



COUNTY OF SAN DIEGO INVESTMENT POOL TREASURY INVESTMENT RESULTS

**APR
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 April 30, 2020

Investment Type	Par Value	Book Value	Market Value	% of Portfolio	Market Price	WAM Days	YTM	Accrued Interest	Unrealized Gain/Loss
Asset Backed Securities	819,484,542	820,165,559	830,888,189	6.91	101.392	1079	2.23	1,128,982	10,722,630
Commercial Paper	3,160,000,000	3,151,809,506	3,157,423,600	26.54	99.919	65	1.59	-	5,614,094
Federal Agency Securities	1,735,028,000	1,740,825,804	1,787,197,228	14.66	103.007	1104	1.88	8,555,256	46,371,424
Medium-Term Notes	1,022,803,000	1,024,243,833	1,039,946,872	8.62	101.676	624	2.35	5,531,811	15,703,039
Municipal Bonds	76,535,000	77,022,383	78,042,354	0.65	101.980	1005	1.90	256,792	1,019,971
Negotiable CDs	2,453,000,000	2,453,008,101	2,459,692,551	20.65	100.273	95	1.62	15,381,120	6,684,450
Supranational Securities	1,132,415,000	1,138,563,563	1,172,718,490	9.59	103.559	1259	2.16	5,931,839	34,154,927
U.S. Treasuries	490,000,000	492,258,038	509,237,420	4.14	103.950	1046	1.56	1,875,624	16,979,382
Money Market Funds	974,351,968	974,351,968	974,351,968	8.20	100.000	1	0.27	171,430	-
Bank Deposit	3,615,221	3,615,221	3,615,221	0.03	100.000	1	0.00	-	-
Sweep Fund	1,113,674	1,113,674	1,113,674	0.01	100.000	1	0.00	-	-
Totals for April 2020	11,868,346,405	11,876,977,648	12,014,227,566	100.00	101.229	498	1.69	38,832,855	137,249,918
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
Change from Prior Month	1,598,935,597	1,600,502,770	1,624,849,522		0.061	(93)	-0.21	2,551,044	24,346,752
Portfolio Effective Duration	0.88 years								

Return Information	Fiscal Year To		Calendar Year	
	Monthly Return	Annualized	To Date Return	Annualized
Book Value	0.148%	1.801%	1.781%	2.131%
			0.658%	1.984%

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

PROJECTED LIQUIDITY

County of San Diego Pooled Money Fund

As of April 30, 2020

(\$000)

	May-20	Jun-20	Jul-20	Aug-20	Sep-20	Oct-20
Beginning Pool Book Balance	11,876,978	10,820,459	9,928,373	8,825,193	8,051,420	7,845,774
Inflows						
Investment Inflows	1,025,000	1,218,045	1,616,536	930,000	580,000	195,821
Projected Credits	694,825	845,019	1,061,102	864,183	916,050	1,199,125
	1,719,825	2,063,064	2,677,638	1,794,183	1,496,050	1,394,946
Outflows						
Investment Purchases	68,500	-	-	-	-	-
Projected Debits	1,751,344	1,737,105	2,164,282	1,637,956	1,121,696	1,145,050
	1,819,844	1,737,105	2,164,282	1,637,956	1,121,696	1,145,050
Net Cash Flows	(1,056,519)	(892,086)	(1,103,180)	(773,773)	(205,646)	54,075
MONTH END POOL BALANCE	10,820,459	9,928,373	8,825,193	8,051,420	7,845,774	7,899,849
PROJECTED MONTH END LIQUIDITY	\$ 960,194	\$ 1,286,153	\$ 1,799,509	\$ 1,955,736	\$ 2,330,090	\$ 2,579,986

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 April 30, 2020

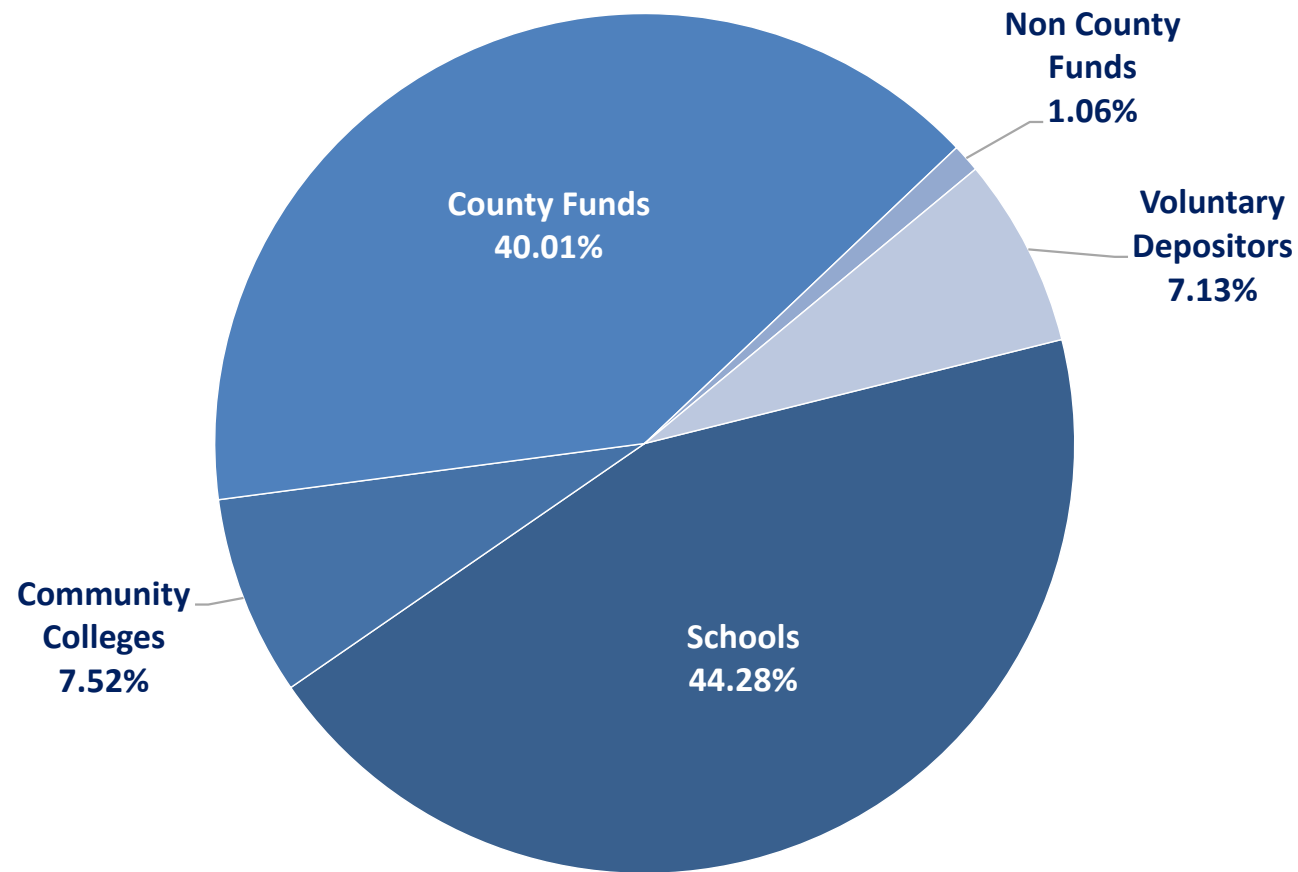
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PARTICIPANT	FMV 02/29/20	FMV 03/31/20	FMV 04/30/20	% of Total	PARTICIPANT	FMV 02/29/20	FMV 03/31/20	FMV 04/30/20	% of Total
COUNTY	\$ 1,031,829	\$ 1,590,758	\$ 1,500,287	12.49%	Lake Cuyamaca Rec & Park District	93	38	38	
COUNTY - SPECIAL TRUST FUNDS	2,742,726	2,606,124	3,306,777	27.52%	Lakeside FPD	9,109	7,405	10,702	
NON-COUNTY INVESTMENT FUNDS	122,287	128,949	126,756	1.06%	Leucadia Wastewater District	3,927	3,953	3,970	
SCHOOLS - (K THRU 12)	4,639,470	4,445,032	5,320,217	44.28%	Lower Sweetwater FPD	684	688	831	
					Metropolitan Transit System	38,656	38,192	38,242	
COMMUNITY COLLEGES					Mission Resource Conservation District	148	149	118	
San Diego	157,574	142,885	203,980	1.71%	North County Cemetery District	6,299	6,335	6,725	
Grossmont-Cuyamaca	152,751	149,742	166,237	1.38%	North County Dispatch	4,371	4,203	4,517	
MiraCosta	113,816	101,628	136,524	1.14%	North County FPD	2,413	2,251	5,711	
Palomar	217,677	219,199	249,042	2.07%	Otay Water District	288	290	291	
Southwestern	143,406	144,935	147,528	1.23%	Pomerado Cemetery District	2,020	1,973	2,137	
Total Community Colleges	785,225	758,389	903,311	7.52%	Public Agencies Self-Insurance System	3,578	3,602	3,617	
					Ramona Cemetery District	919	897	965	
FIRST 5 COMMISSION	40,422	49,462	48,021		Rancho Santa Fe FPD	12,476	11,572	14,845	
SANCAL	3,843	3,877	3,895		Rincon del Diablo Municipal Water District	4,753	4,784	4,804	
SDCERA	604	2,169	2,175		SANDAG	206,339	195,946	193,730	
					SD County Regional Airport Authority	309,508	315,293	293,987	
CITIES					San Diego Housing Commission	21,848	21,994	22,085	
Chula Vista	38,067	38,361	35,685		San Diego Geographic Information Source	726	1,007	811	
Coronado	44,741	20,817	20,934		San Diego Law Library	4,163	4,299	4,201	
Del Mar	2,734	2,752	2,763		San Diego Local Agency Formation Comm	1,924	1,782	1,649	
El Cajon	5,116	5,150	5,171		San Diego Regional Training Center	680	556	640	
Encinitas	4,146	4,173	4,191		San Dieguito River Park	1,112	904	808	
National City	35,856	36,105	36,254		San Marcos FPD	1	1	1	
Oceanside	21	51	0		San Miguel Consolidated FPD	12,606	11,541	18,159	
					Santa Fe Irrigation District	4,448	4,478	4,496	
INDEPENDENT AGENCIES					Serra Cooperative Library System	2	2	2	
Alpine FPD	1,749	1,273	2,774		Upper San Luis Rey Resource Conserv Dist	66	66	70	
Bonita-Sunnyside FPD	6,202	5,787	7,054		Vallecitos Water District	5,463	5,500	5,523	
Borrego Springs FPD	1,327	1,174	1,692		Valley Center FPD	2,221	2,002	2,645	
Canebrake County Water District	54	54	54		Valley Center Cemetery District	468	471	487	
Deer Springs FPD	13,082	11,895	12,827		Valley Center Water District	21,480	21,282	22,123	
Fallbrook Public Utility District	15	16	16		Vista FPD	3,157	3,178	3,939	
Grossmont Healthcare District	2	2	2						
Julian-Cuyamaca FPD	373	375	498		Total Voluntary Participants	884,301	860,126	856,875	7.13%
					Pooled Money Fund Total	\$ 10,205,838	\$ 10,389,378	\$ 12,014,223	100.00%

INVESTMENT FUND PARTICIPANTS

San Diego Pooled Money Fund

As of April 30, 2020

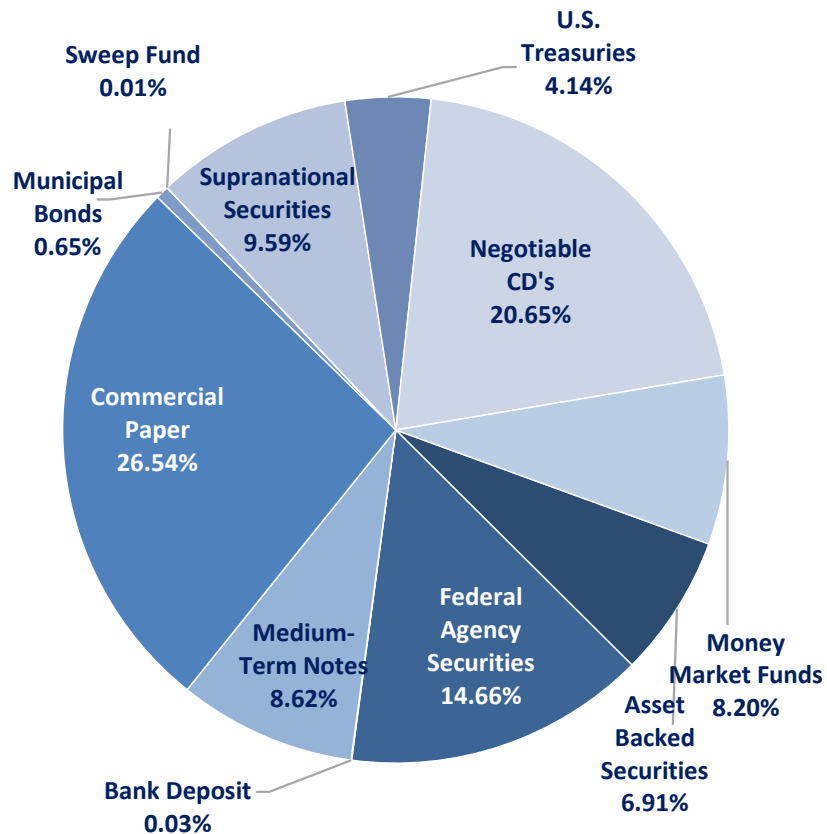


*Totals may not add to 100% due to rounding

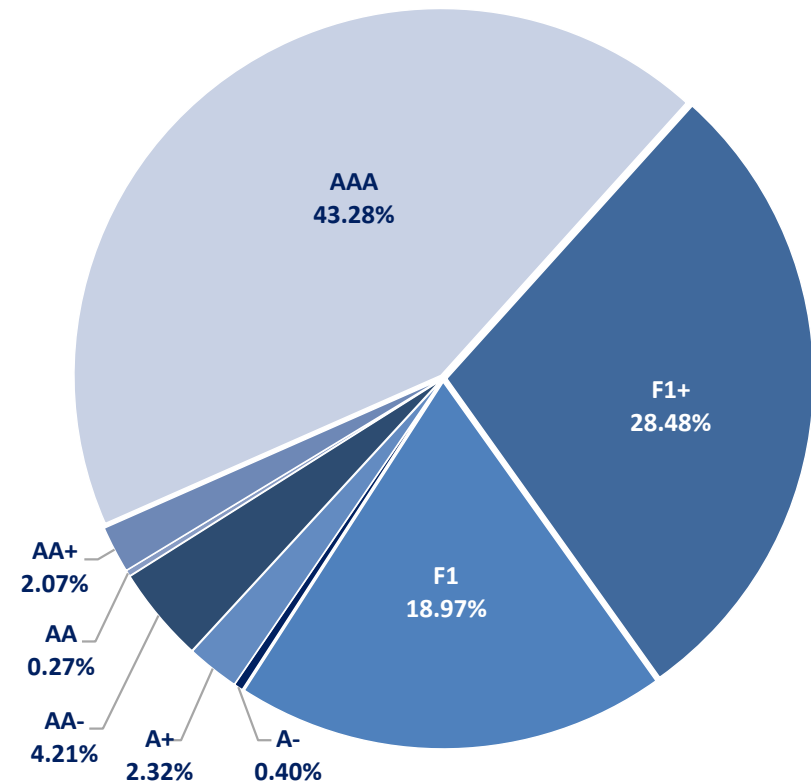
INVESTMENT FUND OVERVIEW

As of April 30, 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 April 30, 2020

Category	Standard	Comment
Treasury Issues	No Limit	Complies - 4.1%
Agency Issues	35% per issuer	Complies - 14.7%
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 - 0.6%
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 - 26.5%
Medium Term Notes	A-1/"A" by S&P or P-1/"A" by Moody's or F-1/"A" by Fitch minimum rating by 1 of 3 NRSROs; (ST ratings for 1 year or less; LT ratings for over 1 year); 30% maximum; 5% per issuer	Complies - 8.6%
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 - 20.7%
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 - 8.2%
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 - 9.6%
Pass-Through Securities	Non-mortgaged backed; "A" minimum rated issuer by 1 of 3 NRSROs; "AA" minimum rated by 1 of 3 NRSROs; 20% maximum; 5% per issuer	Complies - 6.9%
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 April 30, 2020

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Asset Backed Securities									
Nissan Auto Receivables Owner	04/29/2020	6,500,000.00	6,500,000.00	6,505,149.95	0.98	0.98	04/15/2021	353.14	5,149.95
GM Financial Securitized Term	04/22/2020	11,000,000.00	11,000,000.00	11,012,305.70	1.26	1.26	04/16/2021	3,461.40	12,305.70
Honda Auto Rec Owner Trust	04/29/2020	5,000,000.00	5,000,000.00	5,000,000.00	1.20	1.20	05/17/2021	332.68	0.00
Toyota Auto Receivables	04/29/2020	8,000,000.00	8,000,000.00	8,008,753.60	1.14	1.14	05/17/2021	507.26	8,753.60
Toyota Auto Receivables	03/12/2019	1,590,286.24	1,580,781.78	1,592,030.15	1.76	2.66	07/15/2021	11,105.74	11,248.37
Toyota Auto Receivables	11/07/2018	6,276,903.58	6,276,354.35	6,302,467.53	2.98	3.01	08/15/2021	10,585.39	26,113.18
Honda Auto Rec Owner Trust	02/27/2019	8,679,601.03	8,679,042.06	8,726,696.55	3.10	3.12	09/20/2021	68,492.58	47,654.49
Toyota Auto Receivables	02/13/2019	4,152,646.30	4,152,269.24	4,170,694.12	2.83	2.85	10/15/2021	5,223.10	18,424.88
John Deere Owner Trust	03/13/2019	6,598,533.33	6,598,232.44	6,623,579.38	2.85	2.87	12/15/2021	8,358.18	25,346.94
Toyota Auto Receivables	11/30/2018	2,965,316.34	2,915,739.96	2,973,369.84	1.93	2.97	01/18/2022	2,543.56	57,629.88
Ford Credit Auto Owner Trust	06/21/2019	7,775,195.73	7,774,951.59	7,818,638.08	2.35	2.36	02/15/2022	8,120.75	43,686.49
Honda Auto Rec Owner Trust	08/27/2019	22,000,000.00	21,998,460.00	22,131,964.80	1.90	1.91	04/15/2022	18,577.78	133,504.80
Toyota Auto Receivables	08/14/2019	9,219,738.33	9,219,309.61	9,266,794.03	2.00	2.01	04/15/2022	7,639.76	47,484.42
Harley-Davidson Motorcycle Tru	06/26/2019	4,608,402.78	4,608,345.17	4,627,236.40	2.37	2.38	05/15/2022	4,854.19	18,891.23
John Deere Owner Trust	07/24/2019	9,910,768.95	9,910,731.29	9,939,352.60	2.28	2.29	05/16/2022	10,042.91	28,621.31
BMW Vehicle Owner Trust	09/18/2019	6,976,489.24	6,976,342.04	7,005,191.91	2.05	2.06	05/25/2022	2,383.69	28,849.87
GM Financial Securitized Term	03/27/2020	5,927,261.06	5,906,423.05	5,946,592.82	2.66	2.92	06/16/2022	6,569.35	40,169.77
Hyundai Auto Receivables Trust	11/06/2019	5,250,000.00	5,249,675.03	5,273,934.75	1.93	1.94	07/15/2022	4,503.34	24,259.72
Toyota Auto Receivables	11/13/2019	20,000,000.00	19,998,522.00	20,124,510.00	1.92	1.93	07/15/2022	17,066.66	125,988.00
GM Financial Securitized Term	07/24/2019	11,154,461.90	11,154,032.45	11,205,233.66	2.23	2.24	08/16/2022	10,363.99	51,201.21
Honda Auto Rec Owner Trust	05/03/2019	18,365,164.74	18,495,729.58	18,604,925.64	2.95	2.48	08/22/2022	15,049.34	109,196.06
Honda Auto Rec Owner Trust	02/26/2020	14,000,000.00	13,998,581.80	14,107,377.20	1.63	1.64	10/21/2022	6,338.90	108,795.40
Toyota Auto Receivables	02/12/2020	30,000,000.00	29,999,631.00	30,184,269.00	1.67	1.68	11/15/2022	22,266.67	184,638.00
GM Financial Securitized Term	03/25/2020	21,598,772.22	21,358,317.05	21,685,607.92	1.84	3.76	11/16/2022	16,559.01	327,290.87
Toyota Auto Receivables	05/03/2019	19,940,000.00	20,138,621.08	20,283,496.41	3.02	2.50	12/15/2022	26,763.79	144,875.33
Toyota Auto Receivables	08/01/2019	24,540,000.00	24,907,141.41	24,962,738.31	3.02	2.05	12/15/2022	32,938.05	55,596.90
Bank of America Corp	12/11/2018	63,738,000.00	62,450,791.17	63,947,698.02	1.84	1.67	01/17/2023	52,123.86	1,496,906.85
Harley-Davidson Motorcycle Tru	01/29/2020	6,000,000.00	5,999,697.60	6,009,673.80	1.83	1.84	01/17/2023	4,880.00	9,976.20
Citibank Credit Card Issuance	04/16/2019	28,310,000.00	28,269,221.18	28,656,072.76	2.49	2.55	01/20/2023	197,768.94	386,851.58
Toyota Auto Receivables	11/07/2018	15,000,000.00	14,996,755.50	15,305,655.00	3.18	3.21	03/15/2023	21,199.99	308,899.50
Honda Auto Rec Owner Trust	02/27/2019	9,750,000.00	9,749,738.70	9,991,549.43	3.11	3.13	03/20/2023	42,799.81	241,810.73
American Express Credit Accoun	04/02/2019	11,738,000.00	11,656,842.76	11,807,656.81	2.04	1.23	05/15/2023	10,642.45	150,814.05
Citibank Credit Card Issuance	03/18/2019	7,000,000.00	6,993,973.19	7,156,102.80	2.68	2.71	06/07/2023	75,040.00	162,129.61
Nissan Auto Receivables Owner	12/06/2019	9,006,000.00	9,194,914.92	9,226,117.45	3.22	1.91	06/15/2023	12,888.59	31,202.53
Honda Auto Rec Owner Trust	05/29/2019	28,500,000.00	28,498,936.95	29,159,638.20	2.52	2.54	06/21/2023	19,950.00	660,701.25
Bank of America Corp	03/20/2019	22,790,000.00	22,772,195.31	23,151,681.86	2.70	2.73	07/17/2023	27,348.00	379,486.55
Toyota Auto Receivables	02/13/2019	20,000,000.00	19,996,356.00	20,478,578.00	2.91	2.94	07/17/2023	25,866.66	482,222.00
Honda Auto Rec Owner Trust	08/27/2019	24,000,000.00	23,999,800.80	24,269,656.80	1.78	1.79	08/15/2023	18,986.74	269,856.00
Nissan Auto Receivables Owner	05/28/2019	28,000,000.00	27,993,669.20	28,637,719.60	2.50	2.52	11/15/2023	33,362.64	644,050.40
American Express Credit Accoun	12/17/2018	38,000,000.00	37,881,250.00	38,899,311.80	2.99	3.14	12/15/2023	50,497.46	1,018,061.80
Discover Card Execution Note T	03/27/2019	30,000,000.00	30,460,546.88	30,876,723.00	3.11	2.43	01/16/2024	41,466.54	416,176.12
Toyota Auto Receivables	11/13/2019	13,500,000.00	13,499,025.30	13,747,044.60	1.92	1.93	01/16/2024	11,520.00	248,019.30

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of April 30, 2020

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Honda Auto Rec Owner Trust	11/26/2019	22,500,000.00	22,495,990.50	22,846,493.25	1.83	1.85	01/18/2024	14,868.76	350,502.75
BMW Vehicle Owner Trust	09/18/2019	10,500,000.00	10,498,588.80	10,669,080.45	1.92	1.93	01/25/2024	3,360.00	170,491.65
American Express Credit Accoun	03/27/2019	40,253,000.00	40,825,347.34	41,373,518.74	3.06	2.42	02/15/2024	54,744.08	548,171.40
Hyundai Auto Receivables Trust	11/06/2019	8,500,000.00	8,499,608.15	8,611,385.70	1.94	1.95	02/15/2024	7,328.89	111,777.55
Discover Card Execution Note T	07/11/2019	8,750,000.00	8,959,179.69	9,043,882.75	3.32	2.20	03/15/2024	12,911.01	84,703.06
American Express Credit Accoun	06/13/2019	22,120,000.00	22,584,865.63	22,872,765.72	3.18	2.23	04/15/2024	31,262.93	287,900.09
Honda Auto Rec Owner Trust	02/26/2020	16,500,000.00	16,496,766.00	16,690,667.40	1.61	1.62	04/22/2024	7,379.16	193,901.40
Nissan Auto Receivables Owner	10/23/2019	12,000,000.00	11,999,366.40	12,202,504.80	1.93	1.94	07/15/2024	10,293.33	203,138.40
John Deere Owner Trust	03/11/2020	12,000,000.00	11,999,266.80	11,996,575.20	1.10	1.11	08/15/2024	5,866.67	(2,691.60)
GM Financial Securitized Term	01/15/2020	13,000,000.00	12,996,938.50	13,190,213.40	1.84	1.86	09/16/2024	8,637.77	193,274.90
Harley-Davidson Motorcycle Tru	01/29/2020	6,000,000.00	5,998,691.40	5,987,311.20	1.87	1.89	10/15/2024	4,986.67	(11,380.20)
Asset Backed Securities Subtotal:		819,484,541.77	820,165,558.65	830,888,188.89	2.35	2.23		1,128,982.16	10,722,630.24
Bank Deposit									
Wells Fargo Bank NA	07/01/2017	3,615,220.63	3,615,220.63	3,615,220.63	0.00	0.00		0.00	0.00
Bank Deposit Subtotal:		3,615,220.63	3,615,220.63	3,615,220.63	0.00	0.00		0.00	0.00
Commercial Paper									
BNP Paribas NY	10/30/2019	50,000,000.00	50,000,000.00	49,999,500.00	1.87	1.92	05/01/2020	0.00	(500.00)
BNP Paribas NY	10/30/2019	50,000,000.00	50,000,000.00	49,999,500.00	1.87	1.92	05/01/2020	0.00	(500.00)
Credit Agricole CIB	01/29/2020	35,000,000.00	34,995,187.50	34,999,650.00	1.65	1.66	05/04/2020	0.00	4,462.50
MUFG Bank NY	03/24/2020	25,000,000.00	24,993,833.33	24,999,000.00	1.48	1.48	05/07/2020	0.00	5,166.67
BNP Paribas NY	11/13/2019	50,000,000.00	49,982,013.89	49,999,000.00	1.85	1.87	05/08/2020	0.00	16,986.11
Credit Agricole CIB	01/29/2020	35,000,000.00	34,988,770.83	34,999,300.00	1.65	1.66	05/08/2020	0.00	10,529.17
Credit Agricole CIB	01/29/2020	15,000,000.00	14,993,125.00	14,999,700.00	1.65	1.66	05/11/2020	0.00	6,575.00
MUFG Bank NY	03/24/2020	20,000,000.00	19,991,777.78	19,998,400.00	1.48	1.48	05/11/2020	0.00	6,622.22
MUFG Bank NY	03/24/2020	35,000,000.00	34,984,172.22	34,996,850.00	1.48	1.48	05/12/2020	0.00	12,677.78
Natixis US Finance Co.	12/04/2019	50,000,000.00	49,963,833.33	49,997,500.00	1.86	1.88	05/15/2020	0.00	33,666.67
Natixis US Finance Co.	12/03/2019	75,000,000.00	74,902,604.17	74,991,750.00	1.87	1.89	05/26/2020	0.00	89,145.83
MUFG Bank NY	04/07/2020	20,000,000.00	19,985,300.00	19,992,000.00	0.98	0.98	05/28/2020	0.00	6,700.00
JP Morgan	03/30/2020	90,000,000.00	89,895,000.00	89,982,000.00	1.50	1.50	05/29/2020	0.00	87,000.00
Natixis US Finance Co.	11/18/2019	50,000,000.00	49,927,277.78	49,993,500.00	1.87	1.91	05/29/2020	0.00	66,222.22
JP Morgan	09/25/2019	20,000,000.00	19,966,416.67	19,995,400.00	1.95	2.00	06/01/2020	0.00	28,983.33
MUFG Bank NY	04/02/2020	60,000,000.00	59,938,516.67	59,971,200.00	1.19	1.19	06/01/2020	0.00	32,683.33
Natixis US Finance Co.	11/19/2019	50,000,000.00	49,919,055.56	49,992,500.00	1.88	1.92	06/01/2020	0.00	73,444.44
Natixis US Finance Co.	11/20/2019	35,000,000.00	34,943,338.89	34,994,750.00	1.88	1.92	06/01/2020	0.00	51,411.11
Natixis US Finance Co.	11/21/2019	40,000,000.00	39,935,588.89	39,994,000.00	1.87	1.91	06/01/2020	0.00	58,411.11
Natixis US Finance Co.	11/22/2019	35,000,000.00	34,943,640.28	34,994,750.00	1.87	1.91	06/01/2020	0.00	51,109.72
Natixis US Finance Co.	12/05/2019	25,000,000.00	24,958,666.67	24,996,000.00	1.86	1.88	06/02/2020	0.00	37,333.33
MUFG Bank NY	04/07/2020	20,000,000.00	19,977,411.11	19,988,400.00	1.07	1.07	06/08/2020	0.00	10,988.89
Natixis US Finance Co.	12/05/2019	50,000,000.00	49,901,833.33	49,989,500.00	1.86	1.91	06/08/2020	0.00	87,666.67
Natixis US Finance Co.	12/05/2019	50,000,000.00	49,891,500.00	49,988,000.00	1.86	1.91	06/12/2020	0.00	96,500.00
JP Morgan	04/06/2020	50,000,000.00	49,937,500.00	49,981,000.00	1.00	1.00	06/15/2020	0.00	43,500.00

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of April 30, 2020

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Toyota Motor Credit Corp	03/24/2020	95,000,000.00	94,672,250.00	94,843,250.00	2.30	2.31	06/24/2020	0.00	171,000.00
Canadian Imperial Holding	10/28/2019	40,000,000.00	39,876,000.00	39,982,400.00	1.86	1.91	06/30/2020	0.00	106,400.00
Canadian Imperial Holding	11/04/2019	100,000,000.00	99,693,333.33	99,956,000.00	1.84	1.89	06/30/2020	0.00	262,666.67
Canadian Imperial Holding	11/05/2019	70,000,000.00	69,784,166.67	69,969,200.00	1.85	1.90	06/30/2020	0.00	185,033.33
ING (US) Funding LLC	10/22/2019	25,000,000.00	24,921,250.00	24,987,500.00	1.89	1.94	06/30/2020	0.00	66,250.00
ING (US) Funding LLC	10/31/2019	100,000,000.00	99,691,666.67	99,950,000.00	1.85	1.90	06/30/2020	0.00	258,333.33
ING (US) Funding LLC	01/06/2020	60,000,000.00	59,817,000.00	59,969,400.00	1.80	1.82	07/01/2020	0.00	152,400.00
Toyota Motor Credit Corp	12/02/2019	50,000,000.00	49,842,416.67	49,905,000.00	1.86	1.91	07/01/2020	0.00	62,583.33
Toyota Motor Credit Corp	12/06/2019	50,000,000.00	49,844,958.33	49,905,000.00	1.83	1.88	07/01/2020	0.00	60,041.67
Natixis US Finance Co.	12/26/2019	70,000,000.00	69,753,600.00	69,962,200.00	1.92	1.97	07/06/2020	0.00	208,600.00
Natixis US Finance Co.	04/23/2020	45,000,000.00	44,950,500.00	44,975,700.00	0.60	0.60	07/06/2020	0.00	25,200.00
Toyota Motor Credit Corp	11/25/2019	100,000,000.00	99,660,833.33	99,791,000.00	1.85	1.89	07/06/2020	0.00	130,166.67
Toyota Motor Credit Corp	12/02/2019	150,000,000.00	149,488,500.00	149,686,500.00	1.86	1.91	07/06/2020	0.00	198,000.00
BNP Paribas NY	01/03/2020	50,000,000.00	49,832,500.00	49,979,000.00	1.80	1.84	07/07/2020	0.00	146,500.00
ING (US) Funding LLC	04/07/2020	25,000,000.00	24,940,972.30	24,985,750.00	1.25	1.25	07/08/2020	0.00	44,777.70
BNP Paribas NY	01/03/2020	50,000,000.00	49,827,500.00	49,978,000.00	1.80	1.84	07/09/2020	0.00	150,500.00
ING (US) Funding LLC	04/07/2020	65,000,000.00	64,842,013.84	64,961,650.00	1.25	1.25	07/10/2020	0.00	119,636.16
BNP Paribas NY	04/13/2020	25,000,000.00	24,949,305.56	24,988,250.00	1.00	1.00	07/13/2020	0.00	38,944.44
ING (US) Funding LLC	04/07/2020	40,000,000.00	39,893,055.69	39,974,400.00	1.25	1.25	07/17/2020	0.00	81,344.31
ING (US) Funding LLC	04/07/2020	25,000,000.00	24,923,611.09	24,981,750.00	1.25	1.25	07/28/2020	0.00	58,138.91
ING (US) Funding LLC	04/06/2020	110,000,000.00	109,666,333.34	109,914,200.00	1.20	1.20	07/31/2020	0.00	247,866.66
ING (US) Funding LLC	04/14/2020	30,000,000.00	29,919,616.67	29,976,600.00	1.06	1.06	07/31/2020	0.00	56,983.33
BNP Paribas NY	02/05/2020	20,000,000.00	19,914,355.56	19,986,000.00	1.64	1.65	08/03/2020	0.00	71,644.44
Credit Agricole CIB	01/27/2020	85,000,000.00	84,631,572.22	84,940,500.00	1.66	1.69	08/03/2020	0.00	308,927.78
Cooperatieve Rabo	04/07/2020	65,000,000.00	64,806,516.67	64,942,800.00	1.14	1.14	08/03/2020	0.00	136,283.33
Cooperatieve Rabo	04/09/2020	25,000,000.00	24,925,138.89	24,975,750.00	1.10	1.10	08/07/2020	0.00	50,611.11
Cooperatieve Rabo	04/06/2020	130,000,000.00	129,565,980.56	129,864,800.00	1.19	1.19	08/10/2020	0.00	298,819.44
Cooperatieve Rabo	04/07/2020	35,000,000.00	34,875,866.67	34,953,800.00	1.14	1.14	08/21/2020	0.00	77,933.33
ING (US) Funding LLC	04/09/2020	60,000,000.00	59,774,300.00	59,909,400.00	1.11	1.11	08/31/2020	0.00	135,100.00
Cooperatieve Rabo	04/13/2020	75,000,000.00	74,718,125.00	74,882,250.00	1.10	1.10	09/01/2020	0.00	164,125.00
Cooperatieve Rabo	04/13/2020	50,000,000.00	49,810,555.56	49,921,000.00	1.10	1.10	09/02/2020	0.00	110,444.44
Cooperatieve Rabo	04/13/2020	25,000,000.00	24,904,513.89	24,960,000.00	1.10	1.10	09/03/2020	0.00	55,486.11
ING (US) Funding LLC	12/24/2019	60,000,000.00	59,584,000.01	59,906,400.00	1.92	1.98	09/08/2020	0.00	322,399.99
Cooperatieve Rabo	04/13/2020	50,000,000.00	49,767,777.78	49,900,000.00	1.10	1.11	09/30/2020	0.00	132,222.22
JP Morgan	04/28/2020	70,000,000.00	69,823,055.56	69,825,000.00	0.50	0.51	10/30/2020	0.00	1,944.44
Commercial Paper Subtotal:		3,160,000,000.00	3,151,809,505.76	3,157,423,600.00	1.57	1.59		0.00	5,614,094.24
Federal Agency									
Federal National Mtg Assn	11/03/2017	25,000,000.00	25,000,000.00	25,123,250.00	1.85	1.85	10/30/2020	1,284.72	123,250.00
Federal Home Loan Mtg Corp	11/27/2017	15,000,000.00	15,000,000.00	15,137,550.00	1.88	1.88	11/27/2020	120,312.50	137,550.00
Federal Home Loan Mtg Corp	11/27/2017	25,000,000.00	25,000,000.00	25,229,250.00	1.88	1.88	11/27/2020	200,520.83	229,250.00
Federal Home Loan Mtg Corp	12/18/2017	15,000,000.00	15,000,000.00	15,165,450.00	2.00	2.00	12/18/2020	110,833.33	165,450.00
Federal Home Loan Bank	09/21/2016	25,000,000.00	25,021,823.39	25,224,250.00	1.38	1.26	02/18/2021	69,704.86	202,426.61

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of April 30, 2020

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal Home Loan Bank	02/14/2017	25,000,000.00	24,922,038.95	25,224,250.00	1.38	1.78	02/18/2021	69,704.86	302,211.05
Federal Home Loan Bank	02/17/2017	25,000,000.00	25,000,000.00	25,333,500.00	1.82	1.82	03/17/2021	55,611.11	333,500.00
Federal National Mtg Assn	06/17/2016	15,000,000.00	15,001,960.92	15,165,600.00	1.25	1.24	05/06/2021	91,145.83	163,639.08
Federal National Mtg Assn	09/21/2016	25,000,000.00	24,984,764.26	25,276,000.00	1.25	1.31	05/06/2021	151,909.72	291,235.74
Federal Home Loan Bank	07/14/2016	15,000,000.00	15,107,277.22	15,217,800.00	1.88	1.21	06/11/2021	109,375.00	110,522.78
Federal Home Loan Bank	08/04/2016	35,000,000.00	34,964,070.73	35,370,650.00	1.13	1.21	07/14/2021	117,031.25	406,579.27
Federal Home Loan Mtg Corp	10/05/2016	20,000,000.00	19,938,515.74	20,224,000.00	1.13	1.37	08/12/2021	49,375.00	285,484.26
Federal National Mtg Assn	09/21/2016	35,000,000.00	34,953,268.06	35,438,550.00	1.25	1.36	08/17/2021	89,930.56	485,281.94
Federal National Mtg Assn	11/08/2016	35,000,000.00	34,966,616.05	35,575,400.00	1.38	1.44	10/07/2021	32,083.33	608,783.95
Federal Home Loan Bank	03/27/2017	25,000,000.00	25,100,462.44	25,916,750.00	2.25	2.02	03/11/2022	78,125.00	816,287.56
Federal Home Loan Bank	04/05/2019	18,290,000.00	18,340,827.49	19,061,655.10	2.50	2.34	03/11/2022	63,506.94	720,827.61
Federal National Mtg Assn	04/12/2019	50,000,000.00	49,893,551.85	51,936,000.00	2.25	2.36	04/12/2022	59,375.00	2,042,448.15
Federal Farm Credit Bank	09/26/2019	29,425,000.00	29,384,841.74	30,155,034.25	1.55	1.62	06/01/2022	190,036.46	770,192.51
Federal Farm Credit Bank	09/26/2019	25,000,000.00	24,978,044.04	25,620,250.00	1.55	1.59	06/01/2022	161,458.33	642,205.96
Federal Home Loan Bank	04/08/2019	10,000,000.00	10,006,579.77	10,416,400.00	2.38	2.34	06/10/2022	93,020.83	409,820.23
Federal Farm Credit Bank	12/16/2019	40,000,000.00	39,998,300.33	41,077,200.00	1.63	1.63	06/15/2022	244,500.00	1,078,899.67
Federal Home Loan Bank	10/24/2019	25,000,000.00	25,214,970.05	26,000,000.00	2.00	1.62	09/09/2022	72,222.22	785,029.95
Federal Farm Credit Bank	09/23/2019	25,000,000.00	25,000,000.00	25,124,750.00	2.00	2.00	09/23/2022	52,777.78	124,750.00
Federal Farm Credit Bank	10/11/2019	10,000,000.00	9,990,792.59	10,240,900.00	1.38	1.41	10/11/2022	7,638.89	250,107.41
Federal Farm Credit Bank	07/01/2019	50,000,000.00	49,997,697.67	51,967,500.00	1.85	1.85	02/01/2023	231,250.00	1,969,802.33
Federal Farm Credit Bank	07/03/2019	20,000,000.00	20,014,450.31	20,787,000.00	1.85	1.82	02/01/2023	92,500.00	772,549.69
Federal Home Loan Bank	04/04/2019	29,195,000.00	29,527,028.18	31,179,384.15	2.75	2.33	03/10/2023	113,738.85	1,652,355.97
Federal Home Loan Bank	04/04/2019	10,000,000.00	10,113,727.75	10,679,700.00	2.75	2.33	03/10/2023	38,958.33	565,972.25
Federal Home Loan Mtg Corp	09/23/2019	25,000,000.00	25,000,000.00	25,052,750.00	2.13	2.13	03/23/2023	56,076.39	52,750.00
Federal Home Loan Bank	06/28/2019	48,500,000.00	48,932,333.98	51,105,905.00	2.13	1.83	06/09/2023	406,524.31	2,173,571.02
Federal Farm Credit Bank	07/03/2019	11,008,000.00	11,239,362.77	11,713,392.64	2.52	1.82	06/15/2023	104,796.16	474,029.87
Federal Farm Credit Bank	06/26/2019	32,250,000.00	32,203,991.12	33,575,797.50	1.77	1.82	06/26/2023	198,203.13	1,371,806.38
Federal Farm Credit Bank	07/03/2019	3,425,000.00	3,418,597.90	3,565,801.75	1.77	1.83	06/26/2023	21,049.48	147,203.85
Federal Home Loan Mtg Corp	04/26/2019	25,000,000.00	25,000,000.00	25,485,750.00	2.49	2.49	07/26/2023	8,645.83	485,750.00
Federal Home Loan Mtg Corp	08/07/2019	25,000,000.00	25,000,000.00	25,103,250.00	2.19	2.19	08/07/2023	127,750.00	103,250.00
Federal Home Loan Mtg Corp	12/11/2019	11,385,000.00	11,385,000.00	11,438,623.35	1.85	1.85	09/11/2023	29,253.13	53,623.35
Federal National Mtg Assn	04/18/2019	10,000,000.00	10,137,231.38	10,827,700.00	2.88	2.44	09/12/2023	39,131.94	690,468.62
Federal National Mtg Assn	06/27/2019	25,000,000.00	25,841,505.12	27,069,250.00	2.88	1.83	09/12/2023	97,829.86	1,227,744.88
Federal Farm Credit Bank	07/03/2019	50,000,000.00	50,005,256.74	52,381,000.00	1.88	1.88	11/01/2023	470,000.00	2,375,743.26
Federal Home Loan Mtg Corp	12/04/2019	12,590,000.00	12,590,000.00	12,686,439.40	1.80	1.80	12/04/2023	92,536.50	96,439.40
Federal Home Loan Bank	12/05/2019	50,000,000.00	49,913,733.33	50,060,000.00	1.75	1.80	12/05/2023	354,861.11	146,266.67
Federal Home Loan Mtg Corp	12/16/2019	25,000,000.00	25,000,000.00	25,042,000.00	1.95	1.95	12/15/2023	182,812.50	42,000.00
Federal Home Loan Mtg Corp	12/18/2019	25,000,000.00	25,000,000.00	25,215,000.00	1.85	1.85	12/18/2023	170,868.06	215,000.00
Federal Home Loan Mtg Corp	03/29/2019	25,000,000.00	25,000,000.00	25,234,250.00	2.73	2.73	01/09/2024	41,708.33	234,250.00
Federal Home Loan Bank	02/15/2019	15,000,000.00	14,959,776.31	16,144,050.00	2.50	2.58	02/13/2024	81,250.00	1,184,273.69
Federal Home Loan Bank	02/22/2019	23,175,000.00	23,175,000.00	23,566,657.50	2.80	2.80	02/22/2024	124,372.50	391,657.50
Federal Farm Credit Bank	07/08/2019	50,000,000.00	50,518,723.12	53,167,000.00	2.23	1.94	02/23/2024	210,611.11	2,648,276.88
Federal Home Loan Mtg Corp	03/22/2019	20,000,000.00	20,000,000.00	20,380,800.00	2.75	2.75	03/22/2024	59,583.33	380,800.00

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of April 30, 2020

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal Home Loan Bank	03/25/2020	12,300,000.00	12,300,000.00	12,327,798.00	1.62	1.62	03/25/2024	19,926.00	27,798.00
Federal Home Loan Mtg Corp	06/05/2019	30,000,000.00	30,000,000.00	30,060,300.00	2.65	2.65	06/05/2024	322,416.67	60,300.00
Federal Farm Credit Bank	06/13/2019	15,000,000.00	14,955,787.00	15,842,250.00	1.95	2.03	06/13/2024	112,125.00	886,463.00
Federal Farm Credit Bank	06/26/2019	105,350,000.00	105,662,344.77	111,265,402.50	1.95	1.87	06/13/2024	787,491.25	5,603,057.73
Federal Farm Credit Bank	07/23/2019	54,000,000.00	54,000,000.00	54,971,460.00	2.04	2.04	07/19/2024	312,120.00	971,460.00
Federal Farm Credit Bank	03/05/2020	14,525,000.00	14,533,553.97	14,526,016.75	1.55	1.54	09/05/2024	35,021.39	(7,537.22)
Federal Home Loan Bank	10/16/2019	21,555,000.00	22,650,923.54	23,702,093.55	2.88	1.66	09/13/2024	82,627.50	1,051,170.01
Federal Home Loan Bank	11/06/2019	25,000,000.00	26,162,578.13	27,490,250.00	2.88	1.76	09/13/2024	95,833.33	1,327,671.87
Federal Home Loan Bank	11/26/2019	20,000,000.00	20,994,902.14	21,992,200.00	2.88	1.68	09/13/2024	76,666.67	997,297.86
Federal Farm Credit Bank	09/17/2019	14,000,000.00	13,954,646.22	14,584,500.00	1.60	1.68	09/17/2024	27,377.78	629,853.78
Federal Farm Credit Bank	09/17/2019	11,000,000.00	10,963,594.40	11,459,250.00	1.60	1.68	09/17/2024	21,511.11	495,655.60
Federal Home Loan Mtg Corp	11/12/2019	25,000,000.00	25,000,000.00	25,189,000.00	2.03	2.03	11/12/2024	238,243.06	189,000.00
Federal Home Loan Mtg Corp	11/12/2019	25,000,000.00	25,000,000.00	25,189,000.00	2.03	2.03	11/12/2024	238,243.06	189,000.00
Federal National Mtg Assn	01/10/2020	50,000,000.00	49,850,352.25	52,523,000.00	1.63	1.69	01/07/2025	250,520.83	2,672,647.75
Federal Home Loan Bank	02/27/2020	25,405,000.00	25,405,000.00	25,614,337.20	1.80	1.80	02/19/2025	81,296.00	209,337.20
Federal Home Loan Mtg Corp	02/27/2020	11,000,000.00	11,000,000.00	11,086,240.00	1.75	1.75	02/24/2025	34,222.22	86,240.00
Federal Farm Credit Bank	03/03/2020	61,650,000.00	61,650,000.00	61,690,689.00	1.75	1.75	03/03/2025	173,818.75	40,689.00
Federal Agency Subtotal:		1,735,028,000.00	1,740,825,803.72	1,787,197,227.64	1.97	1.88		8,555,255.82	46,371,423.92
Medium-Term Notes									
JP Morgan	04/09/2019	8,569,000.00	8,569,585.22	8,574,741.23	2.75	2.70	06/23/2020	83,785.78	5,156.01
JP Morgan	07/25/2019	14,485,000.00	14,493,703.37	14,494,704.95	2.75	2.29	06/23/2020	141,631.11	1,001.58
JP Morgan	06/27/2019	24,306,000.00	24,424,024.89	24,477,843.42	4.40	2.20	07/22/2020	294,102.60	53,818.53
JP Morgan	07/25/2019	7,779,000.00	7,815,835.20	7,833,997.53	4.40	2.26	07/22/2020	94,125.90	18,162.33
JP Morgan	08/01/2019	54,451,000.00	54,713,747.02	54,835,968.57	4.40	2.22	07/22/2020	658,857.10	122,221.55
American Honda Finance	03/04/2019	8,710,000.00	8,727,236.88	8,788,390.00	3.15	2.85	01/08/2021	86,120.13	61,153.12
Toyota Motor Credit Corp	01/08/2019	20,000,000.00	19,995,883.33	20,225,400.00	3.05	3.08	01/08/2021	191,472.22	229,516.67
US Bank NA Cincinnati	04/01/2019	12,000,000.00	12,038,392.94	12,153,600.00	3.00	2.54	02/04/2021	87,000.00	115,207.06
Apple Inc	05/06/2019	10,000,000.00	9,975,899.85	10,116,500.00	2.25	2.55	02/23/2021	42,500.00	140,600.15
Apple Inc	05/03/2019	8,137,000.00	8,165,960.63	8,319,757.02	2.85	2.49	05/06/2021	112,731.35	153,796.39
JP Morgan	10/22/2019	50,000,000.00	50,000,000.00	48,975,000.00	1.83	1.91	06/01/2021	155,591.74	(1,025,000.00)
JP Morgan	10/21/2019	10,570,000.00	10,611,071.48	10,692,612.00	2.40	2.04	06/07/2021	101,472.00	81,540.52
American Honda Finance	04/05/2019	14,338,000.00	14,169,855.27	14,327,246.50	1.65	2.67	07/12/2021	71,630.26	157,391.23
JP Morgan	03/07/2019	14,780,000.00	14,644,716.20	14,827,443.80	2.30	3.77	08/15/2021	71,609.10	182,727.60
JP Morgan	04/05/2019	8,816,000.00	8,763,928.76	8,844,299.36	2.30	3.47	08/15/2021	42,713.52	80,370.60
American Honda Finance	09/09/2019	25,000,000.00	24,906,127.78	24,935,500.00	1.70	1.98	09/09/2021	61,388.89	29,372.22
Procter & Gamble	07/02/2019	5,000,000.00	4,979,763.61	5,095,550.00	1.70	1.98	11/03/2021	42,027.78	115,786.39
JP Morgan	01/22/2020	10,554,000.00	11,010,890.41	11,141,857.80	4.50	1.94	01/24/2022	127,967.25	130,967.39
US BANKCORP	04/04/2019	25,000,000.00	24,998,457.92	25,644,500.00	2.63	2.63	01/24/2022	176,822.92	646,042.08
US BANKCORP	04/05/2019	5,000,000.00	4,999,166.45	5,128,900.00	2.63	2.63	01/24/2022	35,364.58	129,733.55
Microsoft Corp	04/05/2019	50,000,000.00	49,920,827.13	51,384,000.00	2.40	2.49	02/06/2022	283,333.33	1,463,172.87
Procter & Gamble	07/02/2019	16,857,000.00	16,954,758.87	17,363,047.14	2.30	1.96	02/06/2022	91,542.88	408,288.27
Apple Inc	04/12/2019	25,000,000.00	24,976,788.59	25,778,750.00	2.50	2.55	02/09/2022	142,361.11	801,961.41

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of April 30, 2020

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Apple Inc	04/22/2019	20,000,000.00	19,840,848.46	20,521,400.00	2.15	2.62	02/09/2022	97,944.44	680,551.54
Apple Inc	04/25/2019	8,355,000.00	8,348,416.53	8,615,258.25	2.50	2.55	02/09/2022	47,577.08	266,841.72
Apple Inc	04/29/2019	4,950,000.00	4,946,147.12	5,104,192.50	2.50	2.55	02/09/2022	28,187.50	158,045.38
Apple Inc	06/07/2019	15,100,000.00	15,180,415.19	15,570,365.00	2.50	2.18	02/09/2022	85,986.11	389,949.81
Apple Inc	06/13/2019	13,876,000.00	13,933,414.13	14,308,237.40	2.50	2.25	02/09/2022	79,016.11	374,823.27
Toyota Motor Credit Corp	03/18/2019	50,000,000.00	50,000,000.00	50,523,000.00	2.85	2.85	02/18/2022	170,208.33	523,000.00
Toyota Motor Credit Corp	04/12/2019	25,000,000.00	24,989,777.08	25,627,500.00	2.65	2.67	04/12/2022	34,965.28	637,722.92
Toyota Motor Credit Corp	04/29/2019	50,000,000.00	50,000,000.00	50,396,000.00	2.70	2.70	04/29/2022	7,500.00	396,000.00
JP Morgan	04/30/2019	50,000,000.00	50,000,000.00	50,884,500.00	2.75	2.75	04/30/2022	3,819.44	884,500.00
Apple Inc	09/04/2019	10,157,000.00	10,262,736.79	10,468,108.91	2.30	1.77	05/11/2022	110,316.31	205,372.12
US Bank NA OH	05/23/2019	35,000,000.00	34,974,510.93	36,035,300.00	2.65	2.69	05/23/2022	407,069.44	1,060,789.07
Toyota Motor Credit Corp	02/27/2019	25,000,000.00	24,942,358.55	25,877,250.00	2.80	2.52	07/13/2022	210,000.00	934,891.45
Procter & Gamble	07/16/2019	20,000,000.00	20,024,933.94	20,715,600.00	2.15	2.09	08/11/2022	95,555.56	690,666.06
Procter & Gamble	08/21/2019	10,000,000.00	10,094,414.95	10,357,800.00	2.15	1.72	08/11/2022	47,777.78	263,385.05
Procter & Gamble	08/21/2019	20,000,000.00	20,188,829.91	20,715,600.00	2.15	1.72	08/11/2022	95,555.56	526,770.09
Exxon Mobil	08/16/2019	5,000,000.00	5,000,000.00	5,112,600.00	1.90	1.90	08/16/2022	19,812.50	112,600.00
Bank of America Corp	08/26/2019	10,000,000.00	10,000,000.00	10,011,500.00	2.20	2.20	08/26/2022	39,722.22	11,500.00
Bank of America Corp	08/26/2019	25,000,000.00	25,000,000.00	25,028,750.00	2.20	2.20	08/26/2022	99,305.56	28,750.00
Toyota Motor Credit Corp	01/15/2020	32,538,000.00	32,789,015.82	33,364,465.20	2.15	1.81	09/08/2022	102,991.81	575,449.38
Apple Inc	09/11/2019	20,000,000.00	19,997,324.07	20,518,600.00	1.70	1.71	09/11/2022	47,222.22	521,275.93
Apple Inc	07/12/2019	10,475,000.00	10,475,000.00	10,845,605.50	2.10	2.10	09/12/2022	29,941.04	370,605.50
Toyota Motor Credit Corp	09/23/2019	25,000,000.00	25,000,000.00	25,220,750.00	2.10	2.10	09/23/2022	55,416.67	220,750.00
JP Morgan	01/24/2020	25,000,000.00	25,000,000.00	25,331,750.00	2.00	2.00	10/24/2022	9,722.22	331,750.00
JP Morgan	01/24/2020	25,000,000.00	25,000,000.00	25,331,750.00	2.00	2.00	10/24/2022	9,722.22	331,750.00
US Bank NA Cincinnati	12/09/2019	35,000,000.00	34,974,361.08	35,781,900.00	1.95	1.98	01/09/2023	269,208.33	807,538.92
Toyota Motor Credit Corp	01/21/2020	13,000,000.00	13,265,020.14	13,432,380.00	2.63	1.84	01/10/2023	94,791.67	167,359.86
JP Morgan	03/17/2020	10,000,000.00	10,159,686.25	10,287,100.00	2.97	2.36	01/15/2023	36,324.45	127,413.75
Medium-Term Notes Subtotal:		1,022,803,000.00	1,024,243,832.74	1,039,946,872.08	2.57	2.35		5,531,811.40	15,703,039.34
Money Market Accounts									
BlackRock CalTrust	02/07/2019	50,000,000.00	50,000,000.00	50,000,000.00	0.21	0.21		11,040.40	0.00
BlackRock FedFund	07/06/2018	1,000,000.00	1,000,000.00	1,000,000.00	0.21	0.21		2,198.90	0.00
CAMP	01/24/2020	75,151,967.97	75,151,967.97	75,151,967.97	0.85	0.85		40,855.97	0.00
Dreyfus	02/11/2020	0.00	0.00	0.00	0.15	0.15		611.46	0.00
Fidelity Government Fund	07/01/2017	105,500,000.00	105,500,000.00	105,500,000.00	0.20	0.20		23,985.20	0.00
Federated Government Fund	07/01/2017	741,700,000.00	741,700,000.00	741,700,000.00	0.22	0.22		93,978.16	0.00
Morgan Stanley Govnt Fund	07/01/2017	1,000,000.00	1,000,000.00	1,000,000.00	0.15	0.15		(1,239.99)	0.00
Money Market Accounts Subtotal:		974,351,967.97	974,351,967.97	974,351,967.97	0.27	0.27		171,430.10	0.00

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of April 30, 2020

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Municipal Bonds									
New York State	10/30/2019	20,000,000.00	20,000,000.00	20,086,800.00	1.84	1.84	02/15/2021	77,688.89	86,800.00
New York State	10/30/2019	10,000,000.00	10,000,000.00	10,178,100.00	1.95	1.95	02/15/2023	41,166.67	178,100.00
State of California	10/24/2019	26,535,000.00	27,022,382.60	27,478,053.90	2.40	1.84	10/01/2023	53,070.02	455,671.30
New York State	10/30/2019	20,000,000.00	20,000,000.00	20,299,400.00	2.01	2.01	02/15/2024	84,866.67	299,400.00
Municipal Bonds Subtotal:		76,535,000.00	77,022,382.60	78,042,353.90	2.09	1.90		256,792.25	1,019,971.30
Negotiable CDs									
Bank of Nova Scotia	04/05/2019	50,000,000.00	50,000,000.00	50,021,000.00	2.63	2.63	05/06/2020	1,431,888.89	21,000.00
Toronto Dominion NY	09/26/2019	25,000,000.00	25,000,000.00	25,008,000.00	2.05	2.05	05/06/2020	310,347.22	8,000.00
Royal Bk of Canada/Dain Rausch	03/26/2020	30,000,000.00	30,000,000.00	30,024,000.00	1.75	1.75	05/18/2020	52,500.00	24,000.00
Royal Bk of Canada/Dain Rausch	03/26/2020	20,000,000.00	20,000,000.00	20,017,800.00	1.75	1.75	05/20/2020	35,000.00	17,800.00
Royal Bk of Canada/Dain Rausch	03/26/2020	20,000,000.00	20,000,000.00	20,022,800.00	1.75	1.75	05/26/2020	35,000.00	22,800.00
Royal Bk of Canada/Dain Rausch	03/26/2020	40,000,000.00	40,000,000.00	40,047,200.00	1.75	1.75	05/27/2020	70,000.00	47,200.00
Sumitomo Mitsui Bank NY	04/21/2020	25,000,000.00	25,000,000.00	25,002,500.00	0.35	0.35	05/27/2020	2,430.56	2,500.00
Sumitomo Mitsui Bank NY	02/28/2020	50,000,000.00	50,000,000.00	50,050,000.00	1.46	1.46	05/29/2020	127,750.00	50,000.00
Sumitomo Mitsui Bank NY	04/06/2020	100,000,000.00	100,000,000.00	100,042,000.00	0.75	0.75	05/29/2020	52,083.33	42,000.00
Toronto Dominion NY	09/26/2019	25,000,000.00	25,000,000.00	25,037,000.00	2.05	2.05	05/29/2020	310,347.22	37,000.00
UBS AG Stamford	05/24/2019	25,000,000.00	25,000,000.00	25,045,750.00	2.55	2.55	05/29/2020	607,395.84	45,750.00
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	310,347.23	40,500.00
UBS AG Stamford	06/04/2019	25,000,000.00	25,000,000.00	25,050,500.00	2.44	2.44	06/03/2020	562,555.55	50,500.00
Sumitomo Mitsui Bank NY	04/21/2020	10,000,000.00	10,000,000.00	10,003,800.00	0.55	0.55	06/16/2020	1,527.78	3,800.00
Sumitomo Mitsui Bank NY	04/21/2020	15,000,000.00	15,000,000.00	15,005,850.00	0.55	0.55	06/17/2020	2,291.67	5,850.00
Sumitomo Mitsui Bank NY	04/22/2020	13,000,000.00	13,008,101.05	13,008,101.05	1.30	0.81	06/18/2020	4,222.98	0.00
Bank of Nova Scotia	09/20/2019	35,000,000.00	35,000,000.00	35,107,450.00	2.03	2.03	06/30/2020	442,088.89	107,450.00
Royal Bk of Canada/Dain Rausch	03/26/2020	50,000,000.00	50,000,000.00	50,145,000.00	2.07	2.07	06/30/2020	103,500.00	145,000.00
Toronto Dominion NY	07/23/2019	50,000,000.00	50,000,000.00	50,161,500.00	2.12	2.12	06/30/2020	833,277.77	161,500.00
Toronto Dominion NY	09/26/2019	25,000,000.00	25,000,000.00	25,076,750.00	2.04	2.04	06/30/2020	308,833.33	76,750.00
Toronto Dominion NY	11/14/2019	20,000,000.00	20,000,000.00	20,054,800.00	1.84	1.84	06/30/2020	172,755.56	54,800.00
UBS AG Stamford	03/26/2020	50,000,000.00	50,000,000.00	50,121,500.00	1.80	1.80	06/30/2020	90,000.00	121,500.00
Bank of Nova Scotia	10/28/2019	75,000,000.00	75,000,000.00	75,217,500.00	1.90	1.90	07/01/2020	736,250.00	217,500.00
Royal Bk of Canada/Dain Rausch	07/08/2019	25,000,000.00	25,000,000.00	25,075,500.00	2.11	2.11	07/01/2020	436,652.78	75,500.00
Toronto Dominion NY	09/23/2019	25,000,000.00	25,000,000.00	25,076,250.00	2.00	2.00	07/01/2020	306,944.45	76,250.00
Toronto Dominion NY	03/02/2020	65,000,000.00	65,000,000.00	65,107,250.00	1.18	1.18	07/01/2020	127,833.33	107,250.00
Royal Bk of Canada/Dain Rausch	03/26/2020	50,000,000.00	50,000,000.00	50,150,500.00	2.07	2.07	07/02/2020	103,500.00	150,500.00
Bank of Nova Scotia	11/07/2019	50,000,000.00	50,000,000.00	50,153,000.00	1.87	1.87	07/06/2020	457,111.11	153,000.00
Bank of Nova Scotia	12/05/2019	100,000,000.00	100,000,000.00	100,303,000.00	1.85	1.85	07/06/2020	760,555.55	303,000.00
Canadian Imp Bk Comm NY	12/11/2019	50,000,000.00	50,000,000.00	50,147,500.00	1.86	1.86	07/06/2020	366,833.33	147,500.00
Canadian Imp Bk Comm NY	12/12/2019	50,000,000.00	50,000,000.00	50,147,500.00	1.86	1.86	07/06/2020	364,250.00	147,500.00
Sumitomo Mitsui Bank NY	04/27/2020	25,000,000.00	25,000,000.00	25,002,250.00	0.35	0.35	07/06/2020	972.22	2,250.00
Bank of Nova Scotia	09/23/2019	20,000,000.00	20,000,000.00	20,088,000.00	1.99	1.99	07/31/2020	244,327.78	88,000.00
Bank of Nova Scotia	09/26/2019	25,000,000.00	25,000,000.00	25,112,500.00	2.03	2.03	07/31/2020	307,319.45	112,500.00
Toronto Dominion NY	09/24/2019	25,000,000.00	25,000,000.00	25,110,000.00	2.00	2.00	07/31/2020	305,555.55	110,000.00

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of April 30, 2020

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Bank of Nova Scotia	10/29/2019	125,000,000.00	125,000,000.00	125,537,500.00	1.90	1.90	08/03/2020	1,220,486.11	537,500.00
Toronto Dominion NY	09/20/2019	20,000,000.00	20,000,000.00	20,091,600.00	2.02	2.02	08/03/2020	251,377.78	91,600.00
Royal Bk of Canada/Dain Rausch	12/06/2019	100,000,000.00	100,000,000.00	100,000,000.00	1.22	1.53	08/03/2020	94,597.13	0.00
Bank of Nova Scotia	10/29/2019	50,000,000.00	50,000,000.00	50,223,000.00	1.90	1.90	08/07/2020	488,194.45	223,000.00
Bank of Nova Scotia	10/30/2019	50,000,000.00	50,000,000.00	50,226,000.00	1.88	1.88	08/10/2020	480,444.45	226,000.00
Bank of Nova Scotia	10/21/2019	40,000,000.00	40,000,000.00	40,172,000.00	1.90	1.90	08/30/2020	407,444.45	172,000.00
Bank of Nova Scotia	09/26/2019	25,000,000.00	25,000,000.00	25,144,750.00	2.02	2.02	08/31/2020	305,805.55	144,750.00
Toronto Dominion NY	04/06/2020	100,000,000.00	100,000,000.00	100,302,000.00	1.21	1.21	08/31/2020	84,027.78	302,000.00
Toronto Dominion NY	11/12/2019	75,000,000.00	75,000,000.00	75,400,500.00	1.85	1.85	09/04/2020	659,062.50	400,500.00
Bank of Montreal	09/06/2018	15,000,000.00	15,000,000.00	15,139,050.00	3.13	3.16	09/08/2020	306,479.10	139,050.00
Credit Agricole CIB	04/30/2020	25,000,000.00	25,000,000.00	25,000,000.00	0.29	0.29	09/14/2020	201.39	0.00
Credit Agricole CIB	04/29/2020	25,000,000.00	25,000,000.00	24,995,500.00	0.32	0.32	09/18/2020	444.44	(4,500.00)
Bank of Montreal	04/09/2020	80,000,000.00	80,000,000.00	80,284,800.00	1.20	1.20	09/30/2020	58,666.67	284,800.00
Canadian Imp Bk Comm NY	04/16/2020	50,000,000.00	50,000,000.00	50,094,500.00	0.91	0.91	09/30/2020	18,958.33	94,500.00
Svenska Handelsbanken NY	04/14/2020	50,000,000.00	50,000,000.00	50,141,000.00	1.09	1.09	09/30/2020	25,736.11	141,000.00
Canadian Imp Bk Comm NY	03/12/2020	50,000,000.00	50,000,000.00	50,168,000.00	1.25	1.25	10/01/2020	86,805.56	168,000.00
Canadian Imp Bk Comm NY	03/12/2020	50,000,000.00	50,000,000.00	50,178,000.00	1.25	1.25	10/08/2020	86,805.55	178,000.00
UBS AG Stamford	04/15/2020	25,000,000.00	25,000,000.00	25,037,500.00	1.20	1.20	11/04/2020	13,333.33	37,500.00
UBS AG Stamford	04/15/2020	25,000,000.00	25,000,000.00	25,039,500.00	1.20	1.20	11/09/2020	13,333.33	39,500.00
Royal Bk of Canada/Dain Rausch	03/16/2020	80,000,000.00	80,000,000.00	80,429,600.00	1.29	1.29	01/15/2021	131,866.67	429,600.00
UBS AG Stamford	02/18/2020	80,000,000.00	80,000,000.00	80,303,200.00	1.62	1.62	02/11/2021	262,800.00	303,200.00
Negotiable CDs Subtotal:		2,453,000,000.00	2,453,008,101.05	2,459,692,551.05	1.61	1.62		15,381,120.05	6,684,450.00

Supranationals

Inter-American Development Bk	04/19/2018	100,000,000.00	99,929,111.11	102,137,000.00	2.63	2.70	04/19/2021	87,500.00	2,207,888.89
International Finance Corp	07/20/2016	25,000,000.00	24,969,330.97	25,212,750.00	1.13	1.23	07/20/2021	77,577.50	243,419.03
International Finance Corp	10/07/2016	12,500,000.00	12,465,412.51	12,606,375.00	1.13	1.36	07/20/2021	39,469.38	140,962.49
Inter-American Development Bk	04/04/2019	15,000,000.00	15,066,076.43	15,837,300.00	2.50	2.33	01/18/2023	107,291.67	771,223.57
Inter-American Development Bk	04/04/2019	10,000,000.00	10,044,695.60	10,558,200.00	2.50	2.33	01/18/2023	71,527.78	513,504.40
Inter-American Development Bk	10/30/2019	54,650,000.00	55,725,699.36	57,700,563.00	2.50	1.75	01/18/2023	390,899.31	1,974,863.64
Inter-American Development Bk	12/16/2019	15,050,000.00	15,348,176.09	15,890,091.00	2.50	1.75	01/18/2023	107,649.31	541,914.91
Intl Bank For Recon and Dev	12/20/2019	14,750,000.00	14,817,926.39	15,393,985.00	1.88	1.72	06/19/2023	100,638.02	576,058.61
Inter-American Development Bk	04/16/2019	50,000,000.00	50,000,000.00	51,227,500.00	2.53	2.53	07/06/2023	87,958.33	1,227,500.00
Inter-American Development Bk	04/16/2019	25,000,000.00	25,000,000.00	25,613,750.00	2.53	2.53	07/06/2023	43,979.17	613,750.00
Inter-American Development Bk	09/27/2019	25,000,000.00	25,000,000.00	25,443,000.00	1.95	1.95	09/27/2023	50,104.17	443,000.00
Intl Bank For Recon and Dev	04/22/2019	10,000,000.00	10,173,792.23	10,860,900.00	3.00	2.46	09/27/2023	28,333.33	687,107.77
Intl Bank For Recon and Dev	04/25/2019	6,000,000.00	6,110,524.82	6,516,540.00	3.00	2.43	09/27/2023	17,000.00	406,015.18
Intl Bank For Recon and Dev	11/26/2019	25,000,000.00	26,106,817.89	27,152,250.00	3.00	1.65	09/27/2023	70,833.33	1,045,432.11
Intl Bank For Recon and Dev	12/10/2019	22,846,000.00	23,830,727.11	24,812,812.14	3.00	1.69	09/27/2023	64,730.33	982,085.03
Inter-American Development Bk	03/21/2019	25,000,000.00	25,362,424.98	27,140,500.00	3.00	2.55	10/04/2023	56,250.00	1,778,075.02
Inter-American Development Bk	10/31/2019	7,883,000.00	8,215,245.86	8,557,942.46	3.00	1.72	10/04/2023	17,736.75	342,696.60
Inter-American Development Bk	10/31/2019	17,117,000.00	17,836,938.84	18,582,557.54	3.00	1.72	10/04/2023	38,513.25	745,618.70
Intl Bank For Recon and Dev	12/02/2019	50,000,000.00	50,000,000.00	50,009,500.00	2.00	2.00	01/02/2024	413,888.89	9,500.00

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of April 30, 2020

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Intl Bank For Recon and Dev	12/02/2019	50,000,000.00	50,000,000.00	50,009,500.00	2.00	2.00	01/02/2024	413,888.89	9,500.00
Inter-American Development Bk	04/25/2019	25,000,000.00	25,157,162.70	26,886,250.00	2.63	2.44	01/16/2024	191,406.25	1,729,087.30
Inter-American Development Bk	04/29/2019	25,000,000.00	25,195,687.24	26,886,250.00	2.63	2.40	01/16/2024	191,406.25	1,690,562.76
Inter-American Development Bk	05/06/2019	34,750,000.00	34,991,563.91	37,371,887.50	2.63	2.45	01/16/2024	266,054.69	2,380,323.59
Inter-American Development Bk	04/02/2019	50,000,000.00	50,000,000.00	52,847,000.00	2.29	2.29	01/31/2024	289,416.67	2,847,000.00
Inter-American Development Bk	10/31/2019	11,869,000.00	12,409,479.04	13,033,586.28	3.00	1.75	02/21/2024	69,235.83	624,107.24
Inter-American Development Bk	04/08/2019	50,000,000.00	50,000,000.00	52,937,500.00	2.33	2.33	02/29/2024	197,909.61	2,937,500.00
Intl Bank For Recon and Dev	03/11/2019	25,000,000.00	25,000,000.00	25,460,000.00	2.89	2.89	03/11/2024	99,923.61	460,000.00
Intl Bank For Recon and Dev	03/19/2019	25,000,000.00	24,968,350.83	26,968,000.00	2.50	2.53	03/19/2024	72,916.67	1,999,649.17
Intl Bank For Recon and Dev	03/26/2019	25,000,000.00	25,000,000.00	27,291,250.00	2.77	2.77	03/26/2024	67,326.39	2,291,250.00
Intl Bank For Recon and Dev	05/07/2019	25,000,000.00	25,000,000.00	25,011,000.00	2.75	2.75	05/07/2024	332,291.67	11,000.00
Intl Bank For Recon and Dev	07/02/2019	50,000,000.00	50,000,000.00	50,131,000.00	2.20	2.20	07/01/2024	366,611.11	131,000.00
International Finance Corp	10/16/2019	25,000,000.00	24,934,685.42	25,857,500.00	1.38	1.44	10/16/2024	14,197.92	922,814.58
Intl Bank For Recon and Dev	11/06/2019	25,000,000.00	25,000,000.00	25,006,000.00	2.25	2.25	11/06/2024	273,437.50	6,000.00
Intl Bank For Recon and Dev	11/06/2019	25,000,000.00	25,000,000.00	25,006,000.00	2.25	2.25	11/06/2024	273,437.50	6,000.00
Intl Bank For Recon and Dev	11/13/2019	50,000,000.00	50,000,000.00	50,343,500.00	2.05	2.05	11/13/2024	478,333.33	343,500.00
Intl Bank For Recon and Dev	12/12/2019	50,000,000.00	50,000,000.00	50,425,000.00	2.00	2.00	12/12/2024	386,111.11	425,000.00
Intl Bank For Recon and Dev	03/03/2020	25,000,000.00	25,000,000.00	25,025,500.00	1.80	1.80	03/03/2025	72,146.74	25,500.00
IBRD	04/22/2020	25,000,000.00	24,903,733.75	24,968,250.00	0.63	0.70	04/22/2025	3,906.25	64,516.25
Supranationals Subtotal:		1,132,415,000.00	1,138,563,563.08	1,172,718,489.92	2.33	2.16		5,931,838.51	34,154,926.84

Sweep Fund

JP Morgan	12/11/2018	1,113,674.35	1,113,674.35	1,113,674.35	0.00	0.00		0.00	0.00
Sweep Fund Subtotal:		1,113,674.35	1,113,674.35	1,113,674.35	0.00	0.00		0.00	0.00

Treasury Coupon Securities

U.S. Treasury	06/05/2015	15,000,000.00	14,998,330.95	15,017,250.00	1.50	1.64	05/31/2020	94,057.38	18,919.05
U.S. Treasury	01/06/2017	20,000,000.00	19,945,638.46	20,187,600.00	1.38	1.75	01/31/2021	68,750.00	241,961.54
U.S. Treasury	02/01/2019	13,000,000.00	13,001,339.11	13,229,580.00	2.50	2.49	01/31/2021	81,250.00	228,240.89
U.S. Treasury	06/17/2016	35,000,000.00	35,107,470.46	35,456,750.00	1.38	1.08	05/31/2021	201,178.28	349,279.54
U.S. Treasury	09/07/2016	5,000,000.00	4,999,244.10	5,055,850.00	1.13	1.14	06/30/2021	18,853.02	56,605.90
U.S. Treasury	09/07/2016	5,000,000.00	5,066,398.38	5,128,900.00	2.25	1.15	07/31/2021	28,125.00	62,501.62
U.S. Treasury	10/06/2016	25,000,000.00	24,956,169.52	25,339,750.00	1.13	1.25	09/30/2021	23,821.72	383,580.48
U.S. Treasury	12/09/2016	15,000,000.00	14,982,292.89	15,364,500.00	1.75	1.83	11/30/2021	109,733.61	382,207.11
U.S. Treasury	11/21/2019	20,000,000.00	20,078,044.21	20,678,200.00	1.75	1.57	07/15/2022	102,884.62	600,155.79
U.S. Treasury	09/11/2019	10,000,000.00	10,009,815.67	10,326,600.00	1.63	1.58	08/31/2022	27,377.72	316,784.33
U.S. Treasury	04/30/2019	50,000,000.00	49,320,427.79	52,072,500.00	1.75	2.27	01/31/2023	218,750.00	2,752,072.21
U.S. Treasury	01/07/2020	15,000,000.00	15,074,134.17	15,621,750.00	1.75	1.57	01/31/2023	65,625.00	547,615.83
U.S. Treasury	09/16/2019	12,000,000.00	11,913,915.44	12,440,640.00	1.50	1.75	03/31/2023	15,245.90	526,724.56
U.S. Treasury	12/17/2019	15,000,000.00	14,855,841.68	15,530,850.00	1.38	1.69	06/30/2023	69,127.75	675,008.32
U.S. Treasury	02/05/2020	5,000,000.00	4,992,728.90	5,176,950.00	1.38	1.42	06/30/2023	16,243.13	184,221.10
U.S. Treasury	09/06/2019	10,000,000.00	9,936,884.44	10,319,500.00	1.25	1.45	07/31/2023	31,250.00	382,615.56
U.S. Treasury	10/10/2019	10,000,000.00	9,929,674.58	10,319,500.00	1.25	1.47	07/31/2023	31,250.00	389,825.42

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of April 30, 2020

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
U.S. Treasury	10/11/2019	5,000,000.00	5,183,111.14	5,401,750.00	2.75	1.58	07/31/2023	34,375.00	218,638.86
U.S. Treasury	05/31/2019	40,000,000.00	39,253,088.78	41,470,400.00	1.38	1.96	08/31/2023	92,663.04	2,217,311.22
U.S. Treasury	09/03/2019	15,000,000.00	15,142,962.58	15,702,600.00	1.63	1.34	10/31/2023	662.36	559,637.42
U.S. Treasury	09/05/2019	10,000,000.00	10,054,298.68	10,468,400.00	1.63	1.46	10/31/2023	441.58	414,101.32
U.S. Treasury	02/01/2019	10,000,000.00	10,012,315.92	10,820,300.00	2.50	2.46	01/31/2024	62,500.00	807,984.08
U.S. Treasury	04/02/2019	15,000,000.00	14,932,050.51	16,062,900.00	2.13	2.25	03/31/2024	26,997.95	1,130,849.49
U.S. Treasury	06/11/2019	15,000,000.00	15,341,861.98	16,315,500.00	2.50	1.91	05/15/2024	173,076.92	973,638.02
U.S. Treasury	07/15/2019	25,000,000.00	25,137,714.71	26,734,500.00	2.00	1.86	06/30/2024	167,582.42	1,596,785.29
U.S. Treasury	08/29/2019	10,000,000.00	10,407,510.22	10,871,100.00	2.38	1.39	08/15/2024	49,587.91	463,589.78
U.S. Treasury	03/10/2020	15,000,000.00	15,556,381.09	15,725,400.00	1.38	0.58	01/31/2025	29,464.29	169,018.91
U.S. Treasury	03/13/2020	15,000,000.00	15,465,569.86	15,725,400.00	1.38	0.71	01/31/2025	27,764.42	259,830.14
U.S. Treasury	04/28/2020	20,000,000.00	21,544,229.26	21,561,800.00	2.00	0.37	02/15/2025	3,296.70	17,570.74
U.S. Treasury	04/13/2020	15,000,000.00	15,058,592.14	15,110,700.00	0.50	0.42	03/31/2025	3,688.53	52,107.86
Treasury Coupon Securities Subtotal:		490,000,000.00	492,258,037.62	509,237,420.00	1.64	1.56		1,875,624.25	16,979,382.38
Grand Total		11,868,346,404.72	11,876,977,648.17	12,014,227,566.43	1.70	1.69		38,832,854.54	137,249,918.26

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
3608	Money Market Funds	Fidelity Government	0.31	Redemption	10,400,000.00	04/01/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-697,244.66	04/01/20
5309	Sweep Fund	JP Morgan	0.00	Purchase	-1,197,524.28	04/01/20
3630	Money Market Funds	Federated Government	0.34	Purchase	-72,400,000.00	04/02/20
3863	Federal Agencies	Federal Farm Credit	1.36	Redemption	25,000,000.00	04/02/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Redemption	653,967.44	04/02/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	983,893.90	04/02/20
6009	Federal Agencies	Federal Home Loan Mt	2.10	Redemption	50,000,000.00	04/02/20
6179	Money Market Funds	CAMP	1.50	Purchase	-63,528.34	04/02/20
6276	Commercial Paper	MUFG Bank NY	1.19	Purchase	-59,881,000.00	04/02/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-218,423.34	04/03/20
5309	Sweep Fund	JP Morgan	0.00	Purchase	-3,884,281.28	04/03/20
3630	Money Market Funds	Federated Government	0.30	Purchase	-247,000,000.00	04/06/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-114,642.96	04/06/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	457,305.65	04/06/20
6277	Negotiable CD	Toronto Dominion NY	1.21	Purchase	-100,000,000.00	04/06/20
6278	Commercial Paper	Cooperatieve Rabo	1.19	Purchase	-129,458,550.00	04/06/20
6279	Negotiable CD	Sumitomo Mitsui Bank	0.75	Purchase	-100,000,000.00	04/06/20
6280	Commercial Paper	ING (US) Funding LLC	1.20	Purchase	-109,574,666.67	04/06/20
6281	Commercial Paper	JP Morgan	1.00	Purchase	-49,902,777.78	04/06/20
3630	Money Market Funds	Federated Government	0.29	Purchase	-21,000,000.00	04/07/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Redemption	10.73	04/07/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	1,344,017.98	04/07/20
6150	Commercial Paper	Natixis US Finance C	1.78	Redemption	35,000,000.00	04/07/20
6282	Commercial Paper	ING (US) Funding LLC	1.25	Purchase	-24,902,777.75	04/07/20
6283	Commercial Paper	ING (US) Funding LLC	1.25	Purchase	-39,859,722.40	04/07/20
6284	Commercial Paper	ING (US) Funding LLC	1.25	Purchase	-64,787,847.15	04/07/20
6285	Commercial Paper	ING (US) Funding LLC	1.25	Purchase	-24,920,139.00	04/07/20
6286	Commercial Paper	Cooperatieve Rabo	1.14	Purchase	-34,849,266.67	04/07/20
6287	Commercial Paper	Cooperatieve Rabo	1.14	Purchase	-64,757,116.67	04/07/20
6288	Commercial Paper	MUFG Bank NY	0.98	Purchase	-19,972,233.33	04/07/20
6289	Commercial Paper	MUFG Bank NY	1.07	Purchase	-19,963,144.44	04/07/20
3608	Money Market Funds	Fidelity Government	0.27	Redemption	134,000,000.00	04/08/20

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Redemption	53,817.24	04/08/20
5309	Sweep Fund	JP Morgan	0.00	Purchase	-1,211,104.39	04/08/20
3608	Money Market Funds	Fidelity Government	0.27	Redemption	63,000,000.00	04/09/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-339,097.41	04/09/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	515,245.62	04/09/20
6290	Negotiable CD	Bank of Montreal	1.20	Purchase	-80,000,000.00	04/09/20
6291	Commercial Paper	ING (US) Funding LLC	1.11	Purchase	-59,733,600.00	04/09/20
6292	Commercial Paper	Cooperatieve Rabo	1.10	Purchase	-24,908,333.33	04/09/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-968,160.19	04/10/20
3630	Money Market Funds	Federated Government	0.28	Purchase	-105,000,000.00	04/13/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Redemption	1,543,669.31	04/13/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	852,815.56	04/13/20
6293	Commercial Paper	BNP Paribas NY	1.00	Purchase	-24,936,805.56	04/13/20
6294	Commercial Paper	Cooperatieve Rabo	1.10	Purchase	-49,740,277.78	04/13/20
6295	Commercial Paper	Cooperatieve Rabo	1.10	Purchase	-24,890,763.89	04/13/20
6296	Commercial Paper	Cooperatieve Rabo	1.10	Purchase	-49,783,055.56	04/13/20
6297	Commercial Paper	Cooperatieve Rabo	1.10	Purchase	-74,676,875.00	04/13/20
6298	U.S. Treasury Notes	U.S. Treasury	0.50	Purchase	-15,061,843.62	04/13/20
3608	Money Market Funds	Fidelity Government	0.26	Redemption	30,500,000.00	04/14/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-21,793.46	04/14/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	4,237,594.30	04/14/20
6299	Commercial Paper	ING (US) Funding LLC	1.06	Purchase	-29,904,600.00	04/14/20
6300	Negotiable CD	Svenska Handelsbanke	1.09	Purchase	-50,000,000.00	04/14/20
3630	Money Market Funds	Federated Government	0.29	Purchase	-38,000,000.00	04/15/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Redemption	6,896.68	04/15/20
5143	Asset Backed Securities	Toyota Auto Receivab	2.98	Redemption	1,263,076.90	04/15/20
5209	Asset Backed Securities	Toyota Auto Receivab	1.93	Redemption	339,996.46	04/15/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	1,639,562.68	04/15/20
5374	Asset Backed Securities	Toyota Auto Receivab	2.83	Redemption	673,881.24	04/15/20
5449	Asset Backed Securities	Toyota Auto Receivab	1.76	Redemption	349,242.33	04/15/20
5465	Asset Backed Securities	John Deere Owner Tru	2.85	Redemption	1,030,300.34	04/15/20
5758	Asset Backed Securities	Ford Credit Auto Own	2.35	Redemption	989,237.33	04/15/20
5769	Asset Backed Securities	Harley-Davidson Moto	2.37	Redemption	643,325.84	04/15/20

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
5833	Asset Backed Securities	John Deere Owner Tru	2.28	Redemption	1,270,650.53	04/15/20
5920	Asset Backed Securities	Toyota Auto Receivab	2.00	Redemption	780,261.67	04/15/20
6163	Commercial Paper	Natixis US Finance C	1.75	Redemption	58,000,000.00	04/15/20
6301	Negotiable CD	UBS AG Stamford	1.20	Purchase	-25,000,000.00	04/15/20
6302	Negotiable CD	UBS AG Stamford	1.20	Purchase	-25,000,000.00	04/15/20
3630	Money Market Funds	Federated Government	0.29	Redemption	56,300,000.00	04/16/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-6,649.96	04/16/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	227,994.05	04/16/20
5829	Asset Backed Securities	GM Financial Securit	2.23	Redemption	1,310,867.60	04/16/20
6262	Asset Backed Securities	GM Financial Securit	1.84	Redemption	2,089,649.28	04/16/20
6272	Asset Backed Securities	GM Financial Securit	2.66	Redemption	1,084,499.91	04/16/20
6303	Negotiable CD	Canadian Imp Bk Comm	0.91	Purchase	-50,000,000.00	04/16/20
3630	Money Market Funds	Federated Government	0.28	Purchase	-25,100,000.00	04/17/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Redemption	7,475.11	04/17/20
5309	Sweep Fund	JP Morgan	0.00	Purchase	-740,309.63	04/17/20
5621	Federal Agencies	Federal Farm Credit	2.67	Redemption	25,000,000.00	04/17/20
6148	Commercial Paper	Natixis US Finance C	1.80	Redemption	25,000,000.00	04/17/20
3630	Money Market Funds	Federated Government	0.28	Purchase	-17,500,000.00	04/20/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Redemption	173.10	04/20/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	113,723.16	04/20/20
5409	Asset Backed Securities	Honda Auto Rec Owner	3.10	Redemption	1,268,360.91	04/20/20
6167	Commercial Paper	BNP Paribas NY	1.70	Redemption	25,000,000.00	04/20/20
3608	Money Market Funds	Fidelity Government	0.22	Redemption	19,000,000.00	04/21/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-992.25	04/21/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	1,051,425.46	04/21/20
5671	Asset Backed Securities	Honda Auto Rec Owner	2.95	Redemption	1,298,098.47	04/21/20
6215	Money Market Funds	Dreyfus	0.22	Redemption	4,700,000.00	04/21/20
6304	Negotiable CD	Sumitomo Mitsui Bank	0.55	Purchase	-10,000,000.00	04/21/20
6305	Negotiable CD	Sumitomo Mitsui Bank	0.55	Purchase	-15,000,000.00	04/21/20
6306	Negotiable CD	Sumitomo Mitsui Bank	0.35	Purchase	-25,000,000.00	04/21/20
3630	Money Market Funds	Federated Government	0.26	Purchase	-272,000,000.00	04/22/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-217.75	04/22/20
5309	Sweep Fund	JP Morgan	0.00	Purchase	-4,390,358.78	04/22/20

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
6307	Supranational	Intl Bank For Recon	0.63	Purchase	-24,903,250.00	04/22/20
6308	Asset Backed Securities	GM Financial Securit	1.26	Purchase	-11,000,000.00	04/22/20
6311	Negotiable CD	Sumitomo Mitsui Bank	1.30	Purchase	-13,026,042.72	04/22/20
3608	Money Market Funds	Fidelity Government	0.21	Redemption	23,000,000.00	04/23/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-2,095.26	04/23/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	3,691,560.96	04/23/20
6312	Commercial Paper	Natixis US Finance C	0.60	Purchase	-44,944,500.00	04/23/20
3608	Money Market Funds	Fidelity Government	0.21	Purchase	-33,000,000.00	04/24/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-3,471.86	04/24/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	418,142.36	04/24/20
5639	Federal Agencies	Federal Home Loan Ba	2.75	Redemption	8,225,000.00	04/24/20
3608	Money Market Funds	Fidelity Government	0.20	Purchase	-26,000,000.00	04/27/20
3675	Federal Agencies	Federal National Mtg	1.25	Redemption	14,445,000.00	04/27/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-102.49	04/27/20
5309	Sweep Fund	JP Morgan	0.00	Purchase	-2,151,469.96	04/27/20
5981	Asset Backed Securities	BMW Vehicle Owner Tr	2.05	Redemption	688,129.58	04/27/20
6313	Negotiable CD	Sumitomo Mitsui Bank	0.35	Purchase	-25,000,000.00	04/27/20
3608	Money Market Funds	Fidelity Government	0.20	Purchase	-245,000,000.00	04/28/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	1,047,882.58	04/28/20
6074	Commercial Paper	BNP Paribas NY	1.85	Redemption	50,000,000.00	04/28/20
6080	Commercial Paper	Natixis US Finance C	1.83	Redemption	25,000,000.00	04/28/20
6314	Commercial Paper	JP Morgan	0.50	Purchase	-69,820,138.89	04/28/20
6315	U.S. Treasury Notes	U.S. Treasury	2.00	Purchase	-21,627,094.78	04/28/20
3608	Money Market Funds	Fidelity Government	0.19	Redemption	207,500,000.00	04/29/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Redemption	13.45	04/29/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	1,199,893.97	04/29/20
6237	Commercial Paper	MUFG Bank NY	1.55	Redemption	55,000,000.00	04/29/20
6274	Commercial Paper	JP Morgan	1.50	Redemption	25,000,000.00	04/29/20
6316	Negotiable CD	Credit Agricole CIB	0.32	Purchase	-25,000,000.00	04/29/20
6317	Asset Backed Securities	Nissan Auto Receivab	0.98	Purchase	-6,500,000.00	04/29/20
6318	Asset Backed Securities	Honda Auto Rec Owner	1.20	Purchase	-5,000,000.00	04/29/20
6319	Asset Backed Securities	Toyota Auto Receivab	1.14	Purchase	-8,000,000.00	04/29/20
3608	Money Market Funds	Fidelity Government	0.18	Redemption	78,000,000.00	04/30/20

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-3,301,104.36	04/30/20
5309	Sweep Fund	JP Morgan	0.00	Purchase	-319,684.26	04/30/20
5661	Federal Agencies	Federal Home Loan Mt	2.70	Redemption	24,982,500.00	04/30/20
6046	Commercial Paper	BNP Paribas NY	1.87	Redemption	50,000,000.00	04/30/20
6179	Money Market Funds	CAMP	0.85	Purchase	-25,000,000.00	04/30/20
6191	Commercial Paper	Credit Agricole CIB	1.65	Redemption	20,000,000.00	04/30/20
6207	Negotiable CD	Sumitomo Mitsui Bank	1.63	Redemption	79,000,000.00	04/30/20
6273	Commercial Paper	JP Morgan	1.50	Redemption	50,000,000.00	04/30/20
6320	Negotiable CD	Credit Agricole CIB	0.29	Purchase	-25,000,000.00	04/30/20
Grand Total					-1,596,739,520.18	

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