



COUNTY OF SAN DIEGO INVESTMENT POOL TREASURY INVESTMENT RESULTS

**JULY
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 July 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	847,103,090	848,530,624	860,795,478	9.59	101.616	1026	2.05	913,608	12,264,854
Commercial Paper	1,260,000,000	1,258,991,426	1,259,558,450	14.24	99.965	60	0.84	-	567,024
Federal Agency Securities	1,984,118,000	1,989,610,863	2,036,519,061	22.50	102.641	1133	1.61	8,967,479	46,908,198
Medium-Term Notes	930,061,000	931,714,413	951,700,918	10.53	102.327	606	2.34	6,256,749	19,986,505
Municipal Bonds	76,535,000	76,986,720	79,370,937	0.87	103.705	913	1.90	657,252	2,384,217
Negotiable CDs	1,725,000,000	1,725,000,000	1,727,131,350	19.50	100.124	95	1.28	9,018,676	2,131,350
Supranational Securities	932,415,000	938,076,939	973,088,351	10.61	104.362	1135	2.10	4,384,673	35,011,413
U.S. Treasuries	500,000,000	502,760,660	520,027,510	5.68	104.031	1018	1.50	1,211,121	17,266,850
Money Market Funds	571,676,394	571,676,394	571,676,394	6.46	100.000	1	0.19	96,341	-
Bank Deposit	214,607	214,607	214,607	0.00	100.000	1	0.00	-	-
Sweep Fund	565,457	565,457	565,457	0.01	100.000	1	0.00	-	-
Totals for July 2020	8,827,688,548	8,844,128,104	8,980,648,514	100.00	101.745	630	1.46	31,505,900	136,520,410
Totals for June 2020	10,176,075,356	10,191,372,698	10,333,403,151	100.00	101.558	556	1.56	41,643,615	142,030,454
Change from Prior Month	(1,348,386,808)	(1,347,244,594)	(1,352,754,637)		0.188	74	-0.10	(10,137,714)	(5,510,044)
Portfolio Effective Duration	1.11 years								

Return Information	Fiscal Year To		Calendar Year	
	Monthly Return	Annualized	To Date Return	Annualized
Book Value	0.128%	1.504%	1.063%	1.822%

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

PROJECTED LIQUIDITY

County of San Diego Pooled Money Fund

As of July 31, 2020

(\$000)

	Aug-20	Sep-20	Oct-20	Nov-20	Dec-20	Jan-21
Beginning Pool Book Balance	8,844,128	8,503,871	8,116,225	8,174,300	8,273,695	9,763,213
Inflows						
Investment Inflows	1,163,198	655,000	406,738	315,000	242,110	391,710
Projected Credits	1,398,411	764,050	1,213,125	1,310,675	3,228,450	882,935
	2,561,609	1,419,050	1,619,863	1,625,675	3,470,560	1,274,645
Outflows						
Investment Purchases	405,743	-	-	-	-	-
Projected Debits	1,738,668	1,151,696	1,155,050	1,211,280	1,738,932	1,738,932
	2,144,411	1,151,696	1,155,050	1,211,280	1,738,932	1,675,999
Net Cash Flows	(340,257)	(387,646)	58,075	99,395	1,489,518	(855,997)
MONTH END POOL BALANCE	8,503,871	8,116,225	8,174,300	8,273,695	9,763,213	8,907,216
PROJECTED MONTH END LIQUIDITY	\$ 1,039,304	\$ 1,306,658	\$ 1,771,471	\$ 2,185,866	\$ 3,917,494	\$ 3,516,140

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 July 31, 2020

(\$000)

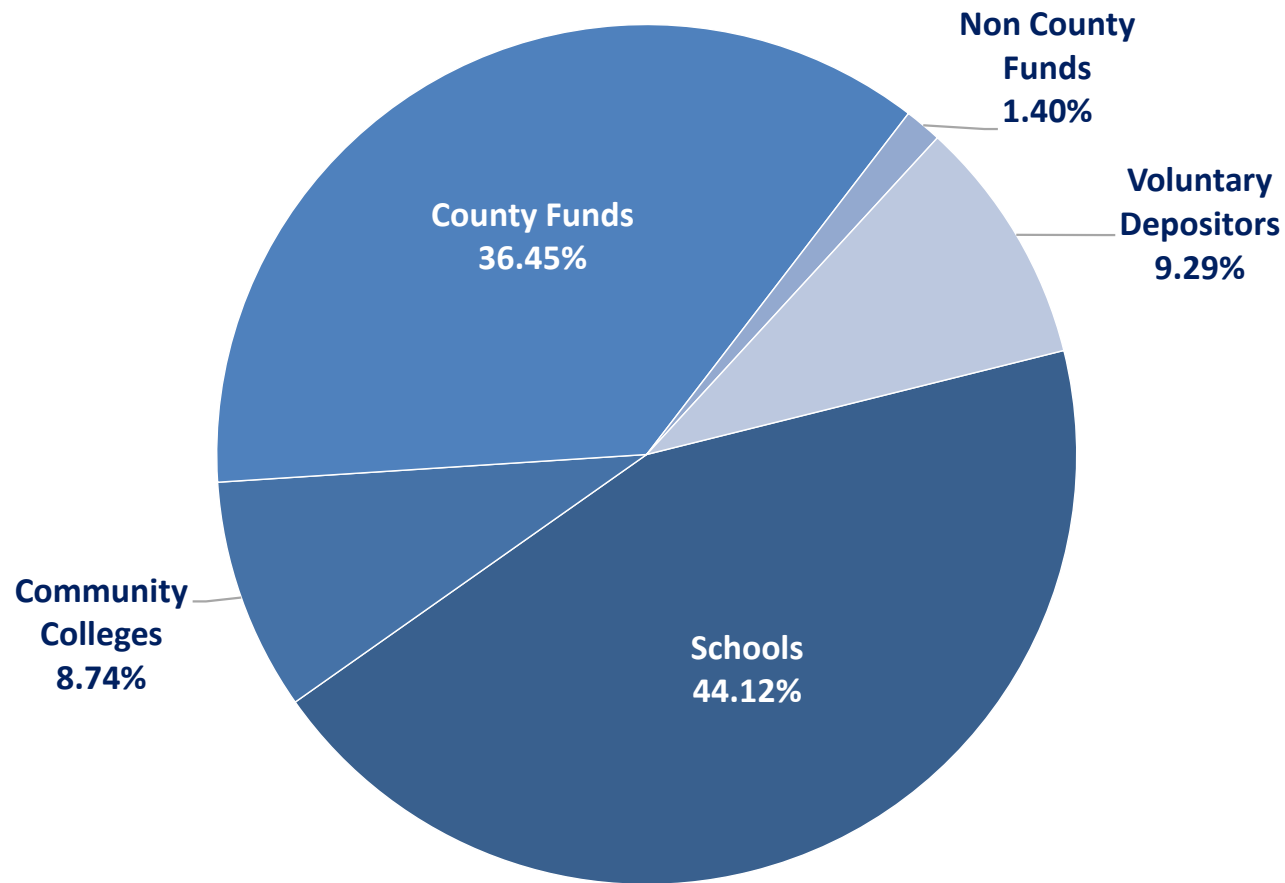
PARTICIPANT	FMV 05/31/20	FMV 06/30/20	FMV 07/31/20	% of Total
COUNTY	\$ 1,453,312	\$ 1,012,375	\$ 1,066,857	11.88%
COUNTY - SPECIAL TRUST FUNDS	3,065,183	3,082,718	2,206,322	24.57%
NON-COUNTY INVESTMENT FUNDS	117,785	120,957	125,894	1.40%
SCHOOLS - (K THRU 12)	5,000,605	4,393,500	3,962,419	44.12%
COMMUNITY COLLEGES				
San Diego	186,939	180,682	167,629	1.88%
Grossmont-Cuyamaca	140,871	149,558	145,427	1.62%
MiraCosta	121,982	116,985	108,379	1.21%
Palomar	232,548	239,406	230,133	2.56%
Southwestern	139,991	139,831	133,162	1.48%
Total Community Colleges	822,332	826,463	784,730	8.74%
FIRST 5 COMMISSION				
SANCAL	45,208	46,374	45,397	
SDCERA	3,893	3,919	3,932	
	7,323	7,774	2,183	
CITIES				
Chula Vista	35,664	35,889	29,438	
Coronado	20,922	41,386	36,414	
Del Mar	2,762	2,778	2,787	
El Cajon	5,168	5,198	5,215	
Encinitas	4,188	4,212	4,226	
National City	36,233	36,442	36,562	
Oceanside	0	0	0	
INDEPENDENT AGENCIES				
Alpine FPD	2,612	2,413	1,547	
Bonita-Sunnyside FPD	6,505	6,620	6,035	
Borrego Springs FPD	1,647	1,648	1,445	
Canebrake County Water District	54	55	55	
Deer Springs FPD	11,722	11,961	12,164	
Fallbrook Public Utility District	16	0	0	
Grossmont Healthcare District	2	2	2	
Julian-Cuyamaca FPD	503	514	517	

PARTICIPANT	FMV 05/31/20	FMV 06/30/20	FMV 07/31/20	% of Total
Lake Cuyamaca Rec & Park District	38	39	207	
Lakeside FPD	11,799	11,356	8,411	
Leucadia Wastewater District	3,967	3,990	4,003	
Lower Sweetwater FPD	781	793	671	
Metropolitan Transit System	37,908	39,348	27,304	
Mission Resource Conservation District	119	120	100	
North County Transit District	0	20,261	20,291	
North County Cemetery District	6,667	6,713	6,786	
North County Dispatch	4,535	4,926	4,348	
North County FPD	5,020	4,268	3,382	
Otay Water District	291	5,155	10,641	
Pomerado Cemetery District	2,148	2,113	2,080	
Public Agencies Self-Insurance System	3,615	3,636	3,546	
Ramona Cemetery District	948	948	1,075	
Rancho Santa Fe FPD	13,873	12,672	9,692	
Rincon del Diablo Municipal Water District	4,801	5,842	6,874	
SANDAG	191,903	189,134	187,729	
SD County Regional Airport Authority	293,913	294,027	266,872	
San Diego Housing Commission	22,072	22,200	22,272	
San Diego Geographic Information Source	829	707	624	
San Diego Law Library	4,186	3,997	3,928	
San Diego Local Agency Formation Comm	1,481	1,356	1,889	
San Diego Regional Training Center	838	1,040	948	
San Dieguito River Park	658	575	807	
San Marcos FPD	1	1	1	
San Miguel Consolidated FPD	16,815	16,429	15,279	
Santa Fe Irrigation District	4,494	4,520	4,534	
Serra Cooperative Library System	2	2	2	
Upper San Luis Rey Resource Conserv Dist	70	71	71	
Vallecitos Water District	5,519	5,551	5,570	
Valley Center FPD	2,355	2,383	2,187	
Valley Center Cemetery District	488	491	493	
Valley Center Water District	21,271	22,311	20,184	
Vista FPD	3,937	3,227	3,702	
Total Voluntary Participants	851,762	897,390	834,421	9.29%
Pooled Money Fund Total	\$ 11,310,979	\$ 10,333,403	\$ 8,980,644	100.00%

INVESTMENT FUND PARTICIPANTS

San Diego Pooled Money Fund

As of July 31, 2020

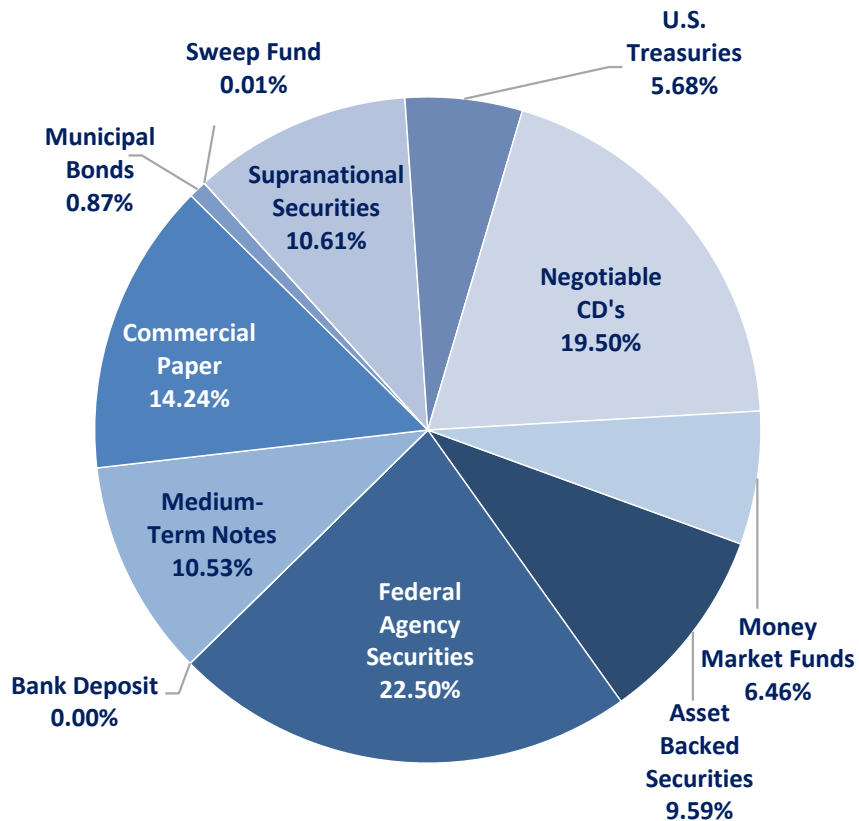


*Totals may not add to 100% due to rounding

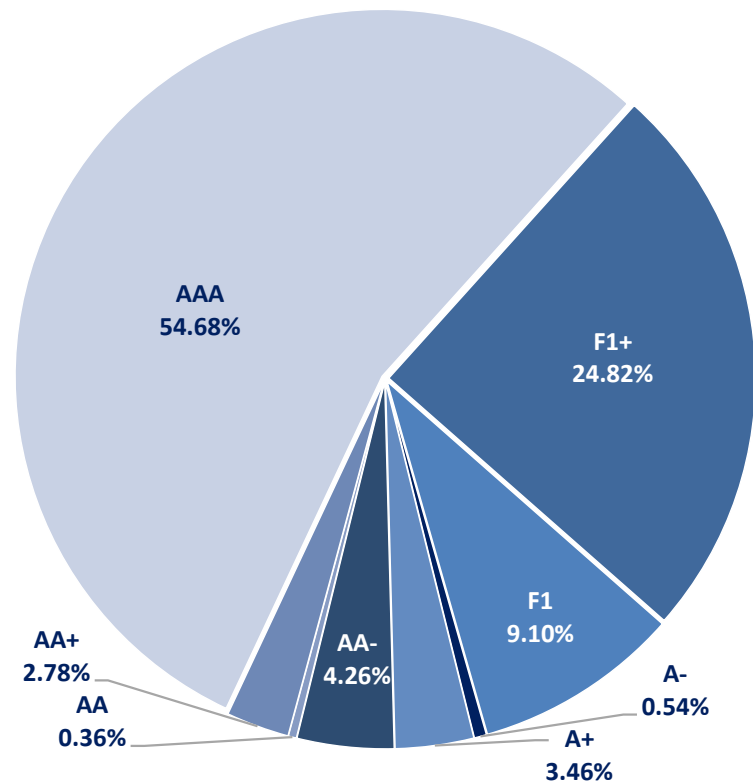
INVESTMENT FUND OVERVIEW

As of July 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 July 31, 2020

Category	Standard	Comment
Treasury Issues	No Limit	Complies - 5.7%
Agency Issues	35% per issuer	Complies - 22.5%
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 - 0.9%
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 - 14.2%
Medium Term Notes	A-1/"A" by S&P or P-1/"A" by Moody's or F-1/"A" by Fitch minimum rating by 1 of 3 NRSROs; (ST ratings for 1 year or less; LT ratings for over 1 year); 30% maximum; 5% per issuer	Complies - 10.5%
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 - 19.5%
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 - 6.5%
Investment Trust of California - CalTRUST	2.5% maximum	Complies - 0.0%
Supranationals	A-1/"AA" by S&P or P-1/"Aa" by Moody's, or F-1/"AA" by Fitch minimum rating by 1 of 3 NRSROs; 30% maximum; 10% per issuer; USD denominated senior unsecured unsubordinated obligations issued by IBRD, IFC, and IADB	Complies - 10.6%
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 - 9.6%
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 July 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	3,036,364.69	3,036,364.69	3,038,393.59	0.98	0.98	04/15/2021	1,173.96	2,028.90
GM Financial Securitized Term	04/22/2020	2,743,054.02	2,743,054.02	2,745,028.47	1.26	1.26	04/16/2021	710.74	1,974.45
Ford Credit Auto Owner Trust	05/12/2020	2,962,128.02	2,962,128.02	2,962,077.96	0.27	0.27	05/17/2021	288.58	(50.06)
Honda Auto Rec Owner Trust	04/29/2020	2,734,024.06	2,734,024.06	2,737,959.96	1.20	1.20	05/17/2021	1,321.10	3,935.90
Toyota Auto Receivables	04/29/2020	3,844,234.50	3,844,234.50	3,848,226.35	1.14	1.14	05/17/2021	1,740.20	3,991.85
Toyota Auto Receivables	03/12/2019	644,928.12	641,073.66	645,587.11	1.76	2.66	07/15/2021	12,646.53	4,513.45
Toyota Auto Receivables	11/07/2018	2,735,046.14	2,734,806.82	2,741,313.50	2.98	3.01	08/15/2021	6,480.76	6,506.68
Honda Auto Rec Owner Trust	02/27/2019	5,068,039.80	5,067,713.42	5,090,429.39	3.10	3.12	09/20/2021	71,036.24	22,715.97
Toyota Auto Receivables	02/13/2019	2,337,140.09	2,336,927.88	2,347,383.31	2.83	2.85	10/15/2021	2,939.61	10,455.43
John Deere Owner Trust	03/13/2019	3,658,523.52	3,658,356.69	3,672,568.59	2.85	2.87	12/15/2021	4,634.18	14,211.90
Toyota Auto Receivables	11/30/2018	2,049,874.61	2,015,603.27	2,060,565.12	1.93	2.97	01/18/2022	1,758.32	44,961.85
Ford Credit Auto Owner Trust	06/21/2019	5,121,192.99	5,121,032.18	5,147,157.44	2.35	2.36	02/15/2022	5,348.77	26,125.26
Honda Auto Rec Owner Trust	08/27/2019	17,287,274.45	17,286,064.34	17,402,962.62	1.90	1.91	04/15/2022	14,598.13	116,898.28
Toyota Auto Receivables	08/14/2019	6,881,157.47	6,880,837.50	6,920,678.02	2.00	2.01	04/15/2022	5,561.03	39,840.52
Harley-Davidson Motorcycle Tru	06/26/2019	2,790,783.85	2,790,748.97	2,802,210.16	2.37	2.38	05/15/2022	2,939.64	11,461.19
John Deere Owner Trust	07/24/2019	6,563,803.41	6,563,778.47	6,605,570.20	2.28	2.29	05/16/2022	6,651.33	41,791.73
BMW Vehicle Owner Trust	09/18/2019	5,040,308.63	5,040,202.28	5,070,069.64	2.05	2.06	05/25/2022	1,722.17	29,867.36
GM Financial Securitized Term	03/27/2020	2,883,228.61	2,873,092.27	2,891,160.08	2.66	2.92	06/16/2022	3,195.46	18,067.81
Hyundai Auto Receivables Trust	11/06/2019	4,355,562.44	4,355,292.83	4,384,267.77	1.93	1.94	07/15/2022	3,736.12	28,974.94
Toyota Auto Receivables	11/13/2019	18,301,245.50	18,299,893.04	18,446,978.32	1.92	1.93	07/15/2022	15,617.05	147,085.28
GM Financial Securitized Term	07/24/2019	7,570,451.02	7,570,159.56	7,609,254.88	2.23	2.24	08/16/2022	7,033.72	39,095.32
Honda Auto Rec Owner Trust	05/03/2019	14,721,035.99	14,825,693.36	14,959,547.69	2.95	2.48	08/22/2022	12,063.19	133,854.33
Nissan Auto Receivables Owner	06/30/2020	20,000,000.00	19,999,404.00	20,016,586.00	0.47	0.47	10/17/2022	4,177.80	17,182.00
Honda Auto Rec Owner Trust	02/26/2020	14,000,000.00	13,998,581.80	14,131,712.00	1.63	1.64	10/21/2022	6,338.93	133,130.20
Honda Auto Rec Owner Trust	05/27/2020	5,000,000.00	4,999,626.00	5,014,968.50	0.74	0.75	11/15/2022	1,644.43	15,342.50
Toyota Auto Receivables	02/12/2020	30,000,000.00	29,999,631.00	30,243,246.00	1.67	1.68	11/15/2022	22,266.64	243,615.00
GM Financial Securitized Term	03/25/2020	15,906,210.67	15,729,129.75	15,996,650.20	1.84	3.76	11/16/2022	12,194.52	267,520.45
Toyota Auto Receivables	05/03/2019	19,940,000.00	20,138,621.08	20,326,586.75	3.02	2.50	12/15/2022	26,763.76	187,965.67
Toyota Auto Receivables	08/01/2019	24,540,000.00	24,907,141.41	25,015,769.25	3.02	2.05	12/15/2022	32,938.02	108,627.84
Bank of America Corp	12/11/2018	63,738,000.00	62,450,791.17	63,777,364.59	1.84	1.67	01/17/2023	52,123.92	1,326,573.42
Harley-Davidson Motorcycle Tru	01/29/2020	5,782,477.36	5,782,185.92	5,818,050.00	1.83	1.84	01/17/2023	4,703.08	35,864.08
Citibank Credit Card Issuance	04/16/2019	28,310,000.00	28,272,970.00	28,603,152.88	2.49	2.55	01/20/2023	21,539.19	330,182.88
Ford Credit Auto Owner Trust	06/19/2020	23,000,000.00	22,998,988.00	23,018,213.70	0.50	0.50	02/15/2023	5,111.12	19,225.70
BMW Vehicle Owner Trust	07/15/2020	7,250,000.00	7,249,485.25	7,251,843.68	0.39	0.40	02/27/2023	1,256.67	2,358.43
Hyundai Auto Receivables Trust	07/22/2020	6,000,000.00	5,999,419.20	6,004,214.40	0.38	0.39	03/15/2023	570.00	4,795.20
John Deere Owner Trust	07/22/2020	3,000,000.00	2,999,853.90	3,001,363.50	0.41	0.41	03/15/2023	307.50	1,509.60
Toyota Auto Receivables	11/07/2018	15,000,000.00	14,996,755.50	15,354,180.00	3.18	3.21	03/15/2023	21,199.99	357,424.50
Honda Auto Rec Owner Trust	02/27/2019	9,750,000.00	9,749,738.70	10,015,541.25	3.11	3.13	03/20/2023	49,624.81	265,802.55
American Express Credit Accoun	04/02/2019	11,738,000.00	11,656,842.76	11,780,240.37	2.04	1.23	05/15/2023	10,642.45	123,397.61
Citibank Credit Card Issuance	03/18/2019	7,000,000.00	6,994,459.22	7,142,118.90	2.68	2.71	06/07/2023	28,140.00	147,659.68
Nissan Auto Receivables Owner	12/06/2019	9,006,000.00	9,194,914.92	9,243,072.14	3.22	1.91	06/15/2023	12,888.59	48,157.22
Honda Auto Rec Owner Trust	05/29/2019	28,500,000.00	28,498,936.95	29,355,347.70	2.52	2.54	06/21/2023	19,950.00	856,410.75
Bank of America Corp	03/20/2019	22,790,000.00	22,772,195.31	23,087,076.77	2.70	2.73	07/17/2023	27,348.00	314,881.46

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Toyota Auto Receivables	02/13/2019	20,000,000.00	19,996,356.00	20,553,342.00	2.91	2.94	07/17/2023	25,866.66	556,986.00
Honda Auto Rec Owner Trust	08/27/2019	24,000,000.00	23,999,800.80	24,497,724.00	1.78	1.79	08/15/2023	18,986.77	497,923.20
Nissan Auto Receivables Owner	05/28/2019	28,000,000.00	27,993,669.20	28,821,702.00	2.50	2.52	11/15/2023	33,362.67	828,032.80
American Express Credit Accoun	12/17/2018	38,000,000.00	37,881,250.00	38,802,149.60	2.99	3.14	12/15/2023	50,497.40	920,899.60
Discover Card Execution Note T	03/27/2019	30,000,000.00	30,460,546.88	30,807,351.00	3.11	2.43	01/16/2024	41,466.51	346,804.12
Toyota Auto Receivables	11/13/2019	13,500,000.00	13,499,025.30	13,839,422.40	1.92	1.93	01/16/2024	11,520.00	340,397.10
Honda Auto Rec Owner Trust	11/26/2019	22,500,000.00	22,495,990.50	23,100,032.25	1.83	1.85	01/18/2024	14,868.76	604,041.75
BMW Vehicle Owner Trust	09/18/2019	10,500,000.00	10,498,588.80	10,750,904.85	1.92	1.93	01/25/2024	3,360.00	252,316.05
American Express Credit Accoun	03/27/2019	40,253,000.00	40,825,347.34	41,308,618.82	3.06	2.42	02/15/2024	54,744.08	483,271.48
Hyundai Auto Receivables Trust	11/06/2019	8,500,000.00	8,499,608.15	8,707,881.95	1.94	1.95	02/15/2024	7,328.89	208,273.80
Discover Card Execution Note T	07/11/2019	8,750,000.00	8,959,179.69	9,043,934.38	3.32	2.20	03/15/2024	12,910.98	84,754.69
American Express Credit Accoun	06/13/2019	22,120,000.00	22,584,865.63	22,833,274.88	3.18	2.23	04/15/2024	31,262.93	248,409.25
GM Financial Securitized Term	07/10/2020	27,900,000.00	28,574,613.28	28,578,890.70	2.18	0.81	04/16/2024	25,342.43	4,277.42
Honda Auto Rec Owner Trust	02/26/2020	16,500,000.00	16,496,766.00	16,910,788.95	1.61	1.62	04/22/2024	7,379.13	414,022.95
Nissan Auto Receivables Owner	10/23/2019	12,000,000.00	11,999,366.40	12,340,792.80	1.93	1.94	07/15/2024	10,293.33	341,426.40
John Deere Owner Trust	03/11/2020	12,000,000.00	11,999,266.80	12,123,289.20	1.10	1.11	08/15/2024	5,866.67	124,022.40
GM Financial Securitized Term	01/15/2020	13,000,000.00	12,996,938.50	13,318,158.10	1.84	1.86	09/16/2024	8,637.77	321,219.60
Harley-Davidson Motorcycle Tru	01/29/2020	6,000,000.00	5,998,691.40	6,130,531.80	1.87	1.89	10/15/2024	4,986.67	131,840.40
Asset Backed Securities Subtotal:		847,103,089.96	848,530,624.34	860,795,478.43	2.22	2.05		913,607.90	12,264,854.09

Bank Deposit

Wells Fargo Bank NA	07/01/2020	214,606.69	214,606.69	214,606.69	0.00	0.00		0.00	0.00
Bank Deposit Subtotal:		214,606.69	214,606.69	214,606.69	0.00	0.00		0.00	0.00

Commercial Paper

BNP Paribas NY	02/05/2020	20,000,000.00	19,998,177.78	19,999,800.00	1.64	1.65	08/03/2020	0.00	1,622.22
Credit Agricole CIB	01/27/2020	85,000,000.00	84,992,161.11	84,999,150.00	1.66	1.69	08/03/2020	0.00	6,988.89
Cooperative Rabo	04/07/2020	65,000,000.00	64,995,883.33	64,999,350.00	1.14	1.14	08/03/2020	0.00	3,466.67
Cooperative Rabo	04/09/2020	25,000,000.00	24,995,416.67	24,999,500.00	1.10	1.10	08/07/2020	0.00	4,083.33
Cooperative Rabo	04/06/2020	130,000,000.00	129,961,325.00	129,996,100.00	1.19	1.19	08/10/2020	0.00	34,775.00
Prudential Funding LLC	06/17/2020	10,000,000.00	9,999,111.11	9,999,600.00	0.20	0.20	08/17/2020	0.00	488.89
Cooperative Rabo	04/07/2020	35,000,000.00	34,977,833.33	34,997,900.00	1.14	1.14	08/21/2020	0.00	20,066.67
ING (US) Funding LLC	04/09/2020	60,000,000.00	59,944,500.00	59,992,800.00	1.11	1.11	08/31/2020	0.00	48,300.00
Cooperative Rabo	04/13/2020	75,000,000.00	74,928,958.33	74,993,250.00	1.10	1.10	09/01/2020	0.00	64,291.67
Cooperative Rabo	04/13/2020	50,000,000.00	49,951,111.11	49,995,000.00	1.10	1.10	09/02/2020	0.00	43,888.89
Cooperative Rabo	04/13/2020	25,000,000.00	24,974,791.67	24,997,500.00	1.10	1.10	09/03/2020	0.00	22,708.33
ING (US) Funding LLC	12/24/2019	60,000,000.00	59,878,400.00	59,991,000.00	1.92	1.98	09/08/2020	0.00	112,600.00
BNP Paribas NY	06/01/2020	25,000,000.00	24,994,312.50	24,996,250.00	0.21	0.21	09/09/2020	0.00	1,937.50
BNP Paribas NY	06/15/2020	25,000,000.00	24,992,881.94	24,996,000.00	0.25	0.25	09/11/2020	0.00	3,118.06
BNP Paribas NY	06/01/2020	25,000,000.00	24,993,145.83	24,995,750.00	0.21	0.21	09/17/2020	0.00	2,604.17
Cooperative Rabo	04/13/2020	50,000,000.00	49,908,333.33	49,988,000.00	1.10	1.11	09/30/2020	0.00	79,666.67
JP Morgan	04/28/2020	70,000,000.00	69,912,500.00	69,968,500.00	0.50	0.51	10/30/2020	0.00	56,000.00
JP Morgan	06/03/2020	100,000,000.00	99,940,000.00	99,955,000.00	0.24	0.24	10/30/2020	0.00	15,000.00
Toyota Motor Credit Corp	07/02/2020	25,000,000.00	24,983,125.00	24,986,750.00	0.27	0.27	10/30/2020	0.00	3,625.00

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
JP Morgan	05/06/2020	50,000,000.00	49,954,791.67	49,976,500.00	0.35	0.35	11/02/2020	0.00	21,708.33
Cooperatieve Rabo	06/03/2020	50,000,000.00	49,966,166.66	49,966,500.00	0.21	0.21	11/25/2020	0.00	333.34
Toyota Motor Credit Corp	06/29/2020	50,000,000.00	49,953,277.78	49,959,000.00	0.29	0.29	11/25/2020	0.00	5,722.22
Toyota Motor Credit Corp	07/22/2020	25,000,000.00	24,971,041.66	24,974,500.00	0.30	0.30	12/18/2020	0.00	3,458.34
Toyota Motor Credit Corp	07/08/2020	25,000,000.00	24,967,500.00	24,970,250.00	0.30	0.30	01/04/2021	0.00	2,750.00
Toyota Motor Credit Corp	07/07/2020	50,000,000.00	49,932,083.34	49,936,000.00	0.30	0.31	01/11/2021	0.00	3,916.66
Toyota Motor Credit Corp	07/27/2020	25,000,000.00	24,964,375.00	24,965,500.00	0.30	0.30	01/19/2021	0.00	1,125.00
Toyota Motor Credit Corp	07/01/2020	25,000,000.00	24,960,222.22	24,963,000.00	0.32	0.33	01/27/2021	0.00	2,777.78
Commercial Paper Subtotal:		1,260,000,000.00	1,258,991,426.37	1,259,558,450.00	0.83	0.84		0.00	567,023.63
Federal Agency									
Federal National Mtg Assn	11/03/2017	25,000,000.00	25,000,000.00	25,104,000.00	1.85	1.85	10/30/2020	116,909.72	104,000.00
Federal Home Loan Mtg Corp	11/27/2017	15,000,000.00	15,000,000.00	15,084,600.00	1.88	1.88	11/27/2020	50,000.00	84,600.00
Federal Home Loan Mtg Corp	11/27/2017	25,000,000.00	25,000,000.00	25,141,000.00	1.88	1.88	11/27/2020	83,333.33	141,000.00
Federal Home Loan Mtg Corp	12/18/2017	15,000,000.00	15,000,000.00	15,107,100.00	2.00	2.00	12/18/2020	35,833.33	107,100.00
Federal Home Loan Bank	09/21/2016	25,000,000.00	25,014,979.82	25,170,750.00	1.38	1.26	02/18/2021	155,642.36	155,770.18
Federal Home Loan Bank	02/14/2017	25,000,000.00	24,946,486.67	25,170,750.00	1.38	1.78	02/18/2021	155,642.36	224,263.33
Federal Home Loan Bank	02/17/2017	25,000,000.00	25,000,000.00	25,273,750.00	1.82	1.82	03/17/2021	169,361.11	273,750.00
Federal National Mtg Assn	06/17/2016	15,000,000.00	15,001,477.40	15,127,500.00	1.25	1.24	05/06/2021	44,270.83	126,022.60
Federal National Mtg Assn	09/21/2016	25,000,000.00	24,988,521.02	25,212,500.00	1.25	1.31	05/06/2021	73,784.72	223,978.98
Federal Home Loan Bank	07/14/2016	15,000,000.00	15,083,139.84	15,229,350.00	1.88	1.21	06/11/2021	39,062.50	146,210.16
Federal Home Loan Bank	08/04/2016	35,000,000.00	34,971,538.71	35,335,300.00	1.13	1.21	07/14/2021	18,593.75	363,761.29
Federal Home Loan Mtg Corp	10/05/2016	20,000,000.00	19,950,519.18	20,201,000.00	1.13	1.37	08/12/2021	105,625.00	250,480.82
Federal National Mtg Assn	09/21/2016	35,000,000.00	34,962,293.54	35,401,450.00	1.25	1.36	08/17/2021	199,305.56	439,156.46
Federal National Mtg Assn	11/08/2016	35,000,000.00	34,972,438.84	35,512,050.00	1.38	1.44	10/07/2021	152,395.83	539,611.16
Federal Home Loan Bank	03/27/2017	25,000,000.00	25,086,967.49	25,792,250.00	2.25	2.02	03/11/2022	218,750.00	705,282.51
Federal Home Loan Bank	04/05/2019	18,290,000.00	18,333,999.92	18,968,924.80	2.50	2.34	03/11/2022	177,819.44	634,924.88
Federal National Mtg Assn	04/12/2019	50,000,000.00	49,907,218.52	51,796,500.00	2.25	2.36	04/12/2022	340,625.00	1,889,281.48
Federal Farm Credit Bank	09/26/2019	29,425,000.00	29,389,660.73	30,154,740.00	1.55	1.62	06/01/2022	76,014.58	765,079.27
Federal Farm Credit Bank	09/26/2019	25,000,000.00	24,980,678.76	25,620,000.00	1.55	1.59	06/01/2022	64,583.33	639,321.24
Federal Home Loan Bank	04/08/2019	10,000,000.00	10,005,799.56	10,400,700.00	2.38	2.34	06/10/2022	33,645.83	394,900.44
Federal Farm Credit Bank	12/16/2019	40,000,000.00	39,998,500.56	41,074,000.00	1.63	1.63	06/15/2022	83,311.11	1,075,499.44
Federal Home Loan Bank	10/24/2019	25,000,000.00	25,192,154.83	25,947,750.00	2.00	1.62	09/09/2022	197,222.22	755,595.17
Federal Farm Credit Bank	09/23/2019	25,000,000.00	25,000,000.00	25,061,000.00	2.00	2.00	09/23/2022	177,777.78	61,000.00
Federal Farm Credit Bank	10/11/2019	10,000,000.00	9,991,734.26	10,253,700.00	1.38	1.41	10/11/2022	42,013.89	261,965.74
Federal Farm Credit Bank	07/01/2019	50,000,000.00	49,997,906.98	52,025,000.00	1.85	1.85	02/01/2023	462,500.00	2,027,093.02
Federal Farm Credit Bank	07/03/2019	20,000,000.00	20,013,136.65	20,810,000.00	1.85	1.82	02/01/2023	185,000.00	796,863.35
Federal Home Loan Bank	04/04/2019	29,195,000.00	29,497,987.81	31,112,819.55	2.75	2.33	03/10/2023	314,454.48	1,614,831.74
Federal Home Loan Bank	04/04/2019	10,000,000.00	10,103,780.72	10,656,900.00	2.75	2.33	03/10/2023	107,708.33	553,119.28
Federal Home Loan Bank	06/28/2019	48,500,000.00	48,897,530.71	51,074,380.00	2.13	1.83	06/09/2023	148,868.06	2,176,849.29
Federal Farm Credit Bank	07/03/2019	11,008,000.00	11,220,837.28	11,720,547.84	2.52	1.82	06/15/2023	35,445.76	499,710.56
Federal Farm Credit Bank	06/26/2019	32,250,000.00	32,207,639.40	33,659,647.50	1.77	1.82	06/26/2023	55,496.88	1,452,008.10
Federal Farm Credit Bank	07/03/2019	3,425,000.00	3,419,105.56	3,574,706.75	1.77	1.83	06/26/2023	5,893.85	155,601.19
Federal Home Loan Mtg Corp	04/26/2019	25,000,000.00	25,000,000.00	25,388,750.00	2.49	2.49	07/26/2023	164,270.83	388,750.00

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of July 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	08/07/2019	25,000,000.00	25,000,000.00	25,005,000.00	2.19	2.19	08/07/2023	264,625.00	5,000.00
Federal Home Loan Mtg Corp	12/11/2019	11,385,000.00	11,385,000.00	11,402,988.30	1.85	1.85	09/11/2023	81,908.75	17,988.30
Federal National Mtg Assn	04/18/2019	10,000,000.00	10,127,032.51	10,819,700.00	2.88	2.44	09/12/2023	111,006.94	692,667.49
Federal National Mtg Assn	06/27/2019	25,000,000.00	25,778,965.51	27,049,250.00	2.88	1.83	09/12/2023	277,517.36	1,270,284.49
Federal Farm Credit Bank	07/03/2019	50,000,000.00	50,004,881.26	52,600,500.00	1.88	1.88	11/01/2023	235,000.00	2,595,618.74
Federal Home Loan Mtg Corp	12/04/2019	12,590,000.00	12,590,000.00	12,651,691.00	1.80	1.80	12/04/2023	35,881.50	61,691.00
Federal Home Loan Mtg Corp	12/18/2019	25,000,000.00	25,000,000.00	25,142,250.00	1.85	1.85	12/18/2023	55,243.06	142,250.00
Federal Home Loan Mtg Corp	03/29/2019	25,000,000.00	25,000,000.00	25,107,250.00	2.73	2.73	01/09/2024	212,333.33	107,250.00
Federal Home Loan Bank	02/15/2019	15,000,000.00	14,962,434.26	16,188,600.00	2.50	2.58	02/13/2024	175,000.00	1,226,165.74
Federal Home Loan Bank	02/22/2019	23,175,000.00	23,175,000.00	23,464,455.75	2.80	2.80	02/22/2024	286,597.50	289,455.75
Federal Farm Credit Bank	07/08/2019	50,000,000.00	50,484,696.10	53,513,500.00	2.23	1.94	02/23/2024	489,361.11	3,028,803.90
Federal Home Loan Mtg Corp	03/22/2019	20,000,000.00	20,000,000.00	20,292,200.00	2.75	2.75	03/22/2024	197,083.33	292,200.00
Federal Home Loan Bank	03/25/2020	12,300,000.00	12,300,000.00	12,312,792.00	1.62	1.62	03/25/2024	69,741.00	12,792.00
Federal Farm Credit Bank	06/13/2019	15,000,000.00	14,958,472.00	15,961,650.00	1.95	2.03	06/13/2024	39,000.00	1,003,178.00
Federal Farm Credit Bank	06/26/2019	105,350,000.00	105,643,376.46	112,103,988.50	1.95	1.87	06/13/2024	273,910.00	6,460,612.04
Federal Home Loan Mtg Corp	06/17/2020	25,000,000.00	25,000,000.00	25,039,750.00	0.63	0.63	06/17/2024	19,250.00	39,750.00
Federal Farm Credit Bank	06/17/2020	25,000,000.00	25,000,000.00	25,026,000.00	0.68	0.68	06/17/2024	20,777.78	26,000.00
Federal Farm Credit Bank	06/17/2020	50,000,000.00	50,000,000.00	50,052,000.00	0.68	0.68	06/17/2024	41,555.56	52,000.00
Federal Farm Credit Bank	07/23/2019	54,000,000.00	54,000,000.00	54,845,640.00	2.04	2.04	07/19/2024	36,720.00	845,640.00
Federal Home Loan Bank	10/16/2019	21,555,000.00	22,588,179.82	23,741,754.75	2.88	1.66	09/13/2024	237,554.06	1,153,574.93
Federal Home Loan Bank	11/06/2019	25,000,000.00	26,096,018.32	27,536,250.00	2.88	1.76	09/13/2024	275,520.83	1,440,231.68
Federal Home Loan Bank	11/26/2019	20,000,000.00	20,937,942.10	22,029,000.00	2.88	1.68	09/13/2024	220,416.67	1,091,057.90
Federal Farm Credit Bank	09/17/2019	14,000,000.00	13,957,236.22	14,738,920.00	1.60	1.68	09/17/2024	83,377.78	781,683.78
Federal Farm Credit Bank	09/17/2019	11,000,000.00	10,965,673.40	11,580,580.00	1.60	1.68	09/17/2024	65,511.11	614,906.60
Federal Home Loan Mtg Corp	11/12/2019	25,000,000.00	25,000,000.00	25,109,750.00	2.03	2.03	11/12/2024	111,368.06	109,750.00
Federal Home Loan Mtg Corp	11/12/2019	25,000,000.00	25,000,000.00	25,109,750.00	2.03	2.03	11/12/2024	111,368.06	109,750.00
Federal National Mtg Assn	01/10/2020	50,000,000.00	49,858,340.57	52,742,000.00	1.63	1.69	01/07/2025	54,166.67	2,883,659.43
Federal Home Loan Bank	02/27/2020	25,405,000.00	25,405,000.00	25,568,608.20	1.80	1.80	02/19/2025	195,618.50	163,608.20
Federal Home Loan Mtg Corp	02/27/2020	11,000,000.00	11,000,000.00	11,068,420.00	1.75	1.75	02/24/2025	82,347.22	68,420.00
Federal Home Loan Mtg Corp	05/12/2020	25,000,000.00	24,996,415.13	25,001,500.00	0.90	0.90	05/06/2025	49,375.00	5,084.87
Federal Home Loan Mtg Corp	05/19/2020	25,000,000.00	25,000,000.00	25,018,000.00	0.75	0.75	05/19/2025	37,500.00	18,000.00
Federal Home Loan Mtg Corp	05/27/2020	25,000,000.00	25,000,000.00	25,008,750.00	0.83	0.83	05/27/2025	36,888.89	8,750.00
Federal Home Loan Mtg Corp	05/29/2020	50,000,000.00	50,000,000.00	50,042,000.00	0.75	0.75	05/28/2025	64,583.33	42,000.00
Federal Home Loan Mtg Corp	06/02/2020	25,000,000.00	24,995,164.25	25,021,000.00	0.75	0.75	05/28/2025	30,729.17	25,835.75
Federal National Mtg Assn	06/11/2020	25,000,000.00	25,000,000.00	25,043,750.00	0.80	0.80	06/11/2025	27,777.78	43,750.00
Federal National Mtg Assn	06/16/2020	50,000,000.00	50,000,000.00	50,098,500.00	0.75	0.75	06/16/2025	46,875.00	98,500.00
Federal Home Loan Mtg Corp	07/15/2020	5,265,000.00	5,265,000.00	5,266,105.65	0.75	0.75	07/08/2025	1,755.00	1,105.65
Federal Home Loan Mtg Corp	07/15/2020	25,000,000.00	25,000,000.00	25,011,000.00	0.77	0.77	07/15/2025	8,555.56	11,000.00
Federal National Mtg Assn	07/15/2020	30,000,000.00	30,000,000.00	30,016,800.00	0.73	0.73	07/15/2025	9,733.33	16,800.00
Federal National Mtg Assn	07/28/2020	20,000,000.00	20,000,000.00	20,013,000.00	0.67	0.67	07/28/2025	1,116.67	13,000.00
Federal National Mtg Assn	07/29/2020	25,000,000.00	25,000,000.00	25,005,500.00	0.60	0.60	07/29/2025	833.33	5,500.00
Federal National Mtg Assn	07/29/2020	25,000,000.00	25,000,000.00	25,005,500.00	0.60	0.60	07/29/2025	833.33	5,500.00
Federal Agency Subtotal:		1,984,118,000.00	1,989,610,862.67	2,036,519,060.59	1.69	1.61		8,967,479.34	46,908,197.92

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Medium-Term Notes									
American Honda Finance	03/04/2019	8,710,000.00	8,720,956.24	8,806,681.00	3.15	2.85	01/08/2021	17,528.88	85,724.76
Toyota Motor Credit Corp	01/08/2019	20,000,000.00	19,997,383.33	20,251,800.00	3.05	3.08	01/08/2021	38,972.22	254,416.67
US Bank NA Cincinnati	04/01/2019	12,000,000.00	12,025,735.93	12,146,160.00	3.00	2.54	02/04/2021	177,000.00	120,424.07
Apple Inc	05/06/2019	10,000,000.00	9,983,327.98	10,083,400.00	2.25	2.55	02/23/2021	98,750.00	100,072.02
Apple Inc	05/03/2019	8,137,000.00	8,158,819.65	8,295,020.54	2.85	2.49	05/06/2021	54,755.23	136,200.89
JP Morgan	10/22/2019	50,000,000.00	50,000,000.00	49,085,000.00	1.83	1.91	06/01/2021	155,591.73	(915,000.00)
JP Morgan	10/21/2019	10,570,000.00	10,601,737.06	10,736,794.60	2.40	2.04	06/07/2021	38,052.00	135,057.54
American Honda Finance	04/05/2019	14,338,000.00	14,204,966.70	14,513,353.74	1.65	2.67	07/12/2021	12,486.01	308,387.04
JP Morgan	03/07/2019	14,780,000.00	14,670,956.59	14,788,424.60	2.30	3.77	08/15/2021	156,409.35	117,468.01
JP Morgan	04/05/2019	8,816,000.00	8,774,028.79	8,821,025.12	2.30	3.47	08/15/2021	93,295.32	46,996.33
American Honda Finance	09/09/2019	25,000,000.00	24,923,440.28	25,338,000.00	1.70	1.98	09/09/2021	167,638.89	414,559.72
Procter & Gamble	07/02/2019	5,000,000.00	4,983,123.90	5,090,500.00	1.70	1.98	11/03/2021	20,777.78	107,376.10
JP Morgan	01/22/2020	10,554,000.00	10,944,886.98	11,189,350.80	4.50	1.94	01/24/2022	9,234.75	244,463.82
US BANKCORP	04/04/2019	25,000,000.00	24,998,680.69	25,797,000.00	2.63	2.63	01/24/2022	12,760.42	798,319.31
US BANKCORP	04/05/2019	5,000,000.00	4,999,286.87	5,159,400.00	2.63	2.63	01/24/2022	2,552.08	160,113.13
Microsoft Corp	04/05/2019	50,000,000.00	49,932,048.48	51,553,500.00	2.40	2.49	02/06/2022	583,333.33	1,621,451.52
Procter & Gamble	07/02/2019	16,857,000.00	16,940,903.28	17,395,918.29	2.30	1.96	02/06/2022	188,470.63	455,015.01
Apple Inc	04/12/2019	25,000,000.00	24,980,062.93	25,818,250.00	2.50	2.55	02/09/2022	298,611.11	838,187.07
Apple Inc	04/22/2019	20,000,000.00	19,863,299.30	20,573,800.00	2.15	2.62	02/09/2022	205,444.44	710,500.70
Apple Inc	04/25/2019	8,355,000.00	8,349,345.23	8,628,459.15	2.50	2.55	02/09/2022	99,795.83	279,113.92
Apple Inc	04/29/2019	4,950,000.00	4,946,690.63	5,112,013.50	2.50	2.55	02/09/2022	59,125.00	165,322.87
Apple Inc	06/07/2019	15,100,000.00	15,169,071.36	15,594,223.00	2.50	2.18	02/09/2022	180,361.11	425,151.64
Apple Inc	06/13/2019	13,876,000.00	13,925,314.96	14,330,161.48	2.50	2.25	02/09/2022	165,741.11	404,846.52
Toyota Motor Credit Corp	03/18/2019	50,000,000.00	50,000,000.00	50,704,000.00	2.85	2.85	02/18/2022	526,458.33	704,000.00
Toyota Motor Credit Corp	04/12/2019	25,000,000.00	24,991,089.58	25,933,000.00	2.65	2.67	04/12/2022	200,590.28	941,910.42
Toyota Motor Credit Corp	04/29/2019	50,000,000.00	50,000,000.00	50,744,000.00	2.70	2.70	04/29/2022	345,000.00	744,000.00
JP Morgan	04/30/2019	50,000,000.00	50,000,000.00	50,693,500.00	2.75	2.75	04/30/2022	347,569.44	693,500.00
Apple Inc	09/04/2019	10,157,000.00	10,249,700.74	10,500,408.17	2.30	1.77	05/11/2022	51,913.56	250,707.43
US Bank NA OH	05/23/2019	35,000,000.00	34,977,602.59	36,405,600.00	2.65	2.69	05/23/2022	175,194.44	1,427,997.41
Toyota Motor Credit Corp	02/27/2019	25,000,000.00	24,948,908.72	26,148,500.00	2.80	2.52	07/13/2022	35,000.00	1,199,591.28
Procter & Gamble	07/16/2019	20,000,000.00	20,022,197.29	20,793,800.00	2.15	2.09	08/11/2022	203,055.56	771,602.71
Procter & Gamble	08/21/2019	10,000,000.00	10,084,052.34	10,396,900.00	2.15	1.72	08/11/2022	101,527.78	312,847.66
Procter & Gamble	08/21/2019	20,000,000.00	20,168,104.67	20,793,800.00	2.15	1.72	08/11/2022	203,055.56	625,695.33
Exxon Mobil	08/16/2019	5,000,000.00	5,000,000.00	5,163,800.00	1.90	1.90	08/16/2022	43,587.50	163,800.00
Bank of America Corp	08/26/2019	10,000,000.00	10,000,000.00	10,003,300.00	2.20	2.20	08/26/2022	94,722.22	3,300.00
Bank of America Corp	08/26/2019	25,000,000.00	25,000,000.00	25,008,250.00	2.20	2.20	08/26/2022	236,805.56	8,250.00
Toyota Motor Credit Corp	01/15/2020	32,538,000.00	32,762,343.54	33,698,955.84	2.15	1.81	09/08/2022	277,883.56	936,612.30
Apple Inc	09/11/2019	20,000,000.00	19,997,607.41	20,588,600.00	1.70	1.71	09/11/2022	132,222.22	590,992.59
Apple Inc	07/12/2019	10,475,000.00	10,475,000.00	10,861,108.50	2.10	2.10	09/12/2022	84,934.79	386,108.50
Toyota Motor Credit Corp	09/23/2019	25,000,000.00	25,000,000.00	25,416,500.00	2.10	2.10	09/23/2022	186,666.67	416,500.00
JP Morgan	01/24/2020	25,000,000.00	25,000,000.00	25,283,000.00	2.00	2.00	10/24/2022	9,722.22	283,000.00
JP Morgan	01/24/2020	25,000,000.00	25,000,000.00	25,283,000.00	2.00	2.00	10/24/2022	9,722.22	283,000.00
US Bank NA Cincinnati	12/09/2019	35,000,000.00	34,976,744.86	36,347,150.00	1.95	1.98	01/09/2023	41,708.33	1,370,405.14

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Toyota Motor Credit Corp	01/21/2020	13,000,000.00	13,240,405.27	13,648,180.00	2.63	1.84	01/10/2023	19,906.25	407,774.73
JP Morgan	03/17/2020	10,000,000.00	10,144,930.84	10,357,200.00	2.97	2.36	01/15/2023	13,208.89	212,269.16
JP Morgan	05/28/2020	16,848,000.00	17,581,657.81	17,820,129.60	2.70	1.11	05/18/2023	79,606.80	238,471.79
Medium-Term Notes Subtotal:		930,061,000.00	931,714,412.82	951,700,917.93	2.40	2.34		6,256,749.40	19,986,505.11
Money Market Accounts									
BlackRock CalTrust	02/07/2019	50,000,000.00	50,000,000.00	50,000,000.00	0.06	0.06		3,572.30	0.00
BlackRock FedFund	07/06/2018	1,000,000.00	1,000,000.00	1,000,000.00	0.06	0.06		71.43	0.00
CAMP	01/24/2020	200,376,394.00	200,376,394.00	200,376,394.00	0.37	0.37		63,016.07	0.00
Fidelity Government Fund	07/01/2017	318,500,000.00	318,500,000.00	318,500,000.00	0.09	0.09		29,571.04	0.00
Federated Government Fund	07/01/2017	800,000.00	800,000.00	800,000.00	0.10	0.10		72.69	0.00
Morgan Stanley Govnt Fund	07/01/2017	1,000,000.00	1,000,000.00	1,000,000.00	0.04	0.04		37.96	0.00
Money Market Accounts Subtotal:		571,676,394.00	571,676,394.00	571,676,394.00	0.19	0.19		96,341.49	0.00
Municipal Bonds									
New York State	10/30/2019	20,000,000.00	20,000,000.00	20,124,600.00	1.84	1.84	02/15/2021	169,688.89	124,600.00
New York State	10/30/2019	10,000,000.00	10,000,000.00	10,313,000.00	1.95	1.95	02/15/2023	89,916.67	313,000.00
State of California	10/24/2019	26,535,000.00	26,986,720.45	28,106,137.35	2.40	1.84	10/01/2023	212,280.02	1,119,416.90
New York State	10/30/2019	20,000,000.00	20,000,000.00	20,827,200.00	2.01	2.01	02/15/2024	185,366.67	827,200.00
Municipal Bonds Subtotal:		76,535,000.00	76,986,720.45	79,370,937.35	2.09	1.90		657,252.25	2,384,216.90
Negotiable CDs									
Bank of Nova Scotia	10/21/2019	40,000,000.00	40,000,000.00	40,006,000.00	1.90	1.90	08/03/2020	601,666.67	6,000.00
Bank of Nova Scotia	10/29/2019	125,000,000.00	125,000,000.00	125,018,750.00	1.90	1.90	08/03/2020	1,827,430.56	18,750.00
Toronto Dominion NY	09/20/2019	20,000,000.00	20,000,000.00	20,003,200.00	2.02	2.02	08/03/2020	354,622.23	3,200.00
Royal Bk of Canada/Dain Rausch	12/06/2019	100,000,000.00	100,000,000.00	100,001,000.00	0.36	1.23	08/03/2020	(5,058.39)	1,000.00
Bank of Montreal	07/29/2020	50,000,000.00	50,000,000.00	50,000,000.00	0.12	0.12	08/05/2020	500.00	0.00
Bank of Nova Scotia	10/29/2019	50,000,000.00	50,000,000.00	50,017,500.00	1.90	1.90	08/07/2020	730,972.23	17,500.00
Bank of Nova Scotia	10/30/2019	50,000,000.00	50,000,000.00	50,024,500.00	1.88	1.88	08/10/2020	720,666.67	24,500.00
Bank of Nova Scotia	09/26/2019	25,000,000.00	25,000,000.00	25,040,500.00	2.02	2.02	08/31/2020	434,861.11	40,500.00
Toronto Dominion NY	04/06/2020	100,000,000.00	100,000,000.00	100,090,000.00	1.21	1.21	08/31/2020	393,250.00	90,000.00
Toronto Dominion NY	11/12/2019	75,000,000.00	75,000,000.00	75,123,000.00	1.85	1.85	09/04/2020	1,013,645.83	123,000.00
Bank of Montreal	09/06/2018	15,000,000.00	15,000,000.00	15,046,050.00	3.13	3.16	09/08/2020	426,462.44	46,050.00
Credit Agricole CIB	04/30/2020	25,000,000.00	25,000,000.00	25,004,750.00	0.29	0.29	09/14/2020	18,729.17	4,750.00
Credit Agricole CIB	04/29/2020	25,000,000.00	25,000,000.00	25,006,000.00	0.32	0.32	09/18/2020	20,888.89	6,000.00
Bank of Montreal	04/09/2020	80,000,000.00	80,000,000.00	80,139,200.00	1.20	1.20	09/30/2020	304,000.00	139,200.00
Canadian Imp Bk Comm NY	04/16/2020	50,000,000.00	50,000,000.00	50,061,000.00	0.91	0.91	09/30/2020	135,236.11	61,000.00
Svenska Handelsbanken NY	04/14/2020	50,000,000.00	50,000,000.00	50,081,000.00	1.09	1.09	09/30/2020	165,013.89	81,000.00
Canadian Imp Bk Comm NY	03/12/2020	50,000,000.00	50,000,000.00	50,091,000.00	1.25	1.25	10/01/2020	246,527.78	91,000.00
Credit Agricole CIB	06/02/2020	25,000,000.00	25,000,000.00	25,002,000.00	0.20	0.20	10/02/2020	8,333.33	2,000.00
Credit Agricole CIB	06/02/2020	25,000,000.00	25,000,000.00	25,002,000.00	0.20	0.20	10/05/2020	8,333.33	2,000.00
Credit Agricole CIB	06/02/2020	25,000,000.00	25,000,000.00	25,002,000.00	0.20	0.20	10/06/2020	8,333.33	2,000.00
Canadian Imp Bk Comm NY	03/12/2020	50,000,000.00	50,000,000.00	50,101,000.00	1.25	1.25	10/08/2020	246,527.78	101,000.00
UBS AG Stamford	04/15/2020	25,000,000.00	25,000,000.00	25,062,750.00	1.20	1.20	11/04/2020	90,000.00	62,750.00

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
UBS AG Stamford	04/15/2020	25,000,000.00	25,000,000.00	25,065,500.00	1.20	1.20	11/09/2020	90,000.00	65,500.00
Credit Agricole CIB	06/09/2020	25,000,000.00	25,000,000.00	25,001,750.00	0.23	0.23	11/25/2020	8,465.28	1,750.00
Credit Agricole CIB	05/28/2020	100,000,000.00	100,000,000.00	100,013,000.00	0.25	0.25	12/01/2020	45,138.89	13,000.00
Credit Agricole CIB	05/29/2020	50,000,000.00	50,000,000.00	50,006,500.00	0.25	0.25	12/01/2020	22,222.22	6,500.00
Credit Agricole CIB	06/02/2020	50,000,000.00	50,000,000.00	50,008,000.00	0.26	0.26	12/01/2020	21,666.67	8,000.00
Royal Bk of Canada/Dain Rausch	03/16/2020	80,000,000.00	80,000,000.00	80,409,600.00	1.29	1.29	01/15/2021	395,600.00	409,600.00
Canadian Imperial Holding	06/24/2020	25,000,000.00	25,000,000.00	25,005,000.00	0.27	0.27	01/19/2021	7,125.00	5,000.00
Toronto Dominion NY	07/20/2020	25,000,000.00	25,000,000.00	25,000,250.00	0.24	0.24	01/19/2021	2,000.00	250.00
Credit Agricole CIB	07/29/2020	25,000,000.00	25,000,000.00	24,996,500.00	0.21	0.21	01/22/2021	437.50	(3,500.00)
UBS AG Stamford	02/18/2020	80,000,000.00	80,000,000.00	80,559,200.00	1.62	1.62	02/11/2021	594,000.00	559,200.00
Canadian Imp Bk Comm NY	06/25/2020	35,000,000.00	35,000,000.00	35,030,100.00	0.39	0.39	05/28/2021	14,029.17	30,100.00
Toronto Dominion NY	06/01/2020	25,000,000.00	25,000,000.00	25,020,750.00	0.39	0.39	05/28/2021	16,520.83	20,750.00
Toronto Dominion NY	06/08/2020	25,000,000.00	25,000,000.00	25,022,250.00	0.40	0.40	06/08/2021	15,000.00	22,250.00
Toronto Dominion NY	06/10/2020	25,000,000.00	25,000,000.00	25,028,750.00	0.43	0.43	06/08/2021	15,527.78	28,750.00
Toronto Dominion NY	06/26/2020	50,000,000.00	50,000,000.00	50,041,000.00	0.40	0.40	06/30/2021	20,000.00	41,000.00
Negotiable CDs Subtotal:		1,725,000,000.00	1,725,000,000.00	1,727,131,350.00	1.00	1.05		9,018,676.30	2,131,350.00

Supranationals

Inter-American Development Bk	04/19/2018	100,000,000.00	99,947,444.44	101,691,000.00	2.63	2.70	04/19/2021	743,750.00	1,743,555.56
International Finance Corp	07/20/2016	25,000,000.00	24,975,618.47	25,206,500.00	1.13	1.23	07/20/2021	7,140.00	230,881.53
International Finance Corp	10/07/2016	12,500,000.00	12,472,503.34	12,603,250.00	1.13	1.36	07/20/2021	4,250.63	130,746.66
Inter-American Development Bk	04/04/2019	15,000,000.00	15,059,989.55	15,839,100.00	2.50	2.33	01/18/2023	13,541.67	779,110.45
Inter-American Development Bk	04/04/2019	10,000,000.00	10,040,578.30	10,559,400.00	2.50	2.33	01/18/2023	9,027.78	518,821.70
Inter-American Development Bk	10/30/2019	54,650,000.00	55,626,607.30	57,707,121.00	2.50	1.75	01/18/2023	49,336.81	2,080,513.70
Inter-American Development Bk	12/16/2019	15,050,000.00	15,320,708.49	15,891,897.00	2.50	1.75	01/18/2023	13,586.81	571,188.51
Intl Bank For Recon and Dev	12/20/2019	14,750,000.00	14,812,506.73	15,443,545.00	1.88	1.72	06/19/2023	32,191.88	631,038.27
Inter-American Development Bk	04/16/2019	50,000,000.00	50,000,000.00	51,032,000.00	2.53	2.53	07/06/2023	87,958.33	1,032,000.00
Inter-American Development Bk	04/16/2019	25,000,000.00	25,000,000.00	25,516,000.00	2.53	2.53	07/06/2023	43,979.17	516,000.00
Inter-American Development Bk	09/27/2019	25,000,000.00	25,000,000.00	25,403,500.00	1.95	1.95	09/27/2023	52,812.50	403,500.00
Intl Bank For Recon and Dev	04/22/2019	10,000,000.00	10,161,034.23	10,872,400.00	3.00	2.46	09/27/2023	103,333.33	711,365.77
Intl Bank For Recon and Dev	04/25/2019	6,000,000.00	6,102,411.26	6,523,440.00	3.00	2.43	09/27/2023	62,000.00	421,028.74
Intl Bank For Recon and Dev	11/26/2019	25,000,000.00	26,025,566.98	27,181,000.00	3.00	1.65	09/27/2023	258,333.33	1,155,433.02
Intl Bank For Recon and Dev	12/10/2019	22,846,000.00	23,758,438.82	24,839,085.04	3.00	1.69	09/27/2023	236,075.33	1,080,646.22
Inter-American Development Bk	03/21/2019	25,000,000.00	25,335,970.61	27,170,750.00	3.00	2.55	10/04/2023	243,750.00	1,834,779.39
Inter-American Development Bk	10/31/2019	7,883,000.00	8,190,994.33	8,567,480.89	3.00	1.72	10/04/2023	76,859.25	376,486.56
Inter-American Development Bk	10/31/2019	17,117,000.00	17,784,388.56	18,603,269.11	3.00	1.72	10/04/2023	166,890.75	818,880.55
Inter-American Development Bk	04/25/2019	25,000,000.00	25,146,567.46	27,007,000.00	2.63	2.44	01/16/2024	27,343.75	1,860,432.54
Inter-American Development Bk	04/29/2019	25,000,000.00	25,182,494.84	27,007,000.00	2.63	2.40	01/16/2024	27,343.75	1,824,505.16
Inter-American Development Bk	05/06/2019	34,750,000.00	34,975,278.70	37,539,730.00	2.63	2.45	01/16/2024	38,007.81	2,564,451.30
Inter-American Development Bk	04/02/2019	50,000,000.00	50,000,000.00	53,112,500.00	2.29	2.29	01/31/2024	3,166.67	3,112,500.00
Inter-American Development Bk	10/31/2019	11,869,000.00	12,373,973.11	13,002,133.43	3.00	1.75	02/21/2024	158,253.33	628,160.32
Inter-American Development Bk	04/08/2019	50,000,000.00	50,000,000.00	53,215,500.00	2.33	2.33	02/29/2024	489,159.61	3,215,500.00
Intl Bank For Recon and Dev	03/11/2019	25,000,000.00	25,000,000.00	25,348,750.00	2.89	2.89	03/11/2024	280,236.11	348,750.00
Intl Bank For Recon and Dev	03/19/2019	25,000,000.00	24,970,388.33	26,991,250.00	2.50	2.53	03/19/2024	229,166.67	2,020,861.67

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Intl Bank For Recon and Dev	03/26/2019	25,000,000.00	25,000,000.00	27,275,250.00	2.77	2.77	03/26/2024	240,451.39	2,275,250.00
International Finance Corp	10/16/2019	25,000,000.00	24,938,347.92	26,063,250.00	1.38	1.44	10/16/2024	100,135.42	1,124,902.08
Intl Bank For Recon and Dev	11/13/2019	50,000,000.00	50,000,000.00	50,202,000.00	2.05	2.05	11/13/2024	222,083.33	202,000.00
Intl Bank For Recon and Dev	12/12/2019	50,000,000.00	50,000,000.00	50,279,000.00	2.00	2.00	12/12/2024	136,111.11	279,000.00
Intl Bank For Recon and Dev	03/03/2020	25,000,000.00	25,000,000.00	25,038,000.00	1.80	1.80	03/03/2025	184,646.74	38,000.00
Intl Bank For Recon and Dev	04/22/2020	25,000,000.00	24,908,571.25	25,319,250.00	0.63	0.70	04/22/2025	42,968.75	410,678.75
Intl Bank For Recon and Dev	07/28/2020	25,000,000.00	24,966,555.93	25,037,000.00	0.38	0.40	07/25/2025	781.25	70,444.07
Supranationals Subtotal:		932,415,000.00	938,076,938.95	973,088,351.47	2.31	2.10		4,384,673.26	35,011,412.52

Sweep Fund

JP Morgan	12/11/2018	565,457.17	565,457.17	565,457.17	0.00	0.00		0.00	0.00
Sweep Fund Subtotal:		565,457.17	565,457.17	565,457.17	0.00	0.00		0.00	0.00

Treasury Coupon Securities

U.S. Treasury	01/06/2017	20,000,000.00	19,963,824.87	20,121,800.00	1.38	1.75	01/31/2021	747.28	157,975.13
U.S. Treasury	02/01/2019	13,000,000.00	13,000,891.11	13,152,360.00	2.50	2.49	01/31/2021	883.15	151,468.89
U.S. Treasury	06/17/2016	35,000,000.00	35,082,439.37	35,360,850.00	1.38	1.08	05/31/2021	81,523.22	278,410.63
U.S. Treasury	09/07/2016	5,000,000.00	4,999,407.73	5,045,100.00	1.13	1.14	06/30/2021	4,891.30	45,692.27
U.S. Treasury	09/07/2016	5,000,000.00	5,053,002.22	5,104,900.00	2.25	1.15	07/31/2021	305.71	51,897.78
U.S. Treasury	10/06/2016	25,000,000.00	24,963,969.14	25,287,000.00	1.13	1.25	09/30/2021	94,518.44	323,030.86
U.S. Treasury	12/09/2016	15,000,000.00	14,985,111.32	15,321,750.00	1.75	1.83	11/30/2021	44,467.21	336,638.68
U.S. Treasury	11/21/2019	20,000,000.00	20,069,124.87	20,634,400.00	1.75	1.57	07/15/2022	16,168.48	565,275.13
U.S. Treasury	09/11/2019	10,000,000.00	10,008,755.76	10,312,500.00	1.63	1.58	08/31/2022	68,002.72	303,744.24
U.S. Treasury	04/30/2019	50,000,000.00	49,382,637.39	52,031,500.00	1.75	2.27	01/31/2023	2,377.72	2,648,862.61
U.S. Treasury	01/07/2020	15,000,000.00	15,067,347.76	15,609,450.00	1.75	1.57	01/31/2023	713.32	542,102.24
U.S. Treasury	09/16/2019	12,000,000.00	11,921,358.84	12,441,600.00	1.50	1.75	03/31/2023	60,491.80	520,241.16
U.S. Treasury	12/17/2019	15,000,000.00	14,867,324.42	15,546,150.00	1.38	1.69	06/30/2023	17,934.78	678,825.58
U.S. Treasury	02/05/2020	5,000,000.00	4,993,308.07	5,182,050.00	1.38	1.42	06/30/2023	5,978.26	188,741.93
U.S. Treasury	09/06/2019	10,000,000.00	9,941,780.42	10,337,100.00	1.25	1.45	07/31/2023	339.67	395,319.58
U.S. Treasury	10/10/2019	10,000,000.00	9,935,129.84	10,337,100.00	1.25	1.47	07/31/2023	339.67	401,970.16
U.S. Treasury	10/11/2019	5,000,000.00	5,168,906.91	5,391,800.00	2.75	1.58	07/31/2023	373.64	222,893.09
U.S. Treasury	05/31/2019	40,000,000.00	39,309,552.08	41,534,400.00	1.38	1.96	08/31/2023	230,163.04	2,224,847.92
U.S. Treasury	09/03/2019	15,000,000.00	15,132,671.07	15,726,000.00	1.63	1.34	10/31/2023	61,599.86	593,328.93
U.S. Treasury	09/05/2019	10,000,000.00	10,050,389.86	10,484,000.00	1.63	1.46	10/31/2023	41,066.58	433,610.14
U.S. Treasury	02/01/2019	10,000,000.00	10,011,488.87	10,818,800.00	2.50	2.46	01/31/2024	679.35	807,311.13
U.S. Treasury	04/02/2019	15,000,000.00	14,936,422.09	16,080,450.00	2.13	2.25	03/31/2024	107,120.90	1,144,027.91
U.S. Treasury	06/11/2019	15,000,000.00	15,320,539.06	16,325,400.00	2.50	1.91	05/15/2024	79,483.70	1,004,860.94
U.S. Treasury	07/15/2019	25,000,000.00	25,129,384.83	26,786,250.00	2.00	1.86	06/30/2024	43,478.26	1,656,865.17
U.S. Treasury	05/04/2020	10,000,000.00	10,560,739.80	10,628,100.00	1.75	0.34	07/31/2024	475.54	67,360.20
U.S. Treasury	08/29/2019	10,000,000.00	10,383,584.92	10,884,400.00	2.38	1.39	08/15/2024	109,615.38	500,815.08
U.S. Treasury	03/10/2020	15,000,000.00	15,526,895.45	15,792,750.00	1.38	0.58	01/31/2025	560.46	265,854.55
U.S. Treasury	03/13/2020	15,000,000.00	15,440,896.80	15,792,750.00	1.38	0.71	01/31/2025	560.46	351,853.20
U.S. Treasury	04/28/2020	20,000,000.00	21,463,093.29	21,627,400.00	2.00	0.37	02/15/2025	104,395.60	164,306.71

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
U.S. Treasury	04/13/2020	15,000,000.00	15,055,589.09	15,208,050.00	0.50	0.42	03/31/2025	22,540.99	152,460.91
U.S. Treasury	06/01/2020	15,000,000.00	15,035,092.89	15,121,350.00	0.38	0.33	04/30/2025	9,324.05	86,257.11
Treasury Coupon Securities Subtotal:		500,000,000.00	502,760,660.14	520,027,510.00	1.61	1.50		1,211,120.54	17,266,849.86
Grand Total		8,827,688,547.82	8,844,128,103.60	8,980,648,513.63	1.52	1.46		31,505,900.48	136,520,410.03

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
3608	Money Market Funds	Fidelity Government	0.10	Redemption	20,000,000.00	07/01/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-492,448.69	07/01/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	1,239,381.93	07/01/20
5790	Supranational	Intl Bank For Recon	2.20	Redemption	50,000,000.00	07/01/20
5803	Negotiable CD	Royal Bk of Canada/D	2.11	Redemption	25,000,000.00	07/01/20
5984	Negotiable CD	Toronto Dominion NY	2.00	Redemption	25,000,000.00	07/01/20
6036	Negotiable CD	Bank of Nova Scotia	1.90	Redemption	75,000,000.00	07/01/20
6088	Commercial Paper	Toyota Motor Credit	1.86	Redemption	50,000,000.00	07/01/20
6105	Commercial Paper	Toyota Motor Credit	1.83	Redemption	50,000,000.00	07/01/20
6147	Commercial Paper	ING (US) Funding LLC	1.80	Redemption	60,000,000.00	07/01/20
6179	Money Market Funds	CAMP	0.51	Purchase	-84,222.76	07/01/20
6242	Negotiable CD	Toronto Dominion NY	1.18	Redemption	65,000,000.00	07/01/20
6362	Commercial Paper	Toyota Motor Credit	0.32	Purchase	-24,953,333.33	07/01/20
3608	Money Market Funds	Fidelity Government	0.09	Purchase	-45,000,000.00	07/02/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-177,070.30	07/02/20
5309	Sweep Fund	JP Morgan	0.00	Purchase	-4,214,225.55	07/02/20
6089	Supranational	Intl Bank For Recon	2.00	Redemption	50,000,000.00	07/02/20
6090	Supranational	Intl Bank For Recon	2.00	Redemption	50,000,000.00	07/02/20
6270	Negotiable CD	Royal Bk of Canada/D	2.07	Redemption	50,000,000.00	07/02/20
6363	Commercial Paper	Toyota Motor Credit	0.27	Purchase	-24,977,500.00	07/02/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-40.95	07/03/20
3608	Money Market Funds	Fidelity Government	0.10	Purchase	-45,000,000.00	07/06/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-40.06	07/06/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	4,262,622.21	07/06/20
6065	Negotiable CD	Bank of Nova Scotia	1.87	Redemption	50,000,000.00	07/06/20
6082	Commercial Paper	Toyota Motor Credit	1.85	Redemption	100,000,000.00	07/06/20
6087	Commercial Paper	Toyota Motor Credit	1.86	Redemption	150,000,000.00	07/06/20
6097	Negotiable CD	Bank of Nova Scotia	1.85	Redemption	100,000,000.00	07/06/20
6117	Negotiable CD	Canadian Imp Bk Comm	1.86	Redemption	50,000,000.00	07/06/20
6119	Negotiable CD	Canadian Imp Bk Comm	1.86	Redemption	50,000,000.00	07/06/20
6136	Commercial Paper	Natixis US Finance C	1.92	Redemption	70,000,000.00	07/06/20
6312	Commercial Paper	Natixis US Finance C	0.60	Redemption	45,000,000.00	07/06/20
6313	Negotiable CD	Sumitomo Mitsui Bank	0.35	Redemption	25,000,000.00	07/06/20
3608	Money Market Funds	Fidelity Government	0.10	Redemption	21,000,000.00	07/07/20

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
5309	Sweep Fund	JP Morgan	0.00	Purchase	-2,370,306.32	07/07/20
6145	Commercial Paper	BNP Paribas NY	1.80	Redemption	50,000,000.00	07/07/20
6364	Commercial Paper	Toyota Motor Credit	0.30	Purchase	-49,921,666.67	07/07/20
3608	Money Market Funds	Fidelity Government	0.10	Redemption	14,000,000.00	07/08/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-59.15	07/08/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	1,003,959.36	07/08/20
6285	Commercial Paper	ING (US) Funding LLC	1.25	Redemption	25,000,000.00	07/08/20
6365	Commercial Paper	Toyota Motor Credit	0.30	Purchase	-24,962,500.00	07/08/20
3608	Money Market Funds	Fidelity Government	0.10	Redemption	37,000,000.00	07/09/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-38.14	07/09/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	349,825.04	07/09/20
6144	Commercial Paper	BNP Paribas NY	1.80	Redemption	50,000,000.00	07/09/20
3608	Money Market Funds	Fidelity Government	0.09	Redemption	38,000,000.00	07/10/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-57.20	07/10/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	689,780.58	07/10/20
6284	Commercial Paper	ING (US) Funding LLC	1.25	Redemption	65,000,000.00	07/10/20
6366	Asset Backed Securities	GM Financial Securit	2.18	Purchase	-28,655,709.28	07/10/20
3608	Money Market Funds	Fidelity Government	0.09	Redemption	2,000,000.00	07/13/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Redemption	1,009,593.03	07/13/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	634,805.32	07/13/20
6293	Commercial Paper	BNP Paribas NY	1.00	Redemption	25,000,000.00	07/13/20
3608	Money Market Funds	Fidelity Government	0.10	Redemption	16,000,000.00	07/14/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	70,791.03	07/14/20
3608	Money Market Funds	Fidelity Government	0.10	Purchase	-111,000,000.00	07/15/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-4.50	07/15/20
5143	Asset Backed Securities	Toyota Auto Receivab	2.98	Redemption	1,252,219.90	07/15/20
5209	Asset Backed Securities	Toyota Auto Receivab	1.93	Redemption	321,873.30	07/15/20
5309	Sweep Fund	JP Morgan	0.00	Purchase	-358,176.95	07/15/20
5374	Asset Backed Securities	Toyota Auto Receivab	2.83	Redemption	638,642.00	07/15/20
5449	Asset Backed Securities	Toyota Auto Receivab	1.76	Redemption	325,652.97	07/15/20
5465	Asset Backed Securities	John Deere Owner Tru	2.85	Redemption	910,069.76	07/15/20
5758	Asset Backed Securities	Ford Credit Auto Own	2.35	Redemption	889,500.54	07/15/20
5769	Asset Backed Securities	Harley-Davidson Moto	2.37	Redemption	662,011.46	07/15/20
5833	Asset Backed Securities	John Deere Owner Tru	2.28	Redemption	710,774.24	07/15/20

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
5920	Asset Backed Securities	Toyota Auto Receivab	2.00	Redemption	838,325.50	07/15/20
5939	Asset Backed Securities	Honda Auto Rec Owner	1.90	Redemption	1,838,047.86	07/15/20
6063	Asset Backed Securities	Hyundai Auto Receiva	1.93	Redemption	442,478.48	07/15/20
6071	Asset Backed Securities	Toyota Auto Receivab	1.92	Redemption	1,662,041.20	07/15/20
6188	Asset Backed Securities	Harley-Davidson Moto	1.83	Redemption	217,522.64	07/15/20
6317	Asset Backed Securities	Nissan Auto Receivab	0.98	Redemption	1,199,956.82	07/15/20
6318	Asset Backed Securities	Honda Auto Rec Owner	1.20	Redemption	638,477.55	07/15/20
6319	Asset Backed Securities	Toyota Auto Receivab	1.14	Redemption	1,393,534.58	07/15/20
6325	Asset Backed Securities	Ford Credit Auto Own	0.27	Redemption	1,835,074.79	07/15/20
6367	Federal Agencies	Federal Home Loan Mt	0.77	Purchase	-25,000,000.00	07/15/20
6368	Federal Agencies	Federal National Mtg	0.73	Purchase	-30,000,000.00	07/15/20
6369	Asset Backed Securities	BMW Vehicle Owner Tr	0.39	Purchase	-7,249,485.25	07/15/20
6370	Federal Agencies	Federal Home Loan Mt	0.75	Purchase	-5,265,767.81	07/15/20
3608	Money Market Funds	Fidelity Government	0.10	Redemption	21,000,000.00	07/16/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-102.36	07/16/20
5309	Sweep Fund	JP Morgan	0.00	Purchase	-249,507.90	07/16/20
5829	Asset Backed Securities	GM Financial Securit	2.23	Redemption	1,166,381.80	07/16/20
6262	Asset Backed Securities	GM Financial Securit	1.84	Redemption	1,843,397.25	07/16/20
6272	Asset Backed Securities	GM Financial Securit	2.66	Redemption	964,967.72	07/16/20
6308	Asset Backed Securities	GM Financial Securit	1.26	Redemption	1,975,586.49	07/16/20
3608	Money Market Funds	Fidelity Government	0.10	Purchase	-61,000,000.00	07/17/20
5309	Sweep Fund	JP Morgan	0.00	Purchase	-697,819.73	07/17/20
6283	Commercial Paper	ING (US) Funding LLC	1.25	Redemption	40,000,000.00	07/17/20
3608	Money Market Funds	Fidelity Government	0.10	Redemption	50,800,000.00	07/20/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-1,165.64	07/20/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	1,351,461.63	07/20/20
5409	Asset Backed Securities	Honda Auto Rec Owner	3.10	Redemption	1,279,677.34	07/20/20
6371	Negotiable CD	Toronto Dominion NY	0.24	Purchase	-25,000,000.00	07/20/20
5309	Sweep Fund	JP Morgan	0.00	Purchase	-5,534,494.40	07/21/20
5671	Asset Backed Securities	Honda Auto Rec Owner	2.95	Redemption	1,260,136.30	07/21/20
3608	Money Market Funds	Fidelity Government	0.10	Purchase	-21,700,000.00	07/22/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-1,430.74	07/22/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	5,169,218.18	07/22/20

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
5776	Corporate Notes	JP Morgan	4.40	Redemption	24,306,000.00	07/22/20
5836	Corporate Notes	JP Morgan	4.40	Redemption	7,779,000.00	07/22/20
5899	Corporate Notes	JP Morgan	4.40	Redemption	54,451,000.00	07/22/20
6372	Commercial Paper	Toyota Motor Credit	0.30	Purchase	-24,968,958.33	07/22/20
6373	Asset Backed Securities	Hyundai Auto Receiva	0.38	Purchase	-5,999,419.20	07/22/20
6374	Asset Backed Securities	John Deere Owner Tru	0.41	Purchase	-2,999,853.90	07/22/20
3608	Money Market Funds	Fidelity Government	0.09	Redemption	3,000,000.00	07/23/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-3,645.00	07/23/20
5309	Sweep Fund	JP Morgan	0.00	Purchase	-150,892.10	07/23/20
3608	Money Market Funds	Fidelity Government	0.09	Redemption	41,500,000.00	07/24/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-1,152.00	07/24/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	158,366.51	07/24/20
3608	Money Market Funds	Fidelity Government	0.09	Redemption	67,700,000.00	07/27/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-2,362.00	07/27/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	408,767.64	07/27/20
5981	Asset Backed Securities	BMW Vehicle Owner Tr	2.05	Redemption	704,133.43	07/27/20
6375	Commercial Paper	Toyota Motor Credit	0.30	Purchase	-24,963,333.33	07/27/20
6376	Commercial Paper	Prudential Funding L	0.11	Purchase	-49,999,847.22	07/27/20
3608	Money Market Funds	Fidelity Government	0.09	Purchase	-21,300,000.00	07/28/20
5309	Sweep Fund	JP Morgan	0.00	Purchase	-3,470,715.51	07/28/20
6282	Commercial Paper	ING (US) Funding LLC	1.25	Redemption	25,000,000.00	07/28/20
6376	Commercial Paper	Prudential Funding L	0.11	Redemption	50,000,000.00	07/28/20
6377	Supranational	Intl Bank For Recon	0.38	Purchase	-24,966,500.00	07/28/20
6378	Federal Agencies	Federal National Mtg	0.67	Purchase	-20,000,000.00	07/28/20
3608	Money Market Funds	Fidelity Government	0.09	Redemption	3,600,000.00	07/29/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-74.35	07/29/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	759,795.95	07/29/20
6379	Negotiable CD	Credit Agricole CIB	0.21	Purchase	-25,000,000.00	07/29/20
6380	Federal Agencies	Federal National Mtg	0.60	Purchase	-25,000,000.00	07/29/20
6381	Federal Agencies	Federal National Mtg	0.60	Purchase	-25,000,000.00	07/29/20
6382	Negotiable CD	Bank of Montreal	0.12	Purchase	-50,000,000.00	07/29/20
3608	Money Market Funds	Fidelity Government	0.09	Purchase	-7,300,000.00	07/30/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-9,365.81	07/30/20

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
5309	Sweep Fund	JP Morgan	0.00	Redemption	2,483,512.18	07/30/20
3608	Money Market Funds	Fidelity Government	0.09	Redemption	6,300,000.00	07/31/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-688.00	07/31/20
5309	Sweep Fund	JP Morgan	0.00	Purchase	-76,449.89	07/31/20
5985	Negotiable CD	Bank of Nova Scotia	1.99	Redemption	20,000,000.00	07/31/20
5989	Negotiable CD	Toronto Dominion NY	2.00	Redemption	25,000,000.00	07/31/20
6004	Negotiable CD	Bank of Nova Scotia	2.03	Redemption	25,000,000.00	07/31/20
6280	Commercial Paper	ING (US) Funding LLC	1.20	Redemption	110,000,000.00	07/31/20
6299	Commercial Paper	ING (US) Funding LLC	1.06	Redemption	30,000,000.00	07/31/20
Grand Total					1,347,917,934.19	

CONTACT US



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