



COUNTY OF SAN DIEGO INVESTMENT POOL TREASURY INVESTMENT RESULTS

MAY
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 May 31, 2020

Investment Type	Par Value	Book Value	Market Value	% of Portfolio	Market Price	WAM Days	YTM	Accrued Interest	Unrealized Gain/Loss
Asset Backed Securities	809,313,649	810,020,780	822,815,391	7.25	101.668	1054	2.21	1,200,905	12,794,612
Commercial Paper	2,610,000,000	2,605,524,828	2,609,363,950	23.33	99.976	48	1.54	-	3,839,122
Federal Agency Securities	1,860,028,000	1,865,699,185	1,913,311,410	16.71	102.865	1123	1.80	9,818,604	47,612,225
Medium-Term Notes	1,016,597,000	1,018,619,852	1,038,177,287	9.12	102.123	615	2.33	6,710,986	19,557,435
Municipal Bonds	76,535,000	77,010,495	78,321,792	0.69	102.335	974	1.90	390,279	1,311,297
Negotiable CDs	2,193,000,000	2,193,002,869	2,198,439,340	19.64	100.248	86	1.52	15,022,705	5,436,471
Supranational Securities	1,057,415,000	1,063,412,503	1,098,412,962	9.52	103.877	1205	2.14	6,583,252	35,000,459
U.S. Treasuries	485,000,000	487,811,904	504,979,830	4.37	104.120	1057	1.53	2,270,802	17,167,926
Money Market Funds	1,045,492,824	1,045,492,824	1,045,492,824	9.36	100.000	1	0.23	193,736	-
Bank Deposit	664,659	664,659	664,659	0.01	100.000	1	0.00	-	-
Sweep Fund	999,951	999,951	999,951	0.01	100.000	1	0.00	-	-
Totals for May 2020	11,155,046,083	11,168,259,850	11,310,979,395	100.00	101.409	516	1.64	42,191,270	142,719,545
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
Change from Prior Month	(713,300,322)	(708,717,798)	(703,248,171)		0.180	18	-0.05	3,358,416	5,469,627
Portfolio Effective Duration	0.91 years								

Return Information	Monthly Return	Annualized	Fiscal Year To Date Return	Annualized	Calendar Year To Date Return	Annualized
Book Value	0.141%	1.657%	1.924%	2.090%	0.799%	1.920%

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

PROJECTED LIQUIDITY

County of San Diego Pooled Money Fund

As of May 31, 2020

(\$000)

	Jun-20	Jul-20	Aug-20	Sep-20	Oct-20	Nov-20
Beginning Pool Book Balance	11,189,343	10,214,680	9,214,000	8,415,227	8,224,581	8,292,656
Inflows						
Investment Inflows	1,364,175	1,616,536	930,000	630,000	370,000	215,000
Projected Credits	755,006	1,163,602	839,183	931,050	1,213,125	1,310,675
	2,119,181	2,780,138	1,769,183	1,561,050	1,583,125	1,525,675
Outflows						
Investment Purchases	-	-	-	-	-	-
Projected Debits	1,729,669	2,164,282	1,637,956	1,121,696	1,145,050	1,211,280
	1,729,669	2,164,282	1,637,956	1,121,696	1,145,050	1,211,280
Net Cash Flows	(974,663)	(1,000,680)	(798,773)	(190,646)	68,075	99,395
MONTH END POOL BALANCE	10,214,680	9,214,000	8,415,227	8,224,581	8,292,656	8,392,051
PROJECTED MONTH END LIQUIDITY	\$ 846,015	\$ 1,461,871	\$ 1,593,098	\$ 2,032,452	\$ 2,470,527	\$ 2,784,922

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 May 31, 2020

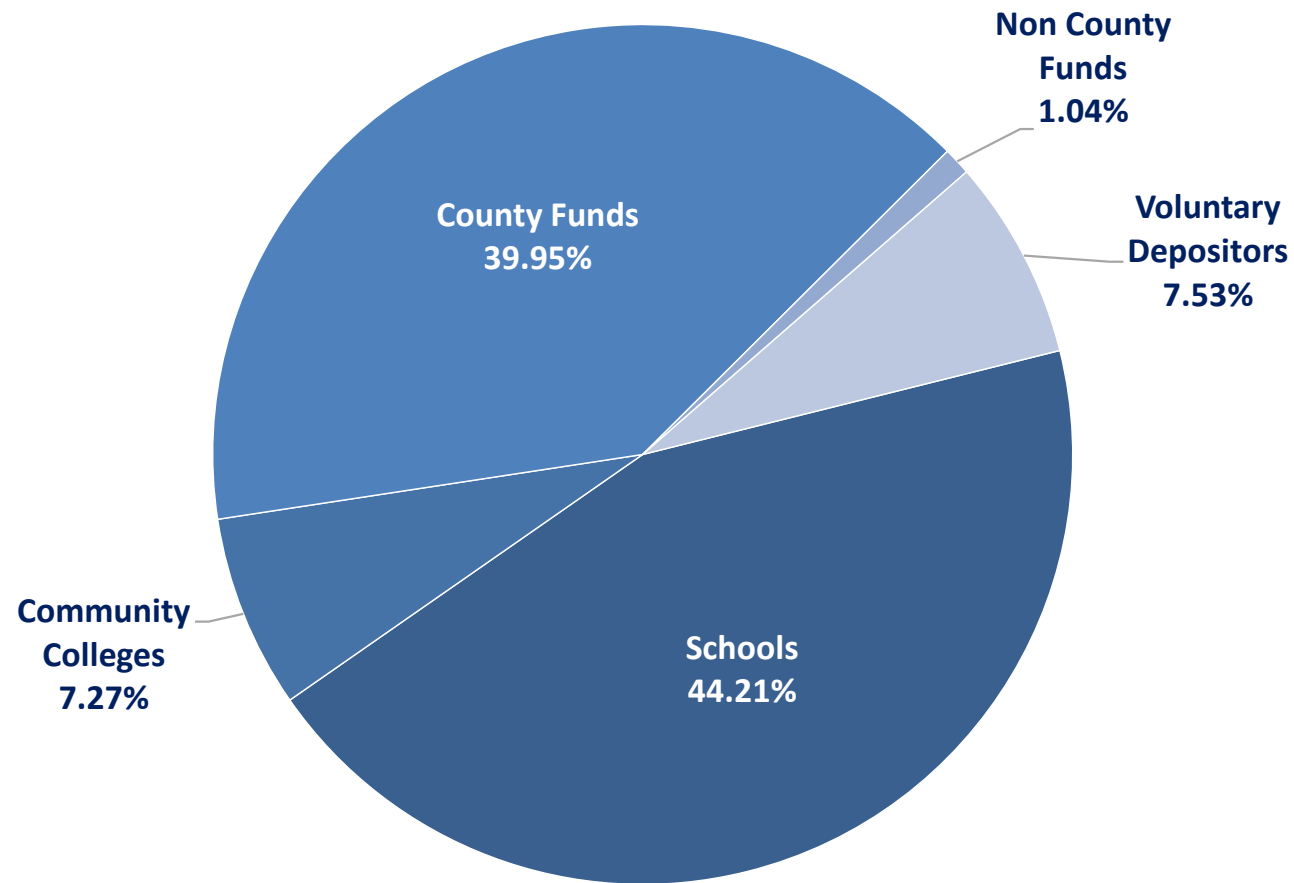
(\$000)

PARTICIPANT	FMV 03/31/20	FMV 04/30/20	FMV 05/31/20	% of Total	PARTICIPANT	FMV 03/31/20	FMV 04/30/20	FMV 05/31/20	% of Total
COUNTY	\$ 1,590,758	\$ 1,500,287	\$ 1,453,312	12.85%	Lake Cuyamaca Rec & Park District	38	38	38	
COUNTY - SPECIAL TRUST FUNDS	2,606,124	3,306,777	3,065,183	27.10%	Lakeside FPD	7,405	10,702	11,799	
NON-COUNTY INVESTMENT FUNDS	128,949	126,756	117,785	1.04%	Leucadia Wastewater District	3,953	3,970	3,967	
SCHOOLS - (K THRU 12)	4,445,032	5,320,217	5,000,605	44.21%	Lower Sweetwater FPD	688	831	781	
					Metropolitan Transit System	38,192	38,242	37,908	
COMMUNITY COLLEGES					Mission Resource Conservation District	149	118	119	
San Diego	142,885	203,980	186,939	1.66%	North County Cemetery District	6,335	6,725	6,667	
Grossmont-Cuyamaca	149,742	166,237	140,871	1.25%	North County Dispatch	4,203	4,517	4,535	
MiraCosta	101,628	136,524	121,982	1.08%	North County FPD	2,251	5,711	5,020	
Palomar	219,199	249,042	232,548	2.06%	Otay Water District	290	291	291	
Southwestern	144,935	147,528	139,991	1.24%	Pomerado Cemetery District	1,973	2,137	2,148	
Total Community Colleges	758,389	903,311	822,332	7.27%	Public Agencies Self-Insurance System	3,602	3,617	3,615	
					Ramona Cemetery District	897	965	948	
FIRST 5 COMMISSION	49,462	48,021	45,208		Rancho Santa Fe FPD	11,572	14,845	13,873	
SANCAL	3,877	3,895	3,893		Rincon del Diablo Municipal Water District	4,784	4,804	4,801	
SDCERA	2,169	2,175	7,323		SANDAG	195,946	193,730	191,903	
					SD County Regional Airport Authority	315,293	293,987	293,913	
CITIES					San Diego Housing Commission	21,994	22,085	22,072	
Chula Vista	38,361	35,685	35,664		San Diego Geographic Information Source	1,007	811	829	
Coronado	20,817	20,934	20,922		San Diego Law Library	4,299	4,201	4,186	
Del Mar	2,752	2,763	2,762		San Diego Local Agency Formation Comm	1,782	1,649	1,481	
El Cajon	5,150	5,171	5,168		San Diego Regional Training Center	556	640	838	
Encinitas	4,173	4,191	4,188		San Dieguito River Park	904	808	658	
National City	36,105	36,254	36,233		San Marcos FPD	1	1	1	
Oceanside	51	0	0		San Miguel Consolidated FPD	11,541	18,159	16,815	
					Santa Fe Irrigation District	4,478	4,496	4,494	
INDEPENDENT AGENCIES					Serra Cooperative Library System	2	2	2	
Alpine FPD	1,273	2,774	2,612		Upper San Luis Rey Resource Conserv Dist	66	70	70	
Bonita-Sunnyside FPD	5,787	7,054	6,505		Vallecitos Water District	5,500	5,523	5,519	
Borrego Springs FPD	1,174	1,692	1,647		Valley Center FPD	2,002	2,645	2,355	
Canebrake County Water District	54	54	54		Valley Center Cemetery District	471	487	488	
Deer Springs FPD	11,895	12,827	11,722		Valley Center Water District	21,282	22,123	21,271	
Fallbrook Public Utility District	16	16	16		Vista FPD	3,178	3,939	3,937	
Grossmont Healthcare District	2	2	2						
Julian-Cuyamaca FPD	375	498	503		Total Voluntary Participants	860,126	856,875	851,762	7.53%
					Pooled Money Fund Total	\$ 10,389,378	\$ 12,014,223	\$ 11,310,979	100.00%

INVESTMENT FUND PARTICIPANTS

San Diego Pooled Money Fund

As of May 31, 2020

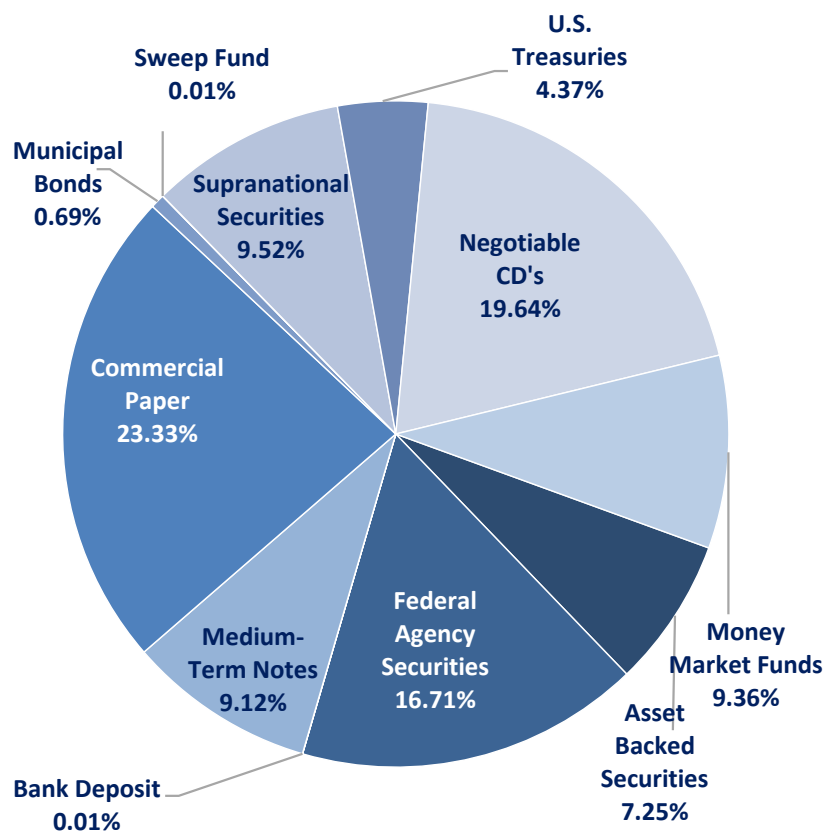


*Totals may not add to 100% due to rounding

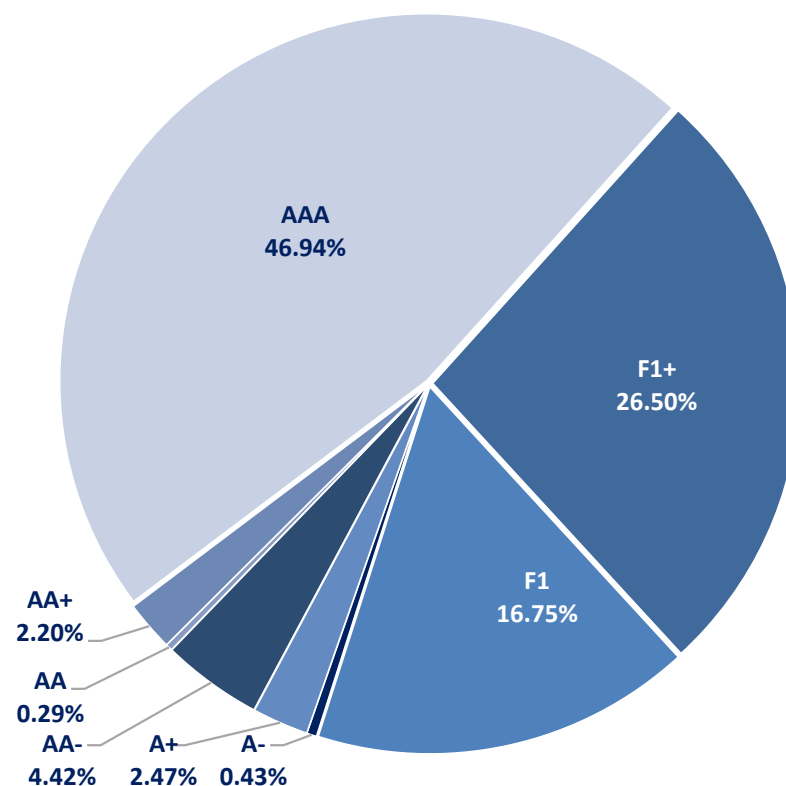
INVESTMENT FUND OVERVIEW

As of May 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 May 31, 2020

Category	Standard	Comment
Treasury Issues	No Limit	Complies - 4.4%
Agency Issues	35% per issuer	Complies - 16.7%
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 - 0.7%
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 - 23.3%
Medium Term Notes	A-1/"A" by S&P or P-1/"A" by Moody's or F-1/"A" by Fitch minimum rating by 1 of 3 NRSROs; (ST ratings for 1 year or less; LT ratings for over 1 year); 30% maximum; 5% per issuer	Complies - 9.1%
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 - 19.6%
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 - 9.4%
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 - 9.5%
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 - 7.3%
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 May 31, 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	5,364,924.35	5,364,924.35	5,370,274.79	0.98	0.98	04/15/2021	2,331.79	5,350.44
GM Financial Securitized Term	04/22/2020	6,685,907.66	6,685,907.66	6,695,091.42	1.26	1.26	04/16/2021	2,544.93	9,183.76
Ford Credit Auto Owner Trust	05/12/2020	8,500,000.00	8,500,000.00	8,499,739.90	0.27	0.27	05/17/2021	1,198.28	(260.10)
Honda Auto Rec Owner Trust	04/29/2020	4,032,536.73	4,032,536.73	4,040,202.18	1.20	1.20	05/17/2021	2,146.44	7,665.45
Toyota Auto Receivables	04/29/2020	6,617,925.12	6,617,925.12	6,627,488.68	1.14	1.14	05/17/2021	3,356.99	9,563.56
Toyota Auto Receivables	03/12/2019	1,278,238.30	1,270,598.82	1,280,075.51	1.76	2.66	07/15/2021	11,621.74	9,476.69
Toyota Auto Receivables	11/07/2018	5,134,896.46	5,134,447.16	5,156,753.66	2.98	3.01	08/15/2021	9,261.93	22,306.50
Honda Auto Rec Owner Trust	02/27/2019	7,555,312.21	7,554,825.65	7,601,562.05	3.10	3.12	09/20/2021	69,765.55	46,736.40
Toyota Auto Receivables	02/13/2019	3,570,569.28	3,570,245.07	3,590,071.73	2.83	2.85	10/15/2021	4,490.98	19,826.66
John Deere Owner Trust	03/13/2019	5,368,651.16	5,368,406.35	5,391,876.48	2.85	2.87	12/15/2021	6,800.33	23,470.13
Toyota Auto Receivables	11/30/2018	2,669,413.15	2,624,783.90	2,683,104.57	1.93	2.97	01/18/2022	2,289.75	58,320.67
Ford Credit Auto Owner Trust	06/21/2019	6,881,659.01	6,881,442.93	6,919,914.15	2.35	2.36	02/15/2022	7,187.49	38,471.22
Honda Auto Rec Owner Trust	08/27/2019	20,906,231.48	20,904,768.04	21,036,525.39	1.90	1.91	04/15/2022	17,654.15	131,757.35
Toyota Auto Receivables	08/14/2019	8,473,394.69	8,473,000.68	8,530,146.10	2.00	2.01	04/15/2022	6,976.34	57,145.42
Harley-Davidson Motorcycle Tru	06/26/2019	4,037,006.12	4,036,955.66	4,056,186.74	2.37	2.38	05/15/2022	4,252.31	19,231.08
John Deere Owner Trust	07/24/2019	8,128,518.15	8,128,487.26	8,166,803.47	2.28	2.29	05/16/2022	8,236.90	38,316.21
BMW Vehicle Owner Trust	09/18/2019	6,377,955.86	6,377,821.29	6,413,775.74	2.05	2.06	05/25/2022	2,179.19	35,954.45
GM Financial Securitized Term	03/27/2020	4,845,725.94	4,828,690.20	4,865,948.61	2.66	2.92	06/16/2022	5,370.62	37,258.41
Hyundai Auto Receivables Trust	11/06/2019	5,248,229.02	5,247,904.16	5,284,349.43	1.93	1.94	07/15/2022	4,501.82	36,445.27
Toyota Auto Receivables	11/13/2019	20,000,000.00	19,998,522.00	20,142,106.00	1.92	1.93	07/15/2022	17,066.66	143,584.00
GM Financial Securitized Term	07/24/2019	9,895,495.38	9,895,114.40	9,953,837.24	2.23	2.24	08/16/2022	9,194.13	58,722.84
Honda Auto Rec Owner Trust	05/03/2019	17,203,559.13	17,325,865.68	17,449,532.18	2.95	2.48	08/22/2022	14,097.48	123,666.50
Honda Auto Rec Owner Trust	02/26/2020	14,000,000.00	13,998,581.80	14,133,207.20	1.63	1.64	10/21/2022	6,338.91	134,625.40
Honda Auto Rec Owner Trust	05/27/2020	5,000,000.00	4,999,626.00	5,009,314.50	0.74	0.75	11/15/2022	411.11	9,688.50
Toyota Auto Receivables	02/12/2020	30,000,000.00	29,999,631.00	30,277,608.00	1.67	1.68	11/15/2022	22,266.66	277,977.00
GM Financial Securitized Term	03/25/2020	19,602,500.02	19,384,268.98	19,721,953.73	1.84	3.76	11/16/2022	15,028.46	337,684.75
Toyota Auto Receivables	05/03/2019	19,940,000.00	20,138,621.08	20,374,835.57	3.02	2.50	12/15/2022	26,763.78	236,214.49
Toyota Auto Receivables	08/01/2019	24,540,000.00	24,907,141.41	25,075,148.69	3.02	2.05	12/15/2022	32,938.04	168,007.28
Bank of America Corp	12/11/2018	63,738,000.00	62,450,791.17	63,930,922.18	1.84	1.67	01/17/2023	52,123.88	1,480,131.01
Harley-Davidson Motorcycle Tru	01/29/2020	6,000,000.00	5,999,697.60	6,023,329.80	1.83	1.84	01/17/2023	4,880.00	23,632.20
Citibank Credit Card Issuance	04/16/2019	28,310,000.00	28,270,470.79	28,683,060.69	2.49	2.55	01/20/2023	256,512.19	412,589.90
Toyota Auto Receivables	11/07/2018	15,000,000.00	14,996,755.50	15,403,174.50	3.18	3.21	03/15/2023	21,199.99	406,419.00
Honda Auto Rec Owner Trust	02/27/2019	9,750,000.00	9,749,738.70	10,030,098.00	3.11	3.13	03/20/2023	45,074.81	280,359.30
American Express Credit Accoun	04/02/2019	11,738,000.00	11,656,842.76	11,809,591.24	2.04	1.23	05/15/2023	10,642.45	152,748.48
Citibank Credit Card Issuance	03/18/2019	7,000,000.00	6,994,135.20	7,162,611.40	2.68	2.71	06/07/2023	90,673.33	168,476.20
Nissan Auto Receivables Owner	12/06/2019	9,006,000.00	9,194,914.92	9,280,275.03	3.22	1.91	06/15/2023	12,888.59	85,360.11
Honda Auto Rec Owner Trust	05/29/2019	28,500,000.00	28,498,936.95	29,347,384.80	2.52	2.54	06/21/2023	19,950.00	848,447.85
Bank of America Corp	03/20/2019	22,790,000.00	22,772,195.31	23,126,453.33	2.70	2.73	07/17/2023	27,348.00	354,258.02
Toyota Auto Receivables	02/13/2019	20,000,000.00	19,996,356.00	20,488,846.00	2.91	2.94	07/17/2023	25,866.66	492,490.00
Honda Auto Rec Owner Trust	08/27/2019	24,000,000.00	23,999,800.80	24,393,787.20	1.78	1.79	08/15/2023	18,986.75	393,986.40
Nissan Auto Receivables Owner	05/28/2019	28,000,000.00	27,993,669.20	28,729,705.20	2.50	2.52	11/15/2023	33,362.65	736,036.00
American Express Credit Accoun	12/17/2018	38,000,000.00	37,881,250.00	38,938,801.40	2.99	3.14	12/15/2023	50,497.44	1,057,551.40
Discover Card Execution Note T	03/27/2019	30,000,000.00	30,460,546.88	30,889,029.00	3.11	2.43	01/16/2024	41,466.53	428,482.12

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Toyota Auto Receivables	11/13/2019	13,500,000.00	13,499,025.30	13,788,527.40	1.92	1.93	01/16/2024	11,520.00	289,502.10
Honda Auto Rec Owner Trust	11/26/2019	22,500,000.00	22,495,990.50	23,013,981.00	1.83	1.85	01/18/2024	14,868.76	517,990.50
BMW Vehicle Owner Trust	09/18/2019	10,500,000.00	10,498,588.80	10,694,142.90	1.92	1.93	01/25/2024	3,360.00	195,554.10
American Express Credit Accoun	03/27/2019	40,253,000.00	40,825,347.34	41,448,493.97	3.06	2.42	02/15/2024	54,744.08	623,146.63
Hyundai Auto Receivables Trust	11/06/2019	8,500,000.00	8,499,608.15	8,679,648.35	1.94	1.95	02/15/2024	7,328.89	180,040.20
Discover Card Execution Note T	07/11/2019	8,750,000.00	8,959,179.69	9,071,017.38	3.32	2.20	03/15/2024	12,911.00	111,837.69
American Express Credit Accoun	06/13/2019	22,120,000.00	22,584,865.63	22,900,515.26	3.18	2.23	04/15/2024	31,262.93	315,649.63
Honda Auto Rec Owner Trust	02/26/2020	16,500,000.00	16,496,766.00	16,876,625.70	1.61	1.62	04/22/2024	7,379.15	379,859.70
Nissan Auto Receivables Owner	10/23/2019	12,000,000.00	11,999,366.40	12,290,169.60	1.93	1.94	07/15/2024	10,293.33	290,803.20
John Deere Owner Trust	03/11/2020	12,000,000.00	11,999,266.80	12,044,542.80	1.10	1.11	08/15/2024	5,866.67	45,276.00
GM Financial Securitized Term	01/15/2020	13,000,000.00	12,996,938.50	13,345,176.00	1.84	1.86	09/16/2024	8,637.77	348,237.50
Harley-Davidson Motorcycle Tru	01/29/2020	6,000,000.00	5,998,691.40	6,078,047.40	1.87	1.89	10/15/2024	4,986.67	79,356.00
Asset Backed Securities Subtotal:		809,313,649.22	810,020,779.67	822,815,391.24	2.33	2.21		1,200,905.28	12,794,611.57

Bank Deposit

Wells Fargo Bank NA	07/01/2017	664,658.79	664,658.79	664,658.79	0.00	0.00	- -	0.00	0.00
Bank Deposit Subtotal:		664,658.79	664,658.79	664,658.79	0.00	0.00		0.00	0.00

Commercial Paper

JP Morgan	09/25/2019	20,000,000.00	20,000,000.00	19,999,800.00	1.95	2.00	06/01/2020	0.00	(200.00)
MUFG Bank NY	04/02/2020	60,000,000.00	60,000,000.00	59,999,400.00	1.19	1.19	06/01/2020	0.00	(600.00)
Natixis US Finance Co.	11/19/2019	50,000,000.00	50,000,000.00	49,999,500.00	1.88	1.92	06/01/2020	0.00	(500.00)
Natixis US Finance Co.	11/20/2019	35,000,000.00	35,000,000.00	34,999,650.00	1.88	1.92	06/01/2020	0.00	(350.00)
Natixis US Finance Co.	11/21/2019	40,000,000.00	40,000,000.00	39,999,600.00	1.87	1.91	06/01/2020	0.00	(400.00)
Natixis US Finance Co.	11/22/2019	35,000,000.00	35,000,000.00	34,999,650.00	1.87	1.91	06/01/2020	0.00	(350.00)
Natixis US Finance Co.	12/05/2019	25,000,000.00	24,998,708.33	24,999,750.00	1.86	1.88	06/02/2020	0.00	1,041.67
MUFG Bank NY	04/07/2020	20,000,000.00	19,995,838.89	19,999,600.00	1.07	1.07	06/08/2020	0.00	3,761.11
Natixis US Finance Co.	12/05/2019	50,000,000.00	49,981,916.67	49,999,000.00	1.86	1.91	06/08/2020	0.00	17,083.33
Natixis US Finance Co.	12/05/2019	50,000,000.00	49,971,583.33	49,998,500.00	1.86	1.91	06/12/2020	0.00	26,916.67
JP Morgan	04/06/2020	50,000,000.00	49,980,555.56	49,997,500.00	1.00	1.00	06/15/2020	0.00	16,944.44
Toyota Motor Credit Corp	03/24/2020	95,000,000.00	94,860,402.78	94,986,700.00	2.30	2.31	06/24/2020	0.00	126,297.22
Canadian Imperial Holding	10/28/2019	40,000,000.00	39,940,066.67	39,995,200.00	1.86	1.91	06/30/2020	0.00	55,133.33
Canadian Imperial Holding	11/04/2019	100,000,000.00	99,851,777.78	99,988,000.00	1.84	1.89	06/30/2020	0.00	136,222.22
Canadian Imperial Holding	11/05/2019	70,000,000.00	69,895,680.56	69,991,600.00	1.85	1.90	06/30/2020	0.00	95,919.44
ING (US) Funding LLC	10/22/2019	25,000,000.00	24,961,937.50	24,997,000.00	1.89	1.94	06/30/2020	0.00	35,062.50
ING (US) Funding LLC	10/31/2019	100,000,000.00	99,850,972.22	99,988,000.00	1.85	1.90	06/30/2020	0.00	137,027.78
ING (US) Funding LLC	01/06/2020	60,000,000.00	59,910,000.00	59,992,800.00	1.80	1.82	07/01/2020	0.00	82,800.00
Toyota Motor Credit Corp	12/02/2019	50,000,000.00	49,922,500.00	49,990,500.00	1.86	1.91	07/01/2020	0.00	68,000.00
Toyota Motor Credit Corp	12/06/2019	50,000,000.00	49,923,750.00	49,990,500.00	1.83	1.88	07/01/2020	0.00	66,750.00
Natixis US Finance Co.	12/26/2019	70,000,000.00	69,869,333.33	69,990,900.00	1.92	1.97	07/06/2020	0.00	121,566.67
Natixis US Finance Co.	04/23/2020	45,000,000.00	44,973,750.00	44,994,150.00	0.60	0.60	07/06/2020	0.00	20,400.00
Toyota Motor Credit Corp	11/25/2019	100,000,000.00	99,820,138.89	99,976,000.00	1.85	1.89	07/06/2020	0.00	155,861.11
Toyota Motor Credit Corp	12/02/2019	150,000,000.00	149,728,750.00	149,964,000.00	1.86	1.91	07/06/2020	0.00	235,250.00
BNP Paribas NY	01/03/2020	50,000,000.00	49,910,000.00	49,994,500.00	1.80	1.84	07/07/2020	0.00	84,500.00

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
ING (US) Funding LLC	04/07/2020	25,000,000.00	24,967,881.99	24,996,250.00	1.25	1.25	07/08/2020	0.00	28,368.01
BNP Paribas NY	01/03/2020	50,000,000.00	49,905,000.00	49,994,500.00	1.80	1.84	07/09/2020	0.00	89,500.00
ING (US) Funding LLC	04/07/2020	65,000,000.00	64,911,979.14	64,989,600.00	1.25	1.25	07/10/2020	0.00	77,620.86
BNP Paribas NY	04/13/2020	25,000,000.00	24,970,833.34	24,996,750.00	1.00	1.00	07/13/2020	0.00	25,916.66
ING (US) Funding LLC	04/07/2020	40,000,000.00	39,936,111.19	39,992,400.00	1.25	1.25	07/17/2020	0.00	56,288.81
ING (US) Funding LLC	04/07/2020	25,000,000.00	24,950,520.82	24,993,750.00	1.25	1.25	07/28/2020	0.00	43,229.18
ING (US) Funding LLC	04/06/2020	110,000,000.00	109,780,000.00	109,972,500.00	1.20	1.20	07/31/2020	0.00	192,500.00
ING (US) Funding LLC	04/14/2020	30,000,000.00	29,947,000.00	29,992,500.00	1.06	1.06	07/31/2020	0.00	45,500.00
BNP Paribas NY	02/05/2020	20,000,000.00	19,942,600.00	19,995,000.00	1.64	1.65	08/03/2020	0.00	52,400.00
Credit Agricole CIB	01/27/2020	85,000,000.00	84,753,075.00	84,979,600.00	1.66	1.69	08/03/2020	0.00	226,525.00
Cooperatieve Rabo	04/07/2020	65,000,000.00	64,870,325.00	64,981,800.00	1.14	1.14	08/03/2020	0.00	111,475.00
Cooperatieve Rabo	04/09/2020	25,000,000.00	24,948,819.44	24,992,250.00	1.10	1.10	08/07/2020	0.00	43,430.56
Cooperatieve Rabo	04/06/2020	130,000,000.00	129,699,194.44	129,955,800.00	1.19	1.19	08/10/2020	0.00	256,605.56
Cooperatieve Rabo	04/07/2020	35,000,000.00	34,910,225.00	34,984,250.00	1.14	1.14	08/21/2020	0.00	74,025.00
ING (US) Funding LLC	04/09/2020	60,000,000.00	59,831,650.00	59,980,200.00	1.11	1.11	08/31/2020	0.00	148,550.00
Cooperatieve Rabo	04/13/2020	75,000,000.00	74,789,166.67	74,958,000.00	1.10	1.10	09/01/2020	0.00	168,833.33
Cooperatieve Rabo	04/13/2020	50,000,000.00	49,857,916.67	49,971,500.00	1.10	1.10	09/02/2020	0.00	113,583.33
Cooperatieve Rabo	04/13/2020	25,000,000.00	24,928,194.45	24,985,500.00	1.10	1.10	09/03/2020	0.00	57,305.55
ING (US) Funding LLC	12/24/2019	60,000,000.00	59,683,200.00	59,976,000.00	1.92	1.98	09/08/2020	0.00	292,800.00
Cooperatieve Rabo	04/13/2020	50,000,000.00	49,815,138.89	49,959,500.00	1.10	1.11	09/30/2020	0.00	144,361.11
JP Morgan	04/28/2020	70,000,000.00	69,853,194.45	69,933,500.00	0.50	0.51	10/30/2020	0.00	80,305.55
JP Morgan	05/06/2020	50,000,000.00	49,925,138.89	49,951,000.00	0.35	0.35	11/02/2020	0.00	25,861.11
Commercial Paper Subtotal:		2,610,000,000.00	2,605,524,827.89	2,609,363,950.00	1.52	1.54		0.00	3,839,122.11

Federal Agency

Federal National Mtg Assn	11/03/2017	25,000,000.00	25,000,000.00	25,108,500.00	1.85	1.85	10/30/2020	39,826.39	108,500.00
Federal Home Loan Mtg Corp	11/27/2017	15,000,000.00	15,000,000.00	15,117,000.00	1.88	1.88	11/27/2020	3,125.00	117,000.00
Federal Home Loan Mtg Corp	11/27/2017	25,000,000.00	25,000,000.00	25,195,000.00	1.88	1.88	11/27/2020	5,208.33	195,000.00
Federal Home Loan Mtg Corp	12/18/2017	15,000,000.00	15,000,000.00	15,143,100.00	2.00	2.00	12/18/2020	135,833.33	143,100.00
Federal Home Loan Bank	09/21/2016	25,000,000.00	25,019,542.20	25,209,500.00	1.38	1.26	02/18/2021	98,350.69	189,957.80
Federal Home Loan Bank	02/14/2017	25,000,000.00	24,930,188.19	25,209,500.00	1.38	1.78	02/18/2021	98,350.69	279,311.81
Federal Home Loan Bank	02/17/2017	25,000,000.00	25,000,000.00	25,338,750.00	1.82	1.82	03/17/2021	93,527.78	338,750.00
Federal National Mtg Assn	06/17/2016	15,000,000.00	15,001,799.74	15,147,150.00	1.25	1.24	05/06/2021	13,020.83	145,350.26
Federal National Mtg Assn	09/21/2016	25,000,000.00	24,986,016.52	25,245,250.00	1.25	1.31	05/06/2021	21,701.39	259,233.48
Federal Home Loan Bank	07/14/2016	15,000,000.00	15,099,231.42	15,256,800.00	1.88	1.21	06/11/2021	132,812.50	157,568.58
Federal Home Loan Bank	08/04/2016	35,000,000.00	34,966,560.06	35,369,950.00	1.13	1.21	07/14/2021	149,843.75	403,389.94
Federal Home Loan Mtg Corp	10/05/2016	20,000,000.00	19,942,516.89	20,221,400.00	1.13	1.37	08/12/2021	68,125.00	278,883.11
Federal National Mtg Assn	09/21/2016	35,000,000.00	34,956,276.56	35,456,050.00	1.25	1.36	08/17/2021	126,388.89	499,773.44
Federal National Mtg Assn	11/08/2016	35,000,000.00	34,968,556.98	35,556,150.00	1.38	1.44	10/07/2021	72,187.50	587,593.02
Federal Home Loan Bank	03/27/2017	25,000,000.00	25,095,964.13	25,888,250.00	2.25	2.02	03/11/2022	125,000.00	792,285.87
Federal Home Loan Bank	04/05/2019	18,290,000.00	18,338,551.64	19,020,502.60	2.50	2.34	03/11/2022	101,611.11	681,950.96
Federal National Mtg Assn	04/12/2019	50,000,000.00	49,898,107.41	51,914,000.00	2.25	2.36	04/12/2022	153,125.00	2,015,892.59
Federal Farm Credit Bank	09/26/2019	29,425,000.00	29,386,448.07	30,180,339.75	1.55	1.62	06/01/2022	228,043.75	793,891.68
Federal Farm Credit Bank	09/26/2019	25,000,000.00	24,978,922.28	25,641,750.00	1.55	1.59	06/01/2022	193,750.00	662,827.72

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal Home Loan Bank	04/08/2019	10,000,000.00	10,006,319.70	10,422,800.00	2.38	2.34	06/10/2022	112,812.50	416,480.30
Federal Farm Credit Bank	12/16/2019	40,000,000.00	39,998,367.07	41,124,400.00	1.63	1.63	06/15/2022	298,833.33	1,126,032.93
Federal Home Loan Bank	10/24/2019	25,000,000.00	25,207,364.98	25,975,250.00	2.00	1.62	09/09/2022	113,888.89	767,885.02
Federal Farm Credit Bank	09/23/2019	25,000,000.00	25,000,000.00	25,129,000.00	2.00	2.00	09/23/2022	94,444.44	129,000.00
Federal Farm Credit Bank	10/11/2019	10,000,000.00	9,991,106.48	10,259,700.00	1.38	1.41	10/11/2022	19,097.22	268,593.52
Federal Farm Credit Bank	07/01/2019	50,000,000.00	49,997,767.44	52,104,000.00	1.85	1.85	02/01/2023	308,333.33	2,106,232.56
Federal Farm Credit Bank	07/03/2019	20,000,000.00	20,014,012.42	20,841,600.00	1.85	1.82	02/01/2023	123,333.33	827,587.58
Federal Home Loan Bank	04/04/2019	29,195,000.00	29,517,348.06	31,154,276.45	2.75	2.33	03/10/2023	180,644.06	1,636,928.39
Federal Home Loan Bank	04/04/2019	10,000,000.00	10,110,412.08	10,671,100.00	2.75	2.33	03/10/2023	61,875.00	560,687.92
Federal Home Loan Mtg Corp	09/23/2019	25,000,000.00	25,000,000.00	25,023,750.00	2.13	2.13	03/23/2023	100,347.22	23,750.00
Federal Home Loan Bank	06/28/2019	48,500,000.00	48,920,732.89	51,126,275.00	2.13	1.83	06/09/2023	492,409.72	2,205,542.11
Federal Farm Credit Bank	07/03/2019	11,008,000.00	11,233,187.61	11,752,801.28	2.52	1.82	06/15/2023	127,912.96	519,613.67
Federal Farm Credit Bank	06/26/2019	32,250,000.00	32,205,207.21	33,710,602.50	1.77	1.82	06/26/2023	245,771.88	1,505,395.29
Federal Farm Credit Bank	07/03/2019	3,425,000.00	3,418,767.12	3,580,118.25	1.77	1.83	06/26/2023	26,101.35	161,351.13
Federal Home Loan Mtg Corp	04/26/2019	25,000,000.00	25,000,000.00	25,459,250.00	2.49	2.49	07/26/2023	60,520.83	459,250.00
Federal Home Loan Mtg Corp	08/07/2019	25,000,000.00	25,000,000.00	25,074,250.00	2.19	2.19	08/07/2023	173,375.00	74,250.00
Federal Home Loan Mtg Corp	12/11/2019	11,385,000.00	11,385,000.00	11,428,490.70	1.85	1.85	09/11/2023	46,805.00	43,490.70
Federal National Mtg Assn	04/18/2019	10,000,000.00	10,133,831.76	10,851,400.00	2.88	2.44	09/12/2023	63,090.28	717,568.24
Federal National Mtg Assn	06/27/2019	25,000,000.00	25,820,658.58	27,128,500.00	2.88	1.83	09/12/2023	157,725.69	1,307,841.42
Federal Farm Credit Bank	07/03/2019	50,000,000.00	50,005,131.58	52,611,500.00	1.88	1.88	11/01/2023	78,333.33	2,606,368.42
Federal Home Loan Mtg Corp	12/04/2019	12,590,000.00	12,590,000.00	12,676,996.90	1.80	1.80	12/04/2023	111,421.50	86,996.90
Federal Home Loan Bank	12/05/2019	50,000,000.00	49,915,733.33	50,007,500.00	1.75	1.80	12/05/2023	427,777.78	91,766.67
Federal Home Loan Mtg Corp	12/16/2019	25,000,000.00	25,000,000.00	25,014,250.00	1.95	1.95	12/15/2023	223,437.50	14,250.00
Federal Home Loan Mtg Corp	12/18/2019	25,000,000.00	25,000,000.00	25,195,500.00	1.85	1.85	12/18/2023	209,409.72	195,500.00
Federal Home Loan Mtg Corp	03/29/2019	25,000,000.00	25,000,000.00	25,194,250.00	2.73	2.73	01/09/2024	98,583.33	194,250.00
Federal Home Loan Bank	02/15/2019	15,000,000.00	14,960,662.29	16,165,800.00	2.50	2.58	02/13/2024	112,500.00	1,205,137.71
Federal Home Loan Bank	02/22/2019	23,175,000.00	23,175,000.00	23,533,749.00	2.80	2.80	02/22/2024	178,447.50	358,749.00
Federal Farm Credit Bank	07/08/2019	50,000,000.00	50,507,380.78	53,403,500.00	2.23	1.94	02/23/2024	303,527.78	2,896,119.22
Federal Home Loan Mtg Corp	03/22/2019	20,000,000.00	20,000,000.00	20,351,800.00	2.75	2.75	03/22/2024	105,416.67	351,800.00
Federal Home Loan Bank	03/25/2020	12,300,000.00	12,300,000.00	12,323,493.00	1.62	1.62	03/25/2024	36,531.00	23,493.00
Federal Home Loan Mtg Corp	06/05/2019	30,000,000.00	30,000,000.00	30,008,400.00	2.65	2.65	06/05/2024	388,666.67	8,400.00
Federal Farm Credit Bank	06/13/2019	15,000,000.00	14,956,682.00	15,906,300.00	1.95	2.03	06/13/2024	136,500.00	949,618.00
Federal Farm Credit Bank	06/26/2019	105,350,000.00	105,656,022.00	111,715,247.00	1.95	1.87	06/13/2024	958,685.00	6,059,225.00
Federal Farm Credit Bank	07/23/2019	54,000,000.00	54,000,000.00	54,928,800.00	2.04	2.04	07/19/2024	403,920.00	928,800.00
Federal Farm Credit Bank	03/05/2020	14,525,000.00	14,533,389.89	14,526,597.75	1.55	1.54	09/05/2024	53,782.85	(6,792.14)
Federal Home Loan Bank	10/16/2019	21,555,000.00	22,630,008.97	23,723,433.00	2.88	1.66	09/13/2024	134,269.69	1,093,424.03
Federal Home Loan Bank	11/06/2019	25,000,000.00	26,140,391.53	27,515,000.00	2.88	1.76	09/13/2024	155,729.17	1,374,608.47
Federal Home Loan Bank	11/26/2019	20,000,000.00	20,975,915.46	22,012,000.00	2.88	1.68	09/13/2024	124,583.33	1,036,084.54
Federal Farm Credit Bank	09/17/2019	14,000,000.00	13,955,509.56	14,666,960.00	1.60	1.68	09/17/2024	46,044.44	711,450.44
Federal Farm Credit Bank	09/17/2019	11,000,000.00	10,964,287.40	11,524,040.00	1.60	1.68	09/17/2024	36,177.78	559,752.60
Federal Home Loan Mtg Corp	11/12/2019	25,000,000.00	25,000,000.00	25,164,250.00	2.03	2.03	11/12/2024	26,784.72	164,250.00
Federal Home Loan Mtg Corp	11/12/2019	25,000,000.00	25,000,000.00	25,164,250.00	2.03	2.03	11/12/2024	26,784.72	164,250.00
Federal National Mtg Assn	01/10/2020	50,000,000.00	49,853,015.03	52,639,000.00	1.63	1.69	01/07/2025	318,229.17	2,785,984.97
Federal Home Loan Bank	02/27/2020	25,405,000.00	25,405,000.00	25,599,602.30	1.80	1.80	02/19/2025	119,403.50	194,602.30

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal Home Loan Mtg Corp	02/27/2020	11,000,000.00	11,000,000.00	11,080,520.00	1.75	1.75	02/24/2025	50,263.89	80,520.00
Federal Farm Credit Bank	03/03/2020	61,650,000.00	61,650,000.00	61,656,165.00	1.75	1.75	03/03/2025	263,725.00	6,165.00
Federal Home Loan Mtg Corp	05/12/2020	25,000,000.00	24,996,289.72	25,000,250.00	0.90	0.90	05/06/2025	11,875.00	3,960.28
Federal Home Loan Mtg Corp	05/19/2020	25,000,000.00	25,000,000.00	24,985,250.00	0.75	0.75	05/19/2025	6,250.00	(14,750.00)
Federal Home Loan Mtg Corp	05/27/2020	25,000,000.00	25,000,000.00	25,001,000.00	0.83	0.83	05/27/2025	2,305.56	1,000.00
Federal Home Loan Mtg Corp	05/29/2020	50,000,000.00	50,000,000.00	49,979,500.00	0.75	0.75	05/28/2025	2,083.33	(20,500.00)
Federal Agency Subtotal:		1,860,028,000.00	1,865,699,185.03	1,913,311,410.48	1.89	1.80		9,818,603.89	47,612,225.45

Medium-Term Notes

JP Morgan	06/27/2019	24,306,000.00	24,380,311.96	24,441,141.36	4.40	2.20	07/22/2020	383,224.60	60,829.40
JP Morgan	07/25/2019	7,779,000.00	7,802,192.53	7,822,251.24	4.40	2.26	07/22/2020	122,648.90	20,058.71
JP Morgan	08/01/2019	54,451,000.00	54,616,433.31	54,753,747.56	4.40	2.22	07/22/2020	858,510.77	137,314.25
American Honda Finance	03/04/2019	8,710,000.00	8,725,143.33	8,832,811.00	3.15	2.85	01/08/2021	108,983.88	107,667.67
Toyota Motor Credit Corp	01/08/2019	20,000,000.00	19,996,383.33	20,278,200.00	3.05	3.08	01/08/2021	242,305.56	281,816.67
US Bank NA Cincinnati	04/01/2019	12,000,000.00	12,034,173.94	12,192,240.00	3.00	2.54	02/04/2021	117,000.00	158,066.06
Apple Inc	05/06/2019	10,000,000.00	9,978,375.89	10,124,800.00	2.25	2.55	02/23/2021	61,250.00	146,424.11
Apple Inc	05/03/2019	8,137,000.00	8,163,580.30	8,330,823.34	2.85	2.49	05/06/2021	16,104.48	167,243.04
JP Morgan	10/22/2019	50,000,000.00	50,000,000.00	49,170,000.00	1.83	1.91	06/01/2021	234,399.77	(830,000.00)
JP Morgan	10/21/2019	10,570,000.00	10,607,960.01	10,757,828.90	2.40	2.04	06/07/2021	122,612.00	149,868.89
American Honda Finance	04/05/2019	14,338,000.00	14,181,559.08	14,443,957.82	1.65	2.67	07/12/2021	91,345.01	262,398.74
JP Morgan	03/07/2019	14,780,000.00	14,653,463.00	14,827,296.00	2.30	3.77	08/15/2021	99,875.85	173,833.00
JP Morgan	04/05/2019	8,816,000.00	8,767,295.44	8,844,211.20	2.30	3.47	08/15/2021	59,574.12	76,915.76
American Honda Finance	09/09/2019	25,000,000.00	24,911,898.61	25,218,250.00	1.70	1.98	09/09/2021	96,805.56	306,351.39
Procter & Gamble	07/02/2019	5,000,000.00	4,980,883.71	5,101,600.00	1.70	1.98	11/03/2021	6,611.11	120,716.29
JP Morgan	01/22/2020	10,554,000.00	10,988,889.26	11,218,268.76	4.50	1.94	01/24/2022	167,544.75	229,379.50
US BANKCORP	04/04/2019	25,000,000.00	24,998,532.18	25,822,750.00	2.63	2.63	01/24/2022	231,510.42	824,217.82
US BANKCORP	04/05/2019	5,000,000.00	4,999,206.59	5,164,550.00	2.63	2.63	01/24/2022	46,302.08	165,343.41
Microsoft Corp	04/05/2019	50,000,000.00	49,924,567.58	51,708,000.00	2.40	2.49	02/06/2022	383,333.33	1,783,432.42
Procter & Gamble	07/02/2019	16,857,000.00	16,950,140.34	17,517,288.69	2.30	1.96	02/06/2022	123,852.13	567,148.35
Apple Inc	04/12/2019	25,000,000.00	24,977,880.04	25,854,750.00	2.50	2.55	02/09/2022	194,444.44	876,869.96
Apple Inc	04/22/2019	20,000,000.00	19,848,332.08	20,617,800.00	2.15	2.62	02/09/2022	133,777.78	769,467.92
Apple Inc	04/25/2019	8,355,000.00	8,348,726.09	8,640,657.45	2.50	2.55	02/09/2022	64,983.33	291,931.36
Apple Inc	04/29/2019	4,950,000.00	4,946,328.29	5,119,240.50	2.50	2.55	02/09/2022	38,500.00	172,912.21
Apple Inc	06/07/2019	15,100,000.00	15,176,633.91	15,616,269.00	2.50	2.18	02/09/2022	117,444.44	439,635.09
Apple Inc	06/13/2019	13,876,000.00	13,930,714.40	14,350,420.44	2.50	2.25	02/09/2022	107,924.44	419,706.04
Toyota Motor Credit Corp	03/18/2019	50,000,000.00	50,000,000.00	50,680,500.00	2.85	2.85	02/18/2022	288,958.33	680,500.00
Toyota Motor Credit Corp	04/12/2019	25,000,000.00	24,990,214.58	25,848,000.00	2.65	2.67	04/12/2022	90,173.61	857,785.42
Toyota Motor Credit Corp	04/29/2019	50,000,000.00	50,000,000.00	50,641,500.00	2.70	2.70	04/29/2022	120,000.00	641,500.00
JP Morgan	04/30/2019	50,000,000.00	50,000,000.00	50,831,500.00	2.75	2.75	04/30/2022	118,402.78	831,500.00
Apple Inc	09/04/2019	10,157,000.00	10,258,391.44	10,541,848.73	2.30	1.77	05/11/2022	12,978.39	283,457.29
US Bank NA OH	05/23/2019	35,000,000.00	34,975,541.48	36,363,600.00	2.65	2.69	05/23/2022	20,611.11	1,388,058.52
Toyota Motor Credit Corp	02/27/2019	25,000,000.00	24,944,541.94	25,965,750.00	2.80	2.52	07/13/2022	268,333.33	1,021,208.06
Procter & Gamble	07/16/2019	20,000,000.00	20,024,021.72	20,818,000.00	2.15	2.09	08/11/2022	131,388.89	793,978.28
Procter & Gamble	08/21/2019	10,000,000.00	10,090,960.75	10,409,000.00	2.15	1.72	08/11/2022	65,694.44	318,039.25

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of May 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	20,181,921.50	20,818,000.00	2.15	1.72	08/11/2022	131,388.89	636,078.50
Exxon Mobil	08/16/2019	5,000,000.00	5,000,000.00	5,156,350.00	1.90	1.90	08/16/2022	27,737.50	156,350.00
Bank of America Corp	08/26/2019	10,000,000.00	10,000,000.00	9,992,400.00	2.20	2.20	08/26/2022	58,055.56	(7,600.00)
Bank of America Corp	08/26/2019	25,000,000.00	25,000,000.00	24,981,000.00	2.20	2.20	08/26/2022	145,138.89	(19,000.00)
Toyota Motor Credit Corp	01/15/2020	32,538,000.00	32,780,125.06	33,429,215.82	2.15	1.81	09/08/2022	161,289.06	649,090.76
Apple Inc	09/11/2019	20,000,000.00	19,997,418.52	20,620,600.00	1.70	1.71	09/11/2022	75,555.56	623,181.48
Apple Inc	07/12/2019	10,475,000.00	10,475,000.00	10,867,498.25	2.10	2.10	09/12/2022	48,272.29	392,498.25
Toyota Motor Credit Corp	09/23/2019	25,000,000.00	25,000,000.00	25,284,750.00	2.10	2.10	09/23/2022	99,166.67	284,750.00
JP Morgan	01/24/2020	25,000,000.00	25,000,000.00	25,320,250.00	2.00	2.00	10/24/2022	51,388.89	320,250.00
JP Morgan	01/24/2020	25,000,000.00	25,000,000.00	25,320,250.00	2.00	2.00	10/24/2022	51,388.89	320,250.00
US Bank NA Cincinnati	12/09/2019	35,000,000.00	34,975,155.68	36,052,450.00	1.95	1.98	01/09/2023	326,083.33	1,077,294.32
Toyota Motor Credit Corp	01/21/2020	13,000,000.00	13,256,815.18	13,506,220.00	2.63	1.84	01/10/2023	123,229.17	249,404.82
JP Morgan	03/17/2020	10,000,000.00	10,154,767.78	10,320,100.00	2.97	2.36	01/15/2023	61,091.12	165,332.22
JP Morgan	05/28/2020	16,848,000.00	17,625,371.29	17,639,350.56	2.70	1.11	05/18/2023	3,790.80	13,979.27
Medium-Term Notes Subtotal:		1,016,597,000.00	1,018,619,852.12	1,038,177,286.62	2.57	2.33		6,710,986.25	19,557,434.50
Money Market Accounts									
BlackRock CalTrust	02/07/2019	50,000,000.00	50,000,000.00	50,000,000.00	0.11	0.11		6,279.95	0.00
BlackRock FedFund	07/06/2018	1,000,000.00	1,000,000.00	1,000,000.00	0.11	0.11		2,103.73	0.00
CAMP	01/24/2020	200,192,823.94	200,192,823.94	200,192,823.94	0.67	0.67		99,347.30	0.00
Fidelity Government Fund	07/01/2017	148,500,000.00	148,500,000.00	148,500,000.00	0.12	0.12		(781.97)	0.00
Federated Government Fund	07/01/2017	644,800,000.00	644,800,000.00	644,800,000.00	0.13	0.13		88,096.65	0.00
Morgan Stanley Govnt Fund	07/01/2017	1,000,000.00	1,000,000.00	1,000,000.00	0.09	0.09		(1,309.22)	0.00
Money Market Accounts Subtotal:		1,045,492,823.94	1,045,492,823.94	1,045,492,823.94	0.23	0.23		193,736.44	0.00
Municipal Bonds									
New York State	10/30/2019	20,000,000.00	20,000,000.00	20,081,600.00	1.84	1.84	02/15/2021	108,355.56	81,600.00
New York State	10/30/2019	10,000,000.00	10,000,000.00	10,202,100.00	1.95	1.95	02/15/2023	57,416.67	202,100.00
State of California	10/24/2019	26,535,000.00	27,010,495.22	27,658,491.90	2.40	1.84	10/01/2023	106,140.02	647,996.68
New York State	10/30/2019	20,000,000.00	20,000,000.00	20,379,600.00	2.01	2.01	02/15/2024	118,366.67	379,600.00
Municipal Bonds Subtotal:		76,535,000.00	77,010,495.22	78,321,791.90	2.09	1.90		390,278.92	1,311,296.68
Negotiable CDs									
Toronto Dominion NY	09/26/2019	25,000,000.00	25,000,000.00	25,004,000.00	2.05	2.05	06/01/2020	354,479.17	4,000.00
UBS AG Stamford	06/04/2019	25,000,000.00	25,000,000.00	25,008,250.00	2.44	2.44	06/03/2020	615,083.33	8,250.00
Sumitomo Mitsui Bank NY	04/21/2020	10,000,000.00	10,000,000.00	10,002,200.00	0.55	0.55	06/16/2020	6,263.89	2,200.00
Sumitomo Mitsui Bank NY	04/21/2020	15,000,000.00	15,000,000.00	15,003,450.00	0.55	0.55	06/17/2020	9,395.83	3,450.00
Sumitomo Mitsui Bank NY	04/22/2020	13,000,000.00	13,002,869.12	13,002,990.00	1.30	0.81	06/18/2020	18,768.82	120.88
Bank of Nova Scotia	09/20/2019	35,000,000.00	35,000,000.00	35,059,150.00	2.03	2.03	06/30/2020	503,270.84	59,150.00
Royal Bk of Canada/Dain Rausch	03/26/2020	50,000,000.00	50,000,000.00	50,089,000.00	2.07	2.07	06/30/2020	192,625.00	89,000.00
Toronto Dominion NY	07/23/2019	50,000,000.00	50,000,000.00	50,086,000.00	2.12	2.12	06/30/2020	924,555.55	86,000.00
Toronto Dominion NY	09/26/2019	25,000,000.00	25,000,000.00	25,041,000.00	2.04	2.04	06/30/2020	352,750.00	41,000.00
Toronto Dominion NY	11/14/2019	20,000,000.00	20,000,000.00	20,029,400.00	1.84	1.84	06/30/2020	204,444.45	29,400.00
UBS AG Stamford	03/26/2020	50,000,000.00	50,000,000.00	50,072,500.00	1.80	1.80	06/30/2020	167,500.00	72,500.00

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Bank of Nova Scotia	10/28/2019	75,000,000.00	75,000,000.00	75,121,500.00	1.90	1.90	07/01/2020	858,958.33	121,500.00
Royal Bk of Canada/Dain Rausch	07/08/2019	25,000,000.00	25,000,000.00	25,046,750.00	2.11	2.11	07/01/2020	482,076.39	46,750.00
Toronto Dominion NY	09/23/2019	25,000,000.00	25,000,000.00	25,041,500.00	2.00	2.00	07/01/2020	350,000.00	41,500.00
Toronto Dominion NY	03/02/2020	65,000,000.00	65,000,000.00	65,059,150.00	1.18	1.18	07/01/2020	193,880.55	59,150.00
Royal Bk of Canada/Dain Rausch	03/26/2020	50,000,000.00	50,000,000.00	50,094,500.00	2.07	2.07	07/02/2020	192,625.00	94,500.00
Bank of Nova Scotia	11/07/2019	50,000,000.00	50,000,000.00	50,091,500.00	1.87	1.87	07/06/2020	537,625.00	91,500.00
Bank of Nova Scotia	12/05/2019	100,000,000.00	100,000,000.00	100,181,000.00	1.85	1.85	07/06/2020	919,861.11	181,000.00
Canadian Imp Bk Comm NY	12/11/2019	50,000,000.00	50,000,000.00	50,090,000.00	1.86	1.86	07/06/2020	446,916.66	90,000.00
Canadian Imp Bk Comm NY	12/12/2019	50,000,000.00	50,000,000.00	50,090,000.00	1.86	1.86	07/06/2020	444,333.33	90,000.00
Sumitomo Mitsui Bank NY	04/27/2020	25,000,000.00	25,000,000.00	25,005,500.00	0.35	0.35	07/06/2020	8,506.95	5,500.00
Bank of Nova Scotia	09/23/2019	20,000,000.00	20,000,000.00	20,063,800.00	1.99	1.99	07/31/2020	278,600.00	63,800.00
Bank of Nova Scotia	09/26/2019	25,000,000.00	25,000,000.00	25,081,500.00	2.03	2.03	07/31/2020	351,020.84	81,500.00
Toronto Dominion NY	09/24/2019	25,000,000.00	25,000,000.00	25,080,250.00	2.00	2.00	07/31/2020	348,611.11	80,250.00
Bank of Nova Scotia	10/29/2019	125,000,000.00	125,000,000.00	125,396,250.00	1.90	1.90	08/03/2020	1,425,000.00	396,250.00
Toronto Dominion NY	09/20/2019	20,000,000.00	20,000,000.00	20,067,800.00	2.02	2.02	08/03/2020	286,166.67	67,800.00
Royal Bk of Canada/Dain Rausch	12/06/2019	100,000,000.00	100,000,000.00	100,000,000.00	0.53	1.27	08/03/2020	37,691.84	0.00
Bank of Nova Scotia	10/29/2019	50,000,000.00	50,000,000.00	50,167,500.00	1.90	1.90	08/07/2020	570,000.00	167,500.00
Bank of Nova Scotia	10/30/2019	50,000,000.00	50,000,000.00	50,172,000.00	1.88	1.88	08/10/2020	561,388.89	172,000.00
Bank of Nova Scotia	10/21/2019	40,000,000.00	40,000,000.00	40,126,800.00	1.90	1.90	08/30/2020	472,888.89	126,800.00
Bank of Nova Scotia	09/26/2019	25,000,000.00	25,000,000.00	25,118,500.00	2.02	2.02	08/31/2020	349,291.66	118,500.00
Toronto Dominion NY	04/06/2020	100,000,000.00	100,000,000.00	100,265,000.00	1.21	1.21	08/31/2020	188,222.22	265,000.00
Toronto Dominion NY	11/12/2019	75,000,000.00	75,000,000.00	75,336,750.00	1.85	1.85	09/04/2020	778,541.67	336,750.00
Bank of Montreal	09/06/2018	15,000,000.00	15,000,000.00	15,118,500.00	3.13	3.16	09/08/2020	346,908.27	118,500.00
Credit Agricole CIB	04/30/2020	25,000,000.00	25,000,000.00	25,004,500.00	0.29	0.29	09/14/2020	6,444.44	4,500.00
Credit Agricole CIB	04/29/2020	25,000,000.00	25,000,000.00	25,006,500.00	0.32	0.32	09/18/2020	7,333.33	6,500.00
Bank of Montreal	04/09/2020	80,000,000.00	80,000,000.00	80,264,800.00	1.20	1.20	09/30/2020	141,333.33	264,800.00
Canadian Imp Bk Comm NY	04/16/2020	50,000,000.00	50,000,000.00	50,128,500.00	0.91	0.91	09/30/2020	58,138.89	128,500.00
Svenska Handelsbanken NY	04/14/2020	50,000,000.00	50,000,000.00	50,133,000.00	1.09	1.09	09/30/2020	72,666.67	133,000.00
Canadian Imp Bk Comm NY	03/12/2020	50,000,000.00	50,000,000.00	50,188,000.00	1.25	1.25	10/01/2020	140,625.00	188,000.00
Canadian Imp Bk Comm NY	03/12/2020	50,000,000.00	50,000,000.00	50,195,000.00	1.25	1.25	10/08/2020	140,625.00	195,000.00
UBS AG Stamford	04/15/2020	25,000,000.00	25,000,000.00	25,091,500.00	1.20	1.20	11/04/2020	39,166.67	91,500.00
UBS AG Stamford	04/15/2020	25,000,000.00	25,000,000.00	25,093,750.00	1.20	1.20	11/09/2020	39,166.67	93,750.00
Credit Agricole CIB	05/28/2020	100,000,000.00	100,000,000.00	99,987,000.00	0.25	0.25	12/01/2020	2,777.78	(13,000.00)
Credit Agricole CIB	05/29/2020	50,000,000.00	50,000,000.00	50,000,000.00	0.25	0.25	12/01/2020	1,041.67	0.00
Royal Bk of Canada/Dain Rausch	03/16/2020	80,000,000.00	80,000,000.00	80,516,000.00	1.29	1.29	01/15/2021	220,733.33	516,000.00
UBS AG Stamford	02/18/2020	80,000,000.00	80,000,000.00	80,616,800.00	1.62	1.62	02/11/2021	374,400.00	616,800.00
Negotiable CDs Subtotal:		2,193,000,000.00	2,193,002,869.12	2,198,439,340.00	1.49	1.52		15,022,705.04	5,436,470.88

Supranationals

Inter-American Development Bk	04/19/2018	100,000,000.00	99,935,222.22	102,034,000.00	2.63	2.70	04/19/2021	306,250.00	2,098,777.78
International Finance Corp	07/20/2016	25,000,000.00	24,971,426.81	25,232,500.00	1.13	1.23	07/20/2021	101,015.00	261,073.19
International Finance Corp	10/07/2016	12,500,000.00	12,467,776.12	12,616,250.00	1.13	1.36	07/20/2021	51,188.13	148,473.88
Inter-American Development Bk	04/04/2019	15,000,000.00	15,064,047.47	15,844,800.00	2.50	2.33	01/18/2023	138,541.67	780,752.53
Inter-American Development Bk	04/04/2019	10,000,000.00	10,043,323.17	10,563,200.00	2.50	2.33	01/18/2023	92,361.11	519,876.83

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Inter-American Development Bk	10/30/2019	54,650,000.00	55,692,668.67	57,727,888.00	2.50	1.75	01/18/2023	504,753.47	2,035,219.33
Inter-American Development Bk	12/16/2019	15,050,000.00	15,339,020.23	15,897,616.00	2.50	1.75	01/18/2023	139,003.47	558,595.77
Intl Bank For Recon and Dev	12/20/2019	14,750,000.00	14,816,119.83	15,427,320.00	1.88	1.72	06/19/2023	123,684.90	611,200.17
Inter-American Development Bk	04/16/2019	50,000,000.00	50,000,000.00	51,172,000.00	2.53	2.53	07/06/2023	193,375.00	1,172,000.00
Inter-American Development Bk	04/16/2019	25,000,000.00	25,000,000.00	25,586,000.00	2.53	2.53	07/06/2023	96,687.50	586,000.00
Inter-American Development Bk	09/27/2019	25,000,000.00	25,000,000.00	25,434,500.00	1.95	1.95	09/27/2023	92,083.34	434,500.00
Intl Bank For Recon and Dev	04/22/2019	10,000,000.00	10,169,539.56	10,866,900.00	3.00	2.46	09/27/2023	53,333.33	697,360.44
Intl Bank For Recon and Dev	04/25/2019	6,000,000.00	6,107,820.30	6,520,140.00	3.00	2.43	09/27/2023	32,000.00	412,319.70
Intl Bank For Recon and Dev	11/26/2019	25,000,000.00	26,079,734.25	27,167,250.00	3.00	1.65	09/27/2023	133,333.33	1,087,515.75
Intl Bank For Recon and Dev	12/10/2019	22,846,000.00	23,806,631.01	24,826,519.74	3.00	1.69	09/27/2023	121,845.33	1,019,888.73
Inter-American Development Bk	03/21/2019	25,000,000.00	25,353,606.86	27,169,250.00	3.00	2.55	10/04/2023	118,750.00	1,815,643.14
Inter-American Development Bk	10/31/2019	7,883,000.00	8,207,162.01	8,567,007.91	3.00	1.72	10/04/2023	37,444.25	359,845.90
Inter-American Development Bk	10/31/2019	17,117,000.00	17,819,422.08	18,602,242.09	3.00	1.72	10/04/2023	81,305.75	782,820.01
Intl Bank For Recon and Dev	12/02/2019	50,000,000.00	50,000,000.00	50,006,000.00	2.00	2.00	01/02/2024	497,222.22	6,000.00
Intl Bank For Recon and Dev	12/02/2019	50,000,000.00	50,000,000.00	50,006,000.00	2.00	2.00	01/02/2024	497,222.22	6,000.00
Inter-American Development Bk	04/25/2019	25,000,000.00	25,153,630.95	26,998,500.00	2.63	2.44	01/16/2024	246,093.75	1,844,869.05
Inter-American Development Bk	04/29/2019	25,000,000.00	25,191,289.78	26,998,500.00	2.63	2.40	01/16/2024	246,093.75	1,807,210.22
Inter-American Development Bk	05/06/2019	34,750,000.00	34,986,135.50	37,527,915.00	2.63	2.45	01/16/2024	342,070.31	2,541,779.50
Inter-American Development Bk	04/02/2019	50,000,000.00	50,000,000.00	53,021,000.00	2.29	2.29	01/31/2024	384,833.33	3,021,000.00
Inter-American Development Bk	10/31/2019	11,869,000.00	12,397,643.73	13,067,412.93	3.00	1.75	02/21/2024	98,908.33	669,769.20
Inter-American Development Bk	04/08/2019	50,000,000.00	50,000,000.00	53,119,000.00	2.33	2.33	02/29/2024	294,992.94	3,119,000.00
Intl Bank For Recon and Dev	03/11/2019	25,000,000.00	25,000,000.00	25,423,250.00	2.89	2.89	03/11/2024	160,027.78	423,250.00
Intl Bank For Recon and Dev	03/19/2019	25,000,000.00	24,969,030.00	26,984,250.00	2.50	2.53	03/19/2024	125,000.00	2,015,220.00
Intl Bank For Recon and Dev	03/26/2019	25,000,000.00	25,000,000.00	27,276,250.00	2.77	2.77	03/26/2024	125,034.72	2,276,250.00
Intl Bank For Recon and Dev	07/02/2019	50,000,000.00	50,000,000.00	50,069,000.00	2.20	2.20	07/01/2024	458,277.77	69,000.00
International Finance Corp	10/16/2019	25,000,000.00	24,935,906.25	25,942,500.00	1.38	1.44	10/16/2024	42,843.75	1,006,593.75
Intl Bank For Recon and Dev	11/13/2019	50,000,000.00	50,000,000.00	50,299,500.00	2.05	2.05	11/13/2024	51,250.00	299,500.00
Intl Bank For Recon and Dev	12/12/2019	50,000,000.00	50,000,000.00	50,378,500.00	2.00	2.00	12/12/2024	469,444.44	378,500.00
Intl Bank For Recon and Dev	03/03/2020	25,000,000.00	25,000,000.00	25,029,000.00	1.80	1.80	03/03/2025	110,054.35	29,000.00
Intl Bank For Recon and Dev	04/22/2020	25,000,000.00	24,905,346.25	25,011,000.00	0.63	0.70	04/22/2025	16,927.08	105,653.75
Supranationals Subtotal:		1,057,415,000.00	1,063,412,503.05	1,098,412,961.67	2.32	2.14		6,583,252.32	35,000,458.62

Sweep Fund

JP Morgan	12/11/2018	999,950.57	999,950.57	999,950.57	0.00	0.00		0.00	0.00
Sweep Fund Subtotal:		999,950.57	999,950.57	999,950.57	0.00	0.00		0.00	0.00

Treasury Coupon Securities

U.S. Treasury	01/06/2017	20,000,000.00	19,951,766.49	20,158,600.00	1.38	1.75	01/31/2021	92,170.33	206,833.51
U.S. Treasury	02/01/2019	13,000,000.00	13,001,188.15	13,200,070.00	2.50	2.49	01/31/2021	108,928.57	198,881.85
U.S. Treasury	06/17/2016	35,000,000.00	35,099,036.07	35,407,400.00	1.38	1.08	05/31/2021	241,939.89	308,363.93
U.S. Treasury	09/07/2016	5,000,000.00	4,999,299.23	5,049,400.00	1.13	1.14	06/30/2021	23,643.54	50,100.77
U.S. Treasury	09/07/2016	5,000,000.00	5,061,884.46	5,119,350.00	2.25	1.15	07/31/2021	37,706.04	57,465.54
U.S. Treasury	10/06/2016	25,000,000.00	24,958,797.65	25,311,500.00	1.13	1.25	09/30/2021	47,643.44	352,702.35
U.S. Treasury	12/09/2016	15,000,000.00	14,983,242.58	15,352,800.00	1.75	1.83	11/30/2021	131,967.21	369,557.42

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
U.S. Treasury	11/21/2019	20,000,000.00	20,075,038.78	20,666,400.00	1.75	1.57	07/15/2022	132,692.31	591,361.22
U.S. Treasury	09/11/2019	10,000,000.00	10,009,458.53	10,325,000.00	1.63	1.58	08/31/2022	41,066.58	315,541.47
U.S. Treasury	04/30/2019	50,000,000.00	49,341,389.72	52,078,000.00	1.75	2.27	01/31/2023	293,269.23	2,736,610.28
U.S. Treasury	01/07/2020	15,000,000.00	15,071,847.45	15,623,400.00	1.75	1.57	01/31/2023	87,980.77	551,552.55
U.S. Treasury	09/16/2019	12,000,000.00	11,916,423.54	12,446,760.00	1.50	1.75	03/31/2023	30,491.80	530,336.46
U.S. Treasury	12/17/2019	15,000,000.00	14,859,710.86	15,542,550.00	1.38	1.69	06/30/2023	86,692.99	682,839.14
U.S. Treasury	02/05/2020	5,000,000.00	4,992,924.05	5,180,850.00	1.38	1.42	06/30/2023	22,098.21	187,925.95
U.S. Treasury	09/06/2019	10,000,000.00	9,938,534.17	10,330,900.00	1.25	1.45	07/31/2023	41,895.60	392,365.83
U.S. Treasury	10/10/2019	10,000,000.00	9,931,512.76	10,330,900.00	1.25	1.47	07/31/2023	41,895.60	399,387.24
U.S. Treasury	10/11/2019	5,000,000.00	5,178,324.93	5,401,950.00	2.75	1.58	07/31/2023	46,085.16	223,625.07
U.S. Treasury	05/31/2019	40,000,000.00	39,272,114.46	41,514,000.00	1.38	1.96	08/31/2023	138,994.57	2,241,885.54
U.S. Treasury	09/03/2019	15,000,000.00	15,139,494.79	15,721,950.00	1.63	1.34	10/31/2023	21,195.65	582,455.21
U.S. Treasury	09/05/2019	10,000,000.00	10,052,981.58	10,481,300.00	1.63	1.46	10/31/2023	14,130.43	428,318.42
U.S. Treasury	02/01/2019	10,000,000.00	10,012,037.24	10,828,500.00	2.50	2.46	01/31/2024	83,791.21	816,462.76
U.S. Treasury	04/02/2019	15,000,000.00	14,933,523.54	16,079,250.00	2.13	2.25	03/31/2024	53,995.90	1,145,726.46
U.S. Treasury	06/11/2019	15,000,000.00	15,334,677.08	16,328,400.00	2.50	1.91	05/15/2024	17,323.37	993,722.92
U.S. Treasury	07/15/2019	25,000,000.00	25,134,907.91	26,772,500.00	2.00	1.86	06/30/2024	210,164.84	1,637,592.09
U.S. Treasury	05/04/2020	10,000,000.00	10,584,167.97	10,617,200.00	1.75	0.34	07/31/2024	13,461.54	33,032.03
U.S. Treasury	08/29/2019	10,000,000.00	10,399,448.43	10,882,400.00	2.38	1.39	08/15/2024	69,814.56	482,951.57
U.S. Treasury	03/10/2020	15,000,000.00	15,546,445.71	15,751,200.00	1.38	0.58	01/31/2025	47,029.54	204,754.29
U.S. Treasury	03/13/2020	15,000,000.00	15,457,256.11	15,751,200.00	1.38	0.71	01/31/2025	45,329.67	293,943.89
U.S. Treasury	04/28/2020	20,000,000.00	21,516,889.97	21,586,000.00	2.00	0.37	02/15/2025	37,362.64	69,110.03
U.S. Treasury	04/13/2020	15,000,000.00	15,057,580.24	15,140,100.00	0.50	0.42	03/31/2025	10,040.99	82,519.76
Treasury Coupon Securities Subtotal:		485,000,000.00	487,811,904.45	504,979,830.00	1.65	1.53		2,270,802.18	17,167,925.55
Grand Total		11,155,046,082.52	11,168,259,849.85	11,310,979,395.21	1.66	1.64		42,191,270.32	142,719,545.36

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
3630	Money Market Funds	Federated Government	0.19	Redemption	53,200,000.00	05/01/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Redemption	3,384,233.20	05/01/20
5309	Sweep Fund	JP Morgan	0.00	Purchase	-6,810.20	05/01/20
6045	Commercial Paper	BNP Paribas NY	1.87	Redemption	50,000,000.00	05/01/20
6047	Commercial Paper	BNP Paribas NY	1.87	Redemption	50,000,000.00	05/01/20
6179	Money Market Funds	CAMP	0.82	Purchase	-40,855.97	05/01/20
3608	Money Market Funds	Fidelity Government	0.19	Redemption	28,000,000.00	05/04/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-12,028.09	05/04/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	137,035.63	05/04/20
6179	Money Market Funds	CAMP	0.82	Purchase	-25,000,000.00	05/04/20
6182	Commercial Paper	Credit Agricole CIB	1.65	Redemption	35,000,000.00	05/04/20
6321	U.S. Treasury Notes	U.S. Treasury	1.75	Purchase	-10,640,114.19	05/04/20
3630	Money Market Funds	Federated Government	0.18	Redemption	2,500,000.00	05/05/20
5309	Sweep Fund	JP Morgan	0.00	Purchase	-1,556,115.35	05/05/20
3608	Money Market Funds	Fidelity Government	0.19	Purchase	-78,000,000.00	05/06/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-1,388,469.74	05/06/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	2,069,110.52	05/06/20
5574	Negotiable CD	Bank of Nova Scotia	2.63	Redemption	50,000,000.00	05/06/20
5996	Negotiable CD	Toronto Dominion NY	2.05	Redemption	25,000,000.00	05/06/20
6060	Supranational	Intl Bank For Recon	2.25	Redemption	25,000,000.00	05/06/20
6061	Supranational	Intl Bank For Recon	2.25	Redemption	25,000,000.00	05/06/20
6322	Commercial Paper	JP Morgan	0.35	Purchase	-49,912,500.00	05/06/20
3630	Money Market Funds	Federated Government	0.19	Redemption	60,000,000.00	05/07/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-146.58	05/07/20
5309	Sweep Fund	JP Morgan	0.00	Purchase	-136,891.16	05/07/20
5684	Supranational	Intl Bank For Recon	2.75	Redemption	25,000,000.00	05/07/20
6179	Money Market Funds	CAMP	0.77	Purchase	-75,000,000.00	05/07/20
6179	Money Market Funds	CAMP	0.77	Purchase	-25,000,000.00	05/07/20
6260	Commercial Paper	MUFG Bank NY	1.48	Redemption	25,000,000.00	05/07/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-309.76	05/08/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	82,250.23	05/08/20
6070	Commercial Paper	BNP Paribas NY	1.85	Redemption	50,000,000.00	05/08/20
6183	Commercial Paper	Credit Agricole CIB	1.65	Redemption	35,000,000.00	05/08/20
3630	Money Market Funds	Federated Government	0.20	Purchase	-18,800,000.00	05/11/20

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Redemption	1,344,595.16	05/11/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	54,267.19	05/11/20
6184	Commercial Paper	Credit Agricole CIB	1.65	Redemption	15,000,000.00	05/11/20
6259	Commercial Paper	MUFG Bank NY	1.48	Redemption	20,000,000.00	05/11/20
3608	Money Market Funds	Fidelity Government	0.17	Redemption	12,900,000.00	05/12/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Redemption	86.37	05/12/20
5309	Sweep Fund	JP Morgan	0.00	Purchase	-296,985.14	05/12/20
6258	Commercial Paper	MUFG Bank NY	1.48	Redemption	35,000,000.00	05/12/20
6324	Federal Agencies	Federal Home Loan Mt	0.90	Purchase	-25,000,000.00	05/12/20
6325	Asset Backed Securities	Ford Credit Auto Own	0.27	Purchase	-8,500,000.00	05/12/20
3608	Money Market Funds	Fidelity Government	0.16	Redemption	29,800,000.00	05/13/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-186,506.50	05/13/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	344,202.33	05/13/20
3608	Money Market Funds	Fidelity Government	0.16	Redemption	21,000,000.00	05/14/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-25.75	05/14/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	129,031.93	05/14/20
3608	Money Market Funds	Fidelity Government	0.15	Purchase	-22,000,000.00	05/15/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-43.04	05/15/20
5143	Asset Backed Securities	Toyota Auto Receivab	2.98	Redemption	1,142,007.12	05/15/20
5209	Asset Backed Securities	Toyota Auto Receivab	1.93	Redemption	295,903.19	05/15/20
5309	Sweep Fund	JP Morgan	0.00	Purchase	-482,296.52	05/15/20
5374	Asset Backed Securities	Toyota Auto Receivab	2.83	Redemption	582,077.02	05/15/20
5449	Asset Backed Securities	Toyota Auto Receivab	1.76	Redemption	312,047.94	05/15/20
5465	Asset Backed Securities	John Deere Owner Tru	2.85	Redemption	1,229,882.17	05/15/20
5758	Asset Backed Securities	Ford Credit Auto Own	2.35	Redemption	893,536.72	05/15/20
5769	Asset Backed Securities	Harley-Davidson Moto	2.37	Redemption	571,396.66	05/15/20
5833	Asset Backed Securities	John Deere Owner Tru	2.28	Redemption	1,782,250.80	05/15/20
5920	Asset Backed Securities	Toyota Auto Receivab	2.00	Redemption	746,343.64	05/15/20
5939	Asset Backed Securities	Honda Auto Rec Owner	1.90	Redemption	1,093,768.52	05/15/20
6063	Asset Backed Securities	Hyundai Auto Receivea	1.93	Redemption	1,770.98	05/15/20
6094	Commercial Paper	Natixis US Finance C	1.86	Redemption	50,000,000.00	05/15/20
6317	Asset Backed Securities	Nissan Auto Receivab	0.98	Redemption	1,135,075.65	05/15/20
6318	Asset Backed Securities	Honda Auto Rec Owner	1.20	Redemption	967,463.27	05/15/20
6319	Asset Backed Securities	Toyota Auto Receivab	1.14	Redemption	1,382,074.88	05/15/20

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
3608	Money Market Funds	Fidelity Government	0.15	Purchase	-28,000,000.00	05/18/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-37.20	05/18/20
5309	Sweep Fund	JP Morgan	0.00	Purchase	-115,343.23	05/18/20
5409	Asset Backed Securities	Honda Auto Rec Owner	3.10	Redemption	1,124,288.82	05/18/20
5829	Asset Backed Securities	GM Financial Securit	2.23	Redemption	1,258,966.52	05/18/20
6262	Asset Backed Securities	GM Financial Securit	1.84	Redemption	1,996,272.20	05/18/20
6268	Negotiable CD	Royal Bk of Canada/D	1.75	Redemption	30,000,000.00	05/18/20
6272	Asset Backed Securities	GM Financial Securit	2.66	Redemption	1,081,535.12	05/18/20
6308	Asset Backed Securities	GM Financial Securit	1.26	Redemption	4,314,092.34	05/18/20
3608	Money Market Funds	Fidelity Government	0.14	Redemption	51,000,000.00	05/19/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	273,617.51	05/19/20
6327	Federal Agencies	Federal Home Loan Mt	0.75	Purchase	-25,000,000.00	05/19/20
3608	Money Market Funds	Fidelity Government	0.13	Redemption	25,500,000.00	05/20/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-51.96	05/20/20
5309	Sweep Fund	JP Morgan	0.00	Purchase	-376,818.09	05/20/20
6267	Negotiable CD	Royal Bk of Canada/D	1.75	Redemption	20,000,000.00	05/20/20
3608	Money Market Funds	Fidelity Government	0.12	Redemption	6,500,000.00	05/21/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-70,006.10	05/21/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	293,600.72	05/21/20
5671	Asset Backed Securities	Honda Auto Rec Owner	2.95	Redemption	1,161,605.61	05/21/20
3608	Money Market Funds	Fidelity Government	0.12	Redemption	12,100,000.00	05/22/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-117,152.07	05/22/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	226,993.59	05/22/20
3608	Money Market Funds	Fidelity Government	0.12	Purchase	-124,000,000.00	05/26/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-2,173.16	05/26/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	236,126.25	05/26/20
5596	Corporate Notes	JP Morgan	2.75	Redemption	8,573,884.33	05/26/20
5834	Corporate Notes	JP Morgan	2.75	Redemption	14,539,898.15	05/26/20
5981	Asset Backed Securities	BMW Vehicle Owner Tr	2.05	Redemption	598,533.38	05/26/20
6091	Commercial Paper	Natixis US Finance C	1.87	Redemption	75,000,000.00	05/26/20
6266	Negotiable CD	Royal Bk of Canada/D	1.75	Redemption	20,000,000.00	05/26/20
3608	Money Market Funds	Fidelity Government	0.13	Purchase	-285,500,000.00	05/27/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-45.14	05/27/20

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
5309	Sweep Fund	JP Morgan	0.00	Purchase	-415,268.05	05/27/20
6265	Negotiable CD	Royal Bk of Canada/D	1.75	Redemption	40,000,000.00	05/27/20
6306	Negotiable CD	Sumitomo Mitsui Bank	0.35	Redemption	25,000,000.00	05/27/20
6328	Asset Backed Securities	Honda Auto Rec Owner	0.74	Purchase	-4,999,626.00	05/27/20
6329	Federal Agencies	Federal Home Loan Mt	0.83	Purchase	-25,000,000.00	05/27/20
3608	Money Market Funds	Fidelity Government	0.12	Redemption	252,200,000.00	05/28/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-1,294.75	05/28/20
5309	Sweep Fund	JP Morgan	0.00	Purchase	-2,877,548.89	05/28/20
6288	Commercial Paper	MUFG Bank NY	0.98	Redemption	20,000,000.00	05/28/20
6330	Negotiable CD	Credit Agricole CIB	0.25	Purchase	-100,000,000.00	05/28/20
6331	Corporate Notes	JP Morgan	2.70	Purchase	-17,640,192.96	05/28/20
3608	Money Market Funds	Fidelity Government	0.12	Redemption	55,500,000.00	05/29/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-63.05	05/29/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	2,531,564.51	05/29/20
5714	Negotiable CD	UBS AG Stamford	2.55	Redemption	25,000,000.00	05/29/20
5995	Negotiable CD	Toronto Dominion NY	2.05	Redemption	25,000,000.00	05/29/20
6075	Commercial Paper	Natixis US Finance C	1.87	Redemption	50,000,000.00	05/29/20
6239	Negotiable CD	Sumitomo Mitsui Bank	1.46	Redemption	50,000,000.00	05/29/20
6275	Commercial Paper	JP Morgan	1.50	Redemption	90,000,000.00	05/29/20
6279	Negotiable CD	Sumitomo Mitsui Bank	0.75	Redemption	100,000,000.00	05/29/20
6332	Federal Agencies	Federal Home Loan Mt	0.75	Purchase	-50,000,000.00	05/29/20
6333	Negotiable CD	Credit Agricole CIB	0.25	Purchase	-50,000,000.00	05/29/20
2909	U.S. Treasury Notes	U.S. Treasury	1.50	Redemption	15,000,000.00	06/01/20
Grand Total					712,015,671.53	

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