44	1,903,816.79
Inter-American Development Bk	04/02/2019	50,000,000.00	50,000,000.00	52,090,500.00	2.29	2.29	01/31/2024	98,583.33	2,090,500.00
Inter-American Development Bk	10/31/2019	11,869,000.00	12,433,149.65	12,792,526.89	3.00	1.75	02/21/2024	9,890.83	359,377.24
Inter-American Development Bk	04/08/2019	50,000,000.00	50,000,000.00	52,178,500.00	2.33	2.33	02/29/2024	586,242.94	2,178,500.00
Intl Bank For Recon and Dev	03/11/2019	25,000,000.00	25,000,000.00	25,385,250.00	2.89	2.89	03/11/2024	340,465.28	385,250.00
Intl Bank For Recon and Dev	03/19/2019	25,000,000.00	24,966,992.50	26,531,000.00	2.50	2.53	03/19/2024	281,250.00	1,564,007.50
Intl Bank For Recon and Dev	03/26/2019	25,000,000.00	25,000,000.00	26,768,500.00	2.77	2.77	03/26/2024	298,159.72	1,768,500.00
Intl Bank For Recon and Dev	05/07/2019	25,000,000.00	25,000,000.00	26,807,250.00	2.75	2.75	05/07/2024	217,708.33	1,807,250.00
Intl Bank For Recon and Dev	07/02/2019	50,000,000.00	50,000,000.00	50,151,000.00	2.20	2.20	07/01/2024	183,277.77	151,000.00
International Finance Corp	10/16/2019	25,000,000.00	24,932,243.75	25,376,250.00	1.38	1.44	10/16/2024	128,906.25	444,006.25
Intl Bank For Recon and Dev	11/06/2019	25,000,000.00	25,000,000.00	25,040,000.00	2.25	2.25	11/06/2024	179,687.50	40,000.00
Intl Bank For Recon and Dev	11/06/2019	25,000,000.00	25,000,000.00	25,040,000.00	2.25	2.25	11/06/2024	179,687.50	40,000.00
Intl Bank For Recon and Dev	11/13/2019	50,000,000.00	50,000,000.00	50,238,000.00	2.05	2.05	11/13/2024	307,500.00	238,000.00
Intl Bank For Recon and Dev	12/12/2019	50,000,000.00	50,000,000.00	50,301,500.00	2.00	2.00	12/12/2024	219,444.44	301,500.00
Supranationals Subtotal:		1,132,415,000.00	1,138,965,174.35	1,165,423,271.37	2.38	2.21		7,230,830.37	26,458,097.02

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of February 29, 2020

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Sweep Fund									
JP Morgan	12/11/2018	5,949,071.55	5,949,071.55	5,949,071.55	1.02	1.02		2,213.17	0.00
Sweep Fund Subtotal:		5,949,071.55	5,949,071.55	5,949,071.55	1.02	1.02		2,213.17	0.00
Treasury Coupon Securities									
U.S. Treasury	04/09/2015	10,000,000.00	9,998,156.46	9,997,500.00	1.13	1.36	03/31/2020	47,028.69	(656.46)
U.S. Treasury	01/06/2017	20,000,000.00	19,997,576.80	19,998,800.00	1.38	1.53	03/31/2020	114,959.02	1,223.20
U.S. Treasury	06/05/2015	15,000,000.00	14,994,937.20	15,000,600.00	1.50	1.64	05/31/2020	56,557.38	5,662.80
U.S. Treasury	01/06/2017	20,000,000.00	19,933,580.08	20,046,800.00	1.38	1.75	01/31/2021	22,664.84	113,219.92
U.S. Treasury	02/01/2019	13,000,000.00	13,001,636.15	13,162,500.00	2.50	2.49	01/31/2021	26,785.71	160,863.85
U.S. Treasury	06/17/2016	35,000,000.00	35,124,067.16	35,146,300.00	1.38	1.08	05/31/2021	120,969.95	22,232.84
U.S. Treasury	09/07/2016	5,000,000.00	4,999,135.60	5,006,450.00	1.13	1.14	06/30/2021	9,426.51	7,314.40
U.S. Treasury	09/07/2016	5,000,000.00	5,075,280.62	5,088,650.00	2.25	1.15	07/31/2021	9,271.98	13,369.38
U.S. Treasury	10/06/2016	25,000,000.00	24,950,998.03	25,064,500.00	1.13	1.25	09/30/2021	117,571.72	113,501.97
U.S. Treasury	12/09/2016	15,000,000.00	14,980,424.14	15,212,700.00	1.75	1.83	11/30/2021	65,983.61	232,275.86
U.S. Treasury	11/21/2019	20,000,000.00	20,083,958.12	20,402,400.00	1.75	1.57	07/15/2022	44,230.77	318,441.88
U.S. Treasury	09/11/2019	10,000,000.00	10,010,518.43	10,182,800.00	1.63	1.58	08/31/2022	76,780.87	172,281.57
U.S. Treasury	04/30/2019	50,000,000.00	49,279,180.12	51,248,000.00	1.75	2.27	01/31/2023	72,115.38	1,968,819.88
U.S. Treasury	01/07/2020	15,000,000.00	15,078,633.86	15,374,400.00	1.75	1.57	01/31/2023	21,634.62	295,766.14
U.S. Treasury	09/16/2019	12,000,000.00	11,908,980.14	12,224,520.00	1.50	1.75	03/31/2023	75,245.90	315,539.86
U.S. Treasury	12/17/2019	15,000,000.00	14,848,228.12	15,237,300.00	1.38	1.69	06/30/2023	34,563.87	389,071.88
U.S. Treasury	02/05/2020	5,000,000.00	4,992,344.88	5,079,100.00	1.38	1.42	06/30/2023	4,721.84	86,755.12
U.S. Treasury	09/06/2019	10,000,000.00	9,933,638.19	10,120,300.00	1.25	1.45	07/31/2023	10,302.20	186,661.81
U.S. Treasury	10/10/2019	10,000,000.00	9,926,057.50	10,120,300.00	1.25	1.47	07/31/2023	10,302.20	194,242.50
U.S. Treasury	10/11/2019	5,000,000.00	5,192,529.17	5,310,750.00	2.75	1.58	07/31/2023	11,332.42	118,220.83
U.S. Treasury	05/31/2019	40,000,000.00	39,215,651.16	40,659,200.00	1.38	1.96	08/31/2023	276,494.57	1,443,548.84
U.S. Treasury	09/03/2019	15,000,000.00	15,149,786.31	15,393,750.00	1.63	1.34	10/31/2023	81,696.43	243,963.69
U.S. Treasury	09/05/2019	10,000,000.00	10,056,890.40	10,262,500.00	1.63	1.46	10/31/2023	54,464.29	205,609.60
U.S. Treasury	02/01/2019	10,000,000.00	10,012,864.30	10,610,900.00	2.50	2.46	01/31/2024	20,604.40	598,035.70
U.S. Treasury	04/02/2019	15,000,000.00	14,929,151.97	15,729,450.00	2.13	2.25	03/31/2024	133,247.95	800,298.03
U.S. Treasury	06/11/2019	15,000,000.00	15,356,000.00	15,979,650.00	2.50	1.91	05/15/2024	110,233.52	623,650.00
U.S. Treasury	07/15/2019	25,000,000.00	25,143,237.79	26,152,250.00	2.00	1.86	06/30/2024	83,791.21	1,009,012.21
U.S. Treasury	08/29/2019	10,000,000.00	10,423,373.73	10,635,200.00	2.38	1.39	08/15/2024	9,787.09	211,826.27
Treasury Coupon Securities Subtotal:		455,000,000.00	454,596,816.43	464,447,570.00	1.66	1.71		1,722,768.94	9,850,753.57
Grand Total		10,105,773,174.29	10,109,610,541.61	10,205,837,693.56	1.97	1.98		37,564,999.36	96,227,151.95

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
3608	Money Market Funds	Fidelity Government	1.51	Purchase	-14,500,000.00	02/03/20
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	992,793.61	02/03/20
5309	Sweep Fund	JP Morgan	1.06	Purchase	-4,106,222.31	02/03/20
5965	Commercial Paper	Natixis US Finance C	2.00	Redemption	25,000,000.00	02/03/20
5999	Commercial Paper	BNP Paribas NY	2.00	Redemption	25,000,000.00	02/03/20
6096	Commercial Paper	MUFG Bank NY	1.80	Redemption	150,000,000.00	02/03/20
6179	Money Market Funds	CAMP	1.78	Purchase	-19,213.08	02/03/20
6193	Commercial Paper	BNP Paribas NY	1.57	Redemption	100,000,000.00	02/03/20
6194	Commercial Paper	Rabobank Nederland	1.57	Redemption	100,000,000.00	02/03/20
6200	Commercial Paper	Credit Agricole CIB	1.58	Purchase	-19,992,100.00	02/03/20
6201	Commercial Paper	Credit Agricole CIB	1.58	Purchase	-22,992,933.89	02/03/20
6202	Commercial Paper	BNP Paribas NY	1.57	Purchase	-149,993,458.33	02/03/20
3608	Money Market Funds	Fidelity Government	1.51	Redemption	16,000,000.00	02/04/20
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-4,994.47	02/04/20
5309	Sweep Fund	JP Morgan	1.07	Redemption	3,966,851.67	02/04/20
6202	Commercial Paper	BNP Paribas NY	1.57	Redemption	150,000,000.00	02/04/20
6203	Commercial Paper	Rabobank Nederland	1.57	Purchase	-159,993,022.22	02/04/20
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-60,269.51	02/05/20
4398	Federal Agencies	Federal Farm Credit	2.00	Redemption	25,000,000.00	02/05/20
5309	Sweep Fund	JP Morgan	1.06	Redemption	818,121.32	02/05/20
6203	Commercial Paper	Rabobank Nederland	1.57	Redemption	160,000,000.00	02/05/20
6204	Commercial Paper	BNP Paribas NY	1.64	Purchase	-19,836,000.00	02/05/20
6205	Commercial Paper	Rabobank Nederland	1.57	Purchase	-149,993,458.33	02/05/20
6206	U.S. Treasury Notes	U.S. Treasury	1.38	Purchase	-4,998,986.95	02/05/20
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	39,654.95	02/06/20
5309	Sweep Fund	JP Morgan	1.06	Redemption	155,339.14	02/06/20
6189	Commercial Paper	Natixis US Finance C	1.58	Redemption	75,000,000.00	02/06/20
6205	Commercial Paper	Rabobank Nederland	1.57	Redemption	150,000,000.00	02/06/20
6207	Negotiable CD	Sumitomo Mitsui Bank	1.63	Purchase	-79,000,000.00	02/06/20
6208	Commercial Paper	Rabobank Nederland	1.57	Purchase	-149,993,458.33	02/06/20
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-137,203.71	02/07/20
5309	Sweep Fund	JP Morgan	1.06	Purchase	-833,248.26	02/07/20
5360	Federal Agencies	Federal National Mtg	3.10	Redemption	25,000,000.00	02/07/20

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
5913	Federal Agencies	Federal Home Loan Mt	2.30	Redemption	25,000,000.00	02/07/20
6134	Commercial Paper	Rabobank Nederland	1.90	Redemption	40,000,000.00	02/07/20
6208	Commercial Paper	Rabobank Nederland	1.57	Redemption	150,000,000.00	02/07/20
6209	Commercial Paper	Rabobank Nederland	1.58	Purchase	-21,993,241.11	02/07/20
6210	Commercial Paper	Rabobank Nederland	1.57	Purchase	-179,976,450.00	02/07/20
3608	Money Market Funds	Fidelity Government	1.51	Redemption	1,500,000.00	02/10/20
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	8,862.65	02/10/20
5309	Sweep Fund	JP Morgan	1.05	Redemption	841,673.94	02/10/20
6139	Negotiable CD	Bank of Montreal	1.80	Redemption	40,000,000.00	02/10/20
6201	Commercial Paper	Credit Agricole CIB	1.58	Redemption	23,000,000.00	02/10/20
6210	Commercial Paper	Rabobank Nederland	1.57	Redemption	180,000,000.00	02/10/20
6211	Commercial Paper	Rabobank Nederland	1.57	Purchase	-139,993,894.44	02/10/20
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-518,173.00	02/11/20
5309	Sweep Fund	JP Morgan	1.05	Purchase	-129,628.99	02/11/20
6211	Commercial Paper	Rabobank Nederland	1.57	Redemption	140,000,000.00	02/11/20
6212	Commercial Paper	Prudential Funding L	1.57	Purchase	-99,995,638.89	02/11/20
6213	Commercial Paper	Cooperatieve Rabo	1.57	Purchase	-39,998,255.56	02/11/20
6215	Money Market Funds	Dreyfus	1.51	Purchase	-2,700,000.00	02/11/20
3608	Money Market Funds	Fidelity Government	1.51	Purchase	-1,500,000.00	02/12/20
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	363,157.74	02/12/20
5309	Sweep Fund	JP Morgan	1.05	Redemption	290,549.07	02/12/20
6200	Commercial Paper	Credit Agricole CIB	1.58	Redemption	20,000,000.00	02/12/20
6212	Commercial Paper	Prudential Funding L	1.57	Redemption	100,000,000.00	02/12/20
6213	Commercial Paper	Cooperatieve Rabo	1.57	Redemption	40,000,000.00	02/12/20
6216	Commercial Paper	Rabobank Nederland	1.57	Purchase	-124,994,548.61	02/12/20
6217	Asset Backed Securities	Toyota Auto Receivab	1.67	Purchase	-29,999,631.00	02/12/20
3608	Money Market Funds	Fidelity Government	1.50	Redemption	9,300,000.00	02/13/20
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-29,749.18	02/13/20
5309	Sweep Fund	JP Morgan	1.05	Redemption	1,506.21	02/13/20
6216	Commercial Paper	Rabobank Nederland	1.57	Redemption	125,000,000.00	02/13/20
6218	Commercial Paper	Rabobank Nederland	1.57	Purchase	-129,994,330.56	02/13/20
6219	Commercial Paper	Rabobank Nederland	1.57	Purchase	-104,995,420.83	02/13/20
3608	Money Market Funds	Fidelity Government	1.50	Redemption	4,200,000.00	02/14/20

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-211,442.12	02/14/20
5309	Sweep Fund	JP Morgan	1.06	Purchase	-142,691.12	02/14/20
6209	Commercial Paper	Rabobank Nederland	1.58	Redemption	22,000,000.00	02/14/20
6218	Commercial Paper	Rabobank Nederland	1.57	Redemption	130,000,000.00	02/14/20
6219	Commercial Paper	Rabobank Nederland	1.57	Redemption	105,000,000.00	02/14/20
6220	Commercial Paper	Cooperatieve Rabo	1.57	Purchase	-249,956,388.89	02/14/20
3825	Asset Backed Securities	Honda Auto Rec Owner	1.21	Redemption	410,899.08	02/18/20
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	400,144.54	02/18/20
4813	Asset Backed Securities	American Express Cre	1.93	Redemption	7,478,000.00	02/18/20
4886	Asset Backed Securities	Honda Auto Rec Owner	2.60	Redemption	1,596,411.63	02/18/20
4980	Asset Backed Securities	American Express Cre	1.93	Redemption	5,765,000.00	02/18/20
4998	Asset Backed Securities	American Express Cre	1.93	Redemption	2,100,000.00	02/18/20
5143	Asset Backed Securities	Toyota Auto Receivab	2.98	Redemption	1,369,630.32	02/18/20
5209	Asset Backed Securities	Toyota Auto Receivab	1.93	Redemption	362,401.44	02/18/20
5305	Asset Backed Securities	American Express Cre	1.93	Redemption	15,000,000.00	02/18/20
5309	Sweep Fund	JP Morgan	1.06	Redemption	210,726.00	02/18/20
5327	Asset Backed Securities	American Express Cre	1.93	Redemption	7,325,000.00	02/18/20
5374	Asset Backed Securities	Toyota Auto Receivab	2.83	Redemption	686,729.33	02/18/20
5384	Negotiable CD	UBS AG Stamford	2.75	Redemption	20,000,000.00	02/18/20
5409	Asset Backed Securities	Honda Auto Rec Owner	3.10	Redemption	1,328,062.58	02/18/20
5449	Asset Backed Securities	Toyota Auto Receivab	1.76	Redemption	379,533.32	02/18/20
5465	Asset Backed Securities	John Deere Owner Tru	2.85	Redemption	1,416,973.56	02/18/20
5547	Asset Backed Securities	American Express Cre	1.93	Redemption	5,925,000.00	02/18/20
5758	Asset Backed Securities	Ford Credit Auto Own	2.35	Redemption	1,069,296.60	02/18/20
5769	Asset Backed Securities	Harley-Davidson Moto	2.37	Redemption	606,096.51	02/18/20
5829	Asset Backed Securities	GM Financial Securit	2.23	Redemption	1,403,450.10	02/18/20
6023	Asset Backed Securities	GM Financial Securit	1.99	Redemption	2,681,534.67	02/18/20
6220	Commercial Paper	Cooperatieve Rabo	1.57	Redemption	250,000,000.00	02/18/20
6221	Negotiable CD	UBS AG Stamford	1.62	Purchase	-80,000,000.00	02/18/20
6222	Commercial Paper	Cooperatieve Rabo	1.57	Purchase	-259,988,661.11	02/18/20
3608	Money Market Funds	Fidelity Government	1.51	Purchase	-4,300,000.00	02/19/20
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	77,435.24	02/19/20
5309	Sweep Fund	JP Morgan	1.06	Redemption	125,895.86	02/19/20

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
6222	Commercial Paper	Cooperatieve Rabo	1.57	Redemption	260,000,000.00	02/19/20
6223	Commercial Paper	Cooperatieve Rabo	1.58	Purchase	-229,989,905.56	02/19/20
3608	Money Market Funds	Fidelity Government	1.51	Redemption	2,000,000.00	02/20/20
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-188,539.59	02/20/20
5309	Sweep Fund	JP Morgan	1.06	Purchase	-590,847.91	02/20/20
6223	Commercial Paper	Cooperatieve Rabo	1.58	Redemption	230,000,000.00	02/20/20
6224	Commercial Paper	Cooperatieve Rabo	1.58	Purchase	-174,992,319.44	02/20/20
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-1,259.31	02/21/20
4983	Federal Agencies	Federal Farm Credit	1.77	Redemption	19,574,800.00	02/21/20
5030	Asset Backed Securities	Honda Auto Rec Owner	2.67	Redemption	2,677,332.95	02/21/20
5309	Sweep Fund	JP Morgan	1.05	Purchase	-1,066,143.10	02/21/20
5315	Asset Backed Securities	Honda Auto Rec Owner	2.67	Redemption	141,229.32	02/21/20
5475	Negotiable CD	Bank of Montreal	2.67	Redemption	40,000,000.00	02/21/20
6224	Commercial Paper	Cooperatieve Rabo	1.58	Redemption	175,000,000.00	02/21/20
6225	Commercial Paper	Cooperatieve Rabo	1.57	Purchase	-203,973,310.00	02/21/20
3887	Supranational	Intl Bank For Recon	1.75	Redemption	10,000,000.00	02/24/20
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	291,685.79	02/24/20
5309	Sweep Fund	JP Morgan	1.05	Redemption	865,474.48	02/24/20
6140	Commercial Paper	MUFG Bank NY	1.77	Redemption	20,000,000.00	02/24/20
6225	Commercial Paper	Cooperatieve Rabo	1.57	Redemption	204,000,000.00	02/24/20
6226	Commercial Paper	Cooperatieve Rabo	1.57	Purchase	-209,990,841.67	02/24/20
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-22,609.83	02/25/20
5309	Sweep Fund	JP Morgan	1.05	Purchase	-1,077,476.37	02/25/20
6215	Money Market Funds	Dreyfus	1.49	Redemption	1,000,000.00	02/25/20
6226	Commercial Paper	Cooperatieve Rabo	1.57	Redemption	210,000,000.00	02/25/20
6227	Commercial Paper	Prudential Funding L	1.59	Purchase	-14,995,362.50	02/25/20
6228	Commercial Paper	Prudential Funding L	1.59	Purchase	-29,990,725.00	02/25/20
6229	Commercial Paper	Cooperatieve Rabo	1.57	Purchase	-99,995,638.89	02/25/20
6230	Commercial Paper	Prudential Funding L	1.58	Purchase	-99,995,611.11	02/25/20
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-533.47	02/26/20
5309	Sweep Fund	JP Morgan	1.05	Redemption	2,283,957.33	02/26/20
6110	Commercial Paper	MUFG Bank NY	1.84	Redemption	50,000,000.00	02/26/20
6215	Money Market Funds	Dreyfus	1.50	Purchase	-3,000,000.00	02/26/20

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
6229	Commercial Paper	Cooperatieve Rabo	1.57	Redemption	100,000,000.00	02/26/20
6230	Commercial Paper	Prudential Funding L	1.58	Redemption	100,000,000.00	02/26/20
6231	Asset Backed Securities	Honda Auto Rec Owner	1.61	Purchase	-16,496,766.00	02/26/20
6232	Asset Backed Securities	Honda Auto Rec Owner	1.63	Purchase	-13,998,581.80	02/26/20
6233	Negotiable CD	Natixis US Finance C	1.59	Purchase	-35,000,000.00	02/26/20
6234	Commercial Paper	Cooperatieve Rabo	1.57	Purchase	-174,992,368.06	02/26/20
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Purchase	-1,581,407.74	02/27/20
5309	Sweep Fund	JP Morgan	1.05	Purchase	-2,358,447.37	02/27/20
6234	Commercial Paper	Cooperatieve Rabo	1.57	Redemption	175,000,000.00	02/27/20
6235	Federal Agencies	Federal Home Loan Mt	1.75	Purchase	-11,001,604.17	02/27/20
6236	Federal Agencies	Federal Home Loan Ba	1.80	Purchase	-25,415,162.00	02/27/20
6237	Commercial Paper	MUFG Bank NY	1.55	Purchase	-54,853,180.56	02/27/20
6238	Commercial Paper	Cooperatieve Rabo	1.57	Purchase	-174,992,368.06	02/27/20
3608	Money Market Funds	Fidelity Government	1.50	Purchase	-97,000,000.00	02/28/20
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	1,558,491.49	02/28/20
5033	Negotiable CD	Royal Bk of Canada/D	2.92	Redemption	50,000,000.00	02/28/20
5309	Sweep Fund	JP Morgan	1.02	Purchase	-2,987,205.84	02/28/20
5415	Federal Agencies	Federal Home Loan Mt	2.88	Redemption	20,000,000.00	02/28/20
5952	Supranational	Intl Bank For Recon	2.20	Redemption	25,000,000.00	02/28/20
5966	Supranational	Intl Bank For Recon	2.20	Redemption	25,000,000.00	02/28/20
6238	Commercial Paper	Cooperatieve Rabo	1.57	Redemption	175,000,000.00	02/28/20
6239	Negotiable CD	Sumitomo Mitsui Bank	1.46	Purchase	-50,000,000.00	02/28/20
6240	Commercial Paper	Credit Agricole CIB	1.57	Purchase	-139,981,683.33	02/28/20
6241	Commercial Paper	Credit Agricole CIB	1.57	Purchase	-89,988,225.00	02/28/20
2810	U.S. Treasury Notes	U.S. Treasury	1.25	Redemption	10,000,000.00	02/29/20
3362	U.S. Treasury Notes	U.S. Treasury	1.38	Redemption	20,000,000.00	02/29/20
Grand Total					212,198,863.96	

CONTACT US



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