



COUNTY OF SAN DIEGO INVESTMENT POOL TREASURY INVESTMENT RESULTS

MAR
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 March 31, 2020

Investment Type	Par Value	Book Value	Market Value	% of Portfolio	Market Price	WAM	YTM	Accrued Interest	Unrealized Gain/Loss
Asset Backed Securities	804,064,120	804,717,661	808,983,302	7.83	100.612	1129	2.28	1,043,500	4,265,641
Commercial Paper	2,478,000,000	2,469,318,024	2,471,555,280	24.03	99.740	69	1.84	-	2,237,256
Federal Agency Securities	1,882,698,000	1,888,604,430	1,933,232,183	18.38	102.684	1127	1.90	8,851,322	44,627,752
Medium-Term Notes	1,022,803,000	1,024,435,255	1,031,148,318	9.97	100.816	654	2.35	5,288,241	6,713,063
Municipal Bonds	76,535,000	77,034,270	78,050,963	0.75	101.987	1035	1.90	401,039	1,016,693
Negotiable CDs	1,964,000,000	1,964,000,000	1,965,843,920	19.11	100.094	117	1.84	12,591,913	1,843,920
Supranational Securities	1,107,415,000	1,113,812,502	1,148,967,822	10.84	103.752	1276	2.19	6,402,033	35,155,320
U.S. Treasuries	455,000,000	455,657,049	472,700,570	4.43	103.903	1018	1.65	1,450,022	17,043,521
Money Market Funds	473,688,440	473,688,440	473,688,440	4.61	100.000	1	0.46	252,289	-
Bank Deposit	207,248	207,248	207,248	0.00	100.000	1	0.00	316	-
Sweep Fund	5,000,000	5,000,000	5,000,000	0.05	100.000	1	0.00	1,136	-
Totals for March 2020	10,269,410,808	10,276,474,878	10,389,378,044	100.00	101.168	591	1.90	36,281,810	112,903,166
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
Change from Prior Month	163,637,634	166,864,336	183,540,350		0.709	(15)	-0.08	(1,283,189)	16,676,014
Portfolio Effective Duration	1.09 years								

Return Information	Fiscal Year To		Calendar Year			
	Monthly Return	Annualized	Date Return	Annualized	To Date Return	Annualized
Book Value	0.166%	1.951%	1.630%	2.164%	0.509%	2.042%

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

PROJECTED LIQUIDITY

County of San Diego Pooled Money Fund

As of March 31, 2020

(\$000)

	Apr-20	May-20	Jun-20	Jul-20	Aug-20	Sep-20
Beginning Pool Book Balance	10,276,475	11,326,133	10,343,114	9,710,430	8,700,250	7,978,977
CASH FLOW ITEMS						
INFLOWS:						
Investment Inflows	573,000	1,004,465	1,193,045	1,516,536	930,000	480,000
Projected Credits/Deposits	2,716,704	675,839	1,054,165	1,079,102	902,683	923,550
	3,289,704	1,680,304	2,247,210	2,595,638	1,832,683	1,403,550
Outflows						
Investment Purchases	1,300,000	-	-	-	-	-
Projected Debits	1,667,046	1,658,858	1,686,849	2,089,282	1,623,956	1,121,696
	2,967,046	1,658,858	1,686,849	2,089,282	1,623,956	1,121,696
Net Cash Flows	1,049,658	(983,019)	(632,684)	(1,010,180)	(721,273)	(198,146)
MONTH END POOL BALANCE	11,326,133	10,343,114	9,710,430	8,700,250	7,978,977	7,780,831
PROJECTED MONTH END LIQUIDITY	\$ 700,400	\$ 721,846	\$ 1,282,207	\$ 1,788,563	\$ 1,997,290	\$ 2,279,144

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 March 31, 2020

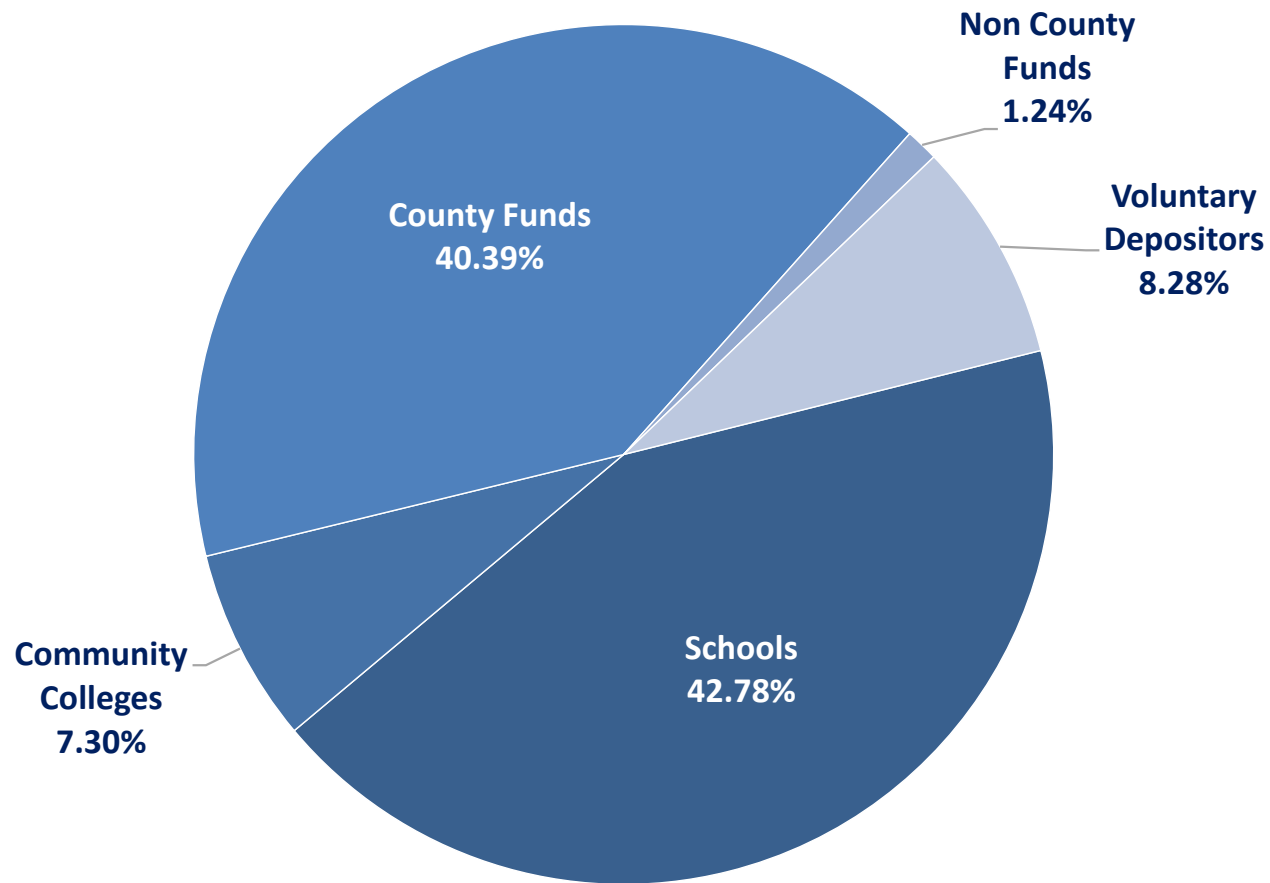
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PARTICIPANT	FMV 01/31/20	FMV 02/29/20	FMV 03/31/20	% of Total	PARTICIPANT	FMV 01/31/20	FMV 02/29/20	FMV 03/31/20	% of Total
COUNTY	\$ 883,365	\$ 1,031,829	\$ 1,590,758	15.31%	Lake Cuyamaca Rec & Park District	107	93	38	
COUNTY - SPECIAL TRUST FUNDS	2,855,260	2,742,726	2,606,124	25.08%	Lakeside FPD	9,234	9,109	7,405	
NON-COUNTY INVESTMENT FUNDS	121,689	122,287	128,949	1.24%	Leucadia Wastewater District	3,924	3,927	3,953	
SCHOOLS - (K THRU 12)	4,962,658	4,639,470	4,445,032	42.78%	Lower Sweetwater FPD	675	684	688	
					Metropolitan Transit System	39,733	38,656	38,192	
COMMUNITY COLLEGES					Mission Resource Conservation District	159	148	149	
San Diego	188,609	157,574	142,885	1.39%	North County Cemetery District	6,253	6,299	6,335	
Grossmont-Cuyamaca	161,301	152,751	149,742	1.44%	North County Dispatch	4,420	4,371	4,203	
MiraCosta	124,711	113,816	101,628	0.98%	North County FPD	2,647	2,413	2,251	
Palomar	245,596	217,677	219,199	2.11%	Otay Water District	288	288	290	
Southwestern	156,531	143,406	144,935	1.40%	Pomerado Cemetery District	2,062	2,020	1,973	
Total Community Colleges	876,749	785,225	758,389	7.30%	Public Agencies Self-Insurance System	3,575	3,578	3,602	
					Ramona Cemetery District	949	919	897	
FIRST 5 COMMISSION	41,996	40,422	49,462		Rancho Santa Fe FPD	13,583	12,476	11,572	
SANCAL	3,841	3,843	3,877		Rincon del Diablo Municipal Water District	4,749	4,753	4,784	
SDCERA	604	604	2,169		SANDAG	100,917	206,339	195,946	
					SD County Regional Airport Authority	200,552	309,508	315,293	
CITIES					San Diego Housing Commission	21,830	21,848	21,994	
Chula Vista	41,260	38,067	38,361		San Diego Geographic Information Source	634	726	1,007	
Coronado	44,703	44,741	20,817		San Diego Law Library	4,105	4,163	4,299	
Del Mar	2,732	2,734	2,752		San Diego Local Agency Formation Comm	2,036	1,924	1,782	
El Cajon	5,111	5,116	5,150		San Diego Regional Training Center	660	680	556	
Encinitas	4,142	4,146	4,173		San Dieguito River Park	1,172	1,112	904	
National City	35,825	35,856	36,105		San Marcos FPD	1	1	1	
Oceanside	21	21	51		San Miguel Consolidated FPD	12,337	12,606	11,541	
					Santa Fe Irrigation District	4,444	4,448	4,478	
INDEPENDENT AGENCIES					Serra Cooperative Library System	2	2	2	
Alpine FPD	1,883	1,749	1,273		Upper San Luis Rey Resource Conserv Dist	66	66	66	
Bonita-Sunnyside FPD	6,121	6,202	5,787		Vallecitos Water District	5,459	5,463	5,500	
Borrego Springs FPD	1,389	1,327	1,174		Valley Center FPD	2,185	2,221	2,002	
Canebrake County Water District	54	54	54		Valley Center Cemetery District	467	468	471	
Deer Springs FPD	12,931	13,082	11,895		Valley Center Water District	22,104	21,480	21,282	
Fallbrook Public Utility District	15	15	16		Vista FPD	4,762	3,157	3,178	
Grossmont Healthcare District	2	2	2		Total Voluntary Participants	679,081	884,301	860,126	8.28%
Julian-Cuyamaca FPD	366	373	375						
					Pooled Money Fund Total	\$ 10,378,803	\$ 10,205,838	\$ 10,389,378	100.00%

INVESTMENT FUND PARTICIPANTS

San Diego Pooled Money Fund

As of March 31, 2020

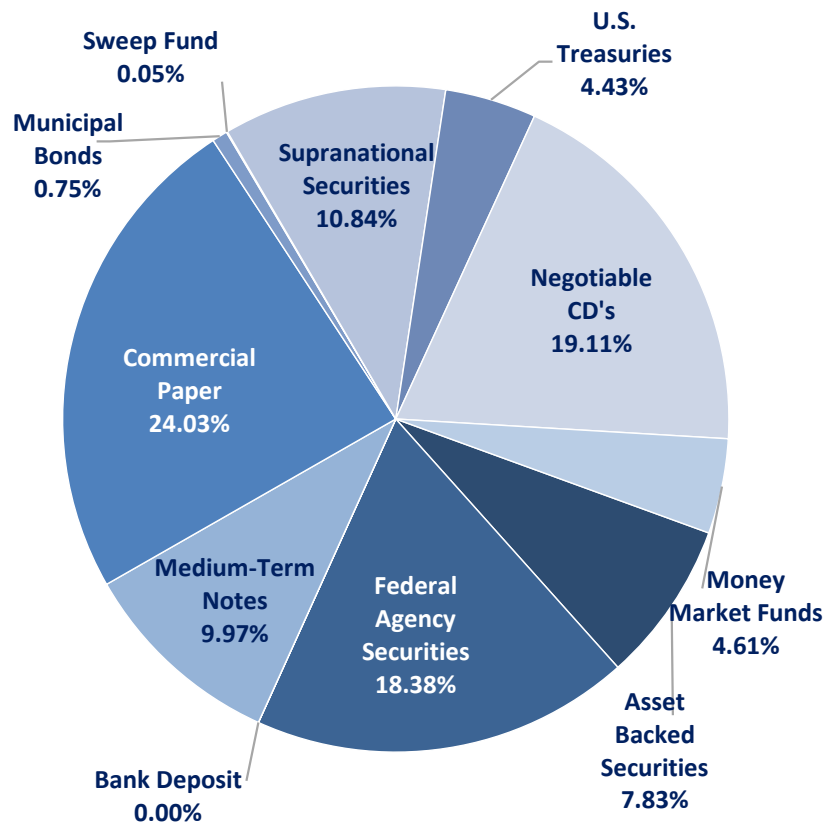


*Totals may not add to 100% due to rounding

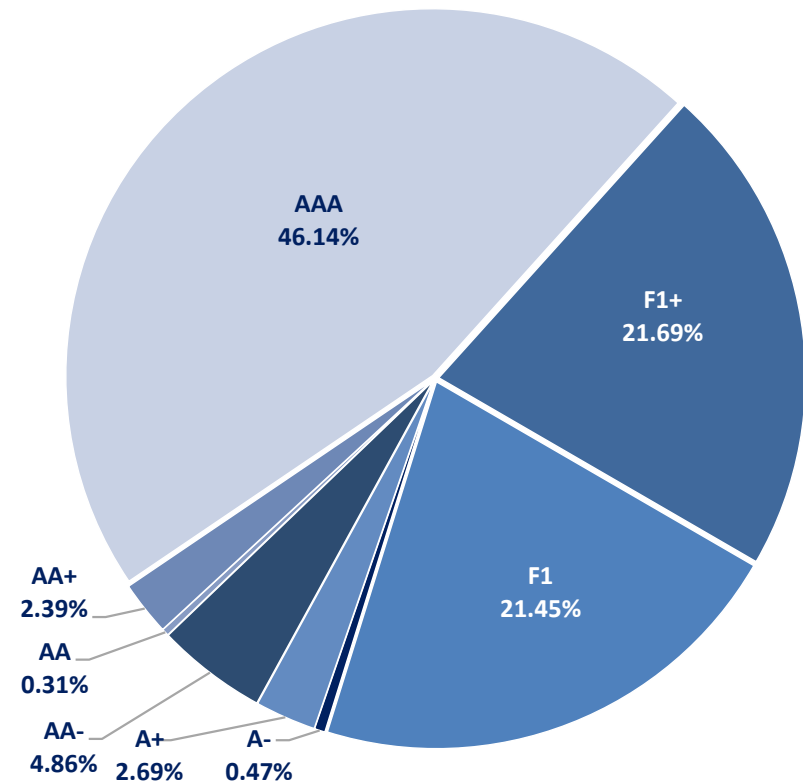
INVESTMENT FUND OVERVIEW

As of March 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 March 31, 2020

Category	Standard	Comment
Treasury Issues	No Limit	Complies - 4.4%
Agency Issues	35% per issuer	Complies - 18.4%
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 - 24.0%
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 - 19.1%
Repurchase Agreements	40% maximum; 10% per issuer if avg weighted maturity >5 days; 15% per issuer if avg weighted maturity <5 days; 1-year maximum maturity;	Complies
Reverse Repurchase Agreements	20% maximum combined with Securities Lending; 10% per issuer; 92-day maximum maturity	N/A
Collateralized Certificates of Deposit	A-1 by S&P or P-1 by Moody's, or F-1 by Fitch minimum rating; 5% maximum; 5% per issuer; 13 months maximum maturity; 110% collateral required	Complies
FDIC & NCUA Insured Deposit	5% maximum; 5% per issuer; 13 months maximum maturity; No minimum credit requirement for FDIC or NCUA insured deposit accounts	Complies - 0.0%
Covered Call Option/ Put Option	10% maximum; 90-day maximum maturity	N/A
Money Market Mutual Funds	AAAm by S&P, or Aaa-mf by Moody's, or AAAmmf by Fitch minimum rating by 1 of 3 NRSROs; 20% maximum; 10% per fund	Complies - 4.7%
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 - 10.8%
Pass-Through Securities	Non-mortgaged backed; "A" minimum rated issuer by 1 of 3 NRSROs; "AA" minimum rated by 1 of 3 NRSROs; 20% maximum; 5% per issuer	Complies - 7.8%
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 March 31, 2020

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Asset Backed Securities									
Toyota Auto Receivables	03/12/2019	1,939,528.57	1,927,936.84	1,937,412.74	1.76	2.66	07/15/2021	10,618.83	9,475.90
Toyota Auto Receivables	11/07/2018	7,539,980.48	7,539,320.73	7,546,780.79	2.98	3.01	08/15/2021	12,049.16	7,460.06
Honda Auto Rec Owner Trust	02/27/2019	9,947,961.94	9,947,321.29	9,923,986.36	3.10	3.12	09/20/2021	67,010.95	(23,334.93)
Toyota Auto Receivables	02/13/2019	4,826,527.54	4,826,089.29	4,832,625.37	2.83	2.85	10/15/2021	6,070.70	6,536.08
John Deere Owner Trust	03/13/2019	7,628,833.67	7,628,485.80	7,649,047.03	2.85	2.87	12/15/2021	9,663.22	20,561.23
Toyota Auto Receivables	11/30/2018	3,305,312.80	3,250,052.10	3,304,143.38	1.93	2.97	01/18/2022	2,835.21	54,091.28
Ford Credit Auto Owner Trust	06/21/2019	8,764,433.06	8,764,157.86	8,733,132.64	2.35	2.36	02/15/2022	9,153.96	(31,025.22)
Honda Auto Rec Owner Trust	08/27/2019	22,000,000.00	21,998,460.00	21,958,362.80	1.90	1.91	04/15/2022	18,577.78	(40,097.20)
Toyota Auto Receivables	08/14/2019	10,000,000.00	9,999,535.00	9,979,449.00	2.00	2.01	04/15/2022	8,333.33	(20,086.00)
Harley-Davidson Motorcycle Tru	06/26/2019	5,251,728.62	5,251,662.97	5,210,867.55	2.37	2.38	05/15/2022	5,531.83	(40,795.42)
John Deere Owner Trust	07/24/2019	11,181,419.48	11,181,376.99	11,197,042.16	2.28	2.29	05/16/2022	11,330.51	15,665.17
BMW Vehicle Owner Trust	09/18/2019	7,664,618.82	7,664,457.10	7,686,550.36	2.05	2.06	05/25/2022	2,618.80	22,093.26
GM Financial Securitized Term	03/27/2020	7,011,760.97	6,987,110.27	7,000,662.05	2.66	2.92	06/16/2022	2,072.37	13,551.78
Hyundai Auto Receivables Trust	11/06/2019	5,250,000.00	5,249,675.03	5,237,100.22	1.93	1.94	07/15/2022	4,503.34	(12,574.81)
Toyota Auto Receivables	11/13/2019	20,000,000.00	19,998,522.00	20,030,766.00	1.92	1.93	07/15/2022	17,066.66	32,244.00
GM Financial Securitized Term	07/24/2019	12,465,329.50	12,464,849.58	12,484,316.69	2.23	2.24	08/16/2022	11,582.07	19,467.11
Honda Auto Rec Owner Trust	05/03/2019	19,663,263.21	19,803,056.72	19,844,161.30	2.95	2.48	08/22/2022	16,113.06	41,104.58
Honda Auto Rec Owner Trust	02/26/2020	14,000,000.00	13,998,581.80	14,026,320.00	1.63	1.64	10/21/2022	6,338.89	27,738.20
Toyota Auto Receivables	02/12/2020	30,000,000.00	29,999,631.00	29,857,530.00	1.67	1.68	11/15/2022	22,266.68	(142,101.00)
GM Financial Securitized Term	03/25/2020	23,688,421.50	23,424,702.65	23,695,449.85	1.84	3.76	11/16/2022	7,264.45	270,747.20
Toyota Auto Receivables	05/03/2019	19,940,000.00	20,138,621.08	20,200,839.13	3.02	2.50	12/15/2022	26,763.80	62,218.05
Toyota Auto Receivables	08/01/2019	24,540,000.00	24,907,141.41	24,861,012.65	3.02	2.05	12/15/2022	32,938.06	(46,128.76)
Bank of America Corp	12/11/2018	63,738,000.00	62,450,791.17	63,705,946.16	1.84	1.67	01/17/2023	52,123.84	1,255,154.99
Harley-Davidson Motorcycle Tru	01/29/2020	6,000,000.00	5,999,697.60	5,956,847.40	1.83	1.84	01/17/2023	4,880.00	(42,850.20)
Citibank Credit Card Issuance	04/16/2019	28,310,000.00	28,267,971.57	28,516,665.83	2.49	2.55	01/20/2023	139,025.69	248,694.26
Toyota Auto Receivables	11/07/2018	15,000,000.00	14,996,755.50	15,257,254.50	3.18	3.21	03/15/2023	21,199.99	260,499.00
Honda Auto Rec Owner Trust	02/27/2019	9,750,000.00	9,749,738.70	9,906,974.03	3.11	3.13	03/20/2023	40,524.81	157,235.33
American Express Credit Accoun	04/02/2019	11,738,000.00	11,656,842.76	11,753,257.05	2.04	1.23	05/15/2023	10,642.45	96,414.29
Citibank Credit Card Issuance	03/18/2019	7,000,000.00	6,993,811.18	7,062,591.90	2.68	2.71	06/07/2023	59,406.67	68,780.72
Nissan Auto Receivables Owner	12/06/2019	9,006,000.00	9,194,914.92	9,189,907.92	3.22	1.91	06/15/2023	12,888.59	(5,007.00)
Honda Auto Rec Owner Trust	05/29/2019	28,500,000.00	28,498,936.95	28,811,396.70	2.52	2.54	06/21/2023	19,950.00	312,459.75
Bank of America Corp	03/20/2019	22,790,000.00	22,772,195.31	23,005,939.81	2.70	2.73	07/17/2023	27,348.00	233,744.50
Toyota Auto Receivables	02/13/2019	20,000,000.00	19,996,356.00	20,337,930.00	2.91	2.94	07/17/2023	25,866.66	341,574.00
Honda Auto Rec Owner Trust	08/27/2019	24,000,000.00	23,999,800.80	24,126,734.40	1.78	1.79	08/15/2023	18,986.73	126,933.60
Nissan Auto Receivables Owner	05/28/2019	28,000,000.00	27,993,669.20	28,400,817.20	2.50	2.52	11/15/2023	33,362.63	407,148.00
American Express Credit Accoun	12/17/2018	38,000,000.00	37,881,250.00	38,616,557.60	2.99	3.14	12/15/2023	50,497.48	735,307.60
Discover Card Execution Note T	03/27/2019	30,000,000.00	30,460,546.88	30,569,541.00	3.11	2.43	01/16/2024	41,466.55	108,994.12
Toyota Auto Receivables	11/13/2019	13,500,000.00	13,499,025.30	13,471,551.45	1.92	1.93	01/16/2024	11,520.00	(27,473.85)
Honda Auto Rec Owner Trust	11/26/2019	22,500,000.00	22,495,990.50	22,332,546.00	1.83	1.85	01/18/2024	14,868.76	(163,444.50)
BMW Vehicle Owner Trust	09/18/2019	10,500,000.00	10,498,588.80	10,600,837.80	1.92	1.93	01/25/2024	3,360.00	102,249.00
American Express Credit Accoun	03/27/2019	40,253,000.00	40,825,347.34	40,996,698.33	3.06	2.42	02/15/2024	54,744.08	171,350.99
Hyundai Auto Receivables Trust	11/06/2019	8,500,000.00	8,499,608.15	8,356,088.20	1.94	1.95	02/15/2024	7,328.89	(143,519.95)
Discover Card Execution Note T	07/11/2019	8,750,000.00	8,959,179.69	8,847,874.88	3.32	2.20	03/15/2024	12,911.02	(111,304.81)

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
American Express Credit Accoun	06/13/2019	22,120,000.00	22,584,865.63	22,666,567.50	3.18	2.23	04/15/2024	31,262.93	81,701.87
Honda Auto Rec Owner Trust	02/26/2020	16,500,000.00	16,496,766.00	16,522,393.80	1.61	1.62	04/22/2024	7,379.17	25,627.80
Nissan Auto Receivables Owner	10/23/2019	12,000,000.00	11,999,366.40	12,118,350.00	1.93	1.94	07/15/2024	10,293.33	118,983.60
John Deere Owner Trust	03/11/2020	12,000,000.00	11,999,266.80	11,780,155.20	1.10	1.11	08/15/2024	7,333.34	(219,111.60)
GM Financial Securitized Term	01/15/2020	13,000,000.00	12,996,938.50	13,009,395.10	1.84	1.86	09/16/2024	8,637.77	12,456.60
Harley-Davidson Motorcycle Tru	01/29/2020	6,000,000.00	5,998,691.40	5,864,923.80	1.87	1.89	10/15/2024	4,986.67	(133,767.60)
Asset Backed Securities Subtotal:		804,064,120.16	804,717,660.56	808,983,301.63	2.39	2.28		1,043,499.71	4,265,641.07

Bank Deposit

Wells Fargo Bank NA	07/01/2017	207,247.74	207,247.74	207,247.74	0.00	0.00		316.38	0.00
Bank Deposit Subtotal:		207,247.74	207,247.74	207,247.74	0.00	0.00		316.38	0.00

Commercial Paper

Natixis US Finance Co.	01/09/2020	35,000,000.00	34,989,616.67	34,998,600.00	1.78	1.79	04/07/2020	0.00	8,983.33
Natixis US Finance Co.	01/16/2020	58,000,000.00	57,960,527.78	57,988,980.00	1.75	1.76	04/15/2020	0.00	28,452.22
Natixis US Finance Co.	01/07/2020	25,000,000.00	24,980,000.00	24,993,750.00	1.80	1.81	04/17/2020	0.00	13,750.00
BNP Paribas NY	01/21/2020	25,000,000.00	24,977,569.44	24,991,000.00	1.70	1.71	04/20/2020	0.00	13,430.56
BNP Paribas NY	11/14/2019	50,000,000.00	49,930,625.00	49,963,500.00	1.85	1.87	04/28/2020	0.00	32,875.00
Natixis US Finance Co.	11/22/2019	25,000,000.00	24,965,687.50	24,981,750.00	1.83	1.84	04/28/2020	0.00	16,062.50
JP Morgan	03/27/2020	25,000,000.00	24,970,833.33	24,975,750.00	1.50	1.50	04/29/2020	0.00	4,916.67
MUFG Bank NY	02/27/2020	55,000,000.00	54,933,694.45	54,946,100.00	1.55	1.55	04/29/2020	0.00	12,405.55
BNP Paribas NY	10/30/2019	50,000,000.00	49,924,680.56	49,958,000.00	1.87	1.92	04/30/2020	0.00	33,319.44
Credit Agricole CIB	01/30/2020	20,000,000.00	19,973,416.67	19,983,200.00	1.65	1.66	04/30/2020	0.00	9,783.33
JP Morgan	03/27/2020	50,000,000.00	49,939,583.34	49,950,000.00	1.50	1.50	04/30/2020	0.00	10,416.66
BNP Paribas NY	10/30/2019	50,000,000.00	49,922,083.33	49,956,500.00	1.87	1.92	05/01/2020	0.00	34,416.67
BNP Paribas NY	10/30/2019	50,000,000.00	49,922,083.33	49,956,500.00	1.87	1.92	05/01/2020	0.00	34,416.67
Credit Agricole CIB	01/29/2020	35,000,000.00	34,947,062.50	34,965,700.00	1.65	1.66	05/04/2020	0.00	18,637.50
MUFG Bank NY	03/24/2020	25,000,000.00	24,963,000.00	24,966,500.00	1.48	1.48	05/07/2020	0.00	3,500.00
BNP Paribas NY	11/13/2019	50,000,000.00	49,904,930.55	49,944,500.00	1.85	1.87	05/08/2020	0.00	39,569.45
Credit Agricole CIB	01/29/2020	35,000,000.00	34,940,645.83	34,960,800.00	1.65	1.66	05/08/2020	0.00	20,154.17
Credit Agricole CIB	01/29/2020	15,000,000.00	14,972,500.00	14,981,550.00	1.65	1.66	05/11/2020	0.00	9,050.00
MUFG Bank NY	03/24/2020	20,000,000.00	19,967,111.11	19,969,600.00	1.48	1.48	05/11/2020	0.00	2,488.89
MUFG Bank NY	03/24/2020	35,000,000.00	34,941,005.55	34,945,400.00	1.48	1.48	05/12/2020	0.00	4,394.45
Natixis US Finance Co.	12/04/2019	50,000,000.00	49,886,333.33	49,932,500.00	1.86	1.88	05/15/2020	0.00	46,166.67
Natixis US Finance Co.	12/03/2019	75,000,000.00	74,785,729.17	74,867,250.00	1.87	1.89	05/26/2020	0.00	81,520.83
JP Morgan	03/30/2020	90,000,000.00	89,782,500.00	89,787,600.00	1.50	1.50	05/29/2020	0.00	5,100.00
Natixis US Finance Co.	11/18/2019	50,000,000.00	49,849,361.11	49,905,500.00	1.87	1.91	05/29/2020	0.00	56,138.89
JP Morgan	09/25/2019	20,000,000.00	19,933,916.67	19,950,000.00	1.95	2.00	06/01/2020	0.00	16,083.33
Natixis US Finance Co.	11/19/2019	50,000,000.00	49,840,722.22	49,899,500.00	1.88	1.92	06/01/2020	0.00	58,777.78
Natixis US Finance Co.	11/20/2019	35,000,000.00	34,888,505.56	34,929,650.00	1.88	1.92	06/01/2020	0.00	41,144.44
Natixis US Finance Co.	11/21/2019	40,000,000.00	39,873,255.56	39,919,600.00	1.87	1.91	06/01/2020	0.00	46,344.44
Natixis US Finance Co.	11/22/2019	35,000,000.00	34,889,098.61	34,929,650.00	1.87	1.91	06/01/2020	0.00	40,551.39
Natixis US Finance Co.	12/05/2019	25,000,000.00	24,919,916.67	24,948,750.00	1.86	1.88	06/02/2020	0.00	28,833.33
Natixis US Finance Co.	12/05/2019	50,000,000.00	49,824,333.33	49,885,000.00	1.86	1.91	06/08/2020	0.00	60,666.67

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Natixis US Finance Co.	12/05/2019	50,000,000.00	49,814,000.00	49,876,000.00	1.86	1.91	06/12/2020	0.00	62,000.00
Toyota Motor Credit Corp	03/24/2020	95,000,000.00	94,490,166.67	94,657,050.00	2.30	2.31	06/24/2020	0.00	166,883.33
Canadian Imperial Holding	10/28/2019	40,000,000.00	39,814,000.00	39,837,600.00	1.86	1.91	06/30/2020	0.00	23,600.00
Canadian Imperial Holding	11/04/2019	100,000,000.00	99,540,000.00	99,594,000.00	1.84	1.89	06/30/2020	0.00	54,000.00
Canadian Imperial Holding	11/05/2019	70,000,000.00	69,676,250.00	69,715,800.00	1.85	1.90	06/30/2020	0.00	39,550.00
ING (US) Funding LLC	10/22/2019	25,000,000.00	24,881,875.00	24,914,750.00	1.89	1.94	06/30/2020	0.00	32,875.00
ING (US) Funding LLC	10/31/2019	100,000,000.00	99,537,500.00	99,659,000.00	1.85	1.90	06/30/2020	0.00	121,500.00
ING (US) Funding LLC	01/06/2020	60,000,000.00	59,727,000.00	59,793,000.00	1.80	1.82	07/01/2020	0.00	66,000.00
Toyota Motor Credit Corp	12/02/2019	50,000,000.00	49,764,916.67	49,801,500.00	1.86	1.91	07/01/2020	0.00	36,583.33
Toyota Motor Credit Corp	12/06/2019	50,000,000.00	49,768,708.33	49,801,500.00	1.83	1.88	07/01/2020	0.00	32,791.67
Natixis US Finance Co.	12/26/2019	70,000,000.00	69,641,600.00	69,755,700.00	1.92	1.97	07/06/2020	0.00	114,100.00
Toyota Motor Credit Corp	11/25/2019	100,000,000.00	99,506,666.67	99,577,000.00	1.85	1.89	07/06/2020	0.00	70,333.33
Toyota Motor Credit Corp	12/02/2019	150,000,000.00	149,256,000.00	149,365,500.00	1.86	1.91	07/06/2020	0.00	109,500.00
BNP Paribas NY	01/03/2020	50,000,000.00	49,757,500.00	49,841,000.00	1.80	1.84	07/07/2020	0.00	83,500.00
BNP Paribas NY	01/03/2020	50,000,000.00	49,752,500.00	49,837,000.00	1.80	1.84	07/09/2020	0.00	84,500.00
BNP Paribas NY	02/05/2020	20,000,000.00	19,887,022.22	19,916,200.00	1.64	1.65	08/03/2020	0.00	29,177.78
Credit Agricole CIB	01/27/2020	85,000,000.00	84,513,988.89	84,673,600.00	1.66	1.69	08/03/2020	0.00	159,611.11
ING (US) Funding LLC	12/24/2019	60,000,000.00	59,488,000.01	59,606,400.00	1.92	1.98	09/08/2020	0.00	118,399.99
Commercial Paper Subtotal:		2,478,000,000.00	2,469,318,023.63	2,471,555,280.00	1.81	1.84		0.00	2,237,256.37

Federal Agency

Federal National Mtg Assn	11/03/2017	25,000,000.00	25,000,000.00	25,136,500.00	1.85	1.85	10/30/2020	193,993.06	136,500.00
Federal Farm Credit Bank	11/09/2016	25,000,000.00	25,000,000.00	25,000,750.00	1.36	1.36	11/09/2020	134,111.11	750.00
Federal Home Loan Mtg Corp	11/27/2017	15,000,000.00	15,000,000.00	15,130,350.00	1.88	1.88	11/27/2020	96,875.00	130,350.00
Federal Home Loan Mtg Corp	11/27/2017	25,000,000.00	25,000,000.00	25,217,250.00	1.88	1.88	11/27/2020	161,458.33	217,250.00
Federal Home Loan Mtg Corp	12/18/2017	15,000,000.00	15,000,000.00	15,157,650.00	2.00	2.00	12/18/2020	85,833.33	157,650.00
Federal Home Loan Bank	09/21/2016	25,000,000.00	25,024,104.58	25,226,000.00	1.38	1.26	02/18/2021	41,059.03	201,895.42
Federal Home Loan Bank	02/14/2017	25,000,000.00	24,913,889.72	25,226,000.00	1.38	1.78	02/18/2021	41,059.03	312,110.28
Federal Home Loan Bank	02/17/2017	25,000,000.00	25,000,000.00	25,369,500.00	1.82	1.82	03/17/2021	17,694.44	369,500.00
Federal National Mtg Assn	06/17/2016	15,000,000.00	15,002,122.09	15,119,850.00	1.25	1.24	05/06/2021	75,520.83	117,727.91
Federal National Mtg Assn	09/21/2016	25,000,000.00	24,983,512.01	25,199,750.00	1.25	1.31	05/06/2021	125,868.06	216,237.99
Federal Home Loan Bank	07/14/2016	15,000,000.00	15,115,323.01	15,271,950.00	1.88	1.21	06/11/2021	85,937.50	156,626.99
Federal Home Loan Bank	08/04/2016	35,000,000.00	34,961,581.40	35,354,200.00	1.13	1.21	07/14/2021	84,218.75	392,618.60
Federal National Mtg Assn	07/27/2016	14,445,000.00	14,445,000.00	14,454,822.60	1.63	1.48	07/27/2021	41,730.00	9,822.60
Federal Home Loan Mtg Corp	10/05/2016	20,000,000.00	19,934,514.60	20,205,400.00	1.13	1.37	08/12/2021	30,625.00	270,885.40
Federal National Mtg Assn	09/21/2016	35,000,000.00	34,950,259.57	35,401,450.00	1.25	1.36	08/17/2021	53,472.22	451,190.43
Federal National Mtg Assn	11/08/2016	35,000,000.00	34,964,675.13	35,509,250.00	1.38	1.44	10/07/2021	232,604.17	544,574.87
Federal Home Loan Bank	03/27/2017	25,000,000.00	25,104,960.76	25,909,250.00	2.25	2.02	03/11/2022	31,250.00	804,289.24
Federal Home Loan Bank	04/05/2019	18,290,000.00	18,343,103.35	19,049,400.80	2.50	2.34	03/11/2022	25,402.78	706,297.45
Federal National Mtg Assn	04/12/2019	50,000,000.00	49,888,996.30	51,839,000.00	2.25	2.36	04/12/2022	528,125.00	1,950,003.70
Federal Farm Credit Bank	09/26/2019	29,425,000.00	29,383,235.41	30,040,865.25	1.55	1.62	06/01/2022	152,029.17	657,629.84
Federal Farm Credit Bank	09/26/2019	25,000,000.00	24,977,165.80	25,523,250.00	1.55	1.59	06/01/2022	129,166.67	546,084.20
Federal Home Loan Bank	04/08/2019	10,000,000.00	10,006,839.84	10,415,600.00	2.38	2.34	06/10/2022	73,229.17	408,760.16
Federal Farm Credit Bank	12/16/2019	40,000,000.00	39,998,233.59	40,916,400.00	1.63	1.63	06/15/2022	190,166.67	918,166.41

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal Home Loan Bank	10/24/2019	25,000,000.00	25,222,575.12	25,895,250.00	2.00	1.62	09/09/2022	30,555.56	672,674.88
Federal Farm Credit Bank	09/23/2019	25,000,000.00	25,000,000.00	25,133,500.00	2.00	2.00	09/23/2022	11,111.11	133,500.00
Federal Farm Credit Bank	10/11/2019	10,000,000.00	9,990,478.70	10,118,300.00	1.38	1.41	10/11/2022	64,930.56	127,821.30
Federal Farm Credit Bank	07/01/2019	50,000,000.00	49,997,627.91	51,492,000.00	1.85	1.85	02/01/2023	154,166.67	1,494,372.09
Federal Farm Credit Bank	07/03/2019	20,000,000.00	20,014,888.20	20,596,800.00	1.85	1.82	02/01/2023	61,666.67	581,911.80
Federal Home Loan Bank	04/04/2019	29,195,000.00	29,536,708.30	31,141,138.70	2.75	2.33	03/10/2023	46,833.65	1,604,430.40
Federal Home Loan Bank	04/04/2019	10,000,000.00	10,117,043.43	10,666,600.00	2.75	2.33	03/10/2023	16,041.67	549,556.57
Federal Home Loan Mtg Corp	09/23/2019	25,000,000.00	25,000,000.00	25,078,500.00	2.13	2.13	03/23/2023	11,805.56	78,500.00
Federal Farm Credit Bank	04/17/2019	25,000,000.00	25,000,000.00	25,023,000.00	2.67	2.67	04/17/2023	304,083.33	23,000.00
Federal Home Loan Bank	06/28/2019	48,500,000.00	48,943,935.07	51,186,415.00	2.13	1.83	06/09/2023	320,638.89	2,242,479.93
Federal Farm Credit Bank	07/03/2019	11,008,000.00	11,245,537.93	11,685,872.64	2.52	1.82	06/15/2023	81,679.36	440,334.71
Federal Farm Credit Bank	06/26/2019	32,250,000.00	32,202,775.03	33,477,435.00	1.77	1.82	06/26/2023	150,634.38	1,274,659.97
Federal Farm Credit Bank	07/03/2019	3,425,000.00	3,418,428.68	3,555,355.50	1.77	1.83	06/26/2023	15,997.60	136,926.82
Federal Home Loan Mtg Corp	04/26/2019	25,000,000.00	25,000,000.00	25,508,250.00	2.49	2.49	07/26/2023	268,020.83	508,250.00
Federal Home Loan Mtg Corp	08/07/2019	25,000,000.00	25,000,000.00	25,129,250.00	2.19	2.19	08/07/2023	82,125.00	129,250.00
Federal Home Loan Mtg Corp	12/11/2019	11,385,000.00	11,385,000.00	11,447,503.65	1.85	1.85	09/11/2023	11,701.25	62,503.65
Federal National Mtg Assn	04/18/2019	10,000,000.00	10,140,631.00	10,780,000.00	2.88	2.44	09/12/2023	15,173.61	639,369.00
Federal National Mtg Assn	06/27/2019	25,000,000.00	25,862,351.65	26,950,000.00	2.88	1.83	09/12/2023	37,934.03	1,087,648.35
Federal Home Loan Mtg Corp	10/02/2019	50,000,000.00	50,000,000.00	50,001,500.00	2.10	2.10	10/02/2023	522,083.33	1,500.00
Federal Farm Credit Bank	07/03/2019	50,000,000.00	50,005,381.90	52,242,000.00	1.88	1.88	11/01/2023	391,666.67	2,236,618.10
Federal Home Loan Mtg Corp	12/04/2019	12,590,000.00	12,590,000.00	12,694,245.20	1.80	1.80	12/04/2023	73,651.50	104,245.20
Federal Home Loan Bank	12/05/2019	50,000,000.00	49,911,733.33	50,105,000.00	1.75	1.80	12/05/2023	281,944.44	193,266.67
Federal Home Loan Mtg Corp	12/16/2019	25,000,000.00	25,000,000.00	25,066,750.00	1.95	1.95	12/15/2023	142,187.50	66,750.00
Federal Home Loan Mtg Corp	12/18/2019	25,000,000.00	25,000,000.00	25,231,250.00	1.85	1.85	12/18/2023	132,326.39	231,250.00
Federal Home Loan Mtg Corp	03/29/2019	25,000,000.00	25,000,000.00	25,272,750.00	2.73	2.73	01/09/2024	326,083.33	272,750.00
Federal Home Loan Bank	02/15/2019	15,000,000.00	14,958,890.32	16,155,900.00	2.50	2.58	02/13/2024	50,000.00	1,197,009.68
Federal Home Loan Bank	02/22/2019	23,175,000.00	23,175,000.00	23,599,102.50	2.80	2.80	02/22/2024	70,297.50	424,102.50
Federal Farm Credit Bank	07/08/2019	50,000,000.00	50,530,065.47	53,116,000.00	2.23	1.94	02/23/2024	117,694.44	2,585,934.53
Federal Home Loan Mtg Corp	03/22/2019	20,000,000.00	20,000,000.00	20,408,600.00	2.75	2.75	03/22/2024	13,750.00	408,600.00
Federal Home Loan Bank	03/25/2020	12,300,000.00	12,300,000.00	12,331,488.00	1.62	1.62	03/25/2024	3,321.00	31,488.00
Federal Home Loan Bank	04/24/2019	8,225,000.00	8,225,000.00	8,235,857.00	2.75	2.75	04/24/2024	98,642.88	10,857.00
Federal Home Loan Mtg Corp	04/30/2019	25,000,000.00	24,985,718.06	25,038,000.00	2.70	2.72	04/30/2024	283,125.00	52,281.94
Federal Home Loan Mtg Corp	06/05/2019	30,000,000.00	30,000,000.00	30,108,900.00	2.65	2.65	06/05/2024	256,166.67	108,900.00
Federal Farm Credit Bank	06/13/2019	15,000,000.00	14,954,892.00	15,825,300.00	1.95	2.03	06/13/2024	87,750.00	870,408.00
Federal Farm Credit Bank	06/26/2019	105,350,000.00	105,668,667.54	111,146,357.00	1.95	1.87	06/13/2024	616,297.50	5,477,689.46
Federal Farm Credit Bank	07/23/2019	54,000,000.00	54,000,000.00	55,013,040.00	2.04	2.04	07/19/2024	220,320.00	1,013,040.00
Federal Farm Credit Bank	03/05/2020	14,525,000.00	14,533,718.05	14,526,162.00	1.55	1.54	09/05/2024	16,259.93	(7,556.05)
Federal Home Loan Bank	10/16/2019	21,555,000.00	22,671,838.11	23,690,884.95	2.88	1.66	09/13/2024	30,985.31	1,019,046.84
Federal Home Loan Bank	11/06/2019	25,000,000.00	26,184,764.74	27,477,250.00	2.88	1.76	09/13/2024	35,937.50	1,292,485.26
Federal Home Loan Bank	11/26/2019	20,000,000.00	21,013,888.82	21,981,800.00	2.88	1.68	09/13/2024	28,750.00	967,911.18
Federal Farm Credit Bank	09/17/2019	14,000,000.00	13,953,782.89	14,600,460.00	1.60	1.68	09/17/2024	8,711.11	646,677.11
Federal Farm Credit Bank	09/17/2019	11,000,000.00	10,962,901.40	11,471,790.00	1.60	1.68	09/17/2024	6,844.44	508,888.60
Federal Home Loan Mtg Corp	11/12/2019	25,000,000.00	25,000,000.00	25,212,500.00	2.03	2.03	11/12/2024	195,951.39	212,500.00
Federal Home Loan Mtg Corp	11/12/2019	25,000,000.00	25,000,000.00	25,212,500.00	2.03	2.03	11/12/2024	195,951.39	212,500.00

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal National Mtg Assn	01/10/2020	50,000,000.00	49,847,689.48	52,484,500.00	1.63	1.69	01/07/2025	182,812.50	2,636,810.52
Federal Home Loan Bank	02/27/2020	25,405,000.00	25,405,000.00	25,628,309.95	1.80	1.80	02/19/2025	43,188.50	223,309.95
Federal Home Loan Mtg Corp	02/27/2020	11,000,000.00	11,000,000.00	11,091,630.00	1.75	1.75	02/24/2025	18,180.55	91,630.00
Federal Farm Credit Bank	03/03/2020	61,650,000.00	61,650,000.00	61,722,747.00	1.75	1.75	03/03/2025	83,912.50	72,747.00
Federal Agency Subtotal:		1,882,698,000.00	1,888,604,430.29	1,933,232,182.74	1.98	1.90		8,851,322.32	44,627,752.45

Medium-Term Notes

JP Morgan	04/09/2019	8,569,000.00	8,569,922.85	8,562,916.01	2.75	2.70	06/23/2020	64,148.49	(7,006.84)
JP Morgan	07/25/2019	14,485,000.00	14,498,724.54	14,474,715.65	2.75	2.29	06/23/2020	108,436.32	(24,008.89)
JP Morgan	06/27/2019	24,306,000.00	24,467,737.81	24,361,174.62	4.40	2.20	07/22/2020	204,980.60	(106,563.19)
JP Morgan	07/25/2019	7,779,000.00	7,829,477.87	7,796,658.33	4.40	2.26	07/22/2020	65,602.90	(32,819.54)
JP Morgan	08/01/2019	54,451,000.00	54,811,060.73	54,574,603.77	4.40	2.22	07/22/2020	459,203.43	(236,456.96)
American Honda Finance	03/04/2019	8,710,000.00	8,729,330.43	8,768,095.70	3.15	2.85	01/08/2021	63,256.38	38,765.27
Toyota Motor Credit Corp	01/08/2019	20,000,000.00	19,995,383.33	20,080,800.00	3.05	3.08	01/08/2021	140,638.89	85,416.67
US Bank NA Cincinnati	04/01/2019	12,000,000.00	12,042,611.95	12,076,800.00	3.00	2.54	02/04/2021	57,000.00	34,188.05
Apple Inc	05/06/2019	10,000,000.00	9,973,423.80	10,100,800.00	2.25	2.55	02/23/2021	23,750.00	127,376.20
Apple Inc	05/03/2019	8,137,000.00	8,168,340.96	8,217,068.08	2.85	2.49	05/06/2021	93,405.98	48,727.12
JP Morgan	10/22/2019	50,000,000.00	50,000,000.00	48,410,000.00	1.83	1.91	06/01/2021	79,325.90	(1,590,000.00)
JP Morgan	10/21/2019	10,570,000.00	10,614,182.96	10,591,774.20	2.40	2.04	06/07/2021	80,332.00	(22,408.76)
American Honda Finance	04/05/2019	14,338,000.00	14,158,151.46	14,170,245.40	1.65	2.67	07/12/2021	51,915.51	12,093.94
JP Morgan	03/07/2019	14,780,000.00	14,635,969.41	14,764,776.60	2.30	3.77	08/15/2021	43,342.35	128,807.19
JP Morgan	04/05/2019	8,816,000.00	8,760,562.09	8,806,919.52	2.30	3.47	08/15/2021	25,852.92	46,357.43
American Honda Finance	09/09/2019	25,000,000.00	24,900,356.94	24,590,250.00	1.70	1.98	09/09/2021	25,972.22	(310,106.94)
Procter & Gamble	07/02/2019	5,000,000.00	4,978,643.52	5,046,750.00	1.70	1.98	11/03/2021	34,944.44	68,106.48
JP Morgan	01/22/2020	10,554,000.00	11,032,891.55	11,023,864.08	4.50	1.94	01/24/2022	88,389.75	(9,027.47)
US BANKCORP	04/04/2019	25,000,000.00	24,998,383.66	25,344,500.00	2.63	2.63	01/24/2022	122,135.42	346,116.34
US BANKCORP	04/05/2019	5,000,000.00	4,999,126.31	5,068,900.00	2.63	2.63	01/24/2022	24,427.08	69,773.69
Microsoft Corp	04/05/2019	50,000,000.00	49,917,086.68	51,393,000.00	2.40	2.49	02/06/2022	183,333.33	1,475,913.32
Procter & Gamble	07/02/2019	16,857,000.00	16,959,377.40	17,242,519.59	2.30	1.96	02/06/2022	59,233.63	283,142.19
Apple Inc	04/12/2019	25,000,000.00	24,975,697.15	25,617,500.00	2.50	2.55	02/09/2022	90,277.78	641,802.85
Apple Inc	04/22/2019	20,000,000.00	19,833,364.85	20,458,200.00	2.15	2.62	02/09/2022	62,111.11	624,835.15
Apple Inc	04/25/2019	8,355,000.00	8,348,106.96	8,561,368.50	2.50	2.55	02/09/2022	30,170.83	213,261.54
Apple Inc	04/29/2019	4,950,000.00	4,945,965.95	5,072,265.00	2.50	2.55	02/09/2022	17,875.00	126,299.05
Apple Inc	06/07/2019	15,100,000.00	15,184,196.47	15,472,970.00	2.50	2.18	02/09/2022	54,527.78	288,773.53
Apple Inc	06/13/2019	13,876,000.00	13,936,113.85	14,218,737.20	2.50	2.25	02/09/2022	50,107.78	282,623.35
Toyota Motor Credit Corp	03/18/2019	50,000,000.00	50,000,000.00	50,696,000.00	2.85	2.85	02/18/2022	51,458.33	696,000.00
Toyota Motor Credit Corp	04/12/2019	25,000,000.00	24,989,339.58	25,234,750.00	2.65	2.67	04/12/2022	311,006.94	245,410.42
Toyota Motor Credit Corp	04/29/2019	50,000,000.00	50,000,000.00	49,851,500.00	2.70	2.70	04/29/2022	570,000.00	(148,500.00)
JP Morgan	04/30/2019	50,000,000.00	50,000,000.00	50,944,500.00	2.75	2.75	04/30/2022	576,736.11	944,500.00
Apple Inc	09/04/2019	10,157,000.00	10,267,082.13	10,411,534.42	2.30	1.77	05/11/2022	90,848.72	144,452.29
US Bank NA OH	05/23/2019	35,000,000.00	34,973,480.37	35,656,950.00	2.65	2.69	05/23/2022	329,777.78	683,469.63
Toyota Motor Credit Corp	02/27/2019	25,000,000.00	24,940,175.16	25,187,750.00	2.80	2.52	07/13/2022	151,666.67	247,574.84
Procter & Gamble	07/16/2019	20,000,000.00	20,025,846.15	20,414,000.00	2.15	2.09	08/11/2022	59,722.22	388,153.85
Procter & Gamble	08/21/2019	10,000,000.00	10,097,869.16	10,207,000.00	2.15	1.72	08/11/2022	29,861.11	109,130.84

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Procter & Gamble	08/21/2019	20,000,000.00	20,195,738.32	20,414,000.00	2.15	1.72	08/11/2022	59,722.22	218,261.68
Exxon Mobil	08/16/2019	5,000,000.00	5,000,000.00	5,017,050.00	1.90	1.90	08/16/2022	11,887.50	17,050.00
Bank of America Corp	08/26/2019	10,000,000.00	10,000,000.00	10,013,600.00	2.20	2.20	08/26/2022	21,388.89	13,600.00
Bank of America Corp	08/26/2019	25,000,000.00	25,000,000.00	25,034,000.00	2.20	2.20	08/26/2022	53,472.22	34,000.00
Toyota Motor Credit Corp	01/15/2020	32,538,000.00	32,797,906.58	32,366,199.36	2.15	1.81	09/08/2022	44,694.56	(431,707.22)
Apple Inc	09/11/2019	20,000,000.00	19,997,229.63	20,347,000.00	1.70	1.71	09/11/2022	18,888.89	349,770.37
Apple Inc	07/12/2019	10,475,000.00	10,475,000.00	10,629,401.50	2.10	2.10	09/12/2022	11,609.79	154,401.50
Toyota Motor Credit Corp	09/23/2019	25,000,000.00	25,000,000.00	24,928,250.00	2.10	2.10	09/23/2022	11,666.67	(71,750.00)
JP Morgan	01/24/2020	25,000,000.00	25,000,000.00	25,344,250.00	2.00	2.00	10/24/2022	94,444.45	344,250.00
JP Morgan	01/24/2020	25,000,000.00	25,000,000.00	25,344,250.00	2.00	2.00	10/24/2022	94,444.45	344,250.00
US Bank NA Cincinnati	12/09/2019	35,000,000.00	34,973,566.49	35,066,150.00	1.95	1.98	01/09/2023	212,333.33	92,583.51
Toyota Motor Credit Corp	01/21/2020	13,000,000.00	13,273,225.10	13,010,010.00	2.63	1.84	01/10/2023	66,354.17	(263,215.10)
JP Morgan	03/17/2020	10,000,000.00	10,164,604.72	10,162,000.00	2.97	2.36	01/15/2023	11,557.78	(2,604.72)
Medium-Term Notes Subtotal:		1,022,803,000.00	1,024,435,254.87	1,031,148,317.53	2.57	2.35		5,288,240.62	6,713,062.66
Money Market Accounts									
BlackRock CalTrust	02/07/2019	50,000,000.00	50,000,000.00	50,000,000.00	0.33	0.33		34,513.65	0.00
BlackRock FedFund	07/06/2018	1,000,000.00	1,000,000.00	1,000,000.00	0.33	0.33		2,668.36	0.00
CAMP	01/24/2020	50,088,439.63	50,088,439.63	50,088,439.63	1.50	1.50		63,528.34	0.00
Dreyfus	02/11/2020	4,700,000.00	4,700,000.00	4,700,000.00	0.27	0.27		3,106.14	0.00
Fidelity Government Fund	07/01/2017	366,900,000.00	366,900,000.00	366,900,000.00	0.34	0.34		149,221.54	0.00
Morgan Stanley Govnt Fund	07/01/2017	1,000,000.00	1,000,000.00	1,000,000.00	0.25	0.25		(748.89)	0.00
Money Market Accounts Subtotal:		473,688,439.63	473,688,439.63	473,688,439.63	0.46	0.46		252,289.14	0.00
Municipal Bonds									
New York State	10/30/2019	20,000,000.00	20,000,000.00	20,118,800.00	1.84	1.84	02/15/2021	47,022.22	118,800.00
New York State	10/30/2019	10,000,000.00	10,000,000.00	10,212,400.00	1.95	1.95	02/15/2023	24,916.67	212,400.00
State of California	10/24/2019	26,535,000.00	27,034,269.98	27,321,762.75	2.40	1.84	10/01/2023	277,733.00	287,492.77
New York State	10/30/2019	20,000,000.00	20,000,000.00	20,398,000.00	2.01	2.01	02/15/2024	51,366.67	398,000.00
Municipal Bonds Subtotal:		76,535,000.00	77,034,269.98	78,050,962.75	2.09	1.90		401,038.56	1,016,692.77
Negotiable CDs									
Sumitomo Mitsui Bank NY	02/06/2020	79,000,000.00	79,000,000.00	79,030,020.00	1.63	1.63	04/30/2020	196,731.94	30,020.00
Bank of Nova Scotia	04/05/2019	50,000,000.00	50,000,000.00	50,079,500.00	2.63	2.63	05/06/2020	1,322,305.56	79,500.00
Toronto Dominion NY	09/26/2019	25,000,000.00	25,000,000.00	25,019,000.00	2.05	2.05	05/06/2020	267,638.89	19,000.00
Royal Bk of Canada/Dain Rausch	03/26/2020	30,000,000.00	30,000,000.00	30,021,900.00	1.75	1.75	05/18/2020	8,750.00	21,900.00
Royal Bk of Canada/Dain Rausch	03/26/2020	20,000,000.00	20,000,000.00	20,015,200.00	1.75	1.75	05/20/2020	5,833.33	15,200.00
Royal Bk of Canada/Dain Rausch	03/26/2020	20,000,000.00	20,000,000.00	20,017,000.00	1.75	1.75	05/26/2020	5,833.33	17,000.00
Royal Bk of Canada/Dain Rausch	03/26/2020	40,000,000.00	40,000,000.00	40,034,800.00	1.75	1.75	05/27/2020	11,666.67	34,800.00
Sumitomo Mitsui Bank NY	02/28/2020	50,000,000.00	50,000,000.00	50,023,500.00	1.46	1.46	05/29/2020	66,916.67	23,500.00
Toronto Dominion NY	09/26/2019	25,000,000.00	25,000,000.00	25,029,250.00	2.05	2.05	05/29/2020	267,638.89	29,250.00
UBS AG Stamford	05/24/2019	25,000,000.00	25,000,000.00	25,043,750.00	2.55	2.55	05/29/2020	554,270.84	43,750.00
Toronto Dominion NY	09/26/2019	25,000,000.00	25,000,000.00	25,030,500.00	2.05	2.05	06/01/2020	267,638.89	30,500.00
UBS AG Stamford	06/04/2019	25,000,000.00	25,000,000.00	25,041,250.00	2.44	2.44	06/03/2020	511,722.22	41,250.00

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Bank of Nova Scotia	09/20/2019	35,000,000.00	35,000,000.00	35,071,050.00	2.03	2.03	06/30/2020	382,880.56	71,050.00
Royal Bk of Canada/Dain Rausch	03/26/2020	50,000,000.00	50,000,000.00	50,050,500.00	2.07	2.07	06/30/2020	17,250.00	50,500.00
Toronto Dominion NY	07/23/2019	50,000,000.00	50,000,000.00	50,087,000.00	2.12	2.12	06/30/2020	744,944.44	87,000.00
Toronto Dominion NY	09/26/2019	25,000,000.00	25,000,000.00	25,038,000.00	2.04	2.04	06/30/2020	266,333.33	38,000.00
Toronto Dominion NY	11/14/2019	20,000,000.00	20,000,000.00	20,020,600.00	1.84	1.84	06/30/2020	142,088.89	20,600.00
UBS AG Stamford	03/26/2020	50,000,000.00	50,000,000.00	50,016,500.00	1.80	1.80	06/30/2020	15,000.00	16,500.00
Bank of Nova Scotia	10/28/2019	75,000,000.00	75,000,000.00	75,129,750.00	1.90	1.90	07/01/2020	617,500.00	129,750.00
Royal Bk of Canada/Dain Rausch	07/08/2019	25,000,000.00	25,000,000.00	25,026,250.00	2.11	2.11	07/01/2020	392,694.44	26,250.00
Toronto Dominion NY	09/23/2019	25,000,000.00	25,000,000.00	25,036,000.00	2.00	2.00	07/01/2020	265,277.78	36,000.00
Toronto Dominion NY	03/02/2020	65,000,000.00	65,000,000.00	64,960,350.00	1.18	1.18	07/01/2020	63,916.67	(39,650.00)
Royal Bk of Canada/Dain Rausch	03/26/2020	50,000,000.00	50,000,000.00	50,051,500.00	2.07	2.07	07/02/2020	17,250.00	51,500.00
Bank of Nova Scotia	11/07/2019	50,000,000.00	50,000,000.00	50,087,500.00	1.87	1.87	07/06/2020	379,194.45	87,500.00
Bank of Nova Scotia	12/05/2019	100,000,000.00	100,000,000.00	100,170,000.00	1.85	1.85	07/06/2020	606,388.89	170,000.00
Canadian Imp Bk Comm NY	12/11/2019	50,000,000.00	50,000,000.00	50,055,000.00	1.86	1.86	07/06/2020	289,333.33	55,000.00
Canadian Imp Bk Comm NY	12/12/2019	50,000,000.00	50,000,000.00	50,055,000.00	1.86	1.86	07/06/2020	286,750.00	55,000.00
Bank of Nova Scotia	09/23/2019	20,000,000.00	20,000,000.00	20,051,800.00	1.99	1.99	07/31/2020	211,161.11	51,800.00
Bank of Nova Scotia	09/26/2019	25,000,000.00	25,000,000.00	25,068,000.00	2.03	2.03	07/31/2020	265,027.78	68,000.00
Toronto Dominion NY	09/24/2019	25,000,000.00	25,000,000.00	25,047,750.00	2.00	2.00	07/31/2020	263,888.89	47,750.00
Bank of Nova Scotia	10/29/2019	125,000,000.00	125,000,000.00	125,293,750.00	1.90	1.90	08/03/2020	1,022,569.44	293,750.00
Toronto Dominion NY	09/20/2019	20,000,000.00	20,000,000.00	20,040,400.00	2.02	2.02	08/03/2020	217,711.11	40,400.00
Royal Bk of Canada/Dain Rausch	12/06/2019	100,000,000.00	100,000,000.00	100,000,000.00	1.72	1.79	08/03/2020	137,929.39	0.00
Bank of Nova Scotia	10/29/2019	50,000,000.00	50,000,000.00	50,121,500.00	1.90	1.90	08/07/2020	409,027.78	121,500.00
Bank of Nova Scotia	10/30/2019	50,000,000.00	50,000,000.00	50,120,500.00	1.88	1.88	08/10/2020	402,111.11	120,500.00
Bank of Nova Scotia	10/21/2019	40,000,000.00	40,000,000.00	40,094,000.00	1.90	1.90	08/30/2020	344,111.11	94,000.00
Bank of Nova Scotia	09/26/2019	25,000,000.00	25,000,000.00	25,083,250.00	2.02	2.02	08/31/2020	263,722.22	83,250.00
Toronto Dominion NY	11/12/2019	75,000,000.00	75,000,000.00	75,129,000.00	1.85	1.85	09/04/2020	543,437.50	129,000.00
Bank of Montreal	09/06/2018	15,000,000.00	15,000,000.00	15,122,100.00	3.13	3.16	09/08/2020	267,354.10	122,100.00
Canadian Imp Bk Comm NY	03/12/2020	50,000,000.00	50,000,000.00	49,931,500.00	1.25	1.25	10/01/2020	34,722.22	(68,500.00)
Canadian Imp Bk Comm NY	03/12/2020	50,000,000.00	50,000,000.00	49,928,500.00	1.25	1.25	10/08/2020	34,722.22	(71,500.00)
Royal Bk of Canada/Dain Rausch	03/16/2020	80,000,000.00	80,000,000.00	79,802,400.00	1.29	1.29	01/15/2021	45,866.67	(197,600.00)
UBS AG Stamford	02/18/2020	80,000,000.00	80,000,000.00	79,768,800.00	1.62	1.62	02/11/2021	154,800.00	(231,200.00)
Negotiable CDs Subtotal:		1,964,000,000.00	1,964,000,000.00	1,965,843,920.00	1.83	1.84		12,591,912.66	1,843,920.00

Supranationals

Inter-American Development Bk	04/19/2018	100,000,000.00	99,923,000.00	102,176,000.00	2.63	2.70	04/19/2021	1,181,250.00	2,253,000.00
International Finance Corp	07/20/2016	25,000,000.00	24,967,235.14	25,176,500.00	1.13	1.23	07/20/2021	54,140.00	209,264.86
International Finance Corp	10/07/2016	12,500,000.00	12,463,048.90	12,588,250.00	1.13	1.36	07/20/2021	27,750.63	125,201.10
Inter-American Development Bk	04/04/2019	15,000,000.00	15,068,105.39	15,786,000.00	2.50	2.33	01/18/2023	76,041.67	717,894.61
Inter-American Development Bk	04/04/2019	10,000,000.00	10,046,068.04	10,524,000.00	2.50	2.33	01/18/2023	50,694.44	477,931.96
Inter-American Development Bk	10/30/2019	54,650,000.00	55,758,730.04	57,513,660.00	2.50	1.75	01/18/2023	277,045.14	1,754,929.96
Inter-American Development Bk	12/16/2019	15,050,000.00	15,357,331.96	15,838,620.00	2.50	1.75	01/18/2023	76,295.14	481,288.04
Intl Bank For Recon and Dev	12/20/2019	14,750,000.00	14,819,732.94	15,319,940.00	1.88	1.72	06/19/2023	77,591.15	500,207.06
Inter-American Development Bk	04/16/2019	50,000,000.00	50,000,000.00	51,272,000.00	2.53	2.53	07/06/2023	298,791.67	1,272,000.00
Inter-American Development Bk	04/16/2019	25,000,000.00	25,000,000.00	25,636,000.00	2.53	2.53	07/06/2023	149,395.84	636,000.00

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Inter-American Development Bk	09/27/2019	25,000,000.00	25,000,000.00	25,445,500.00	1.95	1.95	09/27/2023	9,479.17	445,500.00
Intl Bank For Recon and Dev	04/22/2019	10,000,000.00	10,178,044.89	10,794,400.00	3.00	2.46	09/27/2023	3,333.33	616,355.11
Intl Bank For Recon and Dev	04/25/2019	6,000,000.00	6,113,229.35	6,476,640.00	3.00	2.43	09/27/2023	2,000.00	363,410.65
Intl Bank For Recon and Dev	11/26/2019	25,000,000.00	26,133,901.52	26,986,000.00	3.00	1.65	09/27/2023	8,333.33	852,098.48
Intl Bank For Recon and Dev	12/10/2019	22,846,000.00	23,854,823.21	24,660,886.24	3.00	1.69	09/27/2023	7,615.33	806,063.03
Inter-American Development Bk	03/21/2019	25,000,000.00	25,371,243.11	27,097,250.00	3.00	2.55	10/04/2023	368,750.00	1,726,006.89
Inter-American Development Bk	10/31/2019	7,883,000.00	8,223,329.70	8,544,304.87	3.00	1.72	10/04/2023	98,537.50	320,975.17
Inter-American Development Bk	10/31/2019	17,117,000.00	17,854,455.60	18,552,945.13	3.00	1.72	10/04/2023	213,962.50	698,489.53
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	330,555.56	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	330,555.56	0.00
Inter-American Development Bk	04/25/2019	25,000,000.00	25,160,694.44	26,873,250.00	2.63	2.44	01/16/2024	136,718.75	1,712,555.56
Inter-American Development Bk	04/29/2019	25,000,000.00	25,200,084.71	26,873,250.00	2.63	2.40	01/16/2024	136,718.75	1,673,165.29
Inter-American Development Bk	05/06/2019	34,750,000.00	34,996,992.31	37,353,817.50	2.63	2.45	01/16/2024	190,039.06	2,356,825.19
Inter-American Development Bk	04/02/2019	50,000,000.00	50,000,000.00	52,722,500.00	2.29	2.29	01/31/2024	194,000.00	2,722,500.00
Inter-American Development Bk	10/31/2019	11,869,000.00	12,421,314.34	13,014,358.50	3.00	1.75	02/21/2024	39,563.33	593,044.16
Inter-American Development Bk	04/08/2019	50,000,000.00	50,000,000.00	52,820,500.00	2.33	2.33	02/29/2024	100,826.28	2,820,500.00
Intl Bank For Recon and Dev	03/11/2019	25,000,000.00	25,000,000.00	25,494,500.00	2.89	2.89	03/11/2024	39,819.44	494,500.00
Intl Bank For Recon and Dev	03/19/2019	25,000,000.00	24,967,671.67	26,871,750.00	2.50	2.53	03/19/2024	20,833.33	1,904,078.33
Intl Bank For Recon and Dev	03/26/2019	25,000,000.00	25,000,000.00	27,305,500.00	2.77	2.77	03/26/2024	9,618.06	2,305,500.00
Intl Bank For Recon and Dev	05/07/2019	25,000,000.00	25,000,000.00	27,366,250.00	2.75	2.75	05/07/2024	275,000.00	2,366,250.00
Intl Bank For Recon and Dev	07/02/2019	50,000,000.00	50,000,000.00	50,189,000.00	2.20	2.20	07/01/2024	274,944.44	189,000.00
International Finance Corp	10/16/2019	25,000,000.00	24,933,464.58	25,768,750.00	1.38	1.44	10/16/2024	157,552.08	835,285.42
Intl Bank For Recon and Dev	11/06/2019	25,000,000.00	25,000,000.00	25,036,500.00	2.25	2.25	11/06/2024	226,562.50	36,500.00
Intl Bank For Recon and Dev	11/06/2019	25,000,000.00	25,000,000.00	25,036,500.00	2.25	2.25	11/06/2024	226,562.50	36,500.00
Intl Bank For Recon and Dev	11/13/2019	50,000,000.00	50,000,000.00	50,385,000.00	2.05	2.05	11/13/2024	392,916.67	385,000.00
Intl Bank For Recon and Dev	12/12/2019	50,000,000.00	50,000,000.00	50,467,500.00	2.00	2.00	12/12/2024	302,777.78	467,500.00
Intl Bank For Recon and Dev	03/03/2020	25,000,000.00	25,000,000.00	25,000,000.00	1.80	1.80	03/03/2025	35,461.96	0.00
Supranationals Subtotal:		1,107,415,000.00	1,113,812,501.84	1,148,967,822.24	2.36	2.19		6,402,032.89	35,155,320.40
Sweep Fund									
JP Morgan	12/11/2018	5,000,000.00	5,000,000.00	5,000,000.00	0.00	0.00		1,135.72	0.00
Sweep Fund Subtotal:		5,000,000.00	5,000,000.00	5,000,000.00	0.00	0.00		1,135.72	0.00
Treasury Coupon Securities									
U.S. Treasury	06/05/2015	15,000,000.00	14,996,661.89	15,034,650.00	1.50	1.64	05/31/2020	75,614.75	37,988.11
U.S. Treasury	01/06/2017	20,000,000.00	19,939,708.11	20,218,800.00	1.38	1.75	01/31/2021	46,085.16	279,091.89
U.S. Treasury	02/01/2019	13,000,000.00	13,001,485.19	13,257,920.00	2.50	2.49	01/31/2021	54,464.29	256,434.81
U.S. Treasury	06/17/2016	35,000,000.00	35,115,632.77	35,522,200.00	1.38	1.08	05/31/2021	161,731.56	406,567.23
U.S. Treasury	09/07/2016	5,000,000.00	4,999,190.74	5,063,650.00	1.13	1.14	06/30/2021	14,217.03	64,459.26
U.S. Treasury	09/07/2016	5,000,000.00	5,070,766.70	5,137,900.00	2.25	1.15	07/31/2021	18,853.02	67,133.30
U.S. Treasury	10/06/2016	25,000,000.00	24,953,626.16	25,343,750.00	1.13	1.25	09/30/2021	768.44	390,123.84
U.S. Treasury	12/09/2016	15,000,000.00	14,981,373.83	15,386,100.00	1.75	1.83	11/30/2021	88,217.21	404,726.17
U.S. Treasury	11/21/2019	20,000,000.00	20,080,952.69	20,685,200.00	1.75	1.57	07/15/2022	74,038.46	604,247.31
U.S. Treasury	09/11/2019	10,000,000.00	10,010,161.29	10,328,100.00	1.63	1.58	08/31/2022	14,130.43	317,938.71

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
U.S. Treasury	04/30/2019	50,000,000.00	49,300,142.05	52,074,000.00	1.75	2.27	01/31/2023	146,634.62	2,773,857.95
U.S. Treasury	01/07/2020	15,000,000.00	15,076,347.14	15,622,200.00	1.75	1.57	01/31/2023	43,990.38	545,852.86
U.S. Treasury	09/16/2019	12,000,000.00	11,911,488.24	12,435,000.00	1.50	1.75	03/31/2023	491.80	523,511.76
U.S. Treasury	12/17/2019	15,000,000.00	14,852,097.30	15,516,750.00	1.38	1.69	06/30/2023	52,129.12	664,652.70
U.S. Treasury	02/05/2020	5,000,000.00	4,992,540.04	5,172,250.00	1.38	1.42	06/30/2023	10,576.92	179,709.96
U.S. Treasury	09/06/2019	10,000,000.00	9,935,287.92	10,310,600.00	1.25	1.45	07/31/2023	20,947.80	375,312.08
U.S. Treasury	10/10/2019	10,000,000.00	9,927,895.69	10,310,600.00	1.25	1.47	07/31/2023	20,947.80	382,704.31
U.S. Treasury	10/11/2019	5,000,000.00	5,187,742.96	5,405,100.00	2.75	1.58	07/31/2023	23,042.58	217,357.04
U.S. Treasury	05/31/2019	40,000,000.00	39,234,676.84	41,459,200.00	1.38	1.96	08/31/2023	47,826.09	2,224,523.16
U.S. Treasury	09/03/2019	15,000,000.00	15,146,318.51	15,703,650.00	1.63	1.34	10/31/2023	102,455.36	557,331.49
U.S. Treasury	09/05/2019	10,000,000.00	10,055,573.30	10,469,100.00	1.63	1.46	10/31/2023	68,303.57	413,526.70
U.S. Treasury	02/01/2019	10,000,000.00	10,012,585.62	10,827,700.00	2.50	2.46	01/31/2024	41,895.60	815,114.38
U.S. Treasury	04/02/2019	15,000,000.00	14,930,625.00	16,063,500.00	2.13	2.25	03/31/2024	870.90	1,132,875.00
U.S. Treasury	06/11/2019	15,000,000.00	15,348,815.10	16,320,750.00	2.50	1.91	05/15/2024	142,170.33	971,934.90
U.S. Treasury	07/15/2019	25,000,000.00	25,140,430.98	26,729,500.00	2.00	1.86	06/30/2024	126,373.63	1,589,069.02
U.S. Treasury	08/29/2019	10,000,000.00	10,415,311.94	10,873,800.00	2.38	1.39	08/15/2024	30,013.74	458,488.06
U.S. Treasury	03/10/2020	15,000,000.00	15,565,995.97	15,714,300.00	1.38	0.58	01/31/2025	12,465.66	148,304.03
U.S. Treasury	03/13/2020	15,000,000.00	15,473,615.42	15,714,300.00	1.38	0.71	01/31/2025	10,765.79	240,684.58
Treasury Coupon Securities Subtotal:		455,000,000.00	455,657,049.39	472,700,570.00	1.66	1.65		1,450,022.04	17,043,520.61
Grand Total		10,269,410,807.53	10,276,474,877.93	10,389,378,044.26	1.91	1.90		36,281,810.04	112,903,166.33

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
2810	U.S. Treasury Notes	U.S. Treasury	1.25	Redemption	10,000,000.00	03/02/20
3362	U.S. Treasury Notes	U.S. Treasury	1.38	Redemption	20,000,000.00	03/02/20
3608	Money Market Funds	Fidelity Government	1.50	Redemption	97,000,000.00	03/02/20
4393	Bank Deposit	Wells Fargo Bank NA	1.50	Redemption	4,375.81	03/02/20
5309	Sweep Fund	JP Morgan	1.04	Redemption	715,383.75	03/02/20
5998	Commercial Paper	BNP Paribas NY	2.00	Redemption	25,000,000.00	03/02/20
6141	Negotiable CD	Sumitomo Mitsui Bank	1.73	Redemption	50,000,000.00	03/02/20
6240	Commercial Paper	Credit Agricole CIB	1.57	Redemption	140,000,000.00	03/02/20
6241	Commercial Paper	Credit Agricole CIB	1.57	Redemption	90,000,000.00	03/02/20
6242	Negotiable CD	Toronto Dominion NY	1.18	Purchase	-65,000,000.00	03/02/20
6243	Commercial Paper	Cooperatieve Rabo	1.57	Purchase	-274,988,006.94	03/02/20
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Purchase	-1,130.41	03/03/20
5309	Sweep Fund	JP Morgan	1.35	Purchase	-217,076.45	03/03/20
6179	Money Market Funds	CAMP	1.50	Purchase	-69,226.55	03/03/20
6227	Commercial Paper	Prudential Funding L	1.59	Redemption	15,000,000.00	03/03/20
6228	Commercial Paper	Prudential Funding L	1.59	Redemption	30,000,000.00	03/03/20
6243	Commercial Paper	Cooperatieve Rabo	1.57	Redemption	275,000,000.00	03/03/20
6244	Commercial Paper	Cooperatieve Rabo	1.58	Purchase	-49,997,805.56	03/03/20
6245	Commercial Paper	Cooperatieve Rabo	1.58	Purchase	-184,991,880.56	03/03/20
6246	Supranational	Intl Bank For Recon	1.80	Purchase	-25,000,000.00	03/03/20
6247	Federal Agencies	Federal Farm Credit	1.75	Purchase	-61,650,000.00	03/03/20
3608	Money Market Funds	Fidelity Government	1.51	Purchase	-207,000,000.00	03/04/20
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Purchase	-1,414,170.76	03/04/20
6244	Commercial Paper	Cooperatieve Rabo	1.58	Redemption	50,000,000.00	03/04/20
6245	Commercial Paper	Cooperatieve Rabo	1.58	Redemption	185,000,000.00	03/04/20
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Redemption	1,502,120.33	03/05/20
5309	Sweep Fund	JP Morgan	0.78	Purchase	-52,914.92	03/05/20
5309	Sweep Fund	JP Morgan	0.78	Redemption	3,887,388.26	03/05/20
6142	Negotiable CD	Sumitomo Mitsui Bank	1.73	Redemption	25,000,000.00	03/05/20
6248	Federal Agencies	Federal Farm Credit	1.55	Purchase	-14,533,860.25	03/05/20
3608	Money Market Funds	Fidelity Government	1.29	Purchase	-69,000,000.00	03/06/20
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Purchase	-215,409.47	03/06/20
5309	Sweep Fund	JP Morgan	0.76	Redemption	24,779.59	03/06/20

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
5436	Supranational	Intl Bank For Recon	2.90	Redemption	25,000,000.00	03/06/20
6109	Commercial Paper	MUFG Bank NY	1.86	Redemption	75,000,000.00	03/06/20
3608	Money Market Funds	Fidelity Government	1.24	Redemption	57,000,000.00	03/09/20
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Purchase	-850,501.30	03/09/20
5309	Sweep Fund	JP Morgan	0.74	Purchase	-407,536.79	03/09/20
5826	Negotiable CD	Royal Bk of Canada/D	2.14	Redemption	50,000,000.00	03/09/20
6130	Negotiable CD	Toronto Dominion NY	2.00	Redemption	30,000,000.00	03/09/20
6249	Commercial Paper	Toyota Motor Credit	0.71	Purchase	-49,736,708.33	03/09/20
3608	Money Market Funds	Fidelity Government	1.21	Redemption	46,000,000.00	03/10/20
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Redemption	352,825.92	03/10/20
5309	Sweep Fund	JP Morgan	0.68	Purchase	-68,934.75	03/10/20
6250	Commercial Paper	Toyota Motor Credit	0.78	Purchase	-44,740,650.00	03/10/20
6251	U.S. Treasury Notes	U.S. Treasury	1.38	Purchase	-15,595,145.09	03/10/20
3608	Money Market Funds	Fidelity Government	1.18	Purchase	-121,000,000.00	03/11/20
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Redemption	13,393.40	03/11/20
5309	Sweep Fund	JP Morgan	0.70	Purchase	-114,960.63	03/11/20
6252	Asset Backed Securities	John Deere Owner Tru	1.10	Purchase	-11,999,266.80	03/11/20
3608	Money Market Funds	Fidelity Government	1.17	Redemption	109,000,000.00	03/12/20
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Redemption	680,090.81	03/12/20
5309	Sweep Fund	JP Morgan	0.71	Redemption	15,675.24	03/12/20
6253	Negotiable CD	Canadian Imp Bk Comm	1.25	Purchase	-50,000,000.00	03/12/20
6254	Negotiable CD	Canadian Imp Bk Comm	1.25	Purchase	-50,000,000.00	03/12/20
3608	Money Market Funds	Fidelity Government	1.15	Redemption	2,500,000.00	03/13/20
3628	Federal Agencies	Federal Farm Credit	1.42	Redemption	25,000,000.00	03/13/20
4393	Bank Deposit	Wells Fargo Bank NA	1.00	Purchase	-765.04	03/13/20
5309	Sweep Fund	JP Morgan	0.66	Purchase	-3,120,488.89	03/13/20
5462	Negotiable CD	Bank of Montreal	2.69	Redemption	1,000,000.00	03/13/20
6255	U.S. Treasury Notes	U.S. Treasury	1.38	Purchase	-15,502,509.02	03/13/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-198,742.87	03/16/20
4738	Asset Backed Securities	American Express Cre	2.67	Redemption	23,000,000.00	03/16/20
4828	Asset Backed Securities	American Express Cre	2.67	Redemption	20,000,000.00	03/16/20
5143	Asset Backed Securities	Toyota Auto Receivab	2.98	Redemption	1,283,521.80	03/16/20
5209	Asset Backed Securities	Toyota Auto Receivab	1.93	Redemption	331,376.00	03/16/20

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
5309	Sweep Fund	JP Morgan	0.15	Redemption	3,843,036.84	03/16/20
5374	Asset Backed Securities	Toyota Auto Receivab	2.83	Redemption	645,429.86	03/16/20
5382	Asset Backed Securities	Bank of America Corp	1.95	Redemption	15,000,000.00	03/16/20
5449	Asset Backed Securities	Toyota Auto Receivab	1.76	Redemption	344,972.38	03/16/20
5465	Asset Backed Securities	John Deere Owner Tru	2.85	Redemption	1,017,984.29	03/16/20
5758	Asset Backed Securities	Ford Credit Auto Own	2.35	Redemption	1,004,205.91	03/16/20
5769	Asset Backed Securities	Harley-Davidson Moto	2.37	Redemption	581,282.10	03/16/20
5829	Asset Backed Securities	GM Financial Securit	2.23	Redemption	1,174,842.51	03/16/20
5833	Asset Backed Securities	John Deere Owner Tru	2.28	Redemption	68,580.52	03/16/20
6023	Asset Backed Securities	GM Financial Securit	1.99	Redemption	821,266.19	03/16/20
6129	Negotiable CD	Toronto Dominion NY	2.00	Redemption	10,000,000.00	03/16/20
6256	Negotiable CD	Royal Bk of Canada/D	1.29	Purchase	-80,000,000.00	03/16/20
3608	Money Market Funds	Fidelity Government	0.82	Redemption	24,200,000.00	03/17/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Redemption	886.19	03/17/20
5309	Sweep Fund	JP Morgan	0.31	Redemption	170,230.72	03/17/20
6257	Corporate Notes	JP Morgan	2.97	Purchase	-10,218,084.44	03/17/20
3608	Money Market Funds	Fidelity Government	0.73	Redemption	5,200,000.00	03/18/20
3825	Asset Backed Securities	Honda Auto Rec Owner	1.21	Redemption	93,773.77	03/18/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-340,161.39	03/18/20
4886	Asset Backed Securities	Honda Auto Rec Owner	2.60	Redemption	390,023.85	03/18/20
5309	Sweep Fund	JP Morgan	0.07	Purchase	-5,675,693.06	03/18/20
5409	Asset Backed Securities	Honda Auto Rec Owner	3.10	Redemption	1,243,368.67	03/18/20
3608	Money Market Funds	Fidelity Government	0.61	Redemption	4,100,000.00	03/19/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-1,842.15	03/19/20
5309	Sweep Fund	JP Morgan	0.05	Redemption	5,581,730.32	03/19/20
3608	Money Market Funds	Fidelity Government	0.50	Purchase	-23,300,000.00	03/20/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-260,208.86	03/20/20
5309	Sweep Fund	JP Morgan	0.04	Purchase	-1,508,853.29	03/20/20
5488	Negotiable CD	Bank of Montreal	2.70	Redemption	25,000,000.00	03/20/20
6128	Negotiable CD	Toronto Dominion NY	2.00	Redemption	10,000,000.00	03/20/20
3608	Money Market Funds	Fidelity Government	0.46	Redemption	15,000,000.00	03/23/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-68,448.06	03/23/20
5030	Asset Backed Securities	Honda Auto Rec Owner	2.67	Redemption	2,004,692.52	03/23/20

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
5309	Sweep Fund	JP Morgan	0.02	Purchase	-3,286,487.32	03/23/20
5315	Asset Backed Securities	Honda Auto Rec Owner	2.67	Redemption	105,747.53	03/23/20
5671	Asset Backed Securities	Honda Auto Rec Owner	2.95	Redemption	259,736.79	03/23/20
3608	Money Market Funds	Fidelity Government	0.43	Purchase	-68,000,000.00	03/24/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Redemption	11.47	03/24/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	2,803,323.44	03/24/20
6249	Commercial Paper	Toyota Motor Credit	0.71	Redemption	49,736,708.33	03/24/20
6250	Commercial Paper	Toyota Motor Credit	0.78	Redemption	44,740,650.00	03/24/20
6258	Commercial Paper	MUFG Bank NY	1.48	Purchase	-34,929,494.44	03/24/20
6259	Commercial Paper	MUFG Bank NY	1.48	Purchase	-19,960,533.33	03/24/20
6260	Commercial Paper	MUFG Bank NY	1.48	Purchase	-24,954,777.78	03/24/20
6261	Commercial Paper	Toyota Motor Credit	2.30	Purchase	-94,441,611.11	03/24/20
3608	Money Market Funds	Fidelity Government	0.40	Purchase	-16,500,000.00	03/25/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Redemption	862,085.98	03/25/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	1,682,558.69	03/25/20
5981	Asset Backed Securities	BMW Vehicle Owner Tr	2.05	Redemption	335,381.18	03/25/20
5991	Federal Agencies	Federal Home Loan Mt	2.10	Redemption	25,000,000.00	03/25/20
6262	Asset Backed Securities	GM Financial Securit	1.84	Purchase	-23,446,495.99	03/25/20
6263	Federal Agencies	Federal Home Loan Ba	1.62	Purchase	-12,300,000.00	03/25/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-1,299,299.51	03/26/20
5309	Sweep Fund	JP Morgan	0.00	Purchase	-1,014,813.59	03/26/20
6264	Negotiable CD	UBS AG Stamford	1.80	Purchase	-50,000,000.00	03/26/20
6265	Negotiable CD	Royal Bk of Canada/D	1.75	Purchase	-40,000,000.00	03/26/20
6266	Negotiable CD	Royal Bk of Canada/D	1.75	Purchase	-20,000,000.00	03/26/20
6267	Negotiable CD	Royal Bk of Canada/D	1.75	Purchase	-20,000,000.00	03/26/20
6268	Negotiable CD	Royal Bk of Canada/D	1.75	Purchase	-30,000,000.00	03/26/20
6269	Negotiable CD	Royal Bk of Canada/D	2.07	Purchase	-50,000,000.00	03/26/20
6270	Negotiable CD	Royal Bk of Canada/D	2.07	Purchase	-50,000,000.00	03/26/20
3608	Money Market Funds	Fidelity Government	0.35	Purchase	-40,000,000.00	03/27/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-2,155.67	03/27/20
5309	Sweep Fund	JP Morgan	0.00	Purchase	-3,568,479.48	03/27/20
5515	Federal Agencies	Federal Home Loan Mt	2.75	Redemption	5,069,239.50	03/27/20
5519	Federal Agencies	Federal Home Loan Mt	2.70	Redemption	2,915,000.00	03/27/20

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
6272	Asset Backed Securities	GM Financial Securit	2.66	Purchase	-6,998,508.27	03/27/20
6273	Commercial Paper	JP Morgan	1.50	Purchase	-49,929,166.67	03/27/20
6274	Commercial Paper	JP Morgan	1.50	Purchase	-24,965,625.00	03/27/20
4437	Supranational	Intl Bank For Recon	1.98	Redemption	25,000,000.00	03/29/20
3608	Money Market Funds	Fidelity Government	0.34	Purchase	-39,300,000.00	03/30/20
3794	Federal Agencies	Federal Home Loan Mt	1.50	Redemption	12,000,000.00	03/30/20
4282	Federal Agencies	Federal Home Loan Mt	1.75	Redemption	25,000,000.00	03/30/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Redemption	1,298,551.76	03/30/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	3,734,322.77	03/30/20
6143	Negotiable CD	Toronto Dominion NY	1.79	Redemption	100,000,000.00	03/30/20
6153	Negotiable CD	Toronto Dominion NY	1.76	Redemption	45,000,000.00	03/30/20
6157	Commercial Paper	MUFG Bank NY	0.00	Redemption	45,000,000.00	03/30/20
6180	Commercial Paper	MUFG Bank NY	1.66	Redemption	55,000,000.00	03/30/20
6233	Negotiable CD	Natixis US Finance C	1.59	Redemption	35,000,000.00	03/30/20
6275	Commercial Paper	JP Morgan	1.50	Purchase	-89,775,000.00	03/30/20
2811	U.S. Treasury Notes	U.S. Treasury	1.13	Redemption	10,000,000.00	03/31/20
3982	U.S. Treasury Notes	U.S. Treasury	1.38	Redemption	20,000,000.00	03/31/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Redemption	5,012.18	03/31/20
5309	Sweep Fund	JP Morgan	0.00	Purchase	-2,473,118.90	03/31/20
Grand Total					-133,640,982.52	

CONTACT US



Dan McAllister

**San Diego County
Treasurer-Tax Collector**

San Diego County Administration Center

1600 Pacific Highway

San Diego, CA 92101

Telephone: 877-829-4732

Website: www.sdttc.com