



COUNTY OF SAN DIEGO INVESTMENT POOL TREASURY INVESTMENT RESULTS

AUG
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 August 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	757,483,068	760,222,382	769,905,396	7.86	101.640	1022	2.08	919,311	9,683,014
Commercial Paper	1,155,000,000	1,154,458,246	1,154,657,850	11.94	99.970	56	0.48	-	199,604
Federal Agency Securities	2,389,038,000	2,394,205,730	2,439,046,440	24.76	102.093	1144	1.38	8,727,072	44,840,710
Medium-Term Notes	876,871,000	878,920,638	897,864,959	9.09	102.394	575	2.25	4,543,717	18,944,321
Municipal Bonds	161,790,000	162,241,932	164,856,404	1.68	101.895	1204	1.19	336,914	2,614,473
Negotiable CDs	2,100,000,000	2,100,000,000	2,101,598,150	21.72	100.076	95	1.28	4,850,757	1,598,150
Supranational Securities	982,415,000	989,466,037	1,022,915,260	10.23	104.123	1085	2.01	6,008,920	33,449,223
U.S. Treasuries	500,000,000	502,716,156	519,029,530	5.20	103.830	987	1.50	1,294,868	16,313,374
Money Market Funds	725,739,410	725,739,410	725,739,410	7.51	100.000	1	0.12	59,497	-
Bank Deposit	258,519	258,519	258,519	0.00	0.000	1	0.00	-	-
Sweep Fund	745,656	745,656	745,656	0.01	100.000	1	0.01	4	-
Totals for August 2020	9,649,340,653	9,668,974,706	9,796,617,573	100.00	101.535	641	1.20	26,741,060	127,642,868
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
Change from Prior Month	821,652,105	824,846,602	815,969,059		(0.210)	11	-0.26	(4,764,841)	(8,877,542)
Portfolio Effective Duration	1.18 years								

Return Information	Monthly Return	Annualized	Fiscal Year To Date Return	Annualized	Calendar Year To Date Return	Annualized
Book Value	0.130%	1.532%	0.258%	0.220%	1.195%	1.787%

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

PROJECTED LIQUIDITY

County of San Diego Pooled Money Fund

As of August 31, 2020

(\$000)

	Sep-20	Oct-20	Nov-20	Dec-20	Jan-21	Feb-21
Beginning Pool Book Balance	9,668,975	9,920,789	9,898,864	9,981,454	11,499,182	10,681,286
Inflows						
Investment Inflows	1,253,685	456,738	565,000	342,100	391,710	372,000
Projected Credits	1,429,525	1,213,125	1,310,675	3,228,460	882,935	827,385
	2,683,210	1,669,863	1,875,675	3,570,560	1,274,645	1,199,385
Outflows						
Investment Purchases	1,356,090	-	-	-	-	-
Projected Debits	1,177,711	1,235,050	1,228,085	1,710,732	1,700,831	1,353,580
	2,533,801	1,235,050	1,228,085	1,710,732	1,700,831	1,353,580
Net Cash Flows	251,814	(21,925)	82,590	1,517,728	(817,896)	(526,195)
MONTH END POOL BALANCE	9,920,789	9,898,864	9,981,454	11,499,182	10,681,286	10,155,091
PROJECTED MONTH END LIQUIDITY	\$ 873,267	\$ 1,308,080	\$ 1,955,670	\$ 3,815,498	\$ 3,389,312	\$ 3,235,117

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 August 31, 2020

(\$000)

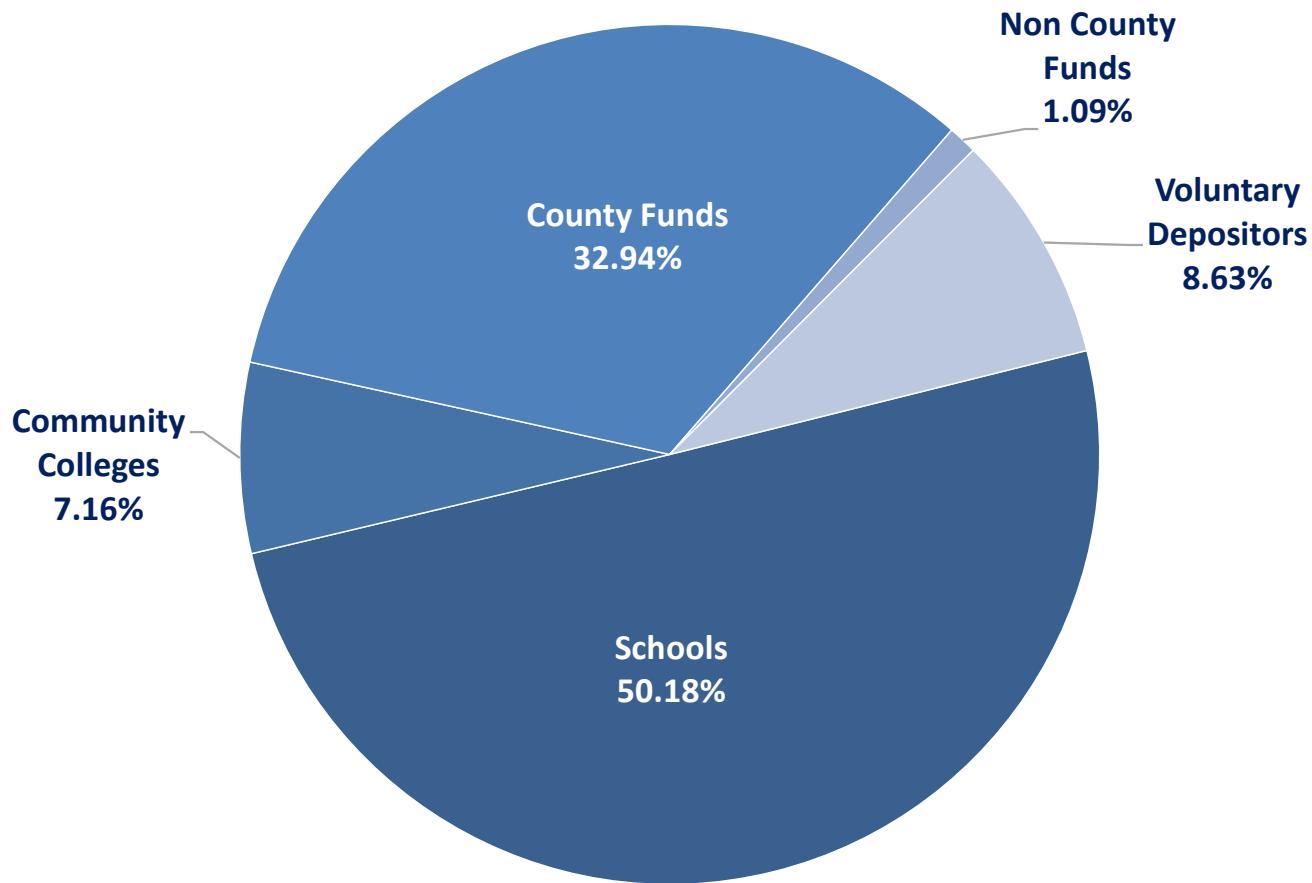
PARTICIPANT	FMV 06/30/20	FMV 07/31/20	FMV 08/31/20	% of Total
COUNTY	\$ 1,012,375	\$ 1,066,857	\$ 1,102,846	11.26%
COUNTY - SPECIAL TRUST FUNDS	3,082,718	2,206,322	2,123,939	21.68%
NON-COUNTY INVESTMENT FUNDS	120,957	125,894	106,748	1.09%
SCHOOLS - (K THRU 12)	4,393,500	3,962,419	4,915,918	50.18%
COMMUNITY COLLEGES				
San Diego	180,682	167,629	112,564	1.16%
Grossmont-Cuyamaca	149,558	145,427	123,063	1.26%
MiraCosta	116,985	108,379	81,584	0.83%
Palomar	239,406	230,133	216,106	2.21%
Southwestern	139,831	133,162	168,198	1.72%
Total Community Colleges	826,463	784,730	701,515	7.16%
FIRST 5 COMMISSION				
SANCAL	46,374	45,397	38,911	
SDCERA	3,919	3,932	3,929	
	7,774	2,183	2,176	
CITIES				
Chula Vista	35,889	29,438	34,481	
Coronado	41,386	36,414	32,305	
Del Mar	2,778	2,787	2,784	
El Cajon	5,198	5,215	5,210	
Encinitas	4,212	4,226	4,222	
National City	36,442	36,562	36,526	
Oceanside	0	0	0	
INDEPENDENT AGENCIES				
Alpine FPD	2,413	1,547	1,317	
Bonita-Sunnyside FPD	6,620	6,035	5,620	
Borrego Springs FPD	1,648	1,445	1,305	
Canebrake County Water District	55	55	55	
Deer Springs FPD	11,961	12,164	12,242	
Fallbrook Public Utility District	0	0	0	
Grossmont Healthcare District	2	2	2	
Julian-Cuyamaca FPD	514	517	517	

PARTICIPANT	FMV 06/30/20	FMV 07/31/20	FMV 08/31/20	% of Total
Lake Cuyamaca Rec & Park District	39	207	202	
Lakeside FPD	11,356	8,411	7,288	
Leucadia Wastewater District	3,990	4,003	6,022	
Lower Sweetwater FPD	793	671	676	
Metropolitan Transit System	39,348	27,304	41,307	
Mission Resource Conservation District	120	100	101	
North County Transit District	20,261	20,291	20,230	
North County Cemetery District	6,713	6,786	6,859	
North County Dispatch	4,926	4,348	4,241	
North County FPD	4,268	3,382	2,793	
Otay Water District	5,155	10,641	15,664	
Pomerado Cemetery District	2,113	2,080	1,991	
Public Agencies Self-Insurance System	3,636	3,546	3,543	
Ramona Cemetery District	948	1,075	1,050	
Rancho Santa Fe FPD	12,672	9,692	8,640	
Rincon del Diablo Municipal Water District	5,842	6,874	6,863	
SANDAG	189,134	187,729	186,351	
SD County Regional Airport Authority	294,027	266,872	268,472	
San Diego Housing Commission	22,200	22,272	22,251	
San Diego Geographic Information Source	707	624	933	
San Diego Law Library	3,997	3,928	3,956	
San Diego Local Agency Formation Comm	1,356	1,889	2,379	
San Diego Regional Training Center	1,040	948	977	
San Dieguito River Park	575	807	1,394	
San Marcos FPD	1	1	1	
San Miguel Consolidated FPD	16,429	15,279	13,453	
Santa Fe Irrigation District	4,520	4,534	4,530	
Serra Cooperative Library System	2	2	0	
Upper San Luis Rey Resource Conserv Dist	71	71	71	
Vallecitos Water District	5,551	5,570	5,564	
Valley Center FPD	2,383	2,187	1,768	
Valley Center Cemetery District	491	493	493	
Valley Center Water District	22,311	20,184	20,405	
Vista FPD	3,227	3,702	3,582	
Total Voluntary Participants	897,390	834,421	845,651	8.63%
Pooled Money Fund Total	\$ 10,333,403	\$ 8,980,644	\$ 9,796,617	100.00%

INVESTMENT FUND PARTICIPANTS

San Diego Pooled Money Fund

As of August 31, 2020

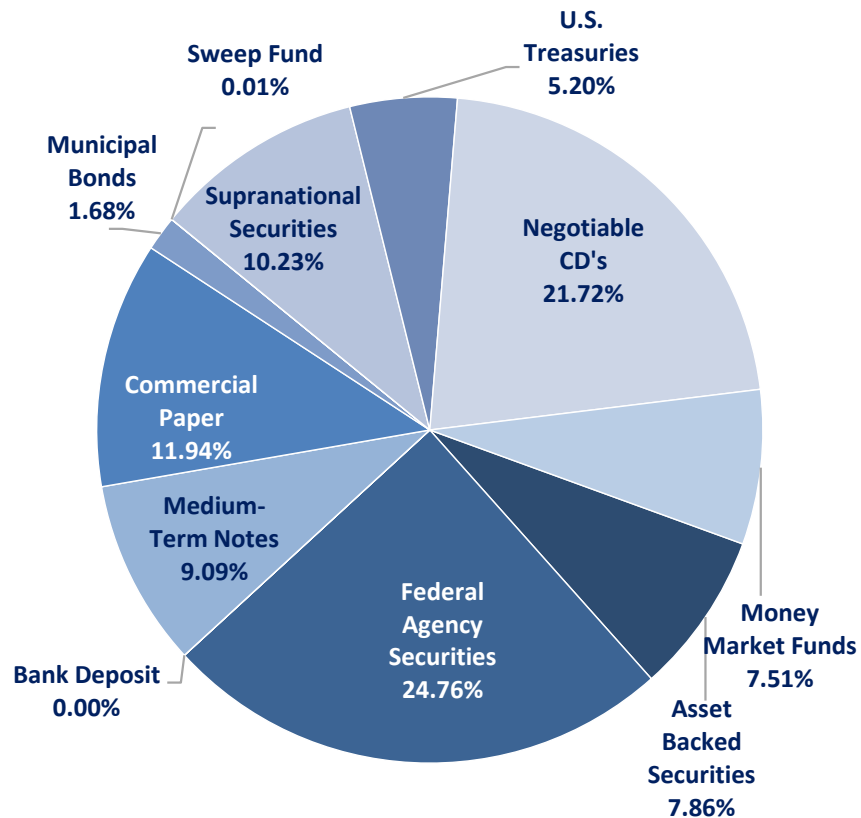


*Totals may not add to 100% due to rounding

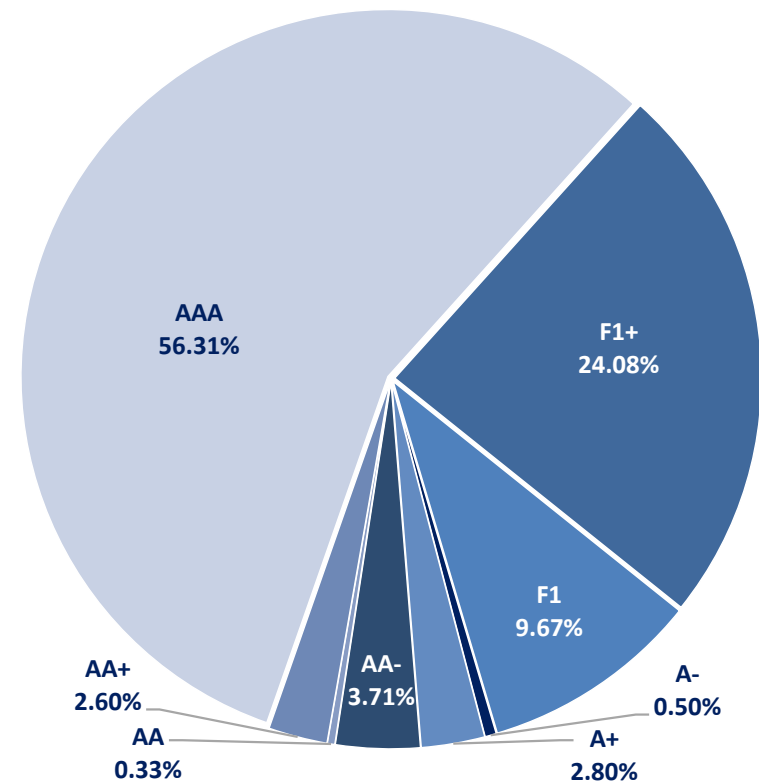
INVESTMENT FUND OVERVIEW

As of August 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 August 31, 2020

Category	Standard	Comment
Treasury Issues	No Limit	Complies - 5.2%
Agency Issues	35% per issuer	Complies - 24.8%
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 - 1.7%
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 - 11.9%
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 - 21.7%
Repurchase Agreements	40% maximum; 10% per issuer if avg weighted maturity >5 days; 15% per issuer if avg weighted maturity <5 days; 1-year maximum maturity;	Complies
Reverse Repurchase Agreements	20% maximum combined with Securities Lending; 10% per issuer; 92-day maximum maturity	N/A
Collateralized Certificates of Deposit	A-1 by S&P or P-1 by Moody's, or F-1 by Fitch minimum rating; 5% maximum; 5% per issuer; 13 months maximum maturity; 110% collateral required	Complies
FDIC & NCUA Insured Deposit	5% maximum; 5% per issuer; 13 months maximum maturity; No minimum credit requirement for FDIC or NCUA insured deposit accounts	Complies - 0.0%
Covered Call Option/ Put Option	10% maximum; 90-day maximum maturity	N/A
Money Market Mutual Funds	AAAm by S&P, or Aaa-mf by Moody's, or AAAmmf by Fitch minimum rating by 1 of 3 NRSROs; 20% maximum; 10% per fund	Complies - 7.5%
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 - 10.2%
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 - 7.9%
Maximum Maturity	5 years	Complies
Illiquidity Limitations	10% maximum for combined categories for Collateralized CDs and FDIC Insured Deposit Accounts	Complies
Maximum Issuer Exposure	10% per any single CP and CD issuer, and 5% per any single issuer for the other categories listed above (does not include US Government, repurchase agreements, supranationals, money market fund)	Complies
Maturity Policy - Portfolio Structure	Minimum 15% ≤ 90 days; and minimum 35% ≤ 1 year; maximum effective duration for portfolio 2 years	Complies
Prohibited Securities	Inverse floaters; Ranges notes, Interest-only strips from mortgaged backed securities; Zero interest accrual securities	Complies
Credit Rating Policy - monitoring ratings	Overall credit rating of AAAs/S1, by Fitch; Investments rated below A-1 (short term) or below the "A" category (long term), at the time of purchase, are prohibited in this policy	Complies
Securities Lending	92-day maximum maturity; 10% per counterparty; 20% maximum combined with Reverse Repurchase Agreements	N/A

*Complied at time of purchase

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of August 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	1,833,361.38	1,833,361.38	1,834,151.19	0.98	0.98	04/15/2021	403.64	789.81
GM Financial Securitized Term	04/22/2020	831,888.76	831,888.76	832,239.07	1.26	1.26	04/16/2021	(483.44)	350.31
Ford Credit Auto Owner Trust	05/12/2020	1,190,299.82	1,190,299.82	1,190,288.51	0.27	0.27	05/17/2021	12.31	(11.31)
Hyundai Auto Receivables Trust	04/29/2020	2,034,766.13	2,034,766.13	2,036,821.04	1.20	1.20	05/17/2021	676.04	2,054.91
Toyota Auto Receivables	04/29/2020	2,477,451.54	2,477,451.54	2,479,103.26	1.14	1.14	05/17/2021	681.25	1,651.72
Toyota Auto Receivables	03/12/2019	333,957.73	331,961.81	334,102.67	1.76	2.66	07/15/2021	13,163.37	2,140.86
Toyota Auto Receivables	11/07/2018	1,470,800.32	1,470,671.62	1,472,736.04	2.98	3.01	08/15/2021	5,015.64	2,064.42
Honda Auto Rec Owner Trust	02/27/2019	3,767,046.23	3,766,803.63	3,779,271.43	3.10	3.12	09/20/2021	71,058.03	12,467.80
Toyota Auto Receivables	02/13/2019	1,687,330.92	1,687,177.71	1,692,806.65	2.83	2.85	10/15/2021	2,122.30	5,628.94
John Deere Owner Trust	03/13/2019	2,554,786.38	2,554,669.88	2,562,279.31	2.85	2.87	12/15/2021	3,236.11	7,609.43
Toyota Auto Receivables	11/30/2018	1,740,453.56	1,711,355.35	1,748,372.10	1.93	2.97	01/18/2022	1,492.90	37,016.75
Ford Credit Auto Owner Trust	06/21/2019	4,191,673.63	4,191,542.01	4,209,333.15	2.35	2.36	02/15/2022	4,377.94	17,791.14
Honda Auto Rec Owner Trust	08/27/2019	15,384,182.95	15,383,106.06	15,479,132.59	1.90	1.91	04/15/2022	12,991.08	96,026.53
Toyota Auto Receivables	08/14/2019	6,051,380.97	6,051,099.58	6,084,636.94	2.00	2.01	04/15/2022	4,823.44	33,537.36
Harley-Davidson Motorcycle Tru	06/26/2019	2,182,528.03	2,182,500.75	2,189,604.00	2.37	2.38	05/15/2022	2,298.94	7,103.25
John Deere Owner Trust	07/24/2019	5,622,993.56	5,622,972.19	5,651,760.23	2.28	2.29	05/16/2022	5,697.99	28,788.04
BMW Vehicle Owner Trust	09/18/2019	4,318,901.48	4,318,810.35	4,341,367.11	2.05	2.06	05/25/2022	1,475.68	22,556.76
GM Financial Securitized Term	03/27/2020	1,862,744.05	1,856,195.35	1,866,255.32	2.66	2.92	06/16/2022	2,064.42	10,059.97
Hyundai Auto Receivables Trust	11/06/2019	3,884,479.26	3,884,238.81	3,907,701.84	1.93	1.94	07/15/2022	3,332.03	23,463.03
Toyota Auto Receivables	11/13/2019	16,632,994.40	16,631,765.22	16,757,452.44	1.92	1.93	07/15/2022	14,193.47	125,687.22
GM Financial Securitized Term	07/24/2019	6,400,839.88	6,400,593.45	6,428,929.33	2.23	2.24	08/16/2022	5,946.89	28,335.88
Honda Auto Rec Owner Trust	05/03/2019	13,464,273.67	13,559,996.24	13,653,804.86	2.95	2.48	08/22/2022	11,033.34	93,808.62
Nissan Auto Receivables Owner	06/30/2020	20,000,000.00	19,999,404.00	20,022,454.00	0.47	0.47	10/17/2022	4,177.79	23,050.00
Honda Auto Rec Owner Trust	02/26/2020	14,000,000.00	13,998,581.80	14,125,995.80	1.63	1.64	10/21/2022	6,338.94	127,414.00
Honda Auto Rec Owner Trust	05/27/2020	5,000,000.00	4,999,626.00	5,015,190.00	0.74	0.75	11/15/2022	1,644.42	15,564.00
Toyota Auto Receivables	02/12/2020	30,000,000.00	29,999,631.00	30,231,636.00	1.67	1.68	11/15/2022	22,266.63	232,005.00
GM Financial Securitized Term	03/25/2020	14,045,439.27	13,889,073.97	14,116,544.31	1.84	3.76	11/16/2022	10,767.92	227,470.34
Toyota Auto Receivables	05/03/2019	19,940,000.00	20,138,621.08	20,268,790.66	3.02	2.50	12/15/2022	26,763.75	130,169.58
Toyota Auto Receivables	08/01/2019	24,540,000.00	24,907,141.41	24,944,640.06	3.02	2.05	12/15/2022	32,938.01	37,498.65
Harley-Davidson Motorcycle Tru	01/29/2020	5,171,494.14	5,171,233.50	5,200,301.43	1.83	1.84	01/17/2023	4,206.15	29,067.93
Citibank Credit Card Issuance	04/16/2019	28,310,000.00	28,274,219.60	28,555,374.09	2.49	2.55	01/20/2023	80,282.44	281,154.49
Ford Credit Auto Owner Trust	06/19/2020	23,000,000.00	22,998,988.00	23,042,823.70	0.50	0.50	02/15/2023	5,111.11	43,835.70
BMW Vehicle Owner Trust	07/15/2020	7,250,000.00	7,249,485.25	7,254,586.35	0.39	0.40	02/27/2023	471.26	5,101.10
Hyundai Auto Receivables Trust	07/22/2020	6,000,000.00	5,999,419.20	6,006,451.80	0.38	0.39	03/15/2023	1,013.33	7,032.60
John Deere Owner Trust	07/22/2020	3,000,000.00	2,999,853.90	3,000,812.40	0.41	0.41	03/15/2023	1,332.50	958.50
Toyota Auto Receivables	11/07/2018	15,000,000.00	14,996,755.50	15,320,221.50	3.18	3.21	03/15/2023	21,199.99	323,466.00
Honda Auto Rec Owner Trust	02/27/2019	9,750,000.00	9,749,738.70	9,976,098.60	3.11	3.13	03/20/2023	51,899.81	226,359.90
American Express Credit Accoun	04/02/2019	11,738,000.00	11,656,842.76	11,763,870.55	2.04	1.23	05/15/2023	10,642.45	107,027.79
Citibank Credit Card Issuance	03/18/2019	7,000,000.00	6,994,621.23	7,129,285.80	2.68	2.71	06/07/2023	43,773.33	134,664.57
Nissan Auto Receivables Owner	12/06/2019	9,006,000.00	9,194,914.92	9,223,576.85	3.22	1.91	06/15/2023	12,888.59	28,661.93
Honda Auto Rec Owner Trust	05/29/2019	28,500,000.00	28,498,936.95	29,243,046.30	2.52	2.54	06/21/2023	19,950.00	744,109.35
Bank of America Corp	03/20/2019	22,790,000.00	22,772,195.31	23,042,415.20	2.70	2.73	07/17/2023	27,348.00	270,219.89
Toyota Auto Receivables	02/13/2019	20,000,000.00	19,996,356.00	20,493,172.00	2.91	2.94	07/17/2023	25,866.66	496,816.00

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Honda Auto Rec Owner Trust	08/27/2019	24,000,000.00	23,999,800.80	24,463,624.80	1.78	1.79	08/15/2023	18,986.78	463,824.00
Nissan Auto Receivables Owner	05/28/2019	28,000,000.00	27,993,669.20	28,738,301.20	2.50	2.52	11/15/2023	33,362.68	744,632.00
American Express Credit Accoun	12/17/2018	38,000,000.00	37,881,250.00	38,731,332.80	2.99	3.14	12/15/2023	50,497.38	850,082.80
Discover Card Execution Note T	03/27/2019	30,000,000.00	30,460,546.88	30,747,471.00	3.11	2.43	01/16/2024	41,466.50	286,924.12
Toyota Auto Receivables	11/13/2019	13,500,000.00	13,499,025.30	13,829,206.95	1.92	1.93	01/16/2024	11,520.00	330,181.65
Honda Auto Rec Owner Trust	11/26/2019	22,500,000.00	22,495,990.50	23,054,033.25	1.83	1.85	01/18/2024	14,868.76	558,042.75
BMW Vehicle Owner Trust	09/18/2019	10,500,000.00	10,498,588.80	10,733,685.90	1.92	1.93	01/25/2024	3,360.00	235,097.10
American Express Credit Accoun	03/27/2019	40,253,000.00	40,825,347.34	41,235,346.29	3.06	2.42	02/15/2024	54,744.08	409,998.95
Hyundai Auto Receivables Trust	11/06/2019	8,500,000.00	8,499,608.15	8,695,447.30	1.94	1.95	02/15/2024	7,328.89	195,839.15
Discover Card Execution Note T	07/11/2019	8,750,000.00	8,959,179.69	9,031,237.25	3.32	2.20	03/15/2024	12,910.97	72,057.56
American Express Credit Accoun	06/13/2019	22,120,000.00	22,584,865.63	22,787,198.92	3.18	2.23	04/15/2024	31,262.93	202,333.29
GM Financial Securitized Term	07/10/2020	27,900,000.00	28,574,613.28	28,537,886.07	2.18	0.81	04/16/2024	25,342.36	(36,727.21)
Honda Auto Rec Owner Trust	02/26/2020	16,500,000.00	16,496,766.00	16,886,953.05	1.61	1.62	04/22/2024	7,379.12	390,187.05
Nissan Auto Receivables Owner	10/23/2019	12,000,000.00	11,999,366.40	12,334,045.20	1.93	1.94	07/15/2024	10,293.33	334,678.80
John Deere Owner Trust	03/11/2020	12,000,000.00	11,999,266.80	12,163,423.20	1.10	1.11	08/15/2024	5,866.67	164,156.40
GM Financial Securitized Term	01/15/2020	13,000,000.00	12,996,938.50	13,304,804.50	1.84	1.86	09/16/2024	8,637.77	307,866.00
Harley-Davidson Motorcycle Tru	01/29/2020	6,000,000.00	5,998,691.40	6,121,962.00	1.87	1.89	10/15/2024	4,986.67	123,270.60
Asset Backed Securities Subtotal:		757,483,068.06	760,222,382.39	769,905,396.16	2.26	2.08		919,311.34	9,683,013.77
Bank Deposit									
Wells Fargo Bank NA	07/01/2020	258,518.65	258,518.65	258,518.65	0.00	0.00		0.00	0.00
Bank Deposit Subtotal:		258,518.65	258,518.65	258,518.65	0.00	0.00		0.00	0.00
Commercial Paper									
Cooperatieve Rabo	04/13/2020	75,000,000.00	75,000,000.00	74,999,250.00	1.10	1.10	09/01/2020	0.00	(750.00)
Cooperatieve Rabo	04/13/2020	50,000,000.00	49,998,472.22	49,999,500.00	1.10	1.10	09/02/2020	0.00	1,027.78
Credit Agricole CIB	08/27/2020	200,000,000.00	199,999,111.11	199,998,000.00	0.08	0.08	09/03/2020	0.00	(1,111.11)
Cooperatieve Rabo	04/13/2020	25,000,000.00	24,998,472.22	24,999,750.00	1.10	1.10	09/03/2020	0.00	1,277.78
ING (US) Funding LLC	12/24/2019	60,000,000.00	59,977,600.00	59,997,600.00	1.92	1.98	09/08/2020	0.00	20,000.00
BNP Paribas NY	06/01/2020	25,000,000.00	24,998,833.33	24,999,500.00	0.21	0.21	09/09/2020	0.00	666.67
BNP Paribas NY	06/15/2020	25,000,000.00	24,998,263.89	24,999,250.00	0.25	0.25	09/11/2020	0.00	986.11
BNP Paribas NY	06/01/2020	25,000,000.00	24,997,666.67	24,999,000.00	0.21	0.21	09/17/2020	0.00	1,333.33
Cooperatieve Rabo	04/13/2020	50,000,000.00	49,955,694.44	49,996,500.00	1.10	1.11	09/30/2020	0.00	40,805.56
JP Morgan	04/28/2020	70,000,000.00	69,942,638.89	69,986,000.00	0.50	0.51	10/30/2020	0.00	43,361.11
JP Morgan	06/03/2020	100,000,000.00	99,960,666.67	99,980,000.00	0.24	0.24	10/30/2020	0.00	19,333.33
Toyota Motor Credit Corp	07/02/2020	25,000,000.00	24,988,937.50	24,993,750.00	0.27	0.27	10/30/2020	0.00	4,812.50
BNP Paribas NY	08/06/2020	50,000,000.00	49,985,361.11	49,989,500.00	0.17	0.17	11/02/2020	0.00	4,138.89
JP Morgan	05/06/2020	50,000,000.00	49,969,861.11	49,989,500.00	0.35	0.35	11/02/2020	0.00	19,638.89
Cooperatieve Rabo	06/03/2020	50,000,000.00	49,975,208.33	49,976,500.00	0.21	0.21	11/25/2020	0.00	1,291.67
Toyota Motor Credit Corp	06/29/2020	50,000,000.00	49,965,763.89	49,977,500.00	0.29	0.29	11/25/2020	0.00	11,736.11
Toyota Motor Credit Corp	07/22/2020	25,000,000.00	24,977,500.00	24,982,750.00	0.30	0.30	12/18/2020	0.00	5,250.00
Toyota Motor Credit Corp	07/08/2020	25,000,000.00	24,973,958.33	24,978,250.00	0.30	0.30	01/04/2021	0.00	4,291.67
Toyota Motor Credit Corp	07/07/2020	50,000,000.00	49,945,000.00	49,954,000.00	0.30	0.31	01/11/2021	0.00	9,000.00
Toyota Motor Credit Corp	07/27/2020	25,000,000.00	24,970,833.33	24,975,250.00	0.30	0.30	01/19/2021	0.00	4,416.67

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Toyota Motor Credit Corp	07/01/2020	25,000,000.00	24,967,111.11	24,973,500.00	0.32	0.33	01/27/2021	0.00	6,388.89
Cooperative Rabo	08/25/2020	50,000,000.00	49,953,291.66	49,951,000.00	0.19	0.19	02/25/2021	0.00	(2,291.66)
Canadian Imperial Holding	08/14/2020	25,000,000.00	24,958,000.00	24,962,000.00	0.24	0.24	05/11/2021	0.00	4,000.00
Commercial Paper Subtotal:		1,155,000,000.00	1,154,458,245.81	1,154,657,850.00	0.47	0.48		0.00	199,604.19

Federal Agency

Federal National Mtg Assn	11/03/2017	25,000,000.00	25,000,000.00	25,071,000.00	1.85	1.85	10/30/2020	155,451.39	71,000.00
Federal Home Loan Mtg Corp	11/27/2017	15,000,000.00	15,000,000.00	15,062,700.00	1.88	1.88	11/27/2020	73,437.50	62,700.00
Federal Home Loan Mtg Corp	11/27/2017	25,000,000.00	25,000,000.00	25,104,500.00	1.88	1.88	11/27/2020	122,395.83	104,500.00
Federal Home Loan Mtg Corp	12/18/2017	15,000,000.00	15,000,000.00	15,084,000.00	2.00	2.00	12/18/2020	60,833.33	84,000.00
Federal Home Loan Bank	09/21/2016	25,000,000.00	25,012,698.63	25,142,000.00	1.38	1.26	02/18/2021	12,413.19	129,301.37
Federal Home Loan Bank	02/14/2017	25,000,000.00	24,954,635.91	25,142,000.00	1.38	1.78	02/18/2021	12,413.19	187,364.09
Federal Home Loan Bank	02/17/2017	25,000,000.00	25,000,000.00	25,237,250.00	1.82	1.82	03/17/2021	207,277.78	237,250.00
Federal National Mtg Assn	06/17/2016	15,000,000.00	15,001,316.23	15,113,250.00	1.25	1.24	05/06/2021	59,895.83	111,933.77
Federal National Mtg Assn	09/21/2016	25,000,000.00	24,989,773.27	25,188,750.00	1.25	1.31	05/06/2021	99,826.39	198,976.73
Federal Home Loan Bank	07/14/2016	15,000,000.00	15,075,094.05	15,208,650.00	1.88	1.21	06/11/2021	62,500.00	133,555.95
Federal Home Loan Bank	08/04/2016	35,000,000.00	34,974,028.03	35,298,200.00	1.13	1.21	07/14/2021	51,406.25	324,171.97
Federal Home Loan Mtg Corp	10/05/2016	20,000,000.00	19,954,520.32	20,186,000.00	1.13	1.37	08/12/2021	11,875.00	231,479.68
Federal National Mtg Assn	09/21/2016	35,000,000.00	34,965,302.04	35,374,850.00	1.25	1.36	08/17/2021	17,013.89	409,547.96
Federal National Mtg Assn	11/08/2016	35,000,000.00	34,974,379.76	35,467,950.00	1.38	1.44	10/07/2021	192,500.00	493,570.24
Federal Home Loan Bank	03/27/2017	25,000,000.00	25,082,469.17	25,790,250.00	2.25	2.02	03/11/2022	265,625.00	707,780.83
Federal Home Loan Bank	04/05/2019	18,290,000.00	18,331,724.06	18,941,306.90	2.50	2.34	03/11/2022	215,923.61	609,582.84
Federal National Mtg Assn	04/12/2019	50,000,000.00	49,911,774.07	51,716,000.00	2.25	2.36	04/12/2022	434,375.00	1,804,225.93
Federal Farm Credit Bank	09/26/2019	29,425,000.00	29,391,267.06	30,130,611.50	1.55	1.62	06/01/2022	114,021.88	739,344.44
Federal Farm Credit Bank	09/26/2019	25,000,000.00	24,981,556.99	25,599,500.00	1.55	1.59	06/01/2022	96,875.00	617,943.01
Federal Home Loan Bank	04/08/2019	10,000,000.00	10,005,539.49	10,393,500.00	2.38	2.34	06/10/2022	53,437.50	387,960.51
Federal Farm Credit Bank	12/16/2019	40,000,000.00	39,998,567.30	41,035,600.00	1.63	1.63	06/15/2022	137,644.44	1,037,032.70
Federal Home Loan Bank	10/24/2019	25,000,000.00	25,184,549.76	25,945,500.00	2.00	1.62	09/09/2022	238,888.89	760,950.24
Federal Farm Credit Bank	09/23/2019	25,000,000.00	25,000,000.00	25,027,500.00	2.00	2.00	09/23/2022	219,444.44	27,500.00
Federal Farm Credit Bank	10/11/2019	10,000,000.00	9,992,048.15	10,246,600.00	1.38	1.41	10/11/2022	53,472.22	254,551.85
Federal Farm Credit Bank	07/01/2019	50,000,000.00	49,997,976.74	51,980,500.00	1.85	1.85	02/01/2023	77,083.33	1,982,523.26
Federal Farm Credit Bank	07/03/2019	20,000,000.00	20,012,698.76	20,792,200.00	1.85	1.82	02/01/2023	30,833.33	779,501.24
Federal Home Loan Bank	04/04/2019	29,195,000.00	29,488,307.69	31,064,647.80	2.75	2.33	03/10/2023	381,359.69	1,576,340.11
Federal Home Loan Bank	04/04/2019	10,000,000.00	10,100,465.04	10,640,400.00	2.75	2.33	03/10/2023	130,625.00	539,934.96
Federal Home Loan Bank	06/28/2019	48,500,000.00	48,885,929.62	51,000,175.00	2.13	1.83	06/09/2023	234,753.47	2,114,245.38
Federal Farm Credit Bank	07/03/2019	11,008,000.00	11,214,662.12	11,707,888.64	2.52	1.82	06/15/2023	58,562.56	493,226.52
Federal Farm Credit Bank	06/26/2019	32,208,000.00	32,208,855.49	33,640,620.00	1.77	1.82	06/26/2023	103,065.63	1,431,764.51
Federal Farm Credit Bank	07/03/2019	3,425,000.00	3,419,274.78	3,572,686.00	1.77	1.83	06/26/2023	10,945.73	153,411.22
Federal Home Loan Mtg Corp	08/27/2020	50,000,000.00	49,964,639.35	49,998,500.00	0.25	0.28	06/26/2023	1,388.88	33,860.65
Federal Home Loan Mtg Corp	08/27/2020	50,000,000.00	49,946,211.97	49,998,500.00	0.25	0.29	06/26/2023	1,388.88	52,288.03
Federal Home Loan Mtg Corp	04/26/2019	25,000,000.00	25,000,000.00	25,344,750.00	2.49	2.49	07/26/2023	216,145.83	344,750.00
Federal Home Loan Mtg Corp	08/21/2020	40,000,000.00	39,959,576.73	39,992,000.00	0.25	0.28	08/24/2023	2,777.78	32,423.27
Federal Home Loan Mtg Corp	08/27/2020	50,000,000.00	49,950,185.70	49,990,000.00	0.25	0.28	08/24/2023	1,388.89	39,814.30
Federal National Mtg Assn	08/27/2020	24,465,000.00	24,465,000.00	24,469,159.05	0.34	0.34	08/25/2023	924.23	4,159.05

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of August 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	12/11/2019	11,385,000.00	11,385,000.00	11,389,781.70	1.85	1.85	09/11/2023	99,460.63	4,781.70
Federal National Mtg Assn	04/18/2019	10,000,000.00	10,123,632.89	10,800,300.00	2.88	2.44	09/12/2023	134,965.28	676,667.11
Federal National Mtg Assn	06/27/2019	25,000,000.00	25,758,118.98	27,000,750.00	2.88	1.83	09/12/2023	337,413.19	1,242,631.02
Federal Farm Credit Bank	07/03/2019	50,000,000.00	50,004,756.10	52,538,500.00	1.88	1.88	11/01/2023	313,333.33	2,533,743.90
Federal Home Loan Mtg Corp	12/04/2019	12,590,000.00	12,590,000.00	12,636,960.70	1.80	1.80	12/04/2023	54,766.50	46,960.70
Federal Home Loan Mtg Corp	12/18/2019	25,000,000.00	25,000,000.00	25,111,750.00	1.85	1.85	12/18/2023	93,784.72	111,750.00
Federal Home Loan Mtg Corp	03/29/2019	25,000,000.00	25,000,000.00	25,060,250.00	2.73	2.73	01/09/2024	269,208.33	60,250.00
Federal Home Loan Bank	02/15/2019	15,000,000.00	14,963,320.24	16,165,200.00	2.50	2.58	02/13/2024	18,750.00	1,201,879.76
Federal Home Loan Bank	02/22/2019	23,175,000.00	23,175,000.00	23,414,166.00	2.80	2.80	02/22/2024	16,222.50	239,166.00
Federal Farm Credit Bank	07/08/2019	50,000,000.00	50,473,353.75	53,347,000.00	2.23	1.94	02/23/2024	24,777.78	2,873,646.25
Federal National Mtg Assn	08/27/2020	15,455,000.00	15,455,000.00	15,461,954.75	0.38	0.37	02/26/2024	643.96	6,954.75
Federal Home Loan Mtg Corp	03/22/2019	20,000,000.00	20,000,000.00	20,252,800.00	2.75	2.75	03/22/2024	242,916.67	252,800.00
Federal Home Loan Bank	03/25/2020	12,300,000.00	12,300,000.00	12,311,193.00	1.62	1.62	03/25/2024	86,346.00	11,193.00
Federal Farm Credit Bank	06/13/2019	15,000,000.00	14,959,367.00	15,916,650.00	1.95	2.03	06/13/2024	63,375.00	957,283.00
Federal Farm Credit Bank	06/26/2019	105,350,000.00	105,637,053.69	111,787,938.50	1.95	1.87	06/13/2024	445,103.75	6,150,884.81
Federal Home Loan Mtg Corp	06/17/2020	25,000,000.00	25,000,000.00	25,027,500.00	0.63	0.63	06/17/2024	32,375.00	27,500.00
Federal Farm Credit Bank	06/17/2020	25,000,000.00	25,000,000.00	25,015,000.00	0.68	0.68	06/17/2024	34,944.44	15,000.00
Federal Farm Credit Bank	06/17/2020	50,000,000.00	50,000,000.00	50,030,000.00	0.68	0.68	06/17/2024	69,888.89	30,000.00
Federal Farm Credit Bank	07/23/2019	54,000,000.00	54,000,000.00	54,424,980.00	2.04	2.04	07/19/2024	128,520.00	424,980.00
Federal National Mtg Assn	08/12/2020	50,000,000.00	49,975,329.86	50,008,000.00	0.41	0.42	08/12/2024	10,819.44	32,670.14
Federal Home Loan Mtg Corp	08/19/2020	25,000,000.00	25,000,000.00	24,986,500.00	0.50	0.50	08/19/2024	4,166.67	(13,500.00)
Federal Home Loan Mtg Corp	08/19/2020	25,000,000.00	25,000,000.00	24,986,500.00	0.50	0.50	08/19/2024	4,166.67	(13,500.00)
Federal Home Loan Bank	10/16/2019	21,555,000.00	22,567,265.25	23,816,550.60	2.88	1.66	09/13/2024	289,196.25	1,249,285.35
Federal Home Loan Bank	11/06/2019	25,000,000.00	26,073,831.71	27,623,000.00	2.88	1.76	09/13/2024	335,416.67	1,549,168.29
Federal Home Loan Bank	11/26/2019	20,000,000.00	20,918,955.41	22,098,400.00	2.88	1.68	09/13/2024	268,333.33	1,179,444.59
Federal Farm Credit Bank	09/17/2019	14,000,000.00	13,958,099.56	14,702,800.00	1.60	1.68	09/17/2024	102,044.44	744,700.44
Federal Farm Credit Bank	09/17/2019	11,000,000.00	10,966,366.40	11,552,200.00	1.60	1.68	09/17/2024	80,177.78	585,833.60
Federal Home Loan Mtg Corp	11/12/2019	25,000,000.00	25,000,000.00	25,076,500.00	2.03	2.03	11/12/2024	153,659.72	76,500.00
Federal Home Loan Mtg Corp	11/12/2019	25,000,000.00	25,000,000.00	25,076,500.00	2.03	2.03	11/12/2024	153,659.72	76,500.00
Federal National Mtg Assn	01/10/2020	50,000,000.00	49,861,003.34	52,812,500.00	1.63	1.69	01/07/2025	121,875.00	2,951,496.66
Federal Home Loan Bank	02/27/2020	25,405,000.00	25,405,000.00	25,540,916.75	1.80	1.80	02/19/2025	15,243.00	135,916.75
Federal Home Loan Mtg Corp	02/27/2020	11,000,000.00	11,000,000.00	11,055,880.00	1.75	1.75	02/24/2025	3,743.06	55,880.00
Federal Home Loan Mtg Corp	05/19/2020	25,000,000.00	25,000,000.00	25,008,250.00	0.75	0.75	05/19/2025	53,125.00	8,250.00
Federal Home Loan Mtg Corp	05/27/2020	25,000,000.00	25,000,000.00	25,004,000.00	0.83	0.83	05/27/2025	54,180.56	4,000.00
Federal Home Loan Mtg Corp	05/29/2020	50,000,000.00	50,000,000.00	50,022,000.00	0.75	0.75	05/28/2025	95,833.33	22,000.00
Federal Home Loan Mtg Corp	06/02/2020	25,000,000.00	24,995,247.77	25,011,000.00	0.75	0.75	05/28/2025	46,354.17	15,752.23
Federal National Mtg Assn	06/11/2020	25,000,000.00	25,000,000.00	25,031,500.00	0.80	0.80	06/11/2025	44,444.44	31,500.00
Federal National Mtg Assn	06/16/2020	50,000,000.00	50,000,000.00	50,055,500.00	0.75	0.75	06/16/2025	78,125.00	55,500.00
Federal Home Loan Mtg Corp	07/15/2020	5,265,000.00	5,265,000.00	5,255,523.00	0.75	0.75	07/08/2025	5,045.63	(9,477.00)
Federal Home Loan Mtg Corp	07/15/2020	25,000,000.00	25,000,000.00	25,009,250.00	0.77	0.77	07/15/2025	24,597.22	9,250.00
Federal National Mtg Assn	07/15/2020	30,000,000.00	30,000,000.00	30,003,900.00	0.73	0.73	07/15/2025	27,983.33	3,900.00
Federal National Mtg Assn	07/28/2020	20,000,000.00	20,000,000.00	20,003,600.00	0.67	0.67	07/28/2025	12,283.33	3,600.00
Federal National Mtg Assn	07/29/2020	25,000,000.00	25,000,000.00	24,957,750.00	0.60	0.60	07/29/2025	13,333.33	(42,250.00)
Federal National Mtg Assn	07/29/2020	25,000,000.00	25,000,000.00	24,957,750.00	0.60	0.60	07/29/2025	13,333.33	(42,250.00)

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal National Mtg Assn	08/04/2020	25,000,000.00	25,000,000.00	25,003,000.00	0.70	0.70	08/04/2025	13,125.00	3,000.00
Federal National Mtg Assn	08/12/2020	25,000,000.00	25,000,000.00	24,985,000.00	0.57	0.57	08/12/2025	7,520.83	(15,000.00)
Federal National Mtg Assn	08/19/2020	25,000,000.00	25,000,000.00	25,000,500.00	0.55	0.55	08/19/2025	4,583.33	500.00
Federal National Mtg Assn	08/26/2020	25,000,000.00	25,000,000.00	25,004,750.00	0.55	0.55	08/26/2025	1,909.72	4,750.00
Federal National Mtg Assn	08/27/2020	25,000,000.00	25,000,000.00	25,004,750.00	0.65	0.65	08/27/2025	1,805.56	4,750.00
Federal Agency Subtotal:		2,389,038,000.00	2,394,205,730.23	2,439,046,439.89	1.45	1.38		8,727,071.61	44,840,709.66

Medium-Term Notes

American Honda Finance	03/04/2019	8,710,000.00	8,718,862.69	8,795,009.60	3.15	2.85	01/08/2021	40,392.63	76,146.91
Toyota Motor Credit Corp	01/08/2019	20,000,000.00	19,997,883.33	20,191,200.00	3.05	3.08	01/08/2021	89,805.56	193,316.67
US Bank NA Cincinnati	04/01/2019	12,000,000.00	12,021,516.92	12,110,880.00	3.00	2.54	02/04/2021	27,000.00	89,363.08
Apple Inc	05/06/2019	10,000,000.00	9,985,804.02	10,079,400.00	2.25	2.55	02/23/2021	5,000.00	93,595.98
Apple Inc	05/03/2019	8,137,000.00	8,156,439.33	8,288,755.05	2.85	2.49	05/06/2021	74,080.60	132,315.72
JP Morgan	10/22/2019	50,000,000.00	50,000,000.00	49,145,000.00	0.60	1.14	06/01/2021	78,893.40	(855,000.00)
JP Morgan	10/21/2019	10,570,000.00	10,598,625.58	10,726,436.00	2.40	2.04	06/07/2021	59,192.00	127,810.42
American Honda Finance	04/05/2019	14,338,000.00	14,216,670.51	14,493,280.54	1.65	2.67	07/12/2021	32,200.76	276,610.03
American Honda Finance	09/09/2019	25,000,000.00	24,929,211.11	25,336,000.00	1.70	1.98	09/09/2021	203,055.56	406,788.89
Procter & Gamble	07/02/2019	5,000,000.00	4,984,244.00	5,083,400.00	1.70	1.98	11/03/2021	27,861.11	99,156.00
JP Morgan	01/22/2020	10,554,000.00	10,922,885.83	11,163,387.96	4.50	1.94	01/24/2022	48,812.25	240,502.13
JP Morgan	08/31/2020	5,406,000.00	5,716,574.70	5,718,142.44	4.50	0.37	01/24/2022	0.00	1,567.74
US BANKCORP	04/04/2019	25,000,000.00	24,998,754.95	25,780,750.00	2.63	2.63	01/24/2022	67,447.92	781,995.05
US BANKCORP	04/05/2019	5,000,000.00	4,999,327.01	5,156,150.00	2.63	2.63	01/24/2022	13,489.58	156,822.99
Microsoft Corp	04/05/2019	50,000,000.00	49,935,788.93	51,427,500.00	2.40	2.49	02/06/2022	83,333.33	1,491,711.07
Procter & Gamble	07/02/2019	16,857,000.00	16,936,284.75	17,345,178.72	2.30	1.96	02/06/2022	26,924.38	408,893.97
Apple Inc	04/12/2019	25,000,000.00	24,981,154.38	25,769,250.00	2.50	2.55	02/09/2022	38,194.44	788,095.62
Apple Inc	04/22/2019	20,000,000.00	19,870,782.92	20,549,000.00	2.15	2.62	02/09/2022	26,277.78	678,217.08
Apple Inc	04/25/2019	8,355,000.00	8,349,654.80	8,612,083.35	2.50	2.55	02/09/2022	12,764.58	262,428.55
Apple Inc	04/29/2019	4,950,000.00	4,946,871.80	5,102,311.50	2.50	2.55	02/09/2022	7,562.50	155,439.70
Apple Inc	06/07/2019	15,100,000.00	15,165,290.08	15,564,627.00	2.50	2.18	02/09/2022	23,069.44	399,336.92
Apple Inc	06/13/2019	13,876,000.00	13,922,615.23	14,302,964.52	2.50	2.25	02/09/2022	21,199.44	380,349.29
Toyota Motor Credit Corp	03/18/2019	50,000,000.00	50,000,000.00	50,656,500.00	2.85	2.85	02/18/2022	645,208.33	656,500.00
Toyota Motor Credit Corp	04/12/2019	25,000,000.00	24,991,527.08	25,928,750.00	2.65	2.67	04/12/2022	255,798.61	937,222.92
Toyota Motor Credit Corp	04/29/2019	50,000,000.00	50,000,000.00	50,749,500.00	2.70	2.70	04/29/2022	457,500.00	749,500.00
JP Morgan	04/30/2019	50,000,000.00	50,000,000.00	50,625,000.00	2.75	2.75	04/30/2022	462,152.78	625,000.00
Apple Inc	09/04/2019	10,157,000.00	10,245,355.40	10,488,219.77	2.30	1.77	05/11/2022	71,381.14	242,864.37
US Bank NA OH	05/23/2019	35,000,000.00	34,978,633.15	36,367,100.00	2.65	2.69	05/23/2022	252,486.11	1,388,466.85
Toyota Motor Credit Corp	02/27/2019	25,000,000.00	24,951,092.11	26,157,250.00	2.80	2.52	07/13/2022	93,333.33	1,206,157.89
Procter & Gamble	07/16/2019	20,000,000.00	20,021,285.07	20,746,400.00	2.15	2.09	08/11/2022	23,888.89	725,114.93
Procter & Gamble	08/21/2019	10,000,000.00	10,080,598.13	10,373,200.00	2.15	1.72	08/11/2022	11,944.44	292,601.87
Procter & Gamble	08/21/2019	20,000,000.00	20,161,196.26	20,746,400.00	2.15	1.72	08/11/2022	23,888.89	585,203.74
Exxon Mobil	08/16/2019	5,000,000.00	5,000,000.00	5,166,800.00	1.90	1.90	08/16/2022	3,962.50	166,800.00
Toyota Motor Credit Corp	01/15/2020	32,538,000.00	32,753,452.77	33,690,170.58	2.15	1.81	09/08/2022	336,180.81	936,717.81
Apple Inc	09/11/2019	20,000,000.00	19,997,701.85	20,596,400.00	1.70	1.71	09/11/2022	160,555.56	598,698.15
Apple Inc	07/12/2019	10,475,000.00	10,475,000.00	10,869,069.50	2.10	2.10	09/12/2022	103,266.04	394,069.50

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Toyota Motor Credit Corp	09/23/2019	25,000,000.00	25,000,000.00	25,414,750.00	2.10	2.10	09/23/2022	230,416.67	414,750.00
JP Morgan	01/24/2020	25,000,000.00	25,000,000.00	25,261,750.00	2.00	2.00	10/24/2022	51,388.89	261,750.00
JP Morgan	01/24/2020	25,000,000.00	25,000,000.00	25,261,750.00	2.00	2.00	10/24/2022	51,388.89	261,750.00
US Bank NA Cincinnati	12/09/2019	35,000,000.00	34,977,539.46	36,232,350.00	1.95	1.98	01/09/2023	98,583.33	1,254,810.54
Toyota Motor Credit Corp	01/21/2020	13,000,000.00	13,232,200.31	13,649,480.00	2.63	1.84	01/10/2023	48,343.75	417,279.69
JP Morgan	03/17/2020	10,000,000.00	10,140,012.38	10,343,500.00	2.97	2.36	01/15/2023	37,975.56	203,487.62
JP Morgan	05/28/2020	16,848,000.00	17,559,801.07	17,799,912.00	2.70	1.11	05/18/2023	117,514.80	240,110.93
Medium-Term Notes Subtotal:		876,871,000.00	878,920,637.91	897,864,958.53	2.35	2.25		4,543,716.58	18,944,320.62
Money Market Accounts									
BlackRock CalTrust	02/07/2019	50,000,000.00	50,000,000.00	50,000,000.00	0.01	0.01		2,123.35	0.00
BlackRock FedFund	07/06/2018	1,000,000.00	1,000,000.00	1,000,000.00	0.01	0.01		42.47	0.00
CAMP	01/24/2020	200,439,410.07	200,439,410.07	200,439,410.07	0.30	0.30		50,866.63	0.00
Fidelity Government Fund	07/01/2017	472,500,000.00	472,500,000.00	472,500,000.00	0.05	0.05		6,396.24	0.00
Federated Government Fund	07/01/2017	800,000.00	800,000.00	800,000.00	0.05	0.05		51.06	0.00
Morgan Stanley Govnt Fund	07/01/2017	1,000,000.00	1,000,000.00	1,000,000.00	0.02	0.02		17.62	0.00
Money Market Accounts Subtotal:		725,739,410.07	725,739,410.07	725,739,410.07	0.12	0.12		59,497.37	0.00
Municipal Bonds									
New York State	10/30/2019	20,000,000.00	20,000,000.00	20,134,000.00	1.84	1.84	02/15/2021	16,355.56	134,000.00
New York State	10/30/2019	10,000,000.00	10,000,000.00	10,358,500.00	1.95	1.95	02/15/2023	8,666.67	358,500.00
State of Maryland	08/05/2020	15,000,000.00	15,000,000.00	15,008,550.00	0.41	0.41	08/01/2023	4,441.67	8,550.00
State of California	10/24/2019	26,535,000.00	26,974,833.07	28,136,387.25	2.40	1.84	10/01/2023	265,350.02	1,161,554.18
New York State	10/30/2019	20,000,000.00	20,000,000.00	20,933,800.00	2.01	2.01	02/15/2024	17,866.67	933,800.00
State of Maryland	08/05/2020	25,000,000.00	25,000,000.00	25,017,000.00	0.51	0.51	08/01/2024	9,208.33	17,000.00
State of Minnesota	08/25/2020	15,000,000.00	15,012,098.52	14,998,500.00	0.50	0.48	08/01/2024	1,250.00	(13,598.52)
State of Hawaii	08/12/2020	5,255,000.00	5,255,000.00	5,249,166.95	0.67	0.67	08/01/2025	1,858.23	(5,833.05)
State of Maryland	08/05/2020	25,000,000.00	25,000,000.00	25,020,500.00	0.66	0.66	08/01/2025	11,916.67	20,500.00
Municipal Bonds Subtotal:		161,790,000.00	162,241,931.59	164,856,404.20	1.28	1.19		336,913.82	2,614,472.61
Negotiable CDs									
Toronto Dominion NY	11/12/2019	75,000,000.00	75,000,000.00	75,014,250.00	1.85	1.85	09/04/2020	1,133,125.00	14,250.00
Bank of Montreal	09/06/2018	15,000,000.00	15,000,000.00	15,009,600.00	3.13	3.16	09/08/2020	466,891.60	9,600.00
Credit Agricole CIB	04/30/2020	25,000,000.00	25,000,000.00	25,001,750.00	0.29	0.29	09/14/2020	24,972.22	1,750.00
Canadian Imp Bk Comm NY	08/28/2020	25,000,000.00	25,000,000.00	25,000,000.00	0.12	0.12	09/18/2020	333.33	0.00
Credit Agricole CIB	04/29/2020	25,000,000.00	25,000,000.00	25,002,500.00	0.32	0.32	09/18/2020	27,777.78	2,500.00
Canadian Imp Bk Comm NY	08/28/2020	25,000,000.00	25,000,000.00	25,000,000.00	0.12	0.12	09/23/2020	333.33	0.00
Canadian Imp Bk Comm NY	08/28/2020	25,000,000.00	25,000,000.00	25,000,000.00	0.13	0.13	09/25/2020	361.11	0.00
Bank of Montreal	04/09/2020	80,000,000.00	80,000,000.00	80,072,800.00	1.20	1.20	09/30/2020	386,666.67	72,800.00
Canadian Imp Bk Comm NY	04/16/2020	50,000,000.00	50,000,000.00	50,032,000.00	0.91	0.91	09/30/2020	174,416.66	32,000.00
Svenska Handelsbanken NY	04/14/2020	50,000,000.00	50,000,000.00	50,041,500.00	1.09	1.09	09/30/2020	211,944.44	41,500.00
Canadian Imp Bk Comm NY	03/12/2020	50,000,000.00	50,000,000.00	50,048,000.00	1.25	1.25	10/01/2020	300,347.23	48,000.00
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	12,638.89	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	12,638.89	2,000.00

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
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	12,638.89	2,000.00
Canadian Imp Bk Comm NY	03/12/2020	50,000,000.00	50,000,000.00	50,058,500.00	1.25	1.25	10/08/2020	300,347.22	58,500.00
UBS AG Stamford	04/15/2020	25,000,000.00	25,000,000.00	25,046,000.00	1.20	1.20	11/04/2020	115,833.34	46,000.00
UBS AG Stamford	04/15/2020	25,000,000.00	25,000,000.00	25,049,250.00	1.20	1.20	11/09/2020	115,833.33	49,250.00
Bank of Montreal	08/27/2020	50,000,000.00	50,000,000.00	49,999,500.00	0.15	0.15	11/18/2020	1,041.67	(500.00)
Bank of Montreal	08/27/2020	50,000,000.00	50,000,000.00	50,000,500.00	0.16	0.16	11/25/2020	1,111.11	500.00
Credit Agricole CIB	06/09/2020	25,000,000.00	25,000,000.00	25,004,750.00	0.23	0.23	11/25/2020	13,416.67	4,750.00
Credit Agricole CIB	05/28/2020	100,000,000.00	100,000,000.00	100,025,000.00	0.25	0.25	12/01/2020	66,666.67	25,000.00
Credit Agricole CIB	05/29/2020	50,000,000.00	50,000,000.00	50,012,500.00	0.25	0.25	12/01/2020	32,986.11	12,500.00
Credit Agricole CIB	06/02/2020	50,000,000.00	50,000,000.00	50,014,000.00	0.26	0.26	12/01/2020	32,861.11	14,000.00
Royal Bk of Canada/Dain Rausch	03/16/2020	80,000,000.00	80,000,000.00	80,349,600.00	1.29	1.29	01/15/2021	484,466.66	349,600.00
Canadian Imp Bk Comm NY	06/24/2020	25,000,000.00	25,000,000.00	25,008,000.00	0.27	0.27	01/19/2021	12,937.50	8,000.00
Toronto Dominion NY	07/20/2020	25,000,000.00	25,000,000.00	25,005,250.00	0.24	0.24	01/19/2021	7,166.67	5,250.00
Credit Agricole CIB	07/29/2020	25,000,000.00	25,000,000.00	25,003,250.00	0.21	0.21	01/22/2021	4,958.33	3,250.00
Toronto Dominion NY	08/05/2020	50,000,000.00	50,000,000.00	50,001,000.00	0.20	0.20	01/29/2021	7,312.50	1,000.00
Toronto Dominion NY	08/06/2020	50,000,000.00	50,000,000.00	50,000,000.00	0.19	0.19	02/01/2021	6,861.11	0.00
UBS AG Stamford	02/18/2020	80,000,000.00	80,000,000.00	80,500,000.00	1.62	1.62	02/11/2021	705,600.00	500,000.00
Canadian Imp Bk Comm NY	06/25/2020	35,000,000.00	35,000,000.00	35,049,700.00	0.39	0.39	05/28/2021	25,783.33	49,700.00
Toronto Dominion NY	06/01/2020	25,000,000.00	25,000,000.00	25,031,750.00	0.39	0.39	05/28/2021	24,916.67	31,750.00
Toronto Dominion NY	06/08/2020	25,000,000.00	25,000,000.00	25,034,750.00	0.40	0.40	06/08/2021	23,611.11	34,750.00
Toronto Dominion NY	06/10/2020	25,000,000.00	25,000,000.00	25,040,750.00	0.43	0.43	06/08/2021	24,784.72	40,750.00
Bank of Montreal	08/26/2020	50,000,000.00	50,000,000.00	49,994,000.00	0.23	0.23	06/30/2021	1,916.67	(6,000.00)
Toronto Dominion NY	06/26/2020	50,000,000.00	50,000,000.00	50,074,500.00	0.40	0.40	06/30/2021	37,222.22	74,500.00
Bank of Montreal	08/26/2020	50,000,000.00	50,000,000.00	49,993,500.00	0.23	0.23	07/01/2021	1,916.67	(6,500.00)
Bank of Montreal	08/25/2020	50,000,000.00	50,000,000.00	50,000,000.00	0.23	0.23	07/02/2021	2,236.11	0.00
Bank of Montreal	08/31/2020	200,000,000.00	200,000,000.00	200,000,000.00	0.20	0.20	07/02/2021	1,111.11	0.00
Toronto Dominion NY	08/27/2020	100,000,000.00	100,000,000.00	99,989,000.00	0.21	0.21	07/02/2021	2,916.67	(11,000.00)
Canadian Imp Bk Comm NY	08/10/2020	100,000,000.00	100,000,000.00	100,037,000.00	0.26	0.26	08/02/2021	15,888.89	37,000.00
Canadian Imp Bk Comm NY	08/13/2020	60,000,000.00	60,000,000.00	60,028,200.00	0.27	0.27	08/06/2021	8,550.00	28,200.00
Canadian Imp Bk Comm NY	08/17/2020	50,000,000.00	50,000,000.00	50,019,500.00	0.26	0.26	08/20/2021	5,416.67	19,500.00
Negotiable CDs Subtotal:		2,100,000,000.00	2,100,000,000.00	2,101,598,150.00	0.55	0.55		4,850,756.88	1,598,150.00

Supranationals

Inter-American Development Bk	04/19/2018	100,000,000.00	99,953,555.56	101,491,000.00	2.63	2.70	04/19/2021	962,500.00	1,537,444.44
International Finance Corp	07/20/2016	25,000,000.00	24,977,714.31	25,200,750.00	1.13	1.23	07/20/2021	30,577.50	223,035.69
International Finance Corp	10/07/2016	12,500,000.00	12,474,866.95	12,600,375.00	1.13	1.36	07/20/2021	15,969.38	125,508.05
Inter-American Development Bk	08/27/2020	50,000,000.00	51,539,598.37	51,538,000.00	1.75	0.23	09/14/2022	9,722.22	(1,598.37)
Inter-American Development Bk	04/04/2019	15,000,000.00	15,057,960.59	15,803,550.00	2.50	2.33	01/18/2023	44,791.67	745,589.41
Inter-American Development Bk	04/04/2019	10,000,000.00	10,039,205.87	10,535,700.00	2.50	2.33	01/18/2023	29,861.11	496,494.13
Inter-American Development Bk	10/30/2019	54,650,000.00	55,593,576.61	57,577,600.50	2.50	1.75	01/18/2023	163,190.97	1,984,023.89
Inter-American Development Bk	12/16/2019	15,050,000.00	15,311,552.62	15,856,228.50	2.50	1.75	01/18/2023	44,940.97	544,675.88
Intl Bank For Recon and Dev	12/20/2019	14,750,000.00	14,810,700.17	15,413,602.50	1.88	1.72	06/19/2023	55,238.75	602,902.33
Inter-American Development Bk	04/16/2019	50,000,000.00	50,000,000.00	50,938,000.00	2.53	2.53	07/06/2023	193,375.00	938,000.00
Inter-American Development Bk	04/16/2019	25,000,000.00	25,000,000.00	25,469,000.00	2.53	2.53	07/06/2023	96,687.50	469,000.00

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Inter-American Development Bk	09/27/2019	25,000,000.00	25,000,000.00	25,370,750.00	1.95	1.95	09/27/2023	94,791.67	370,750.00
Intl Bank For Recon and Dev	04/22/2019	10,000,000.00	10,156,781.57	10,842,500.00	3.00	2.46	09/27/2023	128,333.33	685,718.43
Intl Bank For Recon and Dev	04/25/2019	6,000,000.00	6,099,706.73	6,505,500.00	3.00	2.43	09/27/2023	77,000.00	405,793.27
Intl Bank For Recon and Dev	11/26/2019	25,000,000.00	25,998,483.35	27,106,250.00	3.00	1.65	09/27/2023	320,833.33	1,107,766.65
Intl Bank For Recon and Dev	12/10/2019	22,846,000.00	23,734,342.73	24,770,775.50	3.00	1.69	09/27/2023	293,190.33	1,036,432.77
Inter-American Development Bk	03/21/2019	25,000,000.00	25,327,152.48	27,105,500.00	3.00	2.55	10/04/2023	306,250.00	1,778,347.52
Inter-American Development Bk	10/31/2019	7,883,000.00	8,182,910.49	8,546,906.26	3.00	1.72	10/04/2023	96,566.75	363,995.77
Inter-American Development Bk	10/31/2019	17,117,000.00	17,766,871.80	18,558,593.74	3.00	1.72	10/04/2023	209,683.25	791,721.94
Inter-American Development Bk	04/25/2019	25,000,000.00	25,143,035.71	26,974,500.00	2.63	2.44	01/16/2024	82,031.25	1,831,464.29
Inter-American Development Bk	04/29/2019	25,000,000.00	25,178,097.38	26,974,500.00	2.63	2.40	01/16/2024	82,031.25	1,796,402.62
Inter-American Development Bk	05/06/2019	34,750,000.00	34,969,850.30	37,494,555.00	2.63	2.45	01/16/2024	114,023.44	2,524,704.70
Inter-American Development Bk	04/02/2019	50,000,000.00	50,000,000.00	53,033,000.00	2.29	2.29	01/31/2024	98,583.33	3,033,000.00
Inter-American Development Bk	10/31/2019	11,869,000.00	12,362,137.81	12,974,122.59	3.00	1.75	02/21/2024	9,890.83	611,984.78
Inter-American Development Bk	04/08/2019	50,000,000.00	50,000,000.00	53,133,500.00	2.33	2.33	02/29/2024	586,242.94	3,133,500.00
Intl Bank For Recon and Dev	03/11/2019	25,000,000.00	25,000,000.00	25,299,750.00	2.89	2.89	03/11/2024	340,340.28	299,750.00
Intl Bank For Recon and Dev	03/19/2019	25,000,000.00	24,971,067.50	26,910,000.00	2.50	2.53	03/19/2024	281,250.00	1,938,932.50
Intl Bank For Recon and Dev	03/26/2019	25,000,000.00	25,000,000.00	27,187,750.00	2.77	2.77	03/26/2024	298,159.72	2,187,750.00
International Finance Corp	10/16/2019	25,000,000.00	24,939,568.75	26,063,000.00	1.38	1.44	10/16/2024	128,781.25	1,123,431.25
Intl Bank For Recon and Dev	11/13/2019	50,000,000.00	50,000,000.00	50,143,000.00	2.05	2.05	11/13/2024	307,500.00	143,000.00
Intl Bank For Recon and Dev	12/12/2019	50,000,000.00	50,000,000.00	50,215,000.00	2.00	2.00	12/12/2024	219,444.44	215,000.00
Intl Bank For Recon and Dev	03/03/2020	25,000,000.00	25,000,000.00	25,027,750.00	1.80	1.80	03/03/2025	222,554.35	27,750.00
Intl Bank For Recon and Dev	04/22/2020	25,000,000.00	24,910,183.75	25,271,000.00	0.63	0.70	04/22/2025	55,989.58	360,816.25
Intl Bank For Recon and Dev	07/28/2020	25,000,000.00	24,967,115.19	24,983,250.00	0.38	0.40	07/25/2025	8,593.75	16,134.81
Supranationals Subtotal:		982,415,000.00	989,466,036.59	1,022,915,259.59	2.28	2.01		6,008,920.14	33,449,223.00

Sweep Fund

JP Morgan	12/11/2018	745,656.32	745,656.32	745,656.32	0.01	0.01		3.87	0.00
Sweep Fund Subtotal:		745,656.32	745,656.32	745,656.32	0.01	0.01		3.87	0.00

Treasury Coupon Securities

U.S. Treasury	01/06/2017	20,000,000.00	19,969,952.89	20,098,400.00	1.38	1.75	01/31/2021	23,913.04	128,447.11
U.S. Treasury	02/01/2019	13,000,000.00	13,000,740.16	13,124,930.00	2.50	2.49	01/31/2021	28,260.87	124,189.84
U.S. Treasury	06/17/2016	35,000,000.00	35,074,004.98	35,318,500.00	1.38	1.08	05/31/2021	122,284.84	244,495.02
U.S. Treasury	09/07/2016	5,000,000.00	4,999,462.86	5,040,250.00	1.13	1.14	06/30/2021	9,629.76	40,787.14
U.S. Treasury	09/07/2016	5,000,000.00	5,048,488.29	5,093,750.00	2.25	1.15	07/31/2021	9,782.61	45,261.71
U.S. Treasury	10/06/2016	25,000,000.00	24,966,597.27	25,259,750.00	1.13	1.25	09/30/2021	118,340.16	293,152.73
U.S. Treasury	12/09/2016	15,000,000.00	14,986,061.01	15,295,350.00	1.75	1.83	11/30/2021	66,700.82	309,288.99
U.S. Treasury	11/21/2019	20,000,000.00	20,066,119.44	20,598,400.00	1.75	1.57	07/15/2022	45,652.17	532,280.56
U.S. Treasury	09/11/2019	10,000,000.00	10,008,398.62	10,297,300.00	1.63	1.58	08/31/2022	448.90	288,901.38
U.S. Treasury	04/30/2019	50,000,000.00	49,403,599.31	51,949,000.00	1.75	2.27	01/31/2023	76,086.96	2,545,400.69
U.S. Treasury	01/07/2020	15,000,000.00	15,065,061.04	15,584,700.00	1.75	1.57	01/31/2023	22,826.09	519,638.96
U.S. Treasury	09/16/2019	12,000,000.00	11,923,866.95	12,420,000.00	1.50	1.75	03/31/2023	75,737.70	496,133.05
U.S. Treasury	12/17/2019	15,000,000.00	14,871,193.60	15,517,950.00	1.38	1.69	06/30/2023	35,309.10	646,756.40
U.S. Treasury	02/05/2020	5,000,000.00	4,993,503.22	5,172,650.00	1.38	1.42	06/30/2023	11,769.70	179,146.78

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
U.S. Treasury	09/06/2019	10,000,000.00	9,943,430.15	10,319,100.00	1.25	1.45	07/31/2023	10,869.57	375,669.85
U.S. Treasury	10/10/2019	10,000,000.00	9,936,968.02	10,319,100.00	1.25	1.47	07/31/2023	10,869.57	382,131.98
U.S. Treasury	10/11/2019	5,000,000.00	5,164,120.69	5,378,150.00	2.75	1.58	07/31/2023	11,956.52	214,029.31
U.S. Treasury	05/31/2019	40,000,000.00	39,328,577.75	41,464,000.00	1.38	1.96	08/31/2023	1,519.34	2,135,422.25
U.S. Treasury	09/03/2019	15,000,000.00	15,129,203.27	15,695,550.00	1.63	1.34	10/31/2023	82,133.15	566,346.73
U.S. Treasury	09/05/2019	10,000,000.00	10,049,072.75	10,463,700.00	1.63	1.46	10/31/2023	54,755.43	414,627.25
U.S. Treasury	02/01/2019	10,000,000.00	10,011,210.19	10,791,400.00	2.50	2.46	01/31/2024	21,739.13	780,189.81
U.S. Treasury	04/02/2019	15,000,000.00	14,937,895.12	16,039,500.00	2.13	2.25	03/31/2024	134,118.85	1,101,604.88
U.S. Treasury	06/11/2019	15,000,000.00	15,313,354.17	16,280,850.00	2.50	1.91	05/15/2024	111,073.37	967,495.83
U.S. Treasury	07/15/2019	25,000,000.00	25,126,578.02	26,716,750.00	2.00	1.86	06/30/2024	85,597.83	1,590,171.98
U.S. Treasury	05/04/2020	10,000,000.00	10,548,833.68	10,602,700.00	1.75	0.34	07/31/2024	15,217.39	53,866.32
U.S. Treasury	08/29/2019	10,000,000.00	10,375,523.14	10,854,300.00	2.38	1.39	08/15/2024	10,971.47	478,776.86
U.S. Treasury	03/10/2020	15,000,000.00	15,516,960.08	15,753,000.00	1.38	0.58	01/31/2025	17,934.78	236,039.92
U.S. Treasury	03/13/2020	15,000,000.00	15,432,583.05	15,753,000.00	1.38	0.71	01/31/2025	17,934.78	320,416.95
U.S. Treasury	04/28/2020	20,000,000.00	21,435,753.99	21,562,600.00	2.00	0.37	02/15/2025	18,478.26	126,846.01
U.S. Treasury	04/13/2020	15,000,000.00	15,054,577.19	15,177,000.00	0.50	0.42	03/31/2025	28,893.45	122,422.81
U.S. Treasury	06/01/2020	15,000,000.00	15,034,465.15	15,087,900.00	0.38	0.33	04/30/2025	14,062.50	53,434.85
Treasury Coupon Securities Subtotal:		500,000,000.00	502,716,156.05	519,029,530.00	1.61	1.50		1,294,868.11	16,313,373.95
Grand Total		9,649,340,653.10	9,668,974,705.61	9,796,617,573.41	1.27	1.20		26,741,059.72	127,642,867.80

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
3608	Money Market Funds	Fidelity Government	0.07	Redemption	98,000,000.00	08/03/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-2,114.58	08/03/20
5309	Sweep Fund	JP Morgan	0.00	Purchase	-2,720,232.72	08/03/20
5983	Negotiable CD	Toronto Dominion NY	2.02	Redemption	20,000,000.00	08/03/20
6024	Negotiable CD	Bank of Nova Scotia	1.90	Redemption	40,000,000.00	08/03/20
6041	Negotiable CD	Bank of Nova Scotia	1.90	Redemption	125,000,000.00	08/03/20
6106	Negotiable CD	Royal Bk of Canada/D	1.91	Redemption	100,000,000.00	08/03/20
6176	Commercial Paper	Credit Agricole CIB	1.66	Redemption	85,000,000.00	08/03/20
6179	Money Market Funds	CAMP	0.37	Purchase	-63,016.07	08/03/20
6204	Commercial Paper	BNP Paribas NY	1.64	Redemption	20,000,000.00	08/03/20
6287	Commercial Paper	Cooperatieve Rabo	1.14	Redemption	65,000,000.00	08/03/20
6383	Commercial Paper	Cooperatieve Rabo	0.09	Purchase	-59,999,850.00	08/03/20
6384	Commercial Paper	Prudential Funding L	0.10	Purchase	-99,999,722.22	08/03/20
3608	Money Market Funds	Fidelity Government	0.07	Redemption	14,000,000.00	08/04/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	1,944,188.66	08/04/20
6383	Commercial Paper	Cooperatieve Rabo	0.09	Redemption	60,000,000.00	08/04/20
6384	Commercial Paper	Prudential Funding L	0.10	Redemption	100,000,000.00	08/04/20
6385	Commercial Paper	Cooperatieve Rabo	0.09	Purchase	-199,999,500.00	08/04/20
6386	Federal Agencies	Federal National Mtg	0.70	Purchase	-25,000,000.00	08/04/20
3608	Money Market Funds	Fidelity Government	0.07	Redemption	56,000,000.00	08/05/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-4,561.12	08/05/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	366,099.55	08/05/20
6382	Negotiable CD	Bank of Montreal	0.12	Redemption	50,000,000.00	08/05/20
6385	Commercial Paper	Cooperatieve Rabo	0.09	Redemption	200,000,000.00	08/05/20
6387	Negotiable CD	Bank of Montreal	0.12	Purchase	-50,000,000.00	08/05/20
6388	Commercial Paper	Cooperatieve Rabo	0.09	Purchase	-89,999,775.00	08/05/20
6389	Commercial Paper	Natixis US Finance C	0.08	Purchase	-89,999,800.00	08/05/20
6390	Negotiable CD	Toronto Dominion NY	0.20	Purchase	-50,000,000.00	08/05/20
6391	Municipal Bonds	State of Maryland	0.41	Purchase	-15,000,000.00	08/05/20
6392	Municipal Bonds	State of Maryland	0.51	Purchase	-25,000,000.00	08/05/20
6393	Municipal Bonds	State of Maryland	0.66	Purchase	-25,000,000.00	08/05/20
3608	Money Market Funds	Fidelity Government	0.07	Redemption	42,000,000.00	08/06/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-2,530.14	08/06/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	23,240.20	08/06/20

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
6324	Federal Agencies	Federal Home Loan Mt	0.90	Redemption	24,996,250.00	08/06/20
6388	Commercial Paper	Cooperatieve Rabo	0.09	Redemption	90,000,000.00	08/06/20
6389	Commercial Paper	Natixis US Finance C	0.08	Redemption	90,000,000.00	08/06/20
6394	Commercial Paper	Natixis US Finance C	0.08	Purchase	-249,999,444.44	08/06/20
6395	Commercial Paper	BNP Paribas NY	0.17	Purchase	-49,979,222.22	08/06/20
6396	Negotiable CD	Toronto Dominion NY	0.19	Purchase	-50,000,000.00	08/06/20
6397	Commercial Paper	Cooperatieve Rabo	0.09	Purchase	-89,999,775.00	08/06/20
6398	Negotiable CD	Bank of Montreal	0.12	Purchase	-50,000,000.00	08/06/20
3608	Money Market Funds	Fidelity Government	0.07	Redemption	10,000,000.00	08/07/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-5,901.56	08/07/20
5309	Sweep Fund	JP Morgan	0.00	Purchase	-6,539,911.71	08/07/20
5912	Federal Agencies	Federal Home Loan Mt	2.19	Redemption	25,000,000.00	08/07/20
6042	Negotiable CD	Bank of Nova Scotia	1.90	Redemption	50,000,000.00	08/07/20
6292	Commercial Paper	Cooperatieve Rabo	1.10	Redemption	25,000,000.00	08/07/20
6394	Commercial Paper	Natixis US Finance C	0.08	Redemption	250,000,000.00	08/07/20
6397	Commercial Paper	Cooperatieve Rabo	0.09	Redemption	90,000,000.00	08/07/20
6399	Commercial Paper	Natixis US Finance C	0.08	Purchase	-409,997,266.67	08/07/20
3608	Money Market Funds	Fidelity Government	0.07	Redemption	21,500,000.00	08/10/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Purchase	-30,606.63	08/10/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	6,683,722.80	08/10/20
6048	Negotiable CD	Bank of Nova Scotia	1.88	Redemption	50,000,000.00	08/10/20
6278	Commercial Paper	Cooperatieve Rabo	1.19	Redemption	130,000,000.00	08/10/20
6399	Commercial Paper	Natixis US Finance C	0.08	Redemption	410,000,000.00	08/10/20
6400	Negotiable CD	Canadian Imp Bk Comm	0.26	Purchase	-100,000,000.00	08/10/20
6401	Negotiable CD	Bank of Montreal	0.11	Purchase	-100,000,000.00	08/10/20
6402	Commercial Paper	Natixis US Finance C	0.08	Purchase	-114,999,744.44	08/10/20
6403	Commercial Paper	Cooperatieve Rabo	0.09	Purchase	-234,999,412.50	08/10/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Redemption	1,802.07	08/11/20
5309	Sweep Fund	JP Morgan	0.00	Purchase	-721,021.78	08/11/20
6402	Commercial Paper	Natixis US Finance C	0.08	Redemption	115,000,000.00	08/11/20
6403	Commercial Paper	Cooperatieve Rabo	0.09	Redemption	235,000,000.00	08/11/20
6404	Commercial Paper	Natixis US Finance C	0.08	Purchase	-99,999,777.78	08/11/20
6405	Commercial Paper	Cooperatieve Rabo	0.09	Purchase	-233,999,415.00	08/11/20
5309	Sweep Fund	JP Morgan	0.00	Purchase	-7,470,627.83	08/12/20

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
6387	Negotiable CD	Bank of Montreal	0.12	Redemption	50,000,000.00	08/12/20
6404	Commercial Paper	Natixis US Finance C	0.08	Redemption	100,000,000.00	08/12/20
6405	Commercial Paper	Cooperatieve Rabo	0.09	Redemption	234,000,000.00	08/12/20
6406	Commercial Paper	Natixis US Finance C	0.08	Purchase	-229,999,488.89	08/12/20
6407	Commercial Paper	Canadian Imp Bk Comm	0.09	Purchase	-49,999,875.00	08/12/20
6408	Municipal Bonds	State of Hawaii	0.67	Purchase	-5,255,000.00	08/12/20
6409	Federal Agencies	Federal National Mtg	0.41	Purchase	-49,975,000.00	08/12/20
6410	Federal Agencies	Federal National Mtg	0.57	Purchase	-25,000,000.00	08/12/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	4,285,181.32	08/13/20
6398	Negotiable CD	Bank of Montreal	0.12	Redemption	50,000,000.00	08/13/20
6406	Commercial Paper	Natixis US Finance C	0.08	Redemption	230,000,000.00	08/13/20
6407	Commercial Paper	Canadian Imp Bk Comm	0.09	Redemption	50,000,000.00	08/13/20
6411	Negotiable CD	Canadian Imp Bk Comm	0.27	Purchase	-60,000,000.00	08/13/20
6412	Commercial Paper	Canadian Imperial Ho	0.09	Purchase	-14,999,962.50	08/13/20
6413	Commercial Paper	Cooperatieve Rabo	0.09	Purchase	-229,999,425.00	08/13/20
3608	Money Market Funds	Fidelity Government	0.07	Redemption	1,500,000.00	08/14/20
5309	Sweep Fund	JP Morgan	0.00	Redemption	4,206,963.43	08/14/20
6412	Commercial Paper	Canadian Imperial Ho	0.09	Redemption	15,000,000.00	08/14/20
6413	Commercial Paper	Cooperatieve Rabo	0.09	Redemption	230,000,000.00	08/14/20
6414	Commercial Paper	Canadian Imperial Ho	0.24	Purchase	-24,955,000.00	08/14/20
6415	Commercial Paper	Canadian Imperial Ho	0.09	Purchase	-29,999,775.00	08/14/20
6416	Commercial Paper	Cooperatieve Rabo	0.09	Purchase	-229,998,275.00	08/14/20
5440	Corporate Notes	JP Morgan	2.30	Redemption	14,524,010.40	08/15/20
5577	Corporate Notes	JP Morgan	2.30	Redemption	8,720,610.88	08/15/20
3608	Money Market Funds	Fidelity Government	0.06	Purchase	-35,000,000.00	08/17/20
5143	Asset Backed Securities	Toyota Auto Receivab	2.98	Redemption	1,264,245.82	08/17/20
5209	Asset Backed Securities	Toyota Auto Receivab	1.93	Redemption	309,421.05	08/17/20
5246	Asset Backed Securities	Bank of America Corp	1.84	Redemption	63,738,000.00	08/17/20
5309	Sweep Fund	JP Morgan	0.00	Purchase	-5,731,334.77	08/17/20
5374	Asset Backed Securities	Toyota Auto Receivab	2.83	Redemption	649,809.17	08/17/20
5449	Asset Backed Securities	Toyota Auto Receivab	1.76	Redemption	310,970.39	08/17/20
5465	Asset Backed Securities	John Deere Owner Tru	2.85	Redemption	1,103,737.14	08/17/20
5758	Asset Backed Securities	Ford Credit Auto Own	2.35	Redemption	929,519.36	08/17/20

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
5769	Asset Backed Securities	Harley-Davidson Moto	2.37	Redemption	608,255.82	08/17/20
5829	Asset Backed Securities	GM Financial Securit	2.23	Redemption	1,169,611.14	08/17/20
5833	Asset Backed Securities	John Deere Owner Tru	2.28	Redemption	940,809.85	08/17/20
5920	Asset Backed Securities	Toyota Auto Receivab	2.00	Redemption	829,776.50	08/17/20
5939	Asset Backed Securities	Honda Auto Rec Owner	1.90	Redemption	1,903,091.50	08/17/20
6063	Asset Backed Securities	Hyundai Auto Receivea	1.93	Redemption	471,083.18	08/17/20
6071	Asset Backed Securities	Toyota Auto Receivab	1.92	Redemption	1,668,251.10	08/17/20
6188	Asset Backed Securities	Harley-Davidson Moto	1.83	Redemption	610,983.22	08/17/20
6262	Asset Backed Securities	GM Financial Securit	1.84	Redemption	1,860,771.40	08/17/20
6272	Asset Backed Securities	GM Financial Securit	2.66	Redemption	1,020,484.56	08/17/20
6308	Asset Backed Securities	GM Financial Securit	1.26	Redemption	1,911,165.26	08/17/20
6317	Asset Backed Securities	Nissan Auto Receivab	0.98	Redemption	1,203,003.31	08/17/20
6318	Asset Backed Securities	Hyundai Auto Receivea	1.20	Redemption	699,257.93	08/17/20
6319	Asset Backed Securities	Toyota Auto Receivab	1.14	Redemption	1,366,782.96	08/17/20
6325	Asset Backed Securities	Ford Credit Auto Own	0.27	Redemption	1,771,828.20	08/17/20
6354	Commercial Paper	Prudential Funding L	0.20	Redemption	10,000,000.00	08/17/20
6401	Negotiable CD	Bank of Montreal	0.11	Redemption	100,000,000.00	08/17/20
6415	Commercial Paper	Canadian Imperial Ho	0.09	Redemption	30,000,000.00	08/17/20
6416	Commercial Paper	Cooperatieve Rabo	0.09	Redemption	230,000,000.00	08/17/20
6417	Negotiable CD	Canadian Imp Bk Comm	0.26	Purchase	-50,000,000.00	08/17/20
6418	Commercial Paper	Natixis US Finance C	0.08	Purchase	-43,999,902.22	08/17/20
6419	Negotiable CD	Bank of Montreal	0.11	Purchase	-50,000,000.00	08/17/20
6420	Commercial Paper	Canadian Imperial Ho	0.09	Purchase	-74,999,625.00	08/17/20
6421	Commercial Paper	Cooperatieve Rabo	0.09	Purchase	-249,999,375.00	08/17/20
3608	Money Market Funds	Fidelity Government	0.06	Redemption	13,000,000.00	08/18/20
5309	Sweep Fund	JP Morgan	0.01	Redemption	6,056,361.63	08/18/20
5409	Asset Backed Securities	Honda Auto Rec Owner	3.10	Redemption	1,300,993.57	08/18/20
6418	Commercial Paper	Natixis US Finance C	0.08	Redemption	44,000,000.00	08/18/20
6421	Commercial Paper	Cooperatieve Rabo	0.09	Redemption	250,000,000.00	08/18/20
6422	Commercial Paper	Natixis US Finance C	0.08	Purchase	-39,999,911.11	08/18/20
6423	Commercial Paper	Cooperatieve Rabo	0.09	Purchase	-249,999,375.00	08/18/20
3608	Money Market Funds	Fidelity Government	0.05	Redemption	23,800,000.00	08/19/20
5309	Sweep Fund	JP Morgan	0.01	Purchase	-3,690,448.15	08/19/20

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
6420	Commercial Paper	Canadian Imperial Ho	0.09	Redemption	75,000,000.00	08/19/20
6422	Commercial Paper	Natixis US Finance C	0.08	Redemption	40,000,000.00	08/19/20
6423	Commercial Paper	Cooperatieve Rabo	0.09	Redemption	250,000,000.00	08/19/20
6424	Federal Agencies	Federal National Mtg	0.55	Purchase	-25,000,000.00	08/19/20
6425	Federal Agencies	Federal Home Loan Mt	0.50	Purchase	-25,000,000.00	08/19/20
6426	Federal Agencies	Federal Home Loan Mt	0.50	Purchase	-25,000,000.00	08/19/20
6427	Commercial Paper	Canadian Imperial Ho	0.09	Purchase	-49,999,875.00	08/19/20
6428	Commercial Paper	Cooperatieve Rabo	0.09	Purchase	-249,999,375.00	08/19/20
5309	Sweep Fund	JP Morgan	0.01	Redemption	3,292,003.42	08/20/20
6427	Commercial Paper	Canadian Imperial Ho	0.09	Redemption	50,000,000.00	08/20/20
6428	Commercial Paper	Cooperatieve Rabo	0.09	Redemption	250,000,000.00	08/20/20
6429	Commercial Paper	Prudential Funding L	0.07	Purchase	-44,999,912.50	08/20/20
6430	Commercial Paper	Cooperatieve Rabo	0.08	Purchase	-249,999,444.44	08/20/20
3608	Money Market Funds	Fidelity Government	0.05	Redemption	2,500,000.00	08/21/20
5309	Sweep Fund	JP Morgan	0.01	Purchase	-452,321.45	08/21/20
5671	Asset Backed Securities	Honda Auto Rec Owner	2.95	Redemption	1,256,762.32	08/21/20
6286	Commercial Paper	Cooperatieve Rabo	1.14	Redemption	35,000,000.00	08/21/20
6429	Commercial Paper	Prudential Funding L	0.07	Redemption	45,000,000.00	08/21/20
6430	Commercial Paper	Cooperatieve Rabo	0.08	Redemption	250,000,000.00	08/21/20
6431	Federal Agencies	Federal Home Loan Mt	0.25	Purchase	-39,959,200.00	08/21/20
6432	Commercial Paper	BNP Paribas NY	0.07	Purchase	-10,999,935.83	08/21/20
6433	Commercial Paper	BNP Paribas NY	0.07	Purchase	-11,999,930.00	08/21/20
6434	Commercial Paper	Cooperatieve Rabo	0.08	Purchase	-249,998,333.33	08/21/20
5309	Sweep Fund	JP Morgan	0.01	Purchase	-8,606,844.06	08/24/20
6419	Negotiable CD	Bank of Montreal	0.11	Redemption	50,000,000.00	08/24/20
6432	Commercial Paper	BNP Paribas NY	0.07	Redemption	11,000,000.00	08/24/20
6433	Commercial Paper	BNP Paribas NY	0.07	Redemption	12,000,000.00	08/24/20
6434	Commercial Paper	Cooperatieve Rabo	0.08	Redemption	250,000,000.00	08/24/20
6435	Commercial Paper	BNP Paribas NY	0.07	Purchase	-64,999,873.61	08/24/20
6436	Commercial Paper	Cooperatieve Rabo	0.08	Purchase	-249,999,444.44	08/24/20
3608	Money Market Funds	Fidelity Government	0.05	Purchase	-85,000,000.00	08/25/20
5309	Sweep Fund	JP Morgan	0.01	Redemption	8,918,211.09	08/25/20
5981	Asset Backed Securities	BMW Vehicle Owner Tr	2.05	Redemption	721,407.15	08/25/20

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
6435	Commercial Paper	BNP Paribas NY	0.07	Redemption	65,000,000.00	08/25/20
6436	Commercial Paper	Cooperatieve Rabo	0.08	Redemption	250,000,000.00	08/25/20
6437	Commercial Paper	Cooperatieve Rabo	0.19	Purchase	-49,951,444.44	08/25/20
6438	Commercial Paper	Cooperatieve Rabo	0.08	Purchase	-199,999,555.56	08/25/20
6439	Municipal Bonds	State of Minnesota	0.50	Purchase	-15,012,150.00	08/25/20
6440	Negotiable CD	Bank of Montreal	0.23	Purchase	-50,000,000.00	08/25/20
3608	Money Market Funds	Fidelity Government	0.05	Redemption	90,500,000.00	08/26/20
5309	Sweep Fund	JP Morgan	0.01	Redemption	258,472.98	08/26/20
5935	Corporate Notes	Bank of America Corp	2.20	Redemption	10,000,000.00	08/26/20
5936	Corporate Notes	Bank of America Corp	2.20	Redemption	25,000,000.00	08/26/20
6438	Commercial Paper	Cooperatieve Rabo	0.08	Redemption	200,000,000.00	08/26/20
6441	Negotiable CD	Bank of Montreal	0.23	Purchase	-50,000,000.00	08/26/20
6442	Negotiable CD	Bank of Montreal	0.23	Purchase	-50,000,000.00	08/26/20
6443	Commercial Paper	Cooperatieve Rabo	0.08	Purchase	-199,999,555.56	08/26/20
6444	Federal Agencies	Federal National Mtg	0.55	Purchase	-25,000,000.00	08/26/20
3608	Money Market Funds	Fidelity Government	0.05	Purchase	-39,400,000.00	08/27/20
6443	Commercial Paper	Cooperatieve Rabo	0.08	Redemption	200,000,000.00	08/27/20
6445	Federal Agencies	Federal National Mtg	0.65	Purchase	-25,000,000.00	08/27/20
6446	Commercial Paper	Natixis US Finance C	0.07	Purchase	-349,999,319.44	08/27/20
6447	Federal Agencies	Federal National Mtg	0.38	Purchase	-15,455,160.99	08/27/20
6448	Federal Agencies	Federal National Mtg	0.34	Purchase	-24,465,462.12	08/27/20
6449	Negotiable CD	Toronto Dominion NY	0.21	Purchase	-100,000,000.00	08/27/20
6450	Negotiable CD	Bank of Montreal	0.15	Purchase	-50,000,000.00	08/27/20
6451	Negotiable CD	Bank of Montreal	0.16	Purchase	-50,000,000.00	08/27/20
6452	Federal Agencies	Federal Home Loan Mt	0.25	Purchase	-49,985,680.56	08/27/20
6453	Commercial Paper	Cooperatieve Rabo	0.08	Purchase	-99,999,777.78	08/27/20
6454	Commercial Paper	Cooperatieve Rabo	0.08	Purchase	-199,999,555.56	08/27/20
6455	Commercial Paper	Credit Agricole CIB	0.08	Purchase	-199,996,888.88	08/27/20
6456	Federal Agencies	Federal Home Loan Mt	0.25	Purchase	-49,952,083.33	08/27/20
6457	Supranational	Inter-American Devel	1.75	Purchase	-51,944,180.56	08/27/20
6458	Federal Agencies	Federal Home Loan Mt	0.25	Purchase	-49,967,180.56	08/27/20
3608	Money Market Funds	Fidelity Government	0.05	Redemption	26,000,000.00	08/28/20
5309	Sweep Fund	JP Morgan	0.01	Purchase	-5,423,714.08	08/28/20

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
6446	Commercial Paper	Natixis US Finance C	0.07	Redemption	350,000,000.00	08/28/20
6453	Commercial Paper	Cooperatieve Rabo	0.08	Redemption	100,000,000.00	08/28/20
6454	Commercial Paper	Cooperatieve Rabo	0.08	Redemption	200,000,000.00	08/28/20
6459	Negotiable CD	Canadian Imp Bk Comm	0.13	Purchase	-25,000,000.00	08/28/20
6460	Negotiable CD	Canadian Imp Bk Comm	0.12	Purchase	-25,000,000.00	08/28/20
6461	Negotiable CD	Canadian Imp Bk Comm	0.12	Purchase	-25,000,000.00	08/28/20
6462	Commercial Paper	Natixis US Finance C	0.07	Purchase	-299,998,250.00	08/28/20
6463	Commercial Paper	Rabobank Nederland	0.08	Purchase	-124,999,166.67	08/28/20
6464	Commercial Paper	Rabobank Nederland	0.08	Purchase	-199,998,666.67	08/28/20
5309	Sweep Fund	JP Morgan	0.01	Redemption	5,423,227.37	08/29/20
3608	Money Market Funds	Fidelity Government	0.05	Purchase	-393,400,000.00	08/31/20
5309	Sweep Fund	JP Morgan	0.01	Purchase	-281,415.05	08/31/20
6003	Negotiable CD	Bank of Nova Scotia	2.02	Redemption	25,000,000.00	08/31/20
6277	Negotiable CD	Toronto Dominion NY	1.21	Redemption	100,000,000.00	08/31/20
6291	Commercial Paper	ING (US) Funding LLC	1.11	Redemption	60,000,000.00	08/31/20
6462	Commercial Paper	Natixis US Finance C	0.07	Redemption	300,000,000.00	08/31/20
6463	Commercial Paper	Rabobank Nederland	0.08	Redemption	125,000,000.00	08/31/20
6464	Commercial Paper	Rabobank Nederland	0.08	Redemption	200,000,000.00	08/31/20
6465	Negotiable CD	Bank of Montreal	0.20	Purchase	-200,000,000.00	08/31/20
6466	Corporate Notes	JP Morgan	4.50	Purchase	-5,741,577.45	08/31/20
Grand Total					-806,854,433.33	

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