



COUNTY OF SAN DIEGO INVESTMENT POOL TREASURY INVESTMENT RESULTS

**SEPT
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 September 30, 2020

Investment Type	Par Value	Book Value	Market Value	% of Portfolio	Market Price	WAM Days	YTM	Accrued Interest	Unrealized Gain/Loss
Asset Backed Securities	747,680,051	750,414,312	758,979,841	7.34	101.511	1005	2.03	976,330	8,565,529
Commercial Paper	1,135,000,000	1,134,442,687	1,134,584,350	11.10	99.963	81	0.24	-	141,663
Federal Agency Securities	2,688,753,000	2,693,766,000	2,737,221,055	26.36	101.803	1158	1.25	7,718,556	43,455,055
Medium-Term Notes	987,961,000	993,401,005	1,010,811,904	9.72	102.313	532	2.05	4,647,618	17,410,899
Municipal Bonds	161,790,000	162,229,787	164,844,446	1.59	101.888	1174	1.19	509,085	2,614,659
Negotiable CDs	2,405,000,000	2,405,000,000	2,406,028,800	23.54	100.043	181	1.28	3,116,615	1,028,800
Supranational Securities	982,415,000	989,252,524	1,021,035,628	9.68	103.931	1055	2.01	4,924,503	31,783,105
U.S. Treasuries	500,000,000	502,673,088	518,483,060	4.92	103.720	957	1.50	1,527,358	15,809,972
Money Market / LGIPs	585,290,277	585,290,277	585,290,277	5.73	100.000	1	0.11	49,680	-
Sweep Fund	1,066,276	1,066,276	1,066,276	0.01	100.000	1	0.01	18	-
Totals for September 2020	10,194,955,604	10,217,535,955	10,338,345,638	100.00	101.418	650	1.08	23,469,763	120,809,682
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
Change from Prior Month	545,614,951	548,561,249	541,728,065		(0.117)	9	-0.12	(3,271,296)	(6,833,186)

Portfolio Effective Duration 1.19 years

Return Information	Fiscal Year To		Calendar Year	
	Monthly Return	Annualized	To Date Return	Annualized
Book Value	0.096%	1.171%	0.355%	1.407%
			1.292%	1.721%

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

PROJECTED LIQUIDITY

County of San Diego Pooled Money Fund

As of September 30, 2020

(\$000)

	Oct-20	Nov-20	Dec-20	Jan-21	Feb-21	Mar-21
Beginning Pool Book Balance	10,217,536	10,115,874	10,100,464	11,551,182	10,761,490	10,235,295
Inflows						
Investment Inflows	517,308	515,000	582,110	391,710	372,000	100,000
Projected Credits	1,200,724	1,310,675	3,228,450	935,698	827,385	1,228,255
	1,718,032	1,825,675	3,810,560	1,327,408	1,199,385	1,328,255
Outflows						
Investment Purchases	1,050,250	-	-	-	-	-
Projected Debits	1,302,386	1,326,085	1,777,732	1,725,390	1,353,580	1,274,215
	2,352,636	1,326,085	1,777,732	1,725,390	1,353,580	1,274,215
Net Cash Flows	(101,662)	(15,410)	1,450,718	(789,692)	(526,195)	(45,960)
MONTH END POOL BALANCE	10,115,874	10,100,464	11,551,182	10,761,490	10,235,295	10,189,335
PROJECTED MONTH END LIQUIDITY	\$ 623,533	\$ 1,123,123	\$ 3,155,951	\$ 2,757,969	\$ 2,603,774	\$ 2,657,814

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 September 30, 2020

(\$000)

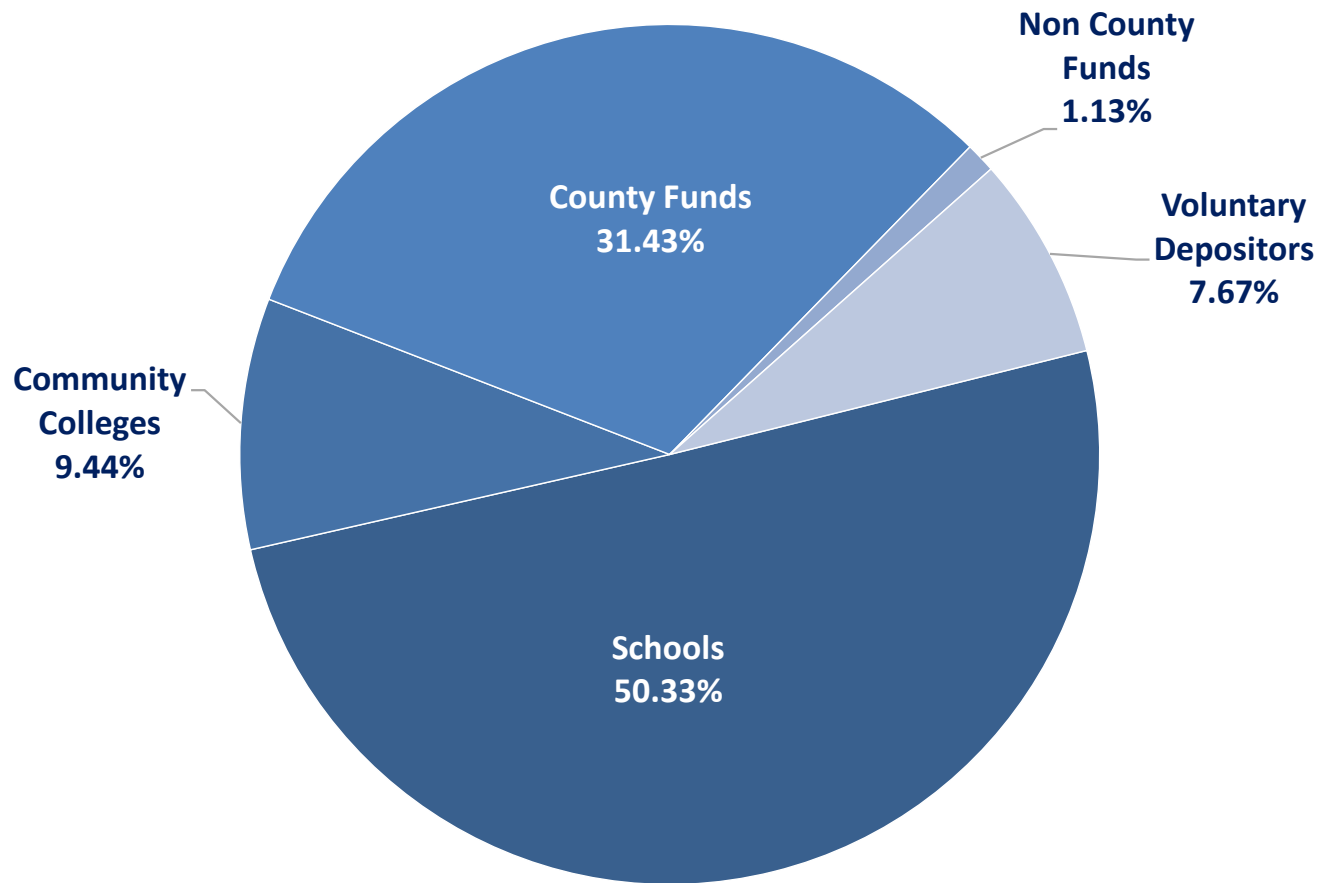
PARTICIPANT	FMV 07/31/20	FMV 08/31/20	FMV 09/30/20	% of Total	PARTICIPANT	FMV 07/31/20	FMV 08/31/20	FMV 09/30/20	% of Total
COUNTY	\$ 1,066,857	\$ 1,102,846	\$ 1,124,623	10.88%	Leucadia Wastewater District	4,003	6,022	6,019	
COUNTY - SPECIAL TRUST FUNDS	2,206,322	2,123,939	2,125,009	20.55%	Lower Sweetwater FPD	671	676	679	
NON-COUNTY INVESTMENT FUNDS	125,894	106,748	116,500	1.13%	Metropolitan Transit System	27,304	41,307	33,181	
SCHOOLS - (K THRU 12)	3,962,419	4,915,918	5,203,600	50.33%	Mission Resource Conservation District	100	101	101	
					North County Transit District	20,291	20,230	20,220	
COMMUNITY COLLEGES					North County Cemetery District	6,786	6,859	6,888	
San Diego	167,629	112,564	112,020	1.09%	North County Dispatch	4,348	4,241	5,237	
Grossmont-Cuyamaca	145,427	123,063	126,909	1.23%	North County FPD	3,382	2,793	2,394	
MiraCosta	108,379	81,584	358,531	3.47%	Otay Water District	10,641	15,664	15,657	
Palomar	230,133	216,106	212,955	2.06%	Palomar Health Care District*	0	0	0	
Southwestern	133,162	168,198	165,585	1.60%	Pomerado Cemetery District	2,080	1,991	1,972	
Total Community Colleges	784,730	701,515	976,000	9.44%	Public Agencies Self-Insurance System	3,546	3,543	3,542	
					Ramona Cemetery District	1,075	1,050	1,024	
FIRST 5 COMMISSION	45,397	38,911	39,366		Rancho Santa Fe FPD	9,692	8,640	7,548	
SANCAL	3,932	3,929	3,927		Resource Conservation District of Greater SD*	0	0	0	
SDCERA	2,183	2,176	2,174		Rincon del Diablo Municipal Water District	6,874	6,863	6,859	
					SANDAG	187,729	186,351	149,670	
CITIES					SD County Regional Airport Authority	266,872	268,472	268,145	
Chula Vista	29,438	34,481	34,465		San Diego Housing Commission	22,272	22,251	22,240	
Coronado	36,414	32,305	29,257		San Diego Geographic Information Source	624	933	920	
Del Mar	2,787	2,784	2,783		San Diego Law Library	3,928	3,956	4,798	
El Cajon	5,215	5,210	3,186		San Diego Local Agency Formation Comm	1,889	2,379	2,627	
Encinitas	4,226	4,222	4,220		San Diego Regional Training Center	948	977	724	
National City	36,562	36,526	36,509		San Dieguito River Park	807	1,394	1,385	
Oceanside*	0	0	0		San Marcos FPD	1	1	1	
Solana Beach*	0	0	0		San Miguel Consolidated FPD	15,279	13,453	11,678	
					Santa Fe Irrigation District	4,534	4,530	4,528	
INDEPENDENT AGENCIES					Serra Cooperative Library System	2	0	0	
Alpine FPD	1,547	1,317	964		Upper San Luis Rey Resource Conserv Dist	71	71	71	
Bonita-Sunnyside FPD	6,035	5,620	5,658		Vallecitos Water District	5,570	5,564	5,561	
Borrego Springs FPD	1,445	1,305	1,160		Valley Center FPD	2,187	1,768	1,476	
Canebrake County Water District	55	55	55		Valley Center Cemetery District	493	493	392	
Deer Springs FPD	12,164	12,242	12,375		Valley Center Water District	20,184	20,405	19,806	
Fallbrook Public Utility District*	0	0	0		Vista FPD	3,702	3,582	3,580	
Grossmont Healthcare District	2	2	2		Whispering Palms Community Services Distr	0	0	0	
Julian-Cuyamaca FPD	517	517	516						
Lake Cuyamaca Rec & Park District	207	202	214		Total Voluntary Participants	834,421	845,651	792,613	7.67%
Lakeside FPD	8,411	7,288	6,853						
					Pooled Money Fund Total	\$ 8,980,644	\$ 9,796,617	\$ 10,338,346	100.00%

* Footnote: The Oracle ending balances for these pool participants are under \$500. Due to rounding, the FMV will show as zero even though there is an Oracle balance.

INVESTMENT FUND PARTICIPANTS

San Diego Pooled Money Fund

As of September 30, 2020

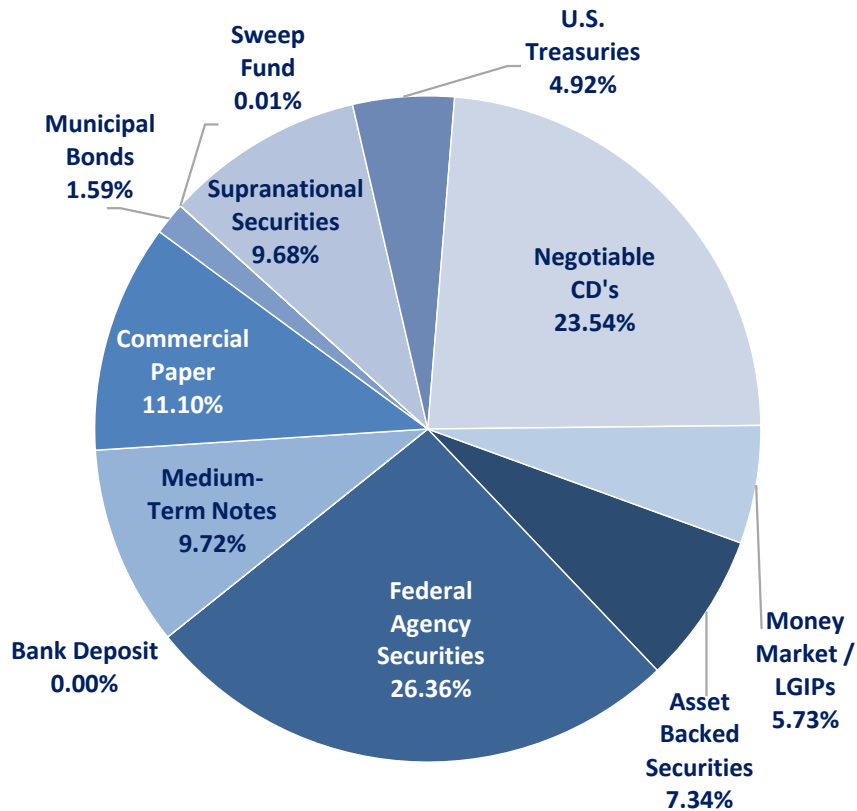


*Totals may not add to 100% due to rounding

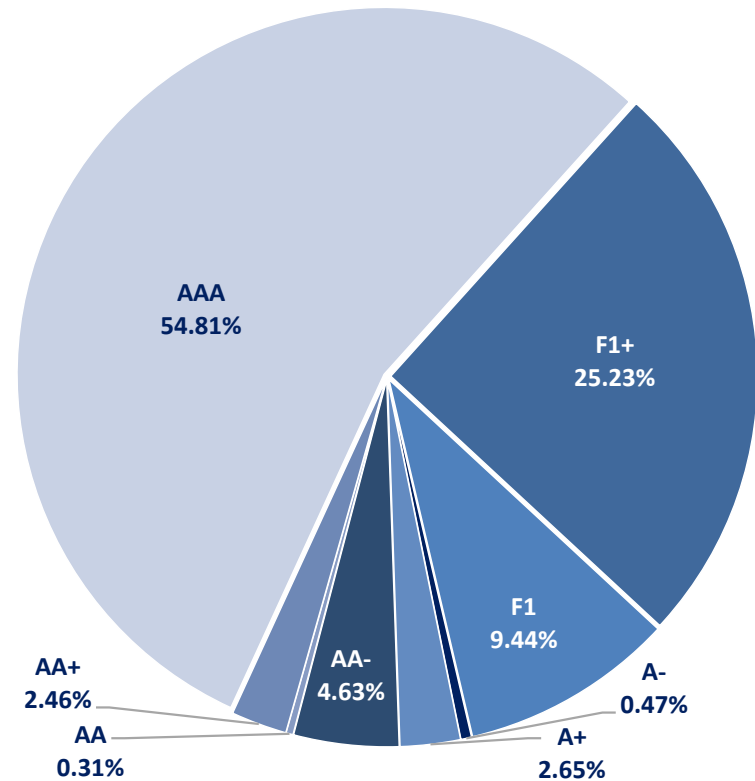
INVESTMENT FUND OVERVIEW

As of September 30, 2020

Asset Allocation



Credit Quality



*Totals may not add to 100% due to rounding



APPENDIX



INVESTMENT POLICY COMPLIANCE REPORT

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

Category	Standard	Comment
Treasury Issues	No Limit	Complies - 4.9%
Agency Issues	35% per issuer	Complies - 26.4%
Local Agency Obligations	SP-1/"A" by S&P or MIG1/"A" by Moody's or F-1/"A" by Fitch minimum rating by 1 of 3 NRSROs; (ST ratings for 1 year or less; LT ratings for over 1 year) ; 30% maximum; 10% per issuer	Complies - 1.6%
Banker's Acceptance	A-1 by S&P or P-1 by Moody's or F-1 by Fitch minimum rating by 1 of 3 NRSROs; 40% maximum; 5% per issuer; 180 days max maturity	Complies
Commercial Paper	A-1/"A" by S&P or P-1/"A" by Moody's or F-1/"A" by Fitch minimum rating by 1 of 3 NRSROs; 40% maximum; 10% per issuer; 270 days max maturity	Complies - 11.1%
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 - 9.7%
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 - 23.5%
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 - 3.3%
Local Government Investment Pools	AAAm by S&P, or Aaa-mf by Moody's, or AAAmmf by Fitch minimum rating by 1 of 3 NRSROs; 5% maximum	Complies - 2.5%
Supranationals	A-1/"AA" by S&P or P-1/"Aa" by Moody's, or F-1/"AA" by Fitch minimum rating by 1 of 3 NRSROs; 30% maximum; 10% per issuer; USD denominated senior unsecured unsubordinated obligations issued by IBRD, IFC, and IADB	Complies - 9.7%
Pass-Through Securities	Non-mortgaged backed; "A" minimum rated issuer by 1 of 3 NRSROs; "AA" minimum rated by 1 of 3 NRSROs; 20% maximum; 5% per issuer	Complies - 7.3%
Maximum Maturity	5 years	Complies
Illiquidity Limitations	10% maximum for combined categories for Collateralized CDs and FDIC Insured Deposit Accounts	Complies
Maximum Issuer Exposure	10% per any single CP and CD issuer, and 5% per any single issuer for the other categories listed above (does not include US Government, repurchase agreements, supranationals, money market fund)	Complies
Maturity Policy - Portfolio Structure	Minimum 15% ≤ 90 days; and minimum 35% ≤ 1 year; maximum effective duration for portfolio 2 years	Complies
Prohibited Securities	Inverse floaters; Ranges notes, Interest-only strips from mortgaged backed securities; Zero interest accrual securities	Complies
Credit Rating Policy - monitoring ratings	Overall credit rating of AAAs/S1, by Fitch; Investments rated below A-1 (short term) or below the "A" category (long term), at the time of purchase, are prohibited in this policy	Complies
Securities Lending	92-day maximum maturity; 10% per counterparty; 20% maximum combined with Reverse Repurchase Agreements	N/A

*Complied at time of purchase

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Asset Backed Securities									
Nissan Auto Receivables Owner	04/29/2020	719,417.72	719,417.72	719,625.85	0.98	0.98	04/15/2021	(30.72)	208.13
Hyundai Auto Receivables Trust	04/29/2020	1,377,544.53	1,377,544.53	1,378,514.05	1.20	1.20	05/17/2021	393.90	969.52
Toyota Auto Receivables	04/29/2020	1,159,588.78	1,159,588.78	1,160,031.51	1.14	1.14	05/17/2021	91.30	442.73
Toyota Auto Receivables	03/12/2019	53,618.91	53,298.45	53,646.08	1.76	2.66	07/15/2021	13,704.18	347.63
Toyota Auto Receivables	11/07/2018	272,509.22	272,485.38	272,825.52	2.98	3.01	08/15/2021	3,626.96	340.14
Honda Auto Rec Owner Trust	02/27/2019	2,573,376.13	2,573,210.40	2,579,738.55	3.10	3.12	09/20/2021	70,820.50	6,528.15
Toyota Auto Receivables	02/13/2019	1,072,881.62	1,072,784.20	1,075,251.19	2.83	2.85	10/15/2021	1,349.46	2,466.99
John Deere Owner Trust	03/13/2019	1,704,142.21	1,704,064.50	1,707,430.52	2.85	2.87	12/15/2021	2,158.64	3,366.02
Toyota Auto Receivables	11/30/2018	1,449,562.77	1,425,327.89	1,455,355.95	1.93	2.97	01/18/2022	1,243.38	30,028.06
Ford Credit Auto Owner Trust	06/21/2019	3,311,574.75	3,311,470.77	3,322,991.07	2.35	2.36	02/15/2022	3,458.72	11,520.30
Honda Auto Rec Owner Trust	08/27/2019	13,599,856.56	13,598,904.57	13,676,766.47	1.90	1.91	04/15/2022	11,484.32	77,861.90
Toyota Auto Receivables	08/14/2019	5,242,142.78	5,241,899.02	5,267,843.43	2.00	2.01	04/15/2022	4,104.12	25,944.41
Harley-Davidson Motorcycle Tru	06/26/2019	1,572,806.76	1,572,787.10	1,576,665.01	2.37	2.38	05/15/2022	1,656.69	3,877.91
John Deere Owner Trust	07/24/2019	4,992,310.14	4,992,291.17	5,016,546.31	2.28	2.29	05/16/2022	5,058.89	24,255.14
BMW Vehicle Owner Trust	09/18/2019	3,503,367.90	3,503,293.98	3,519,175.10	2.05	2.06	05/25/2022	1,197.04	15,881.12
GM Financial Securitized Term	03/27/2020	847,799.15	844,818.61	848,724.27	2.66	2.92	06/16/2022	939.51	3,905.66
Hyundai Auto Receivables Trust	11/06/2019	3,439,396.12	3,439,183.22	3,458,001.19	1.93	1.94	07/15/2022	2,950.25	18,817.97
Toyota Auto Receivables	11/13/2019	14,989,543.24	14,988,435.51	15,093,584.16	1.92	1.93	07/15/2022	12,791.05	105,148.65
GM Financial Securitized Term	07/24/2019	5,202,088.93	5,201,888.65	5,222,036.34	2.23	2.24	08/16/2022	4,832.97	20,147.69
Honda Auto Rec Owner Trust	05/03/2019	12,273,681.23	12,360,939.43	12,434,751.20	2.95	2.48	08/22/2022	10,057.72	73,811.77
Nissan Auto Receivables Owner	06/30/2020	20,000,000.00	19,999,404.00	20,022,920.00	0.47	0.47	10/17/2022	4,177.78	23,516.00
Honda Auto Rec Owner Trust	02/26/2020	14,000,000.00	13,998,581.80	14,109,155.20	1.63	1.64	10/21/2022	6,338.95	110,573.40
Honda Auto Rec Owner Trust	05/27/2020	5,000,000.00	4,999,626.00	5,013,832.50	0.74	0.75	11/15/2022	1,644.41	14,206.50
Toyota Auto Receivables	02/12/2020	29,605,641.96	29,605,277.81	29,806,545.85	1.67	1.68	11/15/2022	21,973.92	201,268.04
GM Financial Securitized Term	03/25/2020	12,109,142.49	11,974,333.63	12,164,016.28	1.84	3.76	11/16/2022	9,283.37	189,682.65
Toyota Auto Receivables	05/03/2019	18,907,494.90	19,095,831.26	19,194,905.84	3.02	2.50	12/15/2022	25,377.89	99,074.58
Toyota Auto Receivables	08/01/2019	23,269,304.15	23,617,434.76	23,623,018.52	3.02	2.05	12/15/2022	31,232.45	5,583.76
Harley-Davidson Motorcycle Tru	01/29/2020	4,564,258.54	4,564,028.50	4,592,341.51	1.83	1.84	01/17/2023	3,712.26	28,313.01
Citibank Credit Card Issuance	04/16/2019	28,310,000.00	28,275,469.21	28,503,170.45	2.49	2.55	01/20/2023	139,025.69	227,701.24
Ford Credit Auto Owner Trust	06/19/2020	23,000,000.00	22,998,988.00	23,032,059.70	0.50	0.50	02/15/2023	5,111.10	33,071.70
Honda Auto Rec Owner Trust	09/29/2020	16,000,000.00	15,998,907.20	16,002,262.40	0.27	0.28	02/21/2023	240.00	3,355.20
BMW Vehicle Owner Trust	07/15/2020	7,250,000.00	7,249,485.25	7,254,137.58	0.39	0.40	02/27/2023	471.26	4,652.33
Hyundai Auto Receivables Trust	07/22/2020	6,000,000.00	5,999,419.20	6,004,247.40	0.38	0.39	03/15/2023	1,013.33	4,828.20
John Deere Owner Trust	07/22/2020	3,000,000.00	2,999,853.90	3,002,334.60	0.41	0.41	03/15/2023	546.67	2,480.70
Toyota Auto Receivables	11/07/2018	15,000,000.00	14,996,755.50	15,270,666.00	3.18	3.21	03/15/2023	21,199.99	273,910.50
Honda Auto Rec Owner Trust	02/27/2019	9,750,000.00	9,749,738.70	9,964,335.23	3.11	3.13	03/20/2023	54,174.81	214,596.53
American Express Credit Accoun	04/02/2019	11,738,000.00	11,656,842.76	11,746,197.82	2.04	1.23	05/15/2023	10,642.45	89,355.06
Citibank Credit Card Issuance	03/18/2019	7,000,000.00	6,994,783.24	7,117,168.10	2.68	2.71	06/07/2023	59,406.67	122,384.86
Nissan Auto Receivables Owner	12/06/2019	9,006,000.00	9,194,914.92	9,194,905.35	3.22	1.91	06/15/2023	12,888.59	(9.57)
Honda Auto Rec Owner Trust	05/29/2019	28,500,000.00	28,498,936.95	29,214,657.45	2.52	2.54	06/21/2023	19,950.00	715,720.50
Bank of America Corp	03/20/2019	22,790,000.00	22,772,195.31	23,000,604.67	2.70	2.73	07/17/2023	27,348.00	228,409.36
Toyota Auto Receivables	02/13/2019	20,000,000.00	19,996,356.00	20,442,124.00	2.91	2.94	07/17/2023	25,866.66	445,768.00
Honda Auto Rec Owner Trust	08/27/2019	24,000,000.00	23,999,800.80	24,457,120.80	1.78	1.79	08/15/2023	18,986.79	457,320.00

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Nissan Auto Receivables Owner	05/28/2019	28,000,000.00	27,993,669.20	28,693,935.20	2.50	2.52	11/15/2023	33,362.69	700,266.00
American Express Credit Accoun	12/17/2018	38,000,000.00	37,881,250.00	38,657,487.40	2.99	3.14	12/15/2023	50,497.36	776,237.40
Discover Card Execution Note T	03/27/2019	30,000,000.00	30,460,546.88	30,680,358.00	3.11	2.43	01/16/2024	41,466.49	219,811.12
Toyota Auto Receivables	11/13/2019	13,500,000.00	13,499,025.30	13,818,963.15	1.92	1.93	01/16/2024	11,520.00	319,937.85
Honda Auto Rec Owner Trust	11/26/2019	22,500,000.00	22,495,990.50	23,010,705.00	1.83	1.85	01/18/2024	14,868.76	514,714.50
BMW Vehicle Owner Trust	09/18/2019	10,500,000.00	10,498,588.80	10,689,891.45	1.92	1.93	01/25/2024	3,360.00	191,302.65
American Express Credit Accoun	03/27/2019	40,253,000.00	40,825,347.34	41,147,522.29	3.06	2.42	02/15/2024	54,744.08	322,174.95
Hyundai Auto Receivables Trust	11/06/2019	8,500,000.00	8,499,608.15	8,685,628.95	1.94	1.95	02/15/2024	7,328.89	186,020.80
Discover Card Execution Note T	07/11/2019	8,750,000.00	8,959,179.69	9,009,050.75	3.32	2.20	03/15/2024	12,910.96	49,871.06
American Express Credit Accoun	06/13/2019	22,120,000.00	22,584,865.63	22,740,943.79	3.18	2.23	04/15/2024	31,262.93	156,078.16
GM Financial Securitized Term	07/10/2020	27,900,000.00	28,574,613.28	28,515,208.95	2.18	0.81	04/16/2024	25,342.29	(59,404.33)
Honda Auto Rec Owner Trust	02/26/2020	16,500,000.00	16,496,766.00	16,888,784.55	1.61	1.62	04/22/2024	7,379.11	392,018.55
Nissan Auto Receivables Owner	10/23/2019	12,000,000.00	11,999,366.40	12,296,368.80	1.93	1.94	07/15/2024	10,293.33	297,002.40
John Deere Owner Trust	03/11/2020	12,000,000.00	11,999,266.80	12,157,353.60	1.10	1.11	08/15/2024	5,866.67	158,086.80
GM Financial Securitized Term	01/15/2020	13,000,000.00	12,996,938.50	13,316,083.30	1.84	1.86	09/16/2024	8,637.77	319,144.80
Harley-Davidson Motorcycle Tru	01/29/2020	6,000,000.00	5,998,691.40	6,099,325.20	1.87	1.89	10/15/2024	4,986.67	100,633.80
Asset Backed Securities Subtotal:		747,680,051.49	750,414,312.45	758,979,841.40	2.22	2.03		976,329.92	8,565,528.95
Commercial Paper									
JP Morgan	04/28/2020	70,000,000.00	69,971,805.56	69,993,700.00	0.50	0.51	10/30/2020	0.00	21,894.44
JP Morgan	06/03/2020	100,000,000.00	99,980,666.67	99,991,000.00	0.24	0.24	10/30/2020	0.00	10,333.33
Toyota Motor Credit Corp	07/02/2020	25,000,000.00	24,994,562.50	24,997,500.00	0.27	0.27	10/30/2020	0.00	2,937.50
BNP Paribas NY	08/06/2020	50,000,000.00	49,992,444.44	49,996,000.00	0.17	0.17	11/02/2020	0.00	3,555.56
JP Morgan	05/06/2020	50,000,000.00	49,984,444.44	49,995,000.00	0.35	0.35	11/02/2020	0.00	10,555.56
Cooperatieve Rabo	06/03/2020	50,000,000.00	49,983,958.33	49,990,000.00	0.21	0.21	11/25/2020	0.00	6,041.67
Toyota Motor Credit Corp	06/29/2020	50,000,000.00	49,977,847.22	49,989,000.00	0.29	0.29	11/25/2020	0.00	11,152.78
Toyota Motor Credit Corp	09/09/2020	100,000,000.00	99,961,666.66	99,970,000.00	0.20	0.20	12/09/2020	0.00	8,333.34
BNP Paribas NY	09/17/2020	25,000,000.00	24,991,555.56	24,992,250.00	0.16	0.16	12/16/2020	0.00	694.44
Natixis US Finance Co.	09/14/2020	50,000,000.00	49,984,166.67	49,985,500.00	0.15	0.15	12/16/2020	0.00	1,333.33
Natixis US Finance Co.	09/15/2020	65,000,000.00	64,979,416.66	64,981,150.00	0.15	0.15	12/16/2020	0.00	1,733.34
Natixis US Finance Co.	09/25/2020	50,000,000.00	49,983,750.00	49,984,500.00	0.15	0.15	12/18/2020	0.00	750.00
Toyota Motor Credit Corp	07/22/2020	25,000,000.00	24,983,750.00	24,991,250.00	0.30	0.30	12/18/2020	0.00	7,500.00
Natixis US Finance Co.	09/23/2020	25,000,000.00	24,991,562.50	24,991,750.00	0.15	0.15	12/21/2020	0.00	187.50
Natixis US Finance Co.	09/25/2020	25,000,000.00	24,991,562.50	24,991,750.00	0.15	0.15	12/21/2020	0.00	187.50
Toyota Motor Credit Corp	07/08/2020	25,000,000.00	24,980,208.33	24,988,250.00	0.30	0.30	01/04/2021	0.00	8,041.67
Toyota Motor Credit Corp	07/07/2020	50,000,000.00	49,957,500.00	49,973,500.00	0.30	0.31	01/11/2021	0.00	16,000.00
Toyota Motor Credit Corp	07/27/2020	25,000,000.00	24,977,083.33	24,985,000.00	0.30	0.30	01/19/2021	0.00	7,916.67
Toyota Motor Credit Corp	07/01/2020	25,000,000.00	24,973,777.78	24,983,000.00	0.32	0.33	01/27/2021	0.00	9,222.22
Cooperatieve Rabo	09/04/2020	100,000,000.00	99,941,916.67	99,942,000.00	0.17	0.17	02/01/2021	0.00	83.33
Cooperatieve Rabo	08/25/2020	50,000,000.00	49,961,208.33	49,964,000.00	0.19	0.19	02/25/2021	0.00	2,791.67
Cooperatieve Rabo	09/14/2020	50,000,000.00	49,958,305.55	49,960,000.00	0.19	0.19	03/08/2021	0.00	1,694.45
Cooperatieve Rabo	09/23/2020	25,000,000.00	24,976,527.78	24,977,750.00	0.20	0.20	03/19/2021	0.00	1,222.22
Canadian Imperial Holding	08/14/2020	25,000,000.00	24,963,000.00	24,970,500.00	0.24	0.24	05/11/2021	0.00	7,500.00
Commercial Paper Subtotal:		1,135,000,000.00	1,134,442,687.48	1,134,584,350.00	0.23	0.24		0.00	141,662.52

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal Agency									
Federal National Mtg Assn	11/03/2017	25,000,000.00	25,000,000.00	25,035,500.00	1.85	1.85	10/30/2020	193,993.06	35,500.00
Federal Home Loan Mtg Corp	11/27/2017	15,000,000.00	15,000,000.00	15,040,950.00	1.88	1.88	11/27/2020	96,875.00	40,950.00
Federal Home Loan Mtg Corp	11/27/2017	25,000,000.00	25,000,000.00	25,068,250.00	1.88	1.88	11/27/2020	161,458.33	68,250.00
Federal Home Loan Mtg Corp	12/18/2017	15,000,000.00	15,000,000.00	15,060,600.00	2.00	2.00	12/18/2020	85,833.33	60,600.00
Federal Home Loan Bank	09/21/2016	25,000,000.00	25,010,417.44	25,117,250.00	1.38	1.26	02/18/2021	41,059.03	106,832.56
Federal Home Loan Bank	02/14/2017	25,000,000.00	24,962,785.15	25,117,250.00	1.38	1.78	02/18/2021	41,059.03	154,464.85
Federal Home Loan Bank	02/17/2017	25,000,000.00	25,000,000.00	25,202,750.00	1.82	1.82	03/17/2021	17,694.44	202,750.00
Federal National Mtg Assn	06/17/2016	15,000,000.00	15,001,155.06	15,098,850.00	1.25	1.24	05/06/2021	75,520.83	97,694.94
Federal National Mtg Assn	09/21/2016	25,000,000.00	24,991,025.53	25,164,750.00	1.25	1.31	05/06/2021	125,868.06	173,724.47
Federal Home Loan Bank	07/14/2016	15,000,000.00	15,067,048.26	15,182,100.00	1.88	1.21	06/11/2021	85,937.50	115,051.74
Federal Home Loan Bank	08/04/2016	35,000,000.00	34,976,517.36	35,276,500.00	1.13	1.21	07/14/2021	84,218.75	299,982.64
Federal Home Loan Mtg Corp	10/05/2016	20,000,000.00	19,958,521.47	20,169,400.00	1.13	1.37	08/12/2021	30,625.00	210,878.53
Federal National Mtg Assn	09/21/2016	35,000,000.00	34,968,310.53	35,343,700.00	1.25	1.36	08/17/2021	53,472.22	375,389.47
Federal National Mtg Assn	11/08/2016	35,000,000.00	34,976,320.69	35,432,950.00	1.38	1.44	10/07/2021	232,604.17	456,629.31
Federal Home Loan Bank	03/27/2017	25,000,000.00	25,077,970.85	25,756,500.00	2.25	2.02	03/11/2022	31,250.00	678,529.15
Federal Home Loan Bank	04/05/2019	18,290,000.00	18,329,448.20	18,910,762.60	2.50	2.34	03/11/2022	25,402.78	581,314.40
Federal National Mtg Assn	04/12/2019	50,000,000.00	49,916,329.63	51,619,000.00	2.25	2.36	04/12/2022	528,125.00	1,702,670.37
Federal Farm Credit Bank	09/26/2019	29,425,000.00	29,392,873.39	30,100,598.00	1.55	1.62	06/01/2022	152,029.17	707,724.61
Federal Farm Credit Bank	09/26/2019	25,000,000.00	24,982,435.23	25,574,000.00	1.55	1.59	06/01/2022	129,166.67	591,564.77
Federal Home Loan Bank	04/08/2019	10,000,000.00	10,005,279.42	10,377,600.00	2.38	2.34	06/10/2022	73,229.17	372,320.58
Federal Farm Credit Bank	12/16/2019	40,000,000.00	39,998,634.04	40,993,200.00	1.63	1.63	06/15/2022	191,977.78	994,565.96
Federal Home Loan Bank	10/24/2019	25,000,000.00	25,176,944.69	25,904,500.00	2.00	1.62	09/09/2022	30,555.56	727,555.31
Federal Farm Credit Bank	10/11/2019	10,000,000.00	9,992,362.04	10,243,000.00	1.38	1.41	10/11/2022	64,930.56	250,637.96
Federal Farm Credit Bank	07/01/2019	50,000,000.00	49,998,046.51	51,919,500.00	1.85	1.85	02/01/2023	154,166.67	1,921,453.49
Federal Farm Credit Bank	07/03/2019	20,000,000.00	20,012,260.87	20,767,800.00	1.85	1.82	02/01/2023	61,666.67	755,539.13
Federal Home Loan Bank	04/04/2019	29,195,000.00	29,478,627.57	30,998,959.05	2.75	2.33	03/10/2023	46,833.65	1,520,331.48
Federal Home Loan Bank	04/04/2019	10,000,000.00	10,097,149.36	10,617,900.00	2.75	2.33	03/10/2023	16,041.67	520,750.64
Federal Home Loan Bank	06/28/2019	48,500,000.00	48,874,328.53	50,973,500.00	2.13	1.83	06/09/2023	320,638.89	2,099,171.47
Federal Farm Credit Bank	07/03/2019	11,008,000.00	11,208,486.95	11,691,046.40	2.52	1.82	06/15/2023	81,679.36	482,559.45
Federal Farm Credit Bank	06/26/2019	32,250,000.00	32,210,071.59	33,612,885.00	1.77	1.82	06/26/2023	150,634.38	1,402,813.41
Federal Farm Credit Bank	07/03/2019	3,425,000.00	3,419,444.00	3,569,740.50	1.77	1.83	06/26/2023	15,997.60	150,296.50
Federal Home Loan Mtg Corp	08/27/2020	50,000,000.00	49,965,684.49	50,045,000.00	0.25	0.28	06/26/2023	11,805.55	79,315.51
Federal Home Loan Mtg Corp	08/27/2020	50,000,000.00	49,947,801.77	50,045,000.00	0.25	0.29	06/26/2023	11,805.55	97,198.23
Federal Home Loan Mtg Corp	04/26/2019	25,000,000.00	25,000,000.00	25,311,250.00	2.49	2.49	07/26/2023	268,020.83	311,250.00
Federal Home Loan Mtg Corp	08/21/2020	40,000,000.00	39,960,706.93	40,027,200.00	0.25	0.28	08/24/2023	11,111.11	66,493.07
Federal Home Loan Mtg Corp	08/27/2020	50,000,000.00	49,951,578.46	50,034,000.00	0.25	0.28	08/24/2023	11,805.56	82,421.54
Federal National Mtg Assn	08/27/2020	24,465,000.00	24,465,000.00	24,455,947.95	0.34	0.34	08/25/2023	7,855.98	(9,052.05)
Federal Home Loan Mtg Corp	09/04/2020	65,000,000.00	64,979,084.27	65,024,050.00	0.25	0.26	09/08/2023	12,187.50	44,965.73
Federal National Mtg Assn	04/18/2019	10,000,000.00	10,120,233.27	10,777,900.00	2.88	2.44	09/12/2023	15,173.61	657,666.73
Federal National Mtg Assn	06/27/2019	25,000,000.00	25,737,272.44	26,944,750.00	2.88	1.83	09/12/2023	37,934.03	1,207,477.56
Federal Home Loan Mtg Corp	09/28/2020	25,000,000.00	25,000,000.00	24,984,500.00	0.30	0.30	09/28/2023	625.00	(15,500.00)
Federal Farm Credit Bank	07/03/2019	50,000,000.00	50,004,630.94	52,521,500.00	1.88	1.88	11/01/2023	391,666.67	2,516,869.06
Federal Home Loan Mtg Corp	12/04/2019	12,590,000.00	12,590,000.00	12,625,126.10	1.80	1.80	12/04/2023	73,651.50	35,126.10

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal Home Loan Mtg Corp	12/18/2019	25,000,000.00	25,000,000.00	25,087,750.00	1.85	1.85	12/18/2023	132,326.39	87,750.00
Federal Home Loan Mtg Corp	03/29/2019	25,000,000.00	25,000,000.00	25,008,250.00	2.73	2.73	01/09/2024	326,083.33	8,250.00
Federal Home Loan Bank	02/15/2019	15,000,000.00	14,964,206.23	16,134,000.00	2.50	2.58	02/13/2024	50,000.00	1,169,793.77
Federal Home Loan Bank	02/22/2019	23,175,000.00	23,175,000.00	23,391,686.25	2.80	2.80	02/22/2024	70,297.50	216,686.25
Federal Farm Credit Bank	07/08/2019	50,000,000.00	50,462,011.41	53,333,000.00	2.23	1.94	02/23/2024	117,694.44	2,870,988.59
Federal National Mtg Assn	08/27/2020	15,455,000.00	15,455,000.00	15,459,172.85	0.38	0.37	02/26/2024	5,473.65	4,172.85
Federal Home Loan Mtg Corp	09/08/2020	50,000,000.00	50,000,000.00	49,983,000.00	0.38	0.38	03/08/2024	11,979.17	(17,000.00)
Federal Home Loan Mtg Corp	03/22/2019	20,000,000.00	20,000,000.00	20,224,400.00	2.75	2.75	03/22/2024	13,750.00	224,400.00
Federal Farm Credit Bank	06/13/2019	15,000,000.00	14,960,262.00	15,926,250.00	1.95	2.03	06/13/2024	87,750.00	965,988.00
Federal Farm Credit Bank	06/26/2019	105,350,000.00	105,630,730.93	111,855,362.50	1.95	1.87	06/13/2024	616,297.50	6,224,631.57
Federal Home Loan Mtg Corp	06/17/2020	25,000,000.00	25,000,000.00	25,028,500.00	0.63	0.63	06/17/2024	45,500.00	28,500.00
Federal Farm Credit Bank	06/17/2020	25,000,000.00	25,000,000.00	25,020,250.00	0.68	0.68	06/17/2024	49,111.11	20,250.00
Federal Farm Credit Bank	06/17/2020	50,000,000.00	50,000,000.00	50,040,500.00	0.68	0.68	06/17/2024	98,222.22	40,500.00
Federal Farm Credit Bank	07/23/2019	54,000,000.00	54,000,000.00	54,401,220.00	2.04	2.04	07/19/2024	220,320.00	401,220.00
Federal National Mtg Assn	08/12/2020	50,000,000.00	49,975,850.69	50,032,500.00	0.41	0.42	08/12/2024	27,902.78	56,649.31
Federal Home Loan Mtg Corp	08/19/2020	25,000,000.00	25,000,000.00	25,001,750.00	0.50	0.50	08/19/2024	14,583.33	1,750.00
Federal Home Loan Mtg Corp	08/19/2020	25,000,000.00	25,000,000.00	25,001,750.00	0.50	0.50	08/19/2024	14,583.33	1,750.00
Federal Farm Credit Bank	09/03/2020	25,000,000.00	25,000,000.00	24,993,000.00	0.48	0.48	09/03/2024	9,333.33	(7,000.00)
Federal Home Loan Bank	10/16/2019	21,555,000.00	22,546,350.68	23,830,992.45	2.88	1.66	09/13/2024	30,985.31	1,284,641.77
Federal Home Loan Bank	11/06/2019	25,000,000.00	26,051,645.11	27,639,750.00	2.88	1.76	09/13/2024	35,937.50	1,588,104.89
Federal Home Loan Bank	11/26/2019	20,000,000.00	20,899,968.73	22,111,800.00	2.88	1.68	09/13/2024	28,750.00	1,211,831.27
Federal Farm Credit Bank	09/17/2019	14,000,000.00	13,958,962.89	14,718,200.00	1.60	1.68	09/17/2024	8,711.11	759,237.11
Federal Farm Credit Bank	09/17/2019	11,000,000.00	10,967,059.40	11,564,300.00	1.60	1.68	09/17/2024	6,844.44	597,240.60
Federal Home Loan Mtg Corp	09/30/2020	25,000,000.00	25,000,000.00	24,979,250.00	0.38	0.38	09/30/2024	260.42	(20,750.00)
Federal Home Loan Mtg Corp	09/30/2020	25,000,000.00	25,000,000.00	24,974,000.00	0.35	0.35	09/30/2024	243.06	(26,000.00)
Federal Home Loan Mtg Corp	11/12/2019	25,000,000.00	25,000,000.00	25,036,500.00	2.03	2.03	11/12/2024	195,951.39	36,500.00
Federal Home Loan Mtg Corp	11/12/2019	25,000,000.00	25,000,000.00	25,036,500.00	2.03	2.03	11/12/2024	195,951.39	36,500.00
Federal Home Loan Mtg Corp	09/02/2020	50,000,000.00	50,000,000.00	49,890,000.00	0.48	0.48	12/02/2024	19,333.33	(110,000.00)
Federal National Mtg Assn	01/10/2020	50,000,000.00	49,863,666.11	52,688,500.00	1.63	1.69	01/07/2025	189,583.33	2,824,833.89
Federal Home Loan Bank	02/27/2020	25,405,000.00	25,405,000.00	25,296,774.70	1.80	1.80	02/19/2025	53,350.50	(108,225.30)
Federal Home Loan Mtg Corp	02/27/2020	11,000,000.00	11,000,000.00	11,043,450.00	1.75	1.75	02/24/2025	19,784.72	43,450.00
Federal Home Loan Mtg Corp	05/19/2020	25,000,000.00	25,000,000.00	25,013,500.00	0.75	0.75	05/19/2025	68,750.00	13,500.00
Federal Home Loan Mtg Corp	05/27/2020	25,000,000.00	25,000,000.00	25,006,500.00	0.83	0.83	05/27/2025	71,472.22	6,500.00
Federal Home Loan Mtg Corp	05/29/2020	50,000,000.00	50,000,000.00	50,038,500.00	0.75	0.75	05/28/2025	127,083.33	38,500.00
Federal Home Loan Mtg Corp	06/02/2020	25,000,000.00	24,995,331.29	25,019,250.00	0.75	0.75	05/28/2025	61,979.17	23,918.71
Federal National Mtg Assn	06/11/2020	25,000,000.00	25,000,000.00	25,043,250.00	0.80	0.80	06/11/2025	61,111.11	43,250.00
Federal National Mtg Assn	06/16/2020	50,000,000.00	50,000,000.00	50,083,000.00	0.75	0.75	06/16/2025	109,375.00	83,000.00
Federal Home Loan Mtg Corp	07/15/2020	5,265,000.00	5,265,000.00	5,248,204.65	0.75	0.75	07/08/2025	8,336.25	(16,795.35)
Federal Home Loan Mtg Corp	07/15/2020	25,000,000.00	25,000,000.00	25,012,250.00	0.77	0.77	07/15/2025	40,638.89	12,250.00
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	46,233.33	16,800.00
Federal National Mtg Assn	07/28/2020	20,000,000.00	20,000,000.00	20,010,400.00	0.67	0.67	07/28/2025	23,450.00	10,400.00
Federal National Mtg Assn	07/29/2020	25,000,000.00	25,000,000.00	24,956,000.00	0.60	0.60	07/29/2025	25,833.33	(44,000.00)
Federal National Mtg Assn	07/29/2020	25,000,000.00	25,000,000.00	24,956,000.00	0.60	0.60	07/29/2025	25,833.33	(44,000.00)
Federal National Mtg Assn	08/04/2020	25,000,000.00	25,000,000.00	25,010,250.00	0.70	0.70	08/04/2025	27,708.33	10,250.00

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal National Mtg Assn	08/12/2020	25,000,000.00	25,000,000.00	24,982,750.00	0.57	0.57	08/12/2025	19,395.83	(17,250.00)
Federal National Mtg Assn	08/19/2020	25,000,000.00	25,000,000.00	25,001,000.00	0.55	0.55	08/19/2025	16,041.67	1,000.00
Federal National Mtg Assn	08/26/2020	25,000,000.00	25,000,000.00	25,015,250.00	0.55	0.55	08/26/2025	13,368.06	15,250.00
Federal National Mtg Assn	08/27/2020	25,000,000.00	25,000,000.00	25,018,250.00	0.65	0.65	08/27/2025	15,347.22	18,250.00
Federal Home Loan Bank	09/11/2020	5,000,000.00	4,985,167.32	4,995,050.00	0.38	0.44	09/04/2025	1,041.67	9,882.68
Federal Farm Credit Bank	09/24/2020	40,000,000.00	40,000,000.00	39,938,800.00	0.50	0.50	09/22/2025	3,888.89	(61,200.00)
Federal National Mtg Assn	09/30/2020	25,000,000.00	25,000,000.00	24,991,000.00	0.55	0.55	09/30/2025	381.94	(9,000.00)
Federal National Mtg Assn	09/30/2020	13,400,000.00	13,400,000.00	13,395,176.00	0.55	0.55	09/30/2025	204.72	(4,824.00)
Federal Agency Subtotal:		2,688,753,000.00	2,693,765,999.72	2,737,221,055.00	1.30	1.25		7,718,556.09	43,455,055.28

Medium-Term Notes

American Honda Finance	03/04/2019	8,710,000.00	8,716,769.14	8,775,412.10	3.15	2.85	01/08/2021	63,256.38	58,642.96
Toyota Motor Credit Corp	01/08/2019	20,000,000.00	19,998,383.33	20,150,000.00	3.05	3.08	01/08/2021	140,638.89	151,616.67
US Bank NA Cincinnati	04/01/2019	12,000,000.00	12,017,297.92	12,084,120.00	3.00	2.54	02/04/2021	57,000.00	66,822.08
Apple Inc	05/06/2019	10,000,000.00	9,988,280.06	10,070,400.00	2.25	2.55	02/23/2021	23,750.00	82,119.94
JP Morgan	09/01/2020	23,640,000.00	23,830,696.00	23,816,590.80	2.55	0.61	03/01/2021	50,235.00	(14,105.20)
Apple Inc	05/03/2019	8,137,000.00	8,154,059.00	8,258,241.30	2.85	2.49	05/06/2021	93,405.98	104,182.30
JP Morgan	10/22/2019	50,000,000.00	50,000,000.00	49,070,000.00	0.50	1.09	06/01/2021	23,037.86	(930,000.00)
JP Morgan	10/21/2019	10,570,000.00	10,595,514.10	10,702,547.80	2.40	2.04	06/07/2021	80,332.00	107,033.70
American Honda Finance	04/05/2019	14,338,000.00	14,228,374.32	14,484,677.74	1.65	2.67	07/12/2021	51,915.51	256,303.42
JP Morgan	09/02/2020	25,000,000.00	25,896,227.41	25,897,500.00	4.35	0.23	08/15/2021	87,604.16	1,272.59
American Honda Finance	09/09/2019	25,000,000.00	24,934,981.94	25,298,250.00	1.70	1.98	09/09/2021	25,972.22	363,268.06
Procter & Gamble	07/02/2019	5,000,000.00	4,985,364.09	5,081,150.00	1.70	1.98	11/03/2021	34,944.44	95,785.91
JP Morgan	01/22/2020	10,554,000.00	10,900,884.69	11,126,660.04	4.50	1.94	01/24/2022	88,389.75	225,775.35
JP Morgan	08/31/2020	5,406,000.00	5,698,051.36	5,699,329.56	4.50	0.37	01/24/2022	20,272.50	1,278.20
JP Morgan	09/11/2020	9,947,000.00	10,488,114.78	10,486,724.22	4.50	0.35	01/24/2022	24,867.50	(1,390.56)
US BANKCORP	04/04/2019	25,000,000.00	24,998,829.21	25,707,250.00	2.63	2.63	01/24/2022	122,135.42	708,420.79
US BANKCORP	04/05/2019	5,000,000.00	4,999,367.15	5,141,450.00	2.63	2.63	01/24/2022	24,427.08	142,082.85
Microsoft Corp	04/05/2019	50,000,000.00	49,939,529.38	51,387,000.00	2.40	2.49	02/06/2022	183,333.33	1,447,470.62
Procter & Gamble	07/02/2019	16,857,000.00	16,931,666.22	17,337,930.21	2.30	1.96	02/06/2022	59,233.63	406,263.99
Apple Inc	04/12/2019	25,000,000.00	24,982,245.82	25,707,750.00	2.50	2.55	02/09/2022	90,277.78	725,504.18
Apple Inc	04/22/2019	20,000,000.00	19,878,266.53	20,510,600.00	2.15	2.62	02/09/2022	62,111.11	632,333.47
Apple Inc	04/25/2019	8,355,000.00	8,349,964.36	8,591,530.05	2.50	2.55	02/09/2022	30,170.83	241,565.69
Apple Inc	04/29/2019	4,950,000.00	4,947,052.97	5,090,134.50	2.50	2.55	02/09/2022	17,875.00	143,081.53
Apple Inc	06/07/2019	15,100,000.00	15,161,508.80	15,527,481.00	2.50	2.18	02/09/2022	54,527.78	365,972.20
Apple Inc	06/13/2019	13,876,000.00	13,919,915.51	14,268,829.56	2.50	2.25	02/09/2022	50,107.78	348,914.05
Toyota Motor Credit Corp	03/18/2019	50,000,000.00	50,000,000.00	50,568,000.00	2.85	2.85	02/18/2022	51,458.33	568,000.00
Toyota Motor Credit Corp	04/12/2019	25,000,000.00	24,991,964.58	25,858,000.00	2.65	2.67	04/12/2022	311,006.94	866,035.42
Toyota Motor Credit Corp	04/29/2019	50,000,000.00	50,000,000.00	50,651,000.00	2.70	2.70	04/29/2022	570,000.00	651,000.00
JP Morgan	04/30/2019	50,000,000.00	50,000,000.00	50,550,000.00	2.75	2.75	04/30/2022	576,736.11	550,000.00
Apple Inc	09/04/2019	10,157,000.00	10,241,010.05	10,474,203.11	2.30	1.77	05/11/2022	90,848.72	233,193.06
US Bank NA OH	05/23/2019	35,000,000.00	34,979,663.70	36,290,450.00	2.65	2.69	05/23/2022	329,777.78	1,310,786.30
US Bank NA OH	09/01/2020	44,463,000.00	46,117,229.47	46,102,350.81	2.65	0.38	05/23/2022	98,189.13	(14,878.66)
JP Morgan	09/01/2020	8,040,000.00	8,231,986.75	8,213,181.60	3.51	2.09	06/18/2022	23,543.80	(18,805.15)

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Toyota Motor Credit Corp	02/27/2019	25,000,000.00	24,953,275.49	26,098,000.00	2.80	2.52	07/13/2022	151,666.67	1,144,724.51
Procter & Gamble	07/16/2019	20,000,000.00	20,020,372.85	20,709,000.00	2.15	2.09	08/11/2022	59,722.22	688,627.15
Procter & Gamble	08/21/2019	10,000,000.00	10,077,143.93	10,354,500.00	2.15	1.72	08/11/2022	29,861.11	277,356.07
Procter & Gamble	08/21/2019	20,000,000.00	20,154,287.85	20,709,000.00	2.15	1.72	08/11/2022	59,722.22	554,712.15
Exxon Mobil	08/16/2019	5,000,000.00	5,000,000.00	5,148,100.00	1.90	1.90	08/16/2022	11,887.50	148,100.00
Toyota Motor Credit Corp	01/15/2020	32,538,000.00	32,744,562.01	33,656,005.68	2.15	1.81	09/08/2022	44,694.56	911,443.67
Apple Inc	09/11/2019	20,000,000.00	19,997,796.30	20,541,600.00	1.70	1.71	09/11/2022	18,888.89	543,803.70
Apple Inc	07/12/2019	10,475,000.00	10,475,000.00	10,826,750.50	2.10	2.10	09/12/2022	11,609.79	351,750.50
Toyota Motor Credit Corp	09/23/2019	25,000,000.00	25,000,000.00	25,388,500.00	2.10	2.10	09/23/2022	11,666.67	388,500.00
JP Morgan	01/24/2020	25,000,000.00	25,000,000.00	25,239,000.00	2.00	2.00	10/24/2022	93,055.56	239,000.00
JP Morgan	01/24/2020	25,000,000.00	25,000,000.00	25,239,000.00	2.00	2.00	10/24/2022	93,055.56	239,000.00
US Bank NA Cincinnati	12/09/2019	35,000,000.00	34,978,334.05	36,194,900.00	1.95	1.98	01/09/2023	155,458.33	1,216,565.95
Toyota Motor Credit Corp	01/21/2020	13,000,000.00	13,223,995.35	13,610,610.00	2.63	1.84	01/10/2023	76,781.25	386,614.65
JP Morgan	03/17/2020	10,000,000.00	10,135,093.91	10,326,200.00	2.97	2.36	01/15/2023	62,742.22	191,106.09
JP Morgan	05/28/2020	16,848,000.00	17,537,944.34	17,791,993.44	2.70	1.11	05/18/2023	155,422.80	254,049.10
Medium-Term Notes Subtotal:		987,961,000.00	993,401,004.72	1,010,811,904.02	2.45	2.05		4,647,618.09	17,410,899.30
Money Market / LGIPs									
BlackRock CalTrust	02/07/2019	50,000,000.00	50,000,000.00	50,000,000.00	0.00	0.00		2,034.25	0.00
BlackRock FedFund	07/06/2018	1,000,000.00	1,000,000.00	1,000,000.00	0.00	0.00		40.68	0.00
CAMP	01/24/2020	200,490,276.70	200,490,276.70	200,490,276.70	0.27	0.27		45,047.90	0.00
Fidelity Government Fund	07/01/2017	332,000,000.00	332,000,000.00	332,000,000.00	0.03	0.03		2,509.34	0.00
Federated Government Fund	07/01/2017	800,000.00	800,000.00	800,000.00	0.04	0.04		31.73	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		16.46	0.00
Money Market / LGIPs Subtotal:		585,290,276.70	585,290,276.70	585,290,276.70	0.11	0.11		49,680.36	0.00
Municipal Bonds									
New York State	10/30/2019	20,000,000.00	20,000,000.00	20,120,800.00	1.84	1.84	02/15/2021	47,022.22	120,800.00
New York State	10/30/2019	10,000,000.00	10,000,000.00	10,384,700.00	1.95	1.95	02/15/2023	24,916.67	384,700.00
State of Maryland	08/05/2020	15,000,000.00	15,000,000.00	15,011,700.00	0.41	0.41	08/01/2023	9,566.67	11,700.00
State of California	10/24/2019	26,535,000.00	26,962,945.69	28,018,041.15	2.40	1.84	10/01/2023	318,420.02	1,055,095.46
New York State	10/30/2019	20,000,000.00	20,000,000.00	21,011,800.00	2.01	2.01	02/15/2024	51,366.67	1,011,800.00
State of Maryland	08/05/2020	25,000,000.00	25,000,000.00	25,022,000.00	0.51	0.51	08/01/2024	19,833.33	22,000.00
State of Minnesota	08/25/2020	15,000,000.00	15,011,841.10	15,001,950.00	0.50	0.48	08/01/2024	7,500.00	(9,891.10)
State of Hawaii	08/12/2020	5,255,000.00	5,255,000.00	5,241,704.85	0.67	0.67	08/01/2025	4,792.27	(13,295.15)
State of Maryland	08/05/2020	25,000,000.00	25,000,000.00	25,031,750.00	0.66	0.66	08/01/2025	25,666.67	31,750.00
Municipal Bonds Subtotal:		161,790,000.00	162,229,786.79	164,844,446.00	1.28	1.19		509,084.52	2,614,659.21
Negotiable CDs									
Canadian Imp Bk Comm NY	03/12/2020	50,000,000.00	50,000,000.00	50,001,500.00	1.25	1.25	10/01/2020	352,430.56	1,500.00
Credit Agricole CIB	06/02/2020	25,000,000.00	25,000,000.00	25,000,250.00	0.20	0.20	10/02/2020	16,805.55	250.00
Credit Agricole CIB	06/02/2020	25,000,000.00	25,000,000.00	25,000,250.00	0.20	0.20	10/05/2020	16,805.55	250.00
Credit Agricole CIB	06/02/2020	25,000,000.00	25,000,000.00	25,000,250.00	0.20	0.20	10/06/2020	16,805.56	250.00
Canadian Imp Bk Comm NY	03/12/2020	50,000,000.00	50,000,000.00	50,012,500.00	1.25	1.25	10/08/2020	352,430.55	12,500.00

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Toronto Dominion NY	09/08/2020	50,000,000.00	50,000,000.00	50,000,000.00	0.12	0.12	10/08/2020	3,833.33	0.00
Toronto Dominion NY	09/09/2020	50,000,000.00	50,000,000.00	50,000,000.00	0.11	0.11	10/09/2020	3,361.11	0.00
UBS AG Stamford	04/15/2020	25,000,000.00	25,000,000.00	25,026,000.00	1.20	1.20	11/04/2020	140,833.34	26,000.00
Sumitomo Mitsui Bank NY	09/08/2020	50,000,000.00	50,000,000.00	50,001,000.00	0.13	0.13	11/09/2020	4,152.78	1,000.00
UBS AG Stamford	04/15/2020	25,000,000.00	25,000,000.00	25,029,500.00	1.20	1.20	11/09/2020	140,833.33	29,500.00
Sumitomo Mitsui Bank NY	09/08/2020	50,000,000.00	50,000,000.00	50,000,500.00	0.13	0.13	11/13/2020	4,152.78	500.00
Bank of Montreal	08/27/2020	50,000,000.00	50,000,000.00	50,001,500.00	0.15	0.15	11/18/2020	7,291.67	1,500.00
Bank of Montreal	08/27/2020	50,000,000.00	50,000,000.00	50,002,000.00	0.16	0.16	11/25/2020	7,777.78	2,000.00
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	18,208.34	4,750.00
Credit Agricole CIB	05/28/2020	100,000,000.00	100,000,000.00	100,024,000.00	0.25	0.25	12/01/2020	87,500.00	24,000.00
Credit Agricole CIB	05/29/2020	50,000,000.00	50,000,000.00	50,012,000.00	0.25	0.25	12/01/2020	43,402.78	12,000.00
Credit Agricole CIB	06/02/2020	50,000,000.00	50,000,000.00	50,013,000.00	0.26	0.26	12/01/2020	43,694.44	13,000.00
Royal Bk of Canada/Dain Rausch	03/16/2020	80,000,000.00	80,000,000.00	80,282,400.00	1.29	1.29	01/15/2021	570,466.66	282,400.00
Canadian Imp Bk Comm NY	06/24/2020	25,000,000.00	25,000,000.00	25,007,500.00	0.27	0.27	01/19/2021	18,562.50	7,500.00
Toronto Dominion NY	07/20/2020	25,000,000.00	25,000,000.00	25,004,750.00	0.24	0.24	01/19/2021	12,166.67	4,750.00
Credit Agricole CIB	07/29/2020	25,000,000.00	25,000,000.00	25,004,500.00	0.21	0.21	01/22/2021	9,333.33	4,500.00
Toronto Dominion NY	08/05/2020	50,000,000.00	50,000,000.00	50,002,500.00	0.20	0.20	01/29/2021	15,437.50	2,500.00
Toronto Dominion NY	08/06/2020	50,000,000.00	50,000,000.00	50,001,000.00	0.19	0.19	02/01/2021	14,777.78	1,000.00
UBS AG Stamford	02/18/2020	80,000,000.00	80,000,000.00	80,417,600.00	1.62	1.62	02/11/2021	813,600.00	417,600.00
Toronto Dominion NY	09/01/2020	150,000,000.00	150,000,000.00	149,988,000.00	0.20	0.20	05/03/2021	25,000.00	(12,000.00)
Canadian Imp Bk Comm NY	06/25/2020	35,000,000.00	35,000,000.00	35,042,000.00	0.39	0.39	05/28/2021	37,158.33	42,000.00
Toronto Dominion NY	06/01/2020	25,000,000.00	25,000,000.00	25,029,000.00	0.39	0.39	05/28/2021	33,041.67	29,000.00
Toronto Dominion NY	06/08/2020	25,000,000.00	25,000,000.00	25,031,750.00	0.40	0.40	06/08/2021	31,944.44	31,750.00
Toronto Dominion NY	06/10/2020	25,000,000.00	25,000,000.00	25,037,000.00	0.43	0.43	06/08/2021	33,743.05	37,000.00
Bank of Montreal	08/26/2020	50,000,000.00	50,000,000.00	50,000,500.00	0.23	0.23	06/30/2021	11,500.00	500.00
Toronto Dominion NY	06/26/2020	50,000,000.00	50,000,000.00	50,067,500.00	0.40	0.40	06/30/2021	53,888.89	67,500.00
Bank of Montreal	08/26/2020	50,000,000.00	50,000,000.00	50,000,500.00	0.23	0.23	07/01/2021	11,500.00	500.00
Royal Bk of Canada/Dain Rausch	09/28/2020	50,000,000.00	50,000,000.00	49,999,000.00	0.21	0.21	07/01/2021	875.00	(1,000.00)
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	11,819.44	0.00
Bank of Montreal	08/31/2020	200,000,000.00	200,000,000.00	199,956,000.00	0.20	0.20	07/02/2021	34,444.44	(44,000.00)
Royal Bk of Canada/Dain Rausch	09/28/2020	50,000,000.00	50,000,000.00	49,999,000.00	0.21	0.21	07/02/2021	875.00	(1,000.00)
Toronto Dominion NY	08/27/2020	100,000,000.00	100,000,000.00	99,992,000.00	0.21	0.21	07/02/2021	20,416.67	(8,000.00)
Canadian Imp Bk Comm NY	08/10/2020	100,000,000.00	100,000,000.00	100,021,000.00	0.26	0.26	08/02/2021	37,555.56	21,000.00
Canadian Imp Bk Comm NY	09/03/2020	50,000,000.00	50,000,000.00	50,002,000.00	0.24	0.24	08/02/2021	9,333.33	2,000.00
Royal Bk of Canada/Dain Rausch	09/28/2020	75,000,000.00	75,000,000.00	74,993,250.00	0.22	0.22	08/02/2021	1,375.00	(6,750.00)
Canadian Imp Bk Comm NY	08/13/2020	60,000,000.00	60,000,000.00	60,016,800.00	0.27	0.27	08/06/2021	22,050.00	16,800.00
Canadian Imp Bk Comm NY	08/17/2020	50,000,000.00	50,000,000.00	50,007,500.00	0.26	0.26	08/20/2021	16,250.00	7,500.00
Canadian Imp Bk Comm NY	09/03/2020	25,000,000.00	25,000,000.00	25,000,750.00	0.25	0.25	08/31/2021	4,861.11	750.00
Royal Bk of Canada/Dain Rausch	09/30/2020	25,000,000.00	25,000,000.00	25,000,000.00	0.22	0.22	09/01/2021	152.78	0.00
Canadian Imp Bk Comm NY	09/22/2020	50,000,000.00	50,000,000.00	49,998,000.00	0.25	0.25	09/17/2021	3,125.00	(2,000.00)
Royal Bk of Canada/Dain Rausch	09/25/2020	25,000,000.00	25,000,000.00	24,998,000.00	0.25	0.25	09/20/2021	1,041.67	(2,000.00)
Negotiable CDs Subtotal:		2,405,000,000.00	2,405,000,000.00	2,406,028,800.00	0.37	0.37		3,116,615.27	1,028,800.00

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Supranationals									
Inter-American Development Bk	04/19/2018	100,000,000.00	99,959,666.67	101,311,000.00	2.63	2.70	04/19/2021	1,181,250.00	1,351,333.33
International Finance Corp	07/20/2016	25,000,000.00	24,979,810.14	25,183,000.00	1.13	1.23	07/20/2021	54,015.00	203,189.86
International Finance Corp	10/07/2016	12,500,000.00	12,477,230.56	12,591,500.00	1.13	1.36	07/20/2021	27,688.13	114,269.44
Inter-American Development Bk	08/27/2020	50,000,000.00	51,476,586.16	51,481,000.00	1.75	0.23	09/14/2022	41,319.44	4,413.84
Inter-American Development Bk	04/04/2019	15,000,000.00	15,055,931.63	15,768,900.00	2.50	2.33	01/18/2023	76,041.67	712,968.37
Inter-American Development Bk	04/04/2019	10,000,000.00	10,037,833.43	10,512,600.00	2.50	2.33	01/18/2023	50,694.44	474,766.57
Inter-American Development Bk	10/30/2019	54,650,000.00	55,560,545.93	57,451,359.00	2.50	1.75	01/18/2023	277,045.14	1,890,813.07
Inter-American Development Bk	12/16/2019	15,050,000.00	15,302,396.76	15,821,463.00	2.50	1.75	01/18/2023	76,295.14	519,066.24
Intl Bank For Recon and Dev	12/20/2019	14,750,000.00	14,808,893.62	15,393,542.50	1.88	1.72	06/19/2023	78,285.63	584,648.88
Inter-American Development Bk	04/16/2019	50,000,000.00	50,000,000.00	50,845,500.00	2.53	2.53	07/06/2023	298,791.67	845,500.00
Inter-American Development Bk	04/16/2019	25,000,000.00	25,000,000.00	25,422,750.00	2.53	2.53	07/06/2023	149,395.84	422,750.00
Inter-American Development Bk	09/27/2019	25,000,000.00	25,000,000.00	25,340,750.00	1.95	1.95	09/27/2023	13,541.67	340,750.00
Intl Bank For Recon and Dev	04/22/2019	10,000,000.00	10,152,528.90	10,817,900.00	3.00	2.46	09/27/2023	3,333.33	665,371.10
Intl Bank For Recon and Dev	04/25/2019	6,000,000.00	6,097,002.21	6,490,740.00	3.00	2.43	09/27/2023	2,000.00	393,737.79
Intl Bank For Recon and Dev	11/26/2019	25,000,000.00	25,971,399.71	27,044,750.00	3.00	1.65	09/27/2023	8,333.33	1,073,350.29
Intl Bank For Recon and Dev	12/10/2019	22,846,000.00	23,710,246.63	24,714,574.34	3.00	1.69	09/27/2023	7,615.33	1,004,327.71
Inter-American Development Bk	03/21/2019	25,000,000.00	25,318,334.35	27,041,250.00	3.00	2.55	10/04/2023	368,750.00	1,722,915.65
Inter-American Development Bk	10/31/2019	7,883,000.00	8,174,826.65	8,526,646.95	3.00	1.72	10/04/2023	116,274.25	351,820.30
Inter-American Development Bk	10/31/2019	17,117,000.00	17,749,355.04	18,514,603.05	3.00	1.72	10/04/2023	252,475.75	765,248.01
Inter-American Development Bk	04/25/2019	25,000,000.00	25,139,503.97	26,899,750.00	2.63	2.44	01/16/2024	136,718.75	1,760,246.03
Inter-American Development Bk	04/29/2019	25,000,000.00	25,173,699.91	26,899,750.00	2.63	2.40	01/16/2024	136,718.75	1,726,050.09
Inter-American Development Bk	05/06/2019	34,750,000.00	34,964,421.89	37,390,652.50	2.63	2.45	01/16/2024	190,039.06	2,426,230.61
Inter-American Development Bk	04/02/2019	50,000,000.00	50,000,000.00	52,921,000.00	2.29	2.29	01/31/2024	194,000.00	2,921,000.00
Inter-American Development Bk	10/31/2019	11,869,000.00	12,350,302.50	12,938,396.90	3.00	1.75	02/21/2024	39,563.33	588,094.40
Inter-American Development Bk	04/08/2019	50,000,000.00	50,000,000.00	53,020,500.00	2.33	2.33	02/29/2024	100,826.28	3,020,500.00
Intl Bank For Recon and Dev	03/11/2019	25,000,000.00	25,000,000.00	25,253,500.00	2.89	2.89	03/11/2024	39,694.44	253,500.00
Intl Bank For Recon and Dev	03/19/2019	25,000,000.00	24,971,746.67	26,843,750.00	2.50	2.53	03/19/2024	20,833.33	1,872,003.33
Intl Bank For Recon and Dev	03/26/2019	25,000,000.00	25,000,000.00	27,135,750.00	2.77	2.77	03/26/2024	9,618.06	2,135,750.00
International Finance Corp	10/16/2019	25,000,000.00	24,940,789.58	26,031,250.00	1.38	1.44	10/16/2024	157,427.08	1,090,460.42
Intl Bank For Recon and Dev	11/13/2019	50,000,000.00	50,000,000.00	50,085,000.00	2.05	2.05	11/13/2024	392,916.67	85,000.00
Intl Bank For Recon and Dev	12/12/2019	50,000,000.00	50,000,000.00	50,154,000.00	2.00	2.00	12/12/2024	302,777.78	154,000.00
Intl Bank For Recon and Dev	03/03/2020	25,000,000.00	25,000,000.00	25,022,500.00	1.80	1.80	03/03/2025	34,806.63	22,500.00
Intl Bank For Recon and Dev	04/22/2020	25,000,000.00	24,911,796.25	25,232,750.00	0.63	0.70	04/22/2025	69,010.42	320,953.75
Intl Bank For Recon and Dev	07/28/2020	25,000,000.00	24,967,674.46	24,933,250.00	0.38	0.40	07/25/2025	16,406.25	(34,424.46)
Supranationals Subtotal:		982,415,000.00	989,252,523.62	1,021,035,628.24	2.28	2.01		4,924,502.59	31,783,104.62
Sweep Fund									
JP Morgan	12/11/2018	1,066,276.18	1,066,276.18	1,066,276.18	0.01	0.01		18.03	0.00
Sweep Fund Subtotal:		1,066,276.18	1,066,276.18	1,066,276.18	0.01	0.01		18.03	0.00
Treasury Coupon Securities									
U.S. Treasury	01/06/2017	20,000,000.00	19,975,883.24	20,082,000.00	1.38	1.75	01/31/2021	46,331.52	106,116.76
U.S. Treasury	02/01/2019	13,000,000.00	13,000,594.08	13,102,570.00	2.50	2.49	01/31/2021	54,755.43	101,975.92

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
U.S. Treasury	06/17/2016	35,000,000.00	35,065,842.66	35,295,400.00	1.38	1.08	05/31/2021	161,731.56	229,557.34
U.S. Treasury	09/07/2016	5,000,000.00	4,999,516.22	5,037,500.00	1.13	1.14	06/30/2021	14,215.35	37,983.78
U.S. Treasury	09/07/2016	5,000,000.00	5,044,119.98	5,088,500.00	2.25	1.15	07/31/2021	18,953.80	44,380.02
U.S. Treasury	10/06/2016	25,000,000.00	24,969,140.63	25,244,250.00	1.13	1.25	09/30/2021	772.66	275,109.37
U.S. Treasury	12/09/2016	15,000,000.00	14,986,980.06	15,282,450.00	1.75	1.83	11/30/2021	88,217.21	295,469.94
U.S. Treasury	11/21/2019	20,000,000.00	20,063,210.96	20,581,200.00	1.75	1.57	07/15/2022	74,184.78	517,989.04
U.S. Treasury	09/11/2019	10,000,000.00	10,008,053.00	10,286,300.00	1.63	1.58	08/31/2022	13,915.75	278,247.00
U.S. Treasury	04/30/2019	50,000,000.00	49,423,885.05	51,873,000.00	1.75	2.27	01/31/2023	147,418.48	2,449,114.95
U.S. Treasury	01/07/2020	15,000,000.00	15,062,848.08	15,561,900.00	1.75	1.57	01/31/2023	44,225.54	499,051.92
U.S. Treasury	09/16/2019	12,000,000.00	11,926,294.14	12,406,440.00	1.50	1.75	03/31/2023	494.51	480,145.86
U.S. Treasury	12/17/2019	15,000,000.00	14,874,937.97	15,507,450.00	1.38	1.69	06/30/2023	52,122.96	632,512.03
U.S. Treasury	02/05/2020	5,000,000.00	4,993,692.08	5,169,150.00	1.38	1.42	06/30/2023	17,374.32	175,457.92
U.S. Treasury	09/06/2019	10,000,000.00	9,945,026.66	10,309,800.00	1.25	1.45	07/31/2023	21,059.78	364,773.34
U.S. Treasury	10/10/2019	10,000,000.00	9,938,746.91	10,309,800.00	1.25	1.47	07/31/2023	21,059.78	371,053.09
U.S. Treasury	10/11/2019	5,000,000.00	5,159,488.88	5,367,200.00	2.75	1.58	07/31/2023	23,165.76	207,711.12
U.S. Treasury	05/31/2019	40,000,000.00	39,346,989.70	41,425,200.00	1.38	1.96	08/31/2023	47,099.45	2,078,210.30
U.S. Treasury	09/03/2019	15,000,000.00	15,125,847.34	15,678,000.00	1.63	1.34	10/31/2023	102,004.08	552,152.66
U.S. Treasury	09/05/2019	10,000,000.00	10,047,798.14	10,452,000.00	1.63	1.46	10/31/2023	68,002.72	404,201.86
U.S. Treasury	02/01/2019	10,000,000.00	10,010,940.50	10,772,300.00	2.50	2.46	01/31/2024	42,119.57	761,359.50
U.S. Treasury	04/02/2019	15,000,000.00	14,939,320.63	16,015,950.00	2.13	2.25	03/31/2024	875.69	1,076,629.37
U.S. Treasury	06/11/2019	15,000,000.00	15,306,401.04	16,249,200.00	2.50	1.91	05/15/2024	141,644.02	942,798.96
U.S. Treasury	07/15/2019	25,000,000.00	25,123,861.75	26,685,500.00	2.00	1.86	06/30/2024	126,358.70	1,561,638.25
U.S. Treasury	05/04/2020	10,000,000.00	10,537,311.63	10,592,200.00	1.75	0.34	07/31/2024	29,483.70	54,888.37
U.S. Treasury	08/29/2019	10,000,000.00	10,367,721.41	10,837,900.00	2.38	1.39	08/15/2024	30,332.88	470,178.59
U.S. Treasury	03/10/2020	15,000,000.00	15,507,345.20	15,737,700.00	1.38	0.58	01/31/2025	34,748.64	230,354.80
U.S. Treasury	03/13/2020	15,000,000.00	15,424,537.49	15,737,700.00	1.38	0.71	01/31/2025	34,748.64	313,162.51
U.S. Treasury	04/28/2020	20,000,000.00	21,409,296.61	21,532,000.00	2.00	0.37	02/15/2025	51,086.96	122,703.39
U.S. Treasury	04/13/2020	15,000,000.00	15,053,597.93	15,174,000.00	0.50	0.42	03/31/2025	206.04	120,402.07
U.S. Treasury	06/01/2020	15,000,000.00	15,033,857.66	15,088,500.00	0.38	0.33	04/30/2025	18,648.10	54,642.34
Treasury Coupon Securities Subtotal:		500,000,000.00	502,673,087.63	518,483,060.00	1.61	1.50		1,527,358.38	15,809,972.37

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
3608	Money Market Funds	Fidelity Government	0.04	Redemption	397,500,000.00	09/01/20
3608	Money Market Funds	Fidelity Government	0.04	Redemption	2,000,000.00	09/01/20
5309	Sweep Fund	JP Morgan	0.01	Redemption	213,221.00	09/01/20
6179	Money Market Funds	CAMP	0.30	Purchase	-50,866.63	09/01/20
6297	Commercial Paper	Cooperatieve Rabo	1.10	Redemption	75,000,000.00	09/01/20
6468	Negotiable CD	Toronto Dominion NY	0.20	Purchase	-150,000,000.00	09/01/20
6469	Commercial Paper	Cooperatieve Rabo	0.08	Purchase	-169,999,622.22	09/01/20
6470	Corporate Notes	JP Morgan	2.55	Purchase	-23,868,835.20	09/01/20
6471	Corporate Notes	US Bank NA OH	2.65	Purchase	-46,521,809.81	09/01/20
6472	Corporate Notes	JP Morgan	3.51	Purchase	-8,298,611.51	09/01/20
5309	Sweep Fund	JP Morgan	0.01	Redemption	283,811.87	09/02/20
6296	Commercial Paper	Cooperatieve Rabo	1.10	Redemption	50,000,000.00	09/02/20
6469	Commercial Paper	Cooperatieve Rabo	0.08	Redemption	170,000,000.00	09/02/20
6473	Commercial Paper	BNP Paribas NY	0.08	Purchase	-299,995,333.33	09/02/20
6474	Commercial Paper	Cooperatieve Rabo	0.08	Purchase	-214,999,522.22	09/02/20
6475	Corporate Notes	JP Morgan	4.35	Purchase	-26,030,354.17	09/02/20
6476	Federal Agencies	Federal Home Loan Mt	0.48	Purchase	-50,000,000.00	09/02/20
5309	Sweep Fund	JP Morgan	0.01	Purchase	-900,031.36	09/03/20
6295	Commercial Paper	Cooperatieve Rabo	1.10	Redemption	25,000,000.00	09/03/20
6455	Commercial Paper	Credit Agricole CIB	0.08	Redemption	200,000,000.00	09/03/20
6474	Commercial Paper	Cooperatieve Rabo	0.08	Redemption	215,000,000.00	09/03/20
6477	Negotiable CD	Canadian Imp Bk Comm	0.25	Purchase	-25,000,000.00	09/03/20
6478	Commercial Paper	Cooperatieve Rabo	0.08	Purchase	-324,999,277.78	09/03/20
6479	Negotiable CD	Canadian Imp Bk Comm	0.24	Purchase	-50,000,000.00	09/03/20
6480	Federal Agencies	Federal Farm Credit	0.48	Purchase	-25,000,000.00	09/03/20
5309	Sweep Fund	JP Morgan	0.01	Redemption	658,985.24	09/04/20
6068	Negotiable CD	Toronto Dominion NY	1.85	Redemption	75,000,000.00	09/04/20
6478	Commercial Paper	Cooperatieve Rabo	0.08	Redemption	325,000,000.00	09/04/20
6481	Commercial Paper	Cooperatieve Rabo	0.08	Purchase	-164,853,333.33	09/04/20
6482	Federal Agencies	Federal Home Loan Mt	0.25	Purchase	-64,978,550.00	09/04/20
6483	Commercial Paper	Cooperatieve Rabo	0.17	Purchase	-99,929,166.67	09/04/20
5042	Negotiable CD	Bank of Montreal	3.13	Redemption	15,000,000.00	09/08/20
5309	Sweep Fund	JP Morgan	0.01	Purchase	-3,922,133.80	09/08/20
6135	Commercial Paper	ING (US) Funding LLC	1.92	Redemption	60,000,000.00	09/08/20

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
6481	Commercial Paper	Cooperatieve Rabo	0.08	Redemption	165,000,000.00	09/08/20
6484	Federal Agencies	Federal Home Loan Mt	0.38	Purchase	-50,000,000.00	09/08/20
6485	Negotiable CD	Toronto Dominion NY	0.12	Purchase	-50,000,000.00	09/08/20
6486	Negotiable CD	Sumitomo Mitsui Bank	0.13	Purchase	-50,000,000.00	09/08/20
6487	Negotiable CD	Sumitomo Mitsui Bank	0.13	Purchase	-50,000,000.00	09/08/20
6488	Commercial Paper	Cooperatieve Rabo	0.08	Purchase	-249,999,444.44	09/08/20
5309	Sweep Fund	JP Morgan	0.01	Redemption	2,864,960.02	09/09/20
6335	Commercial Paper	BNP Paribas NY	0.21	Redemption	25,000,000.00	09/09/20
6473	Commercial Paper	BNP Paribas NY	0.08	Redemption	300,000,000.00	09/09/20
6488	Commercial Paper	Cooperatieve Rabo	0.08	Redemption	250,000,000.00	09/09/20
6489	Commercial Paper	Natixis US Finance C	0.08	Purchase	-349,999,222.22	09/09/20
6490	Negotiable CD	Toronto Dominion NY	0.11	Purchase	-50,000,000.00	09/09/20
6491	Commercial Paper	Toyota Motor Credit	0.20	Purchase	-99,949,444.44	09/09/20
5309	Sweep Fund	JP Morgan	0.01	Redemption	684,095.95	09/10/20
6489	Commercial Paper	Natixis US Finance C	0.08	Redemption	350,000,000.00	09/10/20
6492	Commercial Paper	Natixis US Finance C	0.08	Purchase	-328,999,268.89	09/10/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Redemption	262.02	09/11/20
5309	Sweep Fund	JP Morgan	0.01	Purchase	-5,434,717.92	09/11/20
6118	Federal Agencies	Federal Home Loan Mt	1.85	Redemption	11,385,000.00	09/11/20
6350	Commercial Paper	BNP Paribas NY	0.25	Redemption	25,000,000.00	09/11/20
6492	Commercial Paper	Natixis US Finance C	0.08	Redemption	329,000,000.00	09/11/20
6493	Commercial Paper	Natixis US Finance C	0.08	Purchase	-332,997,780.00	09/11/20
6494	Corporate Notes	JP Morgan	4.50	Purchase	-10,569,433.53	09/11/20
6495	Federal Agencies	Federal Home Loan Ba	0.38	Purchase	-4,985,000.00	09/11/20
4393	Bank Deposit	Wells Fargo Bank NA	0.00	Redemption	258,256.63	09/14/20
5309	Sweep Fund	JP Morgan	0.01	Redemption	5,317,461.24	09/14/20
6320	Negotiable CD	Credit Agricole CIB	0.29	Redemption	25,000,000.00	09/14/20
6493	Commercial Paper	Natixis US Finance C	0.08	Redemption	333,000,000.00	09/14/20
6496	Commercial Paper	Cooperatieve Rabo	0.19	Purchase	-49,953,819.44	09/14/20
6497	Commercial Paper	Natixis US Finance C	0.08	Purchase	-64,999,855.56	09/14/20
6498	Commercial Paper	Natixis US Finance C	0.15	Purchase	-49,980,625.00	09/14/20
6499	Commercial Paper	Natixis US Finance C	0.08	Purchase	-199,999,555.56	09/14/20
5143	Asset Backed Securities	Toyota Auto Receivab	2.98	Redemption	1,198,291.10	09/15/20
5209	Asset Backed Securities	Toyota Auto Receivab	1.93	Redemption	290,890.79	09/15/20

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
5309	Sweep Fund	JP Morgan	0.01	Purchase	-358,968.45	09/15/20
5374	Asset Backed Securities	Toyota Auto Receivab	2.83	Redemption	614,449.30	09/15/20
5449	Asset Backed Securities	Toyota Auto Receivab	1.76	Redemption	280,338.82	09/15/20
5465	Asset Backed Securities	John Deere Owner Tru	2.85	Redemption	850,644.17	09/15/20
5670	Asset Backed Securities	Toyota Auto Receivab	3.02	Redemption	1,032,505.10	09/15/20
5758	Asset Backed Securities	Ford Credit Auto Own	2.35	Redemption	880,098.88	09/15/20
5769	Asset Backed Securities	Harley-Davidson Moto	2.37	Redemption	609,721.27	09/15/20
5833	Asset Backed Securities	John Deere Owner Tru	2.28	Redemption	630,683.42	09/15/20
5898	Asset Backed Securities	Toyota Auto Receivab	3.02	Redemption	1,270,695.85	09/15/20
5920	Asset Backed Securities	Toyota Auto Receivab	2.00	Redemption	809,238.19	09/15/20
5939	Asset Backed Securities	Honda Auto Rec Owner	1.90	Redemption	1,784,326.39	09/15/20
6063	Asset Backed Securities	Hyundai Auto Receiva	1.93	Redemption	445,083.14	09/15/20
6071	Asset Backed Securities	Toyota Auto Receivab	1.92	Redemption	1,643,451.16	09/15/20
6188	Asset Backed Securities	Harley-Davidson Moto	1.83	Redemption	607,235.60	09/15/20
6217	Asset Backed Securities	Toyota Auto Receivab	1.67	Redemption	394,358.04	09/15/20
6317	Asset Backed Securities	Nissan Auto Receivab	0.98	Redemption	1,113,943.66	09/15/20
6318	Asset Backed Securities	Hyundai Auto Receiva	1.20	Redemption	657,221.60	09/15/20
6319	Asset Backed Securities	Toyota Auto Receivab	1.14	Redemption	1,317,862.76	09/15/20
6325	Asset Backed Securities	Ford Credit Auto Own	0.27	Redemption	1,190,299.82	09/15/20
6497	Commercial Paper	Natixis US Finance C	0.08	Redemption	65,000,000.00	09/15/20
6499	Commercial Paper	Natixis US Finance C	0.08	Redemption	200,000,000.00	09/15/20
6501	Commercial Paper	Rabobank Nederland	0.09	Purchase	-201,999,495.00	09/15/20
6502	Commercial Paper	Natixis US Finance C	0.15	Purchase	-64,975,083.33	09/15/20
5309	Sweep Fund	JP Morgan	0.01	Purchase	-6,931,408.29	09/16/20
5829	Asset Backed Securities	GM Financial Securit	2.23	Redemption	1,198,750.95	09/16/20
6262	Asset Backed Securities	GM Financial Securit	1.84	Redemption	1,936,296.78	09/16/20
6272	Asset Backed Securities	GM Financial Securit	2.66	Redemption	1,014,944.90	09/16/20
6308	Asset Backed Securities	GM Financial Securit	1.26	Redemption	831,888.73	09/16/20
6501	Commercial Paper	Rabobank Nederland	0.09	Redemption	202,000,000.00	09/16/20
6503	Commercial Paper	Cooperatieve Rabo	0.09	Purchase	-214,999,462.50	09/16/20
3608	Money Market Funds	Fidelity Government	0.04	Purchase	-22,000,000.00	09/17/20
5309	Sweep Fund	JP Morgan	0.01	Redemption	3,423,871.98	09/17/20
6336	Commercial Paper	BNP Paribas NY	0.21	Redemption	25,000,000.00	09/17/20

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
6503	Commercial Paper	Cooperatieve Rabo	0.09	Redemption	215,000,000.00	09/17/20
6504	Commercial Paper	BNP Paribas NY	0.16	Purchase	-24,990,000.00	09/17/20
6505	Commercial Paper	Cooperatieve Rabo	0.09	Purchase	-263,999,340.00	09/17/20
3608	Money Market Funds	Fidelity Government	0.04	Redemption	18,000,000.00	09/18/20
5309	Sweep Fund	JP Morgan	0.01	Redemption	4,026,843.74	09/18/20
5409	Asset Backed Securities	Honda Auto Rec Owner	3.10	Redemption	1,193,670.10	09/18/20
6316	Negotiable CD	Credit Agricole CIB	0.32	Redemption	25,000,000.00	09/18/20
6461	Negotiable CD	Canadian Imp Bk Comm	0.12	Redemption	25,000,000.00	09/18/20
6505	Commercial Paper	Cooperatieve Rabo	0.09	Redemption	264,000,000.00	09/18/20
6506	Commercial Paper	Natixis US Finance C	0.08	Purchase	-35,999,760.00	09/18/20
6507	Commercial Paper	Cooperatieve Rabo	0.08	Purchase	-266,998,220.00	09/18/20
5309	Sweep Fund	JP Morgan	0.01	Purchase	-905,605.91	09/21/20
5671	Asset Backed Securities	Honda Auto Rec Owner	2.95	Redemption	1,190,592.44	09/21/20
6506	Commercial Paper	Natixis US Finance C	0.08	Redemption	36,000,000.00	09/21/20
6507	Commercial Paper	Cooperatieve Rabo	0.08	Redemption	267,000,000.00	09/21/20
6508	Commercial Paper	Cooperatieve Rabo	0.09	Purchase	-74,998,687.50	09/21/20
6509	Commercial Paper	Cooperatieve Rabo	0.08	Purchase	-199,999,555.56	09/21/20
5309	Sweep Fund	JP Morgan	0.01	Redemption	1,077,452.28	09/22/20
6509	Commercial Paper	Cooperatieve Rabo	0.08	Redemption	200,000,000.00	09/22/20
6510	Negotiable CD	Canadian Imp Bk Comm	0.25	Purchase	-50,000,000.00	09/22/20
6511	Commercial Paper	Natixis US Finance C	0.07	Purchase	-74,999,854.17	09/22/20
6512	Commercial Paper	Cooperatieve Rabo	0.09	Purchase	-49,999,000.00	09/22/20
6513	Commercial Paper	Cooperatieve Rabo	0.08	Purchase	-149,999,666.67	09/22/20
3608	Money Market Funds	Fidelity Government	0.04	Redemption	16,000,000.00	09/23/20
5309	Sweep Fund	JP Morgan	0.01	Purchase	-2,414,573.19	09/23/20
5987	Federal Agencies	Federal Farm Credit	2.00	Redemption	25,000,000.00	09/23/20
6460	Negotiable CD	Canadian Imp Bk Comm	0.12	Redemption	25,000,000.00	09/23/20
6511	Commercial Paper	Natixis US Finance C	0.07	Redemption	75,000,000.00	09/23/20
6513	Commercial Paper	Cooperatieve Rabo	0.08	Redemption	150,000,000.00	09/23/20
6514	Commercial Paper	Natixis US Finance C	0.15	Purchase	-24,990,729.17	09/23/20
6515	Commercial Paper	Natixis US Finance C	0.07	Purchase	-49,999,902.78	09/23/20
6516	Commercial Paper	Cooperatieve Rabo	0.20	Purchase	-24,975,416.67	09/23/20
6517	Commercial Paper	Cooperatieve Rabo	0.08	Purchase	-149,999,666.67	09/23/20

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
5309	Sweep Fund	JP Morgan	0.01	Redemption	1,527,582.00	09/24/20
6515	Commercial Paper	Natixis US Finance C	0.07	Redemption	50,000,000.00	09/24/20
6517	Commercial Paper	Cooperatieve Rabo	0.08	Redemption	150,000,000.00	09/24/20
6518	Commercial Paper	Cooperatieve Rabo	0.08	Purchase	-114,999,744.44	09/24/20
6519	Commercial Paper	Prudential Funding L	0.08	Purchase	-49,999,888.89	09/24/20
6520	Federal Agencies	Federal Farm Credit	0.50	Purchase	-40,001,111.11	09/24/20
5309	Sweep Fund	JP Morgan	0.01	Purchase	-1,337,061.36	09/25/20
5981	Asset Backed Securities	BMW Vehicle Owner Tr	2.05	Redemption	815,533.58	09/25/20
6263	Federal Agencies	Federal Home Loan Ba	1.62	Redemption	12,300,000.00	09/25/20
6459	Negotiable CD	Canadian Imp Bk Comm	0.13	Redemption	25,000,000.00	09/25/20
6518	Commercial Paper	Cooperatieve Rabo	0.08	Redemption	115,000,000.00	09/25/20
6519	Commercial Paper	Prudential Funding L	0.08	Redemption	50,000,000.00	09/25/20
6521	Negotiable CD	Royal Bk of Canada/D	0.25	Purchase	-25,000,000.00	09/25/20
6522	Commercial Paper	Cooperatieve Rabo	0.08	Purchase	-171,998,853.33	09/25/20
6523	Commercial Paper	Natixis US Finance C	0.15	Purchase	-24,990,937.50	09/25/20
6524	Commercial Paper	Natixis US Finance C	0.15	Purchase	-49,982,500.00	09/25/20
3608	Money Market Funds	Fidelity Government	0.03	Purchase	-14,000,000.00	09/28/20
5309	Sweep Fund	JP Morgan	0.01	Redemption	1,987,992.15	09/28/20
6508	Commercial Paper	Cooperatieve Rabo	0.09	Redemption	75,000,000.00	09/28/20
6522	Commercial Paper	Cooperatieve Rabo	0.08	Redemption	172,000,000.00	09/28/20
6525	Negotiable CD	Royal Bk of Canada/D	0.21	Purchase	-50,000,000.00	09/28/20
6526	Negotiable CD	Royal Bk of Canada/D	0.22	Purchase	-75,000,000.00	09/28/20
6527	Negotiable CD	Royal Bk of Canada/D	0.21	Purchase	-50,000,000.00	09/28/20
6528	Commercial Paper	Natixis US Finance C	0.08	Purchase	-334,999,255.56	09/28/20
6529	Federal Agencies	Federal Home Loan Mt	0.30	Purchase	-25,000,000.00	09/28/20
5309	Sweep Fund	JP Morgan	0.01	Purchase	-675,393.43	09/29/20
6528	Commercial Paper	Natixis US Finance C	0.08	Redemption	335,000,000.00	09/29/20
6530	Commercial Paper	Natixis US Finance C	0.07	Purchase	-92,999,819.17	09/29/20
6531	Commercial Paper	Cooperatieve Rabo	0.08	Purchase	-249,999,444.44	09/29/20
6532	Asset Backed Securities	Honda Auto Rec Owner	0.27	Purchase	-15,998,907.20	09/29/20
3608	Money Market Funds	Fidelity Government	0.03	Purchase	-257,000,000.00	09/30/20
5309	Sweep Fund	JP Morgan	0.01	Redemption	492,996.38	09/30/20
6290	Negotiable CD	Bank of Montreal	1.20	Redemption	80,000,000.00	09/30/20

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Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
6294	Commercial Paper	Cooperatieve Rabo	1.10	Redemption	50,000,000.00	09/30/20
6300	Negotiable CD	Svenska Handelsbanke	1.09	Redemption	50,000,000.00	09/30/20
6303	Negotiable CD	Canadian Imp Bk Comm	0.91	Redemption	50,000,000.00	09/30/20
6512	Commercial Paper	Cooperatieve Rabo	0.09	Redemption	50,000,000.00	09/30/20
6530	Commercial Paper	Natixis US Finance C	0.07	Redemption	93,000,000.00	09/30/20
6531	Commercial Paper	Cooperatieve Rabo	0.08	Redemption	250,000,000.00	09/30/20
6533	Negotiable CD	Royal Bk of Canada/D	0.22	Purchase	-25,000,000.00	09/30/20
6534	Federal Agencies	Federal Home Loan Mt	0.38	Purchase	-25,000,000.00	09/30/20
6535	Federal Agencies	Federal Home Loan Mt	0.35	Purchase	-25,000,000.00	09/30/20
6536	Federal Agencies	Federal National Mtg	0.55	Purchase	-25,000,000.00	09/30/20
6537	Federal Agencies	Federal National Mtg	0.55	Purchase	-13,400,000.00	09/30/20
Grand Total					-534,373,802.48	

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